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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/11/2023 TO 22/11/2023

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
2023/11/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	2025	01/02/2024		Bond Future	175.1816	175.1816	175.1770	0.003	0.0000	0.0000
2023/11/22	2025	02/05/2024		Bond Future	179.0933	179.0933	179.0889	0.002	0.0000	0.0000
2023/11/22	2025	01/08/2024		Bond Future	181.2309	181.2309	181.2191	0.007	0.0000	0.0000
2023/11/22	2025	07/11/2024		Bond Future	185.6335	185.6335	185.6223	0.006	0.0000	0.0000
2023/11/22	2029	01/02/2024		Bond Future	127.8360	127.8360	127.6984	0.108	0.0000	0.0000
2023/11/22	2029	02/05/2024		Bond Future	129.3224	129.3224	129.1751	0.114	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	
2023/11/22	2029	01/08/2024		Bond Future	132.1956	132.1956	132.0459	132.0459	0.113	0.0000	0.0000
2023/11/22	2029	07/11/2024		Bond Future	134.0026	134.0026	133.8432	133.8432	0.119	0.0000	0.0000
2023/11/22	2029	06/02/2025		Bond Future	136.8576	136.8576	136.6966	136.6966	0.118	0.0000	0.0000
2023/11/22	2029	06/02/2025	132.40 Call	Bond Future	4457.5800	4.4576	4296.6200	4.2966	3.611	0.0000	0.0000
2023/11/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.85 Call	Bond Future	7678.7500	7.6788	6992.6900	6.9927	8.935	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.85 Put	Bond Future	51.8200	0.0518	75.2100	0.0752	45.137	0.0000	0.0000
2023/11/22	2030	01/02/2024	10.00 Put	Bond Future	1220.5600	1.2206	1565.3900	1.5654	28.252	0.0000	0.0000
2023/11/22	2030	01/02/2024	10.00 Call	Bond Future	1517.7300	1.5177	1153.1100	1.1531	24.024	0.0000	0.0000
2023/11/22	2030	01/02/2024	9.89 Put	Bond Future	1433.5100	1.4335	1817.1900	1.8172	26.765	0.0000	0.0000
2023/11/22	2030	01/02/2024	9.89 Call	Bond Future	1270.0900	1.2701	944.3200	0.9443	25.649	0.0000	0.0000
2023/11/22	2030	01/02/2024	10.39 Put	Bond Future	668.0500	0.6681	889.0000	0.8890	33.074	0.0000	0.0000
2023/11/22	2030	01/02/2024	10.39 Call	Bond Future	2575.1400	2.5751	2086.6400	2.0866	18.970	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.86 Call	Bond Future	7715.3900	7.7154	7028.9400	7.0289	8.897	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.86 Put	Bond Future	50.8900	0.0509	73.8900	0.0739	45.196	0.0000	0.0000
2023/11/22	2030	01/02/2024	10.16 Put	Bond Future	959.6500	0.9597	1250.3200	1.2503	30.289	0.0000	0.0000
2023/11/22	2030	01/02/2024	10.16 Call	Bond Future	1921.6300	1.9216	1502.8500	1.5029	21.793	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.00 Call	Bond Future	4593.1200	4.5931	3977.4700	3.9775	13.404	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.00 Put	Bond Future	238.5400	0.2385	332.3400	0.3323	39.323	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.75 Call	Bond Future	7312.2100	7.3122	6630.5000	6.6305	9.323	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.75 Put	Bond Future	62.1500	0.0622	89.8900	0.0899	44.634	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.36 Call	Bond Future	5885.6000	5.8856	5229.2500	5.2293	11.152	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.36 Put	Bond Future	125.8600	0.1259	178.9600	0.1790	42.190	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.37 Call	Bond Future	5922.0000	5.9220	5264.8000	5.2648	11.098	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.37 Put	Bond Future	123.6300	0.1236	175.8800	0.1759	42.263	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.35 Call	Bond Future	5849.2300	5.8492	5193.7500	5.1938	11.206	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.35 Put	Bond Future	128.1300	0.1281	182.1000	0.1821	42.121	0.0000	0.0000
2023/11/22	2030	01/02/2024		Bond Future	9.9290	91.5806	10.0991	90.8712	1.713	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.31 Call	Bond Future	5703.9600	5.7040	5052.1000	5.0521	11.428	0.0000	0.0000
2023/11/22	2030	01/02/2024	11.31 Put	Bond Future	137.6700	0.1377	195.2600	0.1953	41.832	0.0000	0.0000
2023/11/22	2030	01/02/2024	9.93 Put	Bond Future	1353.1200	1.3531	1722.5700	1.7226	27.304	0.0000	0.0000
2023/11/22	2030	01/02/2024	9.93 Call	Bond Future	1357.5200	1.3575	1017.5200	1.0175	25.046	0.0000	0.0000
2023/11/22	2030	01/02/2024	9.57 Put	Bond Future	2211.0500	2.2111	2707.0900	2.7071	22.435	0.0000	0.0000
2023/11/22	2030	01/02/2024	9.57 Call	Bond Future	691.1200	0.6911	477.7100	0.4777	30.879	0.0000	0.0000
2023/11/22	2030	01/02/2024	10.07 Put	Bond Future	1100.0700	1.1001	1420.7600	1.4208	29.152	0.0000	0.0000
2023/11/22	2030	01/02/2024	10.07 Call	Bond Future	1688.8400	1.6888	1300.0800	1.3001	23.019	0.0000	0.0000
2023/11/22	2030	01/02/2024	12.10 Call	Bond Future	8590.5000	8.5905	7895.5300	7.8955	8.090	0.0000	0.0000
2023/11/22	2030	01/02/2024	12.10 Put	Bond Future	30.6200	0.0306	45.1000	0.0451	47.289	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
2023/11/22	2030	02/05/2024		Bond Future	9.9838	93.6034	10.1633	92.8785	1.798	0.0000	0.0000
2023/11/22	2030	02/05/2024	9.82 Call	Bond Future	1695.7400	1.6957	1378.4600	1.3785	18.710	0.0000	0.0000
2023/11/22	2030	02/05/2024	9.82 Put	Bond Future	2363.4700	2.3635	2771.1400	2.7711	17.249	0.0000	0.0000
2023/11/22	2030	02/05/2024	9.83 Call	Bond Future	1714.6800	1.7147	1395.0500	1.3951	18.641	0.0000	0.0000
2023/11/22	2030	02/05/2024	9.83 Put	Bond Future	2341.4700	2.3415	2746.7900	2.7468	17.310	0.0000	0.0000
2023/11/22	2030	02/05/2024	9.81 Call	Bond Future	1677.1700	1.6772	1362.2300	1.3622	18.778	0.0000	0.0000
2023/11/22	2030	02/05/2024	9.81 Put	Bond Future	2385.8600	2.3859	2795.8700	2.7959	17.185	0.0000	0.0000
2023/11/22	2030	02/05/2024	10.62 Put	Bond Future	1061.6500	1.0617	1293.8200	1.2938	21.869	0.0000	0.0000
2023/11/22	2030	02/05/2024	10.62 Call	Bond Future	3598.7400	3.5987	3105.9600	3.1060	13.693	0.0000	0.0000
2023/11/22	2030	02/05/2024	11.12 Put	Bond Future	625.9300	0.6259	777.0200	0.7770	24.138	0.0000	0.0000
2023/11/22	2030	02/05/2024	11.12 Call	Bond Future	5095.7200	5.0957	4521.8600	4.5219	11.262	0.0000	0.0000
2023/11/22	2030	02/05/2024	13.15 Call	Bond Future	11841.4000	11.8414	11131.3200	11.1313	5.997	0.0000	0.0000
2023/11/22	2030	02/05/2024	13.15 Put	Bond Future	43.9700	0.0440	58.8400	0.0588	33.819	0.0000	0.0000
2023/11/22	2030	02/05/2024	9.66 Put	Bond Future	2743.5300	2.7435	3188.1700	3.1882	16.207	0.0000	0.0000
2023/11/22	2030	02/05/2024	9.66 Call	Bond Future	1417.7200	1.4177	1137.4100	1.1374	19.772	0.0000	0.0000
2023/11/22	2030	02/05/2024	10.16 Put	Bond Future	1697.9900	1.6980	2026.5900	2.0266	19.352	0.0000	0.0000
2023/11/22	2030	02/05/2024	10.16 Call	Bond Future	2409.5600	2.4096	2013.2100	2.0132	16.449	0.0000	0.0000
2023/11/22	2030	02/05/2024	11.94 Call	Bond Future	7786.3600	7.7864	7131.0400	7.1310	8.416	0.0000	0.0000
2023/11/22	2030	02/05/2024	11.94 Put	Bond Future	259.0300	0.2590	328.6600	0.3287	26.881	0.0000	0.0000
2023/11/22	2030	02/05/2024	12.38 Call	Bond Future	9265.4400	9.2654	8584.0900	8.5841	7.354	0.0000	0.0000
2023/11/22	2030	02/05/2024	12.38 Put	Bond Future	152.8700	0.1529	196.4700	0.1965	28.521	0.0000	0.0000
2023/11/22	2030	02/05/2024	10.82 Put	Bond Future	860.9500	0.8610	1057.5300	1.0575	22.833	0.0000	0.0000
2023/11/22	2030	02/05/2024	10.82 Call	Bond Future	4177.4800	4.1775	3649.1100	3.6491	12.648	0.0000	0.0000
2023/11/22	2030	01/08/2024	10.38 Call	Bond Future	3173.4400	3.1734	2744.7300	2.7447	13.509	0.0000	0.0000
2023/11/22	2030	01/08/2024	10.38 Put	Bond Future	1880.4700	1.8805	2192.0000	2.1920	16.567	0.0000	0.0000
2023/11/22	2030	01/08/2024	10.39 Call	Bond Future	3197.4600	3.1975	2766.9700	2.7670	13.463	0.0000	0.0000
2023/11/22	2030	01/08/2024	10.39 Put	Bond Future	1866.0100	1.8660	2175.7600	2.1758	16.600	0.0000	0.0000
2023/11/22	2030	01/08/2024	10.37 Call	Bond Future	3149.7900	3.1498	2722.8800	2.7229	13.554	0.0000	0.0000
2023/11/22	2030	01/08/2024	10.37 Put	Bond Future	1895.3100	1.8953	2208.6400	2.2086	16.532	0.0000	0.0000
2023/11/22	2030	01/08/2024		Bond Future	10.0470	91.6552	10.2369	90.9150	1.890	0.0000	0.0000
2023/11/22	2030	07/11/2024		Bond Future	10.1055	93.8583	10.3075	93.1008	1.998	0.0000	0.0000
2023/11/22	2030	07/11/2024	10.75 Call	Bond Future	4192.3200	4.1923	3714.0800	3.7141	11.408	0.0000	0.0000
2023/11/22	2030	07/11/2024	10.75 Put	Bond Future	1801.3500	1.8014	2080.6800	2.0807	15.507	0.0000	0.0000
2023/11/22	2030	07/11/2024	10.76 Call	Bond Future	4217.2600	4.2173	3737.6000	3.7376	11.374	0.0000	0.0000
2023/11/22	2030	07/11/2024	10.76 Put	Bond Future	1789.8100	1.7898	2067.7200	2.0677	15.527	0.0000	0.0000
