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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2023 TO 20/11/2023

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
2023/11/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	2025	01/02/2024		Bond Future	175.1407	175.1407	175.1968	0.032	0.0000	0.0000
2023/11/20	2025	02/05/2024		Bond Future	179.0513	179.0513	179.1087	0.032	0.0000	0.0000
2023/11/20	2025	01/08/2024		Bond Future	181.1873	181.1873	181.2465	0.033	0.0000	0.0000
2023/11/20	2025	07/11/2024		Bond Future	185.5881	185.5881	185.6491	0.033	0.0000	0.0000
2023/11/20	2029	01/02/2024		Bond Future	127.7161	127.7161	127.6491	0.052	0.0000	0.0000
2023/11/20	2029	02/05/2024		Bond Future	129.1996	129.1996	129.1313	0.053	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	
2023/11/20	2029	01/08/2024		Bond Future	132.0693	132.0693	131.9999	131.9999	0.053	0.0000	0.0000
2023/11/20	2029	07/11/2024		Bond Future	133.8725	133.8725	133.8021	133.8021	0.053	0.0000	0.0000
2023/11/20	2029	06/02/2025		Bond Future	136.7235	136.7235	136.6522	136.6522	0.052	0.0000	0.0000
2023/11/20	2029	06/02/2025	132.40 Call	Bond Future	4323.5000	4.3235	4252.2400	4.2522	1.648	0.0000	0.0000
2023/11/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.85 Call	Bond Future	6950.9100	6.9509	7027.9900	7.0280	1.109	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.85 Put	Bond Future	92.0900	0.0921	79.3300	0.0793	13.856	0.0000	0.0000
2023/11/20	2030	01/02/2024	10.00 Put	Bond Future	1643.5800	1.6436	1567.3300	1.5673	4.639	0.0000	0.0000
2023/11/20	2030	01/02/2024	10.00 Call	Bond Future	1172.6400	1.1726	1186.2300	1.1862	1.159	0.0000	0.0000
2023/11/20	2030	01/02/2024	9.89 Put	Bond Future	1896.8500	1.8969	1816.7800	1.8168	4.221	0.0000	0.0000
2023/11/20	2030	01/02/2024	9.89 Call	Bond Future	965.3200	0.9653	975.0900	0.9751	1.012	0.0000	0.0000
2023/11/20	2030	01/02/2024	10.39 Put	Bond Future	956.5800	0.9566	896.3700	0.8964	6.294	0.0000	0.0000
2023/11/20	2030	01/02/2024	10.39 Call	Bond Future	2095.5600	2.0956	2125.1900	2.1252	1.414	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.86 Call	Bond Future	6986.9500	6.9870	7064.1900	7.0642	1.105	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.86 Put	Bond Future	90.5600	0.0906	77.9600	0.0780	13.913	0.0000	0.0000
2023/11/20	2030	01/02/2024	10.16 Put	Bond Future	1325.1200	1.3251	1255.0700	1.2551	5.286	0.0000	0.0000
2023/11/20	2030	01/02/2024	10.16 Call	Bond Future	1518.9900	1.5190	1538.7800	1.5388	1.303	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.00 Call	Bond Future	3961.8200	3.9618	4016.7700	4.0168	1.387	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.00 Put	Bond Future	375.3500	0.3754	340.4600	0.3405	9.295	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.75 Call	Bond Future	6590.9100	6.5909	6666.2400	6.6662	1.143	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.75 Put	Bond Future	108.9600	0.1090	94.4500	0.0945	13.317	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.36 Call	Bond Future	5200.5000	5.2005	5266.9300	5.2669	1.277	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.36 Put	Bond Future	208.8700	0.2089	185.4600	0.1855	11.208	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.37 Call	Bond Future	5235.7200	5.2357	5302.4300	5.3024	1.274	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.37 Put	Bond Future	205.4600	0.2055	182.3300	0.1823	11.258	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.35 Call	Bond Future	5165.3200	5.1653	5231.4800	5.2315	1.281	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.35 Put	Bond Future	212.3300	0.2123	188.6500	0.1887	11.152	0.0000	0.0000
2023/11/20	2030	01/02/2024		Bond Future	10.1132	90.8125	10.0915	90.9024	0.214	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.31 Call	Bond Future	5024.9900	5.0250	5090.0300	5.0900	1.294	0.0000	0.0000
2023/11/20	2030	01/02/2024	11.31 Put	Bond Future	226.8100	0.2268	202.0100	0.2020	10.934	0.0000	0.0000
2023/11/20	2030	01/02/2024	9.93 Put	Bond Future	1801.7900	1.8018	1723.0600	1.7231	4.370	0.0000	0.0000
2023/11/20	2030	01/02/2024	9.93 Call	Bond Future	1038.0800	1.0381	1049.1900	1.0492	1.070	0.0000	0.0000
2023/11/20	2030	01/02/2024	9.57 Put	Bond Future	2786.5300	2.7865	2698.3500	2.6984	3.165	0.0000	0.0000
