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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/11/2023 TO 29/11/2023

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
2023/11/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	2025	01/02/2024		Bond Future	175.1584	175.1584	175.1739	0.009	0.0000	0.0000
2023/11/29	2025	02/05/2024		Bond Future	179.0704	179.0704	179.0861	0.009	0.0000	0.0000
2023/11/29	2025	01/08/2024		Bond Future	181.1901	181.1901	181.2075	0.010	0.0000	0.0000
2023/11/29	2025	07/11/2024		Bond Future	185.4996	185.4996	185.5191	0.011	0.0000	0.0000
2023/11/29	2029	01/02/2024		Bond Future	127.6711	127.6711	127.7043	0.026	0.0000	0.0000
2023/11/29	2029	02/05/2024		Bond Future	129.1476	129.1476	129.1814	0.026	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	
2023/11/29	2029	01/08/2024		Bond Future	132.0106	132.0106	132.0461	132.0461	0.027	0.0000	0.0000
2023/11/29	2029	07/11/2024		Bond Future	133.7396	133.7396	133.7771	133.7771	0.028	0.0000	0.0000
2023/11/29	2029	06/02/2025		Bond Future	136.5743	136.5743	136.6144	136.6144	0.029	0.0000	0.0000
2023/11/29	2029	06/02/2025	132.40 Call	Bond Future	4174.2800	4.1743	4214.3800	4.2144	0.961	0.0000	0.0000
2023/11/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.85 Call	Bond Future	7140.9000	7.1409	7527.3200	7.5273	5.411	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.85 Put	Bond Future	48.0100	0.0480	35.3800	0.0354	26.307	0.0000	0.0000
2023/11/29	2030	01/02/2024	10.00 Put	Bond Future	1349.8400	1.3498	1141.5800	1.1416	15.428	0.0000	0.0000
2023/11/29	2030	01/02/2024	10.00 Call	Bond Future	1112.9700	1.1130	1303.7600	1.3038	17.142	0.0000	0.0000
2023/11/29	2030	01/02/2024	9.89 Put	Bond Future	1593.8200	1.5938	1361.6700	1.3617	14.566	0.0000	0.0000
2023/11/29	2030	01/02/2024	9.89 Call	Bond Future	896.3600	0.8964	1063.2600	1.0633	18.620	0.0000	0.0000
2023/11/29	2030	01/02/2024	10.39 Put	Bond Future	717.8400	0.7178	586.6200	0.5866	18.280	0.0000	0.0000
2023/11/29	2030	01/02/2024	10.39 Call	Bond Future	2090.8900	2.0909	2358.7200	2.3587	12.809	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.86 Call	Bond Future	7177.5500	7.1776	7564.2000	7.5642	5.387	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.86 Put	Bond Future	47.0900	0.0471	34.6900	0.0347	26.333	0.0000	0.0000
2023/11/29	2030	01/02/2024	10.16 Put	Bond Future	1050.2900	1.0503	875.6400	0.8756	16.629	0.0000	0.0000
2023/11/29	2030	01/02/2024	10.16 Call	Bond Future	1478.2300	1.4782	1702.6300	1.7026	15.180	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.00 Call	Bond Future	4062.9400	4.0629	4408.4300	4.4084	8.503	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.00 Put	Bond Future	242.4000	0.2424	188.8400	0.1888	22.096	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.75 Call	Bond Future	6774.2700	6.7743	7158.2600	7.1583	5.668	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.75 Put	Bond Future	58.2500	0.0583	43.1900	0.0432	25.854	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.36 Call	Bond Future	5349.1300	5.3491	5718.5500	5.7186	6.906	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.36 Put	Bond Future	123.4300	0.1234	93.8000	0.0938	24.006	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.37 Call	Bond Future	5385.4300	5.3854	5755.3600	5.7554	6.869	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.37 Put	Bond Future	121.1000	0.1211	91.9800	0.0920	24.046	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.35 Call	Bond Future	5312.9100	5.3129	5681.8200	5.6818	6.944	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.35 Put	Bond Future	125.8500	0.1259	95.7100	0.0957	23.949	0.0000	0.0000
2023/11/29	2030	01/02/2024		Bond Future	10.0568	91.0466	9.9612	91.4456	0.951	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.31 Call	Bond Future	5168.0800	5.1681	5534.8800	5.5349	7.097	0.0000	0.0000
2023/11/29	2030	01/02/2024	11.31 Put	Bond Future	135.8300	0.1358	103.5800	0.1036	23.743	0.0000	0.0000
2023/11/29	2030	01/02/2024	9.93 Put	Bond Future	1501.6100	1.5016	1278.1700	1.2782	14.880	0.0000	0.0000
2023/11/29	2030	01/02/2024	9.93 Call	Bond Future	971.9700	0.9720	1147.5800	1.1476	18.067	0.0000	0.0000
2023/11/29	2030	01/02/2024	9.57 Put	Bond Future	2482.0400	2.4820	2183.4500	2.1835	12.030	0.0000	0.0000
2023/11/29	2030	01/02/2024	9.57 Call	Bond Future	428.0700	0.4281	528.5300	0.5285	23.468	0.0000	0.0000
2023/11/29	2030	01/02/2024	10.07 Put	Bond Future	1211.5100	1.2115	1018.1900	1.0182	15.957	0.0000	0.0000
2023/11/29	2030	01/02/2024	10.07 Call	Bond Future	1266.2400	1.2662	1471.9700	1.4720	16.247	0.0000	0.0000
2023/11/29	2030	01/02/2024	12.10 Call	Bond Future	8055.4600	8.0555	8446.4200	8.4464	4.853	0.0000	0.0000
2023/11/29	2030	01/02/2024	12.10 Put	Bond Future	29.6200	0.0296	21.5300	0.0215	27.313	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	
2023/11/29	2030	02/05/2024		Bond Future	10.1187	93.0581	10.0177	93.4659	0.998	0.0000	0.0000
2023/11/29	2030	02/05/2024	9.82 Call	Bond Future	1410.7100	1.4107	1579.3900	1.5794	11.957	0.0000	0.0000
2023/11/29	2030	02/05/2024	9.82 Put	Bond Future	2623.7200	2.6237	2384.6400	2.3846	9.112	0.0000	0.0000
2023/11/29	2030	02/05/2024	9.83 Call	Bond Future	1427.7900	1.4278	1597.8000	1.5978	11.907	0.0000	0.0000
2023/11/29	2030	02/05/2024	9.83 Put	Bond Future	2599.8600	2.5999	2362.1100	2.3621	9.145	0.0000	0.0000
2023/11/29	2030	02/05/2024	9.81 Call	Bond Future	1394.0000	1.3940	1561.3500	1.5614	12.005	0.0000	0.0000
2023/11/29	2030	02/05/2024	9.81 Put	Bond Future	2647.9700	2.6480	2407.5600	2.4076	9.079	0.0000	0.0000
2023/11/29	2030	02/05/2024	10.62 Put	Bond Future	1189.9000	1.1899	1052.1500	1.0522	11.577	0.0000	0.0000
2023/11/29	2030	02/05/2024	10.62 Call	Bond Future	3181.7100	3.1817	3451.7200	3.4517	8.486	0.0000	0.0000
2023/11/29	2030	02/05/2024	11.12 Put	Bond Future	701.1000	0.7011	610.9900	0.6110	12.853	0.0000	0.0000
2023/11/29	2030	02/05/2024	11.12 Call	Bond Future	4625.6100	4.6256	4943.2600	4.9433	6.867	0.0000	0.0000
2023/11/29	2030	02/05/2024	13.15 Call	Bond Future	11300.6000	11.3006	11699.4900	11.6995	3.530	0.0000	0.0000
2023/11/29	2030	02/05/2024	13.15 Put	Bond Future	48.4500	0.0485	39.5800	0.0396	18.308	0.0000	0.0000
2023/11/29	2030	02/05/2024	9.66 Put	Bond Future	3033.3900	3.0334	2773.3600	2.7734	8.572	0.0000	0.0000
2023/11/29	2030	02/05/2024	9.66 Call	Bond Future	1162.3000	1.1623	1310.0300	1.3100	12.710	0.0000	0.0000
2023/11/29	2030	02/05/2024	10.16 Put	Bond Future	1897.1700	1.8972	1703.3900	1.7034	10.214	0.0000	0.0000
2023/11/29	2030	02/05/2024	10.16 Call	Bond Future	2063.4600	2.0635	2277.4400	2.2774	10.370	0.0000	0.0000
2023/11/29	2030	02/05/2024	11.94 Call	Bond Future	7270.5700	7.2706	7636.4100	7.6364	5.032	0.0000	0.0000
2023/11/29	2030	02/05/2024	11.94 Put	Bond Future	288.5200	0.2885	246.6000	0.2466	14.529	0.0000	0.0000
2023/11/29	2030	02/05/2024	12.38 Call	Bond Future	8736.9000	8.7369	9118.3400	9.1183	4.366	0.0000	0.0000
2023/11/29	2030	02/05/2024	12.38 Put	Bond Future	169.6100	0.1696	143.2900	0.1433	15.518	0.0000	0.0000
2023/11/29	2030	02/05/2024	10.82 Put	Bond Future	964.3900	0.9644	847.5400	0.8475	12.116	0.0000	0.0000
2023/11/29	2030	02/05/2024	10.82 Call	Bond Future	3735.6400	3.7356	4026.5500	4.0266	7.787	0.0000	0.0000
2023/11/29	2030	01/08/2024	10.38 Call	Bond Future	2811.6600	2.8117	3046.6000	3.0466	8.356	0.0000	0.0000
2023/11/29	2030	01/08/2024	10.38 Put	Bond Future	2080.4800	2.0805	1898.0000	1.8980	8.771	0.0000	0.0000
2023/11/29	2030	01/08/2024	10.39 Call	Bond Future	2834.3400	2.8343	3070.3100	3.0703	8.325	0.0000	0.0000
2023/11/29	2030	01/08/2024	10.39 Put	Bond Future	2064.6800	2.0647	1883.2300	1.8832	8.788	0.0000	0.0000
2023/11/29	2030	01/08/2024	10.37 Call	Bond Future	2789.3700	2.7894	3023.2800	3.0233	8.386	0.0000	0.0000
2023/11/29	2030	01/08/2024	10.37 Put	Bond Future	2096.6800	2.0967	1913.1700	1.9132	8.752	0.0000	0.0000
2023/11/29	2030	01/08/2024		Bond Future	10.1910	91.0934	10.0839	91.5108	1.051	0.0000	0.0000
2023/11/29	2030	07/11/2024		Bond Future	10.2714	93.2356	10.1572	93.6636	1.111	0.0000	0.0000
2023/11/29	2030	07/11/2024	10.75 Call	Bond Future	3720.8100	3.7208	3985.5400	3.9855	7.115	0.0000	0.0000
2023/11/29	2030	07/11/2024	10.75 Put	Bond Future	1952.6100	1.9526	1789.2800	1.7893	8.365	0.0000	0.0000
2023/11/29	2030	07/11/2024	10.76 Call	Bond Future	3744.6700	3.7447	4010.2400	4.0102	7.092	0.0000	0.0000
2023/11/29	2030	07/11/2024	10.76 Put	Bond Future	1939.9900	1.9400	1777.5000	1.7775	8.376	0.0000	0.0000
