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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/11/2023 TO 03/11/2023

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
2023/11/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	2025	02/11/2023		Bond Future	172.1900	172.1900	172.1900	0.000	0.0000	0.0000
2023/11/03	2025	01/02/2024		Bond Future	174.4816	174.4816	174.4814	0.000	0.0000	0.0000
2023/11/03	2025	02/05/2024		Bond Future	178.4084	178.4084	178.4002	0.005	0.0000	0.0000
2023/11/03	2025	01/08/2024		Bond Future	180.5920	180.5920	180.5872	0.003	0.0000	0.0000
2023/11/03	2025	07/11/2024		Bond Future	184.9732	184.9732	184.9819	0.005	0.0000	0.0000
2023/11/03	2029	02/11/2023		Bond Future	127.0000	127.0000	127.0000	0.000	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	
2023/11/03	2029	01/02/2024		Bond Future	126.2802	126.2802	126.4618	126.4618	0.144	0.0000	0.0000
2023/11/03	2029	02/05/2024		Bond Future	127.7543	127.7543	127.9344	127.9344	0.141	0.0000	0.0000
2023/11/03	2029	01/08/2024		Bond Future	130.6347	130.6347	130.8213	130.8213	0.143	0.0000	0.0000
2023/11/03	2029	07/11/2024		Bond Future	132.4022	132.4022	132.6032	132.6032	0.152	0.0000	0.0000
2023/11/03	2029	06/02/2025		Bond Future	120.9997	120.9997	120.9997	120.9997	0.000	0.0000	0.0000
2023/11/03	2029	06/02/2025	132.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	2029	06/02/2025	132.40 Put	Bond Future	11400.3300	11.4003	11400.3300	11.4003	0.000	0.0000	0.0000
2023/11/03	2030	02/11/2023		Bond Future	10.8100	89.6207	10.8100	89.6207	0.000	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.36 Call	Bond Future	4169.7400	4.1697	4325.0200	4.3250	3.724	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.36 Put	Bond Future	452.2100	0.4522	371.1400	0.3711	17.928	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.37 Call	Bond Future	4201.8200	4.2018	4357.9200	4.3579	3.715	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.37 Put	Bond Future	445.6600	0.4457	365.4100	0.3654	18.007	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.35 Call	Bond Future	4137.6300	4.1376	4292.0700	4.2921	3.733	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.35 Put	Bond Future	458.7400	0.4587	376.8300	0.3768	17.855	0.0000	0.0000
2023/11/03	2030	01/02/2024		Bond Future	10.4231	89.5384	10.3652	89.7748	0.556	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.85 Call	Bond Future	5802.9900	5.8030	5993.2000	5.9932	3.278	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.85 Put	Bond Future	218.2700	0.2183	172.1300	0.1721	21.139	0.0000	0.0000
2023/11/03	2030	01/02/2024	10.00 Put	Bond Future	2649.5000	2.6495	2395.8900	2.3959	9.572	0.0000	0.0000
2023/11/03	2030	01/02/2024	10.00 Call	Bond Future	904.4600	0.9045	887.2000	0.8872	1.908	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.31 Call	Bond Future	4010.1600	4.0102	4161.2000	4.1612	3.766	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.31 Put	Bond Future	486.0800	0.4861	400.7700	0.4008	17.551	0.0000	0.0000
2023/11/03	2030	01/02/2024	9.93 Put	Bond Future	2851.0100	2.8510	2593.6700	2.5937	9.026	0.0000	0.0000
2023/11/03	2030	01/02/2024	9.93 Call	Bond Future	813.2000	0.8132	792.2100	0.7922	2.581	0.0000	0.0000
2023/11/03	2030	01/02/2024	9.57 Put	Bond Future	4026.5800	4.0266	3742.2600	3.7423	7.061	0.0000	0.0000
2023/11/03	2030	01/02/2024	9.57 Call	Bond Future	464.4400	0.4644	416.4700	0.4165	10.329	0.0000	0.0000
2023/11/03	2030	01/02/2024	10.07 Put	Bond Future	2456.2000	2.4562	2211.3900	2.2114	9.967	0.0000	0.0000
2023/11/03	2030	01/02/2024	10.07 Call	Bond Future	1002.7600	1.0028	994.3000	0.9943	0.844	0.0000	0.0000
2023/11/03	2030	01/02/2024	12.10 Call	Bond Future	6667.2200	6.6672	6869.2500	6.8693	3.030	0.0000	0.0000
2023/11/03	2030	01/02/2024	12.10 Put	Bond Future	149.5500	0.1496	115.2300	0.1152	22.949	0.0000	0.0000
2023/11/03	2030	01/02/2024	9.89 Put	Bond Future	2969.8800	2.9699	2710.6600	2.7107	8.728	0.0000	0.0000
2023/11/03	2030	01/02/2024	9.89 Call	Bond Future	764.2500	0.7643	741.3800	0.7414	2.992	0.0000	0.0000
2023/11/03	2030	01/02/2024	10.39 Put	Bond Future	1689.9300	1.6899	1490.4800	1.4905	11.802	0.0000	0.0000
2023/11/03	2030	01/02/2024	10.39 Call	Bond Future	1554.8100	1.5548	1591.7100	1.5917	2.373	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.86 Call	Bond Future	5837.3000	5.8373	6028.0400	6.0280	3.268	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.86 Put	Bond Future	215.0100	0.2150	169.4000	0.1694	21.213	0.0000	0.0000
2023/11/03	2030	01/02/2024	10.16 Put	Bond Future	2219.8300	2.2198	1987.8700	1.9879	10.449	0.0000	0.0000
2023/11/03	2030	01/02/2024	10.16 Call	Bond Future	1139.6000	1.1396	1143.9900	1.1440	0.385	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.00 Call	Bond Future	3067.5900	3.0676	3185.9100	3.1859	3.857	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	
2023/11/03	2030	01/02/2024	11.00 Put	Bond Future	755.2200	0.7552	637.1900	0.6372	15.629	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.75 Call	Bond Future	5461.3500	5.4614	5645.9500	5.6460	3.380	0.0000	0.0000
2023/11/03	2030	01/02/2024	11.75 Put	Bond Future	253.5000	0.2535	201.7500	0.2018	20.414	0.0000	0.0000
2023/11/03	2030	02/05/2024	9.66 Put	Bond Future	4334.5000	4.3345	3908.6600	3.9087	9.824	0.0000	0.0000
2023/11/03	2030	02/05/2024	9.66 Call	Bond Future	937.0700	0.9371	748.7900	0.7488	20.092	0.0000	0.0000
2023/11/03	2030	02/05/2024	10.16 Put	Bond Future	2910.2200	2.9102	2548.6300	2.5486	12.425	0.0000	0.0000
2023/11/03	2030	02/05/2024	10.16 Call	Bond Future	1550.1700	1.5502	1426.1400	1.4261	8.001	0.0000	0.0000
2023/11/03	2030	02/05/2024	11.94 Call	Bond Future	6015.9800	6.0160	6128.7300	6.1287	1.874	0.0000	0.0000
2023/11/03	2030	02/05/2024	11.94 Put	Bond Future	560.2700	0.5603	435.4600	0.4355	22.277	0.0000	0.0000
2023/11/03	2030	02/05/2024	12.38 Call	Bond Future	7412.0400	7.4120	7555.4700	7.5555	1.935	0.0000	0.0000
2023/11/03	2030	02/05/2024	12.38 Put	Bond Future	371.0900	0.3711	276.9600	0.2770	25.366	0.0000	0.0000
2023/11/03	2030	02/05/2024	10.82 Put	Bond Future	1610.9400	1.6109	1355.6200	1.3556	15.849	0.0000	0.0000
2023/11/03	2030	02/05/2024	10.82 Call	Bond Future	2855.8500	2.8559	2838.0900	2.8381	0.622	0.0000	0.0000
2023/11/03	2030	02/05/2024	10.62 Put	Bond Future	1937.4200	1.9374	1651.2200	1.6512	14.772	0.0000	0.0000
2023/11/03	2030	02/05/2024	10.62 Call	Bond Future	2402.8900	2.4029	2354.2500	2.3543	2.024	0.0000	0.0000
2023/11/03	2030	02/05/2024	11.12 Put	Bond Future	1216.1200	1.2161	1004.2800	1.0043	17.419	0.0000	0.0000
2023/11/03	2030	02/05/2024	11.12 Call	Bond Future	3614.2900	3.6143	3640.0100	3.6400	0.712	0.0000	0.0000
2023/11/03	2030	02/05/2024	13.15 Call	Bond Future	9897.4700	9.8975	10056.1100	10.0561	1.603	0.0000	0.0000
2023/11/03	2030	02/05/2024	13.15 Put	Bond Future	171.6600	0.1717	92.7400	0.0927	45.975	0.0000	0.0000
2023/11/03	2030	02/05/2024		Bond Future	10.5016	91.5318	10.4415	91.7694	0.573	0.0000	0.0000
2023/11/03	2030	02/05/2024	9.82 Call	Bond Future	1099.5400	1.0995	930.4900	0.9305	15.375	0.0000	0.0000
2023/11/03	2030	02/05/2024	9.82 Put	Bond Future	3838.8900	3.8389	3432.2800	3.4323	10.592	0.0000	0.0000
2023/11/03	2030	02/05/2024	9.83 Call	Bond Future	1110.2300	1.1102	942.8000	0.9428	15.081	0.0000	0.0000
2023/11/03	2030	02/05/2024	9.83 Put	Bond Future	3808.6400	3.8086	3403.6500	3.4037	10.633	0.0000	0.0000
2023/11/03	2030	02/05/2024	9.81 Call	Bond Future	1088.7000	1.0887	918.3100	0.9183	15.651	0.0000	0.0000
2023/11/03	2030	02/05/2024	9.81 Put	Bond Future	3869.0100	3.8690	3461.0600	3.4611	10.544	0.0000	0.0000
2023/11/03	2030	01/08/2024		Bond Future	10.5874	89.5683	10.5233	89.8130	0.606	0.0000	0.0000
2023/11/03	2030	01/08/2024	10.38 Call	Bond Future	2124.0200	2.1240	2282.3200	2.2823	7.453	0.0000	0.0000
2023/11/03	2030	01/08/2024	10.38 Put	Bond Future	2918.0000	2.9180	2831.6100	2.8316	2.961	0.0000	0.0000
2023/11/03	2030	01/08/2024	10.39 Call	Bond Future	2141.4500	2.1415	2301.9100	2.3019	7.493	0.0000	0.0000
2023/11/03	2030	01/08/2024	10.39 Put	Bond Future	2896.9500	2.8970	2812.7200	2.8127	2.908	0.0000	0.0000
2023/11/03	2030	01/08/2024	10.37 Call	Bond Future	2106.3600	2.1064	2263.1300	2.2631	7.443	0.0000	0.0000
2023/11/03	2030	01/08/2024	10.37 Put	Bond Future	2938.8300	2.9388	2850.9100	2.8509	2.992	0.0000	0.0000
2023/11/03	2030	07/11/2024		Bond Future	10.6816	91.7174	10.6114	91.9750	0.657	0.0000	0.0000
2023/11/03	2030	07/11/2024	10.75 Call	Bond Future	2844.9400	2.8449	3115.4400	3.1154	9.508	0.0000	0.0000
2023/11/03	2030	07/11/2024	10.75 Put	Bond Future	2594.9400	2.5949	2607.8400	2.6078	0.497	0.0000	0.0000
2023/11/03	2030	07/11/2024	10.76 Call	Bond Future	2865.0500	2.8651	3136.7500	3.1368	9.483	0.0000	0.0000
