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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/11/2023 TO 15/11/2023

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
2023/11/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	2025	01/02/2024		Bond Future	174.9871	174.9871	175.1465	0.091	0.0000	0.0000
2023/11/15	2025	02/05/2024		Bond Future	178.8975	178.8975	179.0611	0.091	0.0000	0.0000
2023/11/15	2025	01/08/2024		Bond Future	181.0646	181.0646	181.2321	0.092	0.0000	0.0000
2023/11/15	2025	07/11/2024		Bond Future	185.4958	185.4958	185.6683	0.093	0.0000	0.0000
2023/11/15	2029	01/02/2024		Bond Future	126.8646	126.8646	127.3611	0.391	0.0000	0.0000
2023/11/15	2029	02/05/2024		Bond Future	128.3320	128.3320	128.8399	0.396	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	
2023/11/15	2029	01/08/2024		Bond Future	131.2061	131.2061	131.7262	131.7262	0.396	0.0000	0.0000
2023/11/15	2029	07/11/2024		Bond Future	133.0141	133.0141	133.5466	133.5466	0.400	0.0000	0.0000
2023/11/15	2029	06/02/2025		Bond Future	135.8433	135.8433	136.3891	136.3891	0.402	0.0000	0.0000
2023/11/15	2029	06/02/2025	132.40 Call	Bond Future	3443.3200	3.4433	3989.0600	3.9891	15.849	0.0000	0.0000
2023/11/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.85 Call	Bond Future	6249.5000	6.2495	6377.7900	6.3778	2.053	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.85 Put	Bond Future	105.4800	0.1055	94.7200	0.0947	10.201	0.0000	0.0000
2023/11/15	2030	01/02/2024	10.00 Put	Bond Future	2034.2600	2.0343	1939.6500	1.9397	4.651	0.0000	0.0000
2023/11/15	2030	01/02/2024	10.00 Call	Bond Future	848.5200	0.8485	892.9600	0.8930	5.237	0.0000	0.0000
2023/11/15	2030	01/02/2024	9.89 Put	Bond Future	2338.4500	2.3385	2237.2600	2.2373	4.327	0.0000	0.0000
2023/11/15	2030	01/02/2024	9.89 Call	Bond Future	692.1200	0.6921	729.9800	0.7300	5.470	0.0000	0.0000
2023/11/15	2030	01/02/2024	10.39 Put	Bond Future	1188.7700	1.1888	1119.4200	1.1194	5.834	0.0000	0.0000
2023/11/15	2030	01/02/2024	10.39 Call	Bond Future	1612.9500	1.6130	1682.6500	1.6827	4.321	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.86 Call	Bond Future	6285.2200	6.2852	6413.6600	6.4137	2.044	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.86 Put	Bond Future	103.6300	0.1036	93.0200	0.0930	10.238	0.0000	0.0000
2023/11/15	2030	01/02/2024	10.16 Put	Bond Future	1647.2500	1.6473	1562.8500	1.5629	5.124	0.0000	0.0000
2023/11/15	2030	01/02/2024	10.16 Call	Bond Future	1126.3200	1.1263	1180.9700	1.1810	4.852	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.00 Call	Bond Future	3326.7700	3.3268	3430.5900	3.4306	3.121	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.00 Put	Bond Future	455.1000	0.4551	419.8700	0.4199	7.741	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.75 Call	Bond Future	5893.0700	5.8931	6019.6200	6.0196	2.147	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.75 Put	Bond Future	125.9200	0.1259	113.4200	0.1134	9.927	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.36 Call	Bond Future	4525.3500	4.5254	4642.5000	4.6425	2.589	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.36 Put	Bond Future	248.5200	0.2485	226.6200	0.2266	8.812	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.37 Call	Bond Future	4559.7500	4.5598	4677.2100	4.6772	2.576	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.37 Put	Bond Future	244.2900	0.2443	222.7000	0.2227	8.838	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.35 Call	Bond Future	4491.0000	4.4910	4607.8600	4.6079	2.602	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.35 Put	Bond Future	252.8100	0.2528	230.6200	0.2306	8.777	0.0000	0.0000
2023/11/15	2030	01/02/2024		Bond Future	10.2864	90.0977	10.2526	90.2368	0.329	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.31 Call	Bond Future	4354.1000	4.3541	4469.7000	4.4697	2.655	0.0000	0.0000
2023/11/15	2030	01/02/2024	11.31 Put	Bond Future	270.7200	0.2707	247.2700	0.2473	8.662	0.0000	0.0000
2023/11/15	2030	01/02/2024	9.93 Put	Bond Future	2224.9800	2.2250	2126.1400	2.1261	4.442	0.0000	0.0000
2023/11/15	2030	01/02/2024	9.93 Call	Bond Future	746.4700	0.7465	786.6800	0.7867	5.387	0.0000	0.0000
2023/11/15	2030	01/02/2024	9.57 Put	Bond Future	3356.6100	3.3566	3239.2900	3.2393	3.495	0.0000	0.0000
2023/11/15	2030	01/02/2024	9.57 Call	Bond Future	353.7700	0.3538	375.5000	0.3755	6.142	0.0000	0.0000
2023/11/15	2030	01/02/2024	10.07 Put	Bond Future	1858.2400	1.8582	1768.0300	1.7680	4.855	0.0000	0.0000
2023/11/15	2030	01/02/2024	10.07 Call	Bond Future	964.1000	0.9641	1012.9400	1.0129	5.066	0.0000	0.0000
2023/11/15	2030	01/02/2024	12.10 Call	Bond Future	7144.5300	7.1445	7276.2200	7.2762	1.843	0.0000	0.0000
2023/11/15	2030	01/02/2024	12.10 Put	Bond Future	67.5600	0.0676	60.2000	0.0602	10.894	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	
2023/11/15	2030	02/05/2024		Bond Future	10.3608	92.0892	10.3250	92.2317	0.346	0.0000	0.0000
2023/11/15	2030	02/05/2024	9.82 Call	Bond Future	1095.7900	1.0958	1139.7800	1.1398	4.014	0.0000	0.0000
2023/11/15	2030	02/05/2024	9.82 Put	Bond Future	3277.7700	3.2778	3179.2800	3.1793	3.005	0.0000	0.0000
2023/11/15	2030	02/05/2024	9.83 Call	Bond Future	1109.0300	1.1090	1153.4300	1.1534	4.003	0.0000	0.0000
2023/11/15	2030	02/05/2024	9.83 Put	Bond Future	3250.0700	3.2501	3151.9900	3.1520	3.018	0.0000	0.0000
2023/11/15	2030	02/05/2024	9.81 Call	Bond Future	1082.4300	1.0824	1126.0100	1.1260	4.026	0.0000	0.0000
2023/11/15	2030	02/05/2024	9.81 Put	Bond Future	3305.3700	3.3054	3206.4700	3.2065	2.992	0.0000	0.0000
2023/11/15	2030	02/05/2024	10.62 Put	Bond Future	1578.7800	1.5788	1515.2100	1.5152	4.027	0.0000	0.0000
2023/11/15	2030	02/05/2024	10.62 Call	Bond Future	2601.6200	2.6016	2680.5300	2.6805	3.033	0.0000	0.0000
2023/11/15	2030	02/05/2024	11.12 Put	Bond Future	963.5300	0.9635	919.0900	0.9191	4.612	0.0000	0.0000
2023/11/15	2030	02/05/2024	11.12 Call	Bond Future	3919.0700	3.9191	4017.1100	4.0171	2.502	0.0000	0.0000
2023/11/15	2030	02/05/2024	13.15 Call	Bond Future	10373.8800	10.3739	10509.9700	10.5100	1.312	0.0000	0.0000
2023/11/15	2030	02/05/2024	13.15 Put	Bond Future	90.7000	0.0907	84.3100	0.0843	7.045	0.0000	0.0000
2023/11/15	2030	02/05/2024	9.66 Put	Bond Future	3736.0600	3.7361	3631.2300	3.6312	2.806	0.0000	0.0000
2023/11/15	2030	02/05/2024	9.66 Call	Bond Future	896.0000	0.8960	933.6500	0.9337	4.202	0.0000	0.0000
2023/11/15	2030	02/05/2024	10.16 Put	Bond Future	2432.0600	2.4321	2348.2600	2.3483	3.446	0.0000	0.0000
2023/11/15	2030	02/05/2024	10.16 Call	Bond Future	1629.3800	1.6294	1688.0600	1.6881	3.601	0.0000	0.0000
2023/11/15	2030	02/05/2024	11.94 Call	Bond Future	6432.7500	6.4328	6552.3600	6.5524	1.859	0.0000	0.0000
2023/11/15	2030	02/05/2024	11.94 Put	Bond Future	419.6700	0.4197	396.8000	0.3968	5.450	0.0000	0.0000
2023/11/15	2030	02/05/2024	12.38 Call	Bond Future	7865.8600	7.8659	7992.7000	7.9927	1.613	0.0000	0.0000
2023/11/15	2030	02/05/2024	12.38 Put	Bond Future	267.5400	0.2675	251.9000	0.2519	5.846	0.0000	0.0000
2023/11/15	2030	02/05/2024	10.82 Put	Bond Future	1298.0900	1.2981	1242.6800	1.2427	4.269	0.0000	0.0000
2023/11/15	2030	02/05/2024	10.82 Call	Bond Future	3100.3700	3.1004	3187.4400	3.1874	2.808	0.0000	0.0000
2023/11/15	2030	01/08/2024	10.38 Call	Bond Future	2283.8000	2.2838	2352.6600	2.3527	3.015	0.0000	0.0000
2023/11/15	2030	01/08/2024	10.38 Put	Bond Future	2521.8800	2.5219	2444.5100	2.4445	3.068	0.0000	0.0000
2023/11/15	2030	01/08/2024	10.39 Call	Bond Future	2303.8000	2.3038	2373.0300	2.3730	3.005	0.0000	0.0000
2023/11/15	2030	01/08/2024	10.39 Put	Bond Future	2503.4000	2.5034	2426.4000	2.4264	3.076	0.0000	0.0000
2023/11/15	2030	01/08/2024	10.37 Call	Bond Future	2263.9000	2.2639	2332.3900	2.3324	3.025	0.0000	0.0000
2023/11/15	2030	01/08/2024	10.37 Put	Bond Future	2540.4700	2.5405	2462.7300	2.4627	3.060	0.0000	0.0000
2023/11/15	2030	01/08/2024		Bond Future	10.4420	90.1242	10.4039	90.2704	0.365	0.0000	0.0000
2023/11/15	2030	07/11/2024		Bond Future	10.5213	92.3069	10.4807	92.4571	0.386	0.0000	0.0000
2023/11/15	2030	07/11/2024	10.75 Call	Bond Future	3119.4200	3.1194	3201.1500	3.2012	2.620	0.0000	0.0000
2023/11/15	2030	07/11/2024	10.75 Put	Bond Future	2279.9100	2.2799	2211.3900	2.2114	3.005	0.0000	0.0000
2023/11/15	2030	07/11/2024	10.76 Call	Bond Future	3141.5000	3.1415	3223.5500	3.2236	2.612	0.0000	0.0000
