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## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/11/2023 TO 23/11/2023

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
2023/11/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	2025	01/02/2024		Bond Future	175.1770	175.1770	175.2020	0.014	0.0000	0.0000
2023/11/23	2025	02/05/2024		Bond Future	179.0889	179.0889	179.1145	0.014	0.0000	0.0000
2023/11/23	2025	01/08/2024		Bond Future	181.2191	181.2191	181.2458	0.015	0.0000	0.0000
2023/11/23	2025	07/11/2024		Bond Future	185.6223	185.6223	185.6500	0.015	0.0000	0.0000
2023/11/23	2029	01/02/2024		Bond Future	127.6984	127.6984	127.7582	0.047	0.0000	0.0000
2023/11/23	2029	02/05/2024		Bond Future	129.1751	129.1751	129.2363	0.047	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	
2023/11/23	2029	01/08/2024		Bond Future	132.0459	132.0459	132.1088	132.1088	0.048	0.0000	0.0000
2023/11/23	2029	07/11/2024		Bond Future	133.8432	133.8432	133.9079	133.9079	0.048	0.0000	0.0000
2023/11/23	2029	06/02/2025		Bond Future	136.6966	136.6966	136.7633	136.7633	0.049	0.0000	0.0000
2023/11/23	2029	06/02/2025	132.40 Call	Bond Future	4296.6200	4.2966	4363.2800	4.3633	1.551	0.0000	0.0000
2023/11/23	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.85 Call	Bond Future	6992.6900	6.9927	6745.4100	6.7454	3.536	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.85 Put	Bond Future	75.2100	0.0752	83.9000	0.0839	11.554	0.0000	0.0000
2023/11/23	2030	01/02/2024	10.00 Put	Bond Future	1565.3900	1.5654	1698.4200	1.6984	8.498	0.0000	0.0000
2023/11/23	2030	01/02/2024	10.00 Call	Bond Future	1153.1100	1.1531	1030.1700	1.0302	10.662	0.0000	0.0000
2023/11/23	2030	01/02/2024	9.89 Put	Bond Future	1817.1900	1.8172	1964.5800	1.9646	8.111	0.0000	0.0000
2023/11/23	2030	01/02/2024	9.89 Call	Bond Future	944.3200	0.9443	835.7400	0.8357	11.498	0.0000	0.0000
2023/11/23	2030	01/02/2024	10.39 Put	Bond Future	889.0000	0.8890	974.9900	0.9750	9.673	0.0000	0.0000
2023/11/23	2030	01/02/2024	10.39 Call	Bond Future	2086.6400	2.0866	1916.6600	1.9167	8.146	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.86 Call	Bond Future	7028.9400	7.0289	6781.5000	6.7815	3.520	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.86 Put	Bond Future	73.8900	0.0739	82.4200	0.0824	11.544	0.0000	0.0000
2023/11/23	2030	01/02/2024	10.16 Put	Bond Future	1250.3200	1.2503	1363.0000	1.3630	9.012	0.0000	0.0000
2023/11/23	2030	01/02/2024	10.16 Call	Bond Future	1502.8500	1.5029	1359.5600	1.3596	9.535	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.00 Call	Bond Future	3977.4700	3.9775	3757.8300	3.7578	5.522	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.00 Put	Bond Future	332.3400	0.3323	368.6700	0.3687	10.932	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.75 Call	Bond Future	6630.5000	6.6305	6384.9000	6.3849	3.704	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.75 Put	Bond Future	89.8900	0.0899	100.2600	0.1003	11.536	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.36 Call	Bond Future	5229.2500	5.2293	4993.5800	4.9936	4.507	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.36 Put	Bond Future	178.9600	0.1790	199.2600	0.1993	11.343	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.37 Call	Bond Future	5264.8000	5.2648	5028.7900	5.0288	4.483	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.37 Put	Bond Future	175.8800	0.1759	195.8400	0.1958	11.349	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.35 Call	Bond Future	5193.7500	5.1938	4958.4200	4.9584	4.531	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.35 Put	Bond Future	182.1000	0.1821	202.7400	0.2027	11.334	0.0000	0.0000
2023/11/23	2030	01/02/2024		Bond Future	10.0991	90.8712	10.1608	90.6152	0.612	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.31 Call	Bond Future	5052.1000	5.0521	4818.1900	4.8182	4.630	0.0000	0.0000
2023/11/23	2030	01/02/2024	11.31 Put	Bond Future	195.2600	0.1953	217.3200	0.2173	11.298	0.0000	0.0000
2023/11/23	2030	01/02/2024	9.93 Put	Bond Future	1722.5700	1.7226	1864.7200	1.8647	8.252	0.0000	0.0000
2023/11/23	2030	01/02/2024	9.93 Call	Bond Future	1017.5200	1.0175	903.7000	0.9037	11.186	0.0000	0.0000
2023/11/23	2030	01/02/2024	9.57 Put	Bond Future	2707.0900	2.7071	2894.8000	2.8948	6.934	0.0000	0.0000
2023/11/23	2030	01/02/2024	9.57 Call	Bond Future	477.7100	0.4777	409.4500	0.4095	14.289	0.0000	0.0000
2023/11/23	2030	01/02/2024	10.07 Put	Bond Future	1420.7600	1.4208	1544.7400	1.5447	8.726	0.0000	0.0000
2023/11/23	2030	01/02/2024	10.07 Call	Bond Future	1300.0800	1.3001	1168.0900	1.1681	10.152	0.0000	0.0000
2023/11/23	2030	01/02/2024	12.10 Call	Bond Future	7895.5300	7.8955	7644.8600	7.6449	3.175	0.0000	0.0000
2023/11/23	2030	01/02/2024	12.10 Put	Bond Future	45.1000	0.0451	50.4000	0.0504	11.752	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	
2023/11/23	2030	02/05/2024		Bond Future	10.1633	92.8785	10.2286	92.6169	0.642	0.0000	0.0000
2023/11/23	2030	02/05/2024	9.82 Call	Bond Future	1378.4600	1.3785	1270.4300	1.2704	7.837	0.0000	0.0000
2023/11/23	2030	02/05/2024	9.82 Put	Bond Future	2771.1400	2.7711	2924.7100	2.9247	5.542	0.0000	0.0000
2023/11/23	2030	02/05/2024	9.83 Call	Bond Future	1395.0500	1.3951	1286.1700	1.2862	7.805	0.0000	0.0000
2023/11/23	2030	02/05/2024	9.83 Put	Bond Future	2746.7900	2.7468	2899.5100	2.8995	5.560	0.0000	0.0000
2023/11/23	2030	02/05/2024	9.81 Call	Bond Future	1362.2300	1.3622	1255.0400	1.2550	7.869	0.0000	0.0000
2023/11/23	2030	02/05/2024	9.81 Put	Bond Future	2795.8700	2.7959	2950.2800	2.9503	5.523	0.0000	0.0000
2023/11/23	2030	02/05/2024	10.62 Put	Bond Future	1293.8200	1.2938	1382.5400	1.3825	6.857	0.0000	0.0000
2023/11/23	2030	02/05/2024	10.62 Call	Bond Future	3105.9600	3.1060	2933.0800	2.9331	5.566	0.0000	0.0000
2023/11/23	2030	02/05/2024	11.12 Put	Bond Future	777.0200	0.7770	834.9100	0.8349	7.450	0.0000	0.0000
2023/11/23	2030	02/05/2024	11.12 Call	Bond Future	4521.8600	4.5219	4318.1500	4.3182	4.505	0.0000	0.0000
2023/11/23	2030	02/05/2024	13.15 Call	Bond Future	11131.3200	11.1313	10875.3900	10.8754	2.299	0.0000	0.0000
2023/11/23	2030	02/05/2024	13.15 Put	Bond Future	58.8400	0.0588	64.5100	0.0645	9.636	0.0000	0.0000
2023/11/23	2030	02/05/2024	9.66 Put	Bond Future	3188.1700	3.1882	3354.9800	3.3550	5.232	0.0000	0.0000
2023/11/23	2030	02/05/2024	9.66 Call	Bond Future	1137.4100	1.1374	1042.6200	1.0426	8.334	0.0000	0.0000
2023/11/23	2030	02/05/2024	10.16 Put	Bond Future	2026.5900	2.0266	2151.2900	2.1513	6.153	0.0000	0.0000
2023/11/23	2030	02/05/2024	10.16 Call	Bond Future	2013.2100	2.0132	1876.3100	1.8763	6.800	0.0000	0.0000
2023/11/23	2030	02/05/2024	11.94 Call	Bond Future	7131.0400	7.1310	6895.9800	6.8960	3.296	0.0000	0.0000
2023/11/23	2030	02/05/2024	11.94 Put	Bond Future	328.6600	0.3287	355.2000	0.3552	8.075	0.0000	0.0000
2023/11/23	2030	02/05/2024	12.38 Call	Bond Future	8584.0900	8.5841	8339.0500	8.3391	2.855	0.0000	0.0000
2023/11/23	2030	02/05/2024	12.38 Put	Bond Future	196.4700	0.1965	213.0300	0.2130	8.429	0.0000	0.0000
2023/11/23	2030	02/05/2024	10.82 Put	Bond Future	1057.5300	1.0575	1132.7600	1.1328	7.114	0.0000	0.0000
2023/11/23	2030	02/05/2024	10.82 Call	Bond Future	3649.1100	3.6491	3462.7400	3.4627	5.107	0.0000	0.0000
2023/11/23	2030	01/08/2024	10.38 Call	Bond Future	2744.7300	2.7447	2595.4600	2.5955	5.438	0.0000	0.0000
2023/11/23	2030	01/08/2024	10.38 Put	Bond Future	2192.0000	2.1920	2309.8700	2.3099	5.377	0.0000	0.0000
2023/11/23	2030	01/08/2024	10.39 Call	Bond Future	2766.9700	2.7670	2617.0400	2.6170	5.419	0.0000	0.0000
2023/11/23	2030	01/08/2024	10.39 Put	Bond Future	2175.7600	2.1758	2292.9700	2.2930	5.387	0.0000	0.0000
2023/11/23	2030	01/08/2024	10.37 Call	Bond Future	2722.8800	2.7229	2574.2800	2.5743	5.457	0.0000	0.0000
2023/11/23	2030	01/08/2024	10.37 Put	Bond Future	2208.6400	2.2086	2327.1800	2.3272	5.367	0.0000	0.0000
2023/11/23	2030	01/08/2024		Bond Future	10.2369	90.9150	10.3059	90.6478	0.674	0.0000	0.0000
2023/11/23	2030	07/11/2024		Bond Future	10.3075	93.1008	10.3808	92.8274	0.712	0.0000	0.0000
2023/11/23	2030	07/11/2024	10.75 Call	Bond Future	3714.0800	3.7141	3546.4600	3.5465	4.513	0.0000	0.0000
2023/11/23	2030	07/11/2024	10.75 Put	Bond Future	2080.6800	2.0807	2186.4400	2.1864	5.083	0.0000	0.0000
2023/11/23	2030	07/11/2024	10.76 Call	Bond Future	3737.6000	3.7376	3569.4500	3.5695	4.499	0.0000	0.0000
2023/11/23	2030	07/11/2024	10.76 Put	Bond Future	2067.7200	2.0677	2172.9500	2.1730	5.089	0.0000	0.0000