2023/11/03	2030	07/11/2024	10.76 Put	Bond Future	2578.5700	2.5786	2592.6700	2.5927	0.547	0.0000	0.0000
2023/11/03	2030	07/11/2024	10.74 Call	Bond Future	2825.2600	2.8253	3094.5600	3.0946	9.532	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	
2023/11/03	2030	07/11/2024	10.74 Put	Bond Future	2611.7700	2.6118	2623.4700	2.6235	0.448	0.0000	0.0000
2023/11/03	2030	06/02/2025		Bond Future	13.8244	79.7860	13.8244	79.7860	0.000	0.0000	0.0000
2023/11/03	2030	06/02/2025	10.68 Call	Bond Future	232.6600	0.2327	231.5900	0.2316	0.460	0.0000	0.0000
2023/11/03	2030	06/02/2025	10.68 Put	Bond Future	10552.7100	10.5527	10551.6400	10.5516	0.010	0.0000	0.0000
2023/11/03	2032	02/11/2023		Bond Future	11.2300	84.9050	11.2300	84.9050	0.000	0.0000	0.0000
2023/11/03	2032	01/02/2024		Bond Future	11.3720	86.5794	11.3037	86.8980	0.601	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.84 Call	Bond Future	3195.1300	3.1951	3429.9900	3.4300	7.351	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.84 Put	Bond Future	1055.3200	1.0553	971.5500	0.9716	7.938	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.85 Call	Bond Future	3226.6900	3.2267	3462.4700	3.4625	7.307	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.85 Put	Bond Future	1041.9400	1.0419	959.0900	0.9591	7.952	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.83 Call	Bond Future	3163.8300	3.1638	3397.4700	3.3975	7.385	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.83 Put	Bond Future	1068.9900	1.0690	984.0000	0.9840	7.950	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.01 Put	Bond Future	6859.6800	6.8597	6514.4500	6.5145	5.033	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.01 Call	Bond Future	201.2900	0.2013	174.6900	0.1747	13.215	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.76 Put	Bond Future	3667.0300	3.6670	3397.1900	3.3972	7.359	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.76 Call	Bond Future	756.8200	0.7568	805.6100	0.8056	6.447	0.0000	0.0000
2023/11/03	2032	01/02/2024	12.62 Call	Bond Future	5921.8800	5.9219	6210.0000	6.2100	4.865	0.0000	0.0000
2023/11/03	2032	01/02/2024	12.62 Put	Bond Future	372.3500	0.3724	341.8400	0.3418	8.194	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.78 Put	Bond Future	3596.5500	3.5966	3329.8700	3.3299	7.415	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.78 Call	Bond Future	783.5000	0.7835	835.4500	0.8355	6.631	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.75 Call	Bond Future	2917.0800	2.9171	3141.9600	3.1420	7.709	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.75 Put	Bond Future	1183.1700	1.1832	1089.4200	1.0894	7.924	0.0000	0.0000
2023/11/03	2032	01/02/2024	12.50 Call	Bond Future	5476.2500	5.4763	5759.3100	5.7593	5.169	0.0000	0.0000
2023/11/03	2032	01/02/2024	12.50 Put	Bond Future	438.9300	0.4389	403.3600	0.4034	8.104	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.59 Put	Bond Future	4316.7600	4.3168	4012.3100	4.0123	7.053	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.59 Call	Bond Future	574.8800	0.5749	589.0600	0.5891	2.467	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.09 Put	Bond Future	2607.5100	2.6075	2397.1700	2.3972	8.067	0.0000	0.0000
2023/11/03	2032	01/02/2024	11.09 Call	Bond Future	1282.5800	1.2826	1390.8700	1.3909	8.443	0.0000	0.0000
2023/11/03	2032	01/02/2024	12.73 Call	Bond Future	6335.1300	6.3351	6627.2900	6.6273	4.612	0.0000	0.0000
2023/11/03	2032	01/02/2024	12.73 Put	Bond Future	319.9400	0.3199	293.4700	0.2935	8.273	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.90 Put	Bond Future	3164.5000	3.1645	2943.5900	2.9436	6.981	0.0000	0.0000
2023/11/03	2032	01/02/2024	10.90 Call	Bond Future	931.4900	0.9315	1029.2100	1.0292	10.491	0.0000	0.0000
2023/11/03	2032	01/02/2024	12.00 Call	Bond Future	3737.7000	3.7377	3963.3000	3.9633	6.036	0.0000	0.0000
2023/11/03	2032	01/02/2024	12.00 Put	Bond Future	882.7600	0.8828	789.7300	0.7897	10.539	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.59 Put	Bond Future	5193.7200	5.1937	4850.1600	4.8502	6.615	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.59 Call	Bond Future	1038.1100	1.0381	1016.4400	1.0164	2.087	0.0000	0.0000
2023/11/03	2032	02/05/2024	11.09 Put	Bond Future	3577.0000	3.5770	3297.6600	3.2977	7.809	0.0000	0.0000
2023/11/03	2032	02/05/2024	11.09 Call	Bond Future	1796.7400	1.7967	1839.2900	1.8393	2.368	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/03	2032	02/05/2024	13.18 Call	Bond Future	7915.2800	7.9153	8151.8900	8.1519	2.989	0.0000	0.0000
2023/11/03	2032	02/05/2024	13.18 Put	Bond Future	626.4000	0.6264	541.1200	0.5411	13.614	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.36 Put	Bond Future	6080.3900	6.0804	5717.8000	5.7178	5.963	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.36 Call	Bond Future	803.4100	0.8034	762.7100	0.7627	5.066	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.86 Put	Bond Future	4261.5100	4.2615	3959.8100	3.9598	7.080	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.86 Call	Bond Future	1399.0600	1.3991	1419.2500	1.4193	1.443	0.0000	0.0000
2023/11/03	2032	02/05/2024	12.90 Call	Bond Future	6943.9300	6.9439	7164.5400	7.1645	3.177	0.0000	0.0000
2023/11/03	2032	02/05/2024	12.90 Put	Bond Future	794.3400	0.7943	693.0600	0.6931	12.750	0.0000	0.0000
2023/11/03	2032	02/05/2024	13.35 Call	Bond Future	8512.2800	8.5123	8757.5300	8.7575	2.881	0.0000	0.0000
2023/11/03	2032	02/05/2024	13.35 Put	Bond Future	542.4600	0.5425	465.8200	0.4658	14.128	0.0000	0.0000
2023/11/03	2032	02/05/2024	11.35 Put	Bond Future	2906.8400	2.9068	2664.6200	2.6646	8.333	0.0000	0.0000
2023/11/03	2032	02/05/2024	11.35 Call	Bond Future	2328.8400	2.3288	2408.5100	2.4085	3.421	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.65 Put	Bond Future	4973.5600	4.9736	4642.4600	4.6425	6.657	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.65 Call	Bond Future	1107.4700	1.1075	1098.2600	1.0983	0.832	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.55 Call	Bond Future	993.8500	0.9939	964.1100	0.9641	2.992	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.55 Put	Bond Future	5343.1600	5.3432	4991.5300	4.9915	6.581	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.56 Call	Bond Future	1004.8200	1.0048	977.1200	0.9771	2.757	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.56 Put	Bond Future	5305.6600	5.3057	4956.0700	4.9561	6.589	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.54 Call	Bond Future	982.9700	0.9830	951.4200	0.9514	3.210	0.0000	0.0000
2023/11/03	2032	02/05/2024	10.54 Put	Bond Future	5380.8000	5.3808	5027.3600	5.0274	6.569	0.0000	0.0000
2023/11/03	2032	02/05/2024		Bond Future	11.4767	84.3447	11.4060	84.6666	0.616	0.0000	0.0000
2023/11/03	2032	01/08/2024		Bond Future	11.5872	86.2262	11.5128	86.5571	0.643	0.0000	0.0000
2023/11/03	2032	01/08/2024	11.14 Call	Bond Future	2124.5600	2.1246	2339.6800	2.3397	10.125	0.0000	0.0000
2023/11/03	2032	01/08/2024	11.14 Put	Bond Future	4137.0000	4.1370	4021.3100	4.0213	2.796	0.0000	0.0000
2023/11/03	2032	01/08/2024	11.15 Call	Bond Future	2143.3700	2.1434	2359.9300	2.3599	10.104	0.0000	0.0000
2023/11/03	2032	01/08/2024	11.15 Put	Bond Future	4110.1300	4.1101	3995.8800	3.9959	2.780	0.0000	0.0000
2023/11/03	2032	01/08/2024	11.13 Call	Bond Future	2106.1500	2.1062	2319.5100	2.3195	10.130	0.0000	0.0000
2023/11/03	2032	01/08/2024	11.13 Put	Bond Future	4164.3000	4.1643	4046.8500	4.0469	2.820	0.0000	0.0000
2023/11/03	2032	07/11/2024		Bond Future	11.7179	84.1274	11.6379	84.4727	0.682	0.0000	0.0000
2023/11/03	2032	07/11/2024	11.48 Call	Bond Future	2764.5900	2.7646	3078.2900	3.0783	11.347	0.0000	0.0000
2023/11/03	2032	07/11/2024	11.48 Put	Bond Future	3797.6100	3.7976	3765.9900	3.7660	0.833	0.0000	0.0000
2023/11/03	2032	07/11/2024	11.49 Call	Bond Future	2785.1600	2.7852	3099.9700	3.1000	11.303	0.0000	0.0000
2023/11/03	2032	07/11/2024	11.49 Put	Bond Future	3774.4300	3.7744	3743.9200	3.7439	0.808	0.0000	0.0000
2023/11/03	2032	07/11/2024	11.47 Call	Bond Future	2744.0900	2.7441	3056.3400	3.0563	11.379	0.0000	0.0000
2023/11/03	2032	07/11/2024	11.47 Put	Bond Future	3820.9000	3.8209	3787.8300	3.7878	0.866	0.0000	0.0000
2023/11/03	2032	07/11/2024	13.36 Call	Bond Future	7911.9500	7.9120	8327.2600	8.3273	5.249	0.0000	0.0000
2023/11/03	2032	07/11/2024	13.36 Put	Bond Future	1210.0200	1.2100	1280.0100	1.2800	5.784	0.0000	0.0000
2023/11/03	2032	07/11/2024	11.64 Put	Bond Future	3439.7400	3.4397	3435.0300	3.4350	0.137	0.0000	0.0000
2023/11/03	2032	07/11/2024	11.64 Call	Bond Future	3103.3400	3.1033	3443.9500	3.4440	10.976	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	
2023/11/03	2032	06/02/2025		Bond Future	14.2166	76.7998	14.2166	76.7998	0.000	0.0000	0.0000