2023/11/20	2030	01/02/2024	9.57 Call	Bond Future	498.4900	0.4985	500.1500	0.5002	0.333	0.0000	0.0000
2023/11/20	2030	01/02/2024	10.07 Put	Bond Future	1497.6500	1.4977	1424.0300	1.4240	4.916	0.0000	0.0000
2023/11/20	2030	01/02/2024	10.07 Call	Bond Future	1318.3100	1.3183	1334.5300	1.3345	1.230	0.0000	0.0000
2023/11/20	2030	01/02/2024	12.10 Call	Bond Future	7848.5900	7.8486	7929.6700	7.9297	1.033	0.0000	0.0000
2023/11/20	2030	01/02/2024	12.10 Put	Bond Future	56.8200	0.0568	48.0600	0.0481	15.417	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	
2023/11/20	2030	02/05/2024		Bond Future	10.1783	92.8183	10.1555	92.9101	0.225	0.0000	0.0000
2023/11/20	2030	02/05/2024	9.82 Call	Bond Future	1383.8300	1.3838	1403.0500	1.4031	1.389	0.0000	0.0000
2023/11/20	2030	02/05/2024	9.82 Put	Bond Future	2836.6800	2.8367	2764.0600	2.7641	2.560	0.0000	0.0000
2023/11/20	2030	02/05/2024	9.83 Call	Bond Future	1400.3000	1.4003	1419.7700	1.4198	1.390	0.0000	0.0000
2023/11/20	2030	02/05/2024	9.83 Put	Bond Future	2812.2100	2.8122	2739.8400	2.7398	2.573	0.0000	0.0000
2023/11/20	2030	02/05/2024	9.81 Call	Bond Future	1367.7200	1.3677	1386.6900	1.3867	1.387	0.0000	0.0000
2023/11/20	2030	02/05/2024	9.81 Put	Bond Future	2861.5300	2.8615	2788.6600	2.7887	2.547	0.0000	0.0000
2023/11/20	2030	02/05/2024	10.62 Put	Bond Future	1345.2400	1.3452	1294.6700	1.2947	3.759	0.0000	0.0000
2023/11/20	2030	02/05/2024	10.62 Call	Bond Future	3097.2100	3.0972	3138.4800	3.1385	1.332	0.0000	0.0000
2023/11/20	2030	02/05/2024	11.12 Put	Bond Future	817.3700	0.8174	779.9900	0.7800	4.573	0.0000	0.0000
2023/11/20	2030	02/05/2024	11.12 Call	Bond Future	4502.0400	4.5020	4556.5000	4.5565	1.210	0.0000	0.0000
2023/11/20	2030	02/05/2024	13.15 Call	Bond Future	11078.3900	11.0784	11164.4100	11.1644	0.776	0.0000	0.0000
2023/11/20	2030	02/05/2024	13.15 Put	Bond Future	66.0800	0.0661	60.2600	0.0603	8.808	0.0000	0.0000
2023/11/20	2030	02/05/2024	9.66 Put	Bond Future	3255.3700	3.2554	3178.9900	3.1790	2.346	0.0000	0.0000
2023/11/20	2030	02/05/2024	9.66 Call	Bond Future	1144.4400	1.1444	1159.9000	1.1599	1.351	0.0000	0.0000
2023/11/20	2030	02/05/2024	10.16 Put	Bond Future	2087.1400	2.0871	2023.5300	2.0235	3.048	0.0000	0.0000
2023/11/20	2030	02/05/2024	10.16 Call	Bond Future	2013.5900	2.0136	2041.8200	2.0418	1.402	0.0000	0.0000
2023/11/20	2030	02/05/2024	11.94 Call	Bond Future	7095.2500	7.0953	7166.1300	7.1661	0.999	0.0000	0.0000
2023/11/20	2030	02/05/2024	11.94 Put	Bond Future	353.0400	0.3530	332.0800	0.3321	5.937	0.0000	0.0000
2023/11/20	2030	02/05/2024	12.38 Call	Bond Future	8541.2500	8.5413	8618.6200	8.6186	0.906	0.0000	0.0000
2023/11/20	2030	02/05/2024	12.38 Put	Bond Future	213.8000	0.2138	199.3300	0.1993	6.768	0.0000	0.0000
2023/11/20	2030	02/05/2024	10.82 Put	Bond Future	1104.5400	1.1045	1059.4600	1.0595	4.081	0.0000	0.0000
2023/11/20	2030	02/05/2024	10.82 Call	Bond Future	3635.9500	3.6360	3682.7100	3.6827	1.286	0.0000	0.0000
2023/11/20	2030	01/08/2024	10.38 Call	Bond Future	2734.5400	2.7345	2771.6900	2.7717	1.359	0.0000	0.0000
2023/11/20	2030	01/08/2024	10.38 Put	Bond Future	2244.4500	2.2445	2187.5000	2.1875	2.537	0.0000	0.0000
2023/11/20	2030	01/08/2024	10.39 Call	Bond Future	2756.6200	2.7566	2794.0100	2.7940	1.356	0.0000	0.0000
2023/11/20	2030	01/08/2024	10.39 Put	Bond Future	2228.0500	2.2281	2171.3400	2.1713	2.545	0.0000	0.0000
2023/11/20	2030	01/08/2024	10.37 Call	Bond Future	2712.8400	2.7128	2749.7700	2.7498	1.361	0.0000	0.0000
2023/11/20	2030	01/08/2024	10.37 Put	Bond Future	2261.2400	2.2612	2204.0700	2.2041	2.528	0.0000	0.0000
2023/11/20	2030	01/08/2024		Bond Future	10.2531	90.8523	10.2288	90.9464	0.237	0.0000	0.0000
2023/11/20	2030	07/11/2024		Bond Future	10.3249	93.0358	10.2990	93.1324	0.251	0.0000	0.0000
2023/11/20	2030	07/11/2024	10.75 Call	Bond Future	3694.3600	3.6944	3741.0600	3.7411	1.264	0.0000	0.0000
2023/11/20	2030	07/11/2024	10.75 Put	Bond Future	2125.9100	2.1259	2076.0700	2.0761	2.344	0.0000	0.0000
2023/11/20	2030	07/11/2024	10.76 Call	Bond Future	3717.7400	3.7177	3764.6300	3.7646	1.261	0.0000	0.0000
2023/11/20	2030	07/11/2024	10.76 Put	Bond Future	2112.8100	2.1128	2063.1600	2.0632	2.350	0.0000	0.0000
2023/11/20	2030	07/11/2024	10.74 Call	Bond Future	3671.0300	3.6710	3717.5400	3.7175	1.267	0.0000	0.0000
2023/11/20	2030	07/11/2024	10.74 Put	Bond Future	2139.0900	2.1391	2089.0600	2.0891	2.339	0.0000	0.0000