2023/11/29	2030	07/11/2024	10.74 Call	Bond Future	3696.9900	3.6970	3960.8900	3.9609	7.138	0.0000	0.0000
2023/11/29	2030	07/11/2024	10.74 Put	Bond Future	1965.3000	1.9653	1801.1400	1.8011	8.353	0.0000	0.0000
2023/11/29	2030	06/02/2025		Bond Future	10.3794	91.1774	10.2577	91.6158	1.173	0.0000	0.0000
2023/11/29	2030	06/02/2025	10.68 Call	Bond Future	3522.6600	3.5227	3775.8000	3.7758	7.186	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	
2023/11/29	2030	06/02/2025	10.68 Put	Bond Future	2451.3200	2.4513	2266.0700	2.2661	7.557	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.90 Put	Bond Future	1656.3600	1.6564	1400.2500	1.4003	15.462	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.90 Call	Bond Future	1304.7800	1.3048	1534.8000	1.5348	17.629	0.0000	0.0000
2023/11/29	2032	01/02/2024	12.00 Call	Bond Future	5025.8600	5.0259	5448.4900	5.4485	8.409	0.0000	0.0000
2023/11/29	2032	01/02/2024	12.00 Put	Bond Future	289.4900	0.2895	225.9900	0.2260	21.935	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.55 Call	Bond Future	3313.2100	3.3132	3680.0600	3.6801	11.072	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.55 Put	Bond Future	609.3900	0.6094	490.1100	0.4901	19.574	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.33 Call	Bond Future	2552.5200	2.5525	2880.3400	2.8803	12.843	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.33 Put	Bond Future	866.7400	0.8667	708.4300	0.7084	18.265	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.59 Put	Bond Future	2530.3700	2.5304	2195.0300	2.1950	13.253	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.59 Call	Bond Future	669.9200	0.6699	820.7100	0.8207	22.509	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.09 Put	Bond Future	1253.4600	1.2535	1043.6100	1.0436	16.742	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.09 Call	Bond Future	1809.9600	1.8100	2086.2400	2.0862	15.264	0.0000	0.0000
2023/11/29	2032	01/02/2024	12.73 Call	Bond Future	7978.2000	7.9782	8443.7600	8.4438	5.835	0.0000	0.0000
2023/11/29	2032	01/02/2024	12.73 Put	Bond Future	81.5800	0.0816	61.0100	0.0610	25.215	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.78 Put	Bond Future	1960.9900	1.9610	1674.1900	1.6742	14.625	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.78 Call	Bond Future	1029.3700	1.0294	1228.7000	1.2287	19.364	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.75 Call	Bond Future	4054.4500	4.0545	4449.8100	4.4498	9.751	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.75 Put	Bond Future	439.1100	0.4391	348.3400	0.3483	20.671	0.0000	0.0000
2023/11/29	2032	01/02/2024	12.50 Call	Bond Future	7040.4800	7.0405	7497.0600	7.4971	6.485	0.0000	0.0000
2023/11/29	2032	01/02/2024	12.50 Put	Bond Future	121.7300	0.1217	92.1800	0.0922	24.275	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.84 Call	Bond Future	4399.4600	4.3995	4805.6400	4.8056	9.232	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.84 Put	Bond Future	378.2200	0.3782	298.2700	0.2983	21.138	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.85 Call	Bond Future	4438.1400	4.4381	4845.4500	4.8455	9.177	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.85 Put	Bond Future	371.9600	0.3720	293.1400	0.2931	21.190	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.83 Call	Bond Future	4360.7600	4.3608	4765.8000	4.7658	9.288	0.0000	0.0000
2023/11/29	2032	01/02/2024	11.83 Put	Bond Future	384.4900	0.3845	303.4000	0.3034	21.090	0.0000	0.0000
2023/11/29	2032	01/02/2024		Bond Future	10.9733	88.4608	10.8721	88.9469	0.922	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.01 Put	Bond Future	4885.9400	4.8859	4438.2900	4.4383	9.162	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.01 Call	Bond Future	108.9800	0.1090	147.4600	0.1475	35.309	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.76 Put	Bond Future	2015.7800	2.0158	1723.8200	1.7238	14.484	0.0000	0.0000
2023/11/29	2032	01/02/2024	10.76 Call	Bond Future	987.0000	0.9870	1181.1700	1.1812	19.673	0.0000	0.0000
2023/11/29	2032	01/02/2024	12.62 Call	Bond Future	7529.7500	7.5298	7991.4000	7.9914	6.131	0.0000	0.0000
2023/11/29	2032	01/02/2024	12.62 Put	Bond Future	98.7900	0.0988	74.3100	0.0743	24.780	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.54 Call	Bond Future	1345.8200	1.3458	1520.8800	1.5209	13.008	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.54 Put	Bond Future	3835.2500	3.8353	3513.5500	3.5136	8.388	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.55 Call	Bond Future	1362.5600	1.3626	1539.1300	1.5391	12.959	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.55 Put	Bond Future	3803.4700	3.8035	3483.2800	3.4833	8.418	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	
2023/11/29	2032	02/05/2024	10.56 Call	Bond Future	1379.4300	1.3794	1557.5100	1.5575	12.910	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.56 Put	Bond Future	3771.8700	3.7719	3453.1900	3.4532	8.449	0.0000	0.0000
2023/11/29	2032	02/05/2024		Bond Future	11.0626	86.2531	10.9567	86.7499	0.957	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.59 Put	Bond Future	3678.2700	3.6783	3364.1400	3.3641	8.540	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.59 Call	Bond Future	1431.0600	1.4311	1613.6900	1.6137	12.762	0.0000	0.0000
2023/11/29	2032	02/05/2024	11.09 Put	Bond Future	2366.6300	2.3666	2129.6500	2.1297	10.013	0.0000	0.0000
2023/11/29	2032	02/05/2024	11.09 Call	Bond Future	2494.7700	2.4948	2754.5500	2.7546	10.413	0.0000	0.0000
2023/11/29	2032	02/05/2024	13.18 Call	Bond Future	9507.4000	9.5074	9959.7500	9.9598	4.758	0.0000	0.0000
2023/11/29	2032	02/05/2024	13.18 Put	Bond Future	310.1200	0.3101	265.7100	0.2657	14.320	0.0000	0.0000
2023/11/29	2032	02/05/2024	13.35 Call	Bond Future	10131.1400	10.1311	10590.6100	10.5906	4.535	0.0000	0.0000
2023/11/29	2032	02/05/2024	13.35 Put	Bond Future	252.9200	0.2529	215.6300	0.2156	14.744	0.0000	0.0000
2023/11/29	2032	02/05/2024	11.35 Put	Bond Future	1860.7700	1.8608	1661.6000	1.6616	10.704	0.0000	0.0000
2023/11/29	2032	02/05/2024	11.35 Call	Bond Future	3191.1700	3.1912	3488.7600	3.4888	9.325	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.65 Put	Bond Future	3495.4400	3.4954	3190.4700	3.1905	8.725	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.65 Call	Bond Future	1537.7500	1.5378	1729.5400	1.7295	12.472	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.36 Put	Bond Future	4435.0300	4.4350	4086.8500	4.0869	7.851	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.36 Call	Bond Future	1066.4500	1.0665	1215.0300	1.2150	13.932	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.86 Put	Bond Future	2910.8800	2.9109	2638.5200	2.6385	9.357	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.86 Call	Bond Future	1956.8300	1.9568	2181.2300	2.1812	11.468	0.0000	0.0000
2023/11/29	2032	02/05/2024	12.90 Call	Bond Future	8467.7600	8.4678	8907.6300	8.9076	5.195	0.0000	0.0000
2023/11/29	2032	02/05/2024	12.90 Put	Bond Future	409.7700	0.4098	352.8800	0.3529	13.883	0.0000	0.0000
2023/11/29	2032	02/05/2024	11.81 Call	Bond Future	4603.8300	4.6038	4958.9400	4.9589	7.713	0.0000	0.0000
2023/11/29	2032	02/05/2024	11.81 Put	Bond Future	1199.7500	1.1998	1058.1000	1.0581	11.807	0.0000	0.0000
2023/11/29	2032	02/05/2024	11.21 Call	Bond Future	2805.0800	2.8051	3082.7000	3.0827	9.897	0.0000	0.0000
2023/11/29	2032	02/05/2024	11.21 Put	Bond Future	2119.3000	2.1193	1900.1600	1.9002	10.340	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.57 Put	Bond Future	3740.4300	3.7404	3423.2600	3.4233	8.480	0.0000	0.0000
2023/11/29	2032	02/05/2024	10.57 Call	Bond Future	1396.4400	1.3964	1576.0300	1.5760	12.861	0.0000	0.0000
2023/11/29	2032	01/08/2024	11.14 Call	Bond Future	2924.0500	2.9241	3185.0400	3.1850	8.926	0.0000	0.0000
2023/11/29	2032	01/08/2024	11.14 Put	Bond Future	3018.3500	3.0184	2771.0800	2.7711	8.192	0.0000	0.0000
2023/11/29	2032	01/08/2024	11.15 Call	Bond Future	2948.2600	2.9483	3210.4900	3.2105	8.894	0.0000	0.0000
2023/11/29	2032	01/08/2024	11.15 Put	Bond Future	2996.8800	2.9969	2750.8500	2.7509	8.210	0.0000	0.0000
2023/11/29	2032	01/08/2024	11.13 Call	Bond Future	2899.6500	2.8997	3159.4000	3.1594	8.958	0.0000	0.0000
2023/11/29	2032	01/08/2024	11.13 Put	Bond Future	3039.6600	3.0397	2791.1500	2.7912	8.176	0.0000	0.0000
2023/11/29	2032	01/08/2024		Bond Future	11.1607	88.1444	11.0497	88.6526	0.994	0.0000	0.0000
2023/11/29	2032	07/11/2024	11.48 Call	Bond Future	3651.9200	3.6519	3947.2300	3.9472	8.086	0.0000	0.0000