2023/11/22	2030	07/11/2024	10.74 Call	Bond Future	4167.4200	4.1674	3690.6100	3.6906	11.441	0.0000	0.0000
2023/11/22	2030	07/11/2024	10.74 Put	Bond Future	1812.9600	1.8130	2093.7200	2.0937	15.486	0.0000	0.0000
2023/11/22	2030	06/02/2025		Bond Future	10.2003	91.8233	10.4146	91.0511	2.101	0.0000	0.0000
2023/11/22	2030	06/02/2025	10.68 Call	Bond Future	3908.7900	3.9088	3452.1900	3.4522	11.681	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	
2023/11/22	2030	06/02/2025	10.68 Put	Bond Future	2191.5700	2.1916	2507.1600	2.5072	14.400	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.90 Put	Bond Future	1417.2500	1.4173	1792.3600	1.7924	26.467	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.90 Call	Bond Future	1788.5200	1.7885	1380.5900	1.3806	22.808	0.0000	0.0000
2023/11/22	2032	01/02/2024	12.00 Call	Bond Future	5712.7200	5.7127	5021.3600	5.0214	12.102	0.0000	0.0000
2023/11/22	2032	01/02/2024	12.00 Put	Bond Future	253.5000	0.2535	345.1800	0.3452	36.166	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.55 Call	Bond Future	3952.7100	3.9527	3342.6100	3.3426	15.435	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.55 Put	Bond Future	526.0400	0.5260	698.9800	0.6990	32.876	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.33 Call	Bond Future	3152.7000	3.1527	2599.6400	2.5996	17.542	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.33 Put	Bond Future	744.0700	0.7441	974.0500	0.9741	30.908	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.59 Put	Bond Future	2174.9400	2.1749	2671.4900	2.6715	22.831	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.59 Call	Bond Future	1037.3400	1.0373	750.8500	0.7509	27.618	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.09 Put	Bond Future	1072.6200	1.0726	1378.6200	1.3786	28.528	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.09 Call	Bond Future	2351.9700	2.3520	1874.9300	1.8749	20.283	0.0000	0.0000
2023/11/22	2032	01/02/2024	12.73 Call	Bond Future	8693.3100	8.6933	7939.8100	7.9398	8.668	0.0000	0.0000
2023/11/22	2032	01/02/2024	12.73 Put	Bond Future	73.8400	0.0738	103.3800	0.1034	40.005	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.78 Put	Bond Future	1679.6600	1.6797	2101.2100	2.1012	25.097	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.78 Call	Bond Future	1470.8900	1.4709	1109.4000	1.1094	24.576	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.75 Call	Bond Future	4719.5500	4.7196	4067.9100	4.0679	13.807	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.75 Put	Bond Future	381.3600	0.3814	512.7600	0.5128	34.456	0.0000	0.0000
2023/11/22	2032	01/02/2024	12.50 Call	Bond Future	7750.6300	7.7506	7010.1400	7.0101	9.554	0.0000	0.0000
2023/11/22	2032	01/02/2024	12.50 Put	Bond Future	109.0300	0.1090	151.5800	0.1516	39.026	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.84 Call	Bond Future	5073.4800	5.0735	4406.0800	4.4061	13.155	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.84 Put	Bond Future	329.3900	0.3294	445.0300	0.4450	35.107	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.85 Call	Bond Future	5113.1200	5.1131	4444.0800	4.4441	13.085	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.85 Put	Bond Future	324.0900	0.3241	438.0900	0.4381	35.175	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.83 Call	Bond Future	5033.9800	5.0340	4368.2500	4.3683	13.225	0.0000	0.0000
2023/11/22	2032	01/02/2024	11.83 Put	Bond Future	334.8600	0.3349	452.1700	0.4522	35.033	0.0000	0.0000
2023/11/22	2032	01/02/2024		Bond Future	10.8231	89.1837	10.9858	88.4006	1.504	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.01 Put	Bond Future	4303.5000	4.3035	4990.9600	4.9910	15.974	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.01 Call	Bond Future	249.3900	0.2494	153.8100	0.1538	38.326	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.76 Put	Bond Future	1726.8900	1.7269	2156.3200	2.1563	24.867	0.0000	0.0000
2023/11/22	2032	01/02/2024	10.76 Call	Bond Future	1420.9600	1.4210	1067.3500	1.0674	24.885	0.0000	0.0000
2023/11/22	2032	01/02/2024	12.62 Call	Bond Future	8242.7600	8.2428	7494.9100	7.4949	9.073	0.0000	0.0000
2023/11/22	2032	01/02/2024	12.62 Put	Bond Future	88.9500	0.0890	124.1400	0.1241	39.562	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.54 Call	Bond Future	1716.0800	1.7161	1406.0600	1.4061	18.066	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.54 Put	Bond Future	3467.0900	3.4671	3957.3200	3.9573	14.140	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.55 Call	Bond Future	1735.9800	1.7360	1423.5200	1.4235	17.999	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.55 Put	Bond Future	3438.4700	3.4385	3926.2600	3.9263	14.186	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	
2023/11/22	2032	02/05/2024	10.56 Call	Bond Future	1756.2400	1.7562	1441.3200	1.4413	17.931	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.56 Put	Bond Future	3410.2600	3.4103	3895.5900	3.8956	14.231	0.0000	0.0000
2023/11/22	2032	02/05/2024		Bond Future	10.9055	86.9916	11.0758	86.1913	1.561	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.59 Put	Bond Future	3326.3900	3.3264	3804.3600	3.8044	14.369	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.59 Call	Bond Future	1817.6000	1.8176	1495.3200	1.4953	17.731	0.0000	0.0000
2023/11/22	2032	02/05/2024	11.09 Put	Bond Future	2157.7300	2.1577	2515.0700	2.5151	16.561	0.0000	0.0000
2023/11/22	2032	02/05/2024	11.09 Call	Bond Future	3024.2900	3.0243	2581.3800	2.5814	14.645	0.0000	0.0000
2023/11/22	2032	02/05/2024	13.18 Call	Bond Future	10222.1300	10.2221	9487.6600	9.4877	7.185	0.0000	0.0000
2023/11/22	2032	02/05/2024	13.18 Put	Bond Future	286.4300	0.2864	352.2100	0.3522	22.965	0.0000	0.0000
2023/11/22	2032	02/05/2024	13.35 Call	Bond Future	10845.1300	10.8451	10099.3200	10.0993	6.877	0.0000	0.0000
2023/11/22	2032	02/05/2024	13.35 Put	Bond Future	228.4900	0.2285	282.9300	0.2829	23.826	0.0000	0.0000
2023/11/22	2032	02/05/2024	11.35 Put	Bond Future	1706.1600	1.7062	2006.1300	2.0061	17.582	0.0000	0.0000
2023/11/22	2032	02/05/2024	11.35 Call	Bond Future	3774.9800	3.7750	3274.7000	3.2747	13.253	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.65 Put	Bond Future	3162.9600	3.1630	3626.2200	3.6262	14.646	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.65 Call	Bond Future	1943.6900	1.9437	1606.7000	1.6067	17.338	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.36 Put	Bond Future	4018.9400	4.0189	4552.0300	4.5520	13.264	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.36 Call	Bond Future	1388.7800	1.3888	1121.6200	1.1216	19.237	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.86 Put	Bond Future	2642.3100	2.6423	3054.1600	3.0542	15.587	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.86 Call	Bond Future	2426.6800	2.4267	2038.2800	2.0383	16.005	0.0000	0.0000
2023/11/22	2032	02/05/2024	12.90 Call	Bond Future	9193.5400	9.1935	8480.1600	8.4802	7.760	0.0000	0.0000
2023/11/22	2032	02/05/2024	12.90 Put	Bond Future	397.1300	0.3971	484.0000	0.4840	21.874	0.0000	0.0000
2023/11/22	2032	02/05/2024	11.81 Call	Bond Future	5258.3300	5.2583	4671.7700	4.6718	11.155	0.0000	0.0000
2023/11/22	2032	02/05/2024	11.81 Put	Bond Future	1115.8300	1.1158	1329.5200	1.3295	19.151	0.0000	0.0000
2023/11/22	2032	02/05/2024	11.21 Call	Bond Future	3361.2900	3.3613	2891.2200	2.8912	13.985	0.0000	0.0000
2023/11/22	2032	02/05/2024	11.21 Put	Bond Future	1937.0900	1.9371	2267.2700	2.2673	17.045	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.57 Put	Bond Future	3381.9800	3.3820	3864.8700	3.8649	14.278	0.0000	0.0000
2023/11/22	2032	02/05/2024	10.57 Call	Bond Future	1776.4100	1.7764	1459.0500	1.4591	17.865	0.0000	0.0000
2023/11/22	2032	01/08/2024	11.14 Call	Bond Future	3375.4200	3.3754	2935.9400	2.9359	13.020	0.0000	0.0000
2023/11/22	2032	01/08/2024	11.14 Put	Bond Future	2710.8900	2.7109	3088.6200	3.0886	13.934	0.0000	0.0000
2023/11/22	2032	01/08/2024	11.15 Call	Bond Future	3401.4700	3.4015	2960.0300	2.9600	12.978	0.0000	0.0000
2023/11/22	2032	01/08/2024	11.15 Put	Bond Future	2691.2600	2.6913	3067.0300	3.0670	13.963	0.0000	0.0000
2023/11/22	2032	01/08/2024	11.13 Call	Bond Future	3349.1600	3.3492	2911.6600	2.9117	13.063	0.0000	0.0000
2023/11/22	2032	01/08/2024	11.13 Put	Bond Future	2730.3400	2.7303	3110.0500	3.1101	13.907	0.0000	0.0000
2023/11/22	2032	01/08/2024		Bond Future	10.9953	88.9032	11.1735	88.0860	1.620	0.0000	0.0000
2023/11/22	2032	07/11/2024	11.48 Call	Bond Future	4188.8000	4.1888	3697.7800	3.6978	11.722	0.0000	0.0000
2023/11/22	2032	07/11/2024	11.48 Put	Bond Future	2477.0800	2.4771	2822.4600	2.8225	13.943	0.0000	0.0000
