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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/11/2023 TO 14/11/2023

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
2023/11/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/14	2025	01/02/2024		Bond Future	174.8889	174.8889	174.9871	0.056	0.0000	0.0000
2023/11/14	2025	02/05/2024		Bond Future	178.7967	178.7967	178.8975	0.056	0.0000	0.0000
2023/11/14	2025	01/08/2024		Bond Future	180.9612	180.9612	181.0646	0.057	0.0000	0.0000
2023/11/14	2025	07/11/2024		Bond Future	185.3896	185.3896	185.4958	0.057	0.0000	0.0000
2023/11/14	2029	01/02/2024		Bond Future	126.7413	126.7413	126.8646	0.097	0.0000	0.0000
2023/11/14	2029	02/05/2024		Bond Future	128.2059	128.2059	128.3320	0.098	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	
2023/11/14	2029	01/08/2024		Bond Future	131.0768	131.0768	131.2061	131.2061	0.099	0.0000	0.0000
2023/11/14	2029	07/11/2024		Bond Future	132.8814	132.8814	133.0141	133.0141	0.100	0.0000	0.0000
2023/11/14	2029	06/02/2025		Bond Future	135.7071	135.7071	135.8433	135.8433	0.100	0.0000	0.0000
2023/11/14	2029	06/02/2025	132.40 Call	Bond Future	3307.1400	3.3071	3443.3200	3.4433	4.118	0.0000	0.0000
2023/11/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.85 Call	Bond Future	5455.7800	5.4558	6249.5000	6.2495	14.548	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.85 Put	Bond Future	171.7400	0.1717	105.4800	0.1055	38.582	0.0000	0.0000
2023/11/14	2030	01/02/2024	10.00 Put	Bond Future	2622.3100	2.6223	2034.2600	2.0343	22.425	0.0000	0.0000
2023/11/14	2030	01/02/2024	10.00 Call	Bond Future	576.5900	0.5766	848.5200	0.8485	47.162	0.0000	0.0000
2023/11/14	2030	01/02/2024	9.89 Put	Bond Future	2966.3200	2.9663	2338.4500	2.3385	21.167	0.0000	0.0000
2023/11/14	2030	01/02/2024	9.89 Call	Bond Future	460.0100	0.4600	692.1200	0.6921	50.458	0.0000	0.0000
2023/11/14	2030	01/02/2024	10.39 Put	Bond Future	1621.4000	1.6214	1188.7700	1.1888	26.682	0.0000	0.0000
2023/11/14	2030	01/02/2024	10.39 Call	Bond Future	1185.6000	1.1856	1612.9500	1.6130	36.045	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.86 Call	Bond Future	5490.4900	5.4905	6285.2200	6.2852	14.475	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.86 Put	Bond Future	168.8800	0.1689	103.6300	0.1036	38.637	0.0000	0.0000
2023/11/14	2030	01/02/2024	10.16 Put	Bond Future	2172.6400	2.1726	1647.2500	1.6473	24.182	0.0000	0.0000
2023/11/14	2030	01/02/2024	10.16 Call	Bond Future	791.7300	0.7917	1126.3200	1.1263	42.261	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.00 Call	Bond Future	2686.6000	2.6866	3326.7700	3.3268	23.828	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.00 Put	Bond Future	674.9100	0.6749	455.1000	0.4551	32.569	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.75 Call	Bond Future	5110.1800	5.1102	5893.0700	5.8931	15.320	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.75 Put	Bond Future	203.0100	0.2030	125.9200	0.1259	37.973	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.36 Call	Bond Future	3801.3400	3.8013	4525.3500	4.5254	19.046	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.36 Put	Bond Future	384.4900	0.3845	248.5200	0.2485	35.364	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.37 Call	Bond Future	3833.8500	3.8339	4559.7500	4.5598	18.934	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.37 Put	Bond Future	378.3700	0.3784	244.2900	0.2443	35.436	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.35 Call	Bond Future	3768.9100	3.7689	4491.0000	4.4910	19.159	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.35 Put	Bond Future	390.7000	0.3907	252.8100	0.2528	35.293	0.0000	0.0000
2023/11/14	2030	01/02/2024		Bond Future	10.4971	89.2377	10.2864	90.0977	2.007	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.31 Call	Bond Future	3639.8900	3.6399	4354.1000	4.3541	19.622	0.0000	0.0000
2023/11/14	2030	01/02/2024	11.31 Put	Bond Future	416.4900	0.4165	270.7200	0.2707	35.000	0.0000	0.0000
2023/11/14	2030	01/02/2024	9.93 Put	Bond Future	2838.6800	2.8387	2224.9800	2.2250	21.619	0.0000	0.0000
2023/11/14	2030	01/02/2024	9.93 Call	Bond Future	500.1900	0.5002	746.4700	0.7465	49.237	0.0000	0.0000
2023/11/14	2030	01/02/2024	9.57 Put	Bond Future	4082.3100	4.0823	3356.6100	3.3566	17.777	0.0000	0.0000
2023/11/14	2030	01/02/2024	9.57 Call	Bond Future	219.4900	0.2195	353.7700	0.3538	61.178	0.0000	0.0000
2023/11/14	2030	01/02/2024	10.07 Put	Bond Future	2419.2600	2.4193	1858.2400	1.8582	23.190	0.0000	0.0000
2023/11/14	2030	01/02/2024	10.07 Call	Bond Future	665.1400	0.6651	964.1000	0.9641	44.947	0.0000	0.0000
2023/11/14	2030	01/02/2024	12.10 Call	Bond Future	6329.5400	6.3295	7144.5300	7.1445	12.876	0.0000	0.0000
2023/11/14	2030	01/02/2024	12.10 Put	Bond Future	112.5500	0.1126	67.5600	0.0676	39.973	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	
2023/11/14	2030	02/05/2024		Bond Future	10.5834	91.2100	10.3608	92.0892	2.103	0.0000	0.0000
2023/11/14	2030	02/05/2024	9.82 Call	Bond Future	828.3100	0.8283	1095.7900	1.0958	32.292	0.0000	0.0000
2023/11/14	2030	02/05/2024	9.82 Put	Bond Future	3889.4500	3.8895	3277.7700	3.2778	15.727	0.0000	0.0000
2023/11/14	2030	02/05/2024	9.83 Call	Bond Future	839.0700	0.8391	1109.0300	1.1090	32.174	0.0000	0.0000
2023/11/14	2030	02/05/2024	9.83 Put	Bond Future	3859.2700	3.8593	3250.0700	3.2501	15.785	0.0000	0.0000
2023/11/14	2030	02/05/2024	9.81 Call	Bond Future	817.4400	0.8174	1082.4300	1.0824	32.417	0.0000	0.0000
2023/11/14	2030	02/05/2024	9.81 Put	Bond Future	3919.5400	3.9195	3305.3700	3.3054	15.669	0.0000	0.0000
2023/11/14	2030	02/05/2024	10.62 Put	Bond Future	1974.8600	1.9749	1578.7800	1.5788	20.056	0.0000	0.0000
2023/11/14	2030	02/05/2024	10.62 Call	Bond Future	2118.5400	2.1185	2601.6200	2.6016	22.802	0.0000	0.0000
2023/11/14	2030	02/05/2024	11.12 Put	Bond Future	1239.6500	1.2397	963.5300	0.9635	22.274	0.0000	0.0000
2023/11/14	2030	02/05/2024	11.12 Call	Bond Future	3316.0300	3.3160	3919.0700	3.9191	18.186	0.0000	0.0000
2023/11/14	2030	02/05/2024	13.15 Call	Bond Future	9533.6500	9.5337	10373.8800	10.3739	8.813	0.0000	0.0000
2023/11/14	2030	02/05/2024	13.15 Put	Bond Future	129.6300	0.1296	90.7000	0.0907	30.032	0.0000	0.0000
2023/11/14	2030	02/05/2024	9.66 Put	Bond Future	4386.3200	4.3863	3736.0600	3.7361	14.825	0.0000	0.0000
2023/11/14	2030	02/05/2024	9.66 Call	Bond Future	667.1000	0.6671	896.0000	0.8960	34.313	0.0000	0.0000
2023/11/14	2030	02/05/2024	10.16 Put	Bond Future	2953.8400	2.9538	2432.0600	2.4321	17.664	0.0000	0.0000
2023/11/14	2030	02/05/2024	10.16 Call	Bond Future	1272.0000	1.2720	1629.3800	1.6294	28.096	0.0000	0.0000
2023/11/14	2030	02/05/2024	11.94 Call	Bond Future	5693.9500	5.6940	6432.7500	6.4328	12.975	0.0000	0.0000
2023/11/14	2030	02/05/2024	11.94 Put	Bond Future	560.0300	0.5600	419.6700	0.4197	25.063	0.0000	0.0000
2023/11/14	2030	02/05/2024	12.38 Call	Bond Future	7081.8500	7.0819	7865.8600	7.8659	11.071	0.0000	0.0000
2023/11/14	2030	02/05/2024	12.38 Put	Bond Future	362.6900	0.3627	267.5400	0.2675	26.235	0.0000	0.0000
2023/11/14	2030	02/05/2024	10.82 Put	Bond Future	1643.1300	1.6431	1298.0900	1.2981	20.999	0.0000	0.0000
2023/11/14	2030	02/05/2024	10.82 Call	Bond Future	2566.2500	2.5663	3100.3700	3.1004	20.813	0.0000	0.0000
2023/11/14	2030	01/08/2024	10.38 Call	Bond Future	1867.9300	1.8679	2283.8000	2.2838	22.264	0.0000	0.0000
2023/11/14	2030	01/08/2024	10.38 Put	Bond Future	3004.8300	3.0048	2521.8800	2.5219	16.072	0.0000	0.0000
2023/11/14	2030	01/08/2024	10.39 Call	Bond Future	1885.6100	1.8856	2303.8000	2.3038	22.178	0.0000	0.0000
2023/11/14	2030	01/08/2024	10.39 Put	Bond Future	2984.0300	2.9840	2503.4000	2.5034	16.107	0.0000	0.0000
2023/11/14	2030	01/08/2024	10.37 Call	Bond Future	1850.3400	1.8503	2263.9000	2.2639	22.350	0.0000	0.0000
2023/11/14	2030	01/08/2024	10.37 Put	Bond Future	3025.7300	3.0257	2540.4700	2.5405	16.038	0.0000	0.0000
2023/11/14	2030	01/08/2024		Bond Future	10.6777	89.2253	10.4420	90.1242	2.208	0.0000	0.0000
2023/11/14	2030	07/11/2024		Bond Future	10.7723	91.3861	10.5213	92.3069	2.330	0.0000	0.0000
2023/11/14	2030	07/11/2024	10.75 Call	Bond Future	2628.6400	2.6286	3119.4200	3.1194	18.670	0.0000	0.0000
2023/11/14	2030	07/11/2024	10.75 Put	Bond Future	2709.9000	2.7099	2279.9100	2.2799	15.867	0.0000	0.0000
2023/11/14	2030	07/11/2024	10.76 Call	Bond Future	2648.7400	2.6487	3141.5000	3.1415	18.604	0.0000	0.0000