2023/11/15	2030	07/11/2024	10.76 Put	Bond Future	2265.5100	2.2655	2197.3100	2.1973	3.010	0.0000	0.0000
2023/11/15	2030	07/11/2024	10.74 Call	Bond Future	3097.7500	3.0978	3179.1600	3.1792	2.628	0.0000	0.0000
2023/11/15	2030	07/11/2024	10.74 Put	Bond Future	2294.7500	2.2948	2225.9100	2.2259	3.000	0.0000	0.0000
2023/11/15	2030	06/02/2025		Bond Future	10.6435	90.2353	10.5999	90.3901	0.410	0.0000	0.0000
2023/11/15	2030	06/02/2025	10.68 Call	Bond Future	2931.4000	2.9314	3009.8600	3.0099	2.677	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	
2023/11/15	2030	06/02/2025	10.68 Put	Bond Future	2802.1800	2.8022	2725.8000	2.7258	2.726	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.90 Put	Bond Future	2523.1700	2.5232	2410.1900	2.4102	4.478	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.90 Call	Bond Future	941.5500	0.9416	991.0200	0.9910	5.254	0.0000	0.0000
2023/11/15	2032	01/02/2024	12.00 Call	Bond Future	4069.2800	4.0693	4190.1500	4.1902	2.970	0.0000	0.0000
2023/11/15	2032	01/02/2024	12.00 Put	Bond Future	562.9500	0.5630	521.3700	0.5214	7.386	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.59 Put	Bond Future	3580.8600	3.5809	3448.1800	3.4482	3.705	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.59 Call	Bond Future	490.3700	0.4904	520.1400	0.5201	6.071	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.09 Put	Bond Future	1997.6500	1.9977	1898.2900	1.8983	4.974	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.09 Call	Bond Future	1324.1100	1.3241	1387.2000	1.3872	4.765	0.0000	0.0000
2023/11/15	2032	01/02/2024	12.73 Call	Bond Future	6849.3900	6.8494	6994.9700	6.9950	2.125	0.0000	0.0000
2023/11/15	2032	01/02/2024	12.73 Put	Bond Future	182.8100	0.1828	165.9400	0.1659	9.228	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.78 Put	Bond Future	2902.1000	2.9021	2780.9700	2.7810	4.174	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.78 Call	Bond Future	740.4400	0.7404	781.7600	0.7818	5.580	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.75 Call	Bond Future	3197.9600	3.1980	3305.7100	3.3057	3.369	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.75 Put	Bond Future	812.6600	0.8127	757.9600	0.7580	6.731	0.0000	0.0000
2023/11/15	2032	01/02/2024	12.50 Call	Bond Future	5950.9200	5.9509	6090.6600	6.0907	2.348	0.0000	0.0000
2023/11/15	2032	01/02/2024	12.50 Put	Bond Future	262.2100	0.2622	239.5000	0.2395	8.661	0.0000	0.0000
2023/11/15	2032	01/02/2024		Bond Future	11.2326	87.2308	11.1981	87.3932	0.307	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.84 Call	Bond Future	3504.1500	3.5042	3616.9200	3.6169	3.218	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.84 Put	Bond Future	712.9500	0.7130	663.2700	0.6633	6.968	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.85 Call	Bond Future	3538.8400	3.5388	3652.1400	3.6521	3.202	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.85 Put	Bond Future	702.7000	0.7027	653.5500	0.6536	6.994	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.83 Call	Bond Future	3469.7000	3.4697	3581.9300	3.5819	3.235	0.0000	0.0000
2023/11/15	2032	01/02/2024	11.83 Put	Bond Future	723.4700	0.7235	673.2500	0.6733	6.942	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.01 Put	Bond Future	6117.0000	6.1170	5962.5300	5.9625	2.525	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.01 Call	Bond Future	110.0000	0.1100	117.9800	0.1180	7.255	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.76 Put	Bond Future	2968.7500	2.9688	2846.3100	2.8463	4.124	0.0000	0.0000
2023/11/15	2032	01/02/2024	10.76 Call	Bond Future	709.9300	0.7099	749.9400	0.7499	5.636	0.0000	0.0000
2023/11/15	2032	01/02/2024	12.62 Call	Bond Future	6418.2800	6.4183	6561.2500	6.5613	2.228	0.0000	0.0000
2023/11/15	2032	01/02/2024	12.62 Put	Bond Future	217.3600	0.2174	197.8800	0.1979	8.962	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.55 Call	Bond Future	1018.0300	1.0180	1060.0100	1.0600	4.124	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.55 Put	Bond Future	4715.1200	4.7151	4590.7100	4.5907	2.639	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.56 Call	Bond Future	1031.7100	1.0317	1074.1200	1.0741	4.111	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.56 Put	Bond Future	4680.3300	4.6803	4556.3500	4.5564	2.649	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.54 Call	Bond Future	1004.6600	1.0047	1046.2100	1.0462	4.136	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.54 Put	Bond Future	4750.2700	4.7503	4625.4300	4.6254	2.628	0.0000	0.0000
2023/11/15	2032	02/05/2024		Bond Future	11.3338	84.9970	11.2976	85.1633	0.320	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.59 Put	Bond Future	4576.5000	4.5765	4453.8100	4.4538	2.681	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	
2023/11/15	2032	02/05/2024	10.59 Call	Bond Future	1073.1100	1.0731	1116.8100	1.1168	4.072	0.0000	0.0000
2023/11/15	2032	02/05/2024	11.09 Put	Bond Future	3064.0100	3.0640	2964.8200	2.9648	3.237	0.0000	0.0000
2023/11/15	2032	02/05/2024	11.09 Call	Bond Future	1935.9700	1.9360	2003.1700	2.0032	3.471	0.0000	0.0000
2023/11/15	2032	02/05/2024	13.18 Call	Bond Future	8406.2900	8.4063	8548.4500	8.5485	1.691	0.0000	0.0000
2023/11/15	2032	02/05/2024	13.18 Put	Bond Future	465.1900	0.4652	440.9600	0.4410	5.209	0.0000	0.0000
2023/11/15	2032	02/05/2024	13.35 Call	Bond Future	9019.8100	9.0198	9164.9600	9.1650	1.609	0.0000	0.0000
2023/11/15	2032	02/05/2024	13.35 Put	Bond Future	397.7700	0.3978	376.5300	0.3765	5.340	0.0000	0.0000
2023/11/15	2032	02/05/2024	11.35 Put	Bond Future	2454.2300	2.4542	2367.8000	2.3678	3.522	0.0000	0.0000
2023/11/15	2032	02/05/2024	11.35 Call	Bond Future	2528.4500	2.5285	2608.4100	2.6084	3.162	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.65 Put	Bond Future	4373.0800	4.3731	4253.0400	4.2530	2.745	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.65 Call	Bond Future	1159.2100	1.1592	1205.5600	1.2056	3.998	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.36 Put	Bond Future	5429.2200	5.4292	5297.4000	5.2974	2.428	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.36 Call	Bond Future	804.4600	0.8045	839.0300	0.8390	4.297	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.86 Put	Bond Future	3706.6200	3.7066	3596.2700	3.5963	2.977	0.0000	0.0000
2023/11/15	2032	02/05/2024	10.86 Call	Bond Future	1496.3900	1.4964	1552.4300	1.5524	3.745	0.0000	0.0000
2023/11/15	2032	02/05/2024	12.90 Call	Bond Future	7404.2400	7.4042	7540.5900	7.5406	1.842	0.0000	0.0000
2023/11/15	2032	02/05/2024	12.90 Put	Bond Future	602.4300	0.6024	572.3900	0.5724	4.986	0.0000	0.0000
2023/11/15	2032	01/08/2024	11.14 Call	Bond Future	2288.6900	2.2887	2359.5200	2.3595	3.095	0.0000	0.0000
2023/11/15	2032	01/08/2024	11.14 Put	Bond Future	3647.2500	3.6473	3547.4200	3.5474	2.737	0.0000	0.0000
2023/11/15	2032	01/08/2024	11.15 Call	Bond Future	2309.5100	2.3095	2380.7600	2.3808	3.085	0.0000	0.0000
2023/11/15	2032	01/08/2024	11.15 Put	Bond Future	3622.3900	3.6224	3522.9800	3.5230	2.744	0.0000	0.0000
2023/11/15	2032	01/08/2024	11.13 Call	Bond Future	2267.9700	2.2680	2338.3800	2.3384	3.105	0.0000	0.0000
2023/11/15	2032	01/08/2024	11.13 Put	Bond Future	3672.2400	3.6722	3571.9900	3.5720	2.730	0.0000	0.0000
2023/11/15	2032	01/08/2024		Bond Future	11.4404	86.8801	11.4023	87.0508	0.333	0.0000	0.0000
2023/11/15	2032	07/11/2024	11.48 Call	Bond Future	2848.4100	2.8484	2932.5600	2.9326	2.954	0.0000	0.0000
2023/11/15	2032	07/11/2024	11.48 Put	Bond Future	3192.9900	3.1930	3101.9100	3.1019	2.852	0.0000	0.0000
2023/11/15	2032	07/11/2024	11.49 Call	Bond Future	2870.7800	2.8708	2955.3300	2.9553	2.945	0.0000	0.0000
2023/11/15	2032	07/11/2024	11.49 Put	Bond Future	3171.6100	3.1716	3080.9300	3.0809	2.859	0.0000	0.0000
2023/11/15	2032	07/11/2024	11.47 Call	Bond Future	2825.7800	2.8258	2909.5300	2.9095	2.964	0.0000	0.0000
2023/11/15	2032	07/11/2024	11.47 Put	Bond Future	3214.1500	3.2142	3122.6700	3.1227	2.846	0.0000	0.0000
2023/11/15	2032	07/11/2024	13.36 Call	Bond Future	8317.6500	8.3177	8458.4300	8.4584	1.693	0.0000	0.0000
2023/11/15	2032	07/11/2024	13.36 Put	Bond Future	927.2800	0.9273	892.8300	0.8928	3.715	0.0000	0.0000
2023/11/15	2032	07/11/2024	11.64 Put	Bond Future	2874.2300	2.8742	2789.5400	2.7895	2.947	0.0000	0.0000
2023/11/15	2032	07/11/2024	11.64 Call	Bond Future	3226.2700	3.2263	3316.8100	3.3168	2.806	0.0000	0.0000