2023/11/20	2030	06/02/2025		Bond Future	10.4338	90.9825	10.4061	91.0815	0.265	0.0000	0.0000
2023/11/20	2030	06/02/2025	10.68 Call	Bond Future	3429.9900	3.4300	3476.0900	3.4761	1.344	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	
2023/11/20	2030	06/02/2025	10.68 Put	Bond Future	2553.5200	2.5535	2500.6200	2.5006	2.072	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.90 Put	Bond Future	1913.2500	1.9133	1811.6600	1.8117	5.310	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.90 Call	Bond Future	1377.4900	1.3775	1404.8700	1.4049	1.988	0.0000	0.0000
2023/11/20	2032	01/02/2024	12.00 Call	Bond Future	4953.1000	4.9531	5040.2700	5.0403	1.760	0.0000	0.0000
2023/11/20	2032	01/02/2024	12.00 Put	Bond Future	400.9100	0.4009	359.1100	0.3591	10.426	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.55 Call	Bond Future	3301.2500	3.3013	3366.0100	3.3660	1.962	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.55 Put	Bond Future	781.6100	0.7816	717.4000	0.7174	8.215	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.59 Put	Bond Future	2802.9600	2.8030	2686.8800	2.6869	4.141	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.59 Call	Bond Future	758.3300	0.7583	771.2200	0.7712	1.700	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.09 Put	Bond Future	1489.8000	1.4898	1398.8300	1.3988	6.106	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.09 Call	Bond Future	1862.1200	1.8621	1900.1200	1.9001	2.041	0.0000	0.0000
2023/11/20	2032	01/02/2024	12.73 Call	Bond Future	7840.9800	7.8410	7951.7300	7.9517	1.412	0.0000	0.0000
2023/11/20	2032	01/02/2024	12.73 Put	Bond Future	128.5400	0.1285	110.3200	0.1103	14.175	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.78 Put	Bond Future	2227.0700	2.2271	2119.3400	2.1193	4.837	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.78 Call	Bond Future	1111.2700	1.1113	1132.5100	1.1325	1.911	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.75 Call	Bond Future	4014.0300	4.0140	4089.4600	4.0895	1.879	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.75 Put	Bond Future	582.8700	0.5829	529.3300	0.5293	9.186	0.0000	0.0000
2023/11/20	2032	01/02/2024	12.50 Call	Bond Future	6918.9400	6.9189	7023.9600	7.0240	1.518	0.0000	0.0000
2023/11/20	2032	01/02/2024	12.50 Put	Bond Future	184.3700	0.1844	160.4200	0.1604	12.990	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.84 Call	Bond Future	4346.8200	4.3468	4426.7000	4.4267	1.838	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.84 Put	Bond Future	509.7600	0.5098	460.6700	0.4607	9.630	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.85 Call	Bond Future	4384.2400	4.3842	4464.6000	4.4646	1.833	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.85 Put	Bond Future	502.2400	0.5022	453.6300	0.4536	9.679	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.83 Call	Bond Future	4309.5800	4.3096	4388.9800	4.3890	1.842	0.0000	0.0000
2023/11/20	2032	01/02/2024	11.83 Put	Bond Future	517.4900	0.5175	467.9200	0.4679	9.579	0.0000	0.0000
2023/11/20	2032	01/02/2024		Bond Future	11.0118	88.2766	10.9848	88.4056	0.245	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.01 Put	Bond Future	5123.8400	5.1238	4994.8900	4.9949	2.517	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.01 Call	Bond Future	162.7000	0.1627	162.7200	0.1627	0.012	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.76 Put	Bond Future	2282.8900	2.2829	2174.2000	2.1742	4.761	0.0000	0.0000
2023/11/20	2032	01/02/2024	10.76 Call	Bond Future	1069.9300	1.0699	1090.2100	1.0902	1.895	0.0000	0.0000
2023/11/20	2032	01/02/2024	12.62 Call	Bond Future	7399.5100	7.3995	7507.7000	7.5077	1.462	0.0000	0.0000
2023/11/20	2032	01/02/2024	12.62 Put	Bond Future	152.7300	0.1527	131.9500	0.1320	13.606	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.54 Call	Bond Future	1396.2100	1.3962	1421.8100	1.4218	1.834	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.54 Put	Bond Future	4074.3700	4.0744	3968.1200	3.9681	2.608	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.55 Call	Bond Future	1413.4300	1.4134	1439.3400	1.4393	1.833	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.55 Put	Bond Future	4043.0700	4.0431	3937.1300	3.9371	2.620	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.56 Call	Bond Future	1430.9800	1.4310	1457.2100	1.4572	1.833	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.56 Put	Bond Future	4012.1500	4.0122	3906.5300	3.9065	2.633	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	