2023/11/22	2032	07/11/2024	11.49 Call	Bond Future	4216.5000	4.2165	3723.7500	3.7238	11.686	0.0000	0.0000
2023/11/22	2032	07/11/2024	11.49 Put	Bond Future	2461.0300	2.4610	2804.6800	2.8047	13.964	0.0000	0.0000
2023/11/22	2032	07/11/2024	11.47 Call	Bond Future	4161.5000	4.1615	3672.2200	3.6722	11.757	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	
2023/11/22	2032	07/11/2024	11.47 Put	Bond Future	2493.5700	2.4936	2840.6900	2.8407	13.921	0.0000	0.0000
2023/11/22	2032	07/11/2024		Bond Future	11.0940	86.8721	11.2814	86.0357	1.689	0.0000	0.0000
2023/11/22	2032	07/11/2024	13.36 Call	Bond Future	10157.3400	10.1573	9441.1500	9.4412	7.051	0.0000	0.0000
2023/11/22	2032	07/11/2024	13.36 Put	Bond Future	710.6700	0.7107	830.8800	0.8309	16.915	0.0000	0.0000
2023/11/22	2032	07/11/2024	11.64 Put	Bond Future	2230.5700	2.2306	2548.9300	2.5489	14.273	0.0000	0.0000
2023/11/22	2032	07/11/2024	11.64 Call	Bond Future	4638.9100	4.6389	4120.8700	4.1209	11.167	0.0000	0.0000
2023/11/22	2032	06/02/2025		Bond Future	11.2196	88.6979	11.4162	87.8451	1.751	0.0000	0.0000
2023/11/22	2032	06/02/2025	11.72 Call	Bond Future	4785.5200	4.7855	4273.4200	4.2734	10.701	0.0000	0.0000
2023/11/22	2032	06/02/2025	11.72 Put	Bond Future	2635.3800	2.6354	2976.0800	2.9761	12.928	0.0000	0.0000
2023/11/22	2033	01/02/2024		Bond Future	123.0630	123.0630	122.7032	122.7032	0.292	0.0000	0.0000
2023/11/22	2033	02/05/2024		Bond Future	124.3471	124.3471	123.9719	123.9719	0.302	0.0000	0.0000
2023/11/22	2033	01/08/2024		Bond Future	127.1098	127.1098	126.7272	126.7272	0.301	0.0000	0.0000
2023/11/22	2033	07/11/2024		Bond Future	128.6954	128.6954	128.2970	128.2970	0.310	0.0000	0.0000
2023/11/22	2033	06/02/2025		Bond Future	131.4374	131.4374	131.0323	131.0323	0.308	0.0000	0.0000
2023/11/22	2033	06/02/2025	124.94 Call	Bond Future	6497.3600	6.4974	6092.3000	6.0923	6.234	0.0000	0.0000
2023/11/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	2037	01/02/2024	13.93 Call	Bond Future	10245.0400	10.2450	9479.5100	9.4795	7.472	0.0000	0.0000
2023/11/22	2037	01/02/2024	13.93 Put	Bond Future	77.5100	0.0775	103.2400	0.1032	33.196	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.93 Call	Bond Future	5896.8200	5.8968	5219.8400	5.2198	11.480	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.93 Put	Bond Future	398.9300	0.3989	513.2100	0.5132	28.647	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.09 Put	Bond Future	1414.1100	1.4141	1734.9800	1.7350	22.691	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.09 Call	Bond Future	2611.1800	2.6112	2140.7900	2.1408	18.014	0.0000	0.0000
2023/11/22	2037	01/02/2024		Bond Future	11.8684	78.1072	12.0143	77.3159	1.230	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.32 Call	Bond Future	3426.4300	3.4264	2884.2000	2.8842	15.825	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.32 Put	Bond Future	1015.2200	1.0152	1264.2500	1.2643	24.530	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.33 Call	Bond Future	3463.7100	3.4637	2918.6100	2.9186	15.737	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.33 Put	Bond Future	1000.3500	1.0004	1246.5100	1.2465	24.607	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.31 Call	Bond Future	3389.2900	3.3893	2849.9600	2.8500	15.913	0.0000	0.0000
2023/11/22	2037	01/02/2024	12.31 Put	Bond Future	1030.2800	1.0303	1282.2100	1.2822	24.453	0.0000	0.0000
2023/11/22	2037	02/05/2024		Bond Future	11.9718	79.8324	12.1233	79.0238	1.266	0.0000	0.0000
2023/11/22	2037	02/05/2024	11.44 Call	Bond Future	1543.8000	1.5438	1269.6300	1.2696	17.759	0.0000	0.0000
2023/11/22	2037	02/05/2024	11.44 Put	Bond Future	4481.0100	4.4810	5015.4300	5.0154	11.926	0.0000	0.0000
2023/11/22	2037	02/05/2024	11.45 Call	Bond Future	1564.0500	1.5641	1287.3700	1.2874	17.690	0.0000	0.0000
2023/11/22	2037	02/05/2024	11.45 Put	Bond Future	4444.5600	4.4446	4976.4700	4.9765	11.968	0.0000	0.0000
2023/11/22	2037	02/05/2024	11.43 Call	Bond Future	1523.7100	1.5237	1252.0400	1.2520	17.830	0.0000	0.0000
2023/11/22	2037	02/05/2024	11.43 Put	Bond Future	4517.6700	4.5177	5054.5900	5.0546	11.885	0.0000	0.0000
2023/11/22	2037	01/08/2024		Bond Future	12.0841	77.3309	12.2416	76.5051	1.304	0.0000	0.0000
2023/11/22	2037	01/08/2024	12.10 Call	Bond Future	3615.5600	3.6156	3188.7000	3.1887	11.806	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	
2023/11/22	2037	01/08/2024	12.10 Put	Bond Future	3531.3600	3.5314	3930.3200	3.9303	11.298	0.0000	0.0000
2023/11/22	2037	01/08/2024	12.11 Call	Bond Future	3644.0400	3.6440	3215.2100	3.2152	11.768	0.0000	0.0000
2023/11/22	2037	01/08/2024	12.11 Put	Bond Future	3507.1200	3.5071	3904.1100	3.9041	11.320	0.0000	0.0000
2023/11/22	2037	01/08/2024	12.09 Call	Bond Future	3587.1800	3.5872	3162.2900	3.1623	11.845	0.0000	0.0000
2023/11/22	2037	01/08/2024	12.09 Put	Bond Future	3555.7500	3.5558	3956.6800	3.9567	11.276	0.0000	0.0000
2023/11/22	2037	01/08/2024	13.82 Call	Bond Future	9508.0900	9.5081	8832.6000	8.8326	7.104	0.0000	0.0000
2023/11/22	2037	01/08/2024	13.82 Put	Bond Future	1075.6600	1.0757	1225.9900	1.2260	13.976	0.0000	0.0000
2023/11/22	2037	01/08/2024	13.17 Call	Bond Future	7123.8900	7.1239	6519.9700	6.5200	8.477	0.0000	0.0000
2023/11/22	2037	01/08/2024	13.17 Put	Bond Future	1682.9000	1.6829	1904.8000	1.9048	13.186	0.0000	0.0000
2023/11/22	2037	07/11/2024		Bond Future	12.1982	79.1892	12.3623	78.3440	1.345	0.0000	0.0000
2023/11/22	2037	07/11/2024	12.58 Call	Bond Future	5333.4200	5.3334	4834.2800	4.8343	9.359	0.0000	0.0000
2023/11/22	2037	07/11/2024	12.58 Put	Bond Future	3387.4600	3.3875	3733.5400	3.7335	10.217	0.0000	0.0000
2023/11/22	2037	07/11/2024	12.59 Call	Bond Future	5364.0000	5.3640	4863.3400	4.8633	9.334	0.0000	0.0000
2023/11/22	2037	07/11/2024	12.59 Put	Bond Future	3368.0300	3.3680	3712.5900	3.7126	10.230	0.0000	0.0000
2023/11/22	2037	07/11/2024	12.57 Call	Bond Future	5303.2000	5.3032	4805.6000	4.8056	9.383	0.0000	0.0000
2023/11/22	2037	07/11/2024	12.57 Put	Bond Future	3407.2900	3.4073	3754.9100	3.7549	10.202	0.0000	0.0000
2023/11/22	2037	06/02/2025		Bond Future	12.3325	76.5933	12.5032	75.7314	1.384	0.0000	0.0000
2023/11/22	2037	06/02/2025	12.76 Call	Bond Future	5744.3900	5.7444	5231.8600	5.2319	8.922	0.0000	0.0000
2023/11/22	2037	06/02/2025	12.76 Put	Bond Future	3611.8000	3.6118	3961.1900	3.9612	9.674	0.0000	0.0000
2023/11/22	2038	01/02/2024		Bond Future	132.5611	132.5611	132.0069	132.0069	0.418	0.0000	0.0000
2023/11/22	2038	02/05/2024		Bond Future	135.5211	135.5211	134.9547	134.9547	0.418	0.0000	0.0000
2023/11/22	2038	01/08/2024		Bond Future	136.4604	136.4604	135.8727	135.8727	0.431	0.0000	0.0000
2023/11/22	2038	07/11/2024		Bond Future	139.7749	139.7749	139.1736	139.1736	0.430	0.0000	0.0000
2023/11/22	2038	06/02/2025		Bond Future	140.6314	140.6314	140.0082	140.0082	0.443	0.0000	0.0000
2023/11/22	2038	06/02/2025	135.23 Call	Bond Future	5401.3600	5.4014	4778.2100	4.7782	11.537	0.0000	0.0000
2023/11/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.30 Put	Bond Future	1594.1700	1.5942	1932.5300	1.9325	21.225	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.30 Call	Bond Future	2649.3100	2.6493	2180.4700	2.1805	17.697	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.90 Put	Bond Future	666.4800	0.6665	835.7100	0.8357	25.392	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.90 Call	Bond Future	5007.1000	5.0071	4369.1300	4.3691	12.741	0.0000	0.0000
2023/11/22	2040	01/02/2024	13.90 Call	Bond Future	9484.0100	9.4840	8718.7600	8.7188	8.069	0.0000	0.0000
2023/11/22	2040	01/02/2024	13.90 Put	Bond Future	139.4200	0.1394	181.3700	0.1814	30.089	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.34 Call	Bond Future	2789.3500	2.7894	2306.8600	2.3069	17.298	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.34 Put	Bond Future	1508.1000	1.5081	1832.8100	1.8328	21.531	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.35 Call	Bond Future	2824.7700	2.8248	2338.9200	2.3389	17.200	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.35 Put	Bond Future	1487.1500	1.4872	1808.5000	1.8085	21.608	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.33 Call	Bond Future	2753.9900	2.7540	2274.8900	2.2749	17.397	0.0000	0.0000
2023/11/22	2040	01/02/2024	12.33 Put	Bond Future	1529.1700	1.5292	1857.2700	1.8573	21.456	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	
2023/11/22	2040	01/02/2024		Bond Future	12.1157	78.3513	12.2564	77.5441	1.161	0.0000	0.0000
2023/11/22	2040	02/05/2024		Bond Future	12.2217	80.0818	12.3676	79.2569	1.194	0.0000	0.0000