2023/11/15	2032	07/11/2024		Bond Future	11.5589	84.8158	11.5187	84.9910	0.348	0.0000	0.0000
2023/11/15	2032	06/02/2025		Bond Future	11.7089	86.5946	11.6664	86.7748	0.363	0.0000	0.0000
2023/11/15	2032	06/02/2025	11.72 Call	Bond Future	3476.0200	3.4760	3567.0200	3.5670	2.618	0.0000	0.0000
2023/11/15	2032	06/02/2025	11.72 Put	Bond Future	3429.2400	3.4292	3340.0200	3.3400	2.602	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	
2023/11/15	2033	01/02/2024		Bond Future	121.2437	121.2437	122.0353	122.0353	0.653	0.0000	0.0000
2023/11/15	2033	02/05/2024		Bond Future	122.4896	122.4896	123.2992	123.2992	0.661	0.0000	0.0000
2023/11/15	2033	01/08/2024		Bond Future	125.2328	125.2328	126.0614	126.0614	0.662	0.0000	0.0000
2023/11/15	2033	07/11/2024		Bond Future	126.7968	126.7968	127.6453	127.6453	0.669	0.0000	0.0000
2023/11/15	2033	06/02/2025		Bond Future	129.4938	129.4938	130.3623	130.3623	0.671	0.0000	0.0000
2023/11/15	2033	06/02/2025	124.94 Call	Bond Future	4553.8200	4.5538	5422.3300	5.4223	19.072	0.0000	0.0000
2023/11/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	2037	01/02/2024	13.93 Call	Bond Future	8370.4500	8.3705	8537.9800	8.5380	2.001	0.0000	0.0000
2023/11/15	2037	01/02/2024	13.93 Put	Bond Future	175.9300	0.1759	159.6000	0.1596	9.282	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.93 Call	Bond Future	4291.6400	4.2916	4422.6400	4.4226	3.052	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.93 Put	Bond Future	766.7600	0.7668	713.9000	0.7139	6.894	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.09 Put	Bond Future	2335.6500	2.3357	2223.5200	2.2235	4.801	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.09 Call	Bond Future	1559.7100	1.5597	1631.4400	1.6314	4.599	0.0000	0.0000
2023/11/15	2037	01/02/2024		Bond Future	12.2364	76.1342	12.2015	76.3180	0.285	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.32 Call	Bond Future	2189.2400	2.1892	2279.0400	2.2790	4.102	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.32 Put	Bond Future	1751.0400	1.7510	1656.9800	1.6570	5.372	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.33 Call	Bond Future	2219.1300	2.2191	2309.6900	2.3097	4.081	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.33 Put	Bond Future	1728.7800	1.7288	1635.4800	1.6355	5.397	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.31 Call	Bond Future	2159.6900	2.1597	2248.7100	2.2487	4.122	0.0000	0.0000
2023/11/15	2037	01/02/2024	12.31 Put	Bond Future	1773.6900	1.7737	1678.8500	1.6789	5.347	0.0000	0.0000
2023/11/15	2037	02/05/2024		Bond Future	12.3539	77.8168	12.3176	78.0051	0.294	0.0000	0.0000
2023/11/15	2037	02/05/2024	11.44 Call	Bond Future	908.0700	0.9081	948.7600	0.9488	4.481	0.0000	0.0000
2023/11/15	2037	02/05/2024	11.44 Put	Bond Future	5860.7900	5.8608	5713.1900	5.7132	2.518	0.0000	0.0000
2023/11/15	2037	02/05/2024	11.45 Call	Bond Future	920.5400	0.9205	961.6900	0.9617	4.470	0.0000	0.0000
2023/11/15	2037	02/05/2024	11.45 Put	Bond Future	5816.5600	5.8166	5669.4200	5.6694	2.530	0.0000	0.0000
2023/11/15	2037	02/05/2024	11.43 Call	Bond Future	895.7200	0.8957	935.9600	0.9360	4.492	0.0000	0.0000
2023/11/15	2037	02/05/2024	11.43 Put	Bond Future	5905.1900	5.9052	5757.1400	5.7571	2.507	0.0000	0.0000
2023/11/15	2037	01/08/2024		Bond Future	12.4789	75.2851	12.4410	75.4780	0.304	0.0000	0.0000
2023/11/15	2037	01/08/2024	12.10 Call	Bond Future	2527.7200	2.5277	2605.4200	2.6054	3.074	0.0000	0.0000
2023/11/15	2037	01/08/2024	12.10 Put	Bond Future	4489.3600	4.4894	4374.1300	4.3741	2.567	0.0000	0.0000
2023/11/15	2037	01/08/2024	12.11 Call	Bond Future	2550.9900	2.5510	2629.1500	2.6292	3.064	0.0000	0.0000
2023/11/15	2037	01/08/2024	12.11 Put	Bond Future	4459.9100	4.4599	4345.1400	4.3451	2.573	0.0000	0.0000
2023/11/15	2037	01/08/2024	12.09 Call	Bond Future	2504.5700	2.5046	2581.8000	2.5818	3.084	0.0000	0.0000
2023/11/15	2037	01/08/2024	12.09 Put	Bond Future	4518.9800	4.5190	4403.2800	4.4033	2.560	0.0000	0.0000
2023/11/15	2037	01/08/2024	13.82 Call	Bond Future	7799.1700	7.7992	7942.6500	7.9427	1.840	0.0000	0.0000
2023/11/15	2037	01/08/2024	13.82 Put	Bond Future	1412.5800	1.4126	1363.1300	1.3631	3.501	0.0000	0.0000
2023/11/15	2037	01/08/2024	13.17 Call	Bond Future	5584.4700	5.5845	5707.5900	5.7076	2.205	0.0000	0.0000
2023/11/15	2037	01/08/2024	13.17 Put	Bond Future	2189.3200	2.1893	2119.5100	2.1195	3.189	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	
2023/11/15	2037	07/11/2024		Bond Future	12.6071	77.1079	12.5675	77.3059	0.314	0.0000	0.0000
2023/11/15	2037	07/11/2024	12.58 Call	Bond Future	4032.5700	4.0326	4130.8300	4.1308	2.437	0.0000	0.0000
2023/11/15	2037	07/11/2024	12.58 Put	Bond Future	4167.9400	4.1679	4068.2000	4.0682	2.393	0.0000	0.0000
2023/11/15	2037	07/11/2024	12.59 Call	Bond Future	4058.7700	4.0588	4157.4200	4.1574	2.431	0.0000	0.0000
2023/11/15	2037	07/11/2024	12.59 Put	Bond Future	4144.1300	4.1441	4044.7800	4.0448	2.397	0.0000	0.0000
2023/11/15	2037	07/11/2024	12.57 Call	Bond Future	4006.1300	4.0061	4104.0200	4.1040	2.444	0.0000	0.0000
2023/11/15	2037	07/11/2024	12.57 Put	Bond Future	4191.5500	4.1916	4091.4400	4.0914	2.388	0.0000	0.0000
2023/11/15	2037	06/02/2025		Bond Future	12.7592	74.4647	12.7177	74.6681	0.325	0.0000	0.0000
2023/11/15	2037	06/02/2025	12.76 Call	Bond Future	4365.2200	4.3652	4468.7900	4.4688	2.373	0.0000	0.0000
2023/11/15	2037	06/02/2025	12.76 Put	Bond Future	4361.2200	4.3612	4261.4200	4.2614	2.288	0.0000	0.0000
2023/11/15	2038	01/02/2024		Bond Future	131.0681	131.0681	131.5181	131.5181	0.343	0.0000	0.0000
2023/11/15	2038	02/05/2024		Bond Future	133.9968	133.9968	134.4575	134.4575	0.344	0.0000	0.0000
2023/11/15	2038	01/08/2024		Bond Future	134.9283	134.9283	135.3989	135.3989	0.349	0.0000	0.0000
2023/11/15	2038	07/11/2024		Bond Future	138.2300	138.2300	138.7130	138.7130	0.349	0.0000	0.0000
2023/11/15	2038	06/02/2025		Bond Future	139.0506	139.0506	139.5436	139.5436	0.355	0.0000	0.0000
2023/11/15	2038	06/02/2025	135.23 Call	Bond Future	3820.6200	3.8206	4313.5700	4.3136	12.902	0.0000	0.0000
2023/11/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.30 Put	Bond Future	2414.0700	2.4141	2405.1500	2.4052	0.370	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.30 Call	Bond Future	1699.8400	1.6998	1683.7700	1.6838	0.945	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.90 Put	Bond Future	1101.1200	1.1011	1091.1500	1.0912	0.905	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.90 Call	Bond Future	3672.3700	3.6724	3655.2500	3.6553	0.466	0.0000	0.0000
2023/11/15	2040	01/02/2024	13.90 Call	Bond Future	7838.0600	7.8381	7825.2800	7.8253	0.163	0.0000	0.0000
2023/11/15	2040	01/02/2024	13.90 Put	Bond Future	262.8400	0.2628	257.2100	0.2572	2.142	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.34 Call	Bond Future	1809.2600	1.8093	1792.9500	1.7930	0.901	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.34 Put	Bond Future	2297.3800	2.2974	2288.2200	2.2882	0.399	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.35 Call	Bond Future	1837.2400	1.8372	1820.8700	1.8209	0.891	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.35 Put	Bond Future	2268.9900	2.2690	2259.7700	2.2598	0.406	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.33 Call	Bond Future	1781.6400	1.7816	1765.3900	1.7654	0.912	0.0000	0.0000
2023/11/15	2040	01/02/2024	12.33 Put	Bond Future	2326.1900	2.3262	2317.0900	2.3171	0.391	0.0000	0.0000
2023/11/15	2040	01/02/2024		Bond Future	12.4270	76.5819	12.4283	76.5748	0.010	0.0000	0.0000
2023/11/15	2040	02/05/2024		Bond Future	12.5446	78.2745	12.5459	78.2675	0.010	0.0000	0.0000
2023/11/15	2040	02/05/2024	11.61 Call	Bond Future	959.5700	0.9596	951.4200	0.9514	0.849	0.0000	0.0000
2023/11/15	2040	02/05/2024	11.61 Put	Bond Future	6378.9400	6.3789	6377.8300	6.3778	0.017	0.0000	0.0000
2023/11/15	2040	02/05/2024	11.62 Call	Bond Future	974.6000	0.9746	966.3800	0.9664	0.843	0.0000	0.0000
2023/11/15	2040	02/05/2024	11.62 Put	Bond Future	6332.8600	6.3329	6331.6800	6.3317	0.019	0.0000	0.0000
2023/11/15	2040	02/05/2024	11.60 Call	Bond Future	944.8500	0.9449	936.7700	0.9368	0.855	0.0000	0.0000
2023/11/15	2040	02/05/2024	11.60 Put	Bond Future	6425.4100	6.4254	6424.3700	6.4244	0.016	0.0000	0.0000
2023/11/15	2040	01/08/2024		Bond Future	12.6695	75.5024	12.6707	75.4958	0.010	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	