2023/11/14	2030	07/11/2024	10.76 Put	Bond Future	2693.5200	2.6935	2265.5100	2.2655	15.890	0.0000	0.0000
2023/11/14	2030	07/11/2024	10.74 Call	Bond Future	2608.9600	2.6090	3097.7500	3.0978	18.735	0.0000	0.0000
2023/11/14	2030	07/11/2024	10.74 Put	Bond Future	2726.7300	2.7267	2294.7500	2.2948	15.842	0.0000	0.0000
2023/11/14	2030	06/02/2025		Bond Future	10.9106	89.2946	10.6435	90.2353	2.448	0.0000	0.0000
2023/11/14	2030	06/02/2025	10.68 Call	Bond Future	2467.1200	2.4671	2931.4000	2.9314	18.819	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	
2023/11/14	2030	06/02/2025	10.68 Put	Bond Future	3278.5500	3.2786	2802.1800	2.8022	14.530	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.90 Put	Bond Future	3202.9400	3.2029	2523.1700	2.5232	21.223	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.90 Call	Bond Future	645.2300	0.6452	941.5500	0.9416	45.925	0.0000	0.0000
2023/11/14	2032	01/02/2024	12.00 Call	Bond Future	3340.0500	3.3401	4069.2800	4.0693	21.833	0.0000	0.0000
2023/11/14	2032	01/02/2024	12.00 Put	Bond Future	809.8100	0.8098	562.9500	0.5630	30.484	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.59 Put	Bond Future	4378.7600	4.3788	3580.8600	3.5809	18.222	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.59 Call	Bond Future	312.1800	0.3122	490.3700	0.4904	57.079	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.09 Put	Bond Future	2595.1300	2.5951	1997.6500	1.9977	23.023	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.09 Call	Bond Future	945.5000	0.9455	1324.1100	1.3241	40.043	0.0000	0.0000
2023/11/14	2032	01/02/2024	12.73 Call	Bond Future	5971.6200	5.9716	6849.3900	6.8494	14.699	0.0000	0.0000
2023/11/14	2032	01/02/2024	12.73 Put	Bond Future	281.1300	0.2811	182.8100	0.1828	34.973	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.78 Put	Bond Future	3631.0100	3.6310	2902.1000	2.9021	20.075	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.78 Call	Bond Future	493.2600	0.4933	740.4400	0.7404	50.112	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.75 Call	Bond Future	2548.2600	2.5483	3197.9600	3.1980	25.496	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.75 Put	Bond Future	1139.0500	1.1391	812.6600	0.8127	28.655	0.0000	0.0000
2023/11/14	2032	01/02/2024	12.50 Call	Bond Future	5108.0300	5.1080	5950.9200	5.9509	16.501	0.0000	0.0000
2023/11/14	2032	01/02/2024	12.50 Put	Bond Future	395.4100	0.3954	262.2100	0.2622	33.687	0.0000	0.0000
2023/11/14	2032	01/02/2024		Bond Future	11.4420	86.2547	11.2326	87.2308	1.830	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.84 Call	Bond Future	2824.0000	2.8240	3504.1500	3.5042	24.085	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.84 Put	Bond Future	1008.8900	1.0089	712.9500	0.7130	29.333	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.85 Call	Bond Future	2855.4500	2.8555	3538.8400	3.5388	23.933	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.85 Put	Bond Future	995.4000	0.9954	702.7000	0.7027	29.405	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.83 Call	Bond Future	2792.8400	2.7928	3469.7000	3.4697	24.236	0.0000	0.0000
2023/11/14	2032	01/02/2024	11.83 Put	Bond Future	1022.7000	1.0227	723.4700	0.7235	29.259	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.01 Put	Bond Future	7044.1800	7.0442	6117.0000	6.1170	13.162	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.01 Call	Bond Future	61.0900	0.0611	110.0000	0.1100	80.062	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.76 Put	Bond Future	3705.5300	3.7055	2968.7500	2.9688	19.883	0.0000	0.0000
2023/11/14	2032	01/02/2024	10.76 Call	Bond Future	470.6200	0.4706	709.9300	0.7099	50.850	0.0000	0.0000
2023/11/14	2032	01/02/2024	12.62 Call	Bond Future	5556.0300	5.5560	6418.2800	6.4183	15.519	0.0000	0.0000
2023/11/14	2032	01/02/2024	12.62 Put	Bond Future	331.2000	0.3312	217.3600	0.2174	34.372	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.55 Call	Bond Future	767.3600	0.7674	1018.0300	1.0180	32.667	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.55 Put	Bond Future	5462.2400	5.4622	4715.1200	4.7151	13.678	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.56 Call	Bond Future	778.4600	0.7785	1031.7100	1.0317	32.532	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.56 Put	Bond Future	5424.8700	5.4249	4680.3300	4.6803	13.725	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.54 Call	Bond Future	756.5400	0.7565	1004.6600	1.0047	32.797	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.54 Put	Bond Future	5499.9400	5.4999	4750.2700	4.7503	13.631	0.0000	0.0000
2023/11/14	2032	02/05/2024		Bond Future	11.5530	83.9992	11.3338	84.9970	1.898	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.59 Put	Bond Future	5313.2600	5.3133	4576.5000	4.5765	13.866	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	
2023/11/14	2032	02/05/2024	10.59 Call	Bond Future	812.0800	0.8121	1073.1100	1.0731	32.143	0.0000	0.0000
2023/11/14	2032	02/05/2024	11.09 Put	Bond Future	3659.8300	3.6598	3064.0100	3.0640	16.280	0.0000	0.0000
2023/11/14	2032	02/05/2024	11.09 Call	Bond Future	1534.0000	1.5340	1935.9700	1.9360	26.204	0.0000	0.0000
2023/11/14	2032	02/05/2024	13.18 Call	Bond Future	7549.6000	7.5496	8406.2900	8.4063	11.347	0.0000	0.0000
2023/11/14	2032	02/05/2024	13.18 Put	Bond Future	606.2900	0.6063	465.1900	0.4652	23.273	0.0000	0.0000
2023/11/14	2032	02/05/2024	13.35 Call	Bond Future	8145.1800	8.1452	9019.8100	9.0198	10.738	0.0000	0.0000
2023/11/14	2032	02/05/2024	13.35 Put	Bond Future	520.9300	0.5209	397.7700	0.3978	23.642	0.0000	0.0000
2023/11/14	2032	02/05/2024	11.35 Put	Bond Future	2972.8300	2.9728	2454.2300	2.4542	17.445	0.0000	0.0000
2023/11/14	2032	02/05/2024	11.35 Call	Bond Future	2049.2600	2.0493	2528.4500	2.5285	23.384	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.65 Put	Bond Future	5094.0100	5.0940	4373.0800	4.3731	14.153	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.65 Call	Bond Future	882.3500	0.8824	1159.2100	1.1592	31.378	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.36 Put	Bond Future	6220.0400	6.2200	5429.2200	5.4292	12.714	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.36 Call	Bond Future	597.4900	0.5975	804.4600	0.8045	34.640	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.86 Put	Bond Future	4369.5300	4.3695	3706.6200	3.7066	15.171	0.0000	0.0000
2023/11/14	2032	02/05/2024	10.86 Call	Bond Future	1161.5100	1.1615	1496.3900	1.4964	28.831	0.0000	0.0000
2023/11/14	2032	02/05/2024	12.90 Call	Bond Future	6582.4700	6.5825	7404.2400	7.4042	12.484	0.0000	0.0000
2023/11/14	2032	02/05/2024	12.90 Put	Bond Future	778.4500	0.7785	602.4300	0.6024	22.612	0.0000	0.0000
2023/11/14	2032	01/08/2024	11.14 Call	Bond Future	1870.4400	1.8704	2288.6900	2.2887	22.361	0.0000	0.0000
2023/11/14	2032	01/08/2024	11.14 Put	Bond Future	4249.1000	4.2491	3647.2500	3.6473	14.164	0.0000	0.0000
2023/11/14	2032	01/08/2024	11.15 Call	Bond Future	1888.7300	1.8887	2309.5100	2.3095	22.278	0.0000	0.0000
2023/11/14	2032	01/08/2024	11.15 Put	Bond Future	4221.7100	4.2217	3622.3900	3.6224	14.196	0.0000	0.0000
2023/11/14	2032	01/08/2024	11.13 Call	Bond Future	1852.2600	1.8523	2267.9700	2.2680	22.443	0.0000	0.0000
2023/11/14	2032	01/08/2024	11.13 Put	Bond Future	4276.6300	4.2766	3672.2400	3.6722	14.132	0.0000	0.0000
2023/11/14	2032	01/08/2024		Bond Future	11.6701	85.8600	11.4404	86.8801	1.968	0.0000	0.0000
2023/11/14	2032	07/11/2024	11.48 Call	Bond Future	2359.3700	2.3594	2848.4100	2.8484	20.728	0.0000	0.0000
2023/11/14	2032	07/11/2024	11.48 Put	Bond Future	3748.9000	3.7489	3192.9900	3.1930	14.829	0.0000	0.0000
2023/11/14	2032	07/11/2024	11.49 Call	Bond Future	2379.3000	2.3793	2870.7800	2.8708	20.656	0.0000	0.0000
2023/11/14	2032	07/11/2024	11.49 Put	Bond Future	3725.0800	3.7251	3171.6100	3.1716	14.858	0.0000	0.0000
2023/11/14	2032	07/11/2024	11.47 Call	Bond Future	2339.1900	2.3392	2825.7800	2.8258	20.802	0.0000	0.0000
2023/11/14	2032	07/11/2024	11.47 Put	Bond Future	3772.5100	3.7725	3214.1500	3.2142	14.801	0.0000	0.0000
2023/11/14	2032	07/11/2024	13.36 Call	Bond Future	7481.6600	7.4817	8317.6500	8.3177	11.174	0.0000	0.0000
2023/11/14	2032	07/11/2024	13.36 Put	Bond Future	1136.2400	1.1362	927.2800	0.9273	18.390	0.0000	0.0000
2023/11/14	2032	07/11/2024	11.64 Put	Bond Future	3391.4400	3.3914	2874.2300	2.8742	15.250	0.0000	0.0000
2023/11/14	2032	07/11/2024	11.64 Call	Bond Future	2698.5300	2.6985	3226.2700	3.2263	19.557	0.0000	0.0000