2023/11/29	2032	07/11/2024	11.48 Put	Bond Future	2762.1000	2.7621	2536.3400	2.5363	8.173	0.0000	0.0000
2023/11/29	2032	07/11/2024	11.49 Call	Bond Future	3677.6100	3.6776	3974.0200	3.9740	8.060	0.0000	0.0000
2023/11/29	2032	07/11/2024	11.49 Put	Bond Future	2744.0400	2.7440	2519.3800	2.5194	8.187	0.0000	0.0000
2023/11/29	2032	07/11/2024	11.47 Call	Bond Future	3625.9800	3.6260	3920.1800	3.9202	8.114	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	
2023/11/29	2032	07/11/2024	11.47 Put	Bond Future	2779.9500	2.7800	2553.0800	2.5531	8.161	0.0000	0.0000
2023/11/29	2032	07/11/2024		Bond Future	11.2781	86.0502	11.1611	86.5713	1.037	0.0000	0.0000
2023/11/29	2032	07/11/2024	13.36 Call	Bond Future	9419.7800	9.4198	9860.8900	9.8609	4.683	0.0000	0.0000
2023/11/29	2032	07/11/2024	13.36 Put	Bond Future	795.0100	0.7950	715.0500	0.7151	10.058	0.0000	0.0000
2023/11/29	2032	07/11/2024	11.64 Put	Bond Future	2489.5700	2.4896	2281.1000	2.2811	8.374	0.0000	0.0000
2023/11/29	2032	07/11/2024	11.64 Call	Bond Future	4076.0100	4.0760	4388.6100	4.3886	7.669	0.0000	0.0000
2023/11/29	2032	06/02/2025		Bond Future	11.4151	87.8495	11.2920	88.3828	1.079	0.0000	0.0000
2023/11/29	2032	06/02/2025	11.72 Call	Bond Future	4202.9800	4.2030	4513.7600	4.5138	7.394	0.0000	0.0000
2023/11/29	2032	06/02/2025	11.72 Put	Bond Future	2901.2400	2.9012	2678.7900	2.6788	7.667	0.0000	0.0000
2023/11/29	2033	01/02/2024		Bond Future	121.5831	121.5831	122.0166	122.0166	0.356	0.0000	0.0000
2023/11/29	2033	02/05/2024		Bond Future	122.8272	122.8272	123.2701	123.2701	0.361	0.0000	0.0000
2023/11/29	2033	01/08/2024		Bond Future	125.5501	125.5501	126.0038	126.0038	0.361	0.0000	0.0000
2023/11/29	2033	07/11/2024		Bond Future	127.0273	127.0273	127.4929	127.4929	0.367	0.0000	0.0000
2023/11/29	2033	06/02/2025		Bond Future	129.7198	129.7198	130.1971	130.1971	0.368	0.0000	0.0000
2023/11/29	2033	06/02/2025	124.94 Call	Bond Future	4779.7900	4.7798	5257.0800	5.2571	9.986	0.0000	0.0000
2023/11/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	2037	01/02/2024	13.93 Call	Bond Future	9421.5500	9.4216	9921.7100	9.9217	5.309	0.0000	0.0000
2023/11/29	2037	01/02/2024	13.93 Put	Bond Future	82.6800	0.0827	62.9100	0.0629	23.911	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.93 Call	Bond Future	5128.1100	5.1281	5560.0200	5.5600	8.422	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.93 Put	Bond Future	458.8800	0.4589	370.8600	0.3709	19.181	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.09 Put	Bond Future	1665.0400	1.6650	1425.2500	1.4253	14.401	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.09 Call	Bond Future	2033.4500	2.0335	2313.5900	2.3136	13.777	0.0000	0.0000
2023/11/29	2037	01/02/2024		Bond Future	12.0213	77.2785	11.9251	77.7985	0.800	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.32 Call	Bond Future	2776.1000	2.7761	3107.6700	3.1077	11.944	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.32 Put	Bond Future	1193.5500	1.1936	1005.1900	1.0052	15.781	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.33 Call	Bond Future	2810.5900	2.8106	3144.2600	3.1443	11.872	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.33 Put	Bond Future	1175.8900	1.1759	989.6300	0.9896	15.840	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.31 Call	Bond Future	2741.7800	2.7418	3071.2500	3.0713	12.017	0.0000	0.0000
2023/11/29	2037	01/02/2024	12.31 Put	Bond Future	1211.4300	1.2114	1020.9700	1.0210	15.722	0.0000	0.0000
2023/11/29	2037	02/05/2024		Bond Future	12.1305	78.9859	12.0306	79.5173	0.824	0.0000	0.0000
2023/11/29	2037	02/05/2024	11.44 Call	Bond Future	1221.9800	1.2220	1382.6300	1.3826	13.147	0.0000	0.0000
2023/11/29	2037	02/05/2024	11.44 Put	Bond Future	5005.6300	5.0056	4634.9400	4.6349	7.405	0.0000	0.0000
2023/11/29	2037	02/05/2024	11.45 Call	Bond Future	1239.4100	1.2394	1401.6700	1.4017	13.092	0.0000	0.0000
2023/11/29	2037	02/05/2024	11.45 Put	Bond Future	4966.3600	4.9664	4597.2800	4.5973	7.432	0.0000	0.0000
2023/11/29	2037	02/05/2024	11.43 Call	Bond Future	1204.7000	1.2047	1363.7600	1.3638	13.203	0.0000	0.0000
2023/11/29	2037	02/05/2024	11.43 Put	Bond Future	5045.1000	5.0451	4672.8200	4.6728	7.379	0.0000	0.0000
2023/11/29	2037	01/08/2024		Bond Future	12.2499	76.4620	12.1458	77.0056	0.849	0.0000	0.0000
2023/11/29	2037	01/08/2024	12.10 Call	Bond Future	3139.1100	3.1391	3403.6300	3.4036	8.427	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	
2023/11/29	2037	01/08/2024	12.10 Put	Bond Future	3923.7700	3.9238	3644.7100	3.6447	7.112	0.0000	0.0000
2023/11/29	2037	01/08/2024	12.11 Call	Bond Future	3165.4800	3.1655	3431.3000	3.4313	8.397	0.0000	0.0000
2023/11/29	2037	01/08/2024	12.11 Put	Bond Future	3897.4200	3.8974	3619.6600	3.6197	7.127	0.0000	0.0000
2023/11/29	2037	01/08/2024	12.09 Call	Bond Future	3112.8500	3.1129	3376.0600	3.3761	8.456	0.0000	0.0000
2023/11/29	2037	01/08/2024	12.09 Put	Bond Future	3950.2800	3.9503	3669.9100	3.6699	7.097	0.0000	0.0000
2023/11/29	2037	01/08/2024	13.82 Call	Bond Future	8777.8200	8.7778	9211.5000	9.2115	4.941	0.0000	0.0000
2023/11/29	2037	01/08/2024	13.82 Put	Bond Future	1214.2500	1.2143	1104.3500	1.1044	9.051	0.0000	0.0000
2023/11/29	2037	01/08/2024	13.17 Call	Bond Future	6466.6000	6.4666	6850.5300	6.8505	5.937	0.0000	0.0000
2023/11/29	2037	01/08/2024	13.17 Put	Bond Future	1894.4700	1.8945	1734.8200	1.7348	8.427	0.0000	0.0000
2023/11/29	2037	07/11/2024		Bond Future	12.3789	78.2593	12.2703	78.8164	0.878	0.0000	0.0000
2023/11/29	2037	07/11/2024	12.58 Call	Bond Future	4744.8700	4.7449	5059.3800	5.0594	6.628	0.0000	0.0000
2023/11/29	2037	07/11/2024	12.58 Put	Bond Future	3728.8300	3.7288	3486.2000	3.4862	6.507	0.0000	0.0000
2023/11/29	2037	07/11/2024	12.59 Call	Bond Future	4773.7700	4.7738	5089.3100	5.0893	6.610	0.0000	0.0000
2023/11/29	2037	07/11/2024	12.59 Put	Bond Future	3707.7200	3.7077	3466.1200	3.4661	6.516	0.0000	0.0000
2023/11/29	2037	07/11/2024	12.57 Call	Bond Future	4716.3300	4.7163	5029.8100	5.0298	6.647	0.0000	0.0000
2023/11/29	2037	07/11/2024	12.57 Put	Bond Future	3750.3400	3.7503	3506.6800	3.5067	6.497	0.0000	0.0000
2023/11/29	2037	06/02/2025		Bond Future	12.5224	75.6355	12.4090	76.2055	0.905	0.0000	0.0000
2023/11/29	2037	06/02/2025	12.76 Call	Bond Future	5175.3000	5.1753	5501.0500	5.5011	6.294	0.0000	0.0000
2023/11/29	2037	06/02/2025	12.76 Put	Bond Future	4000.5200	4.0005	3756.2900	3.7563	6.105	0.0000	0.0000
2023/11/29	2038	01/02/2024		Bond Future	130.1661	130.1661	130.7333	130.7333	0.436	0.0000	0.0000
2023/11/29	2038	02/05/2024		Bond Future	133.0733	133.0733	133.6531	133.6531	0.436	0.0000	0.0000
2023/11/29	2038	01/08/2024		Bond Future	133.9418	133.9418	134.5354	134.5354	0.443	0.0000	0.0000
2023/11/29	2038	07/11/2024		Bond Future	137.1269	137.1269	137.7358	137.7358	0.444	0.0000	0.0000
2023/11/29	2038	06/02/2025		Bond Future	137.9011	137.9011	138.5249	138.5249	0.452	0.0000	0.0000
2023/11/29	2038	06/02/2025	135.23 Call	Bond Future	2671.0700	2.6711	3294.8500	3.2949	23.353	0.0000	0.0000
2023/11/29	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.30 Put	Bond Future	1802.2300	1.8022	1607.5700	1.6076	10.801	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.30 Call	Bond Future	2128.8700	2.1289	2338.1700	2.3382	9.832	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.90 Put	Bond Future	738.7300	0.7387	637.9700	0.6380	13.640	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.90 Call	Bond Future	4350.8500	4.3509	4654.0500	4.6541	6.969	0.0000	0.0000
2023/11/29	2040	01/02/2024	13.90 Call	Bond Future	8759.2800	8.7593	9137.7200	9.1377	4.320	0.0000	0.0000
2023/11/29	2040	01/02/2024	13.90 Put	Bond Future	143.1900	0.1432	117.6700	0.1177	17.822	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.34 Call	Bond Future	2256.7000	2.2567	2473.3100	2.4733	9.599	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.34 Put	Bond Future	1703.9500	1.7040	1516.6000	1.5166	10.995	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.35 Call	Bond Future	2289.1400	2.2891	2507.5600	2.5076	9.542	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.35 Put	Bond Future	1680.0200	1.6800	1494.4800	1.4945	11.044	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.33 Call	Bond Future	2224.3500	2.2244	2439.1500	2.4392	9.657	0.0000	0.0000
2023/11/29	2040	01/02/2024	12.33 Put	Bond Future	1728.0300	1.7280	1538.8700	1.5389	10.947	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	
2023/11/29	2040	01/02/2024		Bond Future	12.2425	77.6228	12.1720	78.0267	0.576	0.0000	0.0000