2023/11/15	2040	01/08/2024	12.33 Call	Bond Future	2781.3000	2.7813	2771.5400	2.7715	0.351	0.0000	0.0000
2023/11/15	2040	01/08/2024	12.33 Put	Bond Future	4649.6600	4.6497	4646.5400	4.6465	0.067	0.0000	0.0000
2023/11/15	2040	01/08/2024	12.34 Call	Bond Future	2806.3200	2.8063	2796.5300	2.7965	0.349	0.0000	0.0000
2023/11/15	2040	01/08/2024	12.34 Put	Bond Future	4618.6200	4.6186	4615.4700	4.6155	0.068	0.0000	0.0000
2023/11/15	2040	01/08/2024	12.32 Call	Bond Future	2756.1300	2.7561	2746.4000	2.7464	0.353	0.0000	0.0000
2023/11/15	2040	01/08/2024	12.32 Put	Bond Future	4680.6200	4.6806	4677.5300	4.6775	0.066	0.0000	0.0000
2023/11/15	2040	07/11/2024		Bond Future	12.7972	77.3304	12.7984	77.3240	0.009	0.0000	0.0000
2023/11/15	2040	07/11/2024	12.85 Call	Bond Future	4308.1000	4.3081	4298.8500	4.2989	0.215	0.0000	0.0000
2023/11/15	2040	07/11/2024	12.85 Put	Bond Future	4028.5100	4.0285	4025.6800	4.0257	0.070	0.0000	0.0000
2023/11/15	2040	07/11/2024	12.86 Call	Bond Future	4336.7100	4.3367	4327.4500	4.3275	0.214	0.0000	0.0000
2023/11/15	2040	07/11/2024	12.86 Put	Bond Future	4004.3700	4.0044	4001.5300	4.0015	0.071	0.0000	0.0000
2023/11/15	2040	07/11/2024	12.84 Call	Bond Future	4279.2600	4.2793	4270.0300	4.2700	0.216	0.0000	0.0000
2023/11/15	2040	07/11/2024	12.84 Put	Bond Future	4052.4800	4.0525	4049.6700	4.0497	0.069	0.0000	0.0000
2023/11/15	2040	06/02/2025		Bond Future	12.9471	74.4407	12.9481	74.4354	0.008	0.0000	0.0000
2023/11/15	2040	06/02/2025	12.95 Call	Bond Future	4519.7400	4.5197	4511.9200	4.5119	0.173	0.0000	0.0000
2023/11/15	2040	06/02/2025	12.95 Put	Bond Future	4504.3900	4.5044	4501.8800	4.5019	0.056	0.0000	0.0000
2023/11/15	2044	01/02/2024	13.25 Call	Bond Future	4822.6800	4.8227	4851.1000	4.8511	0.589	0.0000	0.0000
2023/11/15	2044	01/02/2024	13.25 Put	Bond Future	751.1400	0.7511	729.5200	0.7295	2.878	0.0000	0.0000
2023/11/15	2044	01/02/2024	13.00 Call	Bond Future	3838.2100	3.8382	3861.6900	3.8617	0.612	0.0000	0.0000
2023/11/15	2044	01/02/2024	13.00 Put	Bond Future	1059.7500	1.0598	1033.1900	1.0332	2.506	0.0000	0.0000
2023/11/15	2044	01/02/2024		Bond Future	12.4884	72.8646	12.4795	72.9146	0.071	0.0000	0.0000
2023/11/15	2044	01/02/2024	12.28 Call	Bond Future	1505.6200	1.5056	1514.1800	1.5142	0.569	0.0000	0.0000
2023/11/15	2044	01/02/2024	12.28 Put	Bond Future	2691.4700	2.6915	2649.9900	2.6500	1.541	0.0000	0.0000
2023/11/15	2044	01/02/2024	12.29 Call	Bond Future	1531.0400	1.5310	1539.7800	1.5398	0.571	0.0000	0.0000
2023/11/15	2044	01/02/2024	12.29 Put	Bond Future	2659.2600	2.6593	2617.9600	2.6180	1.553	0.0000	0.0000
2023/11/15	2044	01/02/2024	12.27 Call	Bond Future	1480.5700	1.4806	1488.9500	1.4890	0.566	0.0000	0.0000
2023/11/15	2044	01/02/2024	12.27 Put	Bond Future	2724.1300	2.7241	2682.4700	2.6825	1.529	0.0000	0.0000
2023/11/15	2044	02/05/2024	11.66 Call	Bond Future	928.3400	0.9283	934.2000	0.9342	0.631	0.0000	0.0000
2023/11/15	2044	02/05/2024	11.66 Put	Bond Future	6463.6900	6.4637	6418.0600	6.4181	0.706	0.0000	0.0000
2023/11/15	2044	02/05/2024	11.67 Call	Bond Future	941.4500	0.9415	947.4100	0.9474	0.633	0.0000	0.0000
2023/11/15	2044	02/05/2024	11.67 Put	Bond Future	6414.3600	6.4144	6368.8300	6.3688	0.710	0.0000	0.0000
2023/11/15	2044	02/05/2024	11.65 Call	Bond Future	915.3500	0.9154	921.1200	0.9211	0.630	0.0000	0.0000
2023/11/15	2044	02/05/2024	11.65 Put	Bond Future	6513.2200	6.5132	6467.5000	6.4675	0.702	0.0000	0.0000
2023/11/15	2044	02/05/2024		Bond Future	12.6016	74.4750	12.5923	74.5265	0.074	0.0000	0.0000
2023/11/15	2044	01/08/2024		Bond Future	12.7214	71.7439	12.7116	71.7970	0.077	0.0000	0.0000
2023/11/15	2044	01/08/2024	12.29 Call	Bond Future	2584.0200	2.5840	2599.6400	2.5996	0.604	0.0000	0.0000
2023/11/15	2044	01/08/2024	12.29 Put	Bond Future	4994.6100	4.9946	4957.1500	4.9572	0.750	0.0000	0.0000
2023/11/15	2044	01/08/2024	12.30 Call	Bond Future	2608.5600	2.6086	2624.2900	2.6243	0.603	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	
2023/11/15	2044	01/08/2024	12.30 Put	Bond Future	4961.7400	4.9617	4924.3900	4.9244	0.753	0.0000	0.0000
2023/11/15	2044	01/08/2024	12.28 Call	Bond Future	2559.8400	2.5598	2575.3300	2.5753	0.605	0.0000	0.0000
2023/11/15	2044	01/08/2024	12.28 Put	Bond Future	5027.9000	5.0279	4990.3100	4.9903	0.748	0.0000	0.0000
2023/11/15	2044	07/11/2024	12.91 Call	Bond Future	4398.0500	4.3981	4421.9100	4.4219	0.543	0.0000	0.0000
2023/11/15	2044	07/11/2024	12.91 Put	Bond Future	4044.3500	4.0444	4013.4700	4.0135	0.764	0.0000	0.0000
2023/11/15	2044	07/11/2024	12.92 Call	Bond Future	4426.9600	4.4270	4450.9300	4.4509	0.541	0.0000	0.0000
2023/11/15	2044	07/11/2024	12.92 Put	Bond Future	4020.2600	4.0203	3989.4900	3.9895	0.765	0.0000	0.0000
2023/11/15	2044	07/11/2024	12.90 Call	Bond Future	4369.2000	4.3692	4392.9500	4.3930	0.544	0.0000	0.0000
2023/11/15	2044	07/11/2024	12.90 Put	Bond Future	4068.5700	4.0686	4037.5800	4.0376	0.762	0.0000	0.0000
2023/11/15	2044	07/11/2024		Bond Future	12.8436	73.4808	12.8334	73.5355	0.080	0.0000	0.0000
2023/11/15	2044	06/02/2025		Bond Future	12.9863	70.6355	12.9754	70.6926	0.084	0.0000	0.0000
2023/11/15	2044	06/02/2025	13.02 Call	Bond Future	4663.1000	4.6631	4688.8100	4.6888	0.551	0.0000	0.0000
2023/11/15	2044	06/02/2025	13.02 Put	Bond Future	4486.6700	4.4867	4455.3200	4.4553	0.699	0.0000	0.0000
2023/11/15	2046	01/02/2024		Bond Future	115.3661	115.3661	114.9167	114.9167	0.390	0.0000	0.0000
2023/11/15	2046	02/05/2024		Bond Future	115.7952	115.7952	115.3356	115.3356	0.397	0.0000	0.0000
2023/11/15	2046	01/08/2024		Bond Future	118.3882	118.3882	117.9191	117.9191	0.396	0.0000	0.0000
2023/11/15	2046	07/11/2024		Bond Future	119.0805	119.0805	118.5989	118.5989	0.404	0.0000	0.0000
2023/11/15	2046	06/02/2025		Bond Future	121.6111	121.6111	121.1210	121.1210	0.403	0.0000	0.0000
2023/11/15	2046	06/02/2025	114.01 Call	Bond Future	7601.0700	7.6011	7111.0000	7.1110	6.447	0.0000	0.0000
2023/11/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	2050	01/02/2024		Bond Future	113.6834	113.6834	115.3632	115.3632	1.478	0.0000	0.0000
2023/11/15	2050	02/05/2024		Bond Future	116.2237	116.2237	117.9418	117.9418	1.478	0.0000	0.0000
2023/11/15	2050	01/08/2024		Bond Future	116.5210	116.5210	118.2771	118.2771	1.507	0.0000	0.0000
2023/11/15	2050	07/11/2024		Bond Future	119.3721	119.3721	121.1720	121.1720	1.508	0.0000	0.0000
2023/11/15	2050	06/02/2025		Bond Future	119.5482	119.5482	121.3858	121.3858	1.537	0.0000	0.0000
2023/11/15	2050	06/02/2025	115.60 Call	Bond Future	3948.2100	3.9482	5785.7700	5.7858	46.542	0.0000	0.0000
2023/11/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/15	AL37	01/02/2024		Index Future	932.8560	932.8560	933.7740	933.7740	0.098	0.0000	0.0000
2023/11/15	AL37	02/05/2024		Index Future	953.4820	953.4820	954.4220	954.4220	0.099	0.0000	0.0000
2023/11/15	AL37	01/08/2024		Index Future	974.6240	974.6240	975.5870	975.5870	0.099	0.0000	0.0000
2023/11/15	AL37	07/11/2024		Index Future	998.2560	998.2560	999.2430	999.2430	0.099	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	
2023/11/15	AL37	06/02/2025		Index Future	1019.3140	1019.3140	1020.3260	1020.3260	0.099	0.0000	0.0000
2023/11/15	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/15	AL7T	01/02/2024		Index Future	1060.6570	1060.6570	1062.7010	1062.7010	0.193	0.0000	0.0000
2023/11/15	AL7T	02/05/2024		Index Future	1084.1080	1084.1080	1086.1990	1086.1990	0.193	0.0000	0.0000
2023/11/15	AL7T	01/08/2024		Index Future	1108.1460	1108.1460	1110.2860	1110.2860	0.193	0.0000	0.0000
2023/11/15	AL7T	07/11/2024		Index Future	1135.0160	1135.0160	1137.2080	1137.2080	0.193	0.0000	0.0000
2023/11/15	AL7T	06/02/2025		Index Future	1158.9580	1158.9580	1161.2030	1161.2030	0.194	0.0000	0.0000
2023/11/15	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/15	ALBI	01/02/2024		Index Future	928.4550	928.4550	929.5010	929.5010	0.113	0.0000	0.0000
2023/11/15	ALBI	02/05/2024		Index Future	948.9840	948.9840	950.0540	950.0540	0.113	0.0000	0.0000
2023/11/15	ALBI	01/08/2024		Index Future	970.0260	970.0260	971.1220	971.1220	0.113	0.0000	0.0000
2023/11/15	ALBI	07/11/2024		Index Future	993.5460	993.5460	994.6700	994.6700	0.113	0.0000	0.0000
2023/11/15	ALBI	06/02/2025		Index Future	1014.5050	1014.5050	1015.6560	1015.6560	0.113	0.0000	0.0000
