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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2023 TO 24/11/2023

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
2023/11/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	2025	01/02/2024		Bond Future	175.2020	175.2020	175.0881	0.065	0.0000	0.0000
2023/11/24	2025	02/05/2024		Bond Future	179.1145	179.1145	178.9987	0.065	0.0000	0.0000
2023/11/24	2025	01/08/2024		Bond Future	181.2458	181.2458	181.1161	0.072	0.0000	0.0000
2023/11/24	2025	07/11/2024		Bond Future	185.6500	185.6500	185.4227	0.122	0.0000	0.0000
2023/11/24	2029	01/02/2024		Bond Future	127.7582	127.7582	127.5514	0.162	0.0000	0.0000
2023/11/24	2029	02/05/2024		Bond Future	129.2363	129.2363	129.0253	0.163	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	
2023/11/24	2029	01/08/2024		Bond Future	132.1088	132.1088	131.8849	131.8849	0.169	0.0000	0.0000
2023/11/24	2029	07/11/2024		Bond Future	133.9079	133.9079	133.6102	133.6102	0.222	0.0000	0.0000
2023/11/24	2029	06/02/2025		Bond Future	136.7633	136.7633	136.4409	136.4409	0.236	0.0000	0.0000
2023/11/24	2029	06/02/2025	132.40 Call	Bond Future	4363.2800	4.3633	4040.8900	4.0409	7.389	0.0000	0.0000
2023/11/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.85 Call	Bond Future	6745.4100	6.7454	6421.4500	6.4215	4.803	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.85 Put	Bond Future	83.9000	0.0839	88.9900	0.0890	6.067	0.0000	0.0000
2023/11/24	2030	01/02/2024	10.00 Put	Bond Future	1698.4200	1.6984	1820.6600	1.8207	7.197	0.0000	0.0000
2023/11/24	2030	01/02/2024	10.00 Call	Bond Future	1030.1700	1.0302	823.3600	0.8234	20.075	0.0000	0.0000
2023/11/24	2030	01/02/2024	9.89 Put	Bond Future	1964.5800	1.9646	2107.2800	2.1073	7.264	0.0000	0.0000
2023/11/24	2030	01/02/2024	9.89 Call	Bond Future	835.7400	0.8357	649.3900	0.6494	22.298	0.0000	0.0000
2023/11/24	2030	01/02/2024	10.39 Put	Bond Future	974.9900	0.9750	1039.4700	1.0395	6.613	0.0000	0.0000
2023/11/24	2030	01/02/2024	10.39 Call	Bond Future	1916.6600	1.9167	1652.0900	1.6521	13.804	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.86 Call	Bond Future	6781.5000	6.7815	6457.4600	6.4575	4.778	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.86 Put	Bond Future	82.4200	0.0824	87.4300	0.0874	6.079	0.0000	0.0000
2023/11/24	2030	01/02/2024	10.16 Put	Bond Future	1363.0000	1.3630	1458.2900	1.4583	6.991	0.0000	0.0000
2023/11/24	2030	01/02/2024	10.16 Call	Bond Future	1359.5600	1.3596	1125.8000	1.1258	17.194	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.00 Call	Bond Future	3757.8300	3.7578	3451.1300	3.4511	8.162	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.00 Put	Bond Future	368.6700	0.3687	391.0200	0.3910	6.062	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.75 Call	Bond Future	6384.9000	6.3849	6061.9000	6.0619	5.059	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.75 Put	Bond Future	100.2600	0.1003	106.3100	0.1063	6.034	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.36 Call	Bond Future	4993.5800	4.9936	4676.7700	4.6768	6.344	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.36 Put	Bond Future	199.2600	0.1993	211.5000	0.2115	6.143	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.37 Call	Bond Future	5028.7900	5.0288	4711.7600	4.7118	6.304	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.37 Put	Bond Future	195.8400	0.1958	207.8600	0.2079	6.138	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.35 Call	Bond Future	4958.4200	4.9584	4641.9000	4.6419	6.383	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.35 Put	Bond Future	202.7400	0.2027	215.2700	0.2153	6.180	0.0000	0.0000
2023/11/24	2030	01/02/2024		Bond Future	10.1608	90.6152	10.2406	90.2862	0.785	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.31 Call	Bond Future	4818.1900	4.8182	4502.6200	4.5026	6.550	0.0000	0.0000
2023/11/24	2030	01/02/2024	11.31 Put	Bond Future	217.3200	0.2173	230.8000	0.2308	6.203	0.0000	0.0000
2023/11/24	2030	01/02/2024	9.93 Put	Bond Future	1864.7200	1.8647	1999.7000	1.9997	7.239	0.0000	0.0000
2023/11/24	2030	01/02/2024	9.93 Call	Bond Future	903.7000	0.9037	709.6300	0.7096	21.475	0.0000	0.0000
2023/11/24	2030	01/02/2024	9.57 Put	Bond Future	2894.8000	2.8948	3105.4200	3.1054	7.276	0.0000	0.0000
2023/11/24	2030	01/02/2024	9.57 Call	Bond Future	409.4500	0.4095	291.0200	0.2910	28.924	0.0000	0.0000
2023/11/24	2030	01/02/2024	10.07 Put	Bond Future	1544.7400	1.5447	1654.7900	1.6548	7.124	0.0000	0.0000
2023/11/24	2030	01/02/2024	10.07 Call	Bond Future	1168.0900	1.1681	949.0900	0.9491	18.749	0.0000	0.0000
2023/11/24	2030	01/02/2024	12.10 Call	Bond Future	7644.8600	7.6449	7322.4200	7.3224	4.218	0.0000	0.0000
2023/11/24	2030	01/02/2024	12.10 Put	Bond Future	50.4000	0.0504	57.0100	0.0570	13.115	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	
2023/11/24	2030	02/05/2024		Bond Future	10.2286	92.6169	10.3126	92.2810	0.822	0.0000	0.0000
2023/11/24	2030	02/05/2024	9.82 Call	Bond Future	1270.4300	1.2704	1136.8300	1.1368	10.516	0.0000	0.0000
2023/11/24	2030	02/05/2024	9.82 Put	Bond Future	2924.7100	2.9247	3126.9700	3.1270	6.916	0.0000	0.0000
2023/11/24	2030	02/05/2024	9.83 Call	Bond Future	1286.1700	1.2862	1151.4800	1.1515	10.472	0.0000	0.0000
2023/11/24	2030	02/05/2024	9.83 Put	Bond Future	2899.5100	2.8995	3100.6800	3.1007	6.938	0.0000	0.0000
2023/11/24	2030	02/05/2024	9.81 Call	Bond Future	1255.0400	1.2550	1122.5200	1.1225	10.559	0.0000	0.0000
2023/11/24	2030	02/05/2024	9.81 Put	Bond Future	2950.2800	2.9503	3153.6200	3.1536	6.892	0.0000	0.0000
2023/11/24	2030	02/05/2024	10.62 Put	Bond Future	1382.5400	1.3825	1499.3400	1.4993	8.448	0.0000	0.0000
2023/11/24	2030	02/05/2024	10.62 Call	Bond Future	2933.0800	2.9331	2714.0200	2.7140	7.469	0.0000	0.0000
2023/11/24	2030	02/05/2024	11.12 Put	Bond Future	834.9100	0.8349	911.7400	0.9117	9.202	0.0000	0.0000
2023/11/24	2030	02/05/2024	11.12 Call	Bond Future	4318.1500	4.3182	4059.1200	4.0591	5.999	0.0000	0.0000
2023/11/24	2030	02/05/2024	13.15 Call	Bond Future	10875.3900	10.8754	10547.9500	10.5480	3.011	0.0000	0.0000
2023/11/24	2030	02/05/2024	13.15 Put	Bond Future	64.5100	0.0645	72.9300	0.0729	13.052	0.0000	0.0000
2023/11/24	2030	02/05/2024	9.66 Put	Bond Future	3354.9800	3.3550	3574.1600	3.5742	6.533	0.0000	0.0000
2023/11/24	2030	02/05/2024	9.66 Call	Bond Future	1042.6200	1.0426	925.9400	0.9259	11.191	0.0000	0.0000
2023/11/24	2030	02/05/2024	10.16 Put	Bond Future	2151.2900	2.1513	2316.3000	2.3163	7.670	0.0000	0.0000
2023/11/24	2030	02/05/2024	10.16 Call	Bond Future	1876.3100	1.8763	1705.4600	1.7055	9.106	0.0000	0.0000
2023/11/24	2030	02/05/2024	11.94 Call	Bond Future	6895.9800	6.8960	6597.3900	6.5974	4.330	0.0000	0.0000
2023/11/24	2030	02/05/2024	11.94 Put	Bond Future	355.2000	0.3552	392.4700	0.3925	10.493	0.0000	0.0000
2023/11/24	2030	02/05/2024	12.38 Call	Bond Future	8339.0500	8.3391	8027.1900	8.0272	3.740	0.0000	0.0000
2023/11/24	2030	02/05/2024	12.38 Put	Bond Future	213.0300	0.2130	237.0300	0.2370	11.266	0.0000	0.0000
2023/11/24	2030	02/05/2024	10.82 Put	Bond Future	1132.7600	1.1328	1231.1800	1.2312	8.689	0.0000	0.0000
2023/11/24	2030	02/05/2024	10.82 Call	Bond Future	3462.7400	3.4627	3225.3000	3.2253	6.857	0.0000	0.0000
2023/11/24	2030	01/08/2024	10.38 Call	Bond Future	2595.4600	2.5955	2405.8700	2.4059	7.305	0.0000	0.0000
2023/11/24	2030	01/08/2024	10.38 Put	Bond Future	2309.8700	2.3099	2469.3100	2.4693	6.903	0.0000	0.0000
2023/11/24	2030	01/08/2024	10.39 Call	Bond Future	2617.0400	2.6170	2426.5700	2.4266	7.278	0.0000	0.0000
2023/11/24	2030	01/08/2024	10.39 Put	Bond Future	2292.9700	2.2930	2451.5300	2.4515	6.915	0.0000	0.0000
2023/11/24	2030	01/08/2024	10.37 Call	Bond Future	2574.2800	2.5743	2385.5600	2.3856	7.331	0.0000	0.0000
2023/11/24	2030	01/08/2024	10.37 Put	Bond Future	2327.1800	2.3272	2487.4900	2.4875	6.889	0.0000	0.0000
2023/11/24	2030	01/08/2024		Bond Future	10.3059	90.6478	10.3965	90.2988	0.879	0.0000	0.0000
2023/11/24	2030	07/11/2024		Bond Future	10.3808	92.8274	10.4903	92.4217	1.054	0.0000	0.0000
2023/11/24	2030	07/11/2024	10.75 Call	Bond Future	3546.4600	3.5465	3253.8200	3.2538	8.252	0.0000	0.0000
2023/11/24	2030	07/11/2024	10.75 Put	Bond Future	2186.4400	2.1864	2299.5400	2.2995	5.173	0.0000	0.0000
2023/11/24	2030	07/11/2024	10.76 Call	Bond Future	3569.4500	3.5695	3276.0400	3.2760	8.220	0.0000	0.0000
2023/11/24	2030	07/11/2024	10.76 Put	Bond Future	2172.9500	2.1730	2285.2800	2.2853	5.169	0.0000	0.0000
2023/11/24	2030	07/11/2024	10.74 Call	Bond Future	3523.5300	3.5235	3231.6400	3.2316	8.284	0.0000	0.0000