2023/11/23	2030	07/11/2024	10.74 Call	Bond Future	3690.6100	3.6906	3523.5300	3.5235	4.527	0.0000	0.0000
2023/11/23	2030	07/11/2024	10.74 Put	Bond Future	2093.7200	2.0937	2200.0200	2.2000	5.077	0.0000	0.0000
2023/11/23	2030	06/02/2025		Bond Future	10.4146	91.0511	10.4925	90.7724	0.748	0.0000	0.0000
2023/11/23	2030	06/02/2025	10.68 Call	Bond Future	3452.1900	3.4522	3292.9300	3.2929	4.613	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	
2023/11/23	2030	06/02/2025	10.68 Put	Bond Future	2507.1600	2.5072	2626.6100	4.764	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.90 Put	Bond Future	1792.3600	1.7924	1927.0100	7.512	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.90 Call	Bond Future	1380.5900	1.3806	1248.5300	9.565	0.0000	0.0000	
2023/11/23	2032	01/02/2024	12.00 Call	Bond Future	5021.3600	5.0214	4786.7600	4.672	0.0000	0.0000	
2023/11/23	2032	01/02/2024	12.00 Put	Bond Future	345.1800	0.3452	377.2900	9.302	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.55 Call	Bond Future	3342.6100	3.3426	3137.6600	6.131	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.55 Put	Bond Future	698.9800	0.6990	760.7400	8.836	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.33 Call	Bond Future	2599.6400	2.5996	2415.4800	7.084	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.33 Put	Bond Future	974.0500	0.9741	1056.6000	8.475	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.59 Put	Bond Future	2671.4900	2.6715	2848.4200	6.623	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.59 Call	Bond Future	750.8500	0.7509	661.0700	11.957	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.09 Put	Bond Future	1378.6200	1.3786	1488.6500	7.981	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.09 Call	Bond Future	1874.9300	1.8749	1718.2500	8.357	0.0000	0.0000	
2023/11/23	2032	01/02/2024	12.73 Call	Bond Future	7939.8100	7.9398	7682.8900	3.236	0.0000	0.0000	
2023/11/23	2032	01/02/2024	12.73 Put	Bond Future	103.3800	0.1034	113.1700	9.470	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.78 Put	Bond Future	2101.2100	2.1012	2252.2200	7.187	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.78 Call	Bond Future	1109.4000	1.1094	993.7000	10.429	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.75 Call	Bond Future	4067.9100	4.0679	3847.7900	5.411	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.75 Put	Bond Future	512.7600	0.5128	559.3500	9.086	0.0000	0.0000	
2023/11/23	2032	01/02/2024	12.50 Call	Bond Future	7010.1400	7.0101	6757.8300	3.599	0.0000	0.0000	
2023/11/23	2032	01/02/2024	12.50 Put	Bond Future	151.5800	0.1516	165.9800	9.500	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.84 Call	Bond Future	4406.0800	4.4061	4180.2100	5.126	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.84 Put	Bond Future	445.0300	0.4450	485.8700	9.177	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.85 Call	Bond Future	4444.0800	4.4441	4217.6100	5.096	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.85 Put	Bond Future	438.0900	0.4381	478.3300	9.185	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.83 Call	Bond Future	4368.2500	4.3683	4142.9900	5.157	0.0000	0.0000	
2023/11/23	2032	01/02/2024	11.83 Put	Bond Future	452.1700	0.4522	493.6200	9.167	0.0000	0.0000	
2023/11/23	2032	01/02/2024		Bond Future	10.9858	88.4006	11.0417	88.1339	0.509	0.0000	0.0000
2023/11/23	2032	01/02/2024	10.01 Put	Bond Future	4990.9600	4.9910	5230.3400	4.796	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.01 Call	Bond Future	153.8100	0.1538	126.4800	17.769	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.76 Put	Bond Future	2156.3200	2.1563	2310.0800	7.131	0.0000	0.0000	
2023/11/23	2032	01/02/2024	10.76 Call	Bond Future	1067.3500	1.0674	954.4000	10.582	0.0000	0.0000	
2023/11/23	2032	01/02/2024	12.62 Call	Bond Future	7494.9100	7.4949	7239.9900	3.401	0.0000	0.0000	
2023/11/23	2032	01/02/2024	12.62 Put	Bond Future	124.1400	0.1241	135.9300	9.497	0.0000	0.0000	
2023/11/23	2032	02/05/2024	10.54 Call	Bond Future	1406.0600	1.4061	1305.0500	7.184	0.0000	0.0000	
2023/11/23	2032	02/05/2024	10.54 Put	Bond Future	3957.3200	3.9573	4128.8500	4.334	0.0000	0.0000	
2023/11/23	2032	02/05/2024	10.55 Call	Bond Future	1423.5200	1.4235	1321.6800	7.154	0.0000	0.0000	
2023/11/23	2032	02/05/2024	10.55 Put	Bond Future	3926.2600	3.9263	4096.9600	4.348	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	
2023/11/23	2032	02/05/2024	10.56 Call	Bond Future	1441.3200	1.4413	1338.6400	1.3386	7.124	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.56 Put	Bond Future	3895.5900	3.8956	4065.4500	4.0655	4.360	0.0000	0.0000
2023/11/23	2032	02/05/2024		Bond Future	11.0758	86.1913	11.1343	85.9188	0.528	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.59 Put	Bond Future	3804.3600	3.8044	3971.7100	3.9717	4.399	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.59 Call	Bond Future	1495.3200	1.4953	1390.1300	1.3901	7.035	0.0000	0.0000
2023/11/23	2032	02/05/2024	11.09 Put	Bond Future	2515.0700	2.5151	2640.6500	2.6407	4.993	0.0000	0.0000
2023/11/23	2032	02/05/2024	11.09 Call	Bond Future	2581.3800	2.5814	2434.4200	2.4344	5.693	0.0000	0.0000
2023/11/23	2032	02/05/2024	13.18 Call	Bond Future	9487.6600	9.4877	9237.7000	9.2377	2.635	0.0000	0.0000
2023/11/23	2032	02/05/2024	13.18 Put	Bond Future	352.2100	0.3522	374.7900	0.3748	6.411	0.0000	0.0000
2023/11/23	2032	02/05/2024	13.35 Call	Bond Future	10099.3200	10.0993	9845.4500	9.8455	2.514	0.0000	0.0000
2023/11/23	2032	02/05/2024	13.35 Put	Bond Future	282.9300	0.2829	301.6000	0.3016	6.599	0.0000	0.0000
2023/11/23	2032	02/05/2024	11.35 Put	Bond Future	2006.1300	2.0061	2111.5800	2.1116	5.256	0.0000	0.0000
2023/11/23	2032	02/05/2024	11.35 Call	Bond Future	3274.7000	3.2747	3107.6100	3.1076	5.102	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.65 Put	Bond Future	3626.2200	3.6262	3788.5200	3.7885	4.476	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.65 Call	Bond Future	1606.7000	1.6067	1496.4600	1.4965	6.861	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.36 Put	Bond Future	4552.0300	4.5520	4738.1100	4.7381	4.088	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.36 Call	Bond Future	1121.6200	1.1216	1035.1600	1.0352	7.708	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.86 Put	Bond Future	3054.1600	3.0542	3198.7200	3.1987	4.733	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.86 Call	Bond Future	2038.2800	2.0383	1910.3000	1.9103	6.279	0.0000	0.0000
2023/11/23	2032	02/05/2024	12.90 Call	Bond Future	8480.1600	8.4802	8237.5500	8.2376	2.861	0.0000	0.0000
2023/11/23	2032	02/05/2024	12.90 Put	Bond Future	484.0000	0.4840	513.9300	0.5139	6.184	0.0000	0.0000
2023/11/23	2032	02/05/2024	11.81 Call	Bond Future	4671.7700	4.6718	4474.1700	4.4742	4.230	0.0000	0.0000
2023/11/23	2032	02/05/2024	11.81 Put	Bond Future	1329.5200	1.3295	1404.4600	1.4045	5.637	0.0000	0.0000
2023/11/23	2032	02/05/2024	11.21 Call	Bond Future	2891.2200	2.8912	2734.7600	2.7348	5.412	0.0000	0.0000
2023/11/23	2032	02/05/2024	11.21 Put	Bond Future	2267.2700	2.2673	2383.3500	2.3834	5.120	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.57 Put	Bond Future	3864.8700	3.8649	4033.8900	4.0339	4.373	0.0000	0.0000
2023/11/23	2032	02/05/2024	10.57 Call	Bond Future	1459.0500	1.4591	1355.5300	1.3555	7.095	0.0000	0.0000
2023/11/23	2032	01/08/2024	11.14 Call	Bond Future	2935.9400	2.9359	2790.3700	2.7904	4.958	0.0000	0.0000
2023/11/23	2032	01/08/2024	11.14 Put	Bond Future	3088.6200	3.0886	3221.3800	3.2214	4.298	0.0000	0.0000
2023/11/23	2032	01/08/2024	11.15 Call	Bond Future	2960.0300	2.9600	2813.7800	2.8138	4.941	0.0000	0.0000
2023/11/23	2032	01/08/2024	11.15 Put	Bond Future	3067.0300	3.0670	3199.1100	3.1991	4.306	0.0000	0.0000
2023/11/23	2032	01/08/2024	11.13 Call	Bond Future	2911.6600	2.9117	2766.7700	2.7668	4.976	0.0000	0.0000
2023/11/23	2032	01/08/2024	11.13 Put	Bond Future	3110.0500	3.1101	3243.4900	3.2435	4.291	0.0000	0.0000
2023/11/23	2032	01/08/2024		Bond Future	11.1735	88.0860	11.2346	87.8077	0.548	0.0000	0.0000
2023/11/23	2032	07/11/2024	11.48 Call	Bond Future	3697.7800	3.6978	3535.1200	3.5351	4.399	0.0000	0.0000
2023/11/23	2032	07/11/2024	11.48 Put	Bond Future	2822.4600	2.8225	2944.7300	2.9447	4.332	0.0000	0.0000
2023/11/23	2032	07/11/2024	11.49 Call	Bond Future	3723.7500	3.7238	3560.4800	3.5605	4.385	0.0000	0.0000