2023/11/20	2032	02/05/2024		Bond Future	11.1030	86.0644	11.0747	86.1963	0.254	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.59 Put	Bond Future	3920.1700	3.9202	3815.4900	3.8155	2.670	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.59 Call	Bond Future	1484.2300	1.4842	1511.4000	1.5114	1.831	0.0000	0.0000
2023/11/20	2032	02/05/2024	11.09 Put	Bond Future	2615.6000	2.6156	2528.3700	2.5284	3.335	0.0000	0.0000
2023/11/20	2032	02/05/2024	11.09 Call	Bond Future	2555.0100	2.5550	2599.6300	2.5996	1.746	0.0000	0.0000
2023/11/20	2032	02/05/2024	13.18 Call	Bond Future	9393.3700	9.3934	9500.1000	9.5001	1.136	0.0000	0.0000
2023/11/20	2032	02/05/2024	13.18 Put	Bond Future	384.8200	0.3848	359.7000	0.3597	6.528	0.0000	0.0000
2023/11/20	2032	02/05/2024	13.35 Call	Bond Future	10000.4600	10.0005	10110.8300	10.1108	1.104	0.0000	0.0000
2023/11/20	2032	02/05/2024	13.35 Put	Bond Future	310.9700	0.3110	289.4900	0.2895	6.907	0.0000	0.0000
2023/11/20	2032	02/05/2024	11.35 Put	Bond Future	2097.3900	2.0974	2019.7500	2.0198	3.702	0.0000	0.0000
2023/11/20	2032	02/05/2024	11.35 Call	Bond Future	3239.0600	3.2391	3293.2700	3.2933	1.674	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.65 Put	Bond Future	3740.4400	3.7404	3637.7100	3.6377	2.746	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.65 Call	Bond Future	1594.0200	1.5940	1623.1400	1.6231	1.827	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.36 Put	Bond Future	4673.1500	4.6732	4561.6000	4.5616	2.387	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.36 Call	Bond Future	1115.8400	1.1158	1136.1400	1.1361	1.819	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.86 Put	Bond Future	3162.2500	3.1623	3066.7100	3.0667	3.021	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.86 Call	Bond Future	2019.4700	2.0195	2055.7800	2.0558	1.798	0.0000	0.0000
2023/11/20	2032	02/05/2024	12.90 Call	Bond Future	8393.6300	8.3936	8494.0700	8.4941	1.197	0.0000	0.0000
2023/11/20	2032	02/05/2024	12.90 Put	Bond Future	524.3700	0.5244	492.9600	0.4930	5.990	0.0000	0.0000
2023/11/20	2032	02/05/2024	11.81 Call	Bond Future	4619.2800	4.6193	4689.8000	4.6898	1.527	0.0000	0.0000
2023/11/20	2032	02/05/2024	11.81 Put	Bond Future	1403.9300	1.4039	1342.6000	1.3426	4.368	0.0000	0.0000
2023/11/20	2032	02/05/2024	11.21 Call	Bond Future	2860.6400	2.8606	2909.6800	2.9097	1.714	0.0000	0.0000
2023/11/20	2032	02/05/2024	11.21 Put	Bond Future	2363.5900	2.3636	2280.7800	2.2808	3.504	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.57 Put	Bond Future	3981.1800	3.9812	3875.8700	3.8759	2.645	0.0000	0.0000
2023/11/20	2032	02/05/2024	10.57 Call	Bond Future	1448.4600	1.4485	1475.0000	1.4750	1.832	0.0000	0.0000
2023/11/20	2032	01/08/2024	11.14 Call	Bond Future	2899.3800	2.8994	2949.9500	2.9500	1.744	0.0000	0.0000
2023/11/20	2032	01/08/2024	11.14 Put	Bond Future	3182.8200	3.1828	3098.4300	3.0984	2.651	0.0000	0.0000
2023/11/20	2032	01/08/2024	11.15 Call	Bond Future	2923.1700	2.9232	2974.0500	2.9741	1.741	0.0000	0.0000
2023/11/20	2032	01/08/2024	11.15 Put	Bond Future	3160.9300	3.1609	3076.8500	3.0769	2.660	0.0000	0.0000
2023/11/20	2032	01/08/2024	11.13 Call	Bond Future	2875.3900	2.8754	2925.6500	2.9257	1.748	0.0000	0.0000
2023/11/20	2032	01/08/2024	11.13 Put	Bond Future	3204.5400	3.2045	3119.8400	3.1198	2.643	0.0000	0.0000
2023/11/20	2032	01/08/2024		Bond Future	11.2022	87.9552	11.1725	88.0902	0.265	0.0000	0.0000
2023/11/20	2032	07/11/2024	11.48 Call	Bond Future	3645.4600	3.6455	3708.9800	3.7090	1.742	0.0000	0.0000
2023/11/20	2032	07/11/2024	11.48 Put	Bond Future	2904.8100	2.9048	2830.0300	2.8300	2.574	0.0000	0.0000
2023/11/20	2032	07/11/2024	11.49 Call	Bond Future	3671.1400	3.6711	3734.9500	3.7350	1.738	0.0000	0.0000
2023/11/20	2032	07/11/2024	11.49 Put	Bond Future	2886.7400	2.8867	2812.2500	2.8123	2.580	0.0000	0.0000
2023/11/20	2032	07/11/2024	11.47 Call	Bond Future	3620.1800	3.6202	3683.4100	3.6834	1.747	0.0000	0.0000
2023/11/20	2032	07/11/2024	11.47 Put	Bond Future	2923.3200	2.9233	2848.2500	2.8483	2.568	0.0000	0.0000
2023/11/20	2032	07/11/2024		Bond Future	11.3118	85.9010	11.2805	86.0393	0.276	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	