2023/11/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/15	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
2023/11/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/15	ES33	01/02/2024		Bond Future	12.7315	74.4148	12.6954	74.5721	0.284	0.0000
2023/11/15	ES33	02/05/2024		Bond Future	12.8799	72.2787	12.8421	72.4399	0.293	0.0000
2023/11/15	ES33	01/08/2024		Bond Future	13.0344	73.8967	12.9948	74.0619	0.304	0.0000
2023/11/15	ES33	07/11/2024		Bond Future	13.2109	71.8994	13.1692	72.0691	0.315	0.0000
2023/11/15	ES33	06/02/2025		Bond Future	13.4178	73.4222	13.3739	73.5966	0.327	0.0000
2023/11/15	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/15	ES33	06/02/2025	13.34 Put	Bond Future	309.4200	0.3094	134.9900	0.1350	56.373	0.0000
2023/11/15	ES42	01/02/2024		Bond Future	13.1376	70.5586	13.1280	70.6071	0.073	0.0000
2023/11/15	ES42	02/05/2024		Bond Future	13.2751	67.8728	13.2650	67.9227	0.076	0.0000
2023/11/15	ES42	01/08/2024		Bond Future	13.4149	69.3915	13.4043	69.4431	0.079	0.0000
2023/11/15	ES42	07/11/2024		Bond Future	13.5712	66.8195	13.5601	66.8727	0.082	0.0000
2023/11/15	ES42	06/02/2025		Bond Future	13.7447	68.2312	13.7328	68.2866	0.086	0.0000
2023/11/15	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/15	ES42	06/02/2025	13.71 Put	Bond Future	162.3300	0.1623	106.9200	0.1069	34.134	0.0000
2023/11/15	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000
2023/11/15	GOVI	01/02/2024		GOVI	914.9760	914.9760	916.0320	916.0320	0.115	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	
2023/11/15	GOVI	01/02/2024	879.99 Call	GOVI	349860.0000	34.9860	360420.0000	36.0420	3.018	0.0000	0.0000
2023/11/15	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	01/02/2024	880.00 Call	GOVI	349760.0000	34.9760	360320.0000	36.0320	3.019	0.0000	0.0000
2023/11/15	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	01/02/2024	879.98 Call	GOVI	349960.0000	34.9960	360520.0000	36.0520	3.017	0.0000	0.0000
2023/11/15	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	02/05/2024		GOVI	935.2070	935.2070	936.2870	936.2870	0.115	0.0000	0.0000
2023/11/15	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	02/05/2024	950.98 Put	GOVI	157730.0000	15.7730	146930.0000	14.6930	6.847	0.0000	0.0000
2023/11/15	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	02/05/2024	950.99 Put	GOVI	157830.0000	15.7830	147030.0000	14.7030	6.843	0.0000	0.0000
2023/11/15	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	02/05/2024	950.97 Put	GOVI	157630.0000	15.7630	146830.0000	14.6830	6.851	0.0000	0.0000
2023/11/15	GOVI	01/08/2024		GOVI	955.9440	955.9440	957.0500	957.0500	0.116	0.0000	0.0000
2023/11/15	GOVI	01/08/2024	943.38 Call	GOVI	125640.0000	12.5640	136700.0000	13.6700	8.803	0.0000	0.0000
2023/11/15	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	01/08/2024	943.39 Call	GOVI	125540.0000	12.5540	136600.0000	13.6600	8.810	0.0000	0.0000
2023/11/15	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	01/08/2024	943.37 Call	GOVI	125740.0000	12.5740	136800.0000	13.6800	8.796	0.0000	0.0000
2023/11/15	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	07/11/2024		GOVI	979.1220	979.1220	980.2570	980.2570	0.116	0.0000	0.0000
2023/11/15	GOVI	07/11/2024	948.79 Call	GOVI	303320.0000	30.3320	314670.0000	31.4670	3.742	0.0000	0.0000
2023/11/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	07/11/2024	948.80 Call	GOVI	303220.0000	30.3220	314570.0000	31.4570	3.743	0.0000	0.0000
2023/11/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	07/11/2024	948.78 Call	GOVI	303420.0000	30.3420	314770.0000	31.4770	3.741	0.0000	0.0000
2023/11/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GOVI	06/02/2025		GOVI	999.7760	999.7760	1000.9390	1000.9390	0.116	0.0000	0.0000
2023/11/15	GOVI	06/02/2025	972.00 Call	GOVI	277760.0000	27.7760	289390.0000	28.9390	4.187	0.0000	0.0000
2023/11/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/15	IGOV	02/11/2023		Index Future	327.7690	327.7690	327.7690	327.7690	0.000	0.0000	0.0000
2023/11/15	IGOV	01/02/2024		Index Future	343.2460	343.2460	344.7010	344.7010	0.424	0.0000	0.0000
2023/11/15	IGOV	02/05/2024		Index Future	350.9180	350.9180	352.4060	352.4060	0.424	0.0000	0.0000
2023/11/15	IGOV	01/08/2024		Index Future	358.7790	358.7790	360.3010	360.3010	0.424	0.0000	0.0000
2023/11/15	IGOV	07/11/2024		Index Future	367.5630	367.5630	369.1230	369.1230	0.424	0.0000	0.0000
2023/11/15	IGOV	06/02/2025		Index Future	375.3930	375.3930	376.9890	376.9890	0.425	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	
2023/11/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/15	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3580	91.6420	0.024	0.0000	0.0000
2023/11/15	JBAF	20/12/2023		Jibar Tradeable Future	8.3600	91.6400	8.3300	91.6700	0.359	0.0000	0.0000
2023/11/15	JBAF	17/01/2024		Jibar Tradeable Future	8.3600	91.6400	8.3200	91.6800	0.478	0.0000	0.0000
2023/11/15	JBAF	21/02/2024		Jibar Tradeable Future	8.3400	91.6600	8.2900	91.7100	0.600	0.0000	0.0000
2023/11/15	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.2700	91.7300	1.195	0.0000	0.0000
2023/11/15	JBAF	17/04/2024		Jibar Tradeable Future	8.2500	91.7500	8.1800	91.8200	0.848	0.0000	0.0000
2023/11/15	JBAF	19/06/2024		Jibar Tradeable Future	8.3200	91.6800	8.0400	91.9600	3.365	0.0000	0.0000
2023/11/15	JBAF	18/09/2024		Jibar Tradeable Future	8.1300	91.8700	7.8900	92.1100	2.952	0.0000	0.0000
2023/11/15	JBAF	18/12/2024		Jibar Tradeable Future	8.0000	92.0000	7.6400	92.3600	4.500	0.0000	0.0000
2023/11/15	JBAF	19/03/2025		Jibar Tradeable Future	7.7400	92.2600	7.5500	92.4500	2.455	0.0000	0.0000
2023/11/15	JBAF	18/06/2025		Jibar Tradeable Future	7.6700	92.3300	7.4500	92.5500	2.868	0.0000	0.0000
2023/11/15	JBAF	17/09/2025		Jibar Tradeable Future	7.5900	92.4100	7.4300	92.5700	2.108	0.0000	0.0000
2023/11/15	R035	01/02/2024	10.62 Put	Bond Future	7347.9700	7.3480	7145.6000	7.1456	2.754	0.0000	0.0000
2023/11/15	R035	01/02/2024	10.62 Call	Bond Future	104.0900	0.1041	113.4400	0.1134	8.983	0.0000	0.0000
2023/11/15	R035	01/02/2024	11.12 Put	Bond Future	4752.5200	4.7525	4571.3400	4.5713	3.812	0.0000	0.0000
2023/11/15	R035	01/02/2024	11.12 Call	Bond Future	398.9400	0.3989	429.4800	0.4295	7.655	0.0000	0.0000
2023/11/15	R035	01/02/2024	13.46 Call	Bond Future	7763.6200	7.7636	7954.5300	7.9545	2.459	0.0000	0.0000
2023/11/15	R035	01/02/2024	13.46 Put	Bond Future	204.4100	0.2044	183.6000	0.1836	10.181	0.0000	0.0000
2023/11/15	R035	01/02/2024		Bond Future	11.9191	85.4420	11.8788	85.6537	0.338	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	
2023/11/15	R035	01/02/2024	12.19 Call	Bond Future	2737.4300	2.7374	2859.4900	2.8595	4.459	0.0000	0.0000
2023/11/15	R035	01/02/2024	12.19 Put	Bond Future	1331.3700	1.3314	1241.7100	1.2417	6.734	0.0000	0.0000
2023/11/15	R035	01/02/2024	12.20 Call	Bond Future	2770.6200	2.7706	2893.5200	2.8935	4.436	0.0000	0.0000
2023/11/15	R035	01/02/2024	12.20 Put	Bond Future	1313.3300	1.3133	1224.5100	1.2245	6.763	0.0000	0.0000
2023/11/15	R035	01/02/2024	12.18 Call	Bond Future	2704.4000	2.7044	2825.6100	2.8256	4.482	0.0000	0.0000
2023/11/15	R035	01/02/2024	12.18 Put	Bond Future	1349.6300	1.3496	1259.1200	1.2591	6.706	0.0000	0.0000
2023/11/15	R035	02/05/2024		Bond Future	12.0291	82.8186	11.9871	83.0354	0.349	0.0000	0.0000
2023/11/15	R035	02/05/2024	11.20 Call	Bond Future	1027.0800	1.0271	1079.7500	1.0798	5.128	0.0000	0.0000
2023/11/15	R035	02/05/2024	11.20 Put	Bond Future	5465.2600	5.4653	5301.2000	5.3012	3.002	0.0000	0.0000
2023/11/15	R035	02/05/2024	11.21 Call	Bond Future	1042.2700	1.0423	1095.5200	1.0955	5.109	0.0000	0.0000
2023/11/15	R035	02/05/2024	11.21 Put	Bond Future	5424.9400	5.4249	5261.4600	5.2615	3.013	0.0000	0.0000
2023/11/15	R035	02/05/2024	11.19 Call	Bond Future	1012.0300	1.0120	1064.1200	1.0641	5.147	0.0000	0.0000
2023/11/15	R035	02/05/2024	11.19 Put	Bond Future	5505.7800	5.5058	5341.1400	5.3411	2.990	0.0000	0.0000
2023/11/15	R035	01/08/2024		Bond Future	12.1429	84.6537	12.0991	84.8757	0.361	0.0000	0.0000
2023/11/15	R035	01/08/2024	11.80 Call	Bond Future	2537.5200	2.5375	2629.2100	2.6292	3.613	0.0000	0.0000
2023/11/15	R035	01/08/2024	11.80 Put	Bond Future	4298.7000	4.2987	4168.3500	4.1684	3.032	0.0000	0.0000
2023/11/15	R035	01/08/2024	11.81 Call	Bond Future	2560.8600	2.5609	2653.0900	2.6531	3.602	0.0000	0.0000