2023/11/22	2040	02/05/2024	11.61 Call	Bond Future	1489.9500	1.4900	1227.8900	1.2279	17.589	0.0000	0.0000
2023/11/22	2040	02/05/2024	11.61 Put	Bond Future	5102.0000	5.1020	5664.8300	5.6648	11.032	0.0000	0.0000
2023/11/22	2040	02/05/2024	11.62 Call	Bond Future	1510.3100	1.5103	1245.7200	1.2457	17.519	0.0000	0.0000
2023/11/22	2040	02/05/2024	11.62 Put	Bond Future	5061.2500	5.0613	5621.5500	5.6216	11.070	0.0000	0.0000
2023/11/22	2040	02/05/2024	11.60 Call	Bond Future	1469.9400	1.4699	1210.3900	1.2104	17.657	0.0000	0.0000
2023/11/22	2040	02/05/2024	11.60 Put	Bond Future	5143.1800	5.1432	5708.5200	5.7085	10.992	0.0000	0.0000
2023/11/22	2040	01/08/2024		Bond Future	12.3363	77.3354	12.4879	76.4930	1.229	0.0000	0.0000
2023/11/22	2040	01/08/2024	12.33 Call	Bond Future	3800.7000	3.8007	3367.3000	3.3673	11.403	0.0000	0.0000
2023/11/22	2040	01/08/2024	12.33 Put	Bond Future	3836.0300	3.8360	4245.0600	4.2451	10.663	0.0000	0.0000
2023/11/22	2040	01/08/2024	12.34 Call	Bond Future	3830.6700	3.8307	3395.2700	3.3953	11.366	0.0000	0.0000
2023/11/22	2040	01/08/2024	12.34 Put	Bond Future	3809.9400	3.8099	4216.9700	4.2170	10.683	0.0000	0.0000
2023/11/22	2040	01/08/2024	12.32 Call	Bond Future	3771.0800	3.7711	3339.6900	3.3397	11.439	0.0000	0.0000
2023/11/22	2040	01/08/2024	12.32 Put	Bond Future	3862.5400	3.8625	4273.5800	4.2736	10.642	0.0000	0.0000
2023/11/22	2040	07/11/2024		Bond Future	12.4528	79.1937	12.6106	78.3314	1.267	0.0000	0.0000
2023/11/22	2040	07/11/2024	12.85 Call	Bond Future	5559.3300	5.5593	5044.9300	5.0449	9.253	0.0000	0.0000
2023/11/22	2040	07/11/2024	12.85 Put	Bond Future	3416.4000	3.4164	3764.3100	3.7643	10.184	0.0000	0.0000
2023/11/22	2040	07/11/2024	12.86 Call	Bond Future	5591.9400	5.5919	5075.9300	5.0759	9.228	0.0000	0.0000
2023/11/22	2040	07/11/2024	12.86 Put	Bond Future	3396.2600	3.3963	3742.5600	3.7426	10.197	0.0000	0.0000
2023/11/22	2040	07/11/2024	12.84 Call	Bond Future	5526.7900	5.5268	5013.9900	5.0140	9.278	0.0000	0.0000
2023/11/22	2040	07/11/2024	12.84 Put	Bond Future	3436.6700	3.4367	3786.1800	3.7862	10.170	0.0000	0.0000
2023/11/22	2040	06/02/2025		Bond Future	12.5879	76.3469	12.7518	75.4675	1.302	0.0000	0.0000
2023/11/22	2040	06/02/2025	12.95 Call	Bond Future	5795.9300	5.7959	5280.0500	5.2801	8.901	0.0000	0.0000
2023/11/22	2040	06/02/2025	12.95 Put	Bond Future	3874.4400	3.8744	4237.9200	4.2379	9.381	0.0000	0.0000
2023/11/22	2044	01/02/2024	13.00 Call	Bond Future	5300.2000	5.3002	4642.6000	4.6426	12.407	0.0000	0.0000
2023/11/22	2044	01/02/2024	13.00 Put	Bond Future	620.8000	0.6208	780.0100	0.7800	25.646	0.0000	0.0000
2023/11/22	2044	01/02/2024	13.25 Call	Bond Future	6397.4000	6.3974	5695.3300	5.6953	10.974	0.0000	0.0000
2023/11/22	2044	01/02/2024	13.25 Put	Bond Future	424.9200	0.4249	539.6600	0.5397	27.003	0.0000	0.0000
2023/11/22	2044	01/02/2024		Bond Future	12.1570	74.7655	12.2977	73.9487	1.157	0.0000	0.0000
2023/11/22	2044	01/02/2024	12.28 Call	Bond Future	2471.3100	2.4713	2017.9200	2.0179	18.346	0.0000	0.0000
2023/11/22	2044	01/02/2024	12.28 Put	Bond Future	1756.2200	1.7562	2119.6400	2.1196	20.693	0.0000	0.0000
2023/11/22	2044	01/02/2024	12.29 Call	Bond Future	2505.0400	2.5050	2048.0800	2.0481	18.242	0.0000	0.0000
2023/11/22	2044	01/02/2024	12.29 Put	Bond Future	1732.3200	1.7323	2092.1700	2.0922	20.773	0.0000	0.0000
2023/11/22	2044	01/02/2024	12.27 Call	Bond Future	2437.6400	2.4376	1987.8500	1.9879	18.452	0.0000	0.0000
2023/11/22	2044	01/02/2024	12.27 Put	Bond Future	1780.2600	1.7803	2147.2800	2.1473	20.616	0.0000	0.0000
2023/11/22	2044	02/05/2024	11.66 Call	Bond Future	1532.6400	1.5326	1263.8500	1.2639	17.538	0.0000	0.0000
2023/11/22	2044	02/05/2024	11.66 Put	Bond Future	5126.1500	5.1262	5692.0400	5.6920	11.039	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	
2023/11/22	2044	02/05/2024	11.67 Call	Bond Future	1553.4600	1.5535	1282.0900	1.2821	17.469	0.0000	0.0000
2023/11/22	2044	02/05/2024	11.67 Put	Bond Future	5084.5300	5.0845	5647.8400	5.6478	11.079	0.0000	0.0000
2023/11/22	2044	02/05/2024	11.65 Call	Bond Future	1511.9900	1.5120	1245.7800	1.2458	17.607	0.0000	0.0000
2023/11/22	2044	02/05/2024	11.65 Put	Bond Future	5168.0200	5.1680	5736.4900	5.7365	11.000	0.0000	0.0000
2023/11/22	2044	02/05/2024		Bond Future	12.2580	76.4168	12.4038	75.5822	1.190	0.0000	0.0000
2023/11/22	2044	01/08/2024		Bond Future	12.3669	73.7151	12.5182	72.8626	1.224	0.0000	0.0000
2023/11/22	2044	01/08/2024	12.29 Call	Bond Future	3643.1100	3.6431	3217.6000	3.2176	11.680	0.0000	0.0000
2023/11/22	2044	01/08/2024	12.29 Put	Bond Future	4082.4600	4.0825	4509.4800	4.5095	10.460	0.0000	0.0000
2023/11/22	2044	01/08/2024	12.30 Call	Bond Future	3672.7800	3.6728	3245.2000	3.2452	11.642	0.0000	0.0000
2023/11/22	2044	01/08/2024	12.30 Put	Bond Future	4054.7200	4.0547	4479.6700	4.4797	10.480	0.0000	0.0000
2023/11/22	2044	01/08/2024	12.28 Call	Bond Future	3613.7800	3.6138	3190.3400	3.1903	11.717	0.0000	0.0000
2023/11/22	2044	01/08/2024	12.28 Put	Bond Future	4110.6000	4.1106	4539.6900	4.5397	10.439	0.0000	0.0000
2023/11/22	2044	07/11/2024		Bond Future	12.4772	75.4863	12.6345	74.6137	1.261	0.0000	0.0000
2023/11/22	2044	07/11/2024	12.91 Call	Bond Future	5754.3900	5.7544	5226.6500	5.2267	9.171	0.0000	0.0000
2023/11/22	2044	07/11/2024	12.91 Put	Bond Future	3395.1500	3.3952	3740.0000	3.7400	10.157	0.0000	0.0000
2023/11/22	2044	07/11/2024	12.92 Call	Bond Future	5787.1800	5.7872	5257.8500	5.2579	9.147	0.0000	0.0000
2023/11/22	2044	07/11/2024	12.92 Put	Bond Future	3374.9400	3.3749	3718.2000	3.7182	10.171	0.0000	0.0000
2023/11/22	2044	07/11/2024	12.90 Call	Bond Future	5721.6500	5.7217	5195.5100	5.1955	9.196	0.0000	0.0000
2023/11/22	2044	07/11/2024	12.90 Put	Bond Future	3415.4800	3.4155	3761.9300	3.7619	10.144	0.0000	0.0000
2023/11/22	2044	06/02/2025		Bond Future	12.6046	72.6867	12.7680	71.7968	1.296	0.0000	0.0000
2023/11/22	2044	06/02/2025	13.02 Call	Bond Future	6056.7300	6.0567	5524.8300	5.5248	8.782	0.0000	0.0000
2023/11/22	2044	06/02/2025	13.02 Put	Bond Future	3829.1700	3.8292	4187.1900	4.1872	9.350	0.0000	0.0000
2023/11/22	2046	01/02/2024		Bond Future	117.1347	117.1347	116.0468	116.0468	0.929	0.0000	0.0000
2023/11/22	2046	02/05/2024		Bond Future	117.6005	117.6005	116.4776	116.4776	0.955	0.0000	0.0000
2023/11/22	2046	01/08/2024		Bond Future	120.2128	120.2128	119.0661	119.0661	0.954	0.0000	0.0000
2023/11/22	2046	07/11/2024		Bond Future	120.9259	120.9259	119.7411	119.7411	0.980	0.0000	0.0000
2023/11/22	2046	06/02/2025		Bond Future	123.5003	123.5003	122.2920	122.2920	0.978	0.0000	0.0000
2023/11/22	2046	06/02/2025	114.01 Call	Bond Future	9490.2900	9.4903	8281.9600	8.2820	12.732	0.0000	0.0000
2023/11/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	2050	01/02/2024		Bond Future	116.9539	116.9539	115.9354	115.9354	0.871	0.0000	0.0000
2023/11/22	2050	02/05/2024		Bond Future	119.5653	119.5653	118.5243	118.5243	0.871	0.0000	0.0000
2023/11/22	2050	01/08/2024		Bond Future	119.9141	119.9141	118.8400	118.8400	0.896	0.0000	0.0000
2023/11/22	2050	07/11/2024		Bond Future	122.8265	122.8265	121.7273	121.7273	0.895	0.0000	0.0000
2023/11/22	2050	06/02/2025		Bond Future	123.0783	123.0783	121.9450	121.9450	0.921	0.0000	0.0000
2023/11/22	2050	06/02/2025	115.60 Call	Bond Future	7478.3300	7.4783	6345.0100	6.3450	15.155	0.0000	0.0000
2023/11/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/11/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	AL37	01/02/2024		Index Future	941.9960	941.9960	936.6710	0.565	0.0000	0.0000
2023/11/22	AL37	02/05/2024		Index Future	962.8050	962.8050	957.3620	0.565	0.0000	0.0000
2023/11/22	AL37	01/08/2024		Index Future	983.9820	983.9820	978.4210	0.565	0.0000	0.0000
2023/11/22	AL37	07/11/2024		Index Future	1007.6620	1007.6620	1001.9690	0.565	0.0000	0.0000
2023/11/22	AL37	06/02/2025		Index Future	1028.9500	1028.9500	1023.1420	0.564	0.0000	0.0000
2023/11/22	AL7T	01/02/2024		Index Future	1084.6240	1084.6240	1075.3140	0.858	0.0000	0.0000
2023/11/22	AL7T	02/05/2024		Index Future	1108.5830	1108.5830	1099.0680	0.858	0.0000	0.0000
2023/11/22	AL7T	01/08/2024		Index Future	1132.9660	1132.9660	1123.2450	0.858	0.0000	0.0000
2023/11/22	AL7T	07/11/2024		Index Future	1160.2310	1160.2310	1150.2780	0.858	0.0000	0.0000
2023/11/22	AL7T	06/02/2025		Index Future	1184.7430	1184.7430	1174.5840	0.857	0.0000	0.0000
2023/11/22	ALBI	01/02/2024		Index Future	946.1940	946.1940	938.3280	0.831	0.0000	0.0000
2023/11/22	ALBI	02/05/2024		Index Future	967.0960	967.0960	959.0570	0.831	0.0000	0.0000