2023/11/23	2032	07/11/2024	11.49 Put	Bond Future	2804.6800	2.8047	2926.3400	2.9263	4.338	0.0000	0.0000
2023/11/23	2032	07/11/2024	11.47 Call	Bond Future	3672.2200	3.6722	3510.1700	3.5102	4.413	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	
2023/11/23	2032	07/11/2024	11.47 Put	Bond Future	2840.6900	2.8407	2963.5700	2.9636	4.326	0.0000	0.0000
2023/11/23	2032	07/11/2024		Bond Future	11.2814	86.0357	11.3457	85.7508	0.571	0.0000	0.0000
2023/11/23	2032	07/11/2024	13.36 Call	Bond Future	9441.1500	9.4412	9198.7800	9.1988	2.567	0.0000	0.0000
2023/11/23	2032	07/11/2024	13.36 Put	Bond Future	830.8800	0.8309	873.4400	0.8734	5.122	0.0000	0.0000
2023/11/23	2032	07/11/2024	11.64 Put	Bond Future	2548.9300	2.5489	2661.7300	2.6617	4.425	0.0000	0.0000
2023/11/23	2032	07/11/2024	11.64 Call	Bond Future	4120.8700	4.1209	3948.7400	3.9487	4.177	0.0000	0.0000
2023/11/23	2032	06/02/2025		Bond Future	11.4162	87.8451	11.4837	87.5546	0.591	0.0000	0.0000
2023/11/23	2032	06/02/2025	11.72 Call	Bond Future	4273.4200	4.2734	4103.4200	4.1034	3.978	0.0000	0.0000
2023/11/23	2032	06/02/2025	11.72 Put	Bond Future	2976.0800	2.9761	3096.5900	3.0966	4.049	0.0000	0.0000
2023/11/23	2033	01/02/2024		Bond Future	122.7032	122.7032	122.6004	122.6004	0.084	0.0000	0.0000
2023/11/23	2033	02/05/2024		Bond Future	123.9719	123.9719	123.8669	123.8669	0.085	0.0000	0.0000
2023/11/23	2033	01/08/2024		Bond Future	126.7272	126.7272	126.6202	126.6202	0.084	0.0000	0.0000
2023/11/23	2033	07/11/2024		Bond Future	128.2970	128.2970	128.1876	128.1876	0.085	0.0000	0.0000
2023/11/23	2033	06/02/2025		Bond Future	131.0323	131.0323	130.9211	130.9211	0.085	0.0000	0.0000
2023/11/23	2033	06/02/2025	124.94 Call	Bond Future	6092.3000	6.0923	5981.1000	5.9811	1.825	0.0000	0.0000
2023/11/23	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	2037	01/02/2024	13.93 Call	Bond Future	9479.5100	9.4795	9191.1300	9.1911	3.042	0.0000	0.0000
2023/11/23	2037	01/02/2024	13.93 Put	Bond Future	103.2400	0.1032	112.3500	0.1124	8.824	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.93 Call	Bond Future	5219.8400	5.2198	4965.8700	4.9659	4.865	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.93 Put	Bond Future	513.2100	0.5132	556.7300	0.5567	8.480	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.09 Put	Bond Future	1734.9800	1.7350	1860.1000	1.8601	7.212	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.09 Call	Bond Future	2140.7900	2.1408	1968.4200	1.9684	8.052	0.0000	0.0000
2023/11/23	2037	01/02/2024		Bond Future	12.0143	77.3159	12.0697	77.0184	0.461	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.32 Call	Bond Future	2884.2000	2.8842	2683.5400	2.6835	6.957	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.32 Put	Bond Future	1264.2500	1.2643	1361.0800	1.3611	7.659	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.33 Call	Bond Future	2918.6100	2.9186	2716.8100	2.7168	6.914	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.33 Put	Bond Future	1246.5100	1.2465	1342.2000	1.3422	7.677	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.31 Call	Bond Future	2849.9600	2.8500	2650.4400	2.6504	7.001	0.0000	0.0000
2023/11/23	2037	01/02/2024	12.31 Put	Bond Future	1282.2100	1.2822	1380.1800	1.3802	7.641	0.0000	0.0000
2023/11/23	2037	02/05/2024		Bond Future	12.1233	79.0238	12.1809	78.7197	0.475	0.0000	0.0000
2023/11/23	2037	02/05/2024	11.44 Call	Bond Future	1269.6300	1.2696	1171.2600	1.1713	7.748	0.0000	0.0000
2023/11/23	2037	02/05/2024	11.44 Put	Bond Future	5015.4300	5.0154	5221.1400	5.2211	4.102	0.0000	0.0000
2023/11/23	2037	02/05/2024	11.45 Call	Bond Future	1287.3700	1.2874	1188.0600	1.1881	7.714	0.0000	0.0000
2023/11/23	2037	02/05/2024	11.45 Put	Bond Future	4976.4700	4.9765	5181.2400	5.1812	4.115	0.0000	0.0000
2023/11/23	2037	02/05/2024	11.43 Call	Bond Future	1252.0400	1.2520	1154.6200	1.1546	7.781	0.0000	0.0000
2023/11/23	2037	02/05/2024	11.43 Put	Bond Future	5054.5900	5.0546	5261.2500	5.2613	4.089	0.0000	0.0000
2023/11/23	2037	01/08/2024		Bond Future	12.2416	76.5051	12.3015	76.1946	0.489	0.0000	0.0000
2023/11/23	2037	01/08/2024	12.10 Call	Bond Future	3188.7000	3.1887	3031.8200	3.0318	4.920	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
2023/11/23	2037	01/08/2024	12.10 Put	Bond Future		3930.3200	3.9303	4083.9700	4.0840	3.909	0.0000	0.0000
2023/11/23	2037	01/08/2024	12.11 Call	Bond Future		3215.2100	3.2152	3057.5700	3.0576	4.903	0.0000	0.0000
2023/11/23	2037	01/08/2024	12.11 Put	Bond Future		3904.1100	3.9041	4057.0000	4.0570	3.916	0.0000	0.0000
2023/11/23	2037	01/08/2024	12.09 Call	Bond Future		3162.2900	3.1623	3006.1700	3.0062	4.937	0.0000	0.0000
2023/11/23	2037	01/08/2024	12.09 Put	Bond Future		3956.6800	3.9567	4111.0900	4.1111	3.903	0.0000	0.0000
2023/11/23	2037	01/08/2024	13.82 Call	Bond Future		8832.6000	8.8326	8579.5000	8.5795	2.866	0.0000	0.0000
2023/11/23	2037	01/08/2024	13.82 Put	Bond Future		1225.9900	1.2260	1283.4200	1.2834	4.684	0.0000	0.0000
2023/11/23	2037	01/08/2024	13.17 Call	Bond Future		6519.9700	6.5200	6294.6900	6.2947	3.455	0.0000	0.0000
2023/11/23	2037	01/08/2024	13.17 Put	Bond Future		1904.8000	1.9048	1990.0500	1.9901	4.476	0.0000	0.0000
2023/11/23	2037	07/11/2024		Bond Future		12.3623	78.3440	12.4247	78.0261	0.505	0.0000	0.0000
2023/11/23	2037	07/11/2024	12.58 Call	Bond Future		4834.2800	4.8343	4649.4900	4.6495	3.822	0.0000	0.0000
2023/11/23	2037	07/11/2024	12.58 Put	Bond Future		3733.5400	3.7335	3866.6500	3.8667	3.565	0.0000	0.0000
2023/11/23	2037	07/11/2024	12.59 Call	Bond Future		4863.3400	4.8633	4677.9500	4.6780	3.812	0.0000	0.0000
2023/11/23	2037	07/11/2024	12.59 Put	Bond Future		3712.5900	3.7126	3845.1000	3.8451	3.569	0.0000	0.0000
2023/11/23	2037	07/11/2024	12.57 Call	Bond Future		4805.6000	4.8056	4621.3900	4.6214	3.833	0.0000	0.0000
2023/11/23	2037	07/11/2024	12.57 Put	Bond Future		3754.9100	3.7549	3888.6000	3.8886	3.560	0.0000	0.0000
2023/11/23	2037	06/02/2025		Bond Future		12.5032	75.7314	12.5681	75.4071	0.519	0.0000	0.0000
2023/11/23	2037	06/02/2025	12.76 Call	Bond Future		5231.8600	5.2319	5042.3300	5.0423	3.623	0.0000	0.0000
2023/11/23	2037	06/02/2025	12.76 Put	Bond Future		3961.1900	3.9612	4095.9000	4.0959	3.401	0.0000	0.0000
2023/11/23	2038	01/02/2024		Bond Future		132.0069	132.0069	131.5470	131.5470	0.348	0.0000	0.0000
2023/11/23	2038	02/05/2024		Bond Future		134.9547	134.9547	134.4847	134.4847	0.348	0.0000	0.0000
2023/11/23	2038	01/08/2024		Bond Future		135.8727	135.8727	135.3925	135.3925	0.353	0.0000	0.0000
2023/11/23	2038	07/11/2024		Bond Future		139.1736	139.1736	138.6820	138.6820	0.353	0.0000	0.0000
2023/11/23	2038	06/02/2025		Bond Future		140.0082	140.0082	139.5067	139.5067	0.358	0.0000	0.0000
2023/11/23	2038	06/02/2025	135.23 Call	Bond Future		4778.2100	4.7782	4276.7400	4.2767	10.495	0.0000	0.0000
2023/11/23	2038	06/02/2025	135.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.30 Put	Bond Future		1932.5300	1.9325	2054.5700	2.0546	6.315	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.30 Call	Bond Future		2180.4700	2.1805	2017.2500	2.0173	7.486	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.90 Put	Bond Future		835.7100	0.8357	895.3900	0.8954	7.141	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.90 Call	Bond Future		4369.1300	4.3691	4143.5500	4.1436	5.163	0.0000	0.0000
2023/11/23	2040	01/02/2024	13.90 Call	Bond Future		8718.7600	8.7188	8447.1500	8.4472	3.115	0.0000	0.0000
2023/11/23	2040	01/02/2024	13.90 Put	Bond Future		181.3700	0.1814	195.0200	0.1950	7.526	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.34 Call	Bond Future		2306.8600	2.3069	2138.6300	2.1386	7.293	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.34 Put	Bond Future		1832.8100	1.8328	1949.8400	1.9498	6.385	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.35 Call	Bond Future		2338.9200	2.3389	2169.4400	2.1694	7.246	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.35 Put	Bond Future		1808.5000	1.8085	1924.2800	1.9243	6.402	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.33 Call	Bond Future		2274.8900	2.2749	2107.9000	2.1079	7.341	0.0000	0.0000
2023/11/23	2040	01/02/2024	12.33 Put	Bond Future		1857.2700	1.8573	1975.5400	1.9755	6.368	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	
2023/11/23	2040	01/02/2024		Bond Future	12.2564	77.5441	12.3066	77.2588	0.410	0.0000	0.0000
2023/11/23	2040	02/05/2024		Bond Future	12.3676	79.2569	12.4198	78.9654	0.422	0.0000	0.0000