2023/11/24	2030	07/11/2024	10.74 Put	Bond Future	2200.0200	2.2000	2313.8700	2.3139	5.175	0.0000	0.0000
2023/11/24	2030	06/02/2025		Bond Future	10.4925	90.7724	10.6124	90.3455	1.143	0.0000	0.0000
2023/11/24	2030	06/02/2025	10.68 Call	Bond Future	3292.9300	3.2929	3077.3600	3.0774	6.546	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	
2023/11/24	2030	06/02/2025	10.68 Put	Bond Future	2626.6100	2.6266	2837.9000	2.8379	8.044	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.90 Put	Bond Future	1927.0100	1.9270	2155.2500	2.1553	11.844	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.90 Call	Bond Future	1248.5300	1.2485	1006.1600	1.0062	19.412	0.0000	0.0000
2023/11/24	2032	01/02/2024	12.00 Call	Bond Future	4786.7600	4.7868	4381.4100	4.3814	8.468	0.0000	0.0000
2023/11/24	2032	01/02/2024	12.00 Put	Bond Future	377.2900	0.3773	442.5500	0.4426	17.297	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.55 Call	Bond Future	3137.6600	3.1377	2779.8500	2.7799	11.404	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.55 Put	Bond Future	760.7400	0.7607	873.5400	0.8735	14.828	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.33 Call	Bond Future	2415.4800	2.4155	2090.7500	2.0908	13.444	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.33 Put	Bond Future	1056.6000	1.0566	1202.4800	1.2025	13.807	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.59 Put	Bond Future	2848.4200	2.8484	3146.6600	3.1467	10.470	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.59 Call	Bond Future	661.0700	0.6611	488.7000	0.4887	26.074	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.09 Put	Bond Future	1488.6500	1.4887	1677.8300	1.6778	12.708	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.09 Call	Bond Future	1718.2500	1.7183	1436.8200	1.4368	16.379	0.0000	0.0000
2023/11/24	2032	01/02/2024	12.73 Call	Bond Future	7682.8900	7.6829	7237.0400	7.2370	5.803	0.0000	0.0000
2023/11/24	2032	01/02/2024	12.73 Put	Bond Future	113.1700	0.1132	137.9300	0.1379	21.879	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.78 Put	Bond Future	2252.2200	2.2522	2506.8700	2.5069	11.307	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.78 Call	Bond Future	993.7000	0.9937	777.7400	0.7777	21.733	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.75 Call	Bond Future	3847.7900	3.8478	3465.8400	3.4658	9.926	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.75 Put	Bond Future	559.3500	0.5594	648.0100	0.6480	15.851	0.0000	0.0000
2023/11/24	2032	01/02/2024	12.50 Call	Bond Future	6757.8300	6.7578	6320.8700	6.3209	6.466	0.0000	0.0000
2023/11/24	2032	01/02/2024	12.50 Put	Bond Future	165.9800	0.1660	199.6300	0.1996	20.274	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.84 Call	Bond Future	4180.2100	4.1802	3789.1000	3.7891	9.356	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.84 Put	Bond Future	485.8700	0.4859	565.3700	0.5654	16.362	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.85 Call	Bond Future	4217.6100	4.2176	3825.4800	3.8255	9.297	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.85 Put	Bond Future	478.3300	0.4783	556.8100	0.5568	16.407	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.83 Call	Bond Future	4142.9900	4.1430	3752.7100	3.7527	9.420	0.0000	0.0000
2023/11/24	2032	01/02/2024	11.83 Put	Bond Future	493.6200	0.4936	573.9500	0.5740	16.274	0.0000	0.0000
2023/11/24	2032	01/02/2024		Bond Future	11.0417	88.1339	11.1409	87.6633	0.898	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.01 Put	Bond Future	5230.3400	5.2303	5644.9200	5.6449	7.926	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.01 Call	Bond Future	126.4800	0.1265	70.4500	0.0705	44.299	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.76 Put	Bond Future	2310.0800	2.3101	2569.3700	2.5694	11.224	0.0000	0.0000
2023/11/24	2032	01/02/2024	10.76 Call	Bond Future	954.4000	0.9544	743.0800	0.7431	22.142	0.0000	0.0000
2023/11/24	2032	01/02/2024	12.62 Call	Bond Future	7239.9900	7.2400	6798.0700	6.7981	6.104	0.0000	0.0000
2023/11/24	2032	01/02/2024	12.62 Put	Bond Future	135.9300	0.1359	164.6200	0.1646	21.106	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.54 Call	Bond Future	1305.0500	1.3051	1106.0200	1.1060	15.251	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.54 Put	Bond Future	4128.8500	4.1289	4410.5300	4.4105	6.822	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.55 Call	Bond Future	1321.6800	1.3217	1120.4700	1.1205	15.224	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.55 Put	Bond Future	4096.9600	4.0970	4376.4600	4.3765	6.822	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	
2023/11/24	2032	02/05/2024	10.56 Call	Bond Future	1338.6400	1.3386	1135.0400	1.1350	15.209	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.56 Put	Bond Future	4065.4500	4.0655	4342.5600	4.3426	6.816	0.0000	0.0000
2023/11/24	2032	02/05/2024		Bond Future	11.1343	85.9188	11.2380	85.4381	0.931	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.59 Put	Bond Future	3971.7100	3.9717	4242.0200	4.2420	6.806	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.59 Call	Bond Future	1390.1300	1.3901	1179.7300	1.1797	15.135	0.0000	0.0000
2023/11/24	2032	02/05/2024	11.09 Put	Bond Future	2640.6500	2.6407	2808.2300	2.8082	6.346	0.0000	0.0000
2023/11/24	2032	02/05/2024	11.09 Call	Bond Future	2434.4200	2.4344	2121.2900	2.1213	12.863	0.0000	0.0000
2023/11/24	2032	02/05/2024	13.18 Call	Bond Future	9237.7000	9.2377	8788.5800	8.7886	4.862	0.0000	0.0000
2023/11/24	2032	02/05/2024	13.18 Put	Bond Future	374.7900	0.3748	406.3800	0.4064	8.429	0.0000	0.0000
2023/11/24	2032	02/05/2024	13.35 Call	Bond Future	9845.4500	9.8455	9397.9300	9.3979	4.545	0.0000	0.0000
2023/11/24	2032	02/05/2024	13.35 Put	Bond Future	301.6000	0.3016	334.7900	0.3348	11.005	0.0000	0.0000
2023/11/24	2032	02/05/2024	11.35 Put	Bond Future	2111.5800	2.1116	2239.5500	2.2396	6.060	0.0000	0.0000
2023/11/24	2032	02/05/2024	11.35 Call	Bond Future	3107.6100	3.1076	2754.8700	2.7549	11.351	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.65 Put	Bond Future	3788.5200	3.7885	4045.1100	4.0451	6.773	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.65 Call	Bond Future	1496.4600	1.4965	1272.3400	1.2723	14.977	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.36 Put	Bond Future	4738.1100	4.7381	5050.0900	5.0501	6.584	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.36 Call	Bond Future	1035.1600	1.0352	866.4300	0.8664	16.300	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.86 Put	Bond Future	3198.7200	3.1987	3409.5400	3.4095	6.591	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.86 Call	Bond Future	1910.3000	1.9103	1640.4100	1.6404	14.128	0.0000	0.0000
2023/11/24	2032	02/05/2024	12.90 Call	Bond Future	8237.5500	8.2376	7773.7800	7.7738	5.630	0.0000	0.0000
2023/11/24	2032	02/05/2024	12.90 Put	Bond Future	513.9300	0.5139	530.8700	0.5309	3.296	0.0000	0.0000
2023/11/24	2032	02/05/2024	11.81 Call	Bond Future	4474.1700	4.4742	4067.8200	4.0678	9.082	0.0000	0.0000
2023/11/24	2032	02/05/2024	11.81 Put	Bond Future	1404.4600	1.4045	1478.8200	1.4788	5.295	0.0000	0.0000
2023/11/24	2032	02/05/2024	11.21 Call	Bond Future	2734.7600	2.7348	2402.2300	2.4022	12.159	0.0000	0.0000
2023/11/24	2032	02/05/2024	11.21 Put	Bond Future	2383.3500	2.3834	2531.5300	2.5315	6.217	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.57 Put	Bond Future	4033.8900	4.0339	4308.8100	4.3088	6.815	0.0000	0.0000
2023/11/24	2032	02/05/2024	10.57 Call	Bond Future	1355.5300	1.3555	1149.7400	1.1497	15.182	0.0000	0.0000
2023/11/24	2032	01/08/2024	11.14 Call	Bond Future	2790.3700	2.7904	2539.8200	2.5398	8.979	0.0000	0.0000
2023/11/24	2032	01/08/2024	11.14 Put	Bond Future	3221.3800	3.2214	3467.5100	3.4675	7.641	0.0000	0.0000
2023/11/24	2032	01/08/2024	11.15 Call	Bond Future	2813.7800	2.8138	2561.9900	2.5620	8.948	0.0000	0.0000
2023/11/24	2032	01/08/2024	11.15 Put	Bond Future	3199.1100	3.1991	3444.0000	3.4440	7.655	0.0000	0.0000
2023/11/24	2032	01/08/2024	11.13 Call	Bond Future	2766.7700	2.7668	2517.4500	2.5175	9.011	0.0000	0.0000
2023/11/24	2032	01/08/2024	11.13 Put	Bond Future	3243.4900	3.2435	3490.8500	3.4909	7.626	0.0000	0.0000
2023/11/24	2032	01/08/2024		Bond Future	11.2346	87.8077	11.3445	87.3110	0.978	0.0000	0.0000
2023/11/24	2032	07/11/2024	11.48 Call	Bond Future	3535.1200	3.5351	3207.9500	3.2080	9.255	0.0000	0.0000
2023/11/24	2032	07/11/2024	11.48 Put	Bond Future	2944.7300	2.9447	3171.6000	3.1716	7.704	0.0000	0.0000