2023/11/03	2032	06/02/2025	11.72 Call	Bond Future	599.2500	0.5993	597.1800	0.5972	0.345	0.0000	0.0000
2023/11/03	2032	06/02/2025	11.72 Put	Bond Future	10347.2600	10.3473	10345.1900	10.3452	0.020	0.0000	0.0000
2023/11/03	2033	02/11/2023		Bond Future	120.2100	120.2100	120.2100	120.2100	0.000	0.0000	0.0000
2023/11/03	2033	01/02/2024		Bond Future	119.4991	119.4991	120.5775	120.5775	0.903	0.0000	0.0000
2023/11/03	2033	02/05/2024		Bond Future	120.7246	120.7246	121.8220	121.8220	0.909	0.0000	0.0000
2023/11/03	2033	01/08/2024		Bond Future	123.4466	123.4466	124.5711	124.5711	0.911	0.0000	0.0000
2023/11/03	2033	07/11/2024		Bond Future	124.9414	124.9414	126.1026	126.1026	0.929	0.0000	0.0000
2023/11/03	2033	06/02/2025		Bond Future	115.0721	115.0721	115.0721	115.0721	0.000	0.0000	0.0000
2023/11/03	2033	06/02/2025	124.94 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	2033	06/02/2025	124.94 Put	Bond Future	9867.8900	9.8679	9867.8900	9.8679	0.000	0.0000	0.0000
2023/11/03	2037	02/11/2023		Bond Future	11.5600	81.7705	11.5600	81.7705	0.000	0.0000	0.0000
2023/11/03	2037	01/02/2024		Bond Future	12.3719	75.4258	12.3088	75.7542	0.510	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.32 Call	Bond Future	1939.7800	1.9398	2245.9300	2.2459	15.783	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.32 Put	Bond Future	2209.9100	2.2099	2187.6700	2.1877	1.006	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.33 Call	Bond Future	1966.5700	1.9666	2274.2600	2.2743	15.646	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.33 Put	Bond Future	2184.5500	2.1846	2163.8500	2.1639	0.948	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.31 Call	Bond Future	1913.1700	1.9132	2217.9300	2.2179	15.930	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.31 Put	Bond Future	2235.5000	2.2355	2211.8700	2.2119	1.057	0.0000	0.0000
2023/11/03	2037	01/02/2024	13.93 Call	Bond Future	7775.6000	7.7756	8130.3800	8.1304	4.563	0.0000	0.0000
2023/11/03	2037	01/02/2024	13.93 Put	Bond Future	289.4100	0.2894	315.8000	0.3158	9.119	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.93 Call	Bond Future	3871.1400	3.8711	4231.3600	4.2314	9.305	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.93 Put	Bond Future	1054.5900	1.0546	1086.4200	1.0864	3.018	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.09 Put	Bond Future	2869.7500	2.8698	2802.2400	2.8022	2.352	0.0000	0.0000
2023/11/03	2037	01/02/2024	12.09 Call	Bond Future	1385.4800	1.3855	1646.3600	1.6464	18.830	0.0000	0.0000
2023/11/03	2037	02/05/2024	11.44 Call	Bond Future	890.9900	0.8910	997.2200	0.9972	11.923	0.0000	0.0000
2023/11/03	2037	02/05/2024	11.44 Put	Bond Future	6555.6200	6.5556	6329.6000	6.3296	3.448	0.0000	0.0000
2023/11/03	2037	02/05/2024	11.45 Call	Bond Future	902.5800	0.9026	1009.7300	1.0097	11.872	0.0000	0.0000
2023/11/03	2037	02/05/2024	11.45 Put	Bond Future	6510.5100	6.5105	6285.4100	6.2854	3.457	0.0000	0.0000
2023/11/03	2037	02/05/2024	11.43 Call	Bond Future	879.5100	0.8795	984.8200	0.9848	11.974	0.0000	0.0000
2023/11/03	2037	02/05/2024	11.43 Put	Bond Future	6600.8900	6.6009	6373.9500	6.3740	3.438	0.0000	0.0000
2023/11/03	2037	02/05/2024		Bond Future	12.4924	77.1049	12.4275	77.4372	0.519	0.0000	0.0000
2023/11/03	2037	01/08/2024		Bond Future	12.6208	74.5690	12.5530	74.9102	0.538	0.0000	0.0000
2023/11/03	2037	01/08/2024	12.10 Call	Bond Future	2344.6600	2.3447	2627.3400	2.6273	12.056	0.0000	0.0000
2023/11/03	2037	01/08/2024	12.10 Put	Bond Future	5022.3900	5.0224	4963.8200	4.9638	1.166	0.0000	0.0000
2023/11/03	2037	01/08/2024	12.11 Call	Bond Future	2365.6400	2.3656	2650.0500	2.6501	12.023	0.0000	0.0000
2023/11/03	2037	01/08/2024	12.11 Put	Bond Future	4990.6500	4.9907	4933.8100	4.9338	1.139	0.0000	0.0000
2023/11/03	2037	01/08/2024	12.09 Call	Bond Future	2323.7800	2.3238	2604.7300	2.6047	12.090	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2023/11/03	2037	01/08/2024	12.09 Put	Bond Future		5054.2800	5.0543	4993.9800	4.9940	1.193	0.0000	0.0000
2023/11/03	2037	01/08/2024	13.82 Call	Bond Future		7305.7400	7.3057	7724.6000	7.7246	5.733	0.0000	0.0000
2023/11/03	2037	01/08/2024	13.82 Put	Bond Future		1635.2400	1.6352	1712.8500	1.7129	4.746	0.0000	0.0000
2023/11/03	2037	01/08/2024	13.17 Call	Bond Future		5171.6000	5.1716	5582.5700	5.5826	7.947	0.0000	0.0000
2023/11/03	2037	01/08/2024	13.17 Put	Bond Future		2492.5400	2.4925	2562.2600	2.5623	2.797	0.0000	0.0000
2023/11/03	2037	07/11/2024		Bond Future		12.7586	76.3573	12.6866	76.7127	0.564	0.0000	0.0000
2023/11/03	2037	07/11/2024	12.58 Call	Bond Future		3439.1800	3.4392	3919.3200	3.9193	13.961	0.0000	0.0000
2023/11/03	2037	07/11/2024	12.58 Put	Bond Future		4325.1200	4.3251	4449.8500	4.4499	2.884	0.0000	0.0000
2023/11/03	2037	07/11/2024	12.59 Call	Bond Future		3463.3200	3.4633	3944.7800	3.9448	13.902	0.0000	0.0000
2023/11/03	2037	07/11/2024	12.59 Put	Bond Future		4299.2500	4.2993	4425.3000	4.4253	2.932	0.0000	0.0000
2023/11/03	2037	07/11/2024	12.57 Call	Bond Future		3415.4400	3.4154	3893.6200	3.8936	14.001	0.0000	0.0000
2023/11/03	2037	07/11/2024	12.57 Put	Bond Future		4351.4300	4.3514	4474.2000	4.4742	2.821	0.0000	0.0000
2023/11/03	2037	06/02/2025		Bond Future		14.7580	65.5587	14.7580	65.5587	0.000	0.0000	0.0000
2023/11/03	2037	06/02/2025	12.76 Call	Bond Future		1125.8800	1.1259	1122.7800	1.1228	0.275	0.0000	0.0000
2023/11/03	2037	06/02/2025	12.76 Put	Bond Future		10027.9200	10.0279	10024.8200	10.0248	0.031	0.0000	0.0000
2023/11/03	2038	02/11/2023		Bond Future		134.6400	134.6400	134.6400	134.6400	0.000	0.0000	0.0000
2023/11/03	2038	01/02/2024		Bond Future		128.2491	128.2491	128.6887	128.6887	0.343	0.0000	0.0000
2023/11/03	2038	02/05/2024		Bond Future		131.1354	131.1354	131.5789	131.5789	0.338	0.0000	0.0000
2023/11/03	2038	01/08/2024		Bond Future		132.0230	132.0230	132.4794	132.4794	0.346	0.0000	0.0000
2023/11/03	2038	07/11/2024		Bond Future		135.2252	135.2252	135.7027	135.7027	0.353	0.0000	0.0000
2023/11/03	2038	06/02/2025		Bond Future		121.7066	121.7066	121.7066	121.7066	0.000	0.0000	0.0000
2023/11/03	2038	06/02/2025	135.23 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	2038	06/02/2025	135.23 Put	Bond Future		13523.4100	13.5234	13523.4100	13.5234	0.000	0.0000	0.0000
2023/11/03	2040	02/11/2023		Bond Future		11.5900	83.6323	11.5900	83.6323	0.000	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.34 Call	Bond Future		1589.6700	1.5897	1907.0000	1.9070	19.962	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.34 Put	Bond Future		2857.8700	2.8579	2769.8700	2.7699	3.079	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.35 Call	Bond Future		1613.9100	1.6139	1933.8300	1.9338	19.823	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.35 Put	Bond Future		2825.7400	2.8257	2740.3300	2.7403	3.023	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.33 Call	Bond Future		1565.6300	1.5656	1880.5300	1.8805	20.113	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.33 Put	Bond Future		2890.2600	2.8903	2799.8300	2.7998	3.129	0.0000	0.0000
2023/11/03	2040	01/02/2024		Bond Future		12.5678	75.8018	12.4944	76.2072	0.585	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.30 Put	Bond Future		2989.0700	2.9891	2890.9300	2.8909	3.283	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.30 Call	Bond Future		1494.7600	1.4948	1801.9500	1.8020	20.551	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.90 Put	Bond Future		1470.6900	1.4707	1477.5700	1.4776	0.468	0.0000	0.0000
2023/11/03	2040	01/02/2024	12.90 Call	Bond Future		3261.8600	3.2619	3674.0700	3.6741	12.637	0.0000	0.0000
2023/11/03	2040	01/02/2024	13.90 Call	Bond Future		7208.6300	7.2086	7643.4800	7.6435	6.032	0.0000	0.0000
2023/11/03	2040	01/02/2024	13.90 Put	Bond Future		413.4900	0.4135	443.0100	0.4430	7.139	0.0000	0.0000
2023/11/03	2040	02/05/2024		Bond Future		12.6887	77.4893	12.6130	77.9001	0.596	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	
2023/11/03	2040	02/05/2024	11.61 Call	Bond Future	913.1900	0.9132	1041.2100	1.0412	14.019	0.0000	0.0000
2023/11/03	2040	02/05/2024	11.61 Put	Bond Future	7117.8000	7.1178	6834.9600	6.8350	3.974	0.0000	0.0000
2023/11/03	2040	02/05/2024	11.62 Call	Bond Future	925.2600	0.9253	1054.4100	1.0544	13.958	0.0000	0.0000
2023/11/03	2040	02/05/2024	11.62 Put	Bond Future	7068.7600	7.0688	6787.0500	6.7871	3.985	0.0000	0.0000
2023/11/03	2040	02/05/2024	11.60 Call	Bond Future	901.2300	0.9012	1028.2900	1.0283	14.099	0.0000	0.0000
2023/11/03	2040	02/05/2024	11.60 Put	Bond Future	7167.0300	7.1670	6883.2300	6.8832	3.960	0.0000	0.0000
2023/11/03	2040	01/08/2024		Bond Future	12.8172	74.7114	12.7381	75.1331	0.617	0.0000	0.0000
2023/11/03	2040	01/08/2024	12.33 Call	Bond Future	2565.1200	2.5651	2895.7400	2.8957	12.889	0.0000	0.0000