2023/11/23	2040	02/05/2024	11.61 Call	Bond Future	1227.8900	1.2279	1138.6500	1.1387	7.268	0.0000	0.0000
2023/11/23	2040	02/05/2024	11.61 Put	Bond Future	5664.8300	5.6648	5867.1200	5.8671	3.571	0.0000	0.0000
2023/11/23	2040	02/05/2024	11.62 Call	Bond Future	1245.7200	1.2457	1155.5900	1.1556	7.235	0.0000	0.0000
2023/11/23	2040	02/05/2024	11.62 Put	Bond Future	5621.5500	5.6216	5822.9500	5.8230	3.583	0.0000	0.0000
2023/11/23	2040	02/05/2024	11.60 Call	Bond Future	1210.3900	1.2104	1122.0400	1.1220	7.299	0.0000	0.0000
2023/11/23	2040	02/05/2024	11.60 Put	Bond Future	5708.5200	5.7085	5911.7000	5.9117	3.559	0.0000	0.0000
2023/11/23	2040	01/08/2024		Bond Future	12.4879	76.4930	12.5421	76.1953	0.434	0.0000	0.0000
2023/11/23	2040	01/08/2024	12.33 Call	Bond Future	3367.3000	3.3673	3216.5200	3.2165	4.478	0.0000	0.0000
2023/11/23	2040	01/08/2024	12.33 Put	Bond Future	4245.0600	4.2451	4392.0100	4.3920	3.462	0.0000	0.0000
2023/11/23	2040	01/08/2024	12.34 Call	Bond Future	3395.2700	3.3953	3243.7600	3.2438	4.462	0.0000	0.0000
2023/11/23	2040	01/08/2024	12.34 Put	Bond Future	4216.9700	4.2170	4363.1900	4.3632	3.467	0.0000	0.0000
2023/11/23	2040	01/08/2024	12.32 Call	Bond Future	3339.6900	3.3397	3189.6300	3.1896	4.493	0.0000	0.0000
2023/11/23	2040	01/08/2024	12.32 Put	Bond Future	4273.5800	4.2736	4421.2500	4.4213	3.455	0.0000	0.0000
2023/11/23	2040	07/11/2024		Bond Future	12.6106	78.3314	12.6670	78.0267	0.447	0.0000	0.0000
2023/11/23	2040	07/11/2024	12.85 Call	Bond Future	5044.9300	5.0449	4865.4100	4.8654	3.558	0.0000	0.0000
2023/11/23	2040	07/11/2024	12.85 Put	Bond Future	3764.3100	3.7643	3889.4800	3.8895	3.325	0.0000	0.0000
2023/11/23	2040	07/11/2024	12.86 Call	Bond Future	5075.9300	5.0759	4895.8400	4.8958	3.548	0.0000	0.0000
2023/11/23	2040	07/11/2024	12.86 Put	Bond Future	3742.5600	3.7426	3867.1600	3.8672	3.329	0.0000	0.0000
2023/11/23	2040	07/11/2024	12.84 Call	Bond Future	5013.9900	5.0140	4835.0500	4.8351	3.569	0.0000	0.0000
2023/11/23	2040	07/11/2024	12.84 Put	Bond Future	3786.1800	3.7862	3911.9300	3.9119	3.321	0.0000	0.0000
2023/11/23	2040	06/02/2025		Bond Future	12.7518	75.4675	12.8105	75.1567	0.460	0.0000	0.0000
2023/11/23	2040	06/02/2025	12.95 Call	Bond Future	5280.0500	5.2801	5100.3100	5.1003	3.404	0.0000	0.0000
2023/11/23	2040	06/02/2025	12.95 Put	Bond Future	4237.9200	4.2379	4368.9700	4.3690	3.092	0.0000	0.0000
2023/11/23	2044	01/02/2024	13.00 Call	Bond Future	4642.6000	4.6426	4388.0600	4.3881	5.483	0.0000	0.0000
2023/11/23	2044	01/02/2024	13.00 Put	Bond Future	780.0100	0.7800	843.0600	0.8431	8.083	0.0000	0.0000
2023/11/23	2044	01/02/2024	13.25 Call	Bond Future	5695.3300	5.6953	5422.6600	5.4227	4.788	0.0000	0.0000
2023/11/23	2044	01/02/2024	13.25 Put	Bond Future	539.6600	0.5397	584.5800	0.5846	8.324	0.0000	0.0000
2023/11/23	2044	01/02/2024		Bond Future	12.2977	73.9487	12.3531	73.6311	0.450	0.0000	0.0000
2023/11/23	2044	01/02/2024	12.28 Call	Bond Future	2017.9200	2.0179	1846.5200	1.8465	8.494	0.0000	0.0000
2023/11/23	2044	01/02/2024	12.28 Put	Bond Future	2119.6400	2.1196	2265.8300	2.2658	6.897	0.0000	0.0000
2023/11/23	2044	01/02/2024	12.29 Call	Bond Future	2048.0800	2.0481	1875.2400	1.8752	8.439	0.0000	0.0000
2023/11/23	2044	01/02/2024	12.29 Put	Bond Future	2092.1700	2.0922	2236.9200	2.2369	6.919	0.0000	0.0000
2023/11/23	2044	01/02/2024	12.27 Call	Bond Future	1987.8500	1.9879	1817.9000	1.8179	8.549	0.0000	0.0000
2023/11/23	2044	01/02/2024	12.27 Put	Bond Future	2147.2800	2.1473	2294.9200	2.2949	6.876	0.0000	0.0000
2023/11/23	2044	02/05/2024	11.66 Call	Bond Future	1263.8500	1.2639	1164.0900	1.1641	7.893	0.0000	0.0000
2023/11/23	2044	02/05/2024	11.66 Put	Bond Future	5692.0400	5.6920	5916.8600	5.9169	3.950	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	
2023/11/23	2044	02/05/2024	11.67 Call	Bond Future	1282.0900	1.2821	1181.3300	1.1813	7.859	0.0000	0.0000
2023/11/23	2044	02/05/2024	11.67 Put	Bond Future	5647.8400	5.6478	5871.6600	5.8717	3.963	0.0000	0.0000
2023/11/23	2044	02/05/2024	11.65 Call	Bond Future	1245.7800	1.2458	1147.0200	1.1470	7.928	0.0000	0.0000
2023/11/23	2044	02/05/2024	11.65 Put	Bond Future	5736.4900	5.7365	5962.3100	5.9623	3.937	0.0000	0.0000
2023/11/23	2044	02/05/2024		Bond Future	12.4038	75.5822	12.4613	75.2576	0.463	0.0000	0.0000
2023/11/23	2044	01/08/2024		Bond Future	12.5182	72.8626	12.5779	72.5311	0.477	0.0000	0.0000
2023/11/23	2044	01/08/2024	12.29 Call	Bond Future	3217.6000	3.2176	3055.8400	3.0558	5.027	0.0000	0.0000
2023/11/23	2044	01/08/2024	12.29 Put	Bond Future	4509.4800	4.5095	4679.2400	4.6792	3.765	0.0000	0.0000
2023/11/23	2044	01/08/2024	12.30 Call	Bond Future	3245.2000	3.2452	3082.6300	3.0826	5.010	0.0000	0.0000
2023/11/23	2044	01/08/2024	12.30 Put	Bond Future	4479.6700	4.4797	4648.6200	4.6486	3.771	0.0000	0.0000
2023/11/23	2044	01/08/2024	12.28 Call	Bond Future	3190.3400	3.1903	3029.4000	3.0294	5.045	0.0000	0.0000
2023/11/23	2044	01/08/2024	12.28 Put	Bond Future	4539.6900	4.5397	4710.2700	4.7103	3.758	0.0000	0.0000
2023/11/23	2044	07/11/2024		Bond Future	12.6345	74.6137	12.6966	74.2744	0.491	0.0000	0.0000
2023/11/23	2044	07/11/2024	12.91 Call	Bond Future	5226.6500	5.2267	5024.6200	5.0246	3.865	0.0000	0.0000
2023/11/23	2044	07/11/2024	12.91 Put	Bond Future	3740.0000	3.7400	3877.3600	3.8774	3.673	0.0000	0.0000
2023/11/23	2044	07/11/2024	12.92 Call	Bond Future	5257.8500	5.2579	5055.1900	5.0552	3.854	0.0000	0.0000
2023/11/23	2044	07/11/2024	12.92 Put	Bond Future	3718.2000	3.7182	3854.9300	3.8549	3.677	0.0000	0.0000
2023/11/23	2044	07/11/2024	12.90 Call	Bond Future	5195.5100	5.1955	4994.1200	4.9941	3.876	0.0000	0.0000
2023/11/23	2044	07/11/2024	12.90 Put	Bond Future	3761.9300	3.7619	3899.9300	3.8999	3.668	0.0000	0.0000
2023/11/23	2044	06/02/2025		Bond Future	12.7680	71.7968	12.8324	71.4506	0.505	0.0000	0.0000
2023/11/23	2044	06/02/2025	13.02 Call	Bond Future	5524.8300	5.5248	5321.4100	5.3214	3.682	0.0000	0.0000
2023/11/23	2044	06/02/2025	13.02 Put	Bond Future	4187.1900	4.1872	4329.9500	4.3300	3.409	0.0000	0.0000
2023/11/23	2046	01/02/2024		Bond Future	116.0468	116.0468	115.7766	115.7766	0.233	0.0000	0.0000
2023/11/23	2046	02/05/2024		Bond Future	116.4776	116.4776	116.2016	116.2016	0.237	0.0000	0.0000
2023/11/23	2046	01/08/2024		Bond Future	119.0661	119.0661	118.7839	118.7839	0.237	0.0000	0.0000
2023/11/23	2046	07/11/2024		Bond Future	119.7411	119.7411	119.4525	119.4525	0.241	0.0000	0.0000
2023/11/23	2046	06/02/2025		Bond Future	122.2920	122.2920	121.9976	121.9976	0.241	0.0000	0.0000
2023/11/23	2046	06/02/2025	114.01 Call	Bond Future	8281.9600	8.2820	7987.6200	7.9876	3.554	0.0000	0.0000
2023/11/23	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	2050	01/02/2024		Bond Future	115.9354	115.9354	115.3317	115.3317	0.521	0.0000	0.0000
2023/11/23	2050	02/05/2024		Bond Future	118.5243	118.5243	117.9073	117.9073	0.521	0.0000	0.0000
2023/11/23	2050	01/08/2024		Bond Future	118.8400	118.8400	118.2095	118.2095	0.530	0.0000	0.0000
2023/11/23	2050	07/11/2024		Bond Future	121.7273	121.7273	121.0817	121.0817	0.530	0.0000	0.0000
2023/11/23	2050	06/02/2025		Bond Future	121.9450	121.9450	121.2863	121.2863	0.540	0.0000	0.0000
2023/11/23	2050	06/02/2025	115.60 Call	Bond Future	6345.0100	6.3450	5686.3000	5.6863	10.382	0.0000	0.0000
2023/11/23	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	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
2023/11/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	AL37	01/02/2024		Index Future	936.6710	936.6710	934.8870	0.190	0.0000	0.0000
2023/11/23	AL37	02/05/2024		Index Future	957.3620	957.3620	955.5390	0.190	0.0000	0.0000
2023/11/23	AL37	01/08/2024		Index Future	978.4210	978.4210	976.5600	0.190	0.0000	0.0000
2023/11/23	AL37	07/11/2024		Index Future	1001.9690	1001.9690	1000.0650	0.190	0.0000	0.0000
2023/11/23	AL37	06/02/2025		Index Future	1023.1420	1023.1420	1021.2010	0.190	0.0000	0.0000
2023/11/23	AL7T	01/02/2024		Index Future	1075.3140	1075.3140	1071.6480	0.341	0.0000	0.0000
2023/11/23	AL7T	02/05/2024		Index Future	1099.0680	1099.0680	1095.3220	0.341	0.0000	0.0000
2023/11/23	AL7T	01/08/2024		Index Future	1123.2450	1123.2450	1119.4180	0.341	0.0000	0.0000
2023/11/23	AL7T	07/11/2024		Index Future	1150.2780	1150.2780	1146.3610	0.341	0.0000	0.0000
2023/11/23	AL7T	06/02/2025		Index Future	1174.5840	1174.5840	1170.5900	0.340	0.0000	0.0000
2023/11/23	ALBI	01/02/2024		Index Future	938.3280	938.3280	935.4290	0.309	0.0000	0.0000