2023/11/22	ALBI	01/08/2024		Index Future	988.3670	988.3670	980.1530	0.831	0.0000	0.0000
2023/11/22	ALBI	07/11/2024		Index Future	1012.1520	1012.1520	1003.7420	0.831	0.0000	0.0000
2023/11/22	ALBI	06/02/2025		Index Future	1033.5350	1033.5350	1024.9520	0.830	0.0000	0.0000
2023/11/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/22	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/22	ES33	01/02/2024		Bond Future	12.3547	76.0787	12.5001	75.4307	1.176	0.0000	0.0000
2023/11/22	ES33	02/05/2024		Bond Future	12.4870	73.9786	12.6386	73.3163	1.214	0.0000	0.0000
2023/11/22	ES33	01/08/2024		Bond Future	12.6272	75.6214	12.7853	74.9449	1.253	0.0000	0.0000
2023/11/22	ES33	07/11/2024		Bond Future	12.7869	73.6530	12.9527	72.9605	1.296	0.0000	0.0000
2023/11/22	ES33	06/02/2025		Bond Future	12.9728	75.2164	13.1462	74.5102	1.336	0.0000	0.0000
2023/11/22	ES33	06/02/2025	13.34 Call	Bond Future	1484.7700	1.4848	778.6200	0.7786	47.560	0.0000	0.0000
2023/11/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	ES42	01/02/2024		Bond Future	12.8352	72.1103	12.9752	71.3845	1.091	0.0000	0.0000
2023/11/22	ES42	02/05/2024		Bond Future	12.9607	69.4580	13.1064	68.7160	1.124	0.0000	0.0000
2023/11/22	ES42	01/08/2024		Bond Future	13.0905	70.9997	13.2418	70.2418	1.156	0.0000	0.0000
2023/11/22	ES42	07/11/2024		Bond Future	13.2350	68.4543	13.3929	67.6784	1.193	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		
2023/11/22	ES42	06/02/2025		Bond Future	13.3937	69.9041	13.5579	69.1127	1.226	0.0000	0.0000	
2023/11/22	ES42	06/02/2025	13.71 Call	Bond Future		1510.6000	1.5106	719.2100	0.7192	52.389	0.0000	0.0000
2023/11/22	ES42	06/02/2025	13.71 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	01/02/2024		GOVI		932.5370	932.5370	924.7860	924.7860	0.831	0.0000	0.0000
2023/11/22	GOVI	01/02/2024	879.99 Call	GOVI		525470.0000	52.5470	447960.0000	44.7960	14.751	0.0000	0.0000
2023/11/22	GOVI	01/02/2024	879.99 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	01/02/2024	880.00 Call	GOVI		525370.0000	52.5370	447860.0000	44.7860	14.753	0.0000	0.0000
2023/11/22	GOVI	01/02/2024	880.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	01/02/2024	879.98 Call	GOVI		525570.0000	52.5570	448060.0000	44.8060	14.748	0.0000	0.0000
2023/11/22	GOVI	01/02/2024	879.98 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	02/05/2024		GOVI		953.1370	953.1370	945.2150	945.2150	0.831	0.0000	0.0000
2023/11/22	GOVI	02/05/2024	950.98 Call	GOVI		21570.0000	2.1570	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/22	GOVI	02/05/2024	950.98 Put	GOVI		0.0000	0.0000	57650.0000	5.7650	100.000	0.0000	0.0000
2023/11/22	GOVI	02/05/2024	950.99 Call	GOVI		21470.0000	2.1470	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/22	GOVI	02/05/2024	950.99 Put	GOVI		0.0000	0.0000	57750.0000	5.7750	100.000	0.0000	0.0000
2023/11/22	GOVI	02/05/2024	950.97 Call	GOVI		21670.0000	2.1670	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/22	GOVI	02/05/2024	950.97 Put	GOVI		0.0000	0.0000	57550.0000	5.7550	100.000	0.0000	0.0000
2023/11/22	GOVI	01/08/2024		GOVI		974.1010	974.1010	966.0070	966.0070	0.831	0.0000	0.0000
2023/11/22	GOVI	01/08/2024	943.38 Call	GOVI		307210.0000	30.7210	226270.0000	22.6270	26.347	0.0000	0.0000
2023/11/22	GOVI	01/08/2024	943.38 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	01/08/2024	943.39 Call	GOVI		307110.0000	30.7110	226170.0000	22.6170	26.355	0.0000	0.0000
2023/11/22	GOVI	01/08/2024	943.39 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	01/08/2024	943.37 Call	GOVI		307310.0000	30.7310	226370.0000	22.6370	26.338	0.0000	0.0000
2023/11/22	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	07/11/2024		GOVI		997.5430	997.5430	989.2560	989.2560	0.831	0.0000	0.0000
2023/11/22	GOVI	07/11/2024	948.79 Call	GOVI		487530.0000	48.7530	404660.0000	40.4660	16.998	0.0000	0.0000
2023/11/22	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	07/11/2024	948.80 Call	GOVI		487430.0000	48.7430	404560.0000	40.4560	17.001	0.0000	0.0000
2023/11/22	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	07/11/2024	948.78 Call	GOVI		487630.0000	48.7630	404760.0000	40.4760	16.994	0.0000	0.0000
2023/11/22	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GOVI	06/02/2025		GOVI		1018.6170	1018.6170	1010.1600	1010.1600	0.830	0.0000	0.0000
2023/11/22	GOVI	06/02/2025	972.00 Call	GOVI		466170.0000	46.6170	381600.0000	38.1600	18.141	0.0000	0.0000
2023/11/22	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/22	IGOV	01/02/2024		Index Future		348.4030	348.4030	346.8000	346.8000	0.460	0.0000	0.0000
2023/11/22	IGOV	02/05/2024		Index Future		356.1830	356.1830	354.5440	354.5440	0.460	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	
2023/11/22	IGOV	01/08/2024		Index Future	364.0990	364.0990	362.4250	362.4250	0.460	0.0000	0.0000
2023/11/22	IGOV	07/11/2024		Index Future	372.9480	372.9480	371.2330	371.2330	0.460	0.0000	0.0000
2023/11/22	IGOV	06/02/2025		Index Future	380.9050	380.9050	379.1560	379.1560	0.459	0.0000	0.0000
2023/11/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/22	JBAF	15/11/2023		Jibar Tradeable Future	8.3580	8.3580	8.3580	91.6420	0.000	0.0000	0.0000
2023/11/22	JBAF	20/12/2023		Jibar Tradeable Future	8.3380	91.6620	8.3600	91.6400	0.264	0.0000	0.0000
2023/11/22	JBAF	17/01/2024		Jibar Tradeable Future	8.3180	91.6820	8.3600	91.6400	0.505	0.0000	0.0000
2023/11/22	JBAF	21/02/2024		Jibar Tradeable Future	8.2680	91.7320	8.3400	91.6600	0.871	0.0000	0.0000
2023/11/22	JBAF	20/03/2024		Jibar Tradeable Future	8.2380	91.7620	8.3400	91.6600	1.238	0.0000	0.0000
2023/11/22	JBAF	17/04/2024		Jibar Tradeable Future	8.1780	91.8220	8.2600	91.7400	1.003	0.0000	0.0000
2023/11/22	JBAF	15/05/2024		Jibar Tradeable Future	8.1580	91.8420	8.2300	91.7700	0.883	0.0000	0.0000
2023/11/22	JBAF	19/06/2024		Jibar Tradeable Future	8.0470	91.9530	8.1100	91.8900	0.783	0.0000	0.0000
2023/11/22	JBAF	18/09/2024		Jibar Tradeable Future	7.8670	92.1330	7.9400	92.0600	0.928	0.0000	0.0000
2023/11/22	JBAF	18/12/2024		Jibar Tradeable Future	7.5670	92.4330	7.6700	92.3300	1.361	0.0000	0.0000
2023/11/22	JBAF	19/03/2025		Jibar Tradeable Future	7.4680	92.5320	7.5300	92.4700	0.830	0.0000	0.0000
2023/11/22	JBAF	18/06/2025		Jibar Tradeable Future	7.3780	92.6220	7.3300	92.6700	0.651	0.0000	0.0000
2023/11/22	JBAF	17/09/2025		Jibar Tradeable Future	7.3580	92.6420	7.3900	92.6100	0.435	0.0000	0.0000
2023/11/22	R035	01/02/2024	10.62 Put	Bond Future	5462.8300	5.4628	6109.9400	6.1099	11.846	0.0000	0.0000
2023/11/22	R035	01/02/2024	10.62 Call	Bond Future	273.2600	0.2733	186.0600	0.1861	31.911	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	
2023/11/22	R035	01/02/2024	11.12 Put	Bond Future	3194.4600	3.1945	3707.3900	3.7074	16.057	0.0000	0.0000
2023/11/22	R035	01/02/2024	11.12 Call	Bond Future	895.1900	0.8952	673.8100	0.6738	24.730	0.0000	0.0000
2023/11/22	R035	01/02/2024	13.46 Call	Bond Future	9701.0300	9.7010	8993.8800	8.9939	7.289	0.0000	0.0000
2023/11/22	R035	01/02/2024	13.46 Put	Bond Future	87.5100	0.0875	114.6700	0.1147	31.036	0.0000	0.0000
2023/11/22	R035	01/02/2024		Bond Future	11.5348	87.4963	11.6706	86.7620	1.178	0.0000	0.0000
2023/11/22	R035	01/02/2024	12.19 Call	Bond Future	4177.0400	4.1770	3619.9600	3.6200	13.337	0.0000	0.0000
2023/11/22	R035	01/02/2024	12.19 Put	Bond Future	716.6700	0.7167	893.9000	0.8939	24.730	0.0000	0.0000
2023/11/22	R035	01/02/2024	12.20 Call	Bond Future	4217.1900	4.2172	3657.8500	3.6579	13.263	0.0000	0.0000
2023/11/22	R035	01/02/2024	12.20 Put	Bond Future	705.5900	0.7056	880.5600	0.8806	24.798	0.0000	0.0000
2023/11/22	R035	01/02/2024	12.18 Call	Bond Future	4136.9900	4.1370	3582.2000	3.5822	13.410	0.0000	0.0000
2023/11/22	R035	01/02/2024	12.18 Put	Bond Future	727.9100	0.7279	907.4300	0.9074	24.662	0.0000	0.0000
2023/11/22	R035	02/05/2024		Bond Future	11.6294	84.9170	11.7707	84.1666	1.215	0.0000	0.0000
2023/11/22	R035	02/05/2024	11.20 Call	Bond Future	1709.7200	1.7097	1432.2600	1.4323	16.228	0.0000	0.0000
2023/11/22	R035	02/05/2024	11.20 Put	Bond Future	4049.5200	4.0495	4522.4300	4.5224	11.678	0.0000	0.0000
2023/11/22	R035	02/05/2024	11.21 Call	Bond Future	1731.2400	1.7312	1451.4000	1.4514	16.164	0.0000	0.0000
2023/11/22	R035	02/05/2024	11.21 Put	Bond Future	4015.5300	4.0155	4486.0600	4.4861	11.718	0.0000	0.0000
2023/11/22	R035	02/05/2024	11.19 Call	Bond Future	1688.3600	1.6884	1413.2700	1.4133	16.293	0.0000	0.0000
2023/11/22	R035	02/05/2024	11.19 Put	Bond Future	4083.7300	4.0837	4559.0100	4.5590	11.638	0.0000	0.0000