2023/11/29	2040	02/05/2024		Bond Future	12.3532	79.3378	12.2800	79.7505	0.592	0.0000	0.0000
2023/11/29	2040	02/05/2024	11.61 Call	Bond Future	1211.8000	1.2118	1326.9300	1.3269	9.501	0.0000	0.0000
2023/11/29	2040	02/05/2024	11.61 Put	Bond Future	5567.8800	5.5679	5270.2700	5.2703	5.345	0.0000	0.0000
2023/11/29	2040	02/05/2024	11.62 Call	Bond Future	1229.6500	1.2297	1345.9900	1.3460	9.461	0.0000	0.0000
2023/11/29	2040	02/05/2024	11.62 Put	Bond Future	5524.6200	5.5246	5228.2200	5.2282	5.365	0.0000	0.0000
2023/11/29	2040	02/05/2024	11.60 Call	Bond Future	1194.1100	1.1941	1308.0400	1.3080	9.541	0.0000	0.0000
2023/11/29	2040	02/05/2024	11.60 Put	Bond Future	5611.3800	5.6114	5312.5700	5.3126	5.325	0.0000	0.0000
2023/11/29	2040	01/08/2024		Bond Future	12.4737	76.5713	12.3975	76.9937	0.611	0.0000	0.0000
2023/11/29	2040	01/08/2024	12.33 Call	Bond Future	3374.1600	3.3742	3577.5700	3.5776	6.028	0.0000	0.0000
2023/11/29	2040	01/08/2024	12.33 Put	Bond Future	4173.6600	4.1737	3954.6700	3.9547	5.247	0.0000	0.0000
2023/11/29	2040	01/08/2024	12.34 Call	Bond Future	3402.2700	3.4023	3606.6900	3.6067	6.008	0.0000	0.0000
2023/11/29	2040	01/08/2024	12.34 Put	Bond Future	4145.7100	4.1457	3927.7300	3.9277	5.258	0.0000	0.0000
2023/11/29	2040	01/08/2024	12.32 Call	Bond Future	3345.9000	3.3459	3548.3000	3.5483	6.049	0.0000	0.0000
2023/11/29	2040	01/08/2024	12.32 Put	Bond Future	4201.5300	4.2015	3981.5300	3.9815	5.236	0.0000	0.0000
2023/11/29	2040	07/11/2024		Bond Future	12.6033	78.3708	12.5238	78.8039	0.631	0.0000	0.0000
2023/11/29	2040	07/11/2024	12.85 Call	Bond Future	5054.2400	5.0542	5300.6500	5.3007	4.875	0.0000	0.0000
2023/11/29	2040	07/11/2024	12.85 Put	Bond Future	3734.2000	3.7342	3547.5300	3.5475	4.999	0.0000	0.0000
2023/11/29	2040	07/11/2024	12.86 Call	Bond Future	5085.3000	5.0853	5332.5200	5.3325	4.861	0.0000	0.0000
2023/11/29	2040	07/11/2024	12.86 Put	Bond Future	3712.5100	3.7125	3526.6500	3.5267	5.006	0.0000	0.0000
2023/11/29	2040	07/11/2024	12.84 Call	Bond Future	5023.2500	5.0233	5268.8400	5.2688	4.889	0.0000	0.0000
2023/11/29	2040	07/11/2024	12.84 Put	Bond Future	3756.0200	3.7560	3568.5300	3.5685	4.992	0.0000	0.0000
2023/11/29	2040	06/02/2025		Bond Future	12.7461	75.4983	12.6631	75.9417	0.651	0.0000	0.0000
2023/11/29	2040	06/02/2025	12.95 Call	Bond Future	5297.8600	5.2979	5547.2000	5.5472	4.706	0.0000	0.0000
2023/11/29	2040	06/02/2025	12.95 Put	Bond Future	4224.9400	4.2249	4030.9000	4.0309	4.593	0.0000	0.0000
2023/11/29	2044	01/02/2024	13.00 Call	Bond Future	4511.6400	4.5116	4867.4900	4.8675	7.887	0.0000	0.0000
2023/11/29	2044	01/02/2024	13.00 Put	Bond Future	718.1500	0.7182	608.3300	0.6083	15.292	0.0000	0.0000
2023/11/29	2044	01/02/2024	13.25 Call	Bond Future	5572.4500	5.5725	5958.1900	5.9582	6.922	0.0000	0.0000
2023/11/29	2044	01/02/2024	13.25 Put	Bond Future	485.8800	0.4859	405.9500	0.4060	16.451	0.0000	0.0000
2023/11/29	2044	01/02/2024		Bond Future	12.3097	73.8796	12.2290	74.3453	0.655	0.0000	0.0000
2023/11/29	2044	01/02/2024	12.28 Call	Bond Future	1888.8300	1.8888	2114.9400	2.1149	11.971	0.0000	0.0000
2023/11/29	2044	01/02/2024	12.28 Put	Bond Future	2059.6500	2.0597	1820.0900	1.8201	11.631	0.0000	0.0000
2023/11/29	2044	01/02/2024	12.29 Call	Bond Future	1918.5800	1.9186	2146.8500	2.1469	11.898	0.0000	0.0000
2023/11/29	2044	01/02/2024	12.29 Put	Bond Future	2031.7700	2.0318	1794.3700	1.7944	11.684	0.0000	0.0000
2023/11/29	2044	01/02/2024	12.27 Call	Bond Future	1859.1800	1.8592	2083.1300	2.0831	12.046	0.0000	0.0000
2023/11/29	2044	01/02/2024	12.27 Put	Bond Future	2087.7100	2.0877	1845.9900	1.8460	11.578	0.0000	0.0000
2023/11/29	2044	02/05/2024	11.66 Call	Bond Future	1204.1800	1.2042	1337.2600	1.3373	11.052	0.0000	0.0000
2023/11/29	2044	02/05/2024	11.66 Put	Bond Future	5702.6200	5.7026	5359.8400	5.3598	6.011	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	
2023/11/29	2044	02/05/2024	11.67 Call	Bond Future	1221.9800	1.2220	1356.4600	1.3565	11.005	0.0000	0.0000
2023/11/29	2044	02/05/2024	11.67 Put	Bond Future	5657.9800	5.6580	5316.6000	5.3166	6.034	0.0000	0.0000
2023/11/29	2044	02/05/2024	11.65 Call	Bond Future	1186.5500	1.1866	1318.2200	1.3182	11.097	0.0000	0.0000
2023/11/29	2044	02/05/2024	11.65 Put	Bond Future	5747.5100	5.7475	5403.3200	5.4033	5.989	0.0000	0.0000
2023/11/29	2044	02/05/2024		Bond Future	12.4162	75.5119	12.3326	75.9878	0.673	0.0000	0.0000
2023/11/29	2044	01/08/2024		Bond Future	12.5319	72.7866	12.4449	73.2735	0.694	0.0000	0.0000
2023/11/29	2044	01/08/2024	12.29 Call	Bond Future	3149.0900	3.1491	3374.5400	3.3745	7.159	0.0000	0.0000
2023/11/29	2044	01/08/2024	12.29 Put	Bond Future	4516.9300	4.5169	4255.5100	4.2555	5.788	0.0000	0.0000
2023/11/29	2044	01/08/2024	12.30 Call	Bond Future	3176.4600	3.1765	3403.0900	3.4031	7.135	0.0000	0.0000
2023/11/29	2044	01/08/2024	12.30 Put	Bond Future	4486.8900	4.4869	4226.6500	4.2267	5.800	0.0000	0.0000
2023/11/29	2044	01/08/2024	12.28 Call	Bond Future	3121.8400	3.1218	3346.1000	3.3461	7.184	0.0000	0.0000
2023/11/29	2044	01/08/2024	12.28 Put	Bond Future	4547.1500	4.5472	4284.5400	4.2845	5.775	0.0000	0.0000
2023/11/29	2044	07/11/2024		Bond Future	12.6558	74.4972	12.5652	74.9962	0.716	0.0000	0.0000
2023/11/29	2044	07/11/2024	12.91 Call	Bond Future	5145.5600	5.1456	5432.3300	5.4323	5.573	0.0000	0.0000
2023/11/29	2044	07/11/2024	12.91 Put	Bond Future	3775.5000	3.7755	3563.2500	3.5633	5.622	0.0000	0.0000
2023/11/29	2044	07/11/2024	12.92 Call	Bond Future	5176.8100	5.1768	5464.5000	5.4645	5.557	0.0000	0.0000
2023/11/29	2044	07/11/2024	12.92 Put	Bond Future	3753.7500	3.7538	3542.4200	3.5424	5.630	0.0000	0.0000
2023/11/29	2044	07/11/2024	12.90 Call	Bond Future	5114.6600	5.1147	5400.4900	5.4005	5.588	0.0000	0.0000
2023/11/29	2044	07/11/2024	12.90 Put	Bond Future	3797.6700	3.7977	3584.4800	3.5845	5.614	0.0000	0.0000
2023/11/29	2044	06/02/2025		Bond Future	12.7917	71.6688	12.6973	72.1794	0.738	0.0000	0.0000
2023/11/29	2044	06/02/2025	13.02 Call	Bond Future	5449.3400	5.4493	5740.7900	5.7408	5.348	0.0000	0.0000
2023/11/29	2044	06/02/2025	13.02 Put	Bond Future	4239.6100	4.2396	4020.5100	4.0205	5.168	0.0000	0.0000
2023/11/29	2046	01/02/2024		Bond Future	114.4299	114.4299	115.1715	115.1715	0.648	0.0000	0.0000
2023/11/29	2046	02/05/2024		Bond Future	114.8252	114.8252	115.5831	115.5831	0.660	0.0000	0.0000
2023/11/29	2046	01/08/2024		Bond Future	117.3704	117.3704	118.1460	118.1460	0.661	0.0000	0.0000
2023/11/29	2046	07/11/2024		Bond Future	117.9444	117.9444	118.7395	118.7395	0.674	0.0000	0.0000
2023/11/29	2046	06/02/2025		Bond Future	120.4423	120.4423	121.2560	121.2560	0.676	0.0000	0.0000
2023/11/29	2046	06/02/2025	114.01 Call	Bond Future	6432.3000	6.4323	7245.9700	7.2460	12.650	0.0000	0.0000
2023/11/29	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	2050	01/02/2024		Bond Future	113.8292	113.8292	114.7524	114.7524	0.811	0.0000	0.0000
2023/11/29	2050	02/05/2024		Bond Future	116.3714	116.3714	117.3152	117.3152	0.811	0.0000	0.0000
2023/11/29	2050	01/08/2024		Bond Future	116.6328	116.6328	117.5982	117.5982	0.828	0.0000	0.0000
2023/11/29	2050	07/11/2024		Bond Future	119.4062	119.4062	120.3958	120.3958	0.829	0.0000	0.0000
2023/11/29	2050	06/02/2025		Bond Future	119.5602	119.5602	120.5724	120.5724	0.847	0.0000	0.0000
2023/11/29	2050	06/02/2025	115.60 Call	Bond Future	3960.1700	3.9602	4972.4300	4.9724	25.561	0.0000	0.0000
2023/11/29	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	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
2023/11/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	AL37	01/02/2024		Index Future	938.4730	938.4730	941.0640	0.276	0.0000	0.0000
2023/11/29	AL37	02/05/2024		Index Future	959.2050	959.2050	961.8530	0.276	0.0000	0.0000
2023/11/29	AL37	01/08/2024		Index Future	980.2560	980.2560	982.9640	0.276	0.0000	0.0000
2023/11/29	AL37	07/11/2024		Index Future	1003.3520	1003.3520	1006.1270	0.277	0.0000	0.0000
2023/11/29	AL37	06/02/2025		Index Future	1024.4370	1024.4370	1027.2740	0.277	0.0000	0.0000
2023/11/29	AL7T	01/02/2024		Index Future	1075.4150	1075.4150	1081.3700	0.554	0.0000	0.0000
2023/11/29	AL7T	02/05/2024		Index Future	1099.1730	1099.1730	1105.2600	0.554	0.0000	0.0000
2023/11/29	AL7T	01/08/2024		Index Future	1123.2940	1123.2940	1129.5180	0.554	0.0000	0.0000
2023/11/29	AL7T	07/11/2024		Index Future	1149.7620	1149.7620	1156.1350	0.554	0.0000	0.0000
2023/11/29	AL7T	06/02/2025		Index Future	1173.9230	1173.9230	1180.4350	0.555	0.0000	0.0000