2023/11/14	2032	07/11/2024		Bond Future	11.8009	83.7709	11.5589	84.8158	2.050	0.0000	0.0000
2023/11/14	2032	06/02/2025		Bond Future	11.9633	85.5271	11.7089	86.5946	2.126	0.0000	0.0000
2023/11/14	2032	06/02/2025	11.72 Call	Bond Future	2948.8200	2.9488	3476.0200	3.4760	17.878	0.0000	0.0000
2023/11/14	2032	06/02/2025	11.72 Put	Bond Future	3969.4800	3.9695	3429.2400	3.4292	13.610	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	
2023/11/14	2033	01/02/2024		Bond Future	121.2457	121.2457	121.2437	121.2437	0.002	0.0000	0.0000
2023/11/14	2033	02/05/2024		Bond Future	122.4914	122.4914	122.4896	122.4896	0.001	0.0000	0.0000
2023/11/14	2033	01/08/2024		Bond Future	125.2345	125.2345	125.2328	125.2328	0.001	0.0000	0.0000
2023/11/14	2033	07/11/2024		Bond Future	126.7983	126.7983	126.7968	126.7968	0.001	0.0000	0.0000
2023/11/14	2033	06/02/2025		Bond Future	129.4947	129.4947	129.4938	129.4938	0.001	0.0000	0.0000
2023/11/14	2033	06/02/2025	124.94 Call	Bond Future	4554.7100	4.5547	4553.8200	4.5538	0.020	0.0000	0.0000
2023/11/14	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	2037	01/02/2024	13.93 Call	Bond Future	7328.6000	7.3286	8370.4500	8.3705	14.216	0.0000	0.0000
2023/11/14	2037	01/02/2024	13.93 Put	Bond Future	272.8900	0.2729	175.9300	0.1759	35.531	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.93 Call	Bond Future	3474.7000	3.4747	4291.6400	4.2916	23.511	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.93 Put	Bond Future	1088.6300	1.0886	766.7600	0.7668	29.567	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.09 Put	Bond Future	3027.7900	3.0278	2335.6500	2.3357	22.860	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.09 Call	Bond Future	1113.0400	1.1130	1559.7100	1.5597	40.131	0.0000	0.0000
2023/11/14	2037	01/02/2024		Bond Future	12.4552	74.9954	12.2364	76.1342	1.757	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.32 Call	Bond Future	1629.5100	1.6295	2189.2400	2.1892	34.350	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.32 Put	Bond Future	2330.1200	2.3301	1751.0400	1.7510	24.852	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.33 Call	Bond Future	1654.5700	1.6546	2219.1300	2.2191	34.121	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.33 Put	Bond Future	2303.0300	2.3030	1728.7800	1.7288	24.935	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.31 Call	Bond Future	1604.7800	1.6048	2159.6900	2.1597	34.579	0.0000	0.0000
2023/11/14	2037	01/02/2024	12.31 Put	Bond Future	2357.5900	2.3576	1773.6900	1.7737	24.767	0.0000	0.0000
2023/11/14	2037	02/05/2024		Bond Future	12.5814	76.6528	12.3539	77.8168	1.808	0.0000	0.0000
2023/11/14	2037	02/05/2024	11.44 Call	Bond Future	660.1000	0.6601	908.0700	0.9081	37.566	0.0000	0.0000
2023/11/14	2037	02/05/2024	11.44 Put	Bond Future	6776.8900	6.7769	5860.7900	5.8608	13.518	0.0000	0.0000
2023/11/14	2037	02/05/2024	11.45 Call	Bond Future	669.8100	0.6698	920.5400	0.9205	37.433	0.0000	0.0000
2023/11/14	2037	02/05/2024	11.45 Put	Bond Future	6729.9000	6.7299	5816.5600	5.8166	13.571	0.0000	0.0000
2023/11/14	2037	02/05/2024	11.43 Call	Bond Future	650.5000	0.6505	895.7200	0.8957	37.697	0.0000	0.0000
2023/11/14	2037	02/05/2024	11.43 Put	Bond Future	6824.0400	6.8240	5905.1900	5.9052	13.465	0.0000	0.0000
2023/11/14	2037	01/08/2024		Bond Future	12.7159	74.0950	12.4789	75.2851	1.863	0.0000	0.0000
2023/11/14	2037	01/08/2024	12.10 Call	Bond Future	2052.9800	2.0530	2527.7200	2.5277	23.124	0.0000	0.0000
2023/11/14	2037	01/08/2024	12.10 Put	Bond Future	5204.7100	5.2047	4489.3600	4.4894	13.744	0.0000	0.0000
2023/11/14	2037	01/08/2024	12.11 Call	Bond Future	2073.3300	2.0733	2550.9900	2.5510	23.038	0.0000	0.0000
2023/11/14	2037	01/08/2024	12.11 Put	Bond Future	5172.3400	5.1723	4459.9100	4.4599	13.774	0.0000	0.0000
2023/11/14	2037	01/08/2024	12.09 Call	Bond Future	2032.7400	2.0327	2504.5700	2.5046	23.212	0.0000	0.0000
2023/11/14	2037	01/08/2024	12.09 Put	Bond Future	5237.2400	5.2372	4518.9800	4.5190	13.714	0.0000	0.0000
2023/11/14	2037	01/08/2024	13.82 Call	Bond Future	6911.0900	6.9111	7799.1700	7.7992	12.850	0.0000	0.0000
2023/11/14	2037	01/08/2024	13.82 Put	Bond Future	1714.5900	1.7146	1412.5800	1.4126	17.614	0.0000	0.0000
2023/11/14	2037	01/08/2024	13.17 Call	Bond Future	4824.4700	4.8245	5584.4700	5.5845	15.753	0.0000	0.0000
2023/11/14	2037	01/08/2024	13.17 Put	Bond Future	2619.4100	2.6194	2189.3200	2.1893	16.419	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	
2023/11/14	2037	07/11/2024		Bond Future	12.8543	75.8888	12.6071	77.1079	1.923	0.0000	0.0000
2023/11/14	2037	07/11/2024	12.58 Call	Bond Future	3431.6300	3.4316	4032.5700	4.0326	17.512	0.0000	0.0000
2023/11/14	2037	07/11/2024	12.58 Put	Bond Future	4786.0400	4.7860	4167.9400	4.1679	12.915	0.0000	0.0000
2023/11/14	2037	07/11/2024	12.59 Call	Bond Future	3455.4300	3.4554	4058.7700	4.0588	17.461	0.0000	0.0000
2023/11/14	2037	07/11/2024	12.59 Put	Bond Future	4759.8300	4.7598	4144.1300	4.1441	12.935	0.0000	0.0000
2023/11/14	2037	07/11/2024	12.57 Call	Bond Future	3407.6000	3.4076	4006.1300	4.0061	17.565	0.0000	0.0000
2023/11/14	2037	07/11/2024	12.57 Put	Bond Future	4812.0600	4.8121	4191.5500	4.1916	12.895	0.0000	0.0000
2023/11/14	2037	06/02/2025		Bond Future	13.0170	73.2195	12.7592	74.4647	1.981	0.0000	0.0000
2023/11/14	2037	06/02/2025	12.76 Call	Bond Future	3739.1000	3.7391	4365.2200	4.3652	16.745	0.0000	0.0000
2023/11/14	2037	06/02/2025	12.76 Put	Bond Future	4980.2600	4.9803	4361.2200	4.3612	12.430	0.0000	0.0000
2023/11/14	2038	01/02/2024		Bond Future	130.6150	130.6150	131.0681	131.0681	0.347	0.0000	0.0000
2023/11/14	2038	02/05/2024		Bond Future	133.5335	133.5335	133.9968	133.9968	0.347	0.0000	0.0000
2023/11/14	2038	01/08/2024		Bond Future	134.4544	134.4544	134.9283	134.9283	0.353	0.0000	0.0000
2023/11/14	2038	07/11/2024		Bond Future	137.7441	137.7441	138.2300	138.2300	0.353	0.0000	0.0000
2023/11/14	2038	06/02/2025		Bond Future	138.5535	138.5535	139.0506	139.0506	0.359	0.0000	0.0000
2023/11/14	2038	06/02/2025	135.23 Call	Bond Future	3323.5200	3.3235	3820.6200	3.8206	14.957	0.0000	0.0000
2023/11/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.30 Put	Bond Future	3154.5300	3.1545	2414.0700	2.4141	23.473	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.30 Call	Bond Future	1205.8700	1.2059	1699.8400	1.6998	40.964	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.90 Put	Bond Future	1539.7900	1.5398	1101.1200	1.1011	28.489	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.90 Call	Bond Future	2876.6100	2.8766	3672.3700	3.6724	27.663	0.0000	0.0000
2023/11/14	2040	01/02/2024	13.90 Call	Bond Future	6744.4200	6.7444	7838.0600	7.8381	16.215	0.0000	0.0000
2023/11/14	2040	01/02/2024	13.90 Put	Bond Future	403.6300	0.4036	262.8400	0.2628	34.881	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.34 Call	Bond Future	1293.7100	1.2937	1809.2600	1.8093	39.851	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.34 Put	Bond Future	3016.2600	3.0163	2297.3800	2.2974	23.833	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.35 Call	Bond Future	1316.2900	1.3163	1837.2400	1.8372	39.577	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.35 Put	Bond Future	2982.4700	2.9825	2268.9900	2.2690	23.922	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.33 Call	Bond Future	1271.4800	1.2715	1781.6400	1.7816	40.123	0.0000	0.0000
2023/11/14	2040	01/02/2024	12.33 Put	Bond Future	3050.4600	3.0505	2326.1900	2.3262	23.743	0.0000	0.0000
2023/11/14	2040	01/02/2024		Bond Future	12.6509	75.3475	12.4270	76.5819	1.770	0.0000	0.0000
2023/11/14	2040	02/05/2024		Bond Future	12.7773	77.0127	12.5446	78.2745	1.821	0.0000	0.0000
2023/11/14	2040	02/05/2024	11.61 Call	Bond Future	694.0800	0.6941	959.5700	0.9596	38.251	0.0000	0.0000
2023/11/14	2040	02/05/2024	11.61 Put	Bond Future	7375.2800	7.3753	6378.9400	6.3789	13.509	0.0000	0.0000
2023/11/14	2040	02/05/2024	11.62 Call	Bond Future	705.8800	0.7059	974.6000	0.9746	38.069	0.0000	0.0000
2023/11/14	2040	02/05/2024	11.62 Put	Bond Future	7325.9700	7.3260	6332.8600	6.3329	13.556	0.0000	0.0000
2023/11/14	2040	02/05/2024	11.60 Call	Bond Future	682.5500	0.6826	944.8500	0.9449	38.429	0.0000	0.0000
2023/11/14	2040	02/05/2024	11.60 Put	Bond Future	7424.9400	7.4249	6425.4100	6.4254	13.462	0.0000	0.0000
2023/11/14	2040	01/08/2024		Bond Future	12.9116	74.2124	12.6695	75.5024	1.875	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	