2023/11/03	2040	01/08/2024	12.33 Put	Bond Future	5224.4500	5.2245	5133.4400	5.1334	1.742	0.0000	0.0000
2023/11/03	2040	01/08/2024	12.34 Call	Bond Future	2587.9200	2.5879	2920.1900	2.9202	12.839	0.0000	0.0000
2023/11/03	2040	01/08/2024	12.34 Put	Bond Future	5191.1900	5.1912	5101.8300	5.1018	1.721	0.0000	0.0000
2023/11/03	2040	01/08/2024	12.32 Call	Bond Future	2542.6800	2.5427	2871.1300	2.8711	12.917	0.0000	0.0000
2023/11/03	2040	01/08/2024	12.32 Put	Bond Future	5258.1400	5.2581	5164.9600	5.1650	1.772	0.0000	0.0000
2023/11/03	2040	07/11/2024		Bond Future	12.9544	76.5029	12.8709	76.9407	0.645	0.0000	0.0000
2023/11/03	2040	07/11/2024	12.85 Call	Bond Future	3971.5700	3.9716	4355.8500	4.3559	9.676	0.0000	0.0000
2023/11/03	2040	07/11/2024	12.85 Put	Bond Future	4519.4100	4.5194	4465.9200	4.4659	1.184	0.0000	0.0000
2023/11/03	2040	07/11/2024	12.86 Call	Bond Future	3997.3000	3.9973	4383.6400	4.3836	9.665	0.0000	0.0000
2023/11/03	2040	07/11/2024	12.86 Put	Bond Future	4492.3900	4.4924	4440.9600	4.4410	1.145	0.0000	0.0000
2023/11/03	2040	07/11/2024	12.84 Call	Bond Future	3945.6000	3.9456	4327.8200	4.3278	9.687	0.0000	0.0000
2023/11/03	2040	07/11/2024	12.84 Put	Bond Future	4546.2500	4.5463	4490.7000	4.4907	1.222	0.0000	0.0000
2023/11/03	2040	06/02/2025		Bond Future	14.8473	65.4970	14.8473	65.4970	0.000	0.0000	0.0000
2023/11/03	2040	06/02/2025	12.95 Call	Bond Future	1288.1500	1.2882	1284.7500	1.2848	0.264	0.0000	0.0000
2023/11/03	2040	06/02/2025	12.95 Put	Bond Future	10216.5400	10.2165	10213.1400	10.2131	0.033	0.0000	0.0000
2023/11/03	2044	02/11/2023		Bond Future	11.5600	80.5177	11.5600	80.5177	0.000	0.0000	0.0000
2023/11/03	2044	01/02/2024		Bond Future	12.6496	71.9693	12.5658	72.4324	0.662	0.0000	0.0000
2023/11/03	2044	01/02/2024	12.28 Call	Bond Future	1276.3300	1.2763	1532.9600	1.5330	20.107	0.0000	0.0000
2023/11/03	2044	01/02/2024	12.28 Put	Bond Future	3357.4300	3.3574	3150.9900	3.1510	6.149	0.0000	0.0000
2023/11/03	2044	01/02/2024	12.29 Call	Bond Future	1297.7400	1.2977	1557.0400	1.5570	19.981	0.0000	0.0000
2023/11/03	2044	01/02/2024	12.29 Put	Bond Future	3321.2100	3.3212	3117.4400	3.1174	6.135	0.0000	0.0000
2023/11/03	2044	01/02/2024	12.27 Call	Bond Future	1255.1300	1.2551	1509.2100	1.5092	20.243	0.0000	0.0000
2023/11/03	2044	01/02/2024	12.27 Put	Bond Future	3393.9400	3.3939	3184.9500	3.1850	6.158	0.0000	0.0000
2023/11/03	2044	01/02/2024	13.25 Call	Bond Future	4244.0900	4.2441	4667.3700	4.6674	9.973	0.0000	0.0000
2023/11/03	2044	01/02/2024	13.25 Put	Bond Future	1067.8000	1.0678	1028.0100	1.0280	3.726	0.0000	0.0000
2023/11/03	2044	01/02/2024	13.00 Call	Bond Future	3442.2400	3.4422	3732.7600	3.7328	8.440	0.0000	0.0000
2023/11/03	2044	01/02/2024	13.00 Put	Bond Future	1559.0300	1.5590	1386.4800	1.3865	11.068	0.0000	0.0000
2023/11/03	2044	02/05/2024	11.66 Call	Bond Future	868.1900	0.8682	1017.0400	1.0170	17.145	0.0000	0.0000
2023/11/03	2044	02/05/2024	11.66 Put	Bond Future	7307.1100	7.3071	6985.8600	6.9859	4.396	0.0000	0.0000
2023/11/03	2044	02/05/2024	11.67 Call	Bond Future	879.9900	0.8800	1030.1700	1.0302	17.066	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	
2023/11/03	2044	02/05/2024	11.67 Put	Bond Future	7256.4700	7.2565	6936.5500	6.9366	4.409	0.0000	0.0000
2023/11/03	2044	02/05/2024	11.65 Call	Bond Future	856.5200	0.8565	1004.0300	1.0040	17.222	0.0000	0.0000
2023/11/03	2044	02/05/2024	11.65 Put	Bond Future	7357.9600	7.3580	7035.3700	7.0354	4.384	0.0000	0.0000
2023/11/03	2044	02/05/2024		Bond Future	12.7668	73.5714	12.6804	74.0415	0.677	0.0000	0.0000
2023/11/03	2044	01/08/2024		Bond Future	12.8911	70.8314	12.8010	71.3135	0.699	0.0000	0.0000
2023/11/03	2044	01/08/2024	12.29 Call	Bond Future	2325.0200	2.3250	2625.7000	2.6257	12.932	0.0000	0.0000
2023/11/03	2044	01/08/2024	12.29 Put	Bond Future	5648.1100	5.6481	5466.7000	5.4667	3.212	0.0000	0.0000
2023/11/03	2044	01/08/2024	12.30 Call	Bond Future	2346.6000	2.3466	2648.5800	2.6486	12.869	0.0000	0.0000
2023/11/03	2044	01/08/2024	12.30 Put	Bond Future	5612.2800	5.6123	5432.1700	5.4322	3.209	0.0000	0.0000
2023/11/03	2044	01/08/2024	12.28 Call	Bond Future	2303.5500	2.3036	2602.9300	2.6029	12.996	0.0000	0.0000
2023/11/03	2044	01/08/2024	12.28 Put	Bond Future	5684.1100	5.6841	5501.4000	5.5014	3.214	0.0000	0.0000
2023/11/03	2044	07/11/2024	12.91 Call	Bond Future	3968.2100	3.9682	4415.2400	4.4152	11.265	0.0000	0.0000
2023/11/03	2044	07/11/2024	12.91 Put	Bond Future	4565.5500	4.5656	4513.1900	4.5132	1.147	0.0000	0.0000
2023/11/03	2044	07/11/2024	12.92 Call	Bond Future	3994.0800	3.9941	4442.9100	4.4429	11.237	0.0000	0.0000
2023/11/03	2044	07/11/2024	12.92 Put	Bond Future	4538.4200	4.5384	4487.8600	4.4879	1.114	0.0000	0.0000
2023/11/03	2044	07/11/2024	12.90 Call	Bond Future	3942.4100	3.9424	4387.3400	4.3873	11.286	0.0000	0.0000
2023/11/03	2044	07/11/2024	12.90 Put	Bond Future	4592.8200	4.5928	4538.3600	4.5384	1.186	0.0000	0.0000
2023/11/03	2044	07/11/2024		Bond Future	13.0234	72.5298	12.9285	73.0291	0.729	0.0000	0.0000
2023/11/03	2044	06/02/2025		Bond Future	14.8114	62.0550	14.8114	62.0550	0.000	0.0000	0.0000
2023/11/03	2044	06/02/2025	13.02 Call	Bond Future	1429.6000	1.4296	1426.0300	1.4260	0.250	0.0000	0.0000
2023/11/03	2044	06/02/2025	13.02 Put	Bond Future	9833.7300	9.8337	9830.1600	9.8302	0.036	0.0000	0.0000
2023/11/03	2046	02/11/2023		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2023/11/03	2046	01/02/2024		Bond Future	110.6195	110.6195	112.4083	112.4083	1.617	0.0000	0.0000
2023/11/03	2046	02/05/2024		Bond Future	110.9597	110.9597	112.7837	112.7837	1.644	0.0000	0.0000
2023/11/03	2046	01/08/2024		Bond Future	113.4611	113.4611	115.3285	115.3285	1.646	0.0000	0.0000
2023/11/03	2046	07/11/2024		Bond Future	114.0102	114.0102	115.9316	115.9316	1.685	0.0000	0.0000
2023/11/03	2046	06/02/2025		Bond Future	105.6814	105.6814	105.6814	105.6814	0.000	0.0000	0.0000
2023/11/03	2046	06/02/2025	114.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	2046	06/02/2025	114.01 Put	Bond Future	8328.6500	8.3287	8328.6500	8.3287	0.000	0.0000	0.0000
2023/11/03	2050	02/11/2023		Bond Future	124.0400	124.0400	124.0400	124.0400	0.000	0.0000	0.0000
2023/11/03	2050	01/02/2024		Bond Future	110.1521	110.1521	111.6686	111.6686	1.377	0.0000	0.0000
2023/11/03	2050	02/05/2024		Bond Future	112.6311	112.6311	114.1767	114.1767	1.372	0.0000	0.0000
2023/11/03	2050	01/08/2024		Bond Future	112.8651	112.8651	114.4479	114.4479	1.402	0.0000	0.0000
2023/11/03	2050	07/11/2024		Bond Future	115.6024	115.6024	117.2323	117.2323	1.410	0.0000	0.0000
2023/11/03	2050	06/02/2025		Bond Future	104.6219	104.6219	104.6219	104.6219	0.000	0.0000	0.0000
2023/11/03	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	2050	06/02/2025	115.60 Put	Bond Future	10978.1100	10.9781	10978.1100	10.9781	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
2023/11/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/03	AL37	01/02/2024		Index Future	928.8760	928.8760	930.4260	0.167	0.0000	0.0000
2023/11/03	AL37	02/05/2024		Index Future	949.5600	949.5600	951.1020	0.162	0.0000	0.0000
2023/11/03	AL37	01/08/2024		Index Future	970.7560	970.7560	972.3510	0.164	0.0000	0.0000
2023/11/03	AL37	07/11/2024		Index Future	994.0890	994.0890	995.7940	0.172	0.0000	0.0000
2023/11/03	AL37	06/02/2025		Index Future	1016.7380	1016.7380	1016.7380	0.000	0.0000	0.0000
2023/11/03	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/03	AL7T	01/02/2024		Index Future	1052.7640	1052.7640	1056.5180	0.357	0.0000	0.0000
2023/11/03	AL7T	02/05/2024		Index Future	1076.2070	1076.2070	1079.9960	0.352	0.0000	0.0000
2023/11/03	AL7T	01/08/2024		Index Future	1100.2290	1100.2290	1104.1240	0.354	0.0000	0.0000
2023/11/03	AL7T	07/11/2024		Index Future	1126.6750	1126.6750	1130.7450	0.361	0.0000	0.0000
2023/11/03	AL7T	06/02/2025		Index Future	1154.5270	1154.5270	1154.5270	0.000	0.0000	0.0000
2023/11/03	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/03	ALBI	01/02/2024		Index Future	921.3350	921.3350	924.7130	0.367	0.0000	0.0000
2023/11/03	ALBI	02/05/2024		Index Future	941.8510	941.8510	945.2630	0.362	0.0000	0.0000
2023/11/03	ALBI	01/08/2024		Index Future	962.8750	962.8750	966.3810	0.364	0.0000	0.0000
2023/11/03	ALBI	07/11/2024		Index Future	986.0180	986.0180	989.6800	0.371	0.0000	0.0000
2023/11/03	ALBI	06/02/2025		Index Future	1010.4960	1010.4960	1010.4960	0.000	0.0000	0.0000
2023/11/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/03	C044	31/01/2044		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	
2023/11/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/03	ES33	02/11/2023		Bond Future	12.5300	73.0448	12.5300	73.0448	0.000	0.0000	0.0000
2023/11/03	ES33	01/02/2024		Bond Future	12.8501	73.9014	12.7970	74.1309	0.414	0.0000	0.0000