2023/11/20	2032	07/11/2024	13.36 Call	Bond Future	9344.5300	9.3445	9450.7700	9.4508	1.137	0.0000	0.0000
2023/11/20	2032	07/11/2024	13.36 Put	Bond Future	868.9300	0.8689	836.8700	0.8369	3.690	0.0000	0.0000
2023/11/20	2032	07/11/2024	11.64 Put	Bond Future	2626.8000	2.6268	2556.6000	2.5566	2.672	0.0000	0.0000
2023/11/20	2032	07/11/2024	11.64 Call	Bond Future	4064.0700	4.0641	4132.1700	4.1322	1.676	0.0000	0.0000
2023/11/20	2032	06/02/2025		Bond Future	11.4486	87.7055	11.4157	87.8472	0.287	0.0000	0.0000
2023/11/20	2032	06/02/2025	11.72 Call	Bond Future	4213.2400	4.2132	4282.6300	4.2826	1.647	0.0000	0.0000
2023/11/20	2032	06/02/2025	11.72 Put	Bond Future	3055.5100	3.0555	2983.2200	2.9832	2.366	0.0000	0.0000
2023/11/20	2033	01/02/2024		Bond Future	122.6648	122.6648	123.0151	123.0151	0.286	0.0000	0.0000
2023/11/20	2033	02/05/2024		Bond Future	123.9398	123.9398	124.2981	124.2981	0.289	0.0000	0.0000
2023/11/20	2033	01/08/2024		Bond Future	126.6929	126.6929	127.0593	127.0593	0.289	0.0000	0.0000
2023/11/20	2033	07/11/2024		Bond Future	128.2677	128.2677	128.6437	128.6437	0.293	0.0000	0.0000
2023/11/20	2033	06/02/2025		Bond Future	130.9994	130.9994	131.3840	131.3840	0.294	0.0000	0.0000
2023/11/20	2033	06/02/2025	124.94 Call	Bond Future	6059.4400	6.0594	6444.0200	6.4440	6.347	0.0000	0.0000
2023/11/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	2037	01/02/2024	13.93 Call	Bond Future	9361.7700	9.3618	9515.0400	9.5150	1.637	0.0000	0.0000
2023/11/20	2037	01/02/2024	13.93 Put	Bond Future	129.3300	0.1293	109.4900	0.1095	15.341	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.93 Call	Bond Future	5150.5300	5.1505	5263.2500	5.2633	2.189	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.93 Put	Bond Future	587.7300	0.5877	527.3400	0.5273	10.275	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.09 Put	Bond Future	1867.8100	1.8678	1748.6200	1.7486	6.381	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.09 Call	Bond Future	2129.7900	2.1298	2183.7100	2.1837	2.532	0.0000	0.0000
2023/11/20	2037	01/02/2024		Bond Future	12.0411	77.1721	12.0089	77.3452	0.267	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.32 Call	Bond Future	2858.0000	2.8580	2929.0500	2.9291	2.486	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.32 Put	Bond Future	1381.8800	1.3819	1279.8200	1.2798	7.386	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.33 Call	Bond Future	2891.7100	2.8917	2963.5100	2.9635	2.483	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.33 Put	Bond Future	1363.4400	1.3634	1262.1300	1.2621	7.430	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.31 Call	Bond Future	2824.4600	2.8245	2894.7600	2.8948	2.489	0.0000	0.0000
2023/11/20	2037	01/02/2024	12.31 Put	Bond Future	1400.5400	1.4005	1297.7300	1.2977	7.341	0.0000	0.0000
2023/11/20	2037	02/05/2024		Bond Future	12.1512	78.8765	12.1177	79.0535	0.275	0.0000	0.0000
2023/11/20	2037	02/05/2024	11.44 Call	Bond Future	1260.6900	1.2607	1293.4200	1.2934	2.596	0.0000	0.0000
2023/11/20	2037	02/05/2024	11.44 Put	Bond Future	5153.7600	5.1538	5009.5000	5.0095	2.799	0.0000	0.0000
2023/11/20	2037	02/05/2024	11.45 Call	Bond Future	1278.1700	1.2782	1311.3200	1.3113	2.594	0.0000	0.0000
2023/11/20	2037	02/05/2024	11.45 Put	Bond Future	5114.5400	5.1145	4970.7000	4.9707	2.812	0.0000	0.0000
2023/11/20	2037	02/05/2024	11.43 Call	Bond Future	1243.3500	1.2434	1275.6700	1.2757	2.599	0.0000	0.0000
2023/11/20	2037	02/05/2024	11.43 Put	Bond Future	5193.1700	5.1932	5048.5000	5.0485	2.786	0.0000	0.0000
2023/11/20	2037	01/08/2024		Bond Future	12.2708	76.3536	12.2359	76.5347	0.284	0.0000	0.0000
2023/11/20	2037	01/08/2024	12.10 Call	Bond Future	3149.6600	3.1497	3217.1800	3.2172	2.144	0.0000	0.0000
2023/11/20	2037	01/08/2024	12.10 Put	Bond Future	4042.7300	4.0427	3929.1400	3.9291	2.810	0.0000	0.0000
2023/11/20	2037	01/08/2024	12.11 Call	Bond Future	3175.8500	3.1759	3243.7800	3.2438	2.139	0.0000	0.0000

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
2023/11/20	2037	01/08/2024	12.11 Put	Bond Future		4016.2000	4.0162	3903.0200	3.9030	2.818	0.0000	0.0000
2023/11/20	2037	01/08/2024	12.09 Call	Bond Future		3123.5800	3.1236	3190.6900	3.1907	2.148	0.0000	0.0000
2023/11/20	2037	01/08/2024	12.09 Put	Bond Future		4069.4200	4.0694	3955.4200	3.9554	2.801	0.0000	0.0000