2023/11/15	R035	01/08/2024	11.81 Put	Bond Future	4269.9200	4.2699	4140.1100	4.1401	3.040	0.0000	0.0000
2023/11/15	R035	01/08/2024	11.79 Call	Bond Future	2514.3000	2.5143	2605.4400	2.6054	3.625	0.0000	0.0000
2023/11/15	R035	01/08/2024	11.79 Put	Bond Future	4327.6400	4.3276	4196.7400	4.1967	3.025	0.0000	0.0000
2023/11/15	R035	07/11/2024		Bond Future	12.2740	82.1862	12.2281	82.4140	0.374	0.0000	0.0000
2023/11/15	R035	07/11/2024	12.18 Call	Bond Future	3456.5500	3.4566	3566.9800	3.5670	3.195	0.0000	0.0000
2023/11/15	R035	07/11/2024	12.18 Put	Bond Future	3923.9500	3.9240	3806.5000	3.8065	2.993	0.0000	0.0000
2023/11/15	R035	07/11/2024	12.19 Call	Bond Future	3482.3700	3.4824	3593.2900	3.5933	3.185	0.0000	0.0000
2023/11/15	R035	07/11/2024	12.19 Put	Bond Future	3899.8500	3.8999	3782.8900	3.7829	2.999	0.0000	0.0000
2023/11/15	R035	07/11/2024	12.17 Call	Bond Future	3431.1400	3.4311	3541.0800	3.5411	3.204	0.0000	0.0000
2023/11/15	R035	07/11/2024	12.17 Put	Bond Future	3948.5000	3.9485	3830.5600	3.8306	2.987	0.0000	0.0000
2023/11/15	R035	06/02/2025		Bond Future	12.4329	83.9102	12.3847	84.1442	0.388	0.0000	0.0000
2023/11/15	R035	06/02/2025	12.41 Call	Bond Future	3927.4000	3.9274	4045.5600	4.0456	3.009	0.0000	0.0000
2023/11/15	R035	06/02/2025	12.41 Put	Bond Future	4038.3200	4.0383	3922.5200	3.9225	2.868	0.0000	0.0000
2023/11/15	R053	01/02/2024	12.93 Call	Bond Future	5006.0400	5.0060	5008.5600	5.0086	0.050	0.0000	0.0000
2023/11/15	R053	01/02/2024	12.93 Put	Bond Future	1461.1800	1.4612	1436.9200	1.4369	1.660	0.0000	0.0000
2023/11/15	R053	01/02/2024	12.94 Call	Bond Future	5055.2600	5.0553	5057.9200	5.0579	0.053	0.0000	0.0000
2023/11/15	R053	01/02/2024	12.94 Put	Bond Future	1441.9700	1.4420	1417.8500	1.4179	1.673	0.0000	0.0000
2023/11/15	R053	01/02/2024	12.92 Call	Bond Future	4956.8100	4.9568	4959.1900	4.9592	0.048	0.0000	0.0000
2023/11/15	R053	01/02/2024	12.92 Put	Bond Future	1480.4700	1.4805	1456.0700	1.4561	1.648	0.0000	0.0000
2023/11/15	R053	01/02/2024		Bond Future	12.4305	97.7732	12.4269	97.8000	0.029	0.0000	0.0000
2023/11/15	R053	02/05/2024		Bond Future	12.5397	94.0697	12.5358	94.0975	0.031	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	
2023/11/15	R053	02/05/2024	13.03 Call	Bond Future	6185.8000	6.1858	6191.9300	6.1919	0.099	0.0000	0.0000
2023/11/15	R053	02/05/2024	13.03 Put	Bond Future	2759.9300	2.7599	2738.2700	2.7383	0.785	0.0000	0.0000
2023/11/15	R053	02/05/2024	13.04 Call	Bond Future	6230.8800	6.2309	6237.0800	6.2371	0.100	0.0000	0.0000
2023/11/15	R053	02/05/2024	13.04 Put	Bond Future	2737.5900	2.7376	2716.0000	2.7160	0.789	0.0000	0.0000
2023/11/15	R053	02/05/2024	13.02 Call	Bond Future	6140.8100	6.1408	6146.8600	6.1469	0.099	0.0000	0.0000
2023/11/15	R053	02/05/2024	13.02 Put	Bond Future	2782.4600	2.7825	2760.7200	2.7607	0.781	0.0000	0.0000
2023/11/15	R053	01/08/2024	13.14 Call	Bond Future	6973.3300	6.9733	6982.0900	6.9821	0.126	0.0000	0.0000
2023/11/15	R053	01/08/2024	13.14 Put	Bond Future	3617.4900	3.6175	3597.2800	3.5973	0.559	0.0000	0.0000
2023/11/15	R053	01/08/2024	13.15 Call	Bond Future	7016.2600	7.0163	7025.0900	7.0251	0.126	0.0000	0.0000
2023/11/15	R053	01/08/2024	13.15 Put	Bond Future	3594.0600	3.5941	3573.9200	3.5739	0.560	0.0000	0.0000
2023/11/15	R053	01/08/2024	13.13 Call	Bond Future	6930.4600	6.9305	6939.1600	6.9392	0.126	0.0000	0.0000
2023/11/15	R053	01/08/2024	13.13 Put	Bond Future	3641.0800	3.6411	3620.8100	3.6208	0.557	0.0000	0.0000
2023/11/15	R053	01/08/2024		Bond Future	12.6518	96.1535	12.6477	96.1825	0.032	0.0000	0.0000
2023/11/15	R053	07/11/2024	12.80 Call	Bond Future	5805.2800	5.8053	5813.5100	5.8135	0.142	0.0000	0.0000
2023/11/15	R053	07/11/2024	12.80 Put	Bond Future	5629.9900	5.6300	5608.0300	5.6080	0.390	0.0000	0.0000
2023/11/15	R053	07/11/2024	12.81 Call	Bond Future	5843.0500	5.8431	5851.3400	5.8513	0.142	0.0000	0.0000
2023/11/15	R053	07/11/2024	12.81 Put	Bond Future	5598.2000	5.5982	5576.3000	5.5763	0.391	0.0000	0.0000
2023/11/15	R053	07/11/2024	12.79 Call	Bond Future	5767.5900	5.7676	5775.7600	5.7758	0.142	0.0000	0.0000
2023/11/15	R053	07/11/2024	12.79 Put	Bond Future	5661.9500	5.6620	5639.9300	5.6399	0.389	0.0000	0.0000
2023/11/15	R053	07/11/2024		Bond Future	12.7749	92.6079	12.7705	92.6381	0.034	0.0000	0.0000
2023/11/15	R053	06/02/2025		Bond Future	12.9156	94.5471	12.9109	94.5793	0.036	0.0000	0.0000
2023/11/15	R053	06/02/2025	12.94 Call	Bond Future	6167.5500	6.1676	6178.1200	6.1781	0.171	0.0000	0.0000
2023/11/15	R053	06/02/2025	12.94 Put	Bond Future	6000.7800	6.0008	5979.1100	5.9791	0.361	0.0000	0.0000
2023/11/15	R186	01/02/2024		Bond Future	8.9161	105.2628	8.8886	105.3329	0.308	0.0000	0.0000
2023/11/15	R186	01/02/2024	9.51 Call	Bond Future	1733.7800	1.7338	1785.8700	1.7859	3.004	0.0000	0.0000
2023/11/15	R186	01/02/2024	9.51 Put	Bond Future	233.8400	0.2338	215.8800	0.2159	7.680	0.0000	0.0000
2023/11/15	R186	01/02/2024	9.52 Call	Bond Future	1754.2400	1.7542	1806.5900	1.8066	2.984	0.0000	0.0000
2023/11/15	R186	01/02/2024	9.52 Put	Bond Future	229.2800	0.2293	211.5800	0.2116	7.720	0.0000	0.0000
2023/11/15	R186	01/02/2024	9.50 Call	Bond Future	1713.4000	1.7134	1765.2100	1.7652	3.024	0.0000	0.0000
2023/11/15	R186	01/02/2024	9.50 Put	Bond Future	238.4900	0.2385	220.2500	0.2203	7.648	0.0000	0.0000
2023/11/15	R186	02/05/2024		Bond Future	8.9081	107.5897	8.8774	107.6618	0.344	0.0000	0.0000
2023/11/15	R186	02/05/2024	8.00 Call	Bond Future	197.4700	0.1975	208.2600	0.2083	5.464	0.0000	0.0000
2023/11/15	R186	02/05/2024	8.00 Put	Bond Future	2358.9400	2.3589	2297.6700	2.2977	2.597	0.0000	0.0000
2023/11/15	R186	02/05/2024	8.01 Call	Bond Future	202.0200	0.2020	213.0000	0.2130	5.435	0.0000	0.0000
2023/11/15	R186	02/05/2024	8.01 Put	Bond Future	2339.3700	2.3394	2278.2900	2.2783	2.611	0.0000	0.0000
2023/11/15	R186	02/05/2024	7.99 Call	Bond Future	193.9200	0.1939	204.5400	0.2045	5.476	0.0000	0.0000
2023/11/15	R186	02/05/2024	7.99 Put	Bond Future	2379.5100	2.3795	2318.0700	2.3181	2.582	0.0000	0.0000
2023/11/15	R186	02/05/2024	10.40 Call	Bond Future	3632.9400	3.6329	3694.0600	3.6941	1.682	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
2023/11/15	R186	02/05/2024	10.40 Put	Bond Future		202.0000	0.2020	191.0600	0.1911	5.416	0.0000	0.0000
2023/11/15	R186	02/05/2024	9.73 Put	Bond Future		415.0800	0.4151	395.2000	0.3952	4.789	0.0000	0.0000
2023/11/15	R186	02/05/2024	9.73 Call	Bond Future		2323.4200	2.3234	2375.6000	2.3756	2.246	0.0000	0.0000
2023/11/15	R186	01/08/2024	8.69 Call	Bond Future		913.6000	0.9136	944.7700	0.9448	3.412	0.0000	0.0000
2023/11/15	R186	01/08/2024	8.69 Put	Bond Future		1356.7500	1.3568	1313.5800	1.3136	3.182	0.0000	0.0000
2023/11/15	R186	01/08/2024	8.70 Call	Bond Future		924.7100	0.9247	956.1000	0.9561	3.395	0.0000	0.0000
2023/11/15	R186	01/08/2024	8.70 Put	Bond Future		1346.2800	1.3463	1303.3300	1.3033	3.190	0.0000	0.0000
2023/11/15	R186	01/08/2024	8.68 Call	Bond Future		902.5700	0.9026	933.5000	0.9335	3.427	0.0000	0.0000
2023/11/15	R186	01/08/2024	8.68 Put	Bond Future		1367.3000	1.3673	1323.8900	1.3239	3.175	0.0000	0.0000
2023/11/15	R186	01/08/2024		Bond Future		8.8959	104.6648	8.8613	104.7391	0.389	0.0000	0.0000
2023/11/15	R186	07/11/2024		Bond Future		8.8609	107.2000	8.8210	107.2767	0.450	0.0000	0.0000
2023/11/15	R186	07/11/2024	9.14 Call	Bond Future		1580.5300	1.5805	1622.9300	1.6229	2.683	0.0000	0.0000
2023/11/15	R186	07/11/2024	9.14 Put	Bond Future		1045.3900	1.0454	1011.1000	1.0111	3.280	0.0000	0.0000
2023/11/15	R186	07/11/2024	9.15 Call	Bond Future		1592.9100	1.5929	1635.4800	1.6355	2.672	0.0000	0.0000
2023/11/15	R186	07/11/2024	9.15 Put	Bond Future		1038.6700	1.0387	1004.5500	1.0046	3.285	0.0000	0.0000
2023/11/15	R186	07/11/2024	9.13 Call	Bond Future		1567.7700	1.5678	1610.0100	1.6100	2.694	0.0000	0.0000
2023/11/15	R186	07/11/2024	9.13 Put	Bond Future		1051.7400	1.0517	1017.2900	1.0173	3.276	0.0000	0.0000
2023/11/15	R186	06/02/2025		Bond Future		8.9154	104.1348	8.8686	104.2147	0.524	0.0000	0.0000
2023/11/15	R186	06/02/2025	9.03 Call	Bond Future		1363.8400	1.3638	1405.2800	1.4053	3.038	0.0000	0.0000
2023/11/15	R186	06/02/2025	9.03 Put	Bond Future		1168.1700	1.1682	1129.6400	1.1296	3.298	0.0000	0.0000
2023/11/15	R202	01/02/2024		Bond Future		258.2791	258.2791	258.2635	258.2635	0.006	0.0000	0.0000
2023/11/15	R202	02/05/2024		Bond Future		264.0507	264.0507	264.0362	264.0362	0.005	0.0000	0.0000