2023/11/24	2032	07/11/2024	11.49 Call	Bond Future	3560.4800	3.5605	3231.7900	3.2318	9.232	0.0000	0.0000
2023/11/24	2032	07/11/2024	11.49 Put	Bond Future	2926.3400	2.9263	3151.6900	3.1517	7.701	0.0000	0.0000
2023/11/24	2032	07/11/2024	11.47 Call	Bond Future	3510.1700	3.5102	3183.8600	3.1839	9.296	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	
2023/11/24	2032	07/11/2024	11.47 Put	Bond Future	2963.5700	2.9636	3191.3000	3.1913	7.684	0.0000	0.0000
2023/11/24	2032	07/11/2024		Bond Future	11.3457	85.7508	11.4717	85.1967	1.110	0.0000	0.0000
2023/11/24	2032	07/11/2024	13.36 Call	Bond Future	9198.7800	9.1988	8721.2200	8.7212	5.192	0.0000	0.0000
2023/11/24	2032	07/11/2024	13.36 Put	Bond Future	873.4400	0.8734	949.9200	0.9499	8.756	0.0000	0.0000
2023/11/24	2032	07/11/2024	11.64 Put	Bond Future	2661.7300	2.6617	2870.0400	2.8700	7.826	0.0000	0.0000
2023/11/24	2032	07/11/2024	11.64 Call	Bond Future	3948.7400	3.9487	3603.0100	3.6030	8.755	0.0000	0.0000
2023/11/24	2032	06/02/2025		Bond Future	11.4837	87.5546	11.6187	86.9773	1.176	0.0000	0.0000
2023/11/24	2032	06/02/2025	11.72 Call	Bond Future	4103.4200	4.1034	3731.2100	3.7312	9.071	0.0000	0.0000
2023/11/24	2032	06/02/2025	11.72 Put	Bond Future	3096.5900	3.0966	3301.7100	3.3017	6.624	0.0000	0.0000
2023/11/24	2033	01/02/2024		Bond Future	122.6004	122.6004	122.0849	122.0849	0.420	0.0000	0.0000
2023/11/24	2033	02/05/2024		Bond Future	123.8669	123.8669	123.3402	123.3402	0.425	0.0000	0.0000
2023/11/24	2033	01/08/2024		Bond Future	126.6202	126.6202	126.0740	126.0740	0.431	0.0000	0.0000
2023/11/24	2033	07/11/2024		Bond Future	128.1876	128.1876	127.5629	127.5629	0.487	0.0000	0.0000
2023/11/24	2033	06/02/2025		Bond Future	130.9211	130.9211	130.2656	130.2656	0.501	0.0000	0.0000
2023/11/24	2033	06/02/2025	124.94 Call	Bond Future	5981.1000	5.9811	5325.5900	5.3256	10.960	0.0000	0.0000
2023/11/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/24	2037	01/02/2024	13.93 Call	Bond Future	9191.1300	9.1911	8714.9200	8.7149	5.181	0.0000	0.0000
2023/11/24	2037	01/02/2024	13.93 Put	Bond Future	112.3500	0.1124	131.7200	0.1317	17.241	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.93 Call	Bond Future	4965.8700	4.9659	4555.1300	4.5551	8.271	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.93 Put	Bond Future	556.7300	0.5567	641.5700	0.6416	15.239	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.09 Put	Bond Future	1860.1000	1.8601	2089.8800	2.0899	12.353	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.09 Call	Bond Future	1968.4200	1.9684	1702.6200	1.7026	13.503	0.0000	0.0000
2023/11/24	2037	01/02/2024		Bond Future	12.0697	77.0184	12.1628	76.5229	0.771	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.32 Call	Bond Future	2683.5400	2.6835	2368.8200	2.3688	11.728	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.32 Put	Bond Future	1361.0800	1.3611	1541.9400	1.5419	13.288	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.33 Call	Bond Future	2716.8100	2.7168	2400.1100	2.4001	11.657	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.33 Put	Bond Future	1342.2000	1.3422	1521.0800	1.5211	13.327	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.31 Call	Bond Future	2650.4400	2.6504	2337.7300	2.3377	11.798	0.0000	0.0000
2023/11/24	2037	01/02/2024	12.31 Put	Bond Future	1380.1800	1.3802	1563.0500	1.5631	13.250	0.0000	0.0000
2023/11/24	2037	02/05/2024		Bond Future	12.1809	78.7197	12.2775	78.2136	0.793	0.0000	0.0000
2023/11/24	2037	02/05/2024	11.44 Call	Bond Future	1171.2600	1.1713	1030.9200	1.0309	11.982	0.0000	0.0000
2023/11/24	2037	02/05/2024	11.44 Put	Bond Future	5221.1400	5.2211	5586.8400	5.5868	7.004	0.0000	0.0000
2023/11/24	2037	02/05/2024	11.45 Call	Bond Future	1188.0600	1.1881	1046.2500	1.0463	11.936	0.0000	0.0000
2023/11/24	2037	02/05/2024	11.45 Put	Bond Future	5181.2400	5.1812	5545.4700	5.5455	7.030	0.0000	0.0000
2023/11/24	2037	02/05/2024	11.43 Call	Bond Future	1154.6200	1.1546	1015.7300	1.0157	12.029	0.0000	0.0000
2023/11/24	2037	02/05/2024	11.43 Put	Bond Future	5261.2500	5.2613	5628.4000	5.6284	6.978	0.0000	0.0000
2023/11/24	2037	01/08/2024		Bond Future	12.3015	76.1946	12.4030	75.6725	0.825	0.0000	0.0000
2023/11/24	2037	01/08/2024	12.10 Call	Bond Future	3031.8200	3.0318	2796.1800	2.7962	7.772	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	
2023/11/24	2037	01/08/2024	12.10 Put	Bond Future	4083.9700	4.0840	4370.4200	4.3704	7.014	0.0000	0.0000
2023/11/24	2037	01/08/2024	12.11 Call	Bond Future	3057.5700	3.0576	2820.6800	2.8207	7.748	0.0000	0.0000
2023/11/24	2037	01/08/2024	12.11 Put	Bond Future	4057.0000	4.0570	4342.2000	4.3422	7.030	0.0000	0.0000
2023/11/24	2037	01/08/2024	12.09 Call	Bond Future	3006.1700	3.0062	2771.8000	2.7718	7.796	0.0000	0.0000
2023/11/24	2037	01/08/2024	12.09 Put	Bond Future	4111.0900	4.1111	4398.8100	4.3988	6.999	0.0000	0.0000
2023/11/24	2037	01/08/2024	13.82 Call	Bond Future	8579.5000	8.5795	8178.5800	8.1786	4.673	0.0000	0.0000
2023/11/24	2037	01/08/2024	13.82 Put	Bond Future	1283.4200	1.2834	1404.5900	1.4046	9.441	0.0000	0.0000
2023/11/24	2037	01/08/2024	13.17 Call	Bond Future	6294.6900	6.2947	5945.7800	5.9458	5.543	0.0000	0.0000
2023/11/24	2037	01/08/2024	13.17 Put	Bond Future	1990.0500	1.9901	2163.2300	2.1632	8.702	0.0000	0.0000
2023/11/24	2037	07/11/2024		Bond Future	12.4247	78.0261	12.5386	77.4506	0.917	0.0000	0.0000
2023/11/24	2037	07/11/2024	12.58 Call	Bond Future	4649.4900	4.6495	4324.2200	4.3242	6.996	0.0000	0.0000
2023/11/24	2037	07/11/2024	12.58 Put	Bond Future	3866.6500	3.8667	4116.8700	4.1169	6.471	0.0000	0.0000
2023/11/24	2037	07/11/2024	12.59 Call	Bond Future	4677.9500	4.6780	4351.6100	4.3516	6.976	0.0000	0.0000
2023/11/24	2037	07/11/2024	12.59 Put	Bond Future	3845.1000	3.8451	4094.2500	4.0943	6.480	0.0000	0.0000
2023/11/24	2037	07/11/2024	12.57 Call	Bond Future	4621.3900	4.6214	4297.2100	4.2972	7.015	0.0000	0.0000
2023/11/24	2037	07/11/2024	12.57 Put	Bond Future	3888.6000	3.8886	4139.9100	4.1399	6.463	0.0000	0.0000
2023/11/24	2037	06/02/2025		Bond Future	12.5681	75.4071	12.6890	74.8091	0.961	0.0000	0.0000
2023/11/24	2037	06/02/2025	12.76 Call	Bond Future	5042.3300	5.0423	4735.8700	4.7359	6.078	0.0000	0.0000
2023/11/24	2037	06/02/2025	12.76 Put	Bond Future	4095.9000	4.0959	4387.5000	4.3875	7.119	0.0000	0.0000
2023/11/24	2038	01/02/2024		Bond Future	131.5470	131.5470	130.6968	130.6968	0.646	0.0000	0.0000
2023/11/24	2038	02/05/2024		Bond Future	134.4847	134.4847	133.6160	133.6160	0.646	0.0000	0.0000
2023/11/24	2038	01/08/2024		Bond Future	135.3925	135.3925	134.4960	134.4960	0.662	0.0000	0.0000
2023/11/24	2038	07/11/2024		Bond Future	138.6820	138.6820	137.6934	137.6934	0.713	0.0000	0.0000
2023/11/24	2038	06/02/2025		Bond Future	139.5067	139.5067	138.4783	138.4783	0.737	0.0000	0.0000
2023/11/24	2038	06/02/2025	135.23 Call	Bond Future	4276.7400	4.2767	3248.2600	3.2483	24.048	0.0000	0.0000
2023/11/24	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.30 Put	Bond Future	2054.5700	2.0546	2332.4500	2.3325	13.525	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.30 Call	Bond Future	2017.2500	2.0173	1714.4100	1.7144	15.013	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.90 Put	Bond Future	895.3900	0.8954	1038.9400	1.0389	16.032	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.90 Call	Bond Future	4143.5500	4.1436	3706.3800	3.7064	10.551	0.0000	0.0000
2023/11/24	2040	01/02/2024	13.90 Call	Bond Future	8447.1500	8.4472	7902.4700	7.9025	6.448	0.0000	0.0000
2023/11/24	2040	01/02/2024	13.90 Put	Bond Future	195.0200	0.1950	231.0600	0.2311	18.480	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.34 Call	Bond Future	2138.6300	2.1386	1825.3300	1.8253	14.650	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.34 Put	Bond Future	1949.8400	1.9498	2217.2600	2.2173	13.715	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.35 Call	Bond Future	2169.4400	2.1694	1853.5600	1.8536	14.560	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.35 Put	Bond Future	1924.2800	1.9243	2189.1200	2.1891	13.763	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.33 Call	Bond Future	2107.9000	2.1079	1797.2000	1.7972	14.740	0.0000	0.0000
2023/11/24	2040	01/02/2024	12.33 Put	Bond Future	1975.5400	1.9755	2245.5600	2.2456	13.668	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	
2023/11/24	2040	01/02/2024		Bond Future	12.3066	77.2588	12.4098	76.6781	0.838	0.0000	0.0000
2023/11/24	2040	02/05/2024		Bond Future	12.4198	78.9654	12.5268	78.3723	0.862	0.0000	0.0000