2023/11/14	2040	01/08/2024	12.33 Call	Bond Future	2253.4800	2.2535	2781.3000	2.7813	23.422	0.0000	0.0000
2023/11/14	2040	01/08/2024	12.33 Put	Bond Future	5411.8000	5.4118	4649.6600	4.6497	14.083	0.0000	0.0000
2023/11/14	2040	01/08/2024	12.34 Call	Bond Future	2275.3400	2.2753	2806.3200	2.8063	23.336	0.0000	0.0000
2023/11/14	2040	01/08/2024	12.34 Put	Bond Future	5377.6000	5.3776	4618.6200	4.6186	14.114	0.0000	0.0000
2023/11/14	2040	01/08/2024	12.32 Call	Bond Future	2231.4800	2.2315	2756.1300	2.7561	23.511	0.0000	0.0000
2023/11/14	2040	01/08/2024	12.32 Put	Bond Future	5445.9300	5.4459	4680.6200	4.6806	14.053	0.0000	0.0000
2023/11/14	2040	07/11/2024		Bond Future	13.0496	76.0090	12.7972	77.3304	1.934	0.0000	0.0000
2023/11/14	2040	07/11/2024	12.85 Call	Bond Future	3636.7800	3.6368	4308.1000	4.3081	18.459	0.0000	0.0000
2023/11/14	2040	07/11/2024	12.85 Put	Bond Future	4678.5800	4.6786	4028.5100	4.0285	13.895	0.0000	0.0000
2023/11/14	2040	07/11/2024	12.86 Call	Bond Future	3662.6900	3.6627	4336.7100	4.3367	18.402	0.0000	0.0000
2023/11/14	2040	07/11/2024	12.86 Put	Bond Future	4651.7400	4.6517	4004.3700	4.0044	13.917	0.0000	0.0000
2023/11/14	2040	07/11/2024	12.84 Call	Bond Future	3610.6400	3.6106	4279.2600	4.2793	18.518	0.0000	0.0000
2023/11/14	2040	07/11/2024	12.84 Put	Bond Future	4705.2500	4.7053	4052.4800	4.0525	13.873	0.0000	0.0000
2023/11/14	2040	06/02/2025		Bond Future	13.2101	73.0911	12.9471	74.4407	1.991	0.0000	0.0000
2023/11/14	2040	06/02/2025	12.95 Call	Bond Future	3840.4600	3.8405	4519.7400	4.5197	17.687	0.0000	0.0000
2023/11/14	2040	06/02/2025	12.95 Put	Bond Future	5174.7100	5.1747	4504.3900	4.5044	12.954	0.0000	0.0000
2023/11/14	2044	01/02/2024	13.25 Call	Bond Future	3971.9600	3.9720	4822.6800	4.8227	21.418	0.0000	0.0000
2023/11/14	2044	01/02/2024	13.25 Put	Bond Future	1053.3900	1.0534	751.1400	0.7511	28.693	0.0000	0.0000
2023/11/14	2044	01/02/2024	13.00 Call	Bond Future	3077.3800	3.0774	3838.2100	3.8382	24.723	0.0000	0.0000
2023/11/14	2044	01/02/2024	13.00 Put	Bond Future	1451.8900	1.4519	1059.7500	1.0598	27.009	0.0000	0.0000
2023/11/14	2044	01/02/2024		Bond Future	12.6967	71.7116	12.4884	72.8646	1.640	0.0000	0.0000
2023/11/14	2044	01/02/2024	12.28 Call	Bond Future	1080.9300	1.0809	1505.6200	1.5056	39.289	0.0000	0.0000
2023/11/14	2044	01/02/2024	12.28 Put	Bond Future	3419.7500	3.4198	2691.4700	2.6915	21.296	0.0000	0.0000
2023/11/14	2044	01/02/2024	12.29 Call	Bond Future	1101.3200	1.1013	1531.0400	1.5310	39.019	0.0000	0.0000
2023/11/14	2044	01/02/2024	12.29 Put	Bond Future	3382.5100	3.3825	2659.2600	2.6593	21.382	0.0000	0.0000
2023/11/14	2044	01/02/2024	12.27 Call	Bond Future	1060.8800	1.0609	1480.5700	1.4806	39.561	0.0000	0.0000
2023/11/14	2044	01/02/2024	12.27 Put	Bond Future	3457.4100	3.4574	2724.1300	2.7241	21.209	0.0000	0.0000
2023/11/14	2044	02/05/2024	11.66 Call	Bond Future	684.1700	0.6842	928.3400	0.9283	35.688	0.0000	0.0000
2023/11/14	2044	02/05/2024	11.66 Put	Bond Future	7398.1300	7.3981	6463.6900	6.4637	12.631	0.0000	0.0000
2023/11/14	2044	02/05/2024	11.67 Call	Bond Future	694.4800	0.6945	941.4500	0.9415	35.562	0.0000	0.0000
2023/11/14	2044	02/05/2024	11.67 Put	Bond Future	7346.0000	7.3460	6414.3600	6.4144	12.682	0.0000	0.0000
2023/11/14	2044	02/05/2024	11.65 Call	Bond Future	673.9800	0.6740	915.3500	0.9154	35.813	0.0000	0.0000
2023/11/14	2044	02/05/2024	11.65 Put	Bond Future	7450.4600	7.4505	6513.2200	6.5132	12.580	0.0000	0.0000
2023/11/14	2044	02/05/2024		Bond Future	12.8178	73.2964	12.6016	74.4750	1.687	0.0000	0.0000
2023/11/14	2044	01/08/2024		Bond Future	12.9463	70.5390	12.7214	71.7439	1.737	0.0000	0.0000
2023/11/14	2044	01/08/2024	12.29 Call	Bond Future	2114.4400	2.1144	2584.0200	2.5840	22.208	0.0000	0.0000
2023/11/14	2044	01/08/2024	12.29 Put	Bond Future	5729.8900	5.7299	4994.6100	4.9946	12.832	0.0000	0.0000
2023/11/14	2044	01/08/2024	12.30 Call	Bond Future	2135.9900	2.1360	2608.5600	2.6086	22.124	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	
2023/11/14	2044	01/08/2024	12.30 Put	Bond Future	5694.0300	5.6940	4961.7400	4.9617	12.861	0.0000	0.0000
2023/11/14	2044	01/08/2024	12.28 Call	Bond Future	2093.2400	2.0932	2559.8400	2.5598	22.291	0.0000	0.0000
2023/11/14	2044	01/08/2024	12.28 Put	Bond Future	5766.1600	5.7662	5027.9000	5.0279	12.803	0.0000	0.0000
2023/11/14	2044	07/11/2024	12.91 Call	Bond Future	3763.5200	3.7635	4398.0500	4.3981	16.860	0.0000	0.0000
2023/11/14	2044	07/11/2024	12.91 Put	Bond Future	4644.0800	4.6441	4044.3500	4.0444	12.914	0.0000	0.0000
2023/11/14	2044	07/11/2024	12.92 Call	Bond Future	3789.9300	3.7899	4426.9600	4.4270	16.808	0.0000	0.0000
2023/11/14	2044	07/11/2024	12.92 Put	Bond Future	4617.4900	4.6175	4020.2600	4.0203	12.934	0.0000	0.0000
2023/11/14	2044	07/11/2024	12.90 Call	Bond Future	3737.1800	3.7372	4369.2000	4.3692	16.912	0.0000	0.0000
2023/11/14	2044	07/11/2024	12.90 Put	Bond Future	4670.8100	4.6708	4068.5700	4.0686	12.894	0.0000	0.0000
2023/11/14	2044	07/11/2024		Bond Future	13.0778	72.2465	12.8436	73.4808	1.791	0.0000	0.0000
2023/11/14	2044	06/02/2025		Bond Future	13.2303	69.3749	12.9863	70.6355	1.844	0.0000	0.0000
2023/11/14	2044	06/02/2025	13.02 Call	Bond Future	4016.8900	4.0169	4663.1000	4.6631	16.087	0.0000	0.0000
2023/11/14	2044	06/02/2025	13.02 Put	Bond Future	5101.0800	5.1011	4486.6700	4.4867	12.045	0.0000	0.0000
2023/11/14	2046	01/02/2024		Bond Future	114.8346	114.8346	115.3661	115.3661	0.463	0.0000	0.0000
2023/11/14	2046	02/05/2024		Bond Future	115.2516	115.2516	115.7952	115.7952	0.472	0.0000	0.0000
2023/11/14	2046	01/08/2024		Bond Future	117.8323	117.8323	118.3882	118.3882	0.472	0.0000	0.0000
2023/11/14	2046	07/11/2024		Bond Future	118.5108	118.5108	119.0805	119.0805	0.481	0.0000	0.0000
2023/11/14	2046	06/02/2025		Bond Future	121.0287	121.0287	121.6111	121.6111	0.481	0.0000	0.0000
2023/11/14	2046	06/02/2025	114.01 Call	Bond Future	7018.6800	7.0187	7601.0700	7.6011	8.298	0.0000	0.0000
2023/11/14	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	2050	01/02/2024		Bond Future	113.1953	113.1953	113.6834	113.6834	0.431	0.0000	0.0000
2023/11/14	2050	02/05/2024		Bond Future	115.7246	115.7246	116.2237	116.2237	0.431	0.0000	0.0000
2023/11/14	2050	01/08/2024		Bond Future	116.0104	116.0104	116.5210	116.5210	0.440	0.0000	0.0000
2023/11/14	2050	07/11/2024		Bond Future	118.8490	118.8490	119.3721	119.3721	0.440	0.0000	0.0000
2023/11/14	2050	06/02/2025		Bond Future	119.0131	119.0131	119.5482	119.5482	0.450	0.0000	0.0000
2023/11/14	2050	06/02/2025	115.60 Call	Bond Future	3413.1200	3.4131	3948.2100	3.9482	15.677	0.0000	0.0000
2023/11/14	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/14	AL37	01/02/2024		Index Future	926.8800	926.8800	932.8560	932.8560	0.645	0.0000	0.0000
2023/11/14	AL37	02/05/2024		Index Future	947.3720	947.3720	953.4820	953.4820	0.645	0.0000	0.0000
2023/11/14	AL37	01/08/2024		Index Future	968.3770	968.3770	974.6240	974.6240	0.645	0.0000	0.0000
2023/11/14	AL37	07/11/2024		Index Future	991.8550	991.8550	998.2560	998.2560	0.645	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	
2023/11/14	AL37	06/02/2025		Index Future	1012.7730	1012.7730	1019.3140	1019.3140	0.646	0.0000	0.0000
2023/11/14	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/14	AL7T	01/02/2024		Index Future	1048.0680	1048.0680	1060.6570	1060.6570	1.201	0.0000	0.0000
2023/11/14	AL7T	02/05/2024		Index Future	1071.2400	1071.2400	1084.1080	1084.1080	1.201	0.0000	0.0000
2023/11/14	AL7T	01/08/2024		Index Future	1094.9910	1094.9910	1108.1460	1108.1460	1.201	0.0000	0.0000
2023/11/14	AL7T	07/11/2024		Index Future	1121.5400	1121.5400	1135.0160	1135.0160	1.202	0.0000	0.0000
2023/11/14	AL7T	06/02/2025		Index Future	1145.1930	1145.1930	1158.9580	1158.9580	1.202	0.0000	0.0000
2023/11/14	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/14	ALBI	01/02/2024		Index Future	917.8830	917.8830	928.4550	928.4550	1.152	0.0000	0.0000
2023/11/14	ALBI	02/05/2024		Index Future	938.1760	938.1760	948.9840	948.9840	1.152	0.0000	0.0000
2023/11/14	ALBI	01/08/2024		Index Future	958.9770	958.9770	970.0260	970.0260	1.152	0.0000	0.0000
2023/11/14	ALBI	07/11/2024		Index Future	982.2280	982.2280	993.5460	993.5460	1.152	0.0000	0.0000
2023/11/14	ALBI	06/02/2025		Index Future	1002.9430	1002.9430	1014.5050	1014.5050	1.153	0.0000	0.0000