2023/11/23	ALBI	02/05/2024		Index Future	959.0570	959.0570	956.0940	0.309	0.0000	0.0000
2023/11/23	ALBI	01/08/2024		Index Future	980.1530	980.1530	977.1280	0.309	0.0000	0.0000
2023/11/23	ALBI	07/11/2024		Index Future	1003.7420	1003.7420	1000.6460	0.308	0.0000	0.0000
2023/11/23	ALBI	06/02/2025		Index Future	1024.9520	1024.9520	1021.7950	0.308	0.0000	0.0000
2023/11/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	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
2023/11/23	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2023/11/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	ES33	01/02/2024		Bond Future	12.5001	75.4307	12.5605	75.1636	0.483	0.0000
2023/11/23	ES33	02/05/2024		Bond Future	12.6386	73.3163	12.7016	73.0433	0.499	0.0000
2023/11/23	ES33	01/08/2024		Bond Future	12.7853	74.9449	12.8511	74.6660	0.515	0.0000
2023/11/23	ES33	07/11/2024		Bond Future	12.9527	72.9605	13.0216	72.6750	0.533	0.0000
2023/11/23	ES33	06/02/2025		Bond Future	13.1462	74.5102	13.2184	74.2189	0.549	0.0000
2023/11/23	ES33	06/02/2025	13.34 Call	Bond Future	778.6200	0.7786	487.3200	0.4873	37.412	0.0000
2023/11/23	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/23	ES42	01/02/2024		Bond Future	12.9752	71.3845	13.0305	71.1018	0.426	0.0000
2023/11/23	ES42	02/05/2024		Bond Future	13.1064	68.7160	13.1638	68.4271	0.438	0.0000
2023/11/23	ES42	01/08/2024		Bond Future	13.2418	70.2418	13.3015	69.9466	0.451	0.0000
2023/11/23	ES42	07/11/2024		Bond Future	13.3929	67.6784	13.4552	67.3762	0.465	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	
2023/11/23	ES42	06/02/2025		Bond Future	13.5579	69.1127	13.6228	68.8043	0.478	0.0000	0.0000
2023/11/23	ES42	06/02/2025	13.71 Call	Bond Future	719.2100	0.7192	410.8400	0.4108	42.876	0.0000	0.0000
2023/11/23	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	01/02/2024		GOVI	924.7860	924.7860	921.9410	921.9410	0.308	0.0000	0.0000
2023/11/23	GOVI	01/02/2024	879.99 Call	GOVI	447960.0000	44.7960	419510.0000	41.9510	6.351	0.0000	0.0000
2023/11/23	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	01/02/2024	880.00 Call	GOVI	447860.0000	44.7860	419410.0000	41.9410	6.352	0.0000	0.0000
2023/11/23	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	01/02/2024	879.98 Call	GOVI	448060.0000	44.8060	419610.0000	41.9610	6.350	0.0000	0.0000
2023/11/23	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	02/05/2024		GOVI	945.2150	945.2150	942.3080	942.3080	0.308	0.0000	0.0000
2023/11/23	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	02/05/2024	950.98 Put	GOVI	57650.0000	5.7650	86720.0000	8.6720	50.425	0.0000	0.0000
2023/11/23	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	02/05/2024	950.99 Put	GOVI	57750.0000	5.7750	86820.0000	8.6820	50.338	0.0000	0.0000
2023/11/23	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	02/05/2024	950.97 Put	GOVI	57550.0000	5.7550	86620.0000	8.6620	50.513	0.0000	0.0000
2023/11/23	GOVI	01/08/2024		GOVI	966.0070	966.0070	963.0380	963.0380	0.307	0.0000	0.0000
2023/11/23	GOVI	01/08/2024	943.38 Call	GOVI	226270.0000	22.6270	196580.0000	19.6580	13.121	0.0000	0.0000
2023/11/23	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	01/08/2024	943.39 Call	GOVI	226170.0000	22.6170	196480.0000	19.6480	13.127	0.0000	0.0000
2023/11/23	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	01/08/2024	943.37 Call	GOVI	226370.0000	22.6370	196680.0000	19.6680	13.116	0.0000	0.0000
2023/11/23	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	07/11/2024		GOVI	989.2560	989.2560	986.2170	986.2170	0.307	0.0000	0.0000
2023/11/23	GOVI	07/11/2024	948.79 Call	GOVI	404660.0000	40.4660	374270.0000	37.4270	7.510	0.0000	0.0000
2023/11/23	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	07/11/2024	948.80 Call	GOVI	404560.0000	40.4560	374170.0000	37.4170	7.512	0.0000	0.0000
2023/11/23	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	07/11/2024	948.78 Call	GOVI	404760.0000	40.4760	374370.0000	37.4370	7.508	0.0000	0.0000
2023/11/23	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GOVI	06/02/2025		GOVI	1010.1600	1010.1600	1007.0610	1007.0610	0.307	0.0000	0.0000
2023/11/23	GOVI	06/02/2025	972.00 Call	GOVI	381600.0000	38.1600	350610.0000	35.0610	8.121	0.0000	0.0000
2023/11/23	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/23	IGOV	01/02/2024		Index Future	346.8000	346.8000	345.8940	345.8940	0.261	0.0000	0.0000
2023/11/23	IGOV	02/05/2024		Index Future	354.5440	354.5440	353.6180	353.6180	0.261	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	
2023/11/23	IGOV	01/08/2024		Index Future	362.4250	362.4250	361.4790	361.4790	0.261	0.0000	0.0000
2023/11/23	IGOV	07/11/2024		Index Future	371.2330	371.2330	370.2650	370.2650	0.261	0.0000	0.0000
2023/11/23	IGOV	06/02/2025		Index Future	379.1560	379.1560	378.1690	378.1690	0.260	0.0000	0.0000
2023/11/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/23	JBAF	15/11/2023		Jibar Tradeable Future	8.3580	8.3580	8.3580	91.6420	0.000	0.0000	0.0000
2023/11/23	JBAF	20/12/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/11/23	JBAF	17/01/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/11/23	JBAF	21/02/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/11/23	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/11/23	JBAF	17/04/2024		Jibar Tradeable Future	8.2600	91.7400	8.2600	91.7400	0.000	0.0000	0.0000
2023/11/23	JBAF	15/05/2024		Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000
2023/11/23	JBAF	19/06/2024		Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000
2023/11/23	JBAF	18/09/2024		Jibar Tradeable Future	7.9400	92.0600	7.9400	92.0600	0.000	0.0000	0.0000
2023/11/23	JBAF	18/12/2024		Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000
2023/11/23	JBAF	19/03/2025		Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000
2023/11/23	JBAF	18/06/2025		Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000
2023/11/23	JBAF	17/09/2025		Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000
2023/11/23	R035	01/02/2024	10.62 Put	Bond Future	6109.9400	6.1099	6427.1000	6.4271	5.191	0.0000	0.0000
2023/11/23	R035	01/02/2024	10.62 Call	Bond Future	186.0600	0.1861	150.5300	0.1505	19.096	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	
2023/11/23	R035	01/02/2024	11.12 Put	Bond Future	3707.3900	3.7074	3963.7900	3.9638	6.916	0.0000	0.0000
2023/11/23	R035	01/02/2024	11.12 Call	Bond Future	673.8100	0.6738	577.5200	0.5775	14.290	0.0000	0.0000
2023/11/23	R035	01/02/2024	13.46 Call	Bond Future	8993.8800	8.9939	8654.6200	8.6546	3.772	0.0000	0.0000
2023/11/23	R035	01/02/2024	13.46 Put	Bond Future	114.6700	0.1147	128.1000	0.1281	11.712	0.0000	0.0000
2023/11/23	R035	01/02/2024		Bond Future	11.6706	86.7620	11.7364	86.4093	0.564	0.0000	0.0000
2023/11/23	R035	01/02/2024	12.19 Call	Bond Future	3619.9600	3.6200	3357.9800	3.3580	7.237	0.0000	0.0000
2023/11/23	R035	01/02/2024	12.19 Put	Bond Future	893.9000	0.8939	984.6100	0.9846	10.148	0.0000	0.0000
2023/11/23	R035	01/02/2024	12.20 Call	Bond Future	3657.8500	3.6579	3394.7100	3.3947	7.194	0.0000	0.0000
2023/11/23	R035	01/02/2024	12.20 Put	Bond Future	880.5600	0.8806	970.1100	0.9701	10.170	0.0000	0.0000
2023/11/23	R035	01/02/2024	12.18 Call	Bond Future	3582.2000	3.5822	3321.3900	3.3214	7.281	0.0000	0.0000
2023/11/23	R035	01/02/2024	12.18 Put	Bond Future	907.4300	0.9074	999.3100	0.9993	10.125	0.0000	0.0000
2023/11/23	R035	02/05/2024		Bond Future	11.7707	84.1666	11.8392	83.8062	0.582	0.0000	0.0000
2023/11/23	R035	02/05/2024	11.20 Call	Bond Future	1432.2600	1.4323	1306.5300	1.3065	8.778	0.0000	0.0000
2023/11/23	R035	02/05/2024	11.20 Put	Bond Future	4522.4300	4.5224	4757.1300	4.7571	5.190	0.0000	0.0000
2023/11/23	R035	02/05/2024	11.21 Call	Bond Future	1451.4000	1.4514	1324.5400	1.3245	8.741	0.0000	0.0000
2023/11/23	R035	02/05/2024	11.21 Put	Bond Future	4486.0600	4.4861	4719.6300	4.7196	5.207	0.0000	0.0000
2023/11/23	R035	02/05/2024	11.19 Call	Bond Future	1413.2700	1.4133	1288.6800	1.2887	8.816	0.0000	0.0000
2023/11/23	R035	02/05/2024	11.19 Put	Bond Future	4559.0100	4.5590	4794.8500	4.7949	5.173	0.0000	0.0000
2023/11/23	R035	01/08/2024		Bond Future	11.8766	86.0171	11.9479	85.6489	0.601	0.0000	0.0000
2023/11/23	R035	01/08/2024	11.80 Call	Bond Future	3277.9400	3.2779	3089.4000	3.0894	5.752	0.0000	0.0000
2023/11/23	R035	01/08/2024	11.80 Put	Bond Future	3675.7300	3.6757	3855.4100	3.8554	4.888	0.0000	0.0000