2023/11/15	R202	01/08/2024		Bond Future		264.8668	264.8668	264.8515	264.8515	0.006	0.0000	0.0000
2023/11/15	R202	07/11/2024		Bond Future		271.3486	271.3486	271.3344	271.3344	0.005	0.0000	0.0000
2023/11/15	R202	06/02/2025		Bond Future		271.8937	271.8937	271.8784	271.8784	0.006	0.0000	0.0000
2023/11/15	R202	06/02/2025	266.79 Call	Bond Future		5103.6500	5.1037	5088.3600	5.0884	0.300	0.0000	0.0000
2023/11/15	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	R209	01/02/2024		Bond Future		11.9897	65.9473	11.9554	66.1065	0.287	0.0000	0.0000
2023/11/15	R209	01/02/2024	12.13 Call	Bond Future		2046.8500	2.0469	2128.5500	2.1286	3.991	0.0000	0.0000
2023/11/15	R209	01/02/2024	12.13 Put	Bond Future		1402.5600	1.4026	1325.0300	1.3250	5.528	0.0000	0.0000
2023/11/15	R209	01/02/2024	12.14 Call	Bond Future		2073.9200	2.0739	2156.2900	2.1563	3.972	0.0000	0.0000
2023/11/15	R209	01/02/2024	12.14 Put	Bond Future		1384.0500	1.3841	1307.1900	1.3072	5.553	0.0000	0.0000
2023/11/15	R209	01/02/2024	12.12 Call	Bond Future		2019.9300	2.0199	2100.9600	2.1010	4.012	0.0000	0.0000
2023/11/15	R209	01/02/2024	12.12 Put	Bond Future		1421.2800	1.4213	1343.0800	1.3431	5.502	0.0000	0.0000
2023/11/15	R209	02/05/2024		Bond Future		12.0924	64.2520	12.0567	64.4150	0.295	0.0000	0.0000
2023/11/15	R209	02/05/2024	11.18 Call	Bond Future		774.6700	0.7747	809.5200	0.8095	4.499	0.0000	0.0000
2023/11/15	R209	02/05/2024	11.18 Put	Bond Future		5128.9100	5.1289	5000.7600	5.0008	2.499	0.0000	0.0000
2023/11/15	R209	02/05/2024	11.19 Call	Bond Future		785.4700	0.7855	820.7200	0.8207	4.488	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
2023/11/15	R209	02/05/2024	11.19 Put	Bond Future		5089.8100	5.0898	4962.0600	4.9621	2.510	0.0000	0.0000
2023/11/15	R209	02/05/2024	11.17 Call	Bond Future		763.9700	0.7640	798.4300	0.7984	4.511	0.0000	0.0000
2023/11/15	R209	02/05/2024	11.17 Put	Bond Future		5168.1700	5.1682	5039.6300	5.0396	2.487	0.0000	0.0000
2023/11/15	R209	01/08/2024		Bond Future		12.1986	65.6756	12.1615	65.8426	0.304	0.0000	0.0000
2023/11/15	R209	01/08/2024	11.79 Call	Bond Future		2118.0900	2.1181	2183.8000	2.1838	3.102	0.0000	0.0000
2023/11/15	R209	01/08/2024	11.79 Put	Bond Future		3990.8800	3.9909	3889.5800	3.8896	2.538	0.0000	0.0000
2023/11/15	R209	01/08/2024	11.80 Call	Bond Future		2138.2500	2.1383	2204.3800	2.2044	3.093	0.0000	0.0000
2023/11/15	R209	01/08/2024	11.80 Put	Bond Future		3964.3100	3.9643	3863.4300	3.8634	2.545	0.0000	0.0000
2023/11/15	R209	01/08/2024	11.78 Call	Bond Future		2098.0300	2.0980	2163.3300	2.1633	3.112	0.0000	0.0000
2023/11/15	R209	01/08/2024	11.78 Put	Bond Future		4017.5900	4.0176	3915.8800	3.9159	2.532	0.0000	0.0000
2023/11/15	R209	07/11/2024		Bond Future		12.3155	64.1082	12.2767	64.2796	0.314	0.0000	0.0000
2023/11/15	R209	07/11/2024	12.22 Call	Bond Future		3231.2900	3.2313	3314.1200	3.3141	2.563	0.0000	0.0000
2023/11/15	R209	07/11/2024	12.22 Put	Bond Future		3655.0800	3.6551	3566.5000	3.5665	2.423	0.0000	0.0000
2023/11/15	R209	07/11/2024	12.23 Call	Bond Future		3253.6000	3.2536	3336.7800	3.3368	2.557	0.0000	0.0000
2023/11/15	R209	07/11/2024	12.23 Put	Bond Future		3632.8100	3.6328	3544.5800	3.5446	2.429	0.0000	0.0000
2023/11/15	R209	07/11/2024	12.21 Call	Bond Future		3208.8100	3.2088	3291.2700	3.2913	2.570	0.0000	0.0000
2023/11/15	R209	07/11/2024	12.21 Put	Bond Future		3677.2300	3.6772	3588.2800	3.5883	2.419	0.0000	0.0000
2023/11/15	R209	06/02/2025		Bond Future		12.4527	65.4527	12.4123	65.6287	0.325	0.0000	0.0000
2023/11/15	R209	06/02/2025	12.44 Call	Bond Future		3659.4600	3.6595	3748.5700	3.7486	2.435	0.0000	0.0000
2023/11/15	R209	06/02/2025	12.44 Put	Bond Future		3714.7200	3.7147	3627.8300	3.6278	2.339	0.0000	0.0000
2023/11/15	R210	01/02/2024		Bond Future		230.3312	230.3312	231.2450	231.2450	0.397	0.0000	0.0000
2023/11/15	R210	02/05/2024		Bond Future		232.2208	232.2208	233.1552	233.1552	0.402	0.0000	0.0000
2023/11/15	R210	01/08/2024		Bond Future		237.4213	237.4213	238.3781	238.3781	0.403	0.0000	0.0000
2023/11/15	R210	07/11/2024		Bond Future		239.8894	239.8894	240.8684	240.8684	0.408	0.0000	0.0000
2023/11/15	R210	06/02/2025		Bond Future		244.9899	244.9899	245.9933	245.9933	0.410	0.0000	0.0000
2023/11/15	R210	06/02/2025	239.61 Call	Bond Future		5379.8600	5.3799	6383.2900	6.3833	18.652	0.0000	0.0000
2023/11/15	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	R213	01/02/2024	11.71 Call	Bond Future		3798.4400	3.7984	3910.1800	3.9102	2.942	0.0000	0.0000
2023/11/15	R213	01/02/2024	11.71 Put	Bond Future		453.8400	0.4538	418.9600	0.4190	7.686	0.0000	0.0000
2023/11/15	R213	01/02/2024	11.72 Call	Bond Future		3831.6900	3.8317	3943.8500	3.9439	2.927	0.0000	0.0000
2023/11/15	R213	01/02/2024	11.72 Put	Bond Future		446.8900	0.4469	412.4300	0.4124	7.711	0.0000	0.0000
2023/11/15	R213	01/02/2024	11.70 Call	Bond Future		3765.3700	3.7654	3876.7000	3.8767	2.957	0.0000	0.0000
2023/11/15	R213	01/02/2024	11.70 Put	Bond Future		461.0000	0.4610	425.7100	0.4257	7.655	0.0000	0.0000
2023/11/15	R213	01/02/2024		Bond Future		10.9001	84.1959	10.8656	84.3426	0.317	0.0000	0.0000
2023/11/15	R213	02/05/2024		Bond Future		10.9885	82.4983	10.9522	82.6485	0.330	0.0000	0.0000
2023/11/15	R213	02/05/2024	10.29 Call	Bond Future		1000.1300	1.0001	1041.0100	1.0410	4.087	0.0000	0.0000
2023/11/15	R213	02/05/2024	10.29 Put	Bond Future		3952.5500	3.9526	3843.2200	3.8432	2.766	0.0000	0.0000
2023/11/15	R213	02/05/2024	10.30 Call	Bond Future		1012.9700	1.0130	1054.2500	1.0543	4.075	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	
2023/11/15	R213	02/05/2024	10.30 Put	Bond Future	3922.1800	3.9222	3813.2500	3.8133	2.777	0.0000	0.0000
2023/11/15	R213	02/05/2024	10.28 Call	Bond Future	987.6000	0.9876	1028.0800	1.0281	4.099	0.0000	0.0000
2023/11/15	R213	02/05/2024	10.28 Put	Bond Future	3983.2500	3.9833	3873.5200	3.8735	2.755	0.0000	0.0000
2023/11/15	R213	01/08/2024		Bond Future	11.0805	84.3265	11.0422	84.4806	0.345	0.0000	0.0000
2023/11/15	R213	01/08/2024	10.87 Call	Bond Future	2172.2500	2.1723	2239.3500	2.2394	3.089	0.0000	0.0000
2023/11/15	R213	01/08/2024	10.87 Put	Bond Future	3024.6000	3.0246	2937.6300	2.9376	2.875	0.0000	0.0000
2023/11/15	R213	01/08/2024	10.88 Call	Bond Future	2191.6200	2.1916	2259.1100	2.2591	3.079	0.0000	0.0000
2023/11/15	R213	01/08/2024	10.88 Put	Bond Future	3003.2300	3.0032	2916.6500	2.9167	2.883	0.0000	0.0000
2023/11/15	R213	01/08/2024	10.86 Call	Bond Future	2152.9700	2.1530	2219.6800	2.2197	3.099	0.0000	0.0000
2023/11/15	R213	01/08/2024	10.86 Put	Bond Future	3046.0900	3.0461	2958.7300	2.9587	2.868	0.0000	0.0000
2023/11/15	R213	07/11/2024		Bond Future	11.1898	82.8059	11.1493	82.9642	0.362	0.0000	0.0000
2023/11/15	R213	07/11/2024	11.22 Call	Bond Future	2873.2800	2.8733	2952.9200	2.9529	2.772	0.0000	0.0000
2023/11/15	R213	07/11/2024	11.22 Put	Bond Future	2755.6000	2.7556	2677.0000	2.6770	2.852	0.0000	0.0000
2023/11/15	R213	07/11/2024	11.23 Call	Bond Future	2895.0000	2.8950	2974.9800	2.9750	2.763	0.0000	0.0000
2023/11/15	R213	07/11/2024	11.23 Put	Bond Future	2738.3900	2.7384	2660.1300	2.6601	2.858	0.0000	0.0000
2023/11/15	R213	07/11/2024	11.21 Call	Bond Future	2851.9500	2.8520	2931.2500	2.9313	2.781	0.0000	0.0000
2023/11/15	R213	07/11/2024	11.21 Put	Bond Future	2773.2300	2.7732	2694.2900	2.6943	2.847	0.0000	0.0000
2023/11/15	R213	06/02/2025		Bond Future	11.3372	84.5449	11.2941	84.7077	0.380	0.0000	0.0000
2023/11/15	R213	06/02/2025	11.35 Call	Bond Future	3096.2200	3.0962	3178.2600	3.1783	2.650	0.0000	0.0000
2023/11/15	R213	06/02/2025	11.35 Put	Bond Future	3047.9200	3.0479	2967.1300	2.9671	2.651	0.0000	0.0000
2023/11/15	R214	01/02/2024	12.15 Call	Bond Future	1468.3700	1.4684	1476.7300	1.4767	0.569	0.0000	0.0000
2023/11/15	R214	01/02/2024	12.15 Put	Bond Future	2009.9300	2.0099	1976.9700	1.9770	1.640	0.0000	0.0000
2023/11/15	R214	01/02/2024	12.16 Call	Bond Future	1491.5400	1.4915	1500.0700	1.5001	0.572	0.0000	0.0000
2023/11/15	R214	01/02/2024	12.16 Put	Bond Future	1984.9700	1.9850	1952.1800	1.9522	1.652	0.0000	0.0000
2023/11/15	R214	01/02/2024	12.14 Call	Bond Future	1445.3800	1.4454	1453.5900	1.4536	0.568	0.0000	0.0000
2023/11/15	R214	01/02/2024	12.14 Put	Bond Future	2035.1200	2.0351	2002.0100	2.0020	1.627	0.0000	0.0000
2023/11/15	R214	01/02/2024		Bond Future	12.2633	62.0171	12.2546	62.0584	0.071	0.0000	0.0000