2023/11/24	2040	02/05/2024	11.61 Call	Bond Future	1138.6500	1.1387	983.4300	0.9834	13.632	0.0000	0.0000
2023/11/24	2040	02/05/2024	11.61 Put	Bond Future	5867.1200	5.8671	6305.0500	6.3051	7.464	0.0000	0.0000
2023/11/24	2040	02/05/2024	11.62 Call	Bond Future	1155.5900	1.1556	998.6800	0.9987	13.578	0.0000	0.0000
2023/11/24	2040	02/05/2024	11.62 Put	Bond Future	5822.9500	5.8230	6259.1900	6.2592	7.492	0.0000	0.0000
2023/11/24	2040	02/05/2024	11.60 Call	Bond Future	1122.0400	1.1220	968.3400	0.9683	13.698	0.0000	0.0000
2023/11/24	2040	02/05/2024	11.60 Put	Bond Future	5911.7000	5.9117	6351.1500	6.3512	7.434	0.0000	0.0000
2023/11/24	2040	01/08/2024		Bond Future	12.5421	76.1953	12.6543	75.5842	0.895	0.0000	0.0000
2023/11/24	2040	01/08/2024	12.33 Call	Bond Future	3216.5200	3.2165	2940.1800	2.9402	8.591	0.0000	0.0000
2023/11/24	2040	01/08/2024	12.33 Put	Bond Future	4392.0100	4.3920	4726.7700	4.7268	7.622	0.0000	0.0000
2023/11/24	2040	01/08/2024	12.34 Call	Bond Future	3243.7600	3.2438	2965.9500	2.9660	8.564	0.0000	0.0000
2023/11/24	2040	01/08/2024	12.34 Put	Bond Future	4363.1900	4.3632	4696.4800	4.6965	7.639	0.0000	0.0000
2023/11/24	2040	01/08/2024	12.32 Call	Bond Future	3189.6300	3.1896	2914.2700	2.9143	8.633	0.0000	0.0000
2023/11/24	2040	01/08/2024	12.32 Put	Bond Future	4421.2500	4.4213	4756.9900	4.7570	7.594	0.0000	0.0000
2023/11/24	2040	07/11/2024		Bond Future	12.6670	78.0267	12.7916	77.3600	0.984	0.0000	0.0000
2023/11/24	2040	07/11/2024	12.85 Call	Bond Future	4865.4100	4.8654	4515.5900	4.5156	7.190	0.0000	0.0000
2023/11/24	2040	07/11/2024	12.85 Put	Bond Future	3889.4800	3.8895	4206.3700	4.2064	8.147	0.0000	0.0000
2023/11/24	2040	07/11/2024	12.86 Call	Bond Future	4895.8400	4.8958	4544.7200	4.5447	7.172	0.0000	0.0000
2023/11/24	2040	07/11/2024	12.86 Put	Bond Future	3867.1600	3.8672	4182.7500	4.1828	8.161	0.0000	0.0000
2023/11/24	2040	07/11/2024	12.84 Call	Bond Future	4835.0500	4.8351	4486.5200	4.4865	7.208	0.0000	0.0000
2023/11/24	2040	07/11/2024	12.84 Put	Bond Future	3911.9300	3.9119	4230.1100	4.2301	8.134	0.0000	0.0000
2023/11/24	2040	06/02/2025		Bond Future	12.8105	75.1567	12.9423	74.4656	1.029	0.0000	0.0000
2023/11/24	2040	06/02/2025	12.95 Call	Bond Future	5100.3100	5.1003	4751.1400	4.7511	6.846	0.0000	0.0000
2023/11/24	2040	06/02/2025	12.95 Put	Bond Future	4368.9700	4.3690	4710.9600	4.7110	7.828	0.0000	0.0000
2023/11/24	2044	01/02/2024	13.00 Call	Bond Future	4388.0600	4.3881	3875.8600	3.8759	11.673	0.0000	0.0000
2023/11/24	2044	01/02/2024	13.00 Put	Bond Future	843.0600	0.8431	1002.7200	1.0027	18.938	0.0000	0.0000
2023/11/24	2044	01/02/2024	13.25 Call	Bond Future	5422.6600	5.4227	4867.6300	4.8676	10.235	0.0000	0.0000
2023/11/24	2044	01/02/2024	13.25 Put	Bond Future	584.5800	0.5846	701.4100	0.7014	19.985	0.0000	0.0000
2023/11/24	2044	01/02/2024		Bond Future	12.3531	73.6311	12.4716	72.9593	0.960	0.0000	0.0000
2023/11/24	2044	01/02/2024	12.28 Call	Bond Future	1846.5200	1.8465	1521.2900	1.5213	17.613	0.0000	0.0000
2023/11/24	2044	01/02/2024	12.28 Put	Bond Future	2265.8300	2.2658	2612.4600	2.6125	15.298	0.0000	0.0000
2023/11/24	2044	01/02/2024	12.29 Call	Bond Future	1875.2400	1.8752	1546.9100	1.5469	17.509	0.0000	0.0000
2023/11/24	2044	01/02/2024	12.29 Put	Bond Future	2236.9200	2.2369	2580.4500	2.5805	15.357	0.0000	0.0000
2023/11/24	2044	01/02/2024	12.27 Call	Bond Future	1817.9000	1.8179	1495.7700	1.4958	17.720	0.0000	0.0000
2023/11/24	2044	01/02/2024	12.27 Put	Bond Future	2294.9200	2.2949	2644.6500	2.6447	15.239	0.0000	0.0000
2023/11/24	2044	02/05/2024	11.66 Call	Bond Future	1164.0900	1.1641	984.6500	0.9847	15.415	0.0000	0.0000
2023/11/24	2044	02/05/2024	11.66 Put	Bond Future	5916.8600	5.9169	6423.7200	6.4237	8.566	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	
2023/11/24	2044	02/05/2024	11.67 Call	Bond Future	1181.3300	1.1813	999.9200	0.9999	15.356	0.0000	0.0000
2023/11/24	2044	02/05/2024	11.67 Put	Bond Future	5871.6600	5.8717	6376.5500	6.3766	8.599	0.0000	0.0000
2023/11/24	2044	02/05/2024	11.65 Call	Bond Future	1147.0200	1.1470	969.5300	0.9695	15.474	0.0000	0.0000
2023/11/24	2044	02/05/2024	11.65 Put	Bond Future	5962.3100	5.9623	6471.1200	6.4711	8.534	0.0000	0.0000
2023/11/24	2044	02/05/2024		Bond Future	12.4613	75.2576	12.5842	74.5713	0.986	0.0000	0.0000
2023/11/24	2044	01/08/2024		Bond Future	12.5779	72.5311	12.7065	71.8249	1.023	0.0000	0.0000
2023/11/24	2044	01/08/2024	12.29 Call	Bond Future	3055.8400	3.0558	2747.4900	2.7475	10.091	0.0000	0.0000
2023/11/24	2044	01/08/2024	12.29 Put	Bond Future	4679.2400	4.6792	5077.0100	5.0770	8.501	0.0000	0.0000
2023/11/24	2044	01/08/2024	12.30 Call	Bond Future	3082.6300	3.0826	2772.5600	2.7726	10.059	0.0000	0.0000
2023/11/24	2044	01/08/2024	12.30 Put	Bond Future	4648.6200	4.6486	5044.6700	5.0447	8.520	0.0000	0.0000
2023/11/24	2044	01/08/2024	12.28 Call	Bond Future	3029.4000	3.0294	2722.5400	2.7225	10.129	0.0000	0.0000
2023/11/24	2044	01/08/2024	12.28 Put	Bond Future	4710.2700	4.7103	5109.5300	5.1095	8.476	0.0000	0.0000
2023/11/24	2044	07/11/2024		Bond Future	12.6966	74.2744	12.8377	73.5124	1.111	0.0000	0.0000
2023/11/24	2044	07/11/2024	12.91 Call	Bond Future	5024.6200	5.0246	4618.1300	4.6181	8.090	0.0000	0.0000
2023/11/24	2044	07/11/2024	12.91 Put	Bond Future	3877.3600	3.8774	4232.8100	4.2328	9.167	0.0000	0.0000
2023/11/24	2044	07/11/2024	12.92 Call	Bond Future	5055.1900	5.0552	4647.5200	4.6475	8.064	0.0000	0.0000
2023/11/24	2044	07/11/2024	12.92 Put	Bond Future	3854.9300	3.8549	4209.2000	4.2092	9.190	0.0000	0.0000
2023/11/24	2044	07/11/2024	12.90 Call	Bond Future	4994.1200	4.9941	4589.1000	4.5891	8.110	0.0000	0.0000
2023/11/24	2044	07/11/2024	12.90 Put	Bond Future	3899.9300	3.8999	4256.8500	4.2569	9.152	0.0000	0.0000
2023/11/24	2044	06/02/2025		Bond Future	12.8324	71.4506	12.9811	70.6627	1.159	0.0000	0.0000
2023/11/24	2044	06/02/2025	13.02 Call	Bond Future	5321.4100	5.3214	4910.6500	4.9107	7.719	0.0000	0.0000
2023/11/24	2044	06/02/2025	13.02 Put	Bond Future	4329.9500	4.3300	4707.0900	4.7071	8.710	0.0000	0.0000
2023/11/24	2046	01/02/2024		Bond Future	115.7766	115.7766	114.7854	114.7854	0.856	0.0000	0.0000
2023/11/24	2046	02/05/2024		Bond Future	116.2016	116.2016	115.1885	115.1885	0.872	0.0000	0.0000
2023/11/24	2046	01/08/2024		Bond Future	118.7839	118.7839	117.7412	117.7412	0.878	0.0000	0.0000
2023/11/24	2046	07/11/2024		Bond Future	119.4525	119.4525	118.3234	118.3234	0.945	0.0000	0.0000
2023/11/24	2046	06/02/2025		Bond Future	121.9976	121.9976	120.8281	120.8281	0.959	0.0000	0.0000
2023/11/24	2046	06/02/2025	114.01 Call	Bond Future	7987.6200	7.9876	6818.1400	6.8181	14.641	0.0000	0.0000
2023/11/24	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/24	2050	01/02/2024		Bond Future	115.3317	115.3317	115.9193	115.9193	0.510	0.0000	0.0000
2023/11/24	2050	02/05/2024		Bond Future	117.9073	117.9073	118.5083	118.5083	0.510	0.0000	0.0000
2023/11/24	2050	01/08/2024		Bond Future	118.2095	118.2095	118.8166	118.8166	0.514	0.0000	0.0000
2023/11/24	2050	07/11/2024		Bond Future	121.0817	121.0817	121.6412	121.6412	0.462	0.0000	0.0000
2023/11/24	2050	06/02/2025		Bond Future	121.2863	121.2863	121.8413	121.8413	0.458	0.0000	0.0000
2023/11/24	2050	06/02/2025	115.60 Call	Bond Future	5686.3000	5.6863	6241.3200	6.2413	9.761	0.0000	0.0000
2023/11/24	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/24	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
2023/11/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	AL37	01/02/2024		Index Future	934.8870	934.8870	932.9190	0.211	0.0000	0.0000
2023/11/24	AL37	02/05/2024		Index Future	955.5390	955.5390	953.5300	0.210	0.0000	0.0000
2023/11/24	AL37	01/08/2024		Index Future	976.5600	976.5600	974.4470	0.216	0.0000	0.0000
2023/11/24	AL37	07/11/2024		Index Future	1000.0650	1000.0650	997.3960	0.267	0.0000	0.0000
2023/11/24	AL37	06/02/2025		Index Future	1021.2010	1021.2010	1018.3380	0.280	0.0000	0.0000
2023/11/24	AL7T	01/02/2024		Index Future	1071.6480	1071.6480	1065.3610	0.587	0.0000	0.0000
2023/11/24	AL7T	02/05/2024		Index Future	1095.3220	1095.3220	1088.8990	0.586	0.0000	0.0000
2023/11/24	AL7T	01/08/2024		Index Future	1119.4180	1119.4180	1112.7850	0.593	0.0000	0.0000
2023/11/24	AL7T	07/11/2024		Index Future	1146.3610	1146.3610	1138.9920	0.643	0.0000	0.0000
2023/11/24	AL7T	06/02/2025		Index Future	1170.5900	1170.5900	1162.9070	0.656	0.0000	0.0000
2023/11/24	ALBI	01/02/2024		Index Future	935.4290	935.4290	930.2880	0.550	0.0000	0.0000
2023/11/24	ALBI	02/05/2024		Index Future	956.0940	956.0940	950.8420	0.549	0.0000	0.0000