2023/11/23	R035	01/08/2024	11.81 Call	Bond Future	3304.9200	3.3049	3115.4900	3.1155	5.732	0.0000	0.0000
2023/11/23	R035	01/08/2024	11.81 Put	Bond Future	3650.5900	3.6506	3829.3800	3.8294	4.898	0.0000	0.0000
2023/11/23	R035	01/08/2024	11.79 Call	Bond Future	3250.7800	3.2508	3063.1400	3.0631	5.772	0.0000	0.0000
2023/11/23	R035	01/08/2024	11.79 Put	Bond Future	3700.7300	3.7007	3881.3100	3.8813	4.880	0.0000	0.0000
2023/11/23	R035	07/11/2024		Bond Future	11.9983	83.5680	12.0729	83.1911	0.621	0.0000	0.0000
2023/11/23	R035	07/11/2024	12.18 Call	Bond Future	4360.7500	4.3608	4146.8400	4.1468	4.905	0.0000	0.0000
2023/11/23	R035	07/11/2024	12.18 Put	Bond Future	3446.3500	3.4464	3609.3200	3.6093	4.729	0.0000	0.0000
2023/11/23	R035	07/11/2024	12.19 Call	Bond Future	4389.6900	4.3897	4175.0100	4.1750	4.891	0.0000	0.0000
2023/11/23	R035	07/11/2024	12.19 Put	Bond Future	3425.3700	3.4254	3587.5700	3.5876	4.735	0.0000	0.0000
2023/11/23	R035	07/11/2024	12.17 Call	Bond Future	4331.8900	4.3319	4118.7400	4.1187	4.920	0.0000	0.0000
2023/11/23	R035	07/11/2024	12.17 Put	Bond Future	3467.4500	3.4675	3631.1800	3.6312	4.722	0.0000	0.0000
2023/11/23	R035	06/02/2025		Bond Future	12.1439	85.3259	12.2217	84.9415	0.641	0.0000	0.0000
2023/11/23	R035	06/02/2025	12.41 Call	Bond Future	4859.1600	4.8592	4636.5600	4.6366	4.581	0.0000	0.0000
2023/11/23	R035	06/02/2025	12.41 Put	Bond Future	3554.3400	3.5543	3716.2100	3.7162	4.554	0.0000	0.0000
2023/11/23	R053	01/02/2024	12.93 Call	Bond Future	6118.2000	6.1182	5813.6900	5.8137	4.977	0.0000	0.0000
2023/11/23	R053	01/02/2024	12.93 Put	Bond Future	1074.5300	1.0745	1149.6500	1.1497	6.991	0.0000	0.0000
2023/11/23	R053	01/02/2024	12.94 Call	Bond Future	6171.5800	6.1716	5866.1100	5.8661	4.950	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	
2023/11/23	R053	01/02/2024	12.94 Put	Bond Future	1059.4800	1.0595	1133.6400	1.1336	7.000	0.0000	0.0000
2023/11/23	R053	01/02/2024	12.92 Call	Bond Future	6064.7800	6.0648	5761.2500	5.7613	5.005	0.0000	0.0000
2023/11/23	R053	01/02/2024	12.92 Put	Bond Future	1089.6300	1.0896	1165.7300	1.1657	6.984	0.0000	0.0000
2023/11/23	R053	01/02/2024		Bond Future	12.2297	99.2720	12.2800	98.8924	0.411	0.0000	0.0000
2023/11/23	R053	02/05/2024		Bond Future	12.3313	95.6002	12.3835	95.2122	0.424	0.0000	0.0000
2023/11/23	R053	02/05/2024	13.03 Call	Bond Future	7239.9600	7.2400	6959.7200	6.9597	3.871	0.0000	0.0000
2023/11/23	R053	02/05/2024	13.03 Put	Bond Future	2283.5700	2.2836	2391.3300	2.3913	4.719	0.0000	0.0000
2023/11/23	R053	02/05/2024	13.04 Call	Bond Future	7288.2100	7.2882	7007.1800	7.0072	3.856	0.0000	0.0000
2023/11/23	R053	02/05/2024	13.04 Put	Bond Future	2264.4000	2.2644	2371.3700	2.3714	4.724	0.0000	0.0000
2023/11/23	R053	02/05/2024	13.02 Call	Bond Future	7191.5500	7.1916	6912.1200	6.9121	3.886	0.0000	0.0000
2023/11/23	R053	02/05/2024	13.02 Put	Bond Future	2302.6800	2.3027	2411.2500	2.4113	4.715	0.0000	0.0000
2023/11/23	R053	01/08/2024	13.14 Call	Bond Future	8184.8900	8.1849	7912.2400	7.9122	3.331	0.0000	0.0000
2023/11/23	R053	01/08/2024	13.14 Put	Bond Future	3281.2400	3.2812	3404.8900	3.4049	3.768	0.0000	0.0000
2023/11/23	R053	01/08/2024	13.15 Call	Bond Future	8230.4800	8.2305	7957.1500	7.9572	3.321	0.0000	0.0000
2023/11/23	R053	01/08/2024	13.15 Put	Bond Future	3260.4700	3.2605	3383.4400	3.3834	3.772	0.0000	0.0000
2023/11/23	R053	01/08/2024	13.13 Call	Bond Future	8139.6400	8.1396	7867.6800	7.8677	3.341	0.0000	0.0000
2023/11/23	R053	01/08/2024	13.13 Put	Bond Future	3302.4500	3.3025	3426.7900	3.4268	3.765	0.0000	0.0000
2023/11/23	R053	01/08/2024		Bond Future	12.4376	97.7013	12.4918	97.3050	0.436	0.0000	0.0000
2023/11/23	R053	07/11/2024	12.80 Call	Bond Future	6960.0000	6.9600	6719.2000	6.7192	3.460	0.0000	0.0000
2023/11/23	R053	07/11/2024	12.80 Put	Bond Future	5216.2100	5.2162	5381.0400	5.3810	3.160	0.0000	0.0000
2023/11/23	R053	07/11/2024	12.81 Call	Bond Future	7000.8300	7.0008	6759.2900	6.7593	3.450	0.0000	0.0000
2023/11/23	R053	07/11/2024	12.81 Put	Bond Future	5187.4800	5.1875	5351.5700	5.3516	3.163	0.0000	0.0000
2023/11/23	R053	07/11/2024	12.79 Call	Bond Future	6919.2500	6.9193	6679.1800	6.6792	3.470	0.0000	0.0000
2023/11/23	R053	07/11/2024	12.79 Put	Bond Future	5245.1100	5.2451	5410.6700	5.4107	3.156	0.0000	0.0000
2023/11/23	R053	07/11/2024		Bond Future	12.5538	94.1764	12.6103	93.7708	0.450	0.0000	0.0000
2023/11/23	R053	06/02/2025		Bond Future	12.6845	96.1543	12.7433	95.7406	0.463	0.0000	0.0000
2023/11/23	R053	06/02/2025	12.94 Call	Bond Future	7374.5500	7.3746	7130.6000	7.1306	3.308	0.0000	0.0000
2023/11/23	R053	06/02/2025	12.94 Put	Bond Future	5600.5200	5.6005	5770.2900	5.7703	3.031	0.0000	0.0000
2023/11/23	R186	01/02/2024		Bond Future	8.8831	105.3469	8.9369	105.2100	0.605	0.0000	0.0000
2023/11/23	R186	01/02/2024	9.51 Call	Bond Future	1803.8200	1.8038	1691.8200	1.6918	6.209	0.0000	0.0000
2023/11/23	R186	01/02/2024	9.51 Put	Bond Future	219.7700	0.2198	244.7300	0.2447	11.357	0.0000	0.0000
2023/11/23	R186	01/02/2024	9.52 Call	Bond Future	1824.6200	1.8246	1712.1900	1.7122	6.162	0.0000	0.0000
2023/11/23	R186	01/02/2024	9.52 Put	Bond Future	215.5500	0.2156	240.0800	0.2401	11.380	0.0000	0.0000
2023/11/23	R186	01/02/2024	9.50 Call	Bond Future	1783.2200	1.7832	1671.6800	1.6717	6.255	0.0000	0.0000
2023/11/23	R186	01/02/2024	9.50 Put	Bond Future	224.2000	0.2242	249.6200	0.2496	11.338	0.0000	0.0000
2023/11/23	R186	02/05/2024		Bond Future	8.8722	107.6740	8.9317	107.5341	0.671	0.0000	0.0000
2023/11/23	R186	02/05/2024	8.00 Call	Bond Future	222.8300	0.2228	196.5800	0.1966	11.780	0.0000	0.0000
2023/11/23	R186	02/05/2024	8.00 Put	Bond Future	2299.9600	2.3000	2413.6100	2.4136	4.941	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	
2023/11/23	R186	02/05/2024	8.01 Call	Bond Future	227.7200	0.2277	201.0400	0.2010	11.716	0.0000	0.0000
2023/11/23	R186	02/05/2024	8.01 Put	Bond Future	2280.7300	2.2807	2393.9500	2.3940	4.964	0.0000	0.0000
2023/11/23	R186	02/05/2024	7.99 Call	Bond Future	218.0100	0.2180	192.1900	0.1922	11.843	0.0000	0.0000
2023/11/23	R186	02/05/2024	7.99 Put	Bond Future	2319.2600	2.3193	2433.3400	2.4333	4.919	0.0000	0.0000
2023/11/23	R186	02/05/2024	10.40 Call	Bond Future	3716.6500	3.7167	3592.9400	3.5929	3.329	0.0000	0.0000
2023/11/23	R186	02/05/2024	10.40 Put	Bond Future	201.3700	0.2014	217.5600	0.2176	8.040	0.0000	0.0000
2023/11/23	R186	02/05/2024	9.73 Put	Bond Future	416.1400	0.4161	447.9000	0.4479	7.632	0.0000	0.0000
2023/11/23	R186	02/05/2024	9.73 Call	Bond Future	2408.8200	2.4088	2300.6800	2.3007	4.489	0.0000	0.0000
2023/11/23	R186	01/08/2024	8.69 Call	Bond Future	991.5000	0.9915	925.7100	0.9257	6.635	0.0000	0.0000
2023/11/23	R186	01/08/2024	8.69 Put	Bond Future	1366.5600	1.3666	1443.5100	1.4435	5.631	0.0000	0.0000
2023/11/23	R186	01/08/2024	8.70 Call	Bond Future	1003.1800	1.0032	936.9500	0.9370	6.602	0.0000	0.0000
2023/11/23	R186	01/08/2024	8.70 Put	Bond Future	1356.6600	1.3567	1433.1700	1.4332	5.640	0.0000	0.0000
2023/11/23	R186	01/08/2024	8.68 Call	Bond Future	980.2300	0.9802	914.8800	0.9149	6.667	0.0000	0.0000
2023/11/23	R186	01/08/2024	8.68 Put	Bond Future	1376.8700	1.3769	1454.2600	1.4543	5.621	0.0000	0.0000
2023/11/23	R186	01/08/2024		Bond Future	8.8642	104.7328	8.9307	104.5901	0.750	0.0000	0.0000
2023/11/23	R186	07/11/2024		Bond Future	8.8342	107.2513	8.9101	107.1053	0.859	0.0000	0.0000
2023/11/23	R186	07/11/2024	9.14 Call	Bond Future	1661.5900	1.6616	1576.9800	1.5770	5.092	0.0000	0.0000
2023/11/23	R186	07/11/2024	9.14 Put	Bond Future	1075.1900	1.0752	1136.5500	1.1366	5.707	0.0000	0.0000
2023/11/23	R186	07/11/2024	9.15 Call	Bond Future	1674.0100	1.6740	1589.0800	1.5891	5.073	0.0000	0.0000
2023/11/23	R186	07/11/2024	9.15 Put	Bond Future	1068.5100	1.0685	1129.5500	1.1296	5.713	0.0000	0.0000
2023/11/23	R186	07/11/2024	9.13 Call	Bond Future	1648.8000	1.6488	1564.5000	1.5645	5.113	0.0000	0.0000
2023/11/23	R186	07/11/2024	9.13 Put	Bond Future	1081.5100	1.0815	1143.1800	1.1432	5.702	0.0000	0.0000
2023/11/23	R186	06/02/2025		Bond Future	8.8811	104.1933	8.9681	104.0448	0.979	0.0000	0.0000
2023/11/23	R186	06/02/2025	9.03 Call	Bond Future	1447.6400	1.4476	1367.7200	1.3677	5.521	0.0000	0.0000
2023/11/23	R186	06/02/2025	9.03 Put	Bond Future	1193.4100	1.1934	1262.0200	1.2620	5.749	0.0000	0.0000
2023/11/23	R202	01/02/2024		Bond Future	261.2039	261.2039	260.1189	260.1189	0.415	0.0000	0.0000
2023/11/23	R202	02/05/2024		Bond Future	267.0369	267.0369	265.9277	265.9277	0.415	0.0000	0.0000