2023/11/03	ES33	02/05/2024		Bond Future	13.0011	71.7652	12.9463	71.9966	0.421	0.0000	0.0000
2023/11/03	ES33	01/08/2024		Bond Future	13.1584	73.3824	13.1008	73.6205	0.437	0.0000	0.0000
2023/11/03	ES33	07/11/2024		Bond Future	13.3450	71.3565	13.2832	71.6059	0.463	0.0000	0.0000
2023/11/03	ES33	06/02/2025		Bond Future	15.7185	65.0367	15.7185	65.0367	0.000	0.0000	0.0000
2023/11/03	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	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	
2023/11/03	ES33	06/02/2025	13.34 Put	Bond Future	8694.9100	8.6949	8694.9100	8.6949	0.000	0.0000	0.0000
2023/11/03	ES42	02/11/2023		Bond Future	12.7400	70.4148	12.7400	70.4148	0.000	0.0000	0.0000
2023/11/03	ES42	01/02/2024		Bond Future	13.2649	69.9224	13.1964	70.2635	0.516	0.0000	0.0000
2023/11/03	ES42	02/05/2024		Bond Future	13.4054	67.2335	13.3347	67.5791	0.527	0.0000	0.0000
2023/11/03	ES42	01/08/2024		Bond Future	13.5483	68.7480	13.4745	69.1028	0.545	0.0000	0.0000
2023/11/03	ES42	07/11/2024		Bond Future	13.7139	66.1449	13.6356	66.5138	0.571	0.0000	0.0000
2023/11/03	ES42	06/02/2025		Bond Future	15.6470	60.2525	15.6470	60.2525	0.000	0.0000	0.0000
2023/11/03	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	ES42	06/02/2025	13.71 Put	Bond Future	8140.9400	8.1409	8140.9400	8.1409	0.000	0.0000	0.0000
2023/11/03	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000	0.0000
2023/11/03	GOVI	01/02/2024		GOVI	907.9380	907.9380	911.2610	911.2610	0.366	0.0000	0.0000
2023/11/03	GOVI	01/02/2024	879.99 Call	GOVI	279480.0000	27.9480	312710.0000	31.2710	11.890	0.0000	0.0000
2023/11/03	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	01/02/2024	880.00 Call	GOVI	279380.0000	27.9380	312610.0000	31.2610	11.894	0.0000	0.0000
2023/11/03	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	01/02/2024	879.98 Call	GOVI	279580.0000	27.9580	312810.0000	31.2810	11.886	0.0000	0.0000
2023/11/03	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	02/05/2024	950.98 Put	GOVI	228240.0000	22.8240	194680.0000	19.4680	14.704	0.0000	0.0000
2023/11/03	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	02/05/2024	950.99 Put	GOVI	228340.0000	22.8340	194780.0000	19.4780	14.697	0.0000	0.0000
2023/11/03	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	02/05/2024	950.97 Put	GOVI	228140.0000	22.8140	194580.0000	19.4580	14.710	0.0000	0.0000
2023/11/03	GOVI	02/05/2024		GOVI	928.1560	928.1560	931.5120	931.5120	0.362	0.0000	0.0000
2023/11/03	GOVI	01/08/2024		GOVI	948.8740	948.8740	952.3220	952.3220	0.363	0.0000	0.0000
2023/11/03	GOVI	01/08/2024	943.38 Call	GOVI	54940.0000	5.4940	89420.0000	8.9420	62.759	0.0000	0.0000
2023/11/03	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	01/08/2024	943.39 Call	GOVI	54840.0000	5.4840	89320.0000	8.9320	62.874	0.0000	0.0000
2023/11/03	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	01/08/2024	943.37 Call	GOVI	55040.0000	5.5040	89520.0000	8.9520	62.645	0.0000	0.0000
2023/11/03	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	07/11/2024		GOVI	971.6810	971.6810	975.2830	975.2830	0.371	0.0000	0.0000
2023/11/03	GOVI	07/11/2024	948.79 Call	GOVI	228910.0000	22.8910	264930.0000	26.4930	15.735	0.0000	0.0000
2023/11/03	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	07/11/2024	948.80 Call	GOVI	228810.0000	22.8810	264830.0000	26.4830	15.742	0.0000	0.0000
2023/11/03	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	07/11/2024	948.78 Call	GOVI	229010.0000	22.9010	265030.0000	26.5030	15.729	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
2023/11/03	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GOVI	06/02/2025		GOVI	995.7956	995.7956	995.7956	0.000	0.0000	0.0000
2023/11/03	GOVI	06/02/2025	972.00 Call	GOVI	237956.0000	23.7956	237956.0000	23.7956	0.000	0.0000
2023/11/03	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2023/11/03	IGOV	02/11/2023		Index Future	327.7690	327.7690	327.7690	327.7690	0.000	0.0000
2023/11/03	IGOV	01/02/2024		Index Future	336.0800	336.0800	338.5330	338.5330	0.730	0.0000
2023/11/03	IGOV	02/05/2024		Index Future	343.6440	343.6440	346.1370	346.1370	0.725	0.0000
2023/11/03	IGOV	01/08/2024		Index Future	351.3930	351.3930	353.9480	353.9480	0.727	0.0000
2023/11/03	IGOV	07/11/2024		Index Future	359.9220	359.9220	362.5650	362.5650	0.734	0.0000
2023/11/03	IGOV	06/02/2025		Index Future	370.2670	370.2670	370.2670	370.2670	0.000	0.0000
2023/11/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2023/11/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2023/11/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2023/11/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2023/11/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2023/11/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2023/11/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2023/11/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2023/11/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2023/11/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2023/11/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2023/11/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2023/11/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2023/11/03	JBAF	15/11/2023		Jibar Tradeable Future	8.3550	91.6450	8.3600	91.6400	0.060	0.0000
2023/11/03	JBAF	20/12/2023		Jibar Tradeable Future	8.3850	91.6150	8.3700	91.6300	0.179	0.0000
2023/11/03	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000
2023/11/03	JBAF	21/02/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000
2023/11/03	JBAF	20/03/2024		Jibar Tradeable Future	8.3650	91.6350	8.3600	91.6400	0.060	0.0000
2023/11/03	JBAF	17/04/2024		Jibar Tradeable Future	8.2900	91.7100	8.2900	91.7100	0.000	0.0000
2023/11/03	JBAF	19/06/2024		Jibar Tradeable Future	8.1800	91.8200	8.1700	91.8300	0.122	0.0000
2023/11/03	JBAF	18/09/2024		Jibar Tradeable Future	8.0700	91.9300	8.0600	91.9400	0.124	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	
2023/11/03	JBAF	18/12/2024		Jibar Tradeable Future	7.8300	92.1700	7.8400	92.1600	0.128	0.0000	0.0000
2023/11/03	JBAF	19/03/2025		Jibar Tradeable Future	7.8050	92.1950	7.7700	92.2300	0.448	0.0000	0.0000
2023/11/03	JBAF	18/06/2025		Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000
2023/11/03	JBAF	17/09/2025		Jibar Tradeable Future	7.7250	92.2750	7.6800	92.3200	0.583	0.0000	0.0000
2023/11/03	R035	02/11/2023		Bond Future	11.4200	85.6976	11.4200	85.6976	0.000	0.0000	0.0000
2023/11/03	R035	01/02/2024		Bond Future	12.0394	84.8130	11.9815	85.1151	0.482	0.0000	0.0000
2023/11/03	R035	01/02/2024	12.19 Call	Bond Future	2477.8900	2.4779	2789.0800	2.7891	12.559	0.0000	0.0000
2023/11/03	R035	01/02/2024	12.19 Put	Bond Future	1700.8300	1.7008	1709.8900	1.7099	0.533	0.0000	0.0000
2023/11/03	R035	01/02/2024	12.20 Call	Bond Future	2508.3600	2.5084	2820.5500	2.8206	12.446	0.0000	0.0000
2023/11/03	R035	01/02/2024	12.20 Put	Bond Future	1680.0700	1.6801	1690.1300	1.6901	0.599	0.0000	0.0000
2023/11/03	R035	01/02/2024	12.18 Call	Bond Future	2447.7500	2.4478	2757.7500	2.7578	12.665	0.0000	0.0000
2023/11/03	R035	01/02/2024	12.18 Put	Bond Future	1721.9800	1.7220	1729.8500	1.7299	0.457	0.0000	0.0000
2023/11/03	R035	01/02/2024	10.62 Put	Bond Future	8005.2500	8.0053	7730.5100	7.7305	3.432	0.0000	0.0000
2023/11/03	R035	01/02/2024	10.62 Call	Bond Future	132.3700	0.1324	159.7600	0.1598	20.692	0.0000	0.0000
2023/11/03	R035	01/02/2024	11.12 Put	Bond Future	5403.0300	5.4030	5180.6200	5.1806	4.116	0.0000	0.0000
2023/11/03	R035	01/02/2024	11.12 Call	Bond Future	420.4500	0.4205	500.1700	0.5002	18.961	0.0000	0.0000
2023/11/03	R035	01/02/2024	13.46 Call	Bond Future	7253.2800	7.2533	7584.8100	7.5848	4.571	0.0000	0.0000
2023/11/03	R035	01/02/2024	13.46 Put	Bond Future	323.0700	0.3231	352.4700	0.3525	9.100	0.0000	0.0000
2023/11/03	R035	02/05/2024	11.20 Call	Bond Future	994.8500	0.9949	1093.4000	1.0934	9.906	0.0000	0.0000
2023/11/03	R035	02/05/2024	11.20 Put	Bond Future	6062.9100	6.0629	5856.3300	5.8563	3.407	0.0000	0.0000
2023/11/03	R035	02/05/2024	11.21 Call	Bond Future	1007.4200	1.0074	1106.6200	1.1066	9.847	0.0000	0.0000
2023/11/03	R035	02/05/2024	11.21 Put	Bond Future	6019.9700	6.0200	5814.0400	5.8140	3.421	0.0000	0.0000
2023/11/03	R035	02/05/2024	11.19 Call	Bond Future	982.3900	0.9824	1080.1000	1.0801	9.946	0.0000	0.0000
2023/11/03	R035	02/05/2024	11.19 Put	Bond Future	6106.0200	6.1060	5898.6000	5.8986	3.397	0.0000	0.0000
2023/11/03	R035	02/05/2024		Bond Future	12.1519	82.1888	12.0922	82.4939	0.491	0.0000	0.0000
2023/11/03	R035	01/08/2024		Bond Future	12.2683	84.0223	12.2059	84.3359	0.509	0.0000	0.0000
2023/11/03	R035	01/08/2024	11.80 Call	Bond Future	2386.4400	2.3864	2654.4300	2.6544	11.230	0.0000	0.0000