2023/11/29	ALBI	01/02/2024		Index Future	938.8900	938.8900	943.2950	0.469	0.0000	0.0000
2023/11/29	ALBI	02/05/2024		Index Future	959.6320	959.6320	964.1340	0.469	0.0000	0.0000
2023/11/29	ALBI	01/08/2024		Index Future	980.6910	980.6910	985.2950	0.469	0.0000	0.0000
2023/11/29	ALBI	07/11/2024		Index Future	1003.7990	1003.7990	1008.5130	0.470	0.0000	0.0000
2023/11/29	ALBI	06/02/2025		Index Future	1024.8920	1024.8920	1029.7100	0.470	0.0000	0.0000
2023/11/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	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	
2023/11/29	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/29	ES33	01/02/2024		Bond Future	12.5109	75.3825	12.4134	75.8164	0.780	0.0000	0.0000
2023/11/29	ES33	02/05/2024		Bond Future	12.6499	73.2674	12.5481	73.7108	0.805	0.0000	0.0000
2023/11/29	ES33	01/08/2024		Bond Future	12.7981	74.8908	12.6916	75.3447	0.832	0.0000	0.0000
2023/11/29	ES33	07/11/2024		Bond Future	12.9752	72.8670	12.8634	73.3323	0.862	0.0000	0.0000
2023/11/29	ES33	06/02/2025		Bond Future	13.1720	74.4059	13.0546	74.8822	0.891	0.0000	0.0000
2023/11/29	ES33	06/02/2025	13.34 Call	Bond Future	674.2700	0.6743	1150.6100	1.1506	70.645	0.0000	0.0000
2023/11/29	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	ES42	01/02/2024		Bond Future	12.9812	71.3540	12.9100	71.7210	0.548	0.0000	0.0000
2023/11/29	ES42	02/05/2024		Bond Future	13.1125	68.6851	13.0385	69.0602	0.564	0.0000	0.0000
2023/11/29	ES42	01/08/2024		Bond Future	13.2490	70.2064	13.1719	70.5904	0.582	0.0000	0.0000
2023/11/29	ES42	07/11/2024		Bond Future	13.4079	67.6057	13.3272	67.9995	0.601	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	
2023/11/29	ES42	06/02/2025		Bond Future	13.5752	69.0305	13.4909	69.4336	0.621	0.0000	0.0000
2023/11/29	ES42	06/02/2025	13.71 Call	Bond Future	636.9800	0.6370	1040.1200	1.0401	63.289	0.0000	0.0000
2023/11/29	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	01/02/2024		GOVI	925.3760	925.3760	929.7460	929.7460	0.472	0.0000	0.0000
2023/11/29	GOVI	01/02/2024	879.99 Call	GOVI	453860.0000	45.3860	497560.0000	49.7560	9.629	0.0000	0.0000
2023/11/29	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	01/02/2024	880.00 Call	GOVI	453760.0000	45.3760	497460.0000	49.7460	9.631	0.0000	0.0000
2023/11/29	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	01/02/2024	879.98 Call	GOVI	453960.0000	45.3960	497660.0000	49.7660	9.626	0.0000	0.0000
2023/11/29	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	02/05/2024		GOVI	945.8190	945.8190	950.2850	950.2850	0.472	0.0000	0.0000
2023/11/29	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	02/05/2024	950.98 Put	GOVI	51610.0000	5.1610	6950.0000	0.6950	86.534	0.0000	0.0000
2023/11/29	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	02/05/2024	950.99 Put	GOVI	51710.0000	5.1710	7050.0000	0.7050	86.366	0.0000	0.0000
2023/11/29	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	02/05/2024	950.97 Put	GOVI	51510.0000	5.1510	6850.0000	0.6850	86.702	0.0000	0.0000
2023/11/29	GOVI	01/08/2024		GOVI	966.5760	966.5760	971.1420	971.1420	0.472	0.0000	0.0000
2023/11/29	GOVI	01/08/2024	943.38 Call	GOVI	231960.0000	23.1960	277620.0000	27.7620	19.684	0.0000	0.0000
2023/11/29	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	01/08/2024	943.39 Call	GOVI	231860.0000	23.1860	277520.0000	27.7520	19.693	0.0000	0.0000
2023/11/29	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	01/08/2024	943.37 Call	GOVI	232060.0000	23.2060	277720.0000	27.7720	19.676	0.0000	0.0000
2023/11/29	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	07/11/2024		GOVI	989.3510	989.3510	994.0270	994.0270	0.473	0.0000	0.0000
2023/11/29	GOVI	07/11/2024	948.79 Call	GOVI	405610.0000	40.5610	452370.0000	45.2370	11.528	0.0000	0.0000
2023/11/29	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	07/11/2024	948.80 Call	GOVI	405510.0000	40.5510	452270.0000	45.2270	11.531	0.0000	0.0000
2023/11/29	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	07/11/2024	948.78 Call	GOVI	405710.0000	40.5710	452470.0000	45.2470	11.525	0.0000	0.0000
2023/11/29	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GOVI	06/02/2025		GOVI	1010.1410	1010.1410	1014.9200	1014.9200	0.473	0.0000	0.0000
2023/11/29	GOVI	06/02/2025	972.00 Call	GOVI	381410.0000	38.1410	429200.0000	42.9200	12.530	0.0000	0.0000
2023/11/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/29	IGOV	01/02/2024		Index Future	342.9150	342.9150	344.2640	344.2640	0.393	0.0000	0.0000
2023/11/29	IGOV	02/05/2024		Index Future	350.5730	350.5730	351.9530	351.9530	0.394	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	
2023/11/29	IGOV	01/08/2024		Index Future	358.3480	358.3480	359.7580	359.7580	0.393	0.0000	0.0000
2023/11/29	IGOV	07/11/2024		Index Future	366.8760	366.8760	368.3220	368.3220	0.394	0.0000	0.0000
2023/11/29	IGOV	06/02/2025		Index Future	374.6630	374.6630	376.1410	376.1410	0.394	0.0000	0.0000
2023/11/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/29	JBAF	15/11/2023		Jibar Tradeable Future	8.3580	8.3580	8.3580	91.6420	0.000	0.0000	0.0000
2023/11/29	JBAF	20/12/2023		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2023/11/29	JBAF	17/01/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/11/29	JBAF	21/02/2024		Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000
2023/11/29	JBAF	20/03/2024		Jibar Tradeable Future	8.2800	91.7200	8.2800	91.7200	0.000	0.0000	0.0000
2023/11/29	JBAF	17/04/2024		Jibar Tradeable Future	8.2000	91.8000	8.1900	91.8100	0.122	0.0000	0.0000
2023/11/29	JBAF	15/05/2024		Jibar Tradeable Future	8.1700	91.8300	8.1700	91.8300	0.000	0.0000	0.0000
2023/11/29	JBAF	19/06/2024		Jibar Tradeable Future	8.0700	91.9300	8.0500	91.9500	0.248	0.0000	0.0000
2023/11/29	JBAF	18/09/2024		Jibar Tradeable Future	7.8400	92.1600	7.8300	92.1700	0.128	0.0000	0.0000
2023/11/29	JBAF	18/12/2024		Jibar Tradeable Future	7.5600	92.4400	7.5100	92.4900	0.661	0.0000	0.0000
2023/11/29	JBAF	19/03/2025		Jibar Tradeable Future	7.4200	92.5800	7.3800	92.6200	0.539	0.0000	0.0000
2023/11/29	JBAF	18/06/2025		Jibar Tradeable Future	7.3300	92.6700	7.2900	92.7100	0.546	0.0000	0.0000
2023/11/29	JBAF	17/09/2025		Jibar Tradeable Future	7.3000	92.7000	7.2400	92.7600	0.822	0.0000	0.0000
2023/11/29	R035	01/02/2024	10.62 Put	Bond Future	6186.9100	6.1869	5708.2000	5.7082	7.737	0.0000	0.0000
2023/11/29	R035	01/02/2024	10.62 Call	Bond Future	142.4800	0.1425	183.1400	0.1831	28.537	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	
2023/11/29	R035	01/02/2024	11.12 Put	Bond Future	3729.3100	3.7293	3332.9100	3.3329	10.629	0.0000	0.0000
2023/11/29	R035	01/02/2024	11.12 Call	Bond Future	575.1800	0.5752	698.1500	0.6982	21.379	0.0000	0.0000
2023/11/29	R035	01/02/2024	13.46 Call	Bond Future	8852.7800	8.8528	9349.4600	9.3495	5.610	0.0000	0.0000
2023/11/29	R035	01/02/2024	13.46 Put	Bond Future	94.1200	0.0941	71.4300	0.0714	24.108	0.0000	0.0000
2023/11/29	R035	01/02/2024		Bond Future	11.6931	86.6414	11.5966	87.1608	0.825	0.0000	0.0000
2023/11/29	R035	01/02/2024	12.19 Call	Bond Future	3450.6700	3.4507	3822.6800	3.8227	10.781	0.0000	0.0000
2023/11/29	R035	01/02/2024	12.19 Put	Bond Future	845.1600	0.8452	697.8000	0.6978	17.436	0.0000	0.0000
2023/11/29	R035	01/02/2024	12.20 Call	Bond Future	3488.5600	3.4886	3862.3900	3.8624	10.716	0.0000	0.0000
2023/11/29	R035	01/02/2024	12.20 Put	Bond Future	831.8200	0.8318	686.2800	0.6863	17.497	0.0000	0.0000
2023/11/29	R035	01/02/2024	12.18 Call	Bond Future	3412.9200	3.4129	3783.0800	3.7831	10.846	0.0000	0.0000
2023/11/29	R035	01/02/2024	12.18 Put	Bond Future	858.7000	0.8587	709.4900	0.7095	17.376	0.0000	0.0000
2023/11/29	R035	02/05/2024		Bond Future	11.7940	84.0438	11.6937	84.5745	0.851	0.0000	0.0000
2023/11/29	R035	02/05/2024	11.20 Call	Bond Future	1388.9200	1.3889	1564.6100	1.5646	12.649	0.0000	0.0000
2023/11/29	R035	02/05/2024	11.20 Put	Bond Future	4601.9400	4.6019	4246.8900	4.2469	7.715	0.0000	0.0000
2023/11/29	R035	02/05/2024	11.21 Call	Bond Future	1407.6400	1.4076	1584.9400	1.5849	12.596	0.0000	0.0000
2023/11/29	R035	02/05/2024	11.21 Put	Bond Future	4565.1500	4.5652	4211.7100	4.2117	7.742	0.0000	0.0000
2023/11/29	R035	02/05/2024	11.19 Call	Bond Future	1370.3500	1.3704	1544.4200	1.5444	12.703	0.0000	0.0000
2023/11/29	R035	02/05/2024	11.19 Put	Bond Future	4638.9400	4.6389	4282.2700	4.2823	7.689	0.0000	0.0000
2023/11/29	R035	01/08/2024		Bond Future	11.9017	85.8868	11.7971	86.4298	0.879	0.0000	0.0000
2023/11/29	R035	01/08/2024	11.80 Call	Bond Future	3171.6600	3.1717	3440.5600	3.4406	8.478	0.0000	0.0000