2023/11/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/14	C210	31/03/2028		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	
2023/11/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/14	ES33	01/02/2024		Bond Future	12.9515	73.4668	12.7315	74.4148	1.698	0.0000	0.0000
2023/11/14	ES33	02/05/2024		Bond Future	13.1096	71.3094	12.8799	72.2787	1.752	0.0000	0.0000
2023/11/14	ES33	01/08/2024		Bond Future	13.2744	72.9055	13.0344	73.8967	1.808	0.0000	0.0000
2023/11/14	ES33	07/11/2024		Bond Future	13.4628	70.8839	13.2109	71.8994	1.872	0.0000	0.0000
2023/11/14	ES33	06/02/2025		Bond Future	13.6821	72.3846	13.4178	73.4222	1.931	0.0000	0.0000
2023/11/14	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	ES33	06/02/2025	13.34 Put	Bond Future	1346.9700	1.3470	309.4200	0.3094	77.028	0.0000	0.0000
2023/11/14	ES42	01/02/2024		Bond Future	13.3514	69.4955	13.1376	70.5586	1.602	0.0000	0.0000
2023/11/14	ES42	02/05/2024		Bond Future	13.4978	66.7859	13.2751	67.8728	1.650	0.0000	0.0000
2023/11/14	ES42	01/08/2024		Bond Future	13.6467	68.2801	13.4149	69.3915	1.698	0.0000	0.0000
2023/11/14	ES42	07/11/2024		Bond Future	13.8135	65.6807	13.5712	66.8195	1.754	0.0000	0.0000
2023/11/14	ES42	06/02/2025		Bond Future	13.9976	67.0678	13.7447	68.2312	1.807	0.0000	0.0000
2023/11/14	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	ES42	06/02/2025	13.71 Put	Bond Future	1325.6800	1.3257	162.3300	0.1623	87.755	0.0000	0.0000
2023/11/14	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000	0.0000
2023/11/14	GOVI	01/02/2024		GOVI	904.5830	904.5830	914.9760	914.9760	1.149	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	
2023/11/14	GOVI	01/02/2024	879.99 Call	GOVI	245930.0000	24.5930	349860.0000	34.9860	42.260	0.0000	0.0000
2023/11/14	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	01/02/2024	880.00 Call	GOVI	245830.0000	24.5830	349760.0000	34.9760	42.277	0.0000	0.0000
2023/11/14	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	01/02/2024	879.98 Call	GOVI	246030.0000	24.6030	349960.0000	34.9960	42.243	0.0000	0.0000
2023/11/14	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	02/05/2024		GOVI	924.5820	924.5820	935.2070	935.2070	1.149	0.0000	0.0000
2023/11/14	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	02/05/2024	950.98 Put	GOVI	263980.0000	26.3980	157730.0000	15.7730	40.249	0.0000	0.0000
2023/11/14	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	02/05/2024	950.99 Put	GOVI	264080.0000	26.4080	157830.0000	15.7830	40.234	0.0000	0.0000
2023/11/14	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	02/05/2024	950.97 Put	GOVI	263880.0000	26.3880	157630.0000	15.7630	40.265	0.0000	0.0000
2023/11/14	GOVI	01/08/2024		GOVI	945.0820	945.0820	955.9440	955.9440	1.149	0.0000	0.0000
2023/11/14	GOVI	01/08/2024	943.38 Call	GOVI	17020.0000	1.7020	125640.0000	12.5640	638.190	0.0000	0.0000
2023/11/14	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	01/08/2024	943.39 Call	GOVI	16920.0000	1.6920	125540.0000	12.5540	641.962	0.0000	0.0000
2023/11/14	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	01/08/2024	943.37 Call	GOVI	17120.0000	1.7120	125740.0000	12.5740	634.463	0.0000	0.0000
2023/11/14	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	07/11/2024		GOVI	967.9960	967.9960	979.1220	979.1220	1.149	0.0000	0.0000
2023/11/14	GOVI	07/11/2024	948.79 Call	GOVI	192060.0000	19.2060	303320.0000	30.3320	57.930	0.0000	0.0000
2023/11/14	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	07/11/2024	948.80 Call	GOVI	191960.0000	19.1960	303220.0000	30.3220	57.960	0.0000	0.0000
2023/11/14	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	07/11/2024	948.78 Call	GOVI	192160.0000	19.2160	303420.0000	30.3420	57.900	0.0000	0.0000
2023/11/14	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GOVI	06/02/2025		GOVI	988.4100	988.4100	999.7760	999.7760	1.150	0.0000	0.0000
2023/11/14	GOVI	06/02/2025	972.00 Call	GOVI	164100.0000	16.4100	277760.0000	27.7760	69.263	0.0000	0.0000
2023/11/14	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/14	IGOV	02/11/2023		Index Future	327.7690	327.7690	327.7690	327.7690	0.000	0.0000	0.0000
2023/11/14	IGOV	01/02/2024		Index Future	341.9300	341.9300	343.2460	343.2460	0.385	0.0000	0.0000
2023/11/14	IGOV	02/05/2024		Index Future	349.5710	349.5710	350.9180	350.9180	0.385	0.0000	0.0000
2023/11/14	IGOV	01/08/2024		Index Future	357.4020	357.4020	358.7790	358.7790	0.385	0.0000	0.0000
2023/11/14	IGOV	07/11/2024		Index Future	366.1510	366.1510	367.5630	367.5630	0.386	0.0000	0.0000
2023/11/14	IGOV	06/02/2025		Index Future	373.9500	373.9500	375.3930	375.3930	0.386	0.0000	0.0000

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2023/11/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/14	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/11/14	JBAF	20/12/2023		Jibar Tradeable Future	8.3700	91.6300	8.3600	91.6400	0.119	0.0000	0.0000
2023/11/14	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3600	91.6400	0.119	0.0000	0.0000
2023/11/14	JBAF	21/02/2024		Jibar Tradeable Future	8.3800	91.6200	8.3400	91.6600	0.477	0.0000	0.0000
2023/11/14	JBAF	20/03/2024		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2023/11/14	JBAF	17/04/2024		Jibar Tradeable Future	8.2900	91.7100	8.2500	91.7500	0.483	0.0000	0.0000
2023/11/14	JBAF	19/06/2024		Jibar Tradeable Future	8.1800	91.8200	8.3200	91.6800	1.711	0.0000	0.0000
2023/11/14	JBAF	18/09/2024		Jibar Tradeable Future	8.0800	91.9200	8.1300	91.8700	0.619	0.0000	0.0000
2023/11/14	JBAF	18/12/2024		Jibar Tradeable Future	7.8700	92.1300	8.0000	92.0000	1.652	0.0000	0.0000
2023/11/14	JBAF	19/03/2025		Jibar Tradeable Future	7.8100	92.1900	7.7400	92.2600	0.896	0.0000	0.0000
2023/11/14	JBAF	18/06/2025		Jibar Tradeable Future	7.7200	92.2800	7.6700	92.3300	0.648	0.0000	0.0000
2023/11/14	JBAF	17/09/2025		Jibar Tradeable Future	7.7100	92.2900	7.5900	92.4100	1.556	0.0000	0.0000
2023/11/14	R035	01/02/2024	10.62 Put	Bond Future	8440.4100	8.4404	7347.9700	7.3480	12.943	0.0000	0.0000
2023/11/14	R035	01/02/2024	10.62 Call	Bond Future	55.8100	0.0558	104.0900	0.1041	86.508	0.0000	0.0000
2023/11/14	R035	01/02/2024	11.12 Put	Bond Future	5735.9400	5.7359	4752.5200	4.7525	17.145	0.0000	0.0000
2023/11/14	R035	01/02/2024	11.12 Call	Bond Future	241.6400	0.2416	398.9400	0.3989	65.097	0.0000	0.0000
2023/11/14	R035	01/02/2024	13.46 Call	Bond Future	6736.3200	6.7363	7763.6200	7.7636	15.250	0.0000	0.0000
2023/11/14	R035	01/02/2024	13.46 Put	Bond Future	317.8300	0.3178	204.4100	0.2044	35.686	0.0000	0.0000
2023/11/14	R035	01/02/2024		Bond Future	12.1384	84.3012	11.9191	85.4420	1.807	0.0000	0.0000

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2023/11/14	R035	01/02/2024	12.19 Call	Bond Future	2089.1300	2.0891	2737.4300	2.7374	31.032	0.0000	0.0000
2023/11/14	R035	01/02/2024	12.19 Put	Bond Future	1823.7900	1.8238	1331.3700	1.3314	27.000	0.0000	0.0000
2023/11/14	R035	01/02/2024	12.20 Call	Bond Future	2117.7100	2.1177	2770.6200	2.7706	30.831	0.0000	0.0000
2023/11/14	R035	01/02/2024	12.20 Put	Bond Future	1801.1400	1.8011	1313.3300	1.3133	27.083	0.0000	0.0000
2023/11/14	R035	01/02/2024	12.18 Call	Bond Future	2060.7200	2.0607	2704.4000	2.7044	31.236	0.0000	0.0000
2023/11/14	R035	01/02/2024	12.18 Put	Bond Future	1846.6700	1.8467	1349.6300	1.3496	26.915	0.0000	0.0000
2023/11/14	R035	02/05/2024		Bond Future	12.2575	81.6525	12.0291	82.8186	1.863	0.0000	0.0000
2023/11/14	R035	02/05/2024	11.20 Call	Bond Future	753.6500	0.7537	1027.0800	1.0271	36.281	0.0000	0.0000
2023/11/14	R035	02/05/2024	11.20 Put	Bond Future	6357.9600	6.3580	5465.2600	5.4653	14.041	0.0000	0.0000
2023/11/14	R035	02/05/2024	11.21 Call	Bond Future	765.7500	0.7658	1042.2700	1.0423	36.111	0.0000	0.0000
2023/11/14	R035	02/05/2024	11.21 Put	Bond Future	6314.5500	6.3146	5424.9400	5.4249	14.088	0.0000	0.0000
2023/11/14	R035	02/05/2024	11.19 Call	Bond Future	741.6800	0.7417	1012.0300	1.0120	36.451	0.0000	0.0000
2023/11/14	R035	02/05/2024	11.19 Put	Bond Future	6401.5600	6.4016	5505.7800	5.5058	13.993	0.0000	0.0000
2023/11/14	R035	01/08/2024		Bond Future	12.3809	83.4616	12.1429	84.6537	1.923	0.0000	0.0000
2023/11/14	R035	01/08/2024	11.80 Call	Bond Future	2057.2200	2.0572	2537.5200	2.5375	23.347	0.0000	0.0000
2023/11/14	R035	01/08/2024	11.80 Put	Bond Future	5010.4900	5.0105	4298.7000	4.2987	14.206	0.0000	0.0000
2023/11/14	R035	01/08/2024	11.81 Call	Bond Future	2077.6100	2.0776	2560.8600	2.5609	23.260	0.0000	0.0000