2023/11/24	ALBI	01/08/2024		Index Future	977.1280	977.1280	971.7000	0.556	0.0000	0.0000
2023/11/24	ALBI	07/11/2024		Index Future	1000.6460	1000.6460	994.5840	0.606	0.0000	0.0000
2023/11/24	ALBI	06/02/2025		Index Future	1021.7950	1021.7950	1015.4670	0.619	0.0000	0.0000
2023/11/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	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	
2023/11/24	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/24	ES33	01/02/2024		Bond Future	12.5605	75.1636	12.6588	74.7318	0.783	0.0000	0.0000
2023/11/24	ES33	02/05/2024		Bond Future	12.7016	73.0433	12.8042	72.6021	0.807	0.0000	0.0000
2023/11/24	ES33	01/08/2024		Bond Future	12.8511	74.6660	12.9593	74.2105	0.842	0.0000	0.0000
2023/11/24	ES33	07/11/2024		Bond Future	13.0216	72.6750	13.1445	72.1700	0.944	0.0000	0.0000
2023/11/24	ES33	06/02/2025		Bond Future	13.2184	74.2189	13.3496	73.6934	0.993	0.0000	0.0000
2023/11/24	ES33	06/02/2025	13.34 Call	Bond Future	487.3200	0.4873	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/24	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	38.2300	0.0382	100.000	0.0000	0.0000
2023/11/24	ES42	01/02/2024		Bond Future	13.0305	71.1018	13.1437	70.5277	0.869	0.0000	0.0000
2023/11/24	ES42	02/05/2024		Bond Future	13.1638	68.4271	13.2817	67.8404	0.895	0.0000	0.0000
2023/11/24	ES42	01/08/2024		Bond Future	13.3015	69.9466	13.4250	69.3426	0.928	0.0000	0.0000
2023/11/24	ES42	07/11/2024		Bond Future	13.4552	67.3762	13.5919	66.7210	1.016	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		
2023/11/24	ES42	06/02/2025		Bond Future	13.6228	68.8043	13.7672	68.1263	1.060	0.0000	0.0000	
2023/11/24	ES42	06/02/2025	13.71 Call	Bond Future		410.8400	0.4108	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/24	ES42	06/02/2025	13.71 Put	Bond Future		0.0000	0.0000	267.2300	0.2672	100.000	0.0000	0.0000
2023/11/24	GOVI	01/02/2024		GOVI	921.9410	921.9410	916.9050	916.9050	0.546	0.0000	0.0000	
2023/11/24	GOVI	01/02/2024	879.99 Call	GOVI	419510.0000	41.9510	369150.0000	36.9150	12.004	0.0000	0.0000	
2023/11/24	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	01/02/2024	880.00 Call	GOVI	419410.0000	41.9410	369050.0000	36.9050	12.007	0.0000	0.0000	
2023/11/24	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	01/02/2024	879.98 Call	GOVI	419610.0000	41.9610	369250.0000	36.9250	12.002	0.0000	0.0000	
2023/11/24	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	02/05/2024		GOVI	942.3080	942.3080	937.1630	937.1630	0.546	0.0000	0.0000	
2023/11/24	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	02/05/2024	950.98 Put	GOVI	86720.0000	8.6720	138170.0000	13.8170	59.329	0.0000	0.0000	
2023/11/24	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	02/05/2024	950.99 Put	GOVI	86820.0000	8.6820	138270.0000	13.8270	59.261	0.0000	0.0000	
2023/11/24	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	02/05/2024	950.97 Put	GOVI	86620.0000	8.6620	138070.0000	13.8070	59.397	0.0000	0.0000	
2023/11/24	GOVI	01/08/2024		GOVI	963.0380	963.0380	957.7210	957.7210	0.552	0.0000	0.0000	
2023/11/24	GOVI	01/08/2024	943.38 Call	GOVI	196580.0000	19.6580	143410.0000	14.3410	27.048	0.0000	0.0000	
2023/11/24	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	01/08/2024	943.39 Call	GOVI	196480.0000	19.6480	143310.0000	14.3310	27.061	0.0000	0.0000	
2023/11/24	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	01/08/2024	943.37 Call	GOVI	196680.0000	19.6680	143510.0000	14.3510	27.034	0.0000	0.0000	
2023/11/24	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	07/11/2024		GOVI	986.2170	986.2170	980.2760	980.2760	0.602	0.0000	0.0000	
2023/11/24	GOVI	07/11/2024	948.79 Call	GOVI	374270.0000	37.4270	314860.0000	31.4860	15.874	0.0000	0.0000	
2023/11/24	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	07/11/2024	948.80 Call	GOVI	374170.0000	37.4170	314760.0000	31.4760	15.878	0.0000	0.0000	
2023/11/24	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	07/11/2024	948.78 Call	GOVI	374370.0000	37.4370	314960.0000	31.4960	15.869	0.0000	0.0000	
2023/11/24	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GOVI	06/02/2025		GOVI	1007.0610	1007.0610	1000.8580	1000.8580	0.616	0.0000	0.0000	
2023/11/24	GOVI	06/02/2025	972.00 Call	GOVI	350610.0000	35.0610	288580.0000	28.8580	17.692	0.0000	0.0000	
2023/11/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/11/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2023/11/24	IGOV	01/02/2024		Index Future	345.8940	345.8940	345.1130	345.1130	0.226	0.0000	0.0000	
2023/11/24	IGOV	02/05/2024		Index Future	353.6180	353.6180	352.8210	352.8210	0.225	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	
2023/11/24	IGOV	01/08/2024		Index Future	361.4790	361.4790	360.6420	360.6420	0.232	0.0000	0.0000
2023/11/24	IGOV	07/11/2024		Index Future	370.2650	370.2650	369.2210	369.2210	0.282	0.0000	0.0000
2023/11/24	IGOV	06/02/2025		Index Future	378.1690	378.1690	377.0520	377.0520	0.295	0.0000	0.0000
2023/11/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/24	JBAF	15/11/2023		Jibar Tradeable Future	8.3580	8.3580	8.3580	91.6420	0.000	0.0000	0.0000
2023/11/24	JBAF	20/12/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/11/24	JBAF	17/01/2024		Jibar Tradeable Future	8.3600	91.6400	8.3500	91.6500	0.120	0.0000	0.0000
2023/11/24	JBAF	21/02/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/11/24	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3300	91.6700	0.120	0.0000	0.0000
2023/11/24	JBAF	17/04/2024		Jibar Tradeable Future	8.2600	91.7400	8.2700	91.7300	0.121	0.0000	0.0000
2023/11/24	JBAF	15/05/2024		Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000
2023/11/24	JBAF	19/06/2024		Jibar Tradeable Future	8.1100	91.8900	8.1500	91.8500	0.493	0.0000	0.0000
2023/11/24	JBAF	18/09/2024		Jibar Tradeable Future	7.9400	92.0600	7.9900	92.0100	0.630	0.0000	0.0000
2023/11/24	JBAF	18/12/2024		Jibar Tradeable Future	7.6700	92.3300	7.7300	92.2700	0.782	0.0000	0.0000
2023/11/24	JBAF	19/03/2025		Jibar Tradeable Future	7.5300	92.4700	7.6000	92.4000	0.930	0.0000	0.0000
2023/11/24	JBAF	18/06/2025		Jibar Tradeable Future	7.3300	92.6700	7.5100	92.4900	2.456	0.0000	0.0000
2023/11/24	JBAF	17/09/2025		Jibar Tradeable Future	7.3900	92.6100	7.5000	92.5000	1.488	0.0000	0.0000
2023/11/24	R035	01/02/2024	10.62 Put	Bond Future	6427.1000	6.4271	7009.1500	7.0092	9.056	0.0000	0.0000
2023/11/24	R035	01/02/2024	10.62 Call	Bond Future	150.5300	0.1505	100.0200	0.1000	33.555	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	
2023/11/24	R035	01/02/2024	11.12 Put	Bond Future	3963.7900	3.9638	4447.6900	4.4477	12.208	0.0000	0.0000
2023/11/24	R035	01/02/2024	11.12 Call	Bond Future	577.5200	0.5775	428.8600	0.4289	25.741	0.0000	0.0000
2023/11/24	R035	01/02/2024	13.46 Call	Bond Future	8654.6200	8.6546	8050.4700	8.0505	6.981	0.0000	0.0000
2023/11/24	R035	01/02/2024	13.46 Put	Bond Future	128.1000	0.1281	156.5100	0.1565	22.178	0.0000	0.0000
2023/11/24	R035	01/02/2024		Bond Future	11.7364	86.4093	11.8555	85.7767	1.015	0.0000	0.0000
2023/11/24	R035	01/02/2024	12.19 Call	Bond Future	3357.9800	3.3580	2907.6200	2.9076	13.412	0.0000	0.0000
2023/11/24	R035	01/02/2024	12.19 Put	Bond Future	984.6100	0.9846	1166.8100	1.1668	18.505	0.0000	0.0000
2023/11/24	R035	01/02/2024	12.20 Call	Bond Future	3394.7100	3.3947	2942.1100	2.9421	13.333	0.0000	0.0000
2023/11/24	R035	01/02/2024	12.20 Put	Bond Future	970.1100	0.9701	1150.0700	1.1501	18.550	0.0000	0.0000
2023/11/24	R035	01/02/2024	12.18 Call	Bond Future	3321.3900	3.3214	2873.2700	2.8733	13.492	0.0000	0.0000
2023/11/24	R035	01/02/2024	12.18 Put	Bond Future	999.3100	0.9993	1183.7500	1.1838	18.457	0.0000	0.0000
2023/11/24	R035	02/05/2024		Bond Future	11.8392	83.8062	11.9631	83.1601	1.046	0.0000	0.0000
2023/11/24	R035	02/05/2024	11.20 Call	Bond Future	1306.5300	1.3065	1145.4000	1.1454	12.333	0.0000	0.0000
2023/11/24	R035	02/05/2024	11.20 Put	Bond Future	4757.1300	4.7571	5242.1100	5.2421	10.195	0.0000	0.0000
2023/11/24	R035	02/05/2024	11.21 Call	Bond Future	1324.5400	1.3245	1161.6300	1.1616	12.299	0.0000	0.0000
2023/11/24	R035	02/05/2024	11.21 Put	Bond Future	4719.6300	4.7196	5202.8300	5.2028	10.238	0.0000	0.0000
2023/11/24	R035	02/05/2024	11.19 Call	Bond Future	1288.6800	1.2887	1129.3100	1.1293	12.367	0.0000	0.0000
2023/11/24	R035	02/05/2024	11.19 Put	Bond Future	4794.8500	4.7949	5281.5900	5.2816	10.151	0.0000	0.0000
2023/11/24	R035	01/08/2024		Bond Future	11.9479	85.6489	12.0779	84.9833	1.088	0.0000	0.0000