2023/11/23	R202	01/08/2024		Bond Future	267.8474	267.8474	266.7143	266.7143	0.423	0.0000	0.0000
2023/11/23	R202	07/11/2024		Bond Future	274.3553	274.3553	273.1951	273.1951	0.423	0.0000	0.0000
2023/11/23	R202	06/02/2025		Bond Future	274.9465	274.9465	273.7628	273.7628	0.431	0.0000	0.0000
2023/11/23	R202	06/02/2025	266.79 Call	Bond Future	8156.4600	8.1565	6972.8100	6.9728	14.512	0.0000	0.0000
2023/11/23	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	R209	01/02/2024		Bond Future	11.7644	67.0018	11.8250	66.7160	0.515	0.0000	0.0000
2023/11/23	R209	01/02/2024	12.13 Call	Bond Future	2693.9800	2.6940	2495.6900	2.4957	7.360	0.0000	0.0000
2023/11/23	R209	01/02/2024	12.13 Put	Bond Future	995.1400	0.9951	1082.7100	1.0827	8.800	0.0000	0.0000
2023/11/23	R209	01/02/2024	12.14 Call	Bond Future	2725.1400	2.7251	2525.8000	2.5258	7.315	0.0000	0.0000
2023/11/23	R209	01/02/2024	12.14 Put	Bond Future	980.7200	0.9807	1067.2400	1.0672	8.822	0.0000	0.0000
2023/11/23	R209	01/02/2024	12.12 Call	Bond Future	2662.9400	2.6629	2465.7300	2.4657	7.406	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	
2023/11/23	R209	01/02/2024	12.12 Put	Bond Future	1009.7400	1.0097	1098.3900	1.0984	8.779	0.0000	0.0000
2023/11/23	R209	02/05/2024		Bond Future	11.8589	65.3288	11.9217	65.0367	0.530	0.0000	0.0000
2023/11/23	R209	02/05/2024	11.18 Call	Bond Future	1092.2900	1.0923	999.0400	0.9990	8.537	0.0000	0.0000
2023/11/23	R209	02/05/2024	11.18 Put	Bond Future	4369.7200	4.3697	4568.6200	4.5686	4.552	0.0000	0.0000
2023/11/23	R209	02/05/2024	11.19 Call	Bond Future	1107.8400	1.1078	1013.6700	1.0137	8.500	0.0000	0.0000
2023/11/23	R209	02/05/2024	11.19 Put	Bond Future	4335.3700	4.3354	4533.3500	4.5334	4.567	0.0000	0.0000
2023/11/23	R209	02/05/2024	11.17 Call	Bond Future	1077.0300	1.0770	984.6800	0.9847	8.575	0.0000	0.0000
2023/11/23	R209	02/05/2024	11.17 Put	Bond Future	4404.4200	4.4044	4604.2200	4.6042	4.536	0.0000	0.0000
2023/11/23	R209	01/08/2024		Bond Future	11.9590	66.7649	12.0241	66.4665	0.544	0.0000	0.0000
2023/11/23	R209	01/08/2024	11.79 Call	Bond Future	2695.7200	2.6957	2548.0900	2.5481	5.476	0.0000	0.0000
2023/11/23	R209	01/08/2024	11.79 Put	Bond Future	3479.1300	3.4791	3629.9600	3.6300	4.335	0.0000	0.0000
2023/11/23	R209	01/08/2024	11.80 Call	Bond Future	2718.8500	2.7189	2570.4700	2.5705	5.457	0.0000	0.0000
2023/11/23	R209	01/08/2024	11.80 Put	Bond Future	3455.5300	3.4555	3605.6100	3.6056	4.343	0.0000	0.0000
2023/11/23	R209	01/08/2024	11.78 Call	Bond Future	2672.6900	2.6727	2525.8000	2.5258	5.496	0.0000	0.0000
2023/11/23	R209	01/08/2024	11.78 Put	Bond Future	3502.8700	3.5029	3654.4400	3.6544	4.327	0.0000	0.0000
2023/11/23	R209	07/11/2024		Bond Future	12.0685	65.2125	12.1363	64.9070	0.561	0.0000	0.0000
2023/11/23	R209	07/11/2024	12.22 Call	Bond Future	3938.7300	3.9387	3765.3200	3.7653	4.403	0.0000	0.0000
2023/11/23	R209	07/11/2024	12.22 Put	Bond Future	3258.2600	3.2583	3390.3600	3.3904	4.054	0.0000	0.0000
2023/11/23	R209	07/11/2024	12.23 Call	Bond Future	3963.7000	3.9637	3789.6900	3.7897	4.390	0.0000	0.0000
2023/11/23	R209	07/11/2024	12.23 Put	Bond Future	3238.6500	3.2387	3370.1500	3.3702	4.060	0.0000	0.0000
2023/11/23	R209	07/11/2024	12.21 Call	Bond Future	3913.8200	3.9138	3741.0200	3.7410	4.415	0.0000	0.0000
2023/11/23	R209	07/11/2024	12.21 Put	Bond Future	3277.9800	3.2780	3410.6900	3.4107	4.049	0.0000	0.0000
2023/11/23	R209	06/02/2025		Bond Future	12.1953	66.5840	12.2656	66.2723	0.576	0.0000	0.0000
2023/11/23	R209	06/02/2025	12.44 Call	Bond Future	4422.7400	4.4227	4241.7300	4.2417	4.093	0.0000	0.0000
2023/11/23	R209	06/02/2025	12.44 Put	Bond Future	3346.7100	3.3467	3477.3700	3.4774	3.904	0.0000	0.0000
2023/11/23	R210	01/02/2024		Bond Future	231.8192	231.8192	231.8127	231.8127	0.003	0.0000	0.0000
2023/11/23	R210	02/05/2024		Bond Future	233.7208	233.7208	233.7143	233.7143	0.003	0.0000	0.0000
2023/11/23	R210	01/08/2024		Bond Future	238.9148	238.9148	238.9087	238.9087	0.003	0.0000	0.0000
2023/11/23	R210	07/11/2024		Bond Future	241.3581	241.3581	241.3524	241.3524	0.002	0.0000	0.0000
2023/11/23	R210	06/02/2025		Bond Future	246.5020	246.5020	246.4972	246.4972	0.002	0.0000	0.0000
2023/11/23	R210	06/02/2025	239.61 Call	Bond Future	6891.9800	6.8920	6887.1600	6.8872	0.070	0.0000	0.0000
2023/11/23	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	R213	01/02/2024	11.71 Call	Bond Future	4673.0500	4.6731	4458.3400	4.4583	4.595	0.0000	0.0000
2023/11/23	R213	01/02/2024	11.71 Put	Bond Future	272.8800	0.2729	299.2800	0.2993	9.675	0.0000	0.0000
2023/11/23	R213	01/02/2024	11.72 Call	Bond Future	4708.7400	4.7087	4493.6200	4.4936	4.569	0.0000	0.0000
2023/11/23	R213	01/02/2024	11.72 Put	Bond Future	268.3700	0.2684	294.3600	0.2944	9.684	0.0000	0.0000
2023/11/23	R213	01/02/2024	11.70 Call	Bond Future	4637.3900	4.6374	4423.1100	4.4231	4.621	0.0000	0.0000
2023/11/23	R213	01/02/2024	11.70 Put	Bond Future	277.4500	0.2775	304.2800	0.3043	9.670	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	
2023/11/23	R213	01/02/2024		Bond Future	10.6532	85.2515	10.7092	85.0104	0.526	0.0000	0.0000
2023/11/23	R213	02/05/2024		Bond Future	10.7299	83.5761	10.7887	83.3297	0.548	0.0000	0.0000
2023/11/23	R213	02/05/2024	10.29 Call	Bond Future	1362.6300	1.3626	1265.5300	1.2655	7.126	0.0000	0.0000
2023/11/23	R213	02/05/2024	10.29 Put	Bond Future	3237.3300	3.2373	3386.6300	3.3866	4.612	0.0000	0.0000
2023/11/23	R213	02/05/2024	10.30 Call	Bond Future	1379.2300	1.3792	1281.3600	1.2814	7.096	0.0000	0.0000
2023/11/23	R213	02/05/2024	10.30 Put	Bond Future	3210.7200	3.2107	3359.2500	3.3593	4.626	0.0000	0.0000
2023/11/23	R213	02/05/2024	10.28 Call	Bond Future	1346.1500	1.3462	1249.8300	1.2498	7.155	0.0000	0.0000
2023/11/23	R213	02/05/2024	10.28 Put	Bond Future	3264.0800	3.2641	3414.1600	3.4142	4.598	0.0000	0.0000
2023/11/23	R213	01/08/2024		Bond Future	10.8125	85.4137	10.8741	85.1620	0.570	0.0000	0.0000
2023/11/23	R213	01/08/2024	10.87 Call	Bond Future	2769.0000	2.7690	2632.3900	2.6324	4.934	0.0000	0.0000
2023/11/23	R213	01/08/2024	10.87 Put	Bond Future	2534.1900	2.5342	2649.2200	2.6492	4.539	0.0000	0.0000
2023/11/23	R213	01/08/2024	10.88 Call	Bond Future	2791.3300	2.7913	2654.1100	2.6541	4.916	0.0000	0.0000
2023/11/23	R213	01/08/2024	10.88 Put	Bond Future	2515.7800	2.5158	2630.2000	2.6302	4.548	0.0000	0.0000
2023/11/23	R213	01/08/2024	10.86 Call	Bond Future	2746.7400	2.7467	2610.7600	2.6108	4.951	0.0000	0.0000
2023/11/23	R213	01/08/2024	10.86 Put	Bond Future	2552.7000	2.5527	2668.3600	2.6684	4.531	0.0000	0.0000
2023/11/23	R213	07/11/2024		Bond Future	10.9105	83.9048	10.9755	83.6473	0.596	0.0000	0.0000
2023/11/23	R213	07/11/2024	11.22 Call	Bond Future	3569.2700	3.5693	3416.7100	3.4167	4.274	0.0000	0.0000
2023/11/23	R213	07/11/2024	11.22 Put	Bond Future	2352.7000	2.3527	2457.6900	2.4577	4.463	0.0000	0.0000
2023/11/23	R213	07/11/2024	11.23 Call	Bond Future	3593.2300	3.5932	3440.1400	3.4401	4.261	0.0000	0.0000
2023/11/23	R213	07/11/2024	11.23 Put	Bond Future	2337.7300	2.3377	2442.1900	2.4422	4.468	0.0000	0.0000
2023/11/23	R213	07/11/2024	11.21 Call	Bond Future	3545.3600	3.5454	3393.3300	3.3933	4.288	0.0000	0.0000
2023/11/23	R213	07/11/2024	11.21 Put	Bond Future	2367.7500	2.3678	2473.2700	2.4733	4.457	0.0000	0.0000
2023/11/23	R213	06/02/2025		Bond Future	11.0413	85.6716	11.1098	85.4090	0.621	0.0000	0.0000
2023/11/23	R213	06/02/2025	11.35 Call	Bond Future	3860.7700	3.8608	3707.4700	3.7075	3.971	0.0000	0.0000
2023/11/23	R213	06/02/2025	11.35 Put	Bond Future	2685.8100	2.6858	2795.1000	2.7951	4.069	0.0000	0.0000
2023/11/23	R214	01/02/2024	12.15 Call	Bond Future	1854.4700	1.8545	1702.7400	1.7027	8.182	0.0000	0.0000
2023/11/23	R214	01/02/2024	12.15 Put	Bond Future	1633.3100	1.6333	1748.8000	1.7488	7.071	0.0000	0.0000
2023/11/23	R214	01/02/2024	12.16 Call	Bond Future	1881.1400	1.8811	1728.2200	1.7282	8.129	0.0000	0.0000
2023/11/23	R214	01/02/2024	12.16 Put	Bond Future	1611.8500	1.6119	1726.1500	1.7262	7.091	0.0000	0.0000
2023/11/23	R214	01/02/2024	12.14 Call	Bond Future	1828.0900	1.8281	1677.5500	1.6776	8.235	0.0000	0.0000
2023/11/23	R214	01/02/2024	12.14 Put	Bond Future	1655.1100	1.6551	1771.7900	1.7718	7.050	0.0000	0.0000
2023/11/23	R214	01/02/2024		Bond Future	12.1042	62.7798	12.1596	62.5126	0.457	0.0000	0.0000
2023/11/23	R214	02/05/2024		Bond Future	12.1970	60.8622	12.2543	60.5891	0.470	0.0000	0.0000