2023/11/14	R035	01/08/2024	11.81 Put	Bond Future	4978.7600	4.9788	4269.9200	4.2699	14.237	0.0000	0.0000
2023/11/14	R035	01/08/2024	11.79 Call	Bond Future	2036.9500	2.0370	2514.3000	2.5143	23.435	0.0000	0.0000
2023/11/14	R035	01/08/2024	11.79 Put	Bond Future	5042.3800	5.0424	4327.6400	4.3276	14.175	0.0000	0.0000
2023/11/14	R035	07/11/2024		Bond Future	12.5231	80.9650	12.2740	82.1862	1.989	0.0000	0.0000
2023/11/14	R035	07/11/2024	12.18 Call	Bond Future	2880.6700	2.8807	3456.5500	3.4566	19.991	0.0000	0.0000
2023/11/14	R035	07/11/2024	12.18 Put	Bond Future	4569.2400	4.5692	3923.9500	3.9240	14.122	0.0000	0.0000
2023/11/14	R035	07/11/2024	12.19 Call	Bond Future	2903.8100	2.9038	3482.3700	3.4824	19.924	0.0000	0.0000
2023/11/14	R035	07/11/2024	12.19 Put	Bond Future	4542.4600	4.5425	3899.8500	3.8999	14.147	0.0000	0.0000
2023/11/14	R035	07/11/2024	12.17 Call	Bond Future	2857.9300	2.8579	3431.1400	3.4311	20.057	0.0000	0.0000
2023/11/14	R035	07/11/2024	12.17 Put	Bond Future	4596.4600	4.5965	3948.5000	3.9485	14.097	0.0000	0.0000
2023/11/14	R035	06/02/2025		Bond Future	12.6935	82.6629	12.4329	83.9102	2.053	0.0000	0.0000
2023/11/14	R035	06/02/2025	12.41 Call	Bond Future	3315.2300	3.3152	3927.4000	3.9274	18.465	0.0000	0.0000
2023/11/14	R035	06/02/2025	12.41 Put	Bond Future	4673.4800	4.6735	4038.3200	4.0383	13.591	0.0000	0.0000
2023/11/14	R053	01/02/2024	12.93 Call	Bond Future	4021.7600	4.0218	5006.0400	5.0060	24.474	0.0000	0.0000
2023/11/14	R053	01/02/2024	12.93 Put	Bond Future	1985.9100	1.9859	1461.1800	1.4612	26.423	0.0000	0.0000
2023/11/14	R053	01/02/2024	12.94 Call	Bond Future	4065.9000	4.0659	5055.2600	5.0553	24.333	0.0000	0.0000
2023/11/14	R053	01/02/2024	12.94 Put	Bond Future	1961.6200	1.9616	1441.9700	1.4420	26.491	0.0000	0.0000
2023/11/14	R053	01/02/2024	12.92 Call	Bond Future	3977.6200	3.9776	4956.8100	4.9568	24.617	0.0000	0.0000
2023/11/14	R053	01/02/2024	12.92 Put	Bond Future	2010.2900	2.0103	1480.4700	1.4805	26.355	0.0000	0.0000
2023/11/14	R053	01/02/2024		Bond Future	12.6388	96.2642	12.4305	97.7732	1.648	0.0000	0.0000
2023/11/14	R053	02/05/2024		Bond Future	12.7562	92.5272	12.5397	94.0697	1.698	0.0000	0.0000

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2023/11/14	R053	02/05/2024	13.03 Call	Bond Future	5240.6200	5.2406	6185.8000	6.1858	18.036	0.0000	0.0000
2023/11/14	R053	02/05/2024	13.03 Put	Bond Future	3357.2500	3.3573	2759.9300	2.7599	17.792	0.0000	0.0000
2023/11/14	R053	02/05/2024	13.04 Call	Bond Future	5282.0400	5.2820	6230.8800	6.2309	17.964	0.0000	0.0000
2023/11/14	R053	02/05/2024	13.04 Put	Bond Future	3331.2500	3.3313	2737.5900	2.7376	17.821	0.0000	0.0000
2023/11/14	R053	02/05/2024	13.02 Call	Bond Future	5199.3100	5.1993	6140.8100	6.1408	18.108	0.0000	0.0000
2023/11/14	R053	02/05/2024	13.02 Put	Bond Future	3383.4600	3.3835	2782.4600	2.7825	17.763	0.0000	0.0000
2023/11/14	R053	01/08/2024	13.14 Call	Bond Future	6027.6300	6.0276	6973.3300	6.9733	15.689	0.0000	0.0000
2023/11/14	R053	01/08/2024	13.14 Put	Bond Future	4248.7000	4.2487	3617.4900	3.6175	14.857	0.0000	0.0000
2023/11/14	R053	01/08/2024	13.15 Call	Bond Future	6067.4500	6.0675	7016.2600	7.0163	15.638	0.0000	0.0000
2023/11/14	R053	01/08/2024	13.15 Put	Bond Future	4222.1600	4.2222	3594.0600	3.5941	14.876	0.0000	0.0000
2023/11/14	R053	01/08/2024	13.13 Call	Bond Future	5987.8800	5.9879	6930.4600	6.9305	15.741	0.0000	0.0000
2023/11/14	R053	01/08/2024	13.13 Put	Bond Future	4275.4100	4.2754	3641.0800	3.6411	14.837	0.0000	0.0000
2023/11/14	R053	01/08/2024		Bond Future	12.8770	94.5766	12.6518	96.1535	1.749	0.0000	0.0000
2023/11/14	R053	07/11/2024	12.80 Call	Bond Future	4984.0800	4.9841	5805.2800	5.8053	16.476	0.0000	0.0000
2023/11/14	R053	07/11/2024	12.80 Put	Bond Future	6424.1000	6.4241	5629.9900	5.6300	12.361	0.0000	0.0000
2023/11/14	R053	07/11/2024	12.81 Call	Bond Future	5018.6800	5.0187	5843.0500	5.8431	16.426	0.0000	0.0000
2023/11/14	R053	07/11/2024	12.81 Put	Bond Future	6389.1400	6.3891	5598.2000	5.5982	12.379	0.0000	0.0000
2023/11/14	R053	07/11/2024	12.79 Call	Bond Future	4949.5700	4.9496	5767.5900	5.7676	16.527	0.0000	0.0000
2023/11/14	R053	07/11/2024	12.79 Put	Bond Future	6459.2400	6.4592	5661.9500	5.6620	12.343	0.0000	0.0000
2023/11/14	R053	07/11/2024		Bond Future	13.0100	90.9926	12.7749	92.6079	1.807	0.0000	0.0000
2023/11/14	R053	06/02/2025		Bond Future	13.1608	92.8972	12.9156	94.5471	1.863	0.0000	0.0000
2023/11/14	R053	06/02/2025	12.94 Call	Bond Future	5324.6200	5.3246	6167.5500	6.1676	15.831	0.0000	0.0000
2023/11/14	R053	06/02/2025	12.94 Put	Bond Future	6807.7600	6.8078	6000.7800	6.0008	11.854	0.0000	0.0000
2023/11/14	R186	01/02/2024		Bond Future	9.0962	104.8052	8.9161	105.2628	1.980	0.0000	0.0000
2023/11/14	R186	01/02/2024	9.51 Call	Bond Future	1394.4500	1.3945	1733.7800	1.7338	24.334	0.0000	0.0000
2023/11/14	R186	01/02/2024	9.51 Put	Bond Future	352.1900	0.3522	233.8400	0.2338	33.604	0.0000	0.0000
2023/11/14	R186	01/02/2024	9.52 Call	Bond Future	1413.1300	1.4131	1754.2400	1.7542	24.139	0.0000	0.0000
2023/11/14	R186	01/02/2024	9.52 Put	Bond Future	345.8500	0.3459	229.2800	0.2293	33.705	0.0000	0.0000
2023/11/14	R186	01/02/2024	9.50 Call	Bond Future	1375.8800	1.3759	1713.4000	1.7134	24.531	0.0000	0.0000
2023/11/14	R186	01/02/2024	9.50 Put	Bond Future	358.6500	0.3587	238.4900	0.2385	33.503	0.0000	0.0000
2023/11/14	R186	02/05/2024		Bond Future	9.1078	107.1218	8.9081	107.5897	2.193	0.0000	0.0000
2023/11/14	R186	02/05/2024	8.00 Call	Bond Future	131.3400	0.1313	197.4700	0.1975	50.350	0.0000	0.0000
2023/11/14	R186	02/05/2024	8.00 Put	Bond Future	2760.7500	2.7608	2358.9400	2.3589	14.554	0.0000	0.0000
2023/11/14	R186	02/05/2024	8.01 Call	Bond Future	134.6500	0.1347	202.0200	0.2020	50.033	0.0000	0.0000
2023/11/14	R186	02/05/2024	8.01 Put	Bond Future	2739.9400	2.7399	2339.3700	2.3394	14.620	0.0000	0.0000
2023/11/14	R186	02/05/2024	7.99 Call	Bond Future	128.8300	0.1288	193.9200	0.1939	50.524	0.0000	0.0000
2023/11/14	R186	02/05/2024	7.99 Put	Bond Future	2782.3600	2.7824	2379.5100	2.3795	14.479	0.0000	0.0000
2023/11/14	R186	02/05/2024	10.40 Call	Bond Future	3235.0900	3.2351	3632.9400	3.6329	12.298	0.0000	0.0000

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2023/11/14	R186	02/05/2024	10.40 Put	Bond Future	272.0900	0.2721	202.0000	0.2020	25.760	0.0000	0.0000
2023/11/14	R186	02/05/2024	9.73 Put	Bond Future	544.8200	0.5448	415.0800	0.4151	23.813	0.0000	0.0000
2023/11/14	R186	02/05/2024	9.73 Call	Bond Future	1985.2200	1.9852	2323.4200	2.3234	17.036	0.0000	0.0000
2023/11/14	R186	01/08/2024	8.69 Call	Bond Future	719.7800	0.7198	913.6000	0.9136	26.928	0.0000	0.0000
2023/11/14	R186	01/08/2024	8.69 Put	Bond Future	1641.4800	1.6415	1356.7500	1.3568	17.346	0.0000	0.0000
2023/11/14	R186	01/08/2024	8.70 Call	Bond Future	729.4000	0.7294	924.7100	0.9247	26.777	0.0000	0.0000
2023/11/14	R186	01/08/2024	8.70 Put	Bond Future	1629.5200	1.6295	1346.2800	1.3463	17.382	0.0000	0.0000
2023/11/14	R186	01/08/2024	8.68 Call	Bond Future	710.2300	0.7102	902.5700	0.9026	27.081	0.0000	0.0000
2023/11/14	R186	01/08/2024	8.68 Put	Bond Future	1653.5100	1.6535	1367.3000	1.3673	17.309	0.0000	0.0000
2023/11/14	R186	01/08/2024		Bond Future	9.1196	104.1862	8.8959	104.6648	2.452	0.0000	0.0000
2023/11/14	R186	07/11/2024		Bond Future	9.1166	106.7097	8.8609	107.2000	2.804	0.0000	0.0000
2023/11/14	R186	07/11/2024	9.14 Call	Bond Future	1316.7800	1.3168	1580.5300	1.5805	20.030	0.0000	0.0000
2023/11/14	R186	07/11/2024	9.14 Put	Bond Future	1271.9600	1.2720	1045.3900	1.0454	17.813	0.0000	0.0000
2023/11/14	R186	07/11/2024	9.15 Call	Bond Future	1328.0300	1.3280	1592.9100	1.5929	19.945	0.0000	0.0000
2023/11/14	R186	07/11/2024	9.15 Put	Bond Future	1264.1100	1.2641	1038.6700	1.0387	17.834	0.0000	0.0000
2023/11/14	R186	07/11/2024	9.13 Call	Bond Future	1305.1500	1.3052	1567.7700	1.5678	20.122	0.0000	0.0000
2023/11/14	R186	07/11/2024	9.13 Put	Bond Future	1279.4400	1.2794	1051.7400	1.0517	17.797	0.0000	0.0000
2023/11/14	R186	06/02/2025		Bond Future	9.2096	103.6335	8.9154	104.1348	3.194	0.0000	0.0000
2023/11/14	R186	06/02/2025	9.03 Call	Bond Future	1115.0600	1.1151	1363.8400	1.3638	22.311	0.0000	0.0000
2023/11/14	R186	06/02/2025	9.03 Put	Bond Future	1420.6100	1.4206	1168.1700	1.1682	17.770	0.0000	0.0000
2023/11/14	R202	01/02/2024		Bond Future	255.5144	255.5144	258.2791	258.2791	1.082	0.0000	0.0000
2023/11/14	R202	02/05/2024		Bond Future	261.2240	261.2240	264.0507	264.0507	1.082	0.0000	0.0000