2023/11/22	R035	01/08/2024		Bond Future	11.7296	86.7833	11.8766	86.0171	1.253	0.0000	0.0000
2023/11/22	R035	01/08/2024	11.80 Call	Bond Future	3682.8400	3.6828	3277.9400	3.2779	10.994	0.0000	0.0000
2023/11/22	R035	01/08/2024	11.80 Put	Bond Future	3314.3900	3.3144	3675.7300	3.6757	10.902	0.0000	0.0000
2023/11/22	R035	01/08/2024	11.81 Call	Bond Future	3711.6600	3.7117	3304.9200	3.3049	10.958	0.0000	0.0000
2023/11/22	R035	01/08/2024	11.81 Put	Bond Future	3291.0900	3.2911	3650.5900	3.6506	10.923	0.0000	0.0000
2023/11/22	R035	01/08/2024	11.79 Call	Bond Future	3653.8400	3.6538	3250.7800	3.2508	11.031	0.0000	0.0000
2023/11/22	R035	01/08/2024	11.79 Put	Bond Future	3337.5500	3.3376	3700.7300	3.7007	10.882	0.0000	0.0000
2023/11/22	R035	07/11/2024		Bond Future	11.8447	84.3522	11.9983	83.5680	1.297	0.0000	0.0000
2023/11/22	R035	07/11/2024	12.18 Call	Bond Future	4818.1100	4.8181	4360.7500	4.3608	9.493	0.0000	0.0000
2023/11/22	R035	07/11/2024	12.18 Put	Bond Future	3119.4900	3.1195	3446.3500	3.4464	10.478	0.0000	0.0000
2023/11/22	R035	07/11/2024	12.19 Call	Bond Future	4848.6100	4.8486	4389.6900	4.3897	9.465	0.0000	0.0000
2023/11/22	R035	07/11/2024	12.19 Put	Bond Future	3100.0700	3.1001	3425.3700	3.4254	10.493	0.0000	0.0000
2023/11/22	R035	07/11/2024	12.17 Call	Bond Future	4787.6800	4.7877	4331.8900	4.3319	9.520	0.0000	0.0000
2023/11/22	R035	07/11/2024	12.17 Put	Bond Future	3139.0200	3.1390	3467.4500	3.4675	10.463	0.0000	0.0000
2023/11/22	R035	06/02/2025		Bond Future	11.9837	86.1255	12.1439	85.3259	1.337	0.0000	0.0000
2023/11/22	R035	06/02/2025	12.41 Call	Bond Future	5334.4700	5.3345	4859.1600	4.8592	8.910	0.0000	0.0000
2023/11/22	R035	06/02/2025	12.41 Put	Bond Future	3230.1200	3.2301	3554.3400	3.5543	10.037	0.0000	0.0000
2023/11/22	R053	01/02/2024	12.93 Call	Bond Future	6916.5800	6.9166	6118.2000	6.1182	11.543	0.0000	0.0000
2023/11/22	R053	01/02/2024	12.93 Put	Bond Future	874.8600	0.8749	1074.5300	1.0745	22.823	0.0000	0.0000
2023/11/22	R053	01/02/2024	12.94 Call	Bond Future	6972.4200	6.9724	6171.5800	6.1716	11.486	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	
2023/11/22	R053	01/02/2024	12.94 Put	Bond Future	862.2700	0.8623	1059.4800	1.0595	22.871	0.0000	0.0000
2023/11/22	R053	01/02/2024	12.92 Call	Bond Future	6860.7100	6.8607	6064.7800	6.0648	11.601	0.0000	0.0000
2023/11/22	R053	01/02/2024	12.92 Put	Bond Future	887.5100	0.8875	1089.6300	1.0896	22.774	0.0000	0.0000
2023/11/22	R053	01/02/2024		Bond Future	12.0992	100.2700	12.2297	99.2720	1.079	0.0000	0.0000
2023/11/22	R053	02/05/2024		Bond Future	12.1958	96.6201	12.3313	95.6002	1.111	0.0000	0.0000
2023/11/22	R053	02/05/2024	13.03 Call	Bond Future	7978.3800	7.9784	7239.9600	7.2400	9.255	0.0000	0.0000
2023/11/22	R053	02/05/2024	13.03 Put	Bond Future	2002.1100	2.0021	2283.5700	2.2836	14.058	0.0000	0.0000
2023/11/22	R053	02/05/2024	13.04 Call	Bond Future	8028.6600	8.0287	7288.2100	7.2882	9.223	0.0000	0.0000
2023/11/22	R053	02/05/2024	13.04 Put	Bond Future	1984.9700	1.9850	2264.4000	2.2644	14.077	0.0000	0.0000
2023/11/22	R053	02/05/2024	13.02 Call	Bond Future	7927.9400	7.9279	7191.5500	7.1916	9.289	0.0000	0.0000
2023/11/22	R053	02/05/2024	13.02 Put	Bond Future	2019.1900	2.0192	2302.6800	2.3027	14.040	0.0000	0.0000
2023/11/22	R053	01/08/2024	13.14 Call	Bond Future	8904.3300	8.9043	8184.8900	8.1849	8.080	0.0000	0.0000
2023/11/22	R053	01/08/2024	13.14 Put	Bond Future	2959.0000	2.9590	3281.2400	3.2812	10.890	0.0000	0.0000
2023/11/22	R053	01/08/2024	13.15 Call	Bond Future	8951.6600	8.9517	8230.4800	8.2305	8.056	0.0000	0.0000
2023/11/22	R053	01/08/2024	13.15 Put	Bond Future	2939.9700	2.9400	3260.4700	3.2605	10.901	0.0000	0.0000
2023/11/22	R053	01/08/2024	13.13 Call	Bond Future	8857.3200	8.8573	8139.6400	8.1396	8.103	0.0000	0.0000
2023/11/22	R053	01/08/2024	13.13 Put	Bond Future	2978.4500	2.9785	3302.4500	3.3025	10.878	0.0000	0.0000
2023/11/22	R053	01/08/2024		Bond Future	12.2970	98.7430	12.4376	97.7013	1.143	0.0000	0.0000
2023/11/22	R053	07/11/2024	12.80 Call	Bond Future	7598.9300	7.5989	6960.0000	6.9600	8.408	0.0000	0.0000
2023/11/22	R053	07/11/2024	12.80 Put	Bond Future	4788.9200	4.7889	5216.2100	5.2162	8.922	0.0000	0.0000
2023/11/22	R053	07/11/2024	12.81 Call	Bond Future	7641.6500	7.6417	7000.8300	7.0008	8.386	0.0000	0.0000
2023/11/22	R053	07/11/2024	12.81 Put	Bond Future	4762.0800	4.7621	5187.4800	5.1875	8.933	0.0000	0.0000
2023/11/22	R053	07/11/2024	12.79 Call	Bond Future	7556.2800	7.5563	6919.2500	6.9193	8.430	0.0000	0.0000
2023/11/22	R053	07/11/2024	12.79 Put	Bond Future	4815.9200	4.8159	5245.1100	5.2451	8.912	0.0000	0.0000
2023/11/22	R053	07/11/2024		Bond Future	12.4075	95.2426	12.5538	94.1764	1.180	0.0000	0.0000
2023/11/22	R053	06/02/2025		Bond Future	12.5324	97.2417	12.6845	96.1543	1.214	0.0000	0.0000
2023/11/22	R053	06/02/2025	12.94 Call	Bond Future	8023.3400	8.0233	7374.5500	7.3746	8.086	0.0000	0.0000
2023/11/22	R053	06/02/2025	12.94 Put	Bond Future	5161.9600	5.1620	5600.5200	5.6005	8.496	0.0000	0.0000
2023/11/22	R186	01/02/2024		Bond Future	8.7051	105.8024	8.8831	105.3469	2.045	0.0000	0.0000
2023/11/22	R186	01/02/2024	9.51 Call	Bond Future	2184.6000	2.1846	1803.8200	1.8038	17.430	0.0000	0.0000
2023/11/22	R186	01/02/2024	9.51 Put	Bond Future	145.0800	0.1451	219.7700	0.2198	51.482	0.0000	0.0000
2023/11/22	R186	01/02/2024	9.52 Call	Bond Future	2206.6900	2.2067	1824.6200	1.8246	17.314	0.0000	0.0000
2023/11/22	R186	01/02/2024	9.52 Put	Bond Future	142.1500	0.1422	215.5500	0.2156	51.636	0.0000	0.0000
2023/11/22	R186	01/02/2024	9.50 Call	Bond Future	2162.6700	2.1627	1783.2200	1.7832	17.545	0.0000	0.0000
2023/11/22	R186	01/02/2024	9.50 Put	Bond Future	148.1800	0.1482	224.2000	0.2242	51.302	0.0000	0.0000
2023/11/22	R186	02/05/2024		Bond Future	8.6748	108.1394	8.8722	107.6740	2.275	0.0000	0.0000
2023/11/22	R186	02/05/2024	8.00 Call	Bond Future	323.8300	0.3238	222.8300	0.2228	31.189	0.0000	0.0000
2023/11/22	R186	02/05/2024	8.00 Put	Bond Future	1935.5800	1.9356	2299.9600	2.3000	18.825	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	
2023/11/22	R186	02/05/2024	8.01 Call	Bond Future	330.2700	0.3303	227.7200	0.2277	31.050	0.0000	0.0000
2023/11/22	R186	02/05/2024	8.01 Put	Bond Future	1917.9000	1.9179	2280.7300	2.2807	18.918	0.0000	0.0000
2023/11/22	R186	02/05/2024	7.99 Call	Bond Future	317.4700	0.3175	218.0100	0.2180	31.329	0.0000	0.0000
2023/11/22	R186	02/05/2024	7.99 Put	Bond Future	1953.3400	1.9533	2319.2600	2.3193	18.733	0.0000	0.0000
2023/11/22	R186	02/05/2024	10.40 Call	Bond Future	4131.6600	4.1317	3716.6500	3.7167	10.045	0.0000	0.0000
2023/11/22	R186	02/05/2024	10.40 Put	Bond Future	151.0000	0.1510	201.3700	0.2014	33.358	0.0000	0.0000
2023/11/22	R186	02/05/2024	9.73 Put	Bond Future	318.0200	0.3180	416.1400	0.4161	30.853	0.0000	0.0000
2023/11/22	R186	02/05/2024	9.73 Call	Bond Future	2776.0800	2.7761	2408.8200	2.4088	13.229	0.0000	0.0000
2023/11/22	R186	01/08/2024	8.69 Call	Bond Future	1224.9900	1.2250	991.5000	0.9915	19.061	0.0000	0.0000
2023/11/22	R186	01/08/2024	8.69 Put	Bond Future	1125.2300	1.1252	1366.5600	1.3666	21.447	0.0000	0.0000
2023/11/22	R186	01/08/2024	8.70 Call	Bond Future	1238.0800	1.2381	1003.1800	1.0032	18.973	0.0000	0.0000
2023/11/22	R186	01/08/2024	8.70 Put	Bond Future	1116.7400	1.1167	1356.6600	1.3567	21.484	0.0000	0.0000
2023/11/22	R186	01/08/2024	8.68 Call	Bond Future	1212.3200	1.2123	980.2300	0.9802	19.144	0.0000	0.0000
2023/11/22	R186	01/08/2024	8.68 Put	Bond Future	1134.1400	1.1341	1376.8700	1.3769	21.402	0.0000	0.0000
2023/11/22	R186	01/08/2024		Bond Future	8.6438	105.2077	8.8642	104.7328	2.550	0.0000	0.0000
2023/11/22	R186	07/11/2024		Bond Future	8.5827	107.7369	8.8342	107.2513	2.931	0.0000	0.0000
2023/11/22	R186	07/11/2024	9.14 Call	Bond Future	1956.1900	1.9562	1661.5900	1.6616	15.060	0.0000	0.0000
2023/11/22	R186	07/11/2024	9.14 Put	Bond Future	884.1200	0.8841	1075.1900	1.0752	21.611	0.0000	0.0000
2023/11/22	R186	07/11/2024	9.15 Call	Bond Future	1969.6100	1.9696	1674.0100	1.6740	15.008	0.0000	0.0000
2023/11/22	R186	07/11/2024	9.15 Put	Bond Future	878.4400	0.8784	1068.5100	1.0685	21.637	0.0000	0.0000
2023/11/22	R186	07/11/2024	9.13 Call	Bond Future	1942.4000	1.9424	1648.8000	1.6488	15.115	0.0000	0.0000
2023/11/22	R186	07/11/2024	9.13 Put	Bond Future	889.4400	0.8894	1081.5100	1.0815	21.594	0.0000	0.0000
2023/11/22	R186	06/02/2025		Bond Future	8.5931	104.6877	8.8811	104.1933	3.352	0.0000	0.0000
2023/11/22	R186	06/02/2025	9.03 Call	Bond Future	1729.1300	1.7291	1447.6400	1.4476	16.279	0.0000	0.0000
2023/11/22	R186	06/02/2025	9.03 Put	Bond Future	980.5400	0.9805	1193.4100	1.1934	21.709	0.0000	0.0000