2023/11/20	2037	01/08/2024	13.82 Call	Bond Future		8740.4100	8.7404	8867.7300	8.8677	1.457	0.0000	0.0000
2023/11/20	2037	01/08/2024	13.82 Put	Bond Future		1285.2500	1.2853	1231.4600	1.2315	4.185	0.0000	0.0000
2023/11/20	2037	01/08/2024	13.17 Call	Bond Future		6446.0600	6.4461	6554.2100	6.5542	1.678	0.0000	0.0000
2023/11/20	2037	01/08/2024	13.17 Put	Bond Future		1982.3400	1.9823	1909.3800	1.9094	3.680	0.0000	0.0000
2023/11/20	2037	07/11/2024		Bond Future		12.3929	78.1882	12.3565	78.3737	0.293	0.0000	0.0000
2023/11/20	2037	07/11/2024	12.58 Call	Bond Future		4776.2400	4.7762	4863.2400	4.8632	1.822	0.0000	0.0000
2023/11/20	2037	07/11/2024	12.58 Put	Bond Future		3831.3300	3.8313	3732.7500	3.7328	2.573	0.0000	0.0000
2023/11/20	2037	07/11/2024	12.59 Call	Bond Future		4805.0100	4.8050	4892.3500	4.8924	1.818	0.0000	0.0000
2023/11/20	2037	07/11/2024	12.59 Put	Bond Future		3810.0900	3.8101	3711.8500	3.7119	2.578	0.0000	0.0000
2023/11/20	2037	07/11/2024	12.57 Call	Bond Future		4747.8500	4.7479	4834.5000	4.8345	1.825	0.0000	0.0000
2023/11/20	2037	07/11/2024	12.57 Put	Bond Future		3852.9900	3.8530	3754.0600	3.7541	2.568	0.0000	0.0000
2023/11/20	2037	06/02/2025		Bond Future		12.5354	75.5704	12.4975	75.7602	0.303	0.0000	0.0000
2023/11/20	2037	06/02/2025	12.76 Call	Bond Future		5165.4200	5.1654	5258.6900	5.2587	1.806	0.0000	0.0000
2023/11/20	2037	06/02/2025	12.76 Put	Bond Future		4055.7500	4.0558	3959.1600	3.9592	2.382	0.0000	0.0000
2023/11/20	2038	01/02/2024		Bond Future		131.7991	131.7991	132.7173	132.7173	0.697	0.0000	0.0000
2023/11/20	2038	02/05/2024		Bond Future		134.7418	134.7418	135.6807	135.6807	0.697	0.0000	0.0000
2023/11/20	2038	01/08/2024		Bond Future		135.6633	135.6633	136.6235	136.6235	0.708	0.0000	0.0000
2023/11/20	2038	07/11/2024		Bond Future		138.9580	138.9580	139.9417	139.9417	0.708	0.0000	0.0000
2023/11/20	2038	06/02/2025		Bond Future		139.7940	139.7940	140.8016	140.8016	0.721	0.0000	0.0000
2023/11/20	2038	06/02/2025	135.23 Call	Bond Future		4564.0100	4.5640	5571.5900	5.5716	22.077	0.0000	0.0000
2023/11/20	2038	06/02/2025	135.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.30 Put	Bond Future		2075.9400	2.0759	1974.5600	1.9746	4.884	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.30 Call	Bond Future		2170.9400	2.1709	2194.0400	2.1940	1.064	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.90 Put	Bond Future		935.6400	0.9356	867.2300	0.8672	7.312	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.90 Call	Bond Future		4316.1200	4.3161	4372.1900	4.3722	1.299	0.0000	0.0000
2023/11/20	2040	01/02/2024	13.90 Call	Bond Future		8605.1700	8.6052	8703.3600	8.7034	1.141	0.0000	0.0000
2023/11/20	2040	01/02/2024	13.90 Put	Bond Future		220.7200	0.2207	194.4300	0.1944	11.911	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.34 Call	Bond Future		2294.7900	2.2948	2319.9600	2.3200	1.097	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.34 Put	Bond Future		1973.6800	1.9737	1874.3700	1.8744	5.032	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.35 Call	Bond Future		2326.1900	2.3262	2351.8800	2.3519	1.104	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.35 Put	Bond Future		1948.7100	1.9487	1849.9200	1.8499	5.070	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.33 Call	Bond Future		2263.4500	2.2635	2288.1000	2.2881	1.089	0.0000	0.0000
2023/11/20	2040	01/02/2024	12.33 Put	Bond Future		1998.7700	1.9988	1898.9400	1.8989	4.995	0.0000	0.0000
2023/11/20	2040	01/02/2024		Bond Future		12.2833	77.3911	12.2614	77.5156	0.178	0.0000	0.0000
2023/11/20	2040	02/05/2024		Bond Future		12.3956	79.1004	12.3728	79.2277	0.183	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	
2023/11/20	2040	02/05/2024	11.61 Call	Bond Future	1220.2900	1.2203	1234.4500	1.2345	1.160	0.0000	0.0000
2023/11/20	2040	02/05/2024	11.61 Put	Bond Future	5813.7500	5.8138	5700.6500	5.7007	1.945	0.0000	0.0000
2023/11/20	2040	02/05/2024	11.62 Call	Bond Future	1237.8700	1.2379	1252.2800	1.2523	1.164	0.0000	0.0000
2023/11/20	2040	02/05/2024	11.62 Put	Bond Future	5770.2200	5.7702	5657.3700	5.6574	1.956	0.0000	0.0000
2023/11/20	2040	02/05/2024	11.60 Call	Bond Future	1203.0300	1.2030	1216.9500	1.2170	1.157	0.0000	0.0000
2023/11/20	2040	02/05/2024	11.60 Put	Bond Future	5857.6800	5.8577	5744.3400	5.7443	1.935	0.0000	0.0000