2023/11/03	R035	01/08/2024	11.80 Put	Bond Future	4778.9800	4.7790	4733.3600	4.7334	0.955	0.0000	0.0000
2023/11/03	R035	01/08/2024	11.81 Call	Bond Future	2407.8600	2.4079	2677.3100	2.6773	11.190	0.0000	0.0000
2023/11/03	R035	01/08/2024	11.81 Put	Bond Future	4748.2800	4.7483	4704.1200	4.7041	0.930	0.0000	0.0000
2023/11/03	R035	01/08/2024	11.79 Call	Bond Future	2365.1300	2.3651	2631.6500	2.6317	11.269	0.0000	0.0000
2023/11/03	R035	01/08/2024	11.79 Put	Bond Future	4809.8300	4.8098	4762.7400	4.7627	0.979	0.0000	0.0000
2023/11/03	R035	07/11/2024		Bond Future	12.4090	81.5212	12.3423	81.8487	0.538	0.0000	0.0000
2023/11/03	R035	07/11/2024	12.18 Call	Bond Future	3193.4800	3.1935	3435.9100	3.4359	7.591	0.0000	0.0000
2023/11/03	R035	07/11/2024	12.18 Put	Bond Future	4325.8900	4.3259	4240.7400	4.2407	1.968	0.0000	0.0000
2023/11/03	R035	07/11/2024	12.19 Call	Bond Future	3216.6000	3.2166	3460.7300	3.4607	7.590	0.0000	0.0000
2023/11/03	R035	07/11/2024	12.19 Put	Bond Future	4299.0900	4.2991	4215.6400	4.2156	1.941	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	
2023/11/03	R035	07/11/2024	12.17 Call	Bond Future	3170.1100	3.1701	3411.1800	3.4112	7.604	0.0000	0.0000
2023/11/03	R035	07/11/2024	12.17 Put	Bond Future	4352.4800	4.3525	4265.9700	4.2660	1.988	0.0000	0.0000
2023/11/03	R035	06/02/2025		Bond Future	14.5712	74.4298	14.5712	74.4298	0.000	0.0000	0.0000
2023/11/03	R035	06/02/2025	12.41 Call	Bond Future	886.7900	0.8868	884.0900	0.8841	0.304	0.0000	0.0000
2023/11/03	R035	06/02/2025	12.41 Put	Bond Future	10478.0800	10.4781	10475.3800	10.4754	0.026	0.0000	0.0000
2023/11/03	R053	02/11/2023		Bond Future	12.8200	92.0977	12.8200	92.0977	0.000	0.0000	0.0000
2023/11/03	R053	01/02/2024		Bond Future	12.5811	96.6779	12.4869	97.3604	0.749	0.0000	0.0000
2023/11/03	R053	01/02/2024	12.93 Call	Bond Future	4384.5700	4.3846	5062.6900	5.0627	15.466	0.0000	0.0000
2023/11/03	R053	01/02/2024	12.93 Put	Bond Future	1935.0200	1.9350	1930.6200	1.9306	0.227	0.0000	0.0000
2023/11/03	R053	01/02/2024	12.94 Call	Bond Future	4429.8400	4.4298	5109.4700	5.1095	15.342	0.0000	0.0000
2023/11/03	R053	01/02/2024	12.94 Put	Bond Future	1911.8600	1.9119	1908.9700	1.9090	0.151	0.0000	0.0000
2023/11/03	R053	01/02/2024	12.92 Call	Bond Future	4339.4600	4.3395	5015.8700	5.0159	15.587	0.0000	0.0000
2023/11/03	R053	01/02/2024	12.92 Put	Bond Future	1958.4300	1.9584	1952.3200	1.9523	0.312	0.0000	0.0000
2023/11/03	R053	02/05/2024	13.03 Call	Bond Future	5500.8000	5.5008	6131.8700	6.1319	11.472	0.0000	0.0000
2023/11/03	R053	02/05/2024	13.03 Put	Bond Future	3179.3200	3.1793	3117.0200	3.1170	1.960	0.0000	0.0000
2023/11/03	R053	02/05/2024	13.04 Call	Bond Future	5543.1700	5.5432	6175.7100	6.1757	11.411	0.0000	0.0000
2023/11/03	R053	02/05/2024	13.04 Put	Bond Future	3154.2700	3.1543	3093.4400	3.0934	1.928	0.0000	0.0000
2023/11/03	R053	02/05/2024	13.02 Call	Bond Future	5458.2800	5.4583	6088.1200	6.0881	11.539	0.0000	0.0000
2023/11/03	R053	02/05/2024	13.02 Put	Bond Future	3204.3200	3.2043	3140.7900	3.1408	1.983	0.0000	0.0000
2023/11/03	R053	02/05/2024		Bond Future	12.6940	92.9653	12.5967	93.6587	0.767	0.0000	0.0000
2023/11/03	R053	01/08/2024		Bond Future	12.8103	95.0387	12.7088	95.7496	0.792	0.0000	0.0000
2023/11/03	R053	01/08/2024	13.14 Call	Bond Future	6312.4200	6.3124	7079.4100	7.0794	12.150	0.0000	0.0000
2023/11/03	R053	01/08/2024	13.14 Put	Bond Future	4071.3700	4.0714	4127.5100	4.1275	1.379	0.0000	0.0000
2023/11/03	R053	01/08/2024	13.15 Call	Bond Future	6352.6100	6.3526	7121.1400	7.1211	12.098	0.0000	0.0000
2023/11/03	R053	01/08/2024	13.15 Put	Bond Future	4045.2000	4.0452	4102.8800	4.1029	1.426	0.0000	0.0000
2023/11/03	R053	01/08/2024	13.13 Call	Bond Future	6272.2900	6.2723	7038.0600	7.0381	12.209	0.0000	0.0000
2023/11/03	R053	01/08/2024	13.13 Put	Bond Future	4097.7000	4.0977	4152.6200	4.1526	1.340	0.0000	0.0000
2023/11/03	R053	07/11/2024		Bond Future	12.9433	91.4452	12.8363	92.1804	0.826	0.0000	0.0000
2023/11/03	R053	07/11/2024	12.80 Call	Bond Future	5168.4000	5.1684	5813.8500	5.8139	12.488	0.0000	0.0000
2023/11/03	R053	07/11/2024	12.80 Put	Bond Future	6155.8200	6.1558	6066.0800	6.0661	1.458	0.0000	0.0000
2023/11/03	R053	07/11/2024	12.81 Call	Bond Future	5201.7600	5.2018	5850.0600	5.8501	12.463	0.0000	0.0000
2023/11/03	R053	07/11/2024	12.81 Put	Bond Future	6119.6200	6.1196	6032.7300	6.0327	1.420	0.0000	0.0000
2023/11/03	R053	07/11/2024	12.79 Call	Bond Future	5135.1300	5.1351	5777.3700	5.7774	12.507	0.0000	0.0000
2023/11/03	R053	07/11/2024	12.79 Put	Bond Future	6192.2000	6.1922	6099.2500	6.0993	1.501	0.0000	0.0000
2023/11/03	R053	06/02/2025		Bond Future	14.7080	83.6647	14.7080	83.6647	0.000	0.0000	0.0000
2023/11/03	R053	06/02/2025	12.94 Call	Bond Future	2007.8800	2.0079	2003.0100	2.0030	0.243	0.0000	0.0000
2023/11/03	R053	06/02/2025	12.94 Put	Bond Future	12723.5000	12.7235	12718.6300	12.7186	0.038	0.0000	0.0000
2023/11/03	R186	02/11/2023		Bond Future	9.3900	106.9088	9.3900	106.9088	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	
2023/11/03	R186	01/02/2024	9.51 Call	Bond Future	1539.8500	1.5399	1647.7800	1.6478	7.009	0.0000	0.0000
2023/11/03	R186	01/02/2024	9.51 Put	Bond Future	349.8000	0.3498	349.8200	0.3498	0.006	0.0000	0.0000
2023/11/03	R186	01/02/2024	9.52 Call	Bond Future	1558.7400	1.5587	1667.0300	1.6670	6.947	0.0000	0.0000
2023/11/03	R186	01/02/2024	9.52 Put	Bond Future	343.6700	0.3437	344.0500	0.3441	0.111	0.0000	0.0000
2023/11/03	R186	01/02/2024	9.50 Call	Bond Future	1521.2300	1.5212	1628.7800	1.6288	7.070	0.0000	0.0000
2023/11/03	R186	01/02/2024	9.50 Put	Bond Future	356.2100	0.3562	355.8500	0.3559	0.101	0.0000	0.0000
2023/11/03	R186	01/02/2024		Bond Future	9.0379	104.9529	8.9955	105.0609	0.470	0.0000	0.0000
2023/11/03	R186	02/05/2024		Bond Future	9.0360	107.2897	8.9909	107.3953	0.499	0.0000	0.0000
2023/11/03	R186	02/05/2024	8.00 Call	Bond Future	227.2900	0.2273	151.7600	0.1518	33.231	0.0000	0.0000
2023/11/03	R186	02/05/2024	8.00 Put	Bond Future	2688.7300	2.6887	2507.6600	2.5077	6.734	0.0000	0.0000
2023/11/03	R186	02/05/2024	8.01 Call	Bond Future	230.7000	0.2307	155.5800	0.1556	32.562	0.0000	0.0000
2023/11/03	R186	02/05/2024	8.01 Put	Bond Future	2668.0200	2.6680	2487.3600	2.4874	6.771	0.0000	0.0000
2023/11/03	R186	02/05/2024	7.99 Call	Bond Future	223.9200	0.2239	149.0100	0.1490	33.454	0.0000	0.0000
2023/11/03	R186	02/05/2024	7.99 Put	Bond Future	2709.4800	2.7095	2529.0300	2.5290	6.660	0.0000	0.0000
2023/11/03	R186	02/05/2024	10.40 Call	Bond Future	3394.3000	3.3943	3461.5200	3.4615	1.980	0.0000	0.0000
2023/11/03	R186	02/05/2024	10.40 Put	Bond Future	263.3300	0.2633	225.0100	0.2250	14.552	0.0000	0.0000
2023/11/03	R186	02/05/2024	9.73 Put	Bond Future	508.5800	0.5086	457.0200	0.4570	10.138	0.0000	0.0000
2023/11/03	R186	02/05/2024	9.73 Call	Bond Future	2116.9500	2.1170	2170.9300	2.1709	2.550	0.0000	0.0000
2023/11/03	R186	01/08/2024	8.69 Call	Bond Future	794.7900	0.7948	911.6100	0.9116	14.698	0.0000	0.0000
2023/11/03	R186	01/08/2024	8.69 Put	Bond Future	1528.7700	1.5288	1535.5300	1.5355	0.442	0.0000	0.0000
2023/11/03	R186	01/08/2024	8.70 Call	Bond Future	804.6800	0.8047	922.3000	0.9223	14.617	0.0000	0.0000
2023/11/03	R186	01/08/2024	8.70 Put	Bond Future	1517.0800	1.5171	1524.6400	1.5246	0.498	0.0000	0.0000
2023/11/03	R186	01/08/2024	8.68 Call	Bond Future	784.9600	0.7850	900.9800	0.9010	14.780	0.0000	0.0000
2023/11/03	R186	01/08/2024	8.68 Put	Bond Future	1540.5200	1.5405	1546.4800	1.5465	0.387	0.0000	0.0000
2023/11/03	R186	01/08/2024		Bond Future	9.0317	104.3739	8.9803	104.4840	0.569	0.0000	0.0000
2023/11/03	R186	07/11/2024	9.14 Call	Bond Future	1387.8100	1.3878	1539.2900	1.5393	10.915	0.0000	0.0000
2023/11/03	R186	07/11/2024	9.14 Put	Bond Future	1173.8400	1.1738	1204.4900	1.2045	2.611	0.0000	0.0000
2023/11/03	R186	07/11/2024	9.15 Call	Bond Future	1399.4900	1.3995	1551.1900	1.5512	10.840	0.0000	0.0000
2023/11/03	R186	07/11/2024	9.15 Put	Bond Future	1166.4200	1.1664	1197.2900	1.1973	2.647	0.0000	0.0000
2023/11/03	R186	07/11/2024	9.13 Call	Bond Future	1376.1700	1.3762	1527.0000	1.5270	10.960	0.0000	0.0000
2023/11/03	R186	07/11/2024	9.13 Put	Bond Future	1181.3100	1.1813	1211.3100	1.2113	2.540	0.0000	0.0000
2023/11/03	R186	07/11/2024		Bond Future	9.0282	106.8788	8.9652	106.9997	0.698	0.0000	0.0000
2023/11/03	R186	06/02/2025		Bond Future	16.4381	92.2730	16.4381	92.2730	0.000	0.0000	0.0000
2023/11/03	R186	06/02/2025	9.03 Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2023/11/03	R186	06/02/2025	9.03 Put	Bond Future	11666.1300	11.6661	11666.1300	11.6661	0.000	0.0000	0.0000
2023/11/03	R197	02/11/2023		Bond Future	338.1400	338.1400	338.1400	338.1400	0.000	0.0000	0.0000