2023/11/22	R202	01/02/2024		Bond Future	261.6528	261.6528	261.2039	261.2039	0.172	0.0000	0.0000
2023/11/22	R202	02/05/2024		Bond Future	267.4954	267.4954	267.0369	267.0369	0.171	0.0000	0.0000
2023/11/22	R202	01/08/2024		Bond Future	268.3372	268.3372	267.8474	267.8474	0.183	0.0000	0.0000
2023/11/22	R202	07/11/2024		Bond Future	274.8554	274.8554	274.3553	274.3553	0.182	0.0000	0.0000
2023/11/22	R202	06/02/2025		Bond Future	275.4803	275.4803	274.9465	274.9465	0.194	0.0000	0.0000
2023/11/22	R202	06/02/2025	266.79 Call	Bond Future	8690.3400	8.6903	8156.4600	8.1565	6.143	0.0000	0.0000
2023/11/22	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	R209	01/02/2024		Bond Future	11.6183	67.6980	11.7644	67.0018	1.257	0.0000	0.0000
2023/11/22	R209	01/02/2024	12.13 Call	Bond Future	3187.5200	3.1875	2693.9800	2.6940	15.484	0.0000	0.0000
2023/11/22	R209	01/02/2024	12.13 Put	Bond Future	792.5400	0.7925	995.1400	0.9951	25.563	0.0000	0.0000
2023/11/22	R209	01/02/2024	12.14 Call	Bond Future	3221.1300	3.2211	2725.1400	2.7251	15.398	0.0000	0.0000
2023/11/22	R209	01/02/2024	12.14 Put	Bond Future	780.5700	0.7806	980.7200	0.9807	25.642	0.0000	0.0000
2023/11/22	R209	01/02/2024	12.12 Call	Bond Future	3154.0200	3.1540	2662.9400	2.6629	15.570	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	
2023/11/22	R209	01/02/2024	12.12 Put	Bond Future	804.6800	0.8047	1009.7400	1.0097	25.483	0.0000	0.0000
2023/11/22	R209	02/05/2024		Bond Future	11.7076	66.0403	11.8589	65.3288	1.293	0.0000	0.0000
2023/11/22	R209	02/05/2024	11.18 Call	Bond Future	1332.9200	1.3329	1092.2900	1.0923	18.053	0.0000	0.0000
2023/11/22	R209	02/05/2024	11.18 Put	Bond Future	3898.9200	3.8989	4369.7200	4.3697	12.075	0.0000	0.0000
2023/11/22	R209	02/05/2024	11.19 Call	Bond Future	1350.7100	1.3507	1107.8400	1.1078	17.981	0.0000	0.0000
2023/11/22	R209	02/05/2024	11.19 Put	Bond Future	3866.8100	3.8668	4335.3700	4.3354	12.117	0.0000	0.0000
2023/11/22	R209	02/05/2024	11.17 Call	Bond Future	1315.4300	1.3154	1077.0300	1.0770	18.123	0.0000	0.0000
2023/11/22	R209	02/05/2024	11.17 Put	Bond Future	3931.3900	3.9314	4404.4200	4.4044	12.032	0.0000	0.0000
2023/11/22	R209	01/08/2024		Bond Future	11.8022	67.4915	11.9590	66.7649	1.328	0.0000	0.0000
2023/11/22	R209	01/08/2024	11.79 Call	Bond Future	3065.9400	3.0659	2695.7200	2.6957	12.075	0.0000	0.0000
2023/11/22	R209	01/08/2024	11.79 Put	Bond Future	3122.8000	3.1228	3479.1300	3.4791	11.411	0.0000	0.0000
2023/11/22	R209	01/08/2024	11.80 Call	Bond Future	3090.8500	3.0909	2718.8500	2.7189	12.036	0.0000	0.0000
2023/11/22	R209	01/08/2024	11.80 Put	Bond Future	3100.9800	3.1010	3455.5300	3.4555	11.433	0.0000	0.0000
2023/11/22	R209	01/08/2024	11.78 Call	Bond Future	3041.1300	3.0411	2672.6900	2.6727	12.115	0.0000	0.0000
2023/11/22	R209	01/08/2024	11.78 Put	Bond Future	3144.7600	3.1448	3502.8700	3.5029	11.388	0.0000	0.0000
2023/11/22	R209	07/11/2024		Bond Future	11.9055	65.9561	12.0685	65.2125	1.370	0.0000	0.0000
2023/11/22	R209	07/11/2024	12.22 Call	Bond Future	4370.4400	4.3704	3938.7300	3.9387	9.878	0.0000	0.0000
2023/11/22	R209	07/11/2024	12.22 Put	Bond Future	2946.3100	2.9463	3258.2600	3.2583	10.588	0.0000	0.0000
2023/11/22	R209	07/11/2024	12.23 Call	Bond Future	4396.8500	4.3969	3963.7000	3.9637	9.851	0.0000	0.0000
2023/11/22	R209	07/11/2024	12.23 Put	Bond Future	2928.1400	2.9281	3238.6500	3.2387	10.604	0.0000	0.0000
2023/11/22	R209	07/11/2024	12.21 Call	Bond Future	4344.0900	4.3441	3913.8200	3.9138	9.905	0.0000	0.0000
2023/11/22	R209	07/11/2024	12.21 Put	Bond Future	2964.5900	2.9646	3277.9800	3.2780	10.571	0.0000	0.0000
2023/11/22	R209	06/02/2025		Bond Future	12.0262	67.3424	12.1953	66.5840	1.407	0.0000	0.0000
2023/11/22	R209	06/02/2025	12.44 Call	Bond Future	4873.1900	4.8732	4422.7400	4.4227	9.243	0.0000	0.0000
2023/11/22	R209	06/02/2025	12.44 Put	Bond Future	3038.7300	3.0387	3346.7100	3.3467	10.135	0.0000	0.0000
2023/11/22	R210	01/02/2024		Bond Future	232.0254	232.0254	231.8192	231.8192	0.089	0.0000	0.0000
2023/11/22	R210	02/05/2024		Bond Future	233.9476	233.9476	233.7208	233.7208	0.097	0.0000	0.0000
2023/11/22	R210	01/08/2024		Bond Future	239.1449	239.1449	238.9148	238.9148	0.096	0.0000	0.0000
2023/11/22	R210	07/11/2024		Bond Future	241.6088	241.6088	241.3581	241.3581	0.104	0.0000	0.0000
2023/11/22	R210	06/02/2025		Bond Future	246.7546	246.7546	246.5020	246.5020	0.102	0.0000	0.0000
2023/11/22	R210	06/02/2025	239.61 Call	Bond Future	7144.6400	7.1446	6891.9800	6.8920	3.536	0.0000	0.0000
2023/11/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	R213	01/02/2024	11.71 Call	Bond Future	5285.2600	5.2853	4673.0500	4.6731	11.583	0.0000	0.0000
2023/11/22	R213	01/02/2024	11.71 Put	Bond Future	200.1500	0.2002	272.8800	0.2729	36.338	0.0000	0.0000
2023/11/22	R213	01/02/2024	11.72 Call	Bond Future	5322.0700	5.3221	4708.7400	4.7087	11.524	0.0000	0.0000
2023/11/22	R213	01/02/2024	11.72 Put	Bond Future	196.7600	0.1968	268.3700	0.2684	36.395	0.0000	0.0000
2023/11/22	R213	01/02/2024	11.70 Call	Bond Future	5248.4900	5.2485	4637.3900	4.6374	11.643	0.0000	0.0000
2023/11/22	R213	01/02/2024	11.70 Put	Bond Future	203.6100	0.2036	277.4500	0.2775	36.265	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	
2023/11/22	R213	01/02/2024		Bond Future	10.4951	85.9364	10.6532	85.2515	1.507	0.0000	0.0000
2023/11/22	R213	02/05/2024		Bond Future	10.5642	84.2760	10.7299	83.5761	1.568	0.0000	0.0000
2023/11/22	R213	02/05/2024	10.29 Call	Bond Future	1650.8800	1.6509	1362.6300	1.3626	17.460	0.0000	0.0000
2023/11/22	R213	02/05/2024	10.29 Put	Bond Future	2825.6600	2.8257	3237.3300	3.2373	14.569	0.0000	0.0000
2023/11/22	R213	02/05/2024	10.30 Call	Bond Future	1669.6700	1.6697	1379.2300	1.3792	17.395	0.0000	0.0000
2023/11/22	R213	02/05/2024	10.30 Put	Bond Future	2801.2400	2.8012	3210.7200	3.2107	14.618	0.0000	0.0000
2023/11/22	R213	02/05/2024	10.28 Call	Bond Future	1632.2100	1.6322	1346.1500	1.3462	17.526	0.0000	0.0000
2023/11/22	R213	02/05/2024	10.28 Put	Bond Future	2850.2200	2.8502	3264.0800	3.2641	14.520	0.0000	0.0000
2023/11/22	R213	01/08/2024		Bond Future	10.6387	86.1284	10.8125	85.4137	1.634	0.0000	0.0000
2023/11/22	R213	01/08/2024	10.87 Call	Bond Future	3167.8600	3.1679	2769.0000	2.7690	12.591	0.0000	0.0000
2023/11/22	R213	01/08/2024	10.87 Put	Bond Future	2218.3600	2.2184	2534.1900	2.5342	14.237	0.0000	0.0000
2023/11/22	R213	01/08/2024	10.88 Call	Bond Future	3191.9200	3.1919	2791.3300	2.7913	12.550	0.0000	0.0000
2023/11/22	R213	01/08/2024	10.88 Put	Bond Future	2201.6800	2.2017	2515.7800	2.5158	14.266	0.0000	0.0000
2023/11/22	R213	01/08/2024	10.86 Call	Bond Future	3143.8800	3.1439	2746.7400	2.7467	12.632	0.0000	0.0000
2023/11/22	R213	01/08/2024	10.86 Put	Bond Future	2235.1500	2.2352	2552.7000	2.5527	14.207	0.0000	0.0000
2023/11/22	R213	07/11/2024		Bond Future	10.7271	84.6363	10.9105	83.9048	1.710	0.0000	0.0000
2023/11/22	R213	07/11/2024	11.22 Call	Bond Future	4013.8900	4.0139	3569.2700	3.5693	11.077	0.0000	0.0000
2023/11/22	R213	07/11/2024	11.22 Put	Bond Future	2065.8500	2.0659	2352.7000	2.3527	13.885	0.0000	0.0000
2023/11/22	R213	07/11/2024	11.23 Call	Bond Future	4039.3200	4.0393	3593.2300	3.5932	11.044	0.0000	0.0000
2023/11/22	R213	07/11/2024	11.23 Put	Bond Future	2052.3500	2.0524	2337.7300	2.3377	13.905	0.0000	0.0000
2023/11/22	R213	07/11/2024	11.21 Call	Bond Future	3988.5200	3.9885	3545.3600	3.5454	11.111	0.0000	0.0000
2023/11/22	R213	07/11/2024	11.21 Put	Bond Future	2079.4400	2.0794	2367.7500	2.3678	13.865	0.0000	0.0000
2023/11/22	R213	06/02/2025		Bond Future	10.8482	86.4173	11.0413	85.6716	1.780	0.0000	0.0000
2023/11/22	R213	06/02/2025	11.35 Call	Bond Future	4307.2700	4.3073	3860.7700	3.8608	10.366	0.0000	0.0000
2023/11/22	R213	06/02/2025	11.35 Put	Bond Future	2386.6100	2.3866	2685.8100	2.6858	12.537	0.0000	0.0000
2023/11/22	R214	01/02/2024	12.15 Call	Bond Future	2254.6000	2.2546	1854.4700	1.8545	17.747	0.0000	0.0000
2023/11/22	R214	01/02/2024	12.15 Put	Bond Future	1346.4700	1.3465	1633.3100	1.6333	21.303	0.0000	0.0000
2023/11/22	R214	01/02/2024	12.16 Call	Bond Future	2284.2000	2.2842	1881.1400	1.8811	17.646	0.0000	0.0000
2023/11/22	R214	01/02/2024	12.16 Put	Bond Future	1327.9400	1.3279	1611.8500	1.6119	21.380	0.0000	0.0000
2023/11/22	R214	01/02/2024	12.14 Call	Bond Future	2225.2700	2.2253	1828.0900	1.8281	17.849	0.0000	0.0000
2023/11/22	R214	01/02/2024	12.14 Put	Bond Future	1365.3200	1.3653	1655.1100	1.6551	21.225	0.0000	0.0000
2023/11/22	R214	01/02/2024		Bond Future	11.9636	63.4668	12.1042	62.7798	1.175	0.0000	0.0000