2023/11/14	R202	01/08/2024		Bond Future	261.9764	261.9764	264.8668	264.8668	1.103	0.0000	0.0000
2023/11/14	R202	07/11/2024		Bond Future	268.3869	268.3869	271.3486	271.3486	1.104	0.0000	0.0000
2023/11/14	R202	06/02/2025		Bond Future	268.8675	268.8675	271.8937	271.8937	1.126	0.0000	0.0000
2023/11/14	R202	06/02/2025	266.79 Call	Bond Future	2077.5400	2.0775	5103.6500	5.1037	145.658	0.0000	0.0000
2023/11/14	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	R209	01/02/2024		Bond Future	12.2078	64.9493	11.9897	65.9473	1.787	0.0000	0.0000
2023/11/14	R209	01/02/2024	12.13 Call	Bond Future	1532.1000	1.5321	2046.8500	2.0469	33.598	0.0000	0.0000
2023/11/14	R209	01/02/2024	12.13 Put	Bond Future	1885.7500	1.8858	1402.5600	1.4026	25.623	0.0000	0.0000
2023/11/14	R209	01/02/2024	12.14 Call	Bond Future	1554.9500	1.5550	2073.9200	2.0739	33.375	0.0000	0.0000
2023/11/14	R209	01/02/2024	12.14 Put	Bond Future	1863.0200	1.8630	1384.0500	1.3841	25.709	0.0000	0.0000
2023/11/14	R209	01/02/2024	12.12 Call	Bond Future	1509.4200	1.5094	2019.9300	2.0199	33.822	0.0000	0.0000
2023/11/14	R209	01/02/2024	12.12 Put	Bond Future	1908.7100	1.9087	1421.2800	1.4213	25.537	0.0000	0.0000
2023/11/14	R209	02/05/2024		Bond Future	12.3187	63.2319	12.0924	64.2520	1.837	0.0000	0.0000
2023/11/14	R209	02/05/2024	11.18 Call	Bond Future	559.8900	0.5599	774.6700	0.7747	38.361	0.0000	0.0000
2023/11/14	R209	02/05/2024	11.18 Put	Bond Future	5934.2400	5.9342	5128.9100	5.1289	13.571	0.0000	0.0000
2023/11/14	R209	02/05/2024	11.19 Call	Bond Future	568.2600	0.5683	785.4700	0.7855	38.224	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
2023/11/14	R209	02/05/2024	11.19 Put	Bond Future		5892.7100	5.8927	5089.8100	5.0898	13.625	0.0000	0.0000
2023/11/14	R209	02/05/2024	11.17 Call	Bond Future		551.6200	0.5516	763.9700	0.7640	38.496	0.0000	0.0000
2023/11/14	R209	02/05/2024	11.17 Put	Bond Future		5975.9300	5.9759	5168.1700	5.1682	13.517	0.0000	0.0000
2023/11/14	R209	01/08/2024		Bond Future		12.4335	64.6327	12.1986	65.6756	1.889	0.0000	0.0000
2023/11/14	R209	01/08/2024	11.79 Call	Bond Future		1711.9700	1.7120	2118.0900	2.1181	23.722	0.0000	0.0000
2023/11/14	R209	01/08/2024	11.79 Put	Bond Future		4627.6300	4.6276	3990.8800	3.9909	13.760	0.0000	0.0000
2023/11/14	R209	01/08/2024	11.80 Call	Bond Future		1729.5400	1.7295	2138.2500	2.1383	23.631	0.0000	0.0000
2023/11/14	R209	01/08/2024	11.80 Put	Bond Future		4598.4700	4.5985	3964.3100	3.9643	13.791	0.0000	0.0000
2023/11/14	R209	01/08/2024	11.78 Call	Bond Future		1694.5100	1.6945	2098.0300	2.0980	23.813	0.0000	0.0000
2023/11/14	R209	01/08/2024	11.78 Put	Bond Future		4656.9400	4.6569	4017.5900	4.0176	13.729	0.0000	0.0000
2023/11/14	R209	07/11/2024		Bond Future		12.5600	63.0400	12.3155	64.1082	1.947	0.0000	0.0000
2023/11/14	R209	07/11/2024	12.22 Call	Bond Future		2720.7800	2.7208	3231.2900	3.2313	18.763	0.0000	0.0000
2023/11/14	R209	07/11/2024	12.22 Put	Bond Future		4212.8300	4.2128	3655.0800	3.6551	13.239	0.0000	0.0000
2023/11/14	R209	07/11/2024	12.23 Call	Bond Future		2740.8500	2.7409	3253.6000	3.2536	18.708	0.0000	0.0000
2023/11/14	R209	07/11/2024	12.23 Put	Bond Future		4188.3200	4.1883	3632.8100	3.6328	13.263	0.0000	0.0000
2023/11/14	R209	07/11/2024	12.21 Call	Bond Future		2700.5300	2.7005	3208.8100	3.2088	18.821	0.0000	0.0000
2023/11/14	R209	07/11/2024	12.21 Put	Bond Future		4237.2100	4.2372	3677.2300	3.6772	13.216	0.0000	0.0000
2023/11/14	R209	06/02/2025		Bond Future		12.7070	64.3616	12.4527	65.4527	2.001	0.0000	0.0000
2023/11/14	R209	06/02/2025	12.44 Call	Bond Future		3115.6000	3.1156	3659.4600	3.6595	17.456	0.0000	0.0000
2023/11/14	R209	06/02/2025	12.44 Put	Bond Future		4261.9700	4.2620	3714.7200	3.7147	12.840	0.0000	0.0000
2023/11/14	R210	01/02/2024		Bond Future		230.3370	230.3370	230.3312	230.3312	0.002	0.0000	0.0000
2023/11/14	R210	02/05/2024		Bond Future		232.2263	232.2263	232.2208	232.2208	0.002	0.0000	0.0000
2023/11/14	R210	01/08/2024		Bond Future		237.4263	237.4263	237.4213	237.4213	0.002	0.0000	0.0000
2023/11/14	R210	07/11/2024		Bond Future		239.8941	239.8941	239.8894	239.8894	0.002	0.0000	0.0000
2023/11/14	R210	06/02/2025		Bond Future		244.9936	244.9936	244.9899	244.9899	0.002	0.0000	0.0000
2023/11/14	R210	06/02/2025	239.61 Call	Bond Future		5383.5500	5.3836	5379.8600	5.3799	0.069	0.0000	0.0000
2023/11/14	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	R213	01/02/2024	11.71 Call	Bond Future		3123.5200	3.1235	3798.4400	3.7984	21.608	0.0000	0.0000
2023/11/14	R213	01/02/2024	11.71 Put	Bond Future		662.9300	0.6629	453.8400	0.4538	31.540	0.0000	0.0000
2023/11/14	R213	01/02/2024	11.72 Call	Bond Future		3154.2500	3.1543	3831.6900	3.8317	21.477	0.0000	0.0000
2023/11/14	R213	01/02/2024	11.72 Put	Bond Future		653.4600	0.6535	446.8900	0.4469	31.612	0.0000	0.0000
2023/11/14	R213	01/02/2024	11.70 Call	Bond Future		3093.0100	3.0930	3765.3700	3.7654	21.738	0.0000	0.0000
2023/11/14	R213	01/02/2024	11.70 Put	Bond Future		672.6500	0.6727	461.0000	0.4610	31.465	0.0000	0.0000
2023/11/14	R213	01/02/2024		Bond Future		11.1100	83.3119	10.9001	84.1959	1.889	0.0000	0.0000
2023/11/14	R213	02/05/2024		Bond Future		11.2087	81.5947	10.9885	82.4983	1.964	0.0000	0.0000
2023/11/14	R213	02/05/2024	10.29 Call	Bond Future		756.1100	0.7561	1000.1300	1.0001	32.273	0.0000	0.0000
2023/11/14	R213	02/05/2024	10.29 Put	Bond Future		4612.2000	4.6122	3952.5500	3.9526	14.302	0.0000	0.0000
2023/11/14	R213	02/05/2024	10.30 Call	Bond Future		766.5500	0.7666	1012.9700	1.0130	32.147	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	
2023/11/14	R213	02/05/2024	10.30 Put	Bond Future	4579.4300	4.5794	3922.1800	3.9222	14.352	0.0000	0.0000
2023/11/14	R213	02/05/2024	10.28 Call	Bond Future	745.9500	0.7460	987.6000	0.9876	32.395	0.0000	0.0000
2023/11/14	R213	02/05/2024	10.28 Put	Bond Future	4645.2700	4.6453	3983.2500	3.9833	14.251	0.0000	0.0000
2023/11/14	R213	01/08/2024		Bond Future	11.3118	83.4026	11.0805	84.3265	2.045	0.0000	0.0000
2023/11/14	R213	01/08/2024	10.87 Call	Bond Future	1775.8900	1.7759	2172.2500	2.1723	22.319	0.0000	0.0000
2023/11/14	R213	01/08/2024	10.87 Put	Bond Future	3552.1200	3.5521	3024.6000	3.0246	14.851	0.0000	0.0000
2023/11/14	R213	01/08/2024	10.88 Call	Bond Future	1792.9300	1.7929	2191.6200	2.1916	22.237	0.0000	0.0000
2023/11/14	R213	01/08/2024	10.88 Put	Bond Future	3528.4200	3.5284	3003.2300	3.0032	14.885	0.0000	0.0000
2023/11/14	R213	01/08/2024	10.86 Call	Bond Future	1758.9400	1.7589	2152.9700	2.1530	22.402	0.0000	0.0000
2023/11/14	R213	01/08/2024	10.86 Put	Bond Future	3575.9400	3.5759	3046.0900	3.0461	14.817	0.0000	0.0000
2023/11/14	R213	07/11/2024		Bond Future	11.4342	81.8596	11.1898	82.8059	2.137	0.0000	0.0000
2023/11/14	R213	07/11/2024	11.22 Call	Bond Future	2406.9400	2.4069	2873.2800	2.8733	19.375	0.0000	0.0000
2023/11/14	R213	07/11/2024	11.22 Put	Bond Future	3235.6400	3.2356	2755.6000	2.7556	14.836	0.0000	0.0000
2023/11/14	R213	07/11/2024	11.23 Call	Bond Future	2426.5500	2.4266	2895.0000	2.8950	19.305	0.0000	0.0000
2023/11/14	R213	07/11/2024	11.23 Put	Bond Future	3216.3200	3.2163	2738.3900	2.7384	14.860	0.0000	0.0000
2023/11/14	R213	07/11/2024	11.21 Call	Bond Future	2387.7200	2.3877	2851.9500	2.8520	19.442	0.0000	0.0000
2023/11/14	R213	07/11/2024	11.21 Put	Bond Future	3255.3800	3.2554	2773.2300	2.7732	14.811	0.0000	0.0000
2023/11/14	R213	06/02/2025		Bond Future	11.5952	83.5781	11.3372	84.5449	2.225	0.0000	0.0000
2023/11/14	R213	06/02/2025	11.35 Call	Bond Future	2620.4600	2.6205	3096.2200	3.0962	18.156	0.0000	0.0000
2023/11/14	R213	06/02/2025	11.35 Put	Bond Future	3538.9500	3.5390	3047.9200	3.0479	13.875	0.0000	0.0000
2023/11/14	R214	01/02/2024	12.15 Call	Bond Future	1061.3300	1.0613	1468.3700	1.4684	38.352	0.0000	0.0000
2023/11/14	R214	01/02/2024	12.15 Put	Bond Future	2600.3100	2.6003	2009.9300	2.0099	22.704	0.0000	0.0000
2023/11/14	R214	01/02/2024	12.16 Call	Bond Future	1080.1200	1.0801	1491.5400	1.4915	38.090	0.0000	0.0000
2023/11/14	R214	01/02/2024	12.16 Put	Bond Future	2570.9700	2.5710	1984.9700	1.9850	22.793	0.0000	0.0000
2023/11/14	R214	01/02/2024	12.14 Call	Bond Future	1042.7300	1.0427	1445.3800	1.4454	38.615	0.0000	0.0000
2023/11/14	R214	01/02/2024	12.14 Put	Bond Future	2629.8900	2.6299	2035.1200	2.0351	22.616	0.0000	0.0000
2023/11/14	R214	01/02/2024		Bond Future	12.4762	61.0197	12.2633	62.0171	1.707	0.0000	0.0000