2023/11/20	2040	01/08/2024		Bond Future	12.5171	76.3321	12.4934	76.4623	0.189	0.0000	0.0000
2023/11/20	2040	01/08/2024	12.33 Call	Bond Future	3326.3100	3.3263	3367.2100	3.3672	1.230	0.0000	0.0000
2023/11/20	2040	01/08/2024	12.33 Put	Bond Future	4365.0000	4.3650	4275.6600	4.2757	2.047	0.0000	0.0000
2023/11/20	2040	01/08/2024	12.34 Call	Bond Future	3353.9300	3.3539	3395.1200	3.3951	1.228	0.0000	0.0000
2023/11/20	2040	01/08/2024	12.34 Put	Bond Future	4336.5600	4.3366	4247.5100	4.2475	2.053	0.0000	0.0000
2023/11/20	2040	01/08/2024	12.32 Call	Bond Future	3299.0400	3.2990	3339.6600	3.3397	1.231	0.0000	0.0000
2023/11/20	2040	01/08/2024	12.32 Put	Bond Future	4393.8600	4.3939	4304.2400	4.3042	2.040	0.0000	0.0000
2023/11/20	2040	07/11/2024		Bond Future	12.6411	78.1659	12.6165	78.2994	0.195	0.0000	0.0000
2023/11/20	2040	07/11/2024	12.85 Call	Bond Future	4981.1800	4.9812	5038.9400	5.0389	1.160	0.0000	0.0000
2023/11/20	2040	07/11/2024	12.85 Put	Bond Future	3866.0500	3.8661	3790.2800	3.7903	1.960	0.0000	0.0000
2023/11/20	2040	07/11/2024	12.86 Call	Bond Future	5011.8700	5.0119	5069.8800	5.0699	1.157	0.0000	0.0000
2023/11/20	2040	07/11/2024	12.86 Put	Bond Future	3843.9900	3.8440	3768.4700	3.7685	1.965	0.0000	0.0000
2023/11/20	2040	07/11/2024	12.84 Call	Bond Future	4950.5600	4.9506	5008.0600	5.0081	1.161	0.0000	0.0000
2023/11/20	2040	07/11/2024	12.84 Put	Bond Future	3888.2400	3.8882	3812.2100	3.8122	1.955	0.0000	0.0000
2023/11/20	2040	06/02/2025		Bond Future	12.7841	75.2966	12.7583	75.4333	0.202	0.0000	0.0000
2023/11/20	2040	06/02/2025	12.95 Call	Bond Future	5210.3200	5.2103	5271.3400	5.2713	1.171	0.0000	0.0000
2023/11/20	2040	06/02/2025	12.95 Put	Bond Future	4339.1200	4.3391	4263.4300	4.2634	1.744	0.0000	0.0000
2023/11/20	2044	01/02/2024	13.00 Call	Bond Future	4608.4700	4.6085	4645.4600	4.6455	0.803	0.0000	0.0000
2023/11/20	2044	01/02/2024	13.00 Put	Bond Future	869.1800	0.8692	810.4200	0.8104	6.760	0.0000	0.0000
2023/11/20	2044	01/02/2024	13.25 Call	Bond Future	5645.2400	5.6452	5693.0400	5.6930	0.847	0.0000	0.0000
2023/11/20	2044	01/02/2024	13.25 Put	Bond Future	612.8700	0.6129	564.9200	0.5649	7.824	0.0000	0.0000
2023/11/20	2044	01/02/2024		Bond Future	12.3191	73.8254	12.3025	73.9212	0.135	0.0000	0.0000
2023/11/20	2044	01/02/2024	12.28 Call	Bond Future	2027.5300	2.0275	2032.9100	2.0329	0.265	0.0000	0.0000
2023/11/20	2044	01/02/2024	12.28 Put	Bond Future	2252.5500	2.2526	2162.1800	2.1622	4.012	0.0000	0.0000
2023/11/20	2044	01/02/2024	12.29 Call	Bond Future	2057.2300	2.0572	2062.9800	2.0630	0.280	0.0000	0.0000
2023/11/20	2044	01/02/2024	12.29 Put	Bond Future	2224.6200	2.2246	2134.6200	2.1346	4.046	0.0000	0.0000
2023/11/20	2044	01/02/2024	12.27 Call	Bond Future	1997.9100	1.9979	2002.9200	2.0029	0.251	0.0000	0.0000
2023/11/20	2044	01/02/2024	12.27 Put	Bond Future	2280.6400	2.2806	2189.9000	2.1899	3.979	0.0000	0.0000
2023/11/20	2044	02/05/2024	11.66 Call	Bond Future	1265.0700	1.2651	1270.8700	1.2709	0.458	0.0000	0.0000
2023/11/20	2044	02/05/2024	11.66 Put	Bond Future	5819.4600	5.8195	5727.3400	5.7273	1.583	0.0000	0.0000
2023/11/20	2044	02/05/2024	11.67 Call	Bond Future	1283.1400	1.2831	1289.1000	1.2891	0.464	0.0000	0.0000
2023/11/20	2044	02/05/2024	11.67 Put	Bond Future	5775.0900	5.7751	5683.1300	5.6831	1.592	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/11/20	2044	02/05/2024	11.65 Call	Bond Future		1247.1600	1.2472	1252.8000	1.2528	0.452	0.0000	0.0000
2023/11/20	2044	02/05/2024	11.65 Put	Bond Future		5864.0700	5.8641	5771.7900	5.7718	1.574	0.0000	0.0000
2023/11/20	2044	02/05/2024		Bond Future		12.4261	75.4560	12.4088	75.5539	0.139	0.0000	0.0000
2023/11/20	2044	01/08/2024		Bond Future		12.5416	72.7326	12.5236	72.8329	0.144	0.0000	0.0000
2023/11/20	2044	01/08/2024	12.29 Call	Bond Future		3193.7200	3.1937	3218.5400	3.2185	0.777	0.0000	0.0000
2023/11/20	2044	01/08/2024	12.29 Put	Bond Future		4615.5400	4.6155	4540.0800	4.5401	1.635	0.0000	0.0000
2023/11/20	2044	01/08/2024	12.30 Call	Bond Future		3221.0600	3.2211	3246.1000	3.2461	0.777	0.0000	0.0000
2023/11/20	2044	01/08/2024	12.30 Put	Bond Future		4585.4700	4.5855	4510.2300	4.5102	1.641	0.0000	0.0000
2023/11/20	2044	01/08/2024	12.28 Call	Bond Future		3166.7300	3.1667	3191.3400	3.1913	0.777	0.0000	0.0000