2023/11/23	R214	02/05/2024	11.47 Call	Bond Future	1075.5200	1.0755	990.4600	0.9905	7.909	0.0000	0.0000
2023/11/23	R214	02/05/2024	11.47 Put	Bond Future	4717.3200	4.7173	4905.3400	4.9053	3.986	0.0000	0.0000
2023/11/23	R214	02/05/2024	11.48 Call	Bond Future	1090.9000	1.0909	1005.0000	1.0050	7.874	0.0000	0.0000
2023/11/23	R214	02/05/2024	11.48 Put	Bond Future	4680.3200	4.6803	4867.5000	4.8675	3.999	0.0000	0.0000
2023/11/23	R214	02/05/2024	11.46 Call	Bond Future	1060.1300	1.0601	975.9200	0.9759	7.943	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	
2023/11/23	R214	02/05/2024	11.46 Put	Bond Future	4754.3700	4.7544	4943.2400	4.9432	3.973	0.0000	0.0000
2023/11/23	R214	02/05/2024	13.52 Call	Bond Future	6644.0900	6.6441	6417.0200	6.4170	3.418	0.0000	0.0000
2023/11/23	R214	02/05/2024	13.52 Put	Bond Future	801.4900	0.8015	847.5000	0.8475	5.741	0.0000	0.0000
2023/11/23	R214	02/05/2024	12.87 Call	Bond Future	4518.1300	4.5181	4322.2400	4.3222	4.336	0.0000	0.0000
2023/11/23	R214	02/05/2024	12.87 Put	Bond Future	1427.9700	1.4280	1505.1600	1.5052	5.406	0.0000	0.0000
2023/11/23	R214	02/05/2024	12.12 Put	Bond Future	2752.9100	2.7529	2884.4500	2.8845	4.778	0.0000	0.0000
2023/11/23	R214	02/05/2024	12.12 Call	Bond Future	2382.6200	2.3826	2241.0800	2.2411	5.941	0.0000	0.0000
2023/11/23	R214	02/05/2024	12.14 Put	Bond Future	2706.0500	2.7061	2835.9100	2.8359	4.799	0.0000	0.0000
2023/11/23	R214	02/05/2024	12.14 Call	Bond Future	2432.2700	2.4323	2289.0500	2.2891	5.888	0.0000	0.0000
2023/11/23	R214	01/08/2024	12.17 Call	Bond Future	2929.1200	2.9291	2786.2200	2.7862	4.879	0.0000	0.0000
2023/11/23	R214	01/08/2024	12.17 Put	Bond Future	3518.7200	3.5187	3654.8000	3.6548	3.867	0.0000	0.0000
2023/11/23	R214	01/08/2024	12.18 Call	Bond Future	2953.4200	2.9534	2809.8300	2.8098	4.862	0.0000	0.0000
2023/11/23	R214	01/08/2024	12.18 Put	Bond Future	3495.0800	3.4951	3630.4700	3.6305	3.874	0.0000	0.0000
2023/11/23	R214	01/08/2024	12.16 Call	Bond Future	2905.1200	2.9051	2762.9000	2.7629	4.895	0.0000	0.0000
2023/11/23	R214	01/08/2024	12.16 Put	Bond Future	3542.7200	3.5427	3679.4800	3.6795	3.860	0.0000	0.0000
2023/11/23	R214	01/08/2024		Bond Future	12.2938	62.2002	12.3531	61.9212	0.482	0.0000	0.0000
2023/11/23	R214	07/11/2024		Bond Future	12.4034	60.3873	12.4649	60.1018	0.496	0.0000	0.0000
2023/11/23	R214	07/11/2024	12.61 Call	Bond Future	4193.3100	4.1933	4026.6600	4.0267	3.974	0.0000	0.0000
2023/11/23	R214	07/11/2024	12.61 Put	Bond Future	3242.6900	3.2427	3361.5600	3.3616	3.666	0.0000	0.0000
2023/11/23	R214	07/11/2024	12.62 Call	Bond Future	4219.5400	4.2195	4052.3300	4.0523	3.963	0.0000	0.0000
2023/11/23	R214	07/11/2024	12.62 Put	Bond Future	3223.4900	3.2235	3341.8000	3.3418	3.670	0.0000	0.0000
2023/11/23	R214	07/11/2024	12.60 Call	Bond Future	4167.3800	4.1674	4001.2800	4.0013	3.986	0.0000	0.0000
2023/11/23	R214	07/11/2024	12.60 Put	Bond Future	3262.2300	3.2622	3381.6500	3.3817	3.661	0.0000	0.0000
2023/11/23	R214	06/02/2025		Bond Future	12.5299	61.6575	12.5937	61.3663	0.509	0.0000	0.0000
2023/11/23	R214	06/02/2025	12.71 Call	Bond Future	4440.7200	4.4407	4273.3200	4.2733	3.770	0.0000	0.0000
2023/11/23	R214	06/02/2025	12.71 Put	Bond Future	3623.8300	3.6238	3747.6900	3.7477	3.418	0.0000	0.0000
2023/11/23	R248	01/02/2024	13.10 Call	Bond Future	5533.2100	5.5332	5282.3300	5.2823	4.534	0.0000	0.0000
2023/11/23	R248	01/02/2024	13.10 Put	Bond Future	608.5900	0.6086	653.2700	0.6533	7.342	0.0000	0.0000
2023/11/23	R248	01/02/2024	13.90 Call	Bond Future	9061.7800	9.0618	8780.1100	8.7801	3.108	0.0000	0.0000
2023/11/23	R248	01/02/2024	13.90 Put	Bond Future	184.9000	0.1849	198.7900	0.1988	7.512	0.0000	0.0000
2023/11/23	R248	01/02/2024	11.50 Put	Bond Future	4955.6100	4.9556	5185.5200	5.1855	4.639	0.0000	0.0000
2023/11/23	R248	01/02/2024	11.50 Call	Bond Future	530.5700	0.5306	464.9200	0.4649	12.373	0.0000	0.0000
2023/11/23	R248	01/02/2024	12.30 Put	Bond Future	1882.8000	1.8828	2003.4100	2.0034	6.406	0.0000	0.0000
2023/11/23	R248	01/02/2024	12.30 Call	Bond Future	2396.9500	2.3970	2222.0000	2.2220	7.299	0.0000	0.0000
2023/11/23	R248	01/02/2024	13.37 Call	Bond Future	6714.8400	6.7148	6449.7900	6.4498	3.947	0.0000	0.0000
2023/11/23	R248	01/02/2024	13.37 Put	Bond Future	408.3000	0.4083	438.8100	0.4388	7.472	0.0000	0.0000
2023/11/23	R248	01/02/2024	12.15 Call	Bond Future	1924.9500	1.9250	1769.9800	1.7700	8.051	0.0000	0.0000
2023/11/23	R248	01/02/2024	12.15 Put	Bond Future	2294.3000	2.2943	2434.8900	2.4349	6.128	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	
2023/11/23	R248	01/02/2024	12.16 Call	Bond Future	1954.8000	1.9548	1798.4600	1.7985	7.998	0.0000	0.0000
2023/11/23	R248	01/02/2024	12.16 Put	Bond Future	2264.6600	2.2647	2403.8800	2.4039	6.148	0.0000	0.0000
2023/11/23	R248	01/02/2024	12.14 Call	Bond Future	1895.3300	1.8953	1741.7400	1.7417	8.104	0.0000	0.0000
2023/11/23	R248	01/02/2024	12.14 Put	Bond Future	2324.2500	2.3243	2466.2200	2.4662	6.108	0.0000	0.0000
2023/11/23	R248	01/02/2024		Bond Future	12.2123	77.1147	12.2626	76.8191	0.412	0.0000	0.0000
2023/11/23	R248	02/05/2024		Bond Future	12.3089	74.3698	12.3610	74.0677	0.423	0.0000	0.0000
2023/11/23	R248	02/05/2024	11.47 Call	Bond Future	1166.1900	1.1662	1079.7900	1.0798	7.409	0.0000	0.0000
2023/11/23	R248	02/05/2024	11.47 Put	Bond Future	6351.1500	6.3512	6566.8100	6.5668	3.396	0.0000	0.0000
2023/11/23	R248	02/05/2024	11.48 Call	Bond Future	1183.5500	1.1836	1096.2400	1.0962	7.377	0.0000	0.0000
2023/11/23	R248	02/05/2024	11.48 Put	Bond Future	6302.9500	6.3030	6517.7000	6.5177	3.407	0.0000	0.0000
2023/11/23	R248	02/05/2024	11.46 Call	Bond Future	1148.8300	1.1488	1063.3400	1.0633	7.441	0.0000	0.0000
2023/11/23	R248	02/05/2024	11.46 Put	Bond Future	6399.4500	6.3995	6616.0200	6.6160	3.384	0.0000	0.0000
2023/11/23	R248	02/05/2024	11.40 Put	Bond Future	6695.1500	6.6952	6917.1000	6.9171	3.315	0.0000	0.0000
2023/11/23	R248	02/05/2024	11.40 Call	Bond Future	1048.5500	1.0486	968.4400	0.9684	7.640	0.0000	0.0000
2023/11/23	R248	02/05/2024	12.40 Put	Bond Future	2992.3700	2.9924	3121.2400	3.1212	4.307	0.0000	0.0000
2023/11/23	R248	02/05/2024	12.40 Call	Bond Future	3519.1500	3.5192	3345.9600	3.3460	4.921	0.0000	0.0000
2023/11/23	R248	02/05/2024	13.16 Call	Bond Future	6248.2800	6.2483	6021.1100	6.0211	3.636	0.0000	0.0000
2023/11/23	R248	02/05/2024	13.16 Put	Bond Future	1578.0300	1.5780	1652.9200	1.6529	4.746	0.0000	0.0000
2023/11/23	R248	01/08/2024	12.31 Call	Bond Future	3654.3500	3.6544	3493.4900	3.4935	4.402	0.0000	0.0000
2023/11/23	R248	01/08/2024	12.31 Put	Bond Future	4230.2200	4.2302	4377.9200	4.3779	3.492	0.0000	0.0000
2023/11/23	R248	01/08/2024	12.32 Call	Bond Future	3683.9100	3.6839	3522.3000	3.5223	4.387	0.0000	0.0000
2023/11/23	R248	01/08/2024	12.32 Put	Bond Future	4201.6800	4.2017	4348.6300	4.3486	3.497	0.0000	0.0000
2023/11/23	R248	01/08/2024	12.30 Call	Bond Future	3624.6400	3.6246	3464.5200	3.4645	4.418	0.0000	0.0000
2023/11/23	R248	01/08/2024	12.30 Put	Bond Future	4258.6900	4.2587	4407.1300	4.4071	3.486	0.0000	0.0000
2023/11/23	R248	01/08/2024		Bond Future	12.4097	76.0047	12.4638	75.6962	0.435	0.0000	0.0000
2023/11/23	R248	07/11/2024		Bond Future	12.5237	73.3783	12.5799	73.0625	0.449	0.0000	0.0000
2023/11/23	R248	07/11/2024	12.79 Call	Bond Future	5402.9400	5.4029	5214.2900	5.2143	3.492	0.0000	0.0000
2023/11/23	R248	07/11/2024	12.79 Put	Bond Future	3927.6500	3.9277	4054.7900	4.0548	3.237	0.0000	0.0000
2023/11/23	R248	07/11/2024	12.80 Call	Bond Future	5434.8400	5.4348	5245.6100	5.2456	3.482	0.0000	0.0000
2023/11/23	R248	07/11/2024	12.80 Put	Bond Future	3905.2000	3.9052	4031.7600	4.0318	3.241	0.0000	0.0000
2023/11/23	R248	07/11/2024	12.78 Call	Bond Future	5371.1000	5.3711	5183.0300	5.1830	3.502	0.0000	0.0000
2023/11/23	R248	07/11/2024	12.78 Put	Bond Future	3950.2400	3.9502	4077.9600	4.0780	3.233	0.0000	0.0000
2023/11/23	R248	06/02/2025		Bond Future	12.6548	74.9210	12.7132	74.5989	0.462	0.0000	0.0000
2023/11/23	R248	06/02/2025	12.71 Call	Bond Future	5044.7400	5.0447	4866.1300	4.8661	3.541	0.0000	0.0000
2023/11/23	R248	06/02/2025	12.71 Put	Bond Future	4740.0800	4.7401	4883.6000	4.8836	3.028	0.0000	0.0000
2023/11/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/23	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
2023/11/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/23	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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