2023/11/29	R035	01/08/2024	11.80 Put	Bond Future	3699.7100	3.6997	3425.5900	3.4256	7.409	0.0000	0.0000
2023/11/29	R035	01/08/2024	11.81 Call	Bond Future	3198.2900	3.1983	3468.5100	3.4685	8.449	0.0000	0.0000
2023/11/29	R035	01/08/2024	11.81 Put	Bond Future	3674.2200	3.6742	3401.4200	3.4014	7.425	0.0000	0.0000
2023/11/29	R035	01/08/2024	11.79 Call	Bond Future	3144.8500	3.1449	3412.4400	3.4124	8.509	0.0000	0.0000
2023/11/29	R035	01/08/2024	11.79 Put	Bond Future	3725.0600	3.7251	3449.6300	3.4496	7.394	0.0000	0.0000
2023/11/29	R035	07/11/2024		Bond Future	12.0333	83.3910	11.9237	83.9475	0.910	0.0000	0.0000
2023/11/29	R035	07/11/2024	12.18 Call	Bond Future	4204.2800	4.2043	4513.1800	4.5132	7.347	0.0000	0.0000
2023/11/29	R035	07/11/2024	12.18 Put	Bond Future	3466.8900	3.4669	3219.2200	3.2192	7.144	0.0000	0.0000
2023/11/29	R035	07/11/2024	12.19 Call	Bond Future	4232.8800	4.2329	4542.9100	4.5429	7.324	0.0000	0.0000
2023/11/29	R035	07/11/2024	12.19 Put	Bond Future	3445.5700	3.4456	3199.0300	3.1990	7.155	0.0000	0.0000
2023/11/29	R035	07/11/2024	12.17 Call	Bond Future	4175.7700	4.1758	4483.5300	4.4835	7.370	0.0000	0.0000
2023/11/29	R035	07/11/2024	12.17 Put	Bond Future	3488.3400	3.4883	3239.5300	3.2395	7.133	0.0000	0.0000
2023/11/29	R035	06/02/2025		Bond Future	12.1824	85.1351	12.0678	85.7045	0.941	0.0000	0.0000
2023/11/29	R035	06/02/2025	12.41 Call	Bond Future	4685.4900	4.6855	5009.9200	5.0099	6.924	0.0000	0.0000
2023/11/29	R035	06/02/2025	12.41 Put	Bond Future	3571.5400	3.5715	3326.4900	3.3265	6.861	0.0000	0.0000
2023/11/29	R053	01/02/2024	12.93 Call	Bond Future	5969.3800	5.9694	6403.6900	6.4037	7.276	0.0000	0.0000
2023/11/29	R053	01/02/2024	12.93 Put	Bond Future	978.7700	0.9788	839.6000	0.8396	14.219	0.0000	0.0000
2023/11/29	R053	01/02/2024	12.94 Call	Bond Future	6023.2300	6.0232	6459.1800	6.4592	7.238	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	
2023/11/29	R053	01/02/2024	12.94 Put	Bond Future	964.1900	0.9642	826.6600	0.8267	14.264	0.0000	0.0000
2023/11/29	R053	01/02/2024	12.92 Call	Bond Future	5915.5100	5.9155	6348.1700	6.3482	7.314	0.0000	0.0000
2023/11/29	R053	01/02/2024	12.92 Put	Bond Future	993.4200	0.9934	852.6000	0.8526	14.175	0.0000	0.0000
2023/11/29	R053	01/02/2024		Bond Future	12.2367	99.2189	12.1614	99.7924	0.616	0.0000	0.0000
2023/11/29	R053	02/05/2024		Bond Future	12.3385	95.5463	12.2603	96.1323	0.634	0.0000	0.0000
2023/11/29	R053	02/05/2024	13.03 Call	Bond Future	7138.5400	7.1385	7540.8700	7.5409	5.636	0.0000	0.0000
2023/11/29	R053	02/05/2024	13.03 Put	Bond Future	2236.1000	2.2361	2052.3900	2.0524	8.216	0.0000	0.0000
2023/11/29	R053	02/05/2024	13.04 Call	Bond Future	7187.0200	7.1870	7590.5900	7.5906	5.615	0.0000	0.0000
2023/11/29	R053	02/05/2024	13.04 Put	Bond Future	2217.1600	2.2172	2034.6900	2.0347	8.230	0.0000	0.0000
2023/11/29	R053	02/05/2024	13.02 Call	Bond Future	7090.3500	7.0904	7491.4200	7.4914	5.657	0.0000	0.0000
2023/11/29	R053	02/05/2024	13.02 Put	Bond Future	2255.4300	2.2554	2070.4600	2.0705	8.201	0.0000	0.0000
2023/11/29	R053	01/08/2024	13.14 Call	Bond Future	8094.2000	8.0942	8489.1500	8.4892	4.879	0.0000	0.0000
2023/11/29	R053	01/08/2024	13.14 Put	Bond Future	3250.9600	3.2510	3046.2900	3.0463	6.296	0.0000	0.0000
2023/11/29	R053	01/08/2024	13.15 Call	Bond Future	8139.7300	8.1397	8535.7300	8.5357	4.865	0.0000	0.0000
2023/11/29	R053	01/08/2024	13.15 Put	Bond Future	3230.1300	3.2301	3026.5100	3.0265	6.304	0.0000	0.0000
2023/11/29	R053	01/08/2024	13.13 Call	Bond Future	8048.7100	8.0487	8442.6100	8.4426	4.894	0.0000	0.0000
2023/11/29	R053	01/08/2024	13.13 Put	Bond Future	3271.9300	3.2719	3066.2100	3.0662	6.287	0.0000	0.0000
2023/11/29	R053	01/08/2024		Bond Future	12.4458	97.6409	12.3645	98.2405	0.654	0.0000	0.0000
2023/11/29	R053	07/11/2024	12.80 Call	Bond Future	6865.4600	6.8655	7215.0600	7.2151	5.092	0.0000	0.0000
2023/11/29	R053	07/11/2024	12.80 Put	Bond Future	5233.7100	5.2337	4968.6700	4.9687	5.064	0.0000	0.0000
2023/11/29	R053	07/11/2024	12.81 Call	Bond Future	6906.0700	6.9061	7256.7800	7.2568	5.078	0.0000	0.0000
2023/11/29	R053	07/11/2024	12.81 Put	Bond Future	5204.7600	5.2048	4940.8300	4.9408	5.071	0.0000	0.0000
2023/11/29	R053	07/11/2024	12.79 Call	Bond Future	6824.9200	6.8249	7173.4100	7.1734	5.106	0.0000	0.0000
2023/11/29	R053	07/11/2024	12.79 Put	Bond Future	5262.8200	5.2628	4996.6700	4.9967	5.057	0.0000	0.0000
2023/11/29	R053	07/11/2024		Bond Future	12.5694	94.0643	12.4844	94.6790	0.676	0.0000	0.0000
2023/11/29	R053	06/02/2025		Bond Future	12.7023	96.0286	12.6137	96.6576	0.698	0.0000	0.0000
2023/11/29	R053	06/02/2025	12.94 Call	Bond Future	7287.4500	7.2875	7645.9500	7.6460	4.919	0.0000	0.0000
2023/11/29	R053	06/02/2025	12.94 Put	Bond Future	5639.1100	5.6391	5368.6900	5.3687	4.795	0.0000	0.0000
2023/11/29	R186	01/02/2024		Bond Future	8.8010	105.5567	8.7312	105.7355	0.793	0.0000	0.0000
2023/11/29	R186	01/02/2024	9.51 Call	Bond Future	1936.3900	1.9364	2087.0300	2.0870	7.779	0.0000	0.0000
2023/11/29	R186	01/02/2024	9.51 Put	Bond Future	142.6000	0.1426	114.4200	0.1144	19.762	0.0000	0.0000
2023/11/29	R186	01/02/2024	9.52 Call	Bond Future	1958.3600	1.9584	2109.5200	2.1095	7.719	0.0000	0.0000
2023/11/29	R186	01/02/2024	9.52 Put	Bond Future	139.5500	0.1396	111.8900	0.1119	19.821	0.0000	0.0000
2023/11/29	R186	01/02/2024	9.50 Call	Bond Future	1914.5800	1.9146	2064.6900	2.0647	7.840	0.0000	0.0000
2023/11/29	R186	01/02/2024	9.50 Put	Bond Future	145.8200	0.1458	117.1100	0.1171	19.689	0.0000	0.0000
2023/11/29	R186	02/05/2024		Bond Future	8.7810	107.8888	8.7036	108.0714	0.881	0.0000	0.0000
2023/11/29	R186	02/05/2024	8.00 Call	Bond Future	242.9400	0.2429	279.7900	0.2798	15.168	0.0000	0.0000
2023/11/29	R186	02/05/2024	8.00 Put	Bond Future	2105.3400	2.1053	1959.5800	1.9596	6.923	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	
2023/11/29	R186	02/05/2024	8.01 Call	Bond Future	248.2900	0.2483	285.7400	0.2857	15.083	0.0000	0.0000
2023/11/29	R186	02/05/2024	8.01 Put	Bond Future	2086.5700	2.0866	1941.4100	1.9414	6.957	0.0000	0.0000
2023/11/29	R186	02/05/2024	7.99 Call	Bond Future	238.8500	0.2389	275.1700	0.2752	15.206	0.0000	0.0000
2023/11/29	R186	02/05/2024	7.99 Put	Bond Future	2125.3700	2.1254	1979.0800	1.9791	6.883	0.0000	0.0000
2023/11/29	R186	02/05/2024	10.40 Call	Bond Future	3881.5100	3.8815	4044.5900	4.0446	4.201	0.0000	0.0000
2023/11/29	R186	02/05/2024	10.40 Put	Bond Future	151.5000	0.1515	131.9700	0.1320	12.891	0.0000	0.0000
2023/11/29	R186	02/05/2024	9.73 Put	Bond Future	326.7000	0.3267	288.2300	0.2882	11.775	0.0000	0.0000
2023/11/29	R186	02/05/2024	9.73 Call	Bond Future	2534.1100	2.5341	2678.2500	2.6783	5.688	0.0000	0.0000
2023/11/29	R186	01/08/2024	8.69 Call	Bond Future	1030.6200	1.0306	1121.2600	1.1213	8.795	0.0000	0.0000
2023/11/29	R186	01/08/2024	8.69 Put	Bond Future	1192.0900	1.1921	1095.3000	1.0953	8.119	0.0000	0.0000
2023/11/29	R186	01/08/2024	8.70 Call	Bond Future	1042.5500	1.0426	1133.7700	1.1338	8.750	0.0000	0.0000
2023/11/29	R186	01/08/2024	8.70 Put	Bond Future	1182.4400	1.1824	1086.2300	1.0862	8.137	0.0000	0.0000
2023/11/29	R186	01/08/2024	8.68 Call	Bond Future	1018.7600	1.0188	1108.8200	1.1088	8.840	0.0000	0.0000
2023/11/29	R186	01/08/2024	8.68 Put	Bond Future	1201.8100	1.2018	1104.4400	1.1044	8.102	0.0000	0.0000
2023/11/29	R186	01/08/2024		Bond Future	8.7649	104.9464	8.6780	105.1339	0.992	0.0000	0.0000
2023/11/29	R186	07/11/2024		Bond Future	8.7493	107.4150	8.6494	107.6079	1.141	0.0000	0.0000
2023/11/29	R186	07/11/2024	9.14 Call	Bond Future	1709.6100	1.7096	1825.1000	1.8251	6.755	0.0000	0.0000
2023/11/29	R186	07/11/2024	9.14 Put	Bond Future	959.4400	0.9594	882.0900	0.8821	8.062	0.0000	0.0000
2023/11/29	R186	07/11/2024	9.15 Call	Bond Future	1722.4200	1.7224	1838.3200	1.8383	6.729	0.0000	0.0000
2023/11/29	R186	07/11/2024	9.15 Put	Bond Future	953.1500	0.9532	876.2100	0.8762	8.072	0.0000	0.0000
2023/11/29	R186	07/11/2024	9.13 Call	Bond Future	1696.4300	1.6964	1811.5100	1.8115	6.784	0.0000	0.0000
2023/11/29	R186	07/11/2024	9.13 Put	Bond Future	965.3700	0.9654	887.6100	0.8876	8.055	0.0000	0.0000
2023/11/29	R186	06/02/2025		Bond Future	8.7908	104.3480	8.6752	104.5464	1.315	0.0000	0.0000
2023/11/29	R186	06/02/2025	9.03 Call	Bond Future	1491.6900	1.4917	1603.1600	1.6032	7.473	0.0000	0.0000
2023/11/29	R186	06/02/2025	9.03 Put	Bond Future	1082.8000	1.0828	995.8500	0.9959	8.030	0.0000	0.0000
2023/11/29	R202	01/02/2024		Bond Future	257.8292	257.8292	258.6497	258.6497	0.318	0.0000	0.0000