2023/11/24	R035	01/08/2024	11.80 Call	Bond Future	3089.4000	3.0894	2770.1800	2.7702	10.333	0.0000	0.0000
2023/11/24	R035	01/08/2024	11.80 Put	Bond Future	3855.4100	3.8554	4201.7400	4.2017	8.983	0.0000	0.0000
2023/11/24	R035	01/08/2024	11.81 Call	Bond Future	3115.4900	3.1155	2794.6300	2.7946	10.299	0.0000	0.0000
2023/11/24	R035	01/08/2024	11.81 Put	Bond Future	3829.3800	3.8294	4174.0700	4.1741	9.001	0.0000	0.0000
2023/11/24	R035	01/08/2024	11.79 Call	Bond Future	3063.1400	3.0631	2745.5500	2.7456	10.368	0.0000	0.0000
2023/11/24	R035	01/08/2024	11.79 Put	Bond Future	3881.3100	3.8813	4229.2700	4.2293	8.965	0.0000	0.0000
2023/11/24	R035	07/11/2024		Bond Future	12.0729	83.1911	12.2177	82.4656	1.200	0.0000	0.0000
2023/11/24	R035	07/11/2024	12.18 Call	Bond Future	4146.8400	4.1468	3731.7300	3.7317	10.010	0.0000	0.0000
2023/11/24	R035	07/11/2024	12.18 Put	Bond Future	3609.3200	3.6093	3919.6500	3.9197	8.598	0.0000	0.0000
2023/11/24	R035	07/11/2024	12.19 Call	Bond Future	4175.0100	4.1750	3758.4100	3.7584	9.978	0.0000	0.0000
2023/11/24	R035	07/11/2024	12.19 Put	Bond Future	3587.5700	3.5876	3896.4100	3.8964	8.609	0.0000	0.0000
2023/11/24	R035	07/11/2024	12.17 Call	Bond Future	4118.7400	4.1187	3705.1400	3.7051	10.042	0.0000	0.0000
2023/11/24	R035	07/11/2024	12.17 Put	Bond Future	3631.1800	3.6312	3943.0200	3.9430	8.588	0.0000	0.0000
2023/11/24	R035	06/02/2025		Bond Future	12.2217	84.9415	12.3753	84.1896	1.257	0.0000	0.0000
2023/11/24	R035	06/02/2025	12.41 Call	Bond Future	4636.5600	4.6366	4185.0400	4.1850	9.738	0.0000	0.0000
2023/11/24	R035	06/02/2025	12.41 Put	Bond Future	3716.2100	3.7162	4016.6000	4.0166	8.083	0.0000	0.0000
2023/11/24	R053	01/02/2024	12.93 Call	Bond Future	5813.6900	5.8137	5084.6300	5.0846	12.540	0.0000	0.0000
2023/11/24	R053	01/02/2024	12.93 Put	Bond Future	1149.6500	1.1497	1380.3500	1.3804	20.067	0.0000	0.0000
2023/11/24	R053	01/02/2024	12.94 Call	Bond Future	5866.1100	5.8661	5134.3200	5.1343	12.475	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/11/24	R053	01/02/2024	12.94 Put	Bond Future	1133.6400	1.1336	1361.6100	1.3616	20.110	0.0000	0.0000
2023/11/24	R053	01/02/2024	12.92 Call	Bond Future	5761.2500	5.7613	5034.9400	5.0349	12.607	0.0000	0.0000
2023/11/24	R053	01/02/2024	12.92 Put	Bond Future	1165.7300	1.1657	1399.1800	1.3992	20.026	0.0000	0.0000
2023/11/24	R053	01/02/2024		Bond Future	12.2800	98.8924	12.4089	97.9326	1.049	0.0000	0.0000
2023/11/24	R053	02/05/2024		Bond Future	12.3835	95.2122	12.5173	94.2316	1.081	0.0000	0.0000
2023/11/24	R053	02/05/2024	13.03 Call	Bond Future	6959.7200	6.9597	6300.3000	6.3003	9.475	0.0000	0.0000
2023/11/24	R053	02/05/2024	13.03 Put	Bond Future	2391.3300	2.3913	2712.4800	2.7125	13.430	0.0000	0.0000
2023/11/24	R053	02/05/2024	13.04 Call	Bond Future	7007.1800	7.0072	6345.8200	6.3458	9.438	0.0000	0.0000
2023/11/24	R053	02/05/2024	13.04 Put	Bond Future	2371.3700	2.3714	2690.5800	2.6906	13.461	0.0000	0.0000
2023/11/24	R053	02/05/2024	13.02 Call	Bond Future	6912.1200	6.9121	6255.0900	6.2551	9.505	0.0000	0.0000
2023/11/24	R053	02/05/2024	13.02 Put	Bond Future	2411.2500	2.4113	2734.7900	2.7348	13.418	0.0000	0.0000
2023/11/24	R053	01/08/2024	13.14 Call	Bond Future	7912.2400	7.9122	7262.7700	7.2628	8.208	0.0000	0.0000
2023/11/24	R053	01/08/2024	13.14 Put	Bond Future	3404.8900	3.4049	3763.5100	3.7635	10.532	0.0000	0.0000
2023/11/24	R053	01/08/2024	13.15 Call	Bond Future	7957.1500	7.9572	7305.8600	7.3059	8.185	0.0000	0.0000
2023/11/24	R053	01/08/2024	13.15 Put	Bond Future	3383.4400	3.3834	3740.2400	3.7402	10.545	0.0000	0.0000
2023/11/24	R053	01/08/2024	13.13 Call	Bond Future	7867.6800	7.8677	7219.7400	7.2197	8.235	0.0000	0.0000
2023/11/24	R053	01/08/2024	13.13 Put	Bond Future	3426.7900	3.4268	3786.9400	3.7869	10.510	0.0000	0.0000
2023/11/24	R053	01/08/2024		Bond Future	12.4918	97.3050	12.6317	96.2969	1.120	0.0000	0.0000
2023/11/24	R053	07/11/2024	12.80 Call	Bond Future	6719.2000	6.7192	6133.2500	6.1333	8.721	0.0000	0.0000
2023/11/24	R053	07/11/2024	12.80 Put	Bond Future	5381.0400	5.3810	5877.7000	5.8777	9.230	0.0000	0.0000
2023/11/24	R053	07/11/2024	12.81 Call	Bond Future	6759.2900	6.7593	6171.3400	6.1713	8.698	0.0000	0.0000
2023/11/24	R053	07/11/2024	12.81 Put	Bond Future	5351.5700	5.3516	5846.2300	5.8462	9.243	0.0000	0.0000
2023/11/24	R053	07/11/2024	12.79 Call	Bond Future	6679.1800	6.6792	6095.2400	6.0952	8.743	0.0000	0.0000
2023/11/24	R053	07/11/2024	12.79 Put	Bond Future	5410.6700	5.4107	5909.3400	5.9093	9.216	0.0000	0.0000
2023/11/24	R053	07/11/2024		Bond Future	12.6103	93.7708	12.7634	92.6881	1.214	0.0000	0.0000
2023/11/24	R053	06/02/2025		Bond Future	12.7433	95.7406	12.9046	94.6226	1.266	0.0000	0.0000
2023/11/24	R053	06/02/2025	12.94 Call	Bond Future	7130.6000	7.1306	6533.4000	6.5334	8.375	0.0000	0.0000
2023/11/24	R053	06/02/2025	12.94 Put	Bond Future	5770.2900	5.7703	6291.0900	6.2911	9.026	0.0000	0.0000
2023/11/24	R186	01/02/2024		Bond Future	8.9369	105.2100	8.9787	105.1034	0.469	0.0000	0.0000
2023/11/24	R186	01/02/2024	9.51 Call	Bond Future	1691.8200	1.6918	1583.2700	1.5833	6.416	0.0000	0.0000
2023/11/24	R186	01/02/2024	9.51 Put	Bond Future	244.7300	0.2447	242.7600	0.2428	0.805	0.0000	0.0000
2023/11/24	R186	01/02/2024	9.52 Call	Bond Future	1712.1900	1.7122	1603.6100	1.6036	6.342	0.0000	0.0000
2023/11/24	R186	01/02/2024	9.52 Put	Bond Future	240.0800	0.2401	238.0800	0.2381	0.833	0.0000	0.0000
2023/11/24	R186	01/02/2024	9.50 Call	Bond Future	1671.6800	1.6717	1563.1400	1.5631	6.493	0.0000	0.0000
2023/11/24	R186	01/02/2024	9.50 Put	Bond Future	249.6200	0.2496	247.6600	0.2477	0.785	0.0000	0.0000
2023/11/24	R186	02/05/2024		Bond Future	8.9317	107.5341	8.9780	107.4256	0.518	0.0000	0.0000
2023/11/24	R186	02/05/2024	8.00 Call	Bond Future	196.5800	0.1966	169.1300	0.1691	13.964	0.0000	0.0000
2023/11/24	R186	02/05/2024	8.00 Put	Bond Future	2413.6100	2.4136	2494.7400	2.4947	3.361	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	
2023/11/24	R186	02/05/2024	8.01 Call	Bond Future	201.0400	0.2010	173.1700	0.1732	13.863	0.0000	0.0000
2023/11/24	R186	02/05/2024	8.01 Put	Bond Future	2393.9500	2.3940	2474.6600	2.4747	3.371	0.0000	0.0000
2023/11/24	R186	02/05/2024	7.99 Call	Bond Future	192.1900	0.1922	166.1500	0.1662	13.549	0.0000	0.0000
2023/11/24	R186	02/05/2024	7.99 Put	Bond Future	2433.3400	2.4333	2515.8800	2.5159	3.392	0.0000	0.0000
2023/11/24	R186	02/05/2024	10.40 Call	Bond Future	3592.9400	3.5929	3481.3000	3.4813	3.107	0.0000	0.0000
2023/11/24	R186	02/05/2024	10.40 Put	Bond Future	217.5600	0.2176	214.5000	0.2145	1.407	0.0000	0.0000
2023/11/24	R186	02/05/2024	9.73 Put	Bond Future	447.9000	0.4479	445.4000	0.4454	0.558	0.0000	0.0000
2023/11/24	R186	02/05/2024	9.73 Call	Bond Future	2300.6800	2.3007	2189.6000	2.1896	4.828	0.0000	0.0000
2023/11/24	R186	01/08/2024	8.69 Call	Bond Future	925.7100	0.9257	826.8800	0.8269	10.676	0.0000	0.0000
2023/11/24	R186	01/08/2024	8.69 Put	Bond Future	1443.5100	1.4435	1462.2600	1.4623	1.299	0.0000	0.0000
2023/11/24	R186	01/08/2024	8.70 Call	Bond Future	936.9500	0.9370	837.3400	0.8373	10.631	0.0000	0.0000
2023/11/24	R186	01/08/2024	8.70 Put	Bond Future	1433.1700	1.4332	1451.1400	1.4511	1.254	0.0000	0.0000
2023/11/24	R186	01/08/2024	8.68 Call	Bond Future	914.8800	0.9149	816.4900	0.8165	10.754	0.0000	0.0000
2023/11/24	R186	01/08/2024	8.68 Put	Bond Future	1454.2600	1.4543	1473.4500	1.4735	1.320	0.0000	0.0000
2023/11/24	R186	01/08/2024		Bond Future	8.9307	104.5901	8.9856	104.4725	0.615	0.0000	0.0000
2023/11/24	R186	07/11/2024		Bond Future	8.9101	107.1053	9.0018	106.9293	1.029	0.0000	0.0000
2023/11/24	R186	07/11/2024	9.14 Call	Bond Future	1576.9800	1.5770	1441.2700	1.4413	8.606	0.0000	0.0000
2023/11/24	R186	07/11/2024	9.14 Put	Bond Future	1136.5500	1.1366	1176.8400	1.1768	3.545	0.0000	0.0000
2023/11/24	R186	07/11/2024	9.15 Call	Bond Future	1589.0800	1.5891	1453.0000	1.4530	8.563	0.0000	0.0000
2023/11/24	R186	07/11/2024	9.15 Put	Bond Future	1129.5500	1.1296	1169.4700	1.1695	3.534	0.0000	0.0000
2023/11/24	R186	07/11/2024	9.13 Call	Bond Future	1564.5000	1.5645	1429.1600	1.4292	8.651	0.0000	0.0000
2023/11/24	R186	07/11/2024	9.13 Put	Bond Future	1143.1800	1.1432	1183.8400	1.1838	3.557	0.0000	0.0000
2023/11/24	R186	06/02/2025		Bond Future	8.9681	104.0448	9.0817	103.8510	1.267	0.0000	0.0000
2023/11/24	R186	06/02/2025	9.03 Call	Bond Future	1367.7200	1.3677	1236.0800	1.2361	9.625	0.0000	0.0000
2023/11/24	R186	06/02/2025	9.03 Put	Bond Future	1262.0200	1.2620	1324.1400	1.3241	4.922	0.0000	0.0000
2023/11/24	R202	01/02/2024		Bond Future	260.1189	260.1189	260.0861	260.0861	0.013	0.0000	0.0000