2023/11/22	R214	02/05/2024		Bond Future	12.0516	61.5642	12.1970	60.8622	1.206	0.0000	0.0000
2023/11/22	R214	02/05/2024	11.47 Call	Bond Future	1304.7100	1.3047	1075.5200	1.0755	17.566	0.0000	0.0000
2023/11/22	R214	02/05/2024	11.47 Put	Bond Future	4244.4400	4.2444	4717.3200	4.7173	11.141	0.0000	0.0000
2023/11/22	R214	02/05/2024	11.48 Call	Bond Future	1322.2800	1.3223	1090.9000	1.0909	17.499	0.0000	0.0000
2023/11/22	R214	02/05/2024	11.48 Put	Bond Future	4209.6300	4.2096	4680.3200	4.6803	11.181	0.0000	0.0000
2023/11/22	R214	02/05/2024	11.46 Call	Bond Future	1287.1400	1.2871	1060.1300	1.0601	17.637	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	
2023/11/22	R214	02/05/2024	11.46 Put	Bond Future	4279.3100	4.2793	4754.3700	4.7544	11.101	0.0000	0.0000
2023/11/22	R214	02/05/2024	13.52 Call	Bond Future	7229.5000	7.2295	6644.0900	6.6441	8.098	0.0000	0.0000
2023/11/22	R214	02/05/2024	13.52 Put	Bond Future	684.8300	0.6848	801.4900	0.8015	17.035	0.0000	0.0000
2023/11/22	R214	02/05/2024	12.87 Call	Bond Future	5026.3300	5.0263	4518.1300	4.5181	10.111	0.0000	0.0000
2023/11/22	R214	02/05/2024	12.87 Put	Bond Future	1234.1000	1.2341	1427.9700	1.4280	15.709	0.0000	0.0000
2023/11/22	R214	02/05/2024	12.12 Put	Bond Future	2423.6900	2.4237	2752.9100	2.7529	13.583	0.0000	0.0000
2023/11/22	R214	02/05/2024	12.12 Call	Bond Future	2755.4700	2.7555	2382.6200	2.3826	13.531	0.0000	0.0000
2023/11/22	R214	02/05/2024	12.14 Put	Bond Future	2381.0300	2.3810	2706.0500	2.7061	13.650	0.0000	0.0000
2023/11/22	R214	02/05/2024	12.14 Call	Bond Future	2809.3200	2.8093	2432.2700	2.4323	13.421	0.0000	0.0000
2023/11/22	R214	01/08/2024	12.17 Call	Bond Future	3304.2900	3.3043	2929.1200	2.9291	11.354	0.0000	0.0000
2023/11/22	R214	01/08/2024	12.17 Put	Bond Future	3176.8500	3.1769	3518.7200	3.5187	10.761	0.0000	0.0000
2023/11/22	R214	01/08/2024	12.18 Call	Bond Future	3330.3000	3.3303	2953.4200	2.9534	11.317	0.0000	0.0000
2023/11/22	R214	01/08/2024	12.18 Put	Bond Future	3154.9200	3.1549	3495.0800	3.4951	10.782	0.0000	0.0000
2023/11/22	R214	01/08/2024	12.16 Call	Bond Future	3278.5700	3.2786	2905.1200	2.9051	11.391	0.0000	0.0000
2023/11/22	R214	01/08/2024	12.16 Put	Bond Future	3199.1300	3.1991	3542.7200	3.5427	10.740	0.0000	0.0000
2023/11/22	R214	01/08/2024		Bond Future	12.1435	62.9173	12.2938	62.2002	1.238	0.0000	0.0000
2023/11/22	R214	07/11/2024		Bond Future	12.2474	61.1213	12.4034	60.3873	1.274	0.0000	0.0000
2023/11/22	R214	07/11/2024	12.61 Call	Bond Future	4629.0900	4.6291	4193.3100	4.1933	9.414	0.0000	0.0000
2023/11/22	R214	07/11/2024	12.61 Put	Bond Future	2944.4800	2.9445	3242.6900	3.2427	10.128	0.0000	0.0000
2023/11/22	R214	07/11/2024	12.62 Call	Bond Future	4656.7200	4.6567	4219.5400	4.2195	9.388	0.0000	0.0000
2023/11/22	R214	07/11/2024	12.62 Put	Bond Future	2926.6800	2.9267	3223.4900	3.2235	10.142	0.0000	0.0000
2023/11/22	R214	07/11/2024	12.60 Call	Bond Future	4601.7600	4.6018	4167.3800	4.1674	9.439	0.0000	0.0000
2023/11/22	R214	07/11/2024	12.60 Put	Bond Future	2962.6200	2.9626	3262.2300	3.2622	10.113	0.0000	0.0000
2023/11/22	R214	06/02/2025		Bond Future	12.3683	62.4061	12.5299	61.6575	1.307	0.0000	0.0000
2023/11/22	R214	06/02/2025	12.71 Call	Bond Future	4878.8500	4.8789	4440.7200	4.4407	8.980	0.0000	0.0000
2023/11/22	R214	06/02/2025	12.71 Put	Bond Future	3313.3600	3.3134	3623.8300	3.6238	9.370	0.0000	0.0000
2023/11/22	R248	01/02/2024	13.10 Call	Bond Future	6216.6800	6.2167	5533.2100	5.5332	10.994	0.0000	0.0000
2023/11/22	R248	01/02/2024	13.10 Put	Bond Future	484.4300	0.4844	608.5900	0.6086	25.630	0.0000	0.0000
2023/11/22	R248	01/02/2024	13.90 Call	Bond Future	9828.1500	9.8282	9061.7800	9.0618	7.798	0.0000	0.0000
2023/11/22	R248	01/02/2024	13.90 Put	Bond Future	143.6400	0.1436	184.9000	0.1849	28.725	0.0000	0.0000
2023/11/22	R248	01/02/2024	11.50 Put	Bond Future	4339.4200	4.3394	4955.6100	4.9556	14.200	0.0000	0.0000
2023/11/22	R248	01/02/2024	11.50 Call	Bond Future	722.0100	0.7220	530.5700	0.5306	26.515	0.0000	0.0000
2023/11/22	R248	01/02/2024	12.30 Put	Bond Future	1559.4400	1.5594	1882.8000	1.8828	20.736	0.0000	0.0000
2023/11/22	R248	01/02/2024	12.30 Call	Bond Future	2881.2200	2.8812	2396.9500	2.3970	16.808	0.0000	0.0000
2023/11/22	R248	01/02/2024	13.37 Call	Bond Future	7436.0200	7.4360	6714.8400	6.7148	9.698	0.0000	0.0000
2023/11/22	R248	01/02/2024	13.37 Put	Bond Future	321.8500	0.3219	408.3000	0.4083	26.860	0.0000	0.0000
2023/11/22	R248	01/02/2024	12.15 Call	Bond Future	2356.6100	2.3566	1924.9500	1.9250	18.317	0.0000	0.0000
2023/11/22	R248	01/02/2024	12.15 Put	Bond Future	1918.3300	1.9183	2294.3000	2.2943	19.599	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	
2023/11/22	R248	01/02/2024	12.16 Call	Bond Future	2390.0800	2.3901	1954.8000	1.9548	18.212	0.0000	0.0000
2023/11/22	R248	01/02/2024	12.16 Put	Bond Future	1892.3100	1.8923	2264.6600	2.2647	19.677	0.0000	0.0000
2023/11/22	R248	01/02/2024	12.14 Call	Bond Future	2323.3500	2.3234	1895.3300	1.8953	18.423	0.0000	0.0000
2023/11/22	R248	01/02/2024	12.14 Put	Bond Future	1944.6400	1.9446	2324.2500	2.3243	19.521	0.0000	0.0000
2023/11/22	R248	01/02/2024		Bond Future	12.0768	77.9223	12.2123	77.1147	1.122	0.0000	0.0000
2023/11/22	R248	02/05/2024		Bond Future	12.1685	75.1951	12.3089	74.3698	1.154	0.0000	0.0000
2023/11/22	R248	02/05/2024	11.47 Call	Bond Future	1410.9400	1.4109	1166.1900	1.1662	17.347	0.0000	0.0000
2023/11/22	R248	02/05/2024	11.47 Put	Bond Future	5770.5300	5.7705	6351.1500	6.3512	10.062	0.0000	0.0000
2023/11/22	R248	02/05/2024	11.48 Call	Bond Future	1430.7800	1.4308	1183.5500	1.1836	17.279	0.0000	0.0000
2023/11/22	R248	02/05/2024	11.48 Put	Bond Future	5724.8100	5.7248	6302.9500	6.3030	10.099	0.0000	0.0000
2023/11/22	R248	02/05/2024	11.46 Call	Bond Future	1391.1000	1.3911	1148.8300	1.1488	17.416	0.0000	0.0000
2023/11/22	R248	02/05/2024	11.46 Put	Bond Future	5816.3500	5.8164	6399.4500	6.3995	10.025	0.0000	0.0000
2023/11/22	R248	02/05/2024	11.40 Put	Bond Future	6097.3100	6.0973	6695.1500	6.6952	9.805	0.0000	0.0000
2023/11/22	R248	02/05/2024	11.40 Call	Bond Future	1276.0800	1.2761	1048.5500	1.0486	17.830	0.0000	0.0000
2023/11/22	R248	02/05/2024	12.40 Put	Bond Future	2645.2600	2.6453	2992.3700	2.9924	13.122	0.0000	0.0000
2023/11/22	R248	02/05/2024	12.40 Call	Bond Future	3997.4100	3.9974	3519.1500	3.5192	11.964	0.0000	0.0000
2023/11/22	R248	02/05/2024	13.16 Call	Bond Future	6869.6200	6.8696	6248.2800	6.2483	9.045	0.0000	0.0000
2023/11/22	R248	02/05/2024	13.16 Put	Bond Future	1374.0000	1.3740	1578.0300	1.5780	14.849	0.0000	0.0000
2023/11/22	R248	01/08/2024	12.31 Call	Bond Future	4100.1200	4.1001	3654.3500	3.6544	10.872	0.0000	0.0000
2023/11/22	R248	01/08/2024	12.31 Put	Bond Future	3833.0400	3.8330	4230.2200	4.2302	10.362	0.0000	0.0000
2023/11/22	R248	01/08/2024	12.32 Call	Bond Future	4131.6600	4.1317	3683.9100	3.6839	10.837	0.0000	0.0000
2023/11/22	R248	01/08/2024	12.32 Put	Bond Future	3806.4800	3.8065	4201.6800	4.2017	10.382	0.0000	0.0000
2023/11/22	R248	01/08/2024	12.30 Call	Bond Future	4068.4100	4.0684	3624.6400	3.6246	10.908	0.0000	0.0000
2023/11/22	R248	01/08/2024	12.30 Put	Bond Future	3859.5100	3.8595	4258.6900	4.2587	10.343	0.0000	0.0000
2023/11/22	R248	01/08/2024		Bond Future	12.2642	76.8477	12.4097	76.0047	1.187	0.0000	0.0000
2023/11/22	R248	07/11/2024		Bond Future	12.3723	74.2411	12.5237	73.3783	1.223	0.0000	0.0000
2023/11/22	R248	07/11/2024	12.79 Call	Bond Future	5923.8800	5.9239	5402.9400	5.4029	8.794	0.0000	0.0000
2023/11/22	R248	07/11/2024	12.79 Put	Bond Future	3585.7100	3.5857	3927.6500	3.9277	9.536	0.0000	0.0000
2023/11/22	R248	07/11/2024	12.80 Call	Bond Future	5957.3300	5.9573	5434.8400	5.4348	8.771	0.0000	0.0000
2023/11/22	R248	07/11/2024	12.80 Put	Bond Future	3564.8100	3.5648	3905.2000	3.9052	9.549	0.0000	0.0000
2023/11/22	R248	07/11/2024	12.78 Call	Bond Future	5890.4800	5.8905	5371.1000	5.3711	8.817	0.0000	0.0000
2023/11/22	R248	07/11/2024	12.78 Put	Bond Future	3606.7400	3.6067	3950.2400	3.9502	9.524	0.0000	0.0000
2023/11/22	R248	06/02/2025		Bond Future	12.4976	75.8010	12.6548	74.9210	1.258	0.0000	0.0000
2023/11/22	R248	06/02/2025	12.71 Call	Bond Future	5540.1000	5.5401	5044.7400	5.0447	8.941	0.0000	0.0000
2023/11/22	R248	06/02/2025	12.71 Put	Bond Future	4355.4600	4.3555	4740.0800	4.7401	8.831	0.0000	0.0000
2023/11/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/11/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
<b>Total</b>										

Open Interest

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