2023/11/29	R202	02/05/2024		Bond Future	263.5874	263.5874	264.4261	264.4261	0.318	0.0000	0.0000
2023/11/29	R202	01/08/2024		Bond Future	264.3066	264.3066	265.1659	265.1659	0.325	0.0000	0.0000
2023/11/29	R202	07/11/2024		Bond Future	270.5927	270.5927	271.4747	271.4747	0.326	0.0000	0.0000
2023/11/29	R202	06/02/2025		Bond Future	271.0709	271.0709	271.9753	271.9753	0.334	0.0000	0.0000
2023/11/29	R202	06/02/2025	266.79 Call	Bond Future	4280.8500	4.2809	5185.3200	5.1853	21.128	0.0000	0.0000
2023/11/29	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	R209	01/02/2024		Bond Future	11.7769	66.9425	11.6813	67.3965	0.812	0.0000	0.0000
2023/11/29	R209	01/02/2024	12.13 Call	Bond Future	2581.5600	2.5816	2882.1300	2.8821	11.643	0.0000	0.0000
2023/11/29	R209	01/02/2024	12.13 Put	Bond Future	942.0300	0.9420	788.6200	0.7886	16.285	0.0000	0.0000
2023/11/29	R209	01/02/2024	12.14 Call	Bond Future	2612.8600	2.6129	2915.2000	2.9152	11.571	0.0000	0.0000
2023/11/29	R209	01/02/2024	12.14 Put	Bond Future	927.7500	0.9278	776.1100	0.7761	16.345	0.0000	0.0000
2023/11/29	R209	01/02/2024	12.12 Call	Bond Future	2550.4000	2.5504	2849.1800	2.8492	11.715	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	
2023/11/29	R209	01/02/2024	12.12 Put	Bond Future	956.5100	0.9565	801.3100	0.8013	16.226	0.0000	0.0000
2023/11/29	R209	02/05/2024		Bond Future	11.8719	65.2684	11.7728	65.7323	0.834	0.0000	0.0000
2023/11/29	R209	02/05/2024	11.18 Call	Bond Future	1041.0100	1.0410	1180.0400	1.1800	13.355	0.0000	0.0000
2023/11/29	R209	02/05/2024	11.18 Put	Bond Future	4378.8200	4.3788	4053.9600	4.0540	7.419	0.0000	0.0000
2023/11/29	R209	02/05/2024	11.19 Call	Bond Future	1056.2000	1.0562	1196.6400	1.1966	13.297	0.0000	0.0000
2023/11/29	R209	02/05/2024	11.19 Put	Bond Future	4344.1100	4.3441	4020.6600	4.0207	7.446	0.0000	0.0000
2023/11/29	R209	02/05/2024	11.17 Call	Bond Future	1026.1100	1.0261	1163.7300	1.1637	13.412	0.0000	0.0000
2023/11/29	R209	02/05/2024	11.17 Put	Bond Future	4413.8800	4.4139	4087.6100	4.0876	7.392	0.0000	0.0000
2023/11/29	R209	01/08/2024		Bond Future	11.9732	66.6996	11.8704	67.1741	0.859	0.0000	0.0000
2023/11/29	R209	01/08/2024	11.79 Call	Bond Future	2636.6700	2.6367	2863.4100	2.8634	8.599	0.0000	0.0000
2023/11/29	R209	01/08/2024	11.79 Put	Bond Future	3485.4700	3.4855	3237.6300	3.2376	7.111	0.0000	0.0000
2023/11/29	R209	01/08/2024	11.80 Call	Bond Future	2659.6000	2.6596	2887.5100	2.8875	8.569	0.0000	0.0000
2023/11/29	R209	01/08/2024	11.80 Put	Bond Future	3461.6700	3.4617	3215.0000	3.2150	7.126	0.0000	0.0000
2023/11/29	R209	01/08/2024	11.78 Call	Bond Future	2613.8400	2.6138	2839.4100	2.8394	8.630	0.0000	0.0000
2023/11/29	R209	01/08/2024	11.78 Put	Bond Future	3509.4100	3.5094	3260.4000	3.2604	7.095	0.0000	0.0000
2023/11/29	R209	07/11/2024		Bond Future	12.0909	65.1113	11.9838	65.5976	0.886	0.0000	0.0000
2023/11/29	R209	07/11/2024	12.22 Call	Bond Future	3841.5900	3.8416	4110.7200	4.1107	7.006	0.0000	0.0000
2023/11/29	R209	07/11/2024	12.22 Put	Bond Future	3262.3400	3.2623	3045.1200	3.0451	6.658	0.0000	0.0000
2023/11/29	R209	07/11/2024	12.23 Call	Bond Future	3866.3600	3.8664	4136.4500	4.1365	6.986	0.0000	0.0000
2023/11/29	R209	07/11/2024	12.23 Put	Bond Future	3242.5300	3.2425	3026.2700	3.0263	6.669	0.0000	0.0000
2023/11/29	R209	07/11/2024	12.21 Call	Bond Future	3816.6200	3.8166	4084.7900	4.0848	7.026	0.0000	0.0000
2023/11/29	R209	07/11/2024	12.21 Put	Bond Future	3282.0000	3.2820	3063.8200	3.0638	6.648	0.0000	0.0000
2023/11/29	R209	06/02/2025		Bond Future	12.2203	66.4727	12.1088	66.9702	0.913	0.0000	0.0000
2023/11/29	R209	06/02/2025	12.44 Call	Bond Future	4335.9900	4.3360	4619.5700	4.6196	6.540	0.0000	0.0000
2023/11/29	R209	06/02/2025	12.44 Put	Bond Future	3371.2100	3.3712	3157.2900	3.1573	6.345	0.0000	0.0000
2023/11/29	R210	01/02/2024		Bond Future	231.5837	231.5837	231.6440	231.6440	0.026	0.0000	0.0000
2023/11/29	R210	02/05/2024		Bond Future	233.4809	233.4809	233.5424	233.5424	0.026	0.0000	0.0000
2023/11/29	R210	01/08/2024		Bond Future	238.6566	238.6566	238.7211	238.7211	0.027	0.0000	0.0000
2023/11/29	R210	07/11/2024		Bond Future	240.9717	240.9717	241.0399	241.0399	0.028	0.0000	0.0000
2023/11/29	R210	06/02/2025		Bond Future	246.0775	246.0775	246.1505	246.1505	0.030	0.0000	0.0000
2023/11/29	R210	06/02/2025	239.61 Call	Bond Future	6467.4700	6.4675	6540.4600	6.5405	1.129	0.0000	0.0000
2023/11/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	R213	01/02/2024	11.71 Call	Bond Future	4720.4200	4.7204	5128.6900	5.1287	8.649	0.0000	0.0000
2023/11/29	R213	01/02/2024	11.71 Put	Bond Future	222.3900	0.2224	169.6100	0.1696	23.733	0.0000	0.0000
2023/11/29	R213	01/02/2024	11.72 Call	Bond Future	4756.8000	4.7568	5165.8700	5.1659	8.600	0.0000	0.0000
2023/11/29	R213	01/02/2024	11.72 Put	Bond Future	218.5700	0.2186	166.5900	0.1666	23.782	0.0000	0.0000
2023/11/29	R213	01/02/2024	11.70 Call	Bond Future	4684.0800	4.6841	5091.5300	5.0915	8.699	0.0000	0.0000
2023/11/29	R213	01/02/2024	11.70 Put	Bond Future	226.2800	0.2263	172.6800	0.1727	23.687	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	
2023/11/29	R213	01/02/2024		Bond Future	10.6305	85.3494	10.5240	85.8104	1.001	0.0000	0.0000
2023/11/29	R213	02/05/2024		Bond Future	10.7060	83.6764	10.5945	84.1476	1.042	0.0000	0.0000
2023/11/29	R213	02/05/2024	10.29 Call	Bond Future	1351.5500	1.3516	1532.6400	1.5326	13.399	0.0000	0.0000
2023/11/29	R213	02/05/2024	10.29 Put	Bond Future	3125.8700	3.1259	2835.8400	2.8358	9.278	0.0000	0.0000
2023/11/29	R213	02/05/2024	10.30 Call	Bond Future	1368.3200	1.3683	1550.8900	1.5509	13.343	0.0000	0.0000
2023/11/29	R213	02/05/2024	10.30 Put	Bond Future	3099.4300	3.0994	2810.8800	2.8109	9.310	0.0000	0.0000
2023/11/29	R213	02/05/2024	10.28 Call	Bond Future	1335.1200	1.3351	1514.7300	1.5147	13.453	0.0000	0.0000
2023/11/29	R213	02/05/2024	10.28 Put	Bond Future	3152.6700	3.1527	2861.1600	2.8612	9.246	0.0000	0.0000
2023/11/29	R213	01/08/2024		Bond Future	10.7886	85.5116	10.6713	85.9937	1.087	0.0000	0.0000
2023/11/29	R213	01/08/2024	10.87 Call	Bond Future	2778.3600	2.7784	3038.3000	3.0383	9.356	0.0000	0.0000
2023/11/29	R213	01/08/2024	10.87 Put	Bond Future	2445.6800	2.4457	2223.4900	2.2235	9.085	0.0000	0.0000
2023/11/29	R213	01/08/2024	10.88 Call	Bond Future	2800.9400	2.8009	3062.0700	3.0621	9.323	0.0000	0.0000
2023/11/29	R213	01/08/2024	10.88 Put	Bond Future	2427.5200	2.4275	2206.5200	2.2065	9.104	0.0000	0.0000
2023/11/29	R213	01/08/2024	10.86 Call	Bond Future	2755.8600	2.7559	3014.6200	3.0146	9.389	0.0000	0.0000
2023/11/29	R213	01/08/2024	10.86 Put	Bond Future	2463.9500	2.4640	2240.5800	2.2406	9.066	0.0000	0.0000
2023/11/29	R213	07/11/2024		Bond Future	10.8962	83.9616	10.7722	84.4558	1.138	0.0000	0.0000
2023/11/29	R213	07/11/2024	11.22 Call	Bond Future	3555.5100	3.5555	3848.1000	3.8481	8.229	0.0000	0.0000
2023/11/29	R213	07/11/2024	11.22 Put	Bond Future	2282.1900	2.2822	2080.5400	2.0805	8.836	0.0000	0.0000
2023/11/29	R213	07/11/2024	11.23 Call	Bond Future	3579.6200	3.5796	3873.2200	3.8732	8.202	0.0000	0.0000
2023/11/29	R213	07/11/2024	11.23 Put	Bond Future	2267.3700	2.2674	2066.7300	2.0667	8.849	0.0000	0.0000
2023/11/29	R213	07/11/2024	11.21 Call	Bond Future	3531.4600	3.5315	3823.0300	3.8230	8.256	0.0000	0.0000
2023/11/29	R213	07/11/2024	11.21 Put	Bond Future	2297.1000	2.2971	2094.4300	2.0944	8.823	0.0000	0.0000
2023/11/29	R213	06/02/2025		Bond Future	11.0289	85.7193	10.8977	86.2251	1.189	0.0000	0.0000
2023/11/29	R213	06/02/2025	11.35 Call	Bond Future	3767.6400	3.7676	4063.8700	4.0639	7.862	0.0000	0.0000
2023/11/29	R213	06/02/2025	11.35 Put	Bond Future	2544.9300	2.5449	2335.4100	2.3354	8.233	0.0000	0.0000
2023/11/29	R214	01/02/2024	12.15 Call	Bond Future	1708.8300	1.7088	1883.1800	1.8832	10.203	0.0000	0.0000
2023/11/29	R214	01/02/2024	12.15 Put	Bond Future	1521.6500	1.5217	1355.2100	1.3552	10.938	0.0000	0.0000
2023/11/29	R214	01/02/2024	12.16 Call	Bond Future	1735.1700	1.7352	1911.1300	1.9111	10.141	0.0000	0.0000
2023/11/29	R214	01/02/2024	12.16 Put	Bond Future	1499.8600	1.4999	1335.0300	1.3350	10.990	0.0000	0.0000
2023/11/29	R214	01/02/2024	12.14 Call	Bond Future	1682.6900	1.6827	1855.4300	1.8554	10.266	0.0000	0.0000
2023/11/29	R214	01/02/2024	12.14 Put	Bond Future	1543.6900	1.5437	1375.6400	1.3756	10.886	0.0000	0.0000
2023/11/29	R214	01/02/2024		Bond Future	12.1112	62.7459	12.0411	63.0867	0.579	0.0000	0.0000
2023/11/29	R214	02/05/2024		Bond Future	12.2042	60.8277	12.1317	61.1759	0.594	0.0000	0.0000