2023/11/03	R202	02/11/2023		Bond Future	256.0800	256.0800	256.0800	256.0800	0.000	0.0000	0.0000
2023/11/03	R202	01/02/2024		Bond Future	254.0005	254.0005	254.7252	254.7252	0.285	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	
2023/11/03	R202	02/05/2024		Bond Future	259.7169	259.7169	260.4465	260.4465	0.281	0.0000	0.0000
2023/11/03	R202	01/08/2024		Bond Future	260.4749	260.4749	261.2262	261.2262	0.288	0.0000	0.0000
2023/11/03	R202	07/11/2024		Bond Future	266.7933	266.7933	267.5824	267.5824	0.296	0.0000	0.0000
2023/11/03	R202	06/02/2025		Bond Future	239.0596	239.0596	239.0596	239.0596	0.000	0.0000	0.0000
2023/11/03	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	R202	06/02/2025	266.79 Put	Bond Future	27730.4500	27.7305	27730.4500	27.7305	0.000	0.0000	0.0000
2023/11/03	R209	02/11/2023		Bond Future	11.3400	67.1857	11.3400	67.1857	0.000	0.0000	0.0000
2023/11/03	R209	01/02/2024	12.13 Call	Bond Future	1864.8100	1.8648	2114.1900	2.1142	13.373	0.0000	0.0000
2023/11/03	R209	01/02/2024	12.13 Put	Bond Future	1740.7100	1.7407	1749.8000	1.7498	0.522	0.0000	0.0000
2023/11/03	R209	01/02/2024	12.14 Call	Bond Future	1889.5100	1.8895	2139.9600	2.1400	13.255	0.0000	0.0000
2023/11/03	R209	01/02/2024	12.14 Put	Bond Future	1719.8300	1.7198	1729.9900	1.7300	0.591	0.0000	0.0000
2023/11/03	R209	01/02/2024	12.12 Call	Bond Future	1840.1300	1.8401	2088.5500	2.0886	13.500	0.0000	0.0000
2023/11/03	R209	01/02/2024	12.12 Put	Bond Future	1761.6700	1.7617	1769.8000	1.7698	0.461	0.0000	0.0000
2023/11/03	R209	01/02/2024		Bond Future	12.1028	65.4271	12.0504	65.6674	0.433	0.0000	0.0000
2023/11/03	R209	02/05/2024		Bond Future	12.2074	63.7306	12.1537	63.9733	0.440	0.0000	0.0000
2023/11/03	R209	02/05/2024	11.18 Call	Bond Future	786.5900	0.7866	863.7000	0.8637	9.803	0.0000	0.0000
2023/11/03	R209	02/05/2024	11.18 Put	Bond Future	5662.2800	5.6623	5496.6600	5.4967	2.925	0.0000	0.0000
2023/11/03	R209	02/05/2024	11.19 Call	Bond Future	796.7400	0.7967	874.6700	0.8747	9.781	0.0000	0.0000
2023/11/03	R209	02/05/2024	11.19 Put	Bond Future	5622.5300	5.6225	5457.7300	5.4577	2.931	0.0000	0.0000
2023/11/03	R209	02/05/2024	11.17 Call	Bond Future	776.4000	0.7764	852.9800	0.8530	9.863	0.0000	0.0000
2023/11/03	R209	02/05/2024	11.17 Put	Bond Future	5702.0500	5.7021	5535.9000	5.5359	2.914	0.0000	0.0000
2023/11/03	R209	01/08/2024		Bond Future	12.3158	65.1522	12.2598	65.4017	0.455	0.0000	0.0000
2023/11/03	R209	01/08/2024	11.79 Call	Bond Future	2004.6100	2.0046	2223.6800	2.2237	10.928	0.0000	0.0000
2023/11/03	R209	01/08/2024	11.79 Put	Bond Future	4400.7700	4.4008	4370.3500	4.3704	0.691	0.0000	0.0000
2023/11/03	R209	01/08/2024	11.80 Call	Bond Future	2023.0200	2.0230	2243.5000	2.2435	10.899	0.0000	0.0000
2023/11/03	R209	01/08/2024	11.80 Put	Bond Future	4372.4500	4.3725	4343.4400	4.3434	0.663	0.0000	0.0000
2023/11/03	R209	01/08/2024	11.78 Call	Bond Future	1986.3000	1.9863	2204.1800	2.2042	10.969	0.0000	0.0000
2023/11/03	R209	01/08/2024	11.78 Put	Bond Future	4429.2300	4.4292	4397.6200	4.3976	0.714	0.0000	0.0000
2023/11/03	R209	07/11/2024		Bond Future	12.4407	63.5580	12.3812	63.8184	0.478	0.0000	0.0000
2023/11/03	R209	07/11/2024	12.22 Call	Bond Future	2899.9400	2.8999	3197.1500	3.1972	10.249	0.0000	0.0000
2023/11/03	R209	07/11/2024	12.22 Put	Bond Future	3873.9000	3.8739	3910.7100	3.9107	0.950	0.0000	0.0000
2023/11/03	R209	07/11/2024	12.23 Call	Bond Future	2920.6000	2.9206	3218.8800	3.2189	10.213	0.0000	0.0000
2023/11/03	R209	07/11/2024	12.23 Put	Bond Future	3849.9800	3.8500	3887.8600	3.8879	0.984	0.0000	0.0000
2023/11/03	R209	07/11/2024	12.21 Call	Bond Future	2879.0900	2.8791	3175.2200	3.1752	10.286	0.0000	0.0000
2023/11/03	R209	07/11/2024	12.21 Put	Bond Future	3897.6800	3.8977	3933.4100	3.9334	0.917	0.0000	0.0000
2023/11/03	R209	06/02/2025		Bond Future	14.3174	58.0207	14.3174	58.0207	0.000	0.0000	0.0000
2023/11/03	R209	06/02/2025	12.44 Call	Bond Future	1039.5200	1.0395	1036.7500	1.0368	0.266	0.0000	0.0000
2023/11/03	R209	06/02/2025	12.44 Put	Bond Future	8526.7300	8.5267	8523.9600	8.5240	0.032	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	
2023/11/03	R210	02/11/2023		Bond Future	235.7400	235.7400	235.7400	235.7400	0.000	0.0000	0.0000
2023/11/03	R210	01/02/2024		Bond Future	230.0459	230.0459	229.8907	229.8907	0.067	0.0000	0.0000
2023/11/03	R210	02/05/2024		Bond Future	231.9649	231.9649	231.7960	231.7960	0.073	0.0000	0.0000
2023/11/03	R210	01/08/2024		Bond Future	237.1946	237.1946	237.0264	237.0264	0.071	0.0000	0.0000
2023/11/03	R210	07/11/2024		Bond Future	239.6092	239.6092	239.4550	239.4550	0.064	0.0000	0.0000
2023/11/03	R210	06/02/2025		Bond Future	218.4140	218.4140	218.4140	218.4140	0.000	0.0000	0.0000
2023/11/03	R210	06/02/2025	239.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	R210	06/02/2025	239.61 Put	Bond Future	21196.0100	21.1960	21196.0100	21.1960	0.000	0.0000	0.0000
2023/11/03	R213	02/11/2023		Bond Future	11.1200	81.0355	11.1200	81.0355	0.000	0.0000	0.0000
2023/11/03	R213	01/02/2024		Bond Future	11.0394	83.6079	10.9709	83.8963	0.620	0.0000	0.0000
2023/11/03	R213	01/02/2024	11.71 Call	Bond Future	3462.6100	3.4626	3681.6100	3.6816	6.325	0.0000	0.0000
2023/11/03	R213	01/02/2024	11.71 Put	Bond Future	706.0300	0.7060	636.6100	0.6366	9.832	0.0000	0.0000
2023/11/03	R213	01/02/2024	11.72 Call	Bond Future	3493.0800	3.4931	3713.1100	3.7131	6.299	0.0000	0.0000
2023/11/03	R213	01/02/2024	11.72 Put	Bond Future	696.3000	0.6963	627.9100	0.6279	9.822	0.0000	0.0000
2023/11/03	R213	01/02/2024	11.70 Call	Bond Future	3432.1000	3.4321	3650.1900	3.6502	6.354	0.0000	0.0000
2023/11/03	R213	01/02/2024	11.70 Put	Bond Future	715.7500	0.7158	645.4200	0.6454	9.826	0.0000	0.0000
2023/11/03	R213	02/05/2024	10.29 Call	Bond Future	857.0000	0.8570	882.6900	0.8827	2.998	0.0000	0.0000
2023/11/03	R213	02/05/2024	10.29 Put	Bond Future	4397.4600	4.3975	4132.0200	4.1320	6.036	0.0000	0.0000
2023/11/03	R213	02/05/2024	10.30 Call	Bond Future	866.8400	0.8668	894.3900	0.8944	3.178	0.0000	0.0000
2023/11/03	R213	02/05/2024	10.30 Put	Bond Future	4364.0900	4.3641	4100.5100	4.1005	6.040	0.0000	0.0000
2023/11/03	R213	02/05/2024	10.28 Call	Bond Future	847.4500	0.8475	870.9100	0.8709	2.768	0.0000	0.0000
2023/11/03	R213	02/05/2024	10.28 Put	Bond Future	4431.1400	4.4311	4163.4700	4.1635	6.041	0.0000	0.0000
2023/11/03	R213	02/05/2024		Bond Future	11.1314	81.9103	11.0605	82.2014	0.637	0.0000	0.0000
2023/11/03	R213	01/08/2024		Bond Future	11.2275	83.7379	11.1526	84.0371	0.667	0.0000	0.0000
2023/11/03	R213	01/08/2024	10.87 Call	Bond Future	2033.2400	2.0332	2208.5400	2.2085	8.622	0.0000	0.0000
2023/11/03	R213	01/08/2024	10.87 Put	Bond Future	3474.2600	3.4743	3350.3000	3.3503	3.568	0.0000	0.0000
2023/11/03	R213	01/08/2024	10.88 Call	Bond Future	2050.7200	2.0507	2227.3400	2.2273	8.613	0.0000	0.0000
2023/11/03	R213	01/08/2024	10.88 Put	Bond Future	3451.0000	3.4510	3328.3600	3.3284	3.554	0.0000	0.0000
2023/11/03	R213	01/08/2024	10.86 Call	Bond Future	2016.1300	2.0161	2189.8200	2.1898	8.615	0.0000	0.0000
2023/11/03	R213	01/08/2024	10.86 Put	Bond Future	3497.9200	3.4979	3372.3500	3.3724	3.590	0.0000	0.0000
2023/11/03	R213	07/11/2024		Bond Future	11.3497	82.1849	11.2690	82.4977	0.711	0.0000	0.0000
2023/11/03	R213	07/11/2024	11.22 Call	Bond Future	2756.6700	2.7567	3058.7200	3.0587	10.957	0.0000	0.0000
2023/11/03	R213	07/11/2024	11.22 Put	Bond Future	3259.9900	3.2600	3249.2300	3.2492	0.330	0.0000	0.0000
2023/11/03	R213	07/11/2024	11.23 Call	Bond Future	2776.0800	2.7761	3079.7600	3.0798	10.939	0.0000	0.0000
2023/11/03	R213	07/11/2024	11.23 Put	Bond Future	3240.4700	3.2405	3231.3400	3.2313	0.282	0.0000	0.0000
2023/11/03	R213	07/11/2024	11.21 Call	Bond Future	2737.6500	2.7377	3038.0800	3.0381	10.974	0.0000	0.0000
2023/11/03	R213	07/11/2024	11.21 Put	Bond Future	3279.9300	3.2799	3267.5500	3.2676	0.377	0.0000	0.0000
2023/11/03	R213	06/02/2025		Bond Future	14.0337	75.1120	14.0337	75.1120	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	
2023/11/03	R213	06/02/2025	11.35 Call	Bond Future	468.0300	0.4680	466.3100	0.4663	0.367	0.0000	0.0000
2023/11/03	R213	06/02/2025	11.35 Put	Bond Future	9852.6900	9.8527	9850.9700	9.8510	0.017	0.0000	0.0000
2023/11/03	R214	02/11/2023		Bond Future	11.4600	64.2059	11.4600	64.2059	0.000	0.0000	0.0000
2023/11/03	R214	01/02/2024		Bond Future	12.3873	61.4330	12.3193	61.7522	0.549	0.0000	0.0000
2023/11/03	R214	01/02/2024	12.15 Call	Bond Future	1311.6500	1.3117	1520.7000	1.5207	15.938	0.0000	0.0000
2023/11/03	R214	01/02/2024	12.15 Put	Bond Future	2437.3400	2.4373	2327.1400	2.3271	4.521	0.0000	0.0000
2023/11/03	R214	01/02/2024	12.16 Call	Bond Future	1332.0000	1.3320	1542.9600	1.5430	15.838	0.0000	0.0000
2023/11/03	R214	01/02/2024	12.16 Put	Bond Future	2409.5600	2.4096	2301.2700	2.3013	4.494	0.0000	0.0000