2023/11/24	R202	02/05/2024		Bond Future	265.9277	265.9277	265.8950	265.8950	0.012	0.0000	0.0000
2023/11/24	R202	01/08/2024		Bond Future	266.7143	266.7143	266.6642	266.6642	0.019	0.0000	0.0000
2023/11/24	R202	07/11/2024		Bond Future	273.1951	273.1951	273.0047	273.0047	0.070	0.0000	0.0000
2023/11/24	R202	06/02/2025		Bond Future	273.7628	273.7628	273.5315	273.5315	0.085	0.0000	0.0000
2023/11/24	R202	06/02/2025	266.79 Call	Bond Future	6972.8100	6.9728	6741.4800	6.7415	3.318	0.0000	0.0000
2023/11/24	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/24	R209	01/02/2024		Bond Future	11.8250	66.7160	11.9230	66.2572	0.829	0.0000	0.0000
2023/11/24	R209	01/02/2024	12.13 Call	Bond Future	2495.6900	2.4957	2193.5400	2.1935	12.107	0.0000	0.0000
2023/11/24	R209	01/02/2024	12.13 Put	Bond Future	1082.7100	1.0827	1239.2800	1.2393	14.461	0.0000	0.0000
2023/11/24	R209	01/02/2024	12.14 Call	Bond Future	2525.8000	2.5258	2221.9600	2.2220	12.029	0.0000	0.0000
2023/11/24	R209	01/02/2024	12.14 Put	Bond Future	1067.2400	1.0672	1222.1200	1.2221	14.512	0.0000	0.0000
2023/11/24	R209	01/02/2024	12.12 Call	Bond Future	2465.7300	2.4657	2165.2800	2.1653	12.185	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/11/24	R209	01/02/2024	12.12 Put	Bond Future		1098.3900	1.0984	1256.6600	1.2567	14.409	0.0000	0.0000
2023/11/24	R209	02/05/2024		Bond Future		11.9217	65.0367	12.0233	64.5680	0.852	0.0000	0.0000
2023/11/24	R209	02/05/2024	11.18 Call	Bond Future		999.0400	0.9990	868.9900	0.8690	13.017	0.0000	0.0000
2023/11/24	R209	02/05/2024	11.18 Put	Bond Future		4568.6200	4.5686	4907.2100	4.9072	7.411	0.0000	0.0000
2023/11/24	R209	02/05/2024	11.19 Call	Bond Future		1013.6700	1.0137	882.2400	0.8822	12.966	0.0000	0.0000
2023/11/24	R209	02/05/2024	11.19 Put	Bond Future		4533.3500	4.5334	4870.5600	4.8706	7.438	0.0000	0.0000
2023/11/24	R209	02/05/2024	11.17 Call	Bond Future		984.6800	0.9847	856.0000	0.8560	13.068	0.0000	0.0000
2023/11/24	R209	02/05/2024	11.17 Put	Bond Future		4604.2200	4.6042	4944.1800	4.9442	7.384	0.0000	0.0000
2023/11/24	R209	01/08/2024		Bond Future		12.0241	66.4665	12.1303	65.9835	0.884	0.0000	0.0000
2023/11/24	R209	01/08/2024	11.79 Call	Bond Future		2548.0900	2.5481	2331.5300	2.3315	8.499	0.0000	0.0000
2023/11/24	R209	01/08/2024	11.79 Put	Bond Future		3629.9600	3.6300	3896.3900	3.8964	7.340	0.0000	0.0000
2023/11/24	R209	01/08/2024	11.80 Call	Bond Future		2570.4700	2.5705	2352.7200	2.3527	8.471	0.0000	0.0000
2023/11/24	R209	01/08/2024	11.80 Put	Bond Future		3605.6100	3.6056	3870.8500	3.8709	7.356	0.0000	0.0000
2023/11/24	R209	01/08/2024	11.78 Call	Bond Future		2525.8000	2.5258	2310.4400	2.3104	8.526	0.0000	0.0000
2023/11/24	R209	01/08/2024	11.78 Put	Bond Future		3654.4400	3.6544	3922.0700	3.9221	7.323	0.0000	0.0000
2023/11/24	R209	07/11/2024		Bond Future		12.1363	64.9070	12.2546	64.3779	0.975	0.0000	0.0000
2023/11/24	R209	07/11/2024	12.22 Call	Bond Future		3765.3200	3.7653	3468.2500	3.4683	7.890	0.0000	0.0000
2023/11/24	R209	07/11/2024	12.22 Put	Bond Future		3390.3600	3.3904	3622.3200	3.6223	6.842	0.0000	0.0000
2023/11/24	R209	07/11/2024	12.23 Call	Bond Future		3789.6900	3.7897	3491.5600	3.4916	7.867	0.0000	0.0000
2023/11/24	R209	07/11/2024	12.23 Put	Bond Future		3370.1500	3.3702	3601.0500	3.6011	6.851	0.0000	0.0000
2023/11/24	R209	07/11/2024	12.21 Call	Bond Future		3741.0200	3.7410	3444.7500	3.4448	7.919	0.0000	0.0000
2023/11/24	R209	07/11/2024	12.21 Put	Bond Future		3410.6900	3.4107	3643.4500	3.6435	6.824	0.0000	0.0000
2023/11/24	R209	06/02/2025		Bond Future		12.2656	66.2723	12.3906	65.7234	1.019	0.0000	0.0000
2023/11/24	R209	06/02/2025	12.44 Call	Bond Future		4241.7300	4.2417	3938.7100	3.9387	7.144	0.0000	0.0000
2023/11/24	R209	06/02/2025	12.44 Put	Bond Future		3477.3700	3.4774	3723.2500	3.7233	7.071	0.0000	0.0000
2023/11/24	R210	01/02/2024		Bond Future		231.8127	231.8127	231.7818	231.7818	0.013	0.0000	0.0000
2023/11/24	R210	02/05/2024		Bond Future		233.7143	233.7143	233.6835	233.6835	0.013	0.0000	0.0000
2023/11/24	R210	01/08/2024		Bond Future		238.9087	238.9087	238.8625	238.8625	0.019	0.0000	0.0000
2023/11/24	R210	07/11/2024		Bond Future		241.3524	241.3524	241.1812	241.1812	0.071	0.0000	0.0000
2023/11/24	R210	06/02/2025		Bond Future		246.4972	246.4972	246.2892	246.2892	0.084	0.0000	0.0000
2023/11/24	R210	06/02/2025	239.61 Call	Bond Future		6887.1600	6.8872	6679.2200	6.6792	3.019	0.0000	0.0000
2023/11/24	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/24	R213	01/02/2024	11.71 Call	Bond Future		4458.3400	4.4583	4124.2700	4.1243	7.493	0.0000	0.0000
2023/11/24	R213	01/02/2024	11.71 Put	Bond Future		299.2800	0.2993	347.0400	0.3470	15.958	0.0000	0.0000
2023/11/24	R213	01/02/2024	11.72 Call	Bond Future		4493.6200	4.4936	4159.0000	4.1590	7.447	0.0000	0.0000
2023/11/24	R213	01/02/2024	11.72 Put	Bond Future		294.3600	0.2944	341.5700	0.3416	16.038	0.0000	0.0000
2023/11/24	R213	01/02/2024	11.70 Call	Bond Future		4423.1100	4.4231	4089.6000	4.0896	7.540	0.0000	0.0000
2023/11/24	R213	01/02/2024	11.70 Put	Bond Future		304.2800	0.3043	352.6000	0.3526	15.880	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	
2023/11/24	R213	01/02/2024		Bond Future	10.7092	85.0104	10.7984	84.6286	0.833	0.0000	0.0000
2023/11/24	R213	02/05/2024		Bond Future	10.7887	83.3297	10.8821	82.9397	0.866	0.0000	0.0000
2023/11/24	R213	02/05/2024	10.29 Call	Bond Future	1265.5300	1.2655	1114.1400	1.1141	11.963	0.0000	0.0000
2023/11/24	R213	02/05/2024	10.29 Put	Bond Future	3386.6300	3.3866	3625.1600	3.6252	7.043	0.0000	0.0000
2023/11/24	R213	02/05/2024	10.30 Call	Bond Future	1281.3600	1.2814	1128.7300	1.1287	11.912	0.0000	0.0000
2023/11/24	R213	02/05/2024	10.30 Put	Bond Future	3359.2500	3.3593	3596.5400	3.5965	7.064	0.0000	0.0000
2023/11/24	R213	02/05/2024	10.28 Call	Bond Future	1249.8300	1.2498	1099.8700	1.0999	11.998	0.0000	0.0000
2023/11/24	R213	02/05/2024	10.28 Put	Bond Future	3414.1600	3.4142	3654.1200	3.6541	7.028	0.0000	0.0000
2023/11/24	R213	01/08/2024		Bond Future	10.8741	85.1620	10.9735	84.7583	0.914	0.0000	0.0000
2023/11/24	R213	01/08/2024	10.87 Call	Bond Future	2632.3900	2.6324	2413.1700	2.4132	8.328	0.0000	0.0000
2023/11/24	R213	01/08/2024	10.87 Put	Bond Future	2649.2200	2.6492	2833.7000	2.8337	6.964	0.0000	0.0000
2023/11/24	R213	01/08/2024	10.88 Call	Bond Future	2654.1100	2.6541	2433.8900	2.4339	8.297	0.0000	0.0000
2023/11/24	R213	01/08/2024	10.88 Put	Bond Future	2630.2000	2.6302	2813.6800	2.8137	6.976	0.0000	0.0000
2023/11/24	R213	01/08/2024	10.86 Call	Bond Future	2610.7600	2.6108	2392.5400	2.3925	8.358	0.0000	0.0000
2023/11/24	R213	01/08/2024	10.86 Put	Bond Future	2668.3600	2.6684	2853.8400	2.8538	6.951	0.0000	0.0000
2023/11/24	R213	07/11/2024		Bond Future	10.9755	83.6473	11.0916	83.1901	1.058	0.0000	0.0000
2023/11/24	R213	07/11/2024	11.22 Call	Bond Future	3416.7100	3.4167	3135.2400	3.1352	8.238	0.0000	0.0000
2023/11/24	R213	07/11/2024	11.22 Put	Bond Future	2457.6900	2.4577	2633.3900	2.6334	7.149	0.0000	0.0000
2023/11/24	R213	07/11/2024	11.23 Call	Bond Future	3440.1400	3.4401	3157.7300	3.1577	8.209	0.0000	0.0000
2023/11/24	R213	07/11/2024	11.23 Put	Bond Future	2442.1900	2.4422	2616.9500	2.6170	7.156	0.0000	0.0000
2023/11/24	R213	07/11/2024	11.21 Call	Bond Future	3393.3300	3.3933	3112.8100	3.1128	8.267	0.0000	0.0000
2023/11/24	R213	07/11/2024	11.21 Put	Bond Future	2473.2700	2.4733	2649.9200	2.6499	7.142	0.0000	0.0000
2023/11/24	R213	06/02/2025		Bond Future	11.1098	85.4090	11.2353	84.9308	1.129	0.0000	0.0000
2023/11/24	R213	06/02/2025	11.35 Call	Bond Future	3707.4700	3.7075	3339.9300	3.3399	9.913	0.0000	0.0000
2023/11/24	R213	06/02/2025	11.35 Put	Bond Future	2795.1000	2.7951	2905.7200	2.9057	3.958	0.0000	0.0000
2023/11/24	R214	01/02/2024	12.15 Call	Bond Future	1702.7400	1.7027	1375.3300	1.3753	19.228	0.0000	0.0000
2023/11/24	R214	01/02/2024	12.15 Put	Bond Future	1748.8000	1.7488	1962.0100	1.9620	12.192	0.0000	0.0000
2023/11/24	R214	01/02/2024	12.16 Call	Bond Future	1728.2200	1.7282	1398.0900	1.3981	19.102	0.0000	0.0000
2023/11/24	R214	01/02/2024	12.16 Put	Bond Future	1726.1500	1.7262	1936.6400	1.9366	12.194	0.0000	0.0000
2023/11/24	R214	01/02/2024	12.14 Call	Bond Future	1677.5500	1.6776	1352.7700	1.3528	19.360	0.0000	0.0000
2023/11/24	R214	01/02/2024	12.14 Put	Bond Future	1771.7900	1.7718	1987.6300	1.9876	12.182	0.0000	0.0000
2023/11/24	R214	01/02/2024		Bond Future	12.1596	62.5126	12.2728	61.9720	0.931	0.0000	0.0000
2023/11/24	R214	02/05/2024		Bond Future	12.2543	60.5891	12.3714	60.0368	0.955	0.0000	0.0000