2023/11/29	R214	02/05/2024	11.47 Call	Bond Future	1034.7100	1.0347	1132.7700	1.1328	9.477	0.0000	0.0000
2023/11/29	R214	02/05/2024	11.47 Put	Bond Future	4710.9500	4.7110	4460.8100	4.4608	5.310	0.0000	0.0000
2023/11/29	R214	02/05/2024	11.48 Call	Bond Future	1049.8200	1.0498	1148.9100	1.1489	9.439	0.0000	0.0000
2023/11/29	R214	02/05/2024	11.48 Put	Bond Future	4673.6800	4.6737	4424.5700	4.4246	5.330	0.0000	0.0000
2023/11/29	R214	02/05/2024	11.46 Call	Bond Future	1019.6000	1.0196	1116.6300	1.1166	9.516	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	
2023/11/29	R214	02/05/2024	11.46 Put	Bond Future	4748.2800	4.7483	4497.1100	4.4971	5.290	0.0000	0.0000
2023/11/29	R214	02/05/2024	13.52 Call	Bond Future	6589.1400	6.5891	6869.1000	6.8691	4.249	0.0000	0.0000
2023/11/29	R214	02/05/2024	13.52 Put	Bond Future	780.9800	0.7810	712.7400	0.7127	8.738	0.0000	0.0000
2023/11/29	R214	02/05/2024	12.87 Call	Bond Future	4460.2200	4.4602	4698.3400	4.6983	5.339	0.0000	0.0000
2023/11/29	R214	02/05/2024	12.87 Put	Bond Future	1404.5000	1.4045	1294.4200	1.2944	7.838	0.0000	0.0000
2023/11/29	R214	02/05/2024	12.12 Put	Bond Future	2733.5700	2.7336	2553.5100	2.5535	6.587	0.0000	0.0000
2023/11/29	R214	02/05/2024	12.12 Call	Bond Future	2328.8400	2.3288	2496.9800	2.4970	7.220	0.0000	0.0000
2023/11/29	R214	02/05/2024	12.14 Put	Bond Future	2686.4000	2.6864	2508.4600	2.5085	6.624	0.0000	0.0000
2023/11/29	R214	02/05/2024	12.14 Call	Bond Future	2378.1800	2.3782	2548.4400	2.5484	7.159	0.0000	0.0000
2023/11/29	R214	01/08/2024	12.17 Call	Bond Future	2884.0700	2.8841	3056.8700	3.0569	5.992	0.0000	0.0000
2023/11/29	R214	01/08/2024	12.17 Put	Bond Future	3512.2500	3.5123	3328.7400	3.3287	5.225	0.0000	0.0000
2023/11/29	R214	01/08/2024	12.18 Call	Bond Future	2908.2300	2.9082	3081.8900	3.0819	5.971	0.0000	0.0000
2023/11/29	R214	01/08/2024	12.18 Put	Bond Future	3488.4700	3.4885	3305.8200	3.3058	5.236	0.0000	0.0000
2023/11/29	R214	01/08/2024	12.16 Call	Bond Future	2860.1900	2.8602	3032.1400	3.0321	6.012	0.0000	0.0000
2023/11/29	R214	01/08/2024	12.16 Put	Bond Future	3536.3700	3.5364	3352.0100	3.3520	5.213	0.0000	0.0000
2023/11/29	R214	01/08/2024		Bond Future	12.3020	62.1616	12.2269	62.5180	0.611	0.0000	0.0000
2023/11/29	R214	07/11/2024		Bond Future	12.4187	60.3162	12.3406	60.6815	0.629	0.0000	0.0000
2023/11/29	R214	07/11/2024	12.61 Call	Bond Future	4145.4800	4.1455	4350.5900	4.3506	4.948	0.0000	0.0000
2023/11/29	R214	07/11/2024	12.61 Put	Bond Future	3265.9500	3.2660	3105.7800	3.1058	4.904	0.0000	0.0000
2023/11/29	R214	07/11/2024	12.62 Call	Bond Future	4171.5500	4.1716	4377.3700	4.3774	4.934	0.0000	0.0000
2023/11/29	R214	07/11/2024	12.62 Put	Bond Future	3246.5900	3.2466	3087.1300	3.0871	4.912	0.0000	0.0000
2023/11/29	R214	07/11/2024	12.60 Call	Bond Future	4119.4700	4.1195	4323.8800	4.3239	4.962	0.0000	0.0000
2023/11/29	R214	07/11/2024	12.60 Put	Bond Future	3285.4100	3.2854	3124.5400	3.1245	4.896	0.0000	0.0000
2023/11/29	R214	06/02/2025		Bond Future	12.5474	61.5776	12.4661	61.9515	0.648	0.0000	0.0000
2023/11/29	R214	06/02/2025	12.71 Call	Bond Future	4397.6800	4.3977	4605.8100	4.6058	4.733	0.0000	0.0000
2023/11/29	R214	06/02/2025	12.71 Put	Bond Future	3660.6700	3.6607	3494.9500	3.4950	4.527	0.0000	0.0000
2023/11/29	R248	01/02/2024	13.10 Call	Bond Future	5454.1400	5.4541	5818.4400	5.8184	6.679	0.0000	0.0000
2023/11/29	R248	01/02/2024	13.10 Put	Bond Future	539.6700	0.5397	456.3100	0.4563	15.446	0.0000	0.0000
2023/11/29	R248	01/02/2024	13.90 Call	Bond Future	9017.3300	9.0173	9436.8600	9.4369	4.652	0.0000	0.0000
2023/11/29	R248	01/02/2024	13.90 Put	Bond Future	150.6000	0.1506	122.4700	0.1225	18.679	0.0000	0.0000
2023/11/29	R248	01/02/2024	11.50 Put	Bond Future	4900.7400	4.9007	4531.9700	4.5320	7.525	0.0000	0.0000
2023/11/29	R248	01/02/2024	11.50 Call	Bond Future	465.5500	0.4656	544.4400	0.5444	16.946	0.0000	0.0000
2023/11/29	R248	01/02/2024	12.30 Put	Bond Future	1788.3700	1.7884	1580.3300	1.5803	11.633	0.0000	0.0000
2023/11/29	R248	01/02/2024	12.30 Call	Bond Future	2292.3700	2.2924	2531.9900	2.5320	10.453	0.0000	0.0000
2023/11/29	R248	01/02/2024	13.37 Call	Bond Future	6648.7700	6.6488	7037.9300	7.0379	5.853	0.0000	0.0000
2023/11/29	R248	01/02/2024	13.37 Put	Bond Future	352.3800	0.3524	293.8800	0.2939	16.601	0.0000	0.0000
2023/11/29	R248	01/02/2024	12.15 Call	Bond Future	1821.6400	1.8216	2030.2400	2.0302	11.451	0.0000	0.0000
2023/11/29	R248	01/02/2024	12.15 Put	Bond Future	2201.1400	2.2011	1962.0800	1.9621	10.861	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	
2023/11/29	R248	01/02/2024	12.16 Call	Bond Future	1851.3000	1.8513	2062.0100	2.0620	11.382	0.0000	0.0000
2023/11/29	R248	01/02/2024	12.16 Put	Bond Future	2171.3100	2.1713	1934.3600	1.9344	10.913	0.0000	0.0000
2023/11/29	R248	01/02/2024	12.14 Call	Bond Future	1792.2200	1.7922	1998.7100	1.9987	11.521	0.0000	0.0000
2023/11/29	R248	01/02/2024	12.14 Put	Bond Future	2231.2900	2.2313	1990.1200	1.9901	10.809	0.0000	0.0000
2023/11/29	R248	01/02/2024		Bond Future	12.2140	77.1045	12.1386	77.5522	0.618	0.0000	0.0000
2023/11/29	R248	02/05/2024		Bond Future	12.3106	74.3598	12.2324	74.8172	0.635	0.0000	0.0000
2023/11/29	R248	02/05/2024	11.47 Call	Bond Future	1122.9900	1.1230	1240.2600	1.2403	10.443	0.0000	0.0000
2023/11/29	R248	02/05/2024	11.47 Put	Bond Future	6317.9600	6.3180	5977.7800	5.9778	5.384	0.0000	0.0000
2023/11/29	R248	02/05/2024	11.48 Call	Bond Future	1140.2300	1.1402	1258.8100	1.2588	10.400	0.0000	0.0000
2023/11/29	R248	02/05/2024	11.48 Put	Bond Future	6269.6400	6.2696	5930.7700	5.9308	5.405	0.0000	0.0000
2023/11/29	R248	02/05/2024	11.46 Call	Bond Future	1105.9200	1.1059	1221.8900	1.2219	10.486	0.0000	0.0000
2023/11/29	R248	02/05/2024	11.46 Put	Bond Future	6366.5500	6.3666	6025.0700	6.0251	5.364	0.0000	0.0000
2023/11/29	R248	02/05/2024	11.40 Put	Bond Future	6663.8600	6.6639	6314.6800	6.3147	5.240	0.0000	0.0000
2023/11/29	R248	02/05/2024	11.40 Call	Bond Future	1007.2500	1.0073	1115.5200	1.1155	10.749	0.0000	0.0000
2023/11/29	R248	02/05/2024	12.40 Put	Bond Future	2945.9900	2.9460	2733.7600	2.7338	7.204	0.0000	0.0000
2023/11/29	R248	02/05/2024	12.40 Call	Bond Future	3462.7600	3.4628	3707.9800	3.7080	7.082	0.0000	0.0000
2023/11/29	R248	02/05/2024	13.16 Call	Bond Future	6195.7800	6.1958	6524.3300	6.5243	5.303	0.0000	0.0000
2023/11/29	R248	02/05/2024	13.16 Put	Bond Future	1535.5400	1.5355	1406.6400	1.4066	8.394	0.0000	0.0000
2023/11/29	R248	01/08/2024	12.31 Call	Bond Future	3610.8000	3.6108	3842.1000	3.8421	6.406	0.0000	0.0000
2023/11/29	R248	01/08/2024	12.31 Put	Bond Future	4201.0600	4.2011	3964.3100	3.9643	5.635	0.0000	0.0000
2023/11/29	R248	01/08/2024	12.32 Call	Bond Future	3640.5400	3.6405	3872.9400	3.8729	6.384	0.0000	0.0000
2023/11/29	R248	01/08/2024	12.32 Put	Bond Future	4172.7000	4.1727	3937.0500	3.9371	5.647	0.0000	0.0000
2023/11/29	R248	01/08/2024	12.30 Call	Bond Future	3581.1700	3.5812	3811.3500	3.8114	6.428	0.0000	0.0000
2023/11/29	R248	01/08/2024	12.30 Put	Bond Future	4229.6100	4.2296	3991.7400	3.9917	5.624	0.0000	0.0000
2023/11/29	R248	01/08/2024		Bond Future	12.4123	75.9903	12.3311	76.4584	0.654	0.0000	0.0000
2023/11/29	R248	07/11/2024		Bond Future	12.5331	73.3249	12.4485	73.8048	0.675	0.0000	0.0000
2023/11/29	R248	07/11/2024	12.79 Call	Bond Future	5354.9100	5.3549	5630.5700	5.6306	5.148	0.0000	0.0000
2023/11/29	R248	07/11/2024	12.79 Put	Bond Future	3932.9600	3.9330	3728.7900	3.7288	5.191	0.0000	0.0000
2023/11/29	R248	07/11/2024	12.80 Call	Bond Future	5386.6900	5.3867	5663.2300	5.6632	5.134	0.0000	0.0000
2023/11/29	R248	07/11/2024	12.80 Put	Bond Future	3910.3900	3.9104	3707.1000	3.7071	5.199	0.0000	0.0000
2023/11/29	R248	07/11/2024	12.78 Call	Bond Future	5323.1800	5.3232	5597.9600	5.5980	5.162	0.0000	0.0000
2023/11/29	R248	07/11/2024	12.78 Put	Bond Future	3955.6600	3.9557	3750.6100	3.7506	5.184	0.0000	0.0000
2023/11/29	R248	06/02/2025		Bond Future	12.6662	74.8578	12.5780	75.3487	0.697	0.0000	0.0000
2023/11/29	R248	06/02/2025	12.71 Call	Bond Future	5003.2300	5.0032	5266.8400	5.2668	5.269	0.0000	0.0000
2023/11/29	R248	06/02/2025	12.71 Put	Bond Future	4761.8600	4.7619	4534.5600	4.5346	4.773	0.0000	0.0000
2023/11/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/29	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
2023/11/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/29	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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