2023/11/03	R214	01/02/2024	12.14 Call	Bond Future	1291.3600	1.2914	1498.6100	1.4986	16.049	0.0000	0.0000
2023/11/03	R214	01/02/2024	12.14 Put	Bond Future	2465.2300	2.4652	2353.2300	2.3532	4.543	0.0000	0.0000
2023/11/03	R214	02/05/2024	11.47 Call	Bond Future	810.3100	0.8103	919.1500	0.9192	13.432	0.0000	0.0000
2023/11/03	R214	02/05/2024	11.47 Put	Bond Future	5818.4800	5.8185	5603.6300	5.6036	3.693	0.0000	0.0000
2023/11/03	R214	02/05/2024	11.48 Call	Bond Future	821.0500	0.8211	930.8400	0.9308	13.372	0.0000	0.0000
2023/11/03	R214	02/05/2024	11.48 Put	Bond Future	5776.8400	5.7768	5562.9400	5.5629	3.703	0.0000	0.0000
2023/11/03	R214	02/05/2024	11.46 Call	Bond Future	799.6700	0.7997	907.5600	0.9076	13.492	0.0000	0.0000
2023/11/03	R214	02/05/2024	11.46 Put	Bond Future	5860.2800	5.8603	5644.4800	5.6445	3.682	0.0000	0.0000
2023/11/03	R214	02/05/2024		Bond Future	12.4877	59.4958	12.4179	59.8195	0.559	0.0000	0.0000
2023/11/03	R214	02/05/2024	13.52 Call	Bond Future	5538.8600	5.5389	5930.0900	5.9301	7.063	0.0000	0.0000
2023/11/03	R214	02/05/2024	13.52 Put	Bond Future	1062.6300	1.0626	1130.1700	1.1302	6.356	0.0000	0.0000
2023/11/03	R214	02/05/2024	12.87 Call	Bond Future	3573.3400	3.5733	3948.0000	3.9480	10.485	0.0000	0.0000
2023/11/03	R214	02/05/2024	12.87 Put	Bond Future	1849.5500	1.8496	1900.5200	1.9005	2.756	0.0000	0.0000
2023/11/03	R214	02/05/2024	12.12 Put	Bond Future	3493.9400	3.4939	3445.2000	3.4452	1.395	0.0000	0.0000
2023/11/03	R214	02/05/2024	12.12 Call	Bond Future	1757.2800	1.7573	2032.2300	2.0322	15.646	0.0000	0.0000
2023/11/03	R214	02/05/2024	12.14 Put	Bond Future	3437.4000	3.4374	3391.9300	3.3919	1.323	0.0000	0.0000
2023/11/03	R214	02/05/2024	12.14 Call	Bond Future	1797.2500	1.7973	2075.4700	2.0755	15.480	0.0000	0.0000
2023/11/03	R214	01/08/2024		Bond Future	12.5906	60.8231	12.5181	61.1552	0.576	0.0000	0.0000
2023/11/03	R214	01/08/2024	12.17 Call	Bond Future	2269.4100	2.2694	2557.8900	2.5579	12.712	0.0000	0.0000
2023/11/03	R214	01/08/2024	12.17 Put	Bond Future	4236.1300	4.2361	4192.5000	4.1925	1.030	0.0000	0.0000
2023/11/03	R214	01/08/2024	12.18 Call	Bond Future	2289.2100	2.2892	2579.4300	2.5794	12.678	0.0000	0.0000
2023/11/03	R214	01/08/2024	12.18 Put	Bond Future	4207.9900	4.2080	4166.1000	4.1661	0.995	0.0000	0.0000
2023/11/03	R214	01/08/2024	12.16 Call	Bond Future	2249.5000	2.2495	2536.6400	2.5366	12.765	0.0000	0.0000
2023/11/03	R214	01/08/2024	12.16 Put	Bond Future	4264.2200	4.2642	4219.2500	4.2193	1.055	0.0000	0.0000
2023/11/03	R214	07/11/2024	12.61 Call	Bond Future	3351.2400	3.3512	3668.4000	3.6684	9.464	0.0000	0.0000
2023/11/03	R214	07/11/2024	12.61 Put	Bond Future	3813.8200	3.8138	3786.2000	3.7862	0.724	0.0000	0.0000
2023/11/03	R214	07/11/2024	12.62 Call	Bond Future	3373.3600	3.3734	3692.1200	3.6921	9.449	0.0000	0.0000
2023/11/03	R214	07/11/2024	12.62 Put	Bond Future	3790.5100	3.7905	3764.4900	3.7645	0.686	0.0000	0.0000
2023/11/03	R214	07/11/2024	12.60 Call	Bond Future	3329.2000	3.3292	3644.7500	3.6448	9.478	0.0000	0.0000
2023/11/03	R214	07/11/2024	12.60 Put	Bond Future	3837.2500	3.8373	3808.0200	3.8080	0.762	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	
2023/11/03	R214	07/11/2024		Bond Future	12.7124	58.9741	12.6360	59.3189	0.601	0.0000	0.0000
2023/11/03	R214	06/02/2025		Bond Future	14.4071	53.9389	14.4071	53.9389	0.000	0.0000	0.0000
2023/11/03	R214	06/02/2025	12.71 Call	Bond Future	1237.7200	1.2377	1234.6700	1.2347	0.246	0.0000	0.0000
2023/11/03	R214	06/02/2025	12.71 Put	Bond Future	8139.4700	8.1395	8136.4200	8.1364	0.037	0.0000	0.0000
2023/11/03	R248	02/11/2023		Bond Future	11.4800	79.4108	11.4800	79.4108	0.000	0.0000	0.0000
2023/11/03	R248	01/02/2024		Bond Future	12.5592	75.1173	12.4754	75.5911	0.668	0.0000	0.0000
2023/11/03	R248	01/02/2024	12.15 Call	Bond Future	1204.0000	1.2040	1523.0200	1.5230	26.497	0.0000	0.0000
2023/11/03	R248	01/02/2024	12.15 Put	Bond Future	3570.7500	3.5708	3415.9100	3.4159	4.336	0.0000	0.0000
2023/11/03	R248	01/02/2024	12.16 Call	Bond Future	1224.9600	1.2250	1546.9700	1.5470	26.287	0.0000	0.0000
2023/11/03	R248	01/02/2024	12.16 Put	Bond Future	3532.2200	3.5322	3380.3700	3.3804	4.299	0.0000	0.0000
2023/11/03	R248	01/02/2024	12.14 Call	Bond Future	1183.1200	1.1831	1499.2800	1.4993	26.723	0.0000	0.0000
2023/11/03	R248	01/02/2024	12.14 Put	Bond Future	3609.4400	3.6094	3451.7400	3.4517	4.369	0.0000	0.0000
2023/11/03	R248	01/02/2024	11.50 Put	Bond Future	6759.2400	6.7592	6380.7600	6.3808	5.599	0.0000	0.0000
2023/11/03	R248	01/02/2024	11.50 Call	Bond Future	336.8000	0.3368	432.1800	0.4322	28.319	0.0000	0.0000
2023/11/03	R248	01/02/2024	12.30 Put	Bond Future	3025.0000	3.0250	2913.8600	2.9139	3.674	0.0000	0.0000
2023/11/03	R248	01/02/2024	12.30 Call	Bond Future	1541.7500	1.5418	1904.4700	1.9045	23.527	0.0000	0.0000
2023/11/03	R248	01/02/2024	13.37 Call	Bond Future	5136.5300	5.1365	5646.1700	5.6462	9.922	0.0000	0.0000
2023/11/03	R248	01/02/2024	13.37 Put	Bond Future	827.3900	0.8274	863.1700	0.8632	4.324	0.0000	0.0000
2023/11/03	R248	01/02/2024	13.10 Call	Bond Future	4085.5600	4.0856	4584.5800	4.5846	12.214	0.0000	0.0000
2023/11/03	R248	01/02/2024	13.10 Put	Bond Future	1158.3400	1.1583	1183.5000	1.1835	2.172	0.0000	0.0000
2023/11/03	R248	01/02/2024	13.90 Call	Bond Future	7306.6400	7.3066	7815.0900	7.8151	6.959	0.0000	0.0000
2023/11/03	R248	01/02/2024	13.90 Put	Bond Future	427.1600	0.4272	461.7500	0.4618	8.098	0.0000	0.0000
2023/11/03	R248	02/05/2024	11.40 Put	Bond Future	8386.7100	8.3867	8044.1900	8.0442	4.084	0.0000	0.0000
2023/11/03	R248	02/05/2024	11.40 Call	Bond Future	711.0400	0.7110	849.5900	0.8496	19.486	0.0000	0.0000
2023/11/03	R248	02/05/2024	12.40 Put	Bond Future	3948.2400	3.9482	3824.4900	3.8245	3.134	0.0000	0.0000
2023/11/03	R248	02/05/2024	12.40 Call	Bond Future	2445.9500	2.4460	2803.2700	2.8033	14.609	0.0000	0.0000
2023/11/03	R248	02/05/2024	13.16 Call	Bond Future	4772.3100	4.7723	5231.9700	5.2320	9.632	0.0000	0.0000
2023/11/03	R248	02/05/2024	13.16 Put	Bond Future	2131.1300	2.1311	2109.7200	2.1097	1.005	0.0000	0.0000
2023/11/03	R248	02/05/2024	11.47 Call	Bond Future	785.3700	0.7854	933.5800	0.9336	18.871	0.0000	0.0000
2023/11/03	R248	02/05/2024	11.47 Put	Bond Future	7999.4000	7.9994	7666.5400	7.6665	4.161	0.0000	0.0000
2023/11/03	R248	02/05/2024	11.48 Call	Bond Future	796.4800	0.7965	945.9100	0.9459	18.761	0.0000	0.0000
2023/11/03	R248	02/05/2024	11.48 Put	Bond Future	7944.9500	7.9450	7613.3100	7.6133	4.174	0.0000	0.0000
2023/11/03	R248	02/05/2024	11.46 Call	Bond Future	774.3800	0.7744	921.2000	0.9212	18.960	0.0000	0.0000
2023/11/03	R248	02/05/2024	11.46 Put	Bond Future	8054.0700	8.0541	7719.8200	7.7198	4.150	0.0000	0.0000
2023/11/03	R248	02/05/2024		Bond Future	12.6664	72.3407	12.5800	72.8218	0.682	0.0000	0.0000
2023/11/03	R248	01/08/2024		Bond Future	12.7765	73.9545	12.6866	74.4478	0.704	0.0000	0.0000
2023/11/03	R248	01/08/2024	12.31 Call	Bond Future	2655.1100	2.6551	3060.7100	3.0607	15.276	0.0000	0.0000
2023/11/03	R248	01/08/2024	12.31 Put	Bond Future	5281.2200	5.2812	5193.5200	5.1935	1.661	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	
2023/11/03	R248	01/08/2024	12.32 Call	Bond Future	2678.8000	2.6788	3086.5200	3.0865	15.220	0.0000	0.0000
2023/11/03	R248	01/08/2024	12.32 Put	Bond Future	5246.8100	5.2468	5161.2300	5.1612	1.631	0.0000	0.0000
2023/11/03	R248	01/08/2024	12.30 Call	Bond Future	2631.5300	2.6315	3035.2600	3.0353	15.342	0.0000	0.0000
2023/11/03	R248	01/08/2024	12.30 Put	Bond Future	5315.8200	5.3158	5226.2500	5.2263	1.685	0.0000	0.0000
2023/11/03	R248	07/11/2024		Bond Future	12.9064	71.2750	12.8116	71.7858	0.735	0.0000	0.0000
2023/11/03	R248	07/11/2024	12.79 Call	Bond Future	4088.4400	4.0884	4491.7400	4.4917	9.864	0.0000	0.0000
2023/11/03	R248	07/11/2024	12.79 Put	Bond Future	4716.4300	4.7164	4608.8800	4.6089	2.280	0.0000	0.0000
2023/11/03	R248	07/11/2024	12.80 Call	Bond Future	4115.6400	4.1156	4520.4800	4.5205	9.837	0.0000	0.0000
2023/11/03	R248	07/11/2024	12.80 Put	Bond Future	4689.2800	4.6893	4583.2700	4.5833	2.261	0.0000	0.0000
2023/11/03	R248	07/11/2024	12.78 Call	Bond Future	4061.3100	4.0613	4463.3600	4.4634	9.900	0.0000	0.0000
2023/11/03	R248	07/11/2024	12.78 Put	Bond Future	4743.7300	4.7437	4634.9300	4.6349	2.294	0.0000	0.0000
2023/11/03	R248	06/02/2025		Bond Future	14.6483	65.2334	14.6483	65.2334	0.000	0.0000	0.0000
2023/11/03	R248	06/02/2025	12.71 Call	Bond Future	1318.6400	1.3186	1315.1300	1.3151	0.266	0.0000	0.0000
2023/11/03	R248	06/02/2025	12.71 Put	Bond Future	10701.6400	10.7016	10698.1300	10.6981	0.033	0.0000	0.0000
2023/11/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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