2023/11/14	R214	02/05/2024		Bond Future	12.5818	59.0638	12.3614	60.0834	1.752	0.0000	0.0000
2023/11/14	R214	02/05/2024	11.47 Call	Bond Future	601.6200	0.6016	822.6700	0.8227	36.742	0.0000	0.0000
2023/11/14	R214	02/05/2024	11.47 Put	Bond Future	6041.7500	6.0418	5243.2500	5.2433	13.216	0.0000	0.0000
2023/11/14	R214	02/05/2024	11.48 Call	Bond Future	610.6200	0.6106	834.1600	0.8342	36.609	0.0000	0.0000
2023/11/14	R214	02/05/2024	11.48 Put	Bond Future	5998.3700	5.9984	5202.3600	5.2024	13.270	0.0000	0.0000
2023/11/14	R214	02/05/2024	11.46 Call	Bond Future	592.7300	0.5927	811.2900	0.8113	36.873	0.0000	0.0000
2023/11/14	R214	02/05/2024	11.46 Put	Bond Future	6085.3000	6.0853	5284.3100	5.2843	13.163	0.0000	0.0000
2023/11/14	R214	02/05/2024	13.52 Call	Bond Future	5197.1300	5.1971	5972.2400	5.9722	14.914	0.0000	0.0000
2023/11/14	R214	02/05/2024	13.52 Put	Bond Future	1152.8600	1.1529	908.4200	0.9084	21.203	0.0000	0.0000
2023/11/14	R214	02/05/2024	12.87 Call	Bond Future	3286.3100	3.2863	3921.2800	3.9213	19.322	0.0000	0.0000
2023/11/14	R214	02/05/2024	12.87 Put	Bond Future	1994.4800	1.9945	1609.9000	1.6099	19.282	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	
2023/11/14	R214	02/05/2024	12.12 Put	Bond Future	3698.2700	3.6983	3094.2200	3.0942	16.333	0.0000	0.0000
2023/11/14	R214	02/05/2024	12.12 Call	Bond Future	1529.6500	1.5297	1945.1500	1.9452	27.163	0.0000	0.0000
2023/11/14	R214	02/05/2024	12.14 Put	Bond Future	3639.7000	3.6397	3041.9500	3.0420	16.423	0.0000	0.0000
2023/11/14	R214	02/05/2024	12.14 Call	Bond Future	1567.5900	1.5676	1989.3900	1.9894	26.908	0.0000	0.0000
2023/11/14	R214	01/08/2024	12.17 Call	Bond Future	2004.2300	2.0042	2443.7400	2.4437	21.929	0.0000	0.0000
2023/11/14	R214	01/08/2024	12.17 Put	Bond Future	4421.6400	4.4216	3818.8500	3.8189	13.633	0.0000	0.0000
2023/11/14	R214	01/08/2024	12.18 Call	Bond Future	2023.5800	2.0236	2465.6900	2.4657	21.848	0.0000	0.0000
2023/11/14	R214	01/08/2024	12.18 Put	Bond Future	4393.0500	4.3931	3792.8600	3.7929	13.662	0.0000	0.0000
2023/11/14	R214	01/08/2024	12.16 Call	Bond Future	1984.9700	1.9850	2421.8800	2.4219	22.011	0.0000	0.0000
2023/11/14	R214	01/08/2024	12.16 Put	Bond Future	4450.3800	4.4504	3844.9900	3.8450	13.603	0.0000	0.0000
2023/11/14	R214	01/08/2024		Bond Future	12.6902	60.3724	12.4618	61.4147	1.799	0.0000	0.0000
2023/11/14	R214	07/11/2024		Bond Future	12.8129	58.5257	12.5756	59.5933	1.852	0.0000	0.0000
2023/11/14	R214	07/11/2024	12.61 Call	Bond Future	3059.0400	3.0590	3601.3600	3.6014	17.728	0.0000	0.0000
2023/11/14	R214	07/11/2024	12.61 Put	Bond Future	3970.0100	3.9700	3444.6900	3.4447	13.232	0.0000	0.0000
2023/11/14	R214	07/11/2024	12.62 Call	Bond Future	3081.1400	3.0811	3625.6800	3.6257	17.673	0.0000	0.0000
2023/11/14	R214	07/11/2024	12.62 Put	Bond Future	3946.6800	3.9467	3423.5800	3.4236	13.254	0.0000	0.0000
2023/11/14	R214	07/11/2024	12.60 Call	Bond Future	3037.0200	3.0370	3577.1200	3.5771	17.784	0.0000	0.0000
2023/11/14	R214	07/11/2024	12.60 Put	Bond Future	3993.4600	3.9935	3465.9200	3.4659	13.210	0.0000	0.0000
2023/11/14	R214	06/02/2025		Bond Future	12.9560	59.7529	12.7094	60.8433	1.903	0.0000	0.0000
2023/11/14	R214	06/02/2025	12.71 Call	Bond Future	3270.3800	3.2704	3820.9300	3.8209	16.834	0.0000	0.0000
2023/11/14	R214	06/02/2025	12.71 Put	Bond Future	4358.1300	4.3581	3818.2300	3.8182	12.388	0.0000	0.0000
2023/11/14	R248	01/02/2024	11.50 Put	Bond Future	6895.6600	6.8957	5849.3800	5.8494	15.173	0.0000	0.0000
2023/11/14	R248	01/02/2024	11.50 Call	Bond Future	209.7200	0.2097	343.1300	0.3431	63.613	0.0000	0.0000
2023/11/14	R248	01/02/2024	12.30 Put	Bond Future	3085.3600	3.0854	2396.1400	2.3961	22.338	0.0000	0.0000
2023/11/14	R248	01/02/2024	12.30 Call	Bond Future	1338.6100	1.3386	1829.0800	1.8291	36.640	0.0000	0.0000
2023/11/14	R248	01/02/2024	13.37 Call	Bond Future	4862.8000	4.8628	5796.5600	5.7966	19.202	0.0000	0.0000
2023/11/14	R248	01/02/2024	13.37 Put	Bond Future	817.1600	0.8172	571.2300	0.5712	30.096	0.0000	0.0000
2023/11/14	R248	01/02/2024	13.10 Call	Bond Future	3823.6800	3.8237	4673.6200	4.6736	22.228	0.0000	0.0000
2023/11/14	R248	01/02/2024	13.10 Put	Bond Future	1159.9600	1.1600	830.2100	0.8302	28.428	0.0000	0.0000
2023/11/14	R248	01/02/2024	13.90 Call	Bond Future	7020.2400	7.0202	8066.7800	8.0668	14.907	0.0000	0.0000
2023/11/14	R248	01/02/2024	13.90 Put	Bond Future	404.2600	0.4043	271.1100	0.2711	32.937	0.0000	0.0000
2023/11/14	R248	01/02/2024		Bond Future	12.6063	74.8538	12.3980	76.0334	1.652	0.0000	0.0000
2023/11/14	R248	01/02/2024	12.15 Call	Bond Future	1017.4100	1.0174	1430.4000	1.4304	40.592	0.0000	0.0000
2023/11/14	R248	01/02/2024	12.15 Put	Bond Future	3647.6600	3.6477	2880.9600	2.8810	21.019	0.0000	0.0000
2023/11/14	R248	01/02/2024	12.16 Call	Bond Future	1037.1900	1.0372	1455.3100	1.4553	40.313	0.0000	0.0000
2023/11/14	R248	01/02/2024	12.16 Put	Bond Future	3607.9500	3.6080	2846.3800	2.8464	21.108	0.0000	0.0000
2023/11/14	R248	01/02/2024	12.14 Call	Bond Future	997.8700	0.9979	1405.7300	1.4057	40.873	0.0000	0.0000
2023/11/14	R248	01/02/2024	12.14 Put	Bond Future	3687.6900	3.6877	2915.8600	2.9159	20.930	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	
2023/11/14	R248	02/05/2024		Bond Future	12.7173	72.0597	12.5012	73.2657	1.699	0.0000	0.0000
2023/11/14	R248	02/05/2024	11.47 Call	Bond Future	617.8900	0.6179	843.9000	0.8439	36.578	0.0000	0.0000
2023/11/14	R248	02/05/2024	11.47 Put	Bond Future	8112.8900	8.1129	7132.9800	7.1330	12.078	0.0000	0.0000
2023/11/14	R248	02/05/2024	11.48 Call	Bond Future	627.5400	0.6275	856.2800	0.8563	36.450	0.0000	0.0000
2023/11/14	R248	02/05/2024	11.48 Put	Bond Future	8056.9800	8.0570	7079.8000	7.0798	12.128	0.0000	0.0000
2023/11/14	R248	02/05/2024	11.46 Call	Bond Future	608.3500	0.6084	831.6600	0.8317	36.707	0.0000	0.0000
2023/11/14	R248	02/05/2024	11.46 Put	Bond Future	8169.0100	8.1690	7186.4000	7.1864	12.029	0.0000	0.0000
2023/11/14	R248	02/05/2024	11.40 Put	Bond Future	8510.0500	8.5101	7511.5900	7.5116	11.733	0.0000	0.0000
2023/11/14	R248	02/05/2024	11.40 Call	Bond Future	553.4100	0.5534	760.8700	0.7609	37.488	0.0000	0.0000
2023/11/14	R248	02/05/2024	12.40 Put	Bond Future	4077.9000	4.0779	3418.9400	3.4189	16.159	0.0000	0.0000
2023/11/14	R248	02/05/2024	12.40 Call	Bond Future	2294.6400	2.2946	2841.6000	2.8416	23.836	0.0000	0.0000
2023/11/14	R248	02/05/2024	13.16 Call	Bond Future	4588.2200	4.5882	5377.2700	5.3773	17.197	0.0000	0.0000
2023/11/14	R248	02/05/2024	13.16 Put	Bond Future	2228.0100	2.2280	1811.1400	1.8111	18.710	0.0000	0.0000
2023/11/14	R248	01/08/2024	12.31 Call	Bond Future	2453.5500	2.4536	2973.3900	2.9734	21.187	0.0000	0.0000
2023/11/14	R248	01/08/2024	12.31 Put	Bond Future	5377.9500	5.3780	4665.0100	4.6650	13.257	0.0000	0.0000
2023/11/14	R248	01/08/2024	12.32 Call	Bond Future	2477.0800	2.4771	2999.9700	3.0000	21.109	0.0000	0.0000
2023/11/14	R248	01/08/2024	12.32 Put	Bond Future	5343.3800	5.3434	4633.4900	4.6335	13.285	0.0000	0.0000
2023/11/14	R248	01/08/2024	12.30 Call	Bond Future	2430.1200	2.4301	2946.9100	2.9469	21.266	0.0000	0.0000
2023/11/14	R248	01/08/2024	12.30 Put	Bond Future	5412.7000	5.4127	4696.7100	4.6967	13.228	0.0000	0.0000
2023/11/14	R248	01/08/2024		Bond Future	12.8315	73.6562	12.6070	74.8890	1.749	0.0000	0.0000
2023/11/14	R248	07/11/2024		Bond Future	12.9607	70.9856	12.7268	72.2484	1.805	0.0000	0.0000
2023/11/14	R248	07/11/2024	12.79 Call	Bond Future	3908.7100	3.9087	4559.3300	4.5593	16.645	0.0000	0.0000
2023/11/14	R248	07/11/2024	12.79 Put	Bond Future	4826.1200	4.8261	4213.9400	4.2139	12.685	0.0000	0.0000
2023/11/14	R248	07/11/2024	12.80 Call	Bond Future	3935.8500	3.9359	4588.9900	4.5890	16.595	0.0000	0.0000
2023/11/14	R248	07/11/2024	12.80 Put	Bond Future	4798.9100	4.7989	4189.2500	4.1893	12.704	0.0000	0.0000
2023/11/14	R248	07/11/2024	12.78 Call	Bond Future	3881.3600	3.8814	4529.4400	4.5294	16.697	0.0000	0.0000
2023/11/14	R248	07/11/2024	12.78 Put	Bond Future	4853.2000	4.8532	4238.4800	4.2385	12.666	0.0000	0.0000
2023/11/14	R248	06/02/2025		Bond Future	13.1108	72.4732	12.8670	73.7630	1.859	0.0000	0.0000
2023/11/14	R248	06/02/2025	12.71 Call	Bond Future	3598.4000	3.5984	4211.8400	4.2118	17.048	0.0000	0.0000
2023/11/14	R248	06/02/2025	12.71 Put	Bond Future	5741.6100	5.7416	5065.2600	5.0653	11.780	0.0000	0.0000
2023/11/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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