2023/11/24	R214	02/05/2024	11.47 Call	Bond Future	990.4600	0.9905	845.8900	0.8459	14.596	0.0000	0.0000
2023/11/24	R214	02/05/2024	11.47 Put	Bond Future	4905.3400	4.9053	5313.0500	5.3131	8.312	0.0000	0.0000
2023/11/24	R214	02/05/2024	11.48 Call	Bond Future	1005.0000	1.0050	858.8500	0.8589	14.542	0.0000	0.0000
2023/11/24	R214	02/05/2024	11.48 Put	Bond Future	4867.5000	4.8675	5273.6300	5.2736	8.344	0.0000	0.0000
2023/11/24	R214	02/05/2024	11.46 Call	Bond Future	975.9200	0.9759	832.9300	0.8329	14.652	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	
2023/11/24	R214	02/05/2024	11.46 Put	Bond Future	4943.2400	4.9432	5352.5300	5.3525	8.280	0.0000	0.0000
2023/11/24	R214	02/05/2024	13.52 Call	Bond Future	6417.0200	6.4170	5983.3300	5.9833	6.758	0.0000	0.0000
2023/11/24	R214	02/05/2024	13.52 Put	Bond Future	847.5000	0.8475	966.0900	0.9661	13.993	0.0000	0.0000
2023/11/24	R214	02/05/2024	12.87 Call	Bond Future	4322.2400	4.3222	3957.3200	3.9573	8.443	0.0000	0.0000
2023/11/24	R214	02/05/2024	12.87 Put	Bond Future	1505.1600	1.5052	1692.5200	1.6925	12.448	0.0000	0.0000
2023/11/24	R214	02/05/2024	12.12 Put	Bond Future	2884.4500	2.8845	3184.0000	3.1840	10.385	0.0000	0.0000
2023/11/24	R214	02/05/2024	12.12 Call	Bond Future	2241.0800	2.2411	1988.3500	1.9884	11.277	0.0000	0.0000
2023/11/24	R214	02/05/2024	12.14 Put	Bond Future	2835.9100	2.8359	3132.0600	3.1321	10.443	0.0000	0.0000
2023/11/24	R214	02/05/2024	12.14 Call	Bond Future	2289.0500	2.2891	2032.9200	2.0329	11.189	0.0000	0.0000
2023/11/24	R214	01/08/2024	12.17 Call	Bond Future	2786.2200	2.7862	2526.0000	2.5260	9.340	0.0000	0.0000
2023/11/24	R214	01/08/2024	12.17 Put	Bond Future	3654.8000	3.6548	3962.7500	3.9628	8.426	0.0000	0.0000
2023/11/24	R214	01/08/2024	12.18 Call	Bond Future	2809.8300	2.8098	2548.2300	2.5482	9.310	0.0000	0.0000
2023/11/24	R214	01/08/2024	12.18 Put	Bond Future	3630.4700	3.6305	3937.0400	3.9370	8.444	0.0000	0.0000
2023/11/24	R214	01/08/2024	12.16 Call	Bond Future	2762.9000	2.7629	2504.0600	2.5041	9.368	0.0000	0.0000
2023/11/24	R214	01/08/2024	12.16 Put	Bond Future	3679.4800	3.6795	3988.8100	3.9888	8.407	0.0000	0.0000
2023/11/24	R214	01/08/2024		Bond Future	12.3531	61.9212	12.4751	61.3531	0.988	0.0000	0.0000
2023/11/24	R214	07/11/2024		Bond Future	12.4649	60.1018	12.5987	59.4882	1.073	0.0000	0.0000
2023/11/24	R214	07/11/2024	12.61 Call	Bond Future	4026.6600	4.0267	3710.5800	3.7106	7.850	0.0000	0.0000
2023/11/24	R214	07/11/2024	12.61 Put	Bond Future	3361.5600	3.3616	3659.0100	3.6590	8.849	0.0000	0.0000
2023/11/24	R214	07/11/2024	12.62 Call	Bond Future	4052.3300	4.0523	3735.0400	3.7350	7.830	0.0000	0.0000
2023/11/24	R214	07/11/2024	12.62 Put	Bond Future	3341.8000	3.3418	3638.0400	3.6380	8.865	0.0000	0.0000
2023/11/24	R214	07/11/2024	12.60 Call	Bond Future	4001.2800	4.0013	3686.1900	3.6862	7.875	0.0000	0.0000
2023/11/24	R214	07/11/2024	12.60 Put	Bond Future	3381.6500	3.3817	3680.0900	3.6801	8.825	0.0000	0.0000
2023/11/24	R214	06/02/2025		Bond Future	12.5937	61.3663	12.7343	60.7317	1.117	0.0000	0.0000
2023/11/24	R214	06/02/2025	12.71 Call	Bond Future	4273.3200	4.2733	3954.7000	3.9547	7.456	0.0000	0.0000
2023/11/24	R214	06/02/2025	12.71 Put	Bond Future	3747.6900	3.7477	4063.6400	4.0636	8.431	0.0000	0.0000
2023/11/24	R248	01/02/2024	13.10 Call	Bond Future	5282.3300	5.2823	4699.1900	4.6992	11.039	0.0000	0.0000
2023/11/24	R248	01/02/2024	13.10 Put	Bond Future	653.2700	0.6533	788.3600	0.7884	20.679	0.0000	0.0000
2023/11/24	R248	01/02/2024	13.90 Call	Bond Future	8780.1100	8.7801	8107.7400	8.1077	7.658	0.0000	0.0000
2023/11/24	R248	01/02/2024	13.90 Put	Bond Future	198.7900	0.1988	244.6500	0.2447	23.070	0.0000	0.0000
2023/11/24	R248	01/02/2024	11.50 Put	Bond Future	5185.5200	5.1855	5775.0700	5.7751	11.369	0.0000	0.0000
2023/11/24	R248	01/02/2024	11.50 Call	Bond Future	464.9200	0.4649	336.2400	0.3362	27.678	0.0000	0.0000
2023/11/24	R248	01/02/2024	12.30 Put	Bond Future	2003.4100	2.0034	2337.6500	2.3377	16.684	0.0000	0.0000
2023/11/24	R248	01/02/2024	12.30 Call	Bond Future	2222.0000	2.2220	1838.0100	1.8380	17.281	0.0000	0.0000
2023/11/24	R248	01/02/2024	13.37 Call	Bond Future	6449.7900	6.4498	5826.7300	5.8267	9.660	0.0000	0.0000
2023/11/24	R248	01/02/2024	13.37 Put	Bond Future	438.8100	0.4388	533.9800	0.5340	21.688	0.0000	0.0000
2023/11/24	R248	01/02/2024	12.15 Call	Bond Future	1769.9800	1.7700	1435.1200	1.4351	18.919	0.0000	0.0000
2023/11/24	R248	01/02/2024	12.15 Put	Bond Future	2434.8900	2.4349	2818.2600	2.8183	15.745	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	
2023/11/24	R248	01/02/2024	12.16 Call	Bond Future	1798.4600	1.7985	1460.2500	1.4603	18.806	0.0000	0.0000
2023/11/24	R248	01/02/2024	12.16 Put	Bond Future	2403.8800	2.4039	2783.9000	2.7839	15.809	0.0000	0.0000
2023/11/24	R248	01/02/2024	12.14 Call	Bond Future	1741.7400	1.7417	1410.2400	1.4102	19.033	0.0000	0.0000
2023/11/24	R248	01/02/2024	12.14 Put	Bond Future	2466.2200	2.4662	2852.9500	2.8530	15.681	0.0000	0.0000
2023/11/24	R248	01/02/2024		Bond Future	12.2626	76.8191	12.3863	76.1009	1.009	0.0000	0.0000
2023/11/24	R248	02/05/2024		Bond Future	12.3610	74.0677	12.4892	73.3340	1.037	0.0000	0.0000
2023/11/24	R248	02/05/2024	11.47 Call	Bond Future	1079.7900	1.0798	902.7200	0.9027	16.399	0.0000	0.0000
2023/11/24	R248	02/05/2024	11.47 Put	Bond Future	6566.8100	6.5668	7123.4400	7.1234	8.476	0.0000	0.0000
2023/11/24	R248	02/05/2024	11.48 Call	Bond Future	1096.2400	1.0962	917.2900	0.9173	16.324	0.0000	0.0000
2023/11/24	R248	02/05/2024	11.48 Put	Bond Future	6517.7000	6.5177	7072.4500	7.0725	8.511	0.0000	0.0000
2023/11/24	R248	02/05/2024	11.46 Call	Bond Future	1063.3400	1.0633	888.2900	0.8883	16.462	0.0000	0.0000
2023/11/24	R248	02/05/2024	11.46 Put	Bond Future	6616.0200	6.6160	7174.6700	7.1747	8.444	0.0000	0.0000
2023/11/24	R248	02/05/2024	11.40 Put	Bond Future	6917.1000	6.9171	7487.5500	7.4876	8.247	0.0000	0.0000
2023/11/24	R248	02/05/2024	11.40 Call	Bond Future	968.4400	0.9684	805.1900	0.8052	16.857	0.0000	0.0000
2023/11/24	R248	02/05/2024	12.40 Put	Bond Future	3121.2400	3.1212	3476.9100	3.4769	11.395	0.0000	0.0000
2023/11/24	R248	02/05/2024	12.40 Call	Bond Future	3345.9600	3.3460	2967.9300	2.9679	11.298	0.0000	0.0000
2023/11/24	R248	02/05/2024	13.16 Call	Bond Future	6021.1100	6.0211	5506.9300	5.5069	8.540	0.0000	0.0000
2023/11/24	R248	02/05/2024	13.16 Put	Bond Future	1652.9200	1.6529	1872.4400	1.8724	13.281	0.0000	0.0000
2023/11/24	R248	01/08/2024	12.31 Call	Bond Future	3493.4900	3.4935	3138.2400	3.1382	10.169	0.0000	0.0000
2023/11/24	R248	01/08/2024	12.31 Put	Bond Future	4377.9200	4.3779	4777.1700	4.7772	9.120	0.0000	0.0000
2023/11/24	R248	01/08/2024	12.32 Call	Bond Future	3522.3000	3.5223	3165.4800	3.1655	10.130	0.0000	0.0000
2023/11/24	R248	01/08/2024	12.32 Put	Bond Future	4348.6300	4.3486	4746.3100	4.7463	9.145	0.0000	0.0000
2023/11/24	R248	01/08/2024	12.30 Call	Bond Future	3464.5200	3.4645	3111.1000	3.1111	10.201	0.0000	0.0000
2023/11/24	R248	01/08/2024	12.30 Put	Bond Future	4407.1300	4.4071	4808.2100	4.8082	9.101	0.0000	0.0000
2023/11/24	R248	01/08/2024		Bond Future	12.4638	75.6962	12.5976	74.9417	1.074	0.0000	0.0000
2023/11/24	R248	07/11/2024		Bond Future	12.5799	73.0625	12.7263	72.2512	1.164	0.0000	0.0000
2023/11/24	R248	07/11/2024	12.79 Call	Bond Future	5214.2900	5.2143	4777.7200	4.7777	8.373	0.0000	0.0000
2023/11/24	R248	07/11/2024	12.79 Put	Bond Future	4054.7900	4.0548	4429.5400	4.4295	9.242	0.0000	0.0000
2023/11/24	R248	07/11/2024	12.80 Call	Bond Future	5245.6100	5.2456	4807.5000	4.8075	8.352	0.0000	0.0000
2023/11/24	R248	07/11/2024	12.80 Put	Bond Future	4031.7600	4.0318	4404.9700	4.4050	9.257	0.0000	0.0000
2023/11/24	R248	07/11/2024	12.78 Call	Bond Future	5183.0300	5.1830	4748.0000	4.7480	8.393	0.0000	0.0000
2023/11/24	R248	07/11/2024	12.78 Put	Bond Future	4077.9600	4.0780	4454.2500	4.4543	9.227	0.0000	0.0000
2023/11/24	R248	06/02/2025		Bond Future	12.7132	74.5989	12.8674	73.7607	1.213	0.0000	0.0000
2023/11/24	R248	06/02/2025	12.71 Call	Bond Future	4866.1300	4.8661	4451.9600	4.4520	8.511	0.0000	0.0000
2023/11/24	R248	06/02/2025	12.71 Put	Bond Future	4883.6000	4.8836	5307.6400	5.3076	8.683	0.0000	0.0000
2023/11/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/24	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
2023/11/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
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Open Interest

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