2023/11/15	R214	02/05/2024		Bond Future	12.3614	60.0834	12.3524	60.1259	0.073	0.0000	0.0000
2023/11/15	R214	02/05/2024	11.47 Call	Bond Future	822.6700	0.8227	827.7900	0.8278	0.622	0.0000	0.0000
2023/11/15	R214	02/05/2024	11.47 Put	Bond Future	5243.2500	5.2433	5205.8200	5.2058	0.714	0.0000	0.0000
2023/11/15	R214	02/05/2024	11.48 Call	Bond Future	834.1600	0.8342	839.3700	0.8394	0.625	0.0000	0.0000
2023/11/15	R214	02/05/2024	11.48 Put	Bond Future	5202.3600	5.2024	5165.0200	5.1650	0.718	0.0000	0.0000
2023/11/15	R214	02/05/2024	11.46 Call	Bond Future	811.2900	0.8113	816.3300	0.8163	0.621	0.0000	0.0000
2023/11/15	R214	02/05/2024	11.46 Put	Bond Future	5284.3100	5.2843	5246.8000	5.2468	0.710	0.0000	0.0000
2023/11/15	R214	02/05/2024	13.52 Call	Bond Future	5972.2400	5.9722	5999.7600	5.9998	0.461	0.0000	0.0000
2023/11/15	R214	02/05/2024	13.52 Put	Bond Future	908.4200	0.9084	893.3900	0.8934	1.655	0.0000	0.0000
2023/11/15	R214	02/05/2024	12.87 Call	Bond Future	3921.2800	3.9213	3942.1800	3.9422	0.533	0.0000	0.0000
2023/11/15	R214	02/05/2024	12.87 Put	Bond Future	1609.9000	1.6099	1588.2500	1.5883	1.345	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	
2023/11/15	R214	02/05/2024	12.12 Put	Bond Future	3094.2200	3.0942	3063.5600	3.0636	0.991	0.0000	0.0000
2023/11/15	R214	02/05/2024	12.12 Call	Bond Future	1945.1500	1.9452	1957.0400	1.9570	0.611	0.0000	0.0000
2023/11/15	R214	02/05/2024	12.14 Put	Bond Future	3041.9500	3.0420	3011.5300	3.0115	1.000	0.0000	0.0000
2023/11/15	R214	02/05/2024	12.14 Call	Bond Future	1989.3900	1.9894	2001.5200	2.0015	0.610	0.0000	0.0000
2023/11/15	R214	01/08/2024	12.17 Call	Bond Future	2443.7400	2.4437	2457.8800	2.4579	0.579	0.0000	0.0000
2023/11/15	R214	01/08/2024	12.17 Put	Bond Future	3818.8500	3.8189	3789.1300	3.7891	0.778	0.0000	0.0000
2023/11/15	R214	01/08/2024	12.18 Call	Bond Future	2465.6900	2.4657	2479.9300	2.4799	0.578	0.0000	0.0000
2023/11/15	R214	01/08/2024	12.18 Put	Bond Future	3792.8600	3.7929	3763.2400	3.7632	0.781	0.0000	0.0000
2023/11/15	R214	01/08/2024	12.16 Call	Bond Future	2421.8800	2.4219	2435.9200	2.4359	0.580	0.0000	0.0000
2023/11/15	R214	01/08/2024	12.16 Put	Bond Future	3844.9900	3.8450	3815.1700	3.8152	0.776	0.0000	0.0000
2023/11/15	R214	01/08/2024		Bond Future	12.4618	61.4147	12.4523	61.4586	0.076	0.0000	0.0000
2023/11/15	R214	07/11/2024		Bond Future	12.5756	59.5933	12.5657	59.6385	0.079	0.0000	0.0000
2023/11/15	R214	07/11/2024	12.61 Call	Bond Future	3601.3600	3.6014	3620.7600	3.6208	0.539	0.0000	0.0000
2023/11/15	R214	07/11/2024	12.61 Put	Bond Future	3444.6900	3.4447	3418.8900	3.4189	0.749	0.0000	0.0000
2023/11/15	R214	07/11/2024	12.62 Call	Bond Future	3625.6800	3.6257	3645.1800	3.6452	0.538	0.0000	0.0000
2023/11/15	R214	07/11/2024	12.62 Put	Bond Future	3423.5800	3.4236	3397.8800	3.3979	0.751	0.0000	0.0000
2023/11/15	R214	07/11/2024	12.60 Call	Bond Future	3577.1200	3.5771	3596.4300	3.5964	0.540	0.0000	0.0000
2023/11/15	R214	07/11/2024	12.60 Put	Bond Future	3465.9200	3.4659	3440.0300	3.4400	0.747	0.0000	0.0000
2023/11/15	R214	06/02/2025		Bond Future	12.7094	60.8433	12.6989	60.8904	0.083	0.0000	0.0000
2023/11/15	R214	06/02/2025	12.71 Call	Bond Future	3820.9300	3.8209	3841.7800	3.8418	0.546	0.0000	0.0000
2023/11/15	R214	06/02/2025	12.71 Put	Bond Future	3818.2300	3.8182	3791.9700	3.7920	0.688	0.0000	0.0000
2023/11/15	R248	01/02/2024	11.50 Put	Bond Future	5849.3800	5.8494	5824.0800	5.8241	0.433	0.0000	0.0000
2023/11/15	R248	01/02/2024	11.50 Call	Bond Future	343.1300	0.3431	339.2700	0.3393	1.125	0.0000	0.0000
2023/11/15	R248	01/02/2024	12.30 Put	Bond Future	2396.1400	2.3961	2371.5500	2.3716	1.026	0.0000	0.0000
2023/11/15	R248	01/02/2024	12.30 Call	Bond Future	1829.0800	1.8291	1825.9300	1.8259	0.172	0.0000	0.0000
2023/11/15	R248	01/02/2024	13.37 Call	Bond Future	5796.5600	5.7966	5804.7100	5.8047	0.141	0.0000	0.0000
2023/11/15	R248	01/02/2024	13.37 Put	Bond Future	571.2300	0.5712	557.9400	0.5579	2.327	0.0000	0.0000
2023/11/15	R248	01/02/2024	13.10 Call	Bond Future	4673.6200	4.6736	4678.7500	4.6788	0.110	0.0000	0.0000
2023/11/15	R248	01/02/2024	13.10 Put	Bond Future	830.2100	0.8302	813.9000	0.8139	1.965	0.0000	0.0000
2023/11/15	R248	01/02/2024	13.90 Call	Bond Future	8066.7800	8.0668	8079.8800	8.0799	0.162	0.0000	0.0000
2023/11/15	R248	01/02/2024	13.90 Put	Bond Future	271.1100	0.2711	262.7700	0.2628	3.076	0.0000	0.0000
2023/11/15	R248	01/02/2024		Bond Future	12.3980	76.0334	12.3943	76.0549	0.030	0.0000	0.0000
2023/11/15	R248	01/02/2024	12.15 Call	Bond Future	1430.4000	1.4304	1426.3800	1.4264	0.281	0.0000	0.0000
2023/11/15	R248	01/02/2024	12.15 Put	Bond Future	2880.9600	2.8810	2855.5000	2.8555	0.884	0.0000	0.0000
2023/11/15	R248	01/02/2024	12.16 Call	Bond Future	1455.3100	1.4553	1451.3300	1.4513	0.273	0.0000	0.0000
2023/11/15	R248	01/02/2024	12.16 Put	Bond Future	2846.3800	2.8464	2820.9600	2.8210	0.893	0.0000	0.0000
2023/11/15	R248	01/02/2024	12.14 Call	Bond Future	1405.7300	1.4057	1401.6700	1.4017	0.289	0.0000	0.0000
2023/11/15	R248	01/02/2024	12.14 Put	Bond Future	2915.8600	2.9159	2890.3600	2.8904	0.875	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	
2023/11/15	R248	02/05/2024		Bond Future	12.5012	73.2657	12.4973	73.2879	0.031	0.0000	0.0000
2023/11/15	R248	02/05/2024	11.47 Call	Bond Future	843.9000	0.8439	842.4800	0.8425	0.168	0.0000	0.0000
2023/11/15	R248	02/05/2024	11.47 Put	Bond Future	7132.9800	7.1330	7109.3500	7.1094	0.331	0.0000	0.0000
2023/11/15	R248	02/05/2024	11.48 Call	Bond Future	856.2800	0.8563	854.8700	0.8549	0.165	0.0000	0.0000
2023/11/15	R248	02/05/2024	11.48 Put	Bond Future	7079.8000	7.0798	7056.1800	7.0562	0.334	0.0000	0.0000
2023/11/15	R248	02/05/2024	11.46 Call	Bond Future	831.6600	0.8317	830.2200	0.8302	0.173	0.0000	0.0000
2023/11/15	R248	02/05/2024	11.46 Put	Bond Future	7186.4000	7.1864	7162.7500	7.1628	0.329	0.0000	0.0000
2023/11/15	R248	02/05/2024	11.40 Put	Bond Future	7511.5900	7.5116	7487.8800	7.4879	0.316	0.0000	0.0000
2023/11/15	R248	02/05/2024	11.40 Call	Bond Future	760.8700	0.7609	759.3700	0.7594	0.197	0.0000	0.0000
2023/11/15	R248	02/05/2024	12.40 Put	Bond Future	3418.9400	3.4189	3398.5000	3.3985	0.598	0.0000	0.0000
2023/11/15	R248	02/05/2024	12.40 Call	Bond Future	2841.6000	2.8416	2843.3700	2.8434	0.062	0.0000	0.0000
2023/11/15	R248	02/05/2024	13.16 Call	Bond Future	5377.2700	5.3773	5383.7500	5.3838	0.121	0.0000	0.0000
2023/11/15	R248	02/05/2024	13.16 Put	Bond Future	1811.1400	1.8111	1795.4100	1.7954	0.869	0.0000	0.0000
2023/11/15	R248	01/08/2024	12.31 Call	Bond Future	2973.3900	2.9734	2976.8400	2.9768	0.116	0.0000	0.0000
2023/11/15	R248	01/08/2024	12.31 Put	Bond Future	4665.0100	4.6650	4645.2500	4.6453	0.424	0.0000	0.0000
2023/11/15	R248	01/08/2024	12.32 Call	Bond Future	2999.9700	3.0000	3003.4700	3.0035	0.117	0.0000	0.0000
2023/11/15	R248	01/08/2024	12.32 Put	Bond Future	4633.4900	4.6335	4613.7800	4.6138	0.425	0.0000	0.0000
2023/11/15	R248	01/08/2024	12.30 Call	Bond Future	2946.9100	2.9469	2950.3100	2.9503	0.115	0.0000	0.0000
2023/11/15	R248	01/08/2024	12.30 Put	Bond Future	4696.7100	4.6967	4676.9000	4.6769	0.422	0.0000	0.0000
2023/11/15	R248	01/08/2024		Bond Future	12.6070	74.8890	12.6029	74.9122	0.033	0.0000	0.0000
2023/11/15	R248	07/11/2024		Bond Future	12.7268	72.2484	12.7224	72.2725	0.034	0.0000	0.0000
2023/11/15	R248	07/11/2024	12.79 Call	Bond Future	4559.3300	4.5593	4566.3200	4.5663	0.153	0.0000	0.0000
2023/11/15	R248	07/11/2024	12.79 Put	Bond Future	4213.9400	4.2139	4196.8400	4.1968	0.406	0.0000	0.0000
2023/11/15	R248	07/11/2024	12.80 Call	Bond Future	4588.9900	4.5890	4596.0300	4.5960	0.153	0.0000	0.0000
2023/11/15	R248	07/11/2024	12.80 Put	Bond Future	4189.2500	4.1893	4172.2000	4.1722	0.407	0.0000	0.0000
2023/11/15	R248	07/11/2024	12.78 Call	Bond Future	4529.4400	4.5294	4536.3900	4.5364	0.153	0.0000	0.0000
2023/11/15	R248	07/11/2024	12.78 Put	Bond Future	4238.4800	4.2385	4221.3400	4.2213	0.404	0.0000	0.0000
2023/11/15	R248	06/02/2025		Bond Future	12.8670	73.7630	12.8622	73.7887	0.037	0.0000	0.0000
2023/11/15	R248	06/02/2025	12.71 Call	Bond Future	4211.8400	4.2118	4219.6600	4.2197	0.186	0.0000	0.0000
2023/11/15	R248	06/02/2025	12.71 Put	Bond Future	5065.2600	5.0653	5047.3100	5.0473	0.354	0.0000	0.0000
2023/11/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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