2023/11/20	2044	01/08/2024	12.28 Put	Bond Future		4646.0200	4.6460	4570.3500	4.5704	1.629	0.0000	0.0000
2023/11/20	2044	07/11/2024		Bond Future		12.6589	74.4800	12.6402	74.5828	0.148	0.0000	0.0000
2023/11/20	2044	07/11/2024	12.91 Call	Bond Future		5180.2700	5.1803	5221.1400	5.2211	0.789	0.0000	0.0000
2023/11/20	2044	07/11/2024	12.91 Put	Bond Future		3827.3400	3.8273	3765.4500	3.7655	1.617	0.0000	0.0000
2023/11/20	2044	07/11/2024	12.92 Call	Bond Future		5211.2100	5.2112	5252.2700	5.2523	0.788	0.0000	0.0000
2023/11/20	2044	07/11/2024	12.92 Put	Bond Future		3805.2800	3.8053	3743.5800	3.7436	1.621	0.0000	0.0000
2023/11/20	2044	07/11/2024	12.90 Call	Bond Future		5149.3800	5.1494	5190.0600	5.1901	0.790	0.0000	0.0000
2023/11/20	2044	07/11/2024	12.90 Put	Bond Future		3849.5200	3.8495	3787.4400	3.7874	1.613	0.0000	0.0000
2023/11/20	2044	06/02/2025		Bond Future		12.7937	71.6584	12.7741	71.7637	0.153	0.0000	0.0000
2023/11/20	2044	06/02/2025	13.02 Call	Bond Future		5472.2100	5.4722	5516.5800	5.5166	0.811	0.0000	0.0000
2023/11/20	2044	06/02/2025	13.02 Put	Bond Future		4272.9600	4.2730	4211.9800	4.2120	1.427	0.0000	0.0000
2023/11/20	2046	01/02/2024		Bond Future		116.2349	116.2349	116.2331	116.2331	0.002	0.0000	0.0000
2023/11/20	2046	02/05/2024		Bond Future		116.6805	116.6805	116.6789	116.6789	0.001	0.0000	0.0000
2023/11/20	2046	01/08/2024		Bond Future		119.2719	119.2719	119.2706	119.2706	0.001	0.0000	0.0000
2023/11/20	2046	07/11/2024		Bond Future		119.9613	119.9613	119.9611	119.9611	0.000	0.0000	0.0000
2023/11/20	2046	06/02/2025		Bond Future		122.5138	122.5138	122.5142	122.5142	0.000	0.0000	0.0000
2023/11/20	2046	06/02/2025	114.01 Call	Bond Future		8503.8200	8.5038	8504.2400	8.5042	0.005	0.0000	0.0000
2023/11/20	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	2050	01/02/2024		Bond Future		116.5512	116.5512	116.5492	116.5492	0.002	0.0000	0.0000
2023/11/20	2050	02/05/2024		Bond Future		119.1536	119.1536	119.1516	119.1516	0.002	0.0000	0.0000
2023/11/20	2050	01/08/2024		Bond Future		119.4928	119.4928	119.4910	119.4910	0.002	0.0000	0.0000
2023/11/20	2050	07/11/2024		Bond Future		122.3946	122.3946	122.3932	122.3932	0.001	0.0000	0.0000
2023/11/20	2050	06/02/2025		Bond Future		122.6346	122.6346	122.6358	122.6358	0.001	0.0000	0.0000
2023/11/20	2050	06/02/2025	115.60 Call	Bond Future		7034.6400	7.0346	7035.8000	7.0358	0.016	0.0000	0.0000
2023/11/20	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	8608	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
2023/11/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	AL37	01/02/2024		Index Future	936.7870	936.7870	937.6100	0.088	0.0000	0.0000
2023/11/20	AL37	02/05/2024		Index Future	957.4790	957.4790	958.3220	0.088	0.0000	0.0000
2023/11/20	AL37	01/08/2024		Index Future	978.5290	978.5290	979.3980	0.089	0.0000	0.0000
2023/11/20	AL37	07/11/2024		Index Future	1002.0720	1002.0720	1002.9650	0.089	0.0000	0.0000
2023/11/20	AL37	06/02/2025		Index Future	1023.2240	1023.2240	1024.1500	0.090	0.0000	0.0000
2023/11/20	AL7T	01/02/2024		Index Future	1073.0150	1073.0150	1075.0670	0.191	0.0000	0.0000
2023/11/20	AL7T	02/05/2024		Index Future	1096.7160	1096.7160	1098.8150	0.191	0.0000	0.0000
2023/11/20	AL7T	01/08/2024		Index Future	1120.8280	1120.8280	1122.9810	0.192	0.0000	0.0000
2023/11/20	AL7T	07/11/2024		Index Future	1147.7930	1147.7930	1150.0040	0.193	0.0000	0.0000
2023/11/20	AL7T	06/02/2025		Index Future	1172.0220	1172.0220	1174.2940	0.194	0.0000	0.0000
2023/11/20	ALBI	01/02/2024		Index Future	937.1960	937.1960	938.6730	0.158	0.0000	0.0000
2023/11/20	ALBI	02/05/2024		Index Future	957.8970	957.8970	959.4080	0.158	0.0000	0.0000
2023/11/20	ALBI	01/08/2024		Index Future	978.9570	978.9570	980.5070	0.158	0.0000	0.0000
2023/11/20	ALBI	07/11/2024		Index Future	1002.5090	1002.5090	1004.1020	0.159	0.0000	0.0000
2023/11/20	ALBI	06/02/2025		Index Future	1023.6710	1023.6710	1025.3100	0.160	0.0000	0.0000
2023/11/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/11/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2023/11/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/20	ES33	01/02/2024		Bond Future	12.5391	75.2580	12.5012	75.4255	0.302	0.0000
2023/11/20	ES33	02/05/2024		Bond Future	12.6794	73.1395	12.6399	73.3108	0.312	0.0000
2023/11/20	ES33	01/08/2024		Bond Future	12.8282	74.7632	12.7868	74.9385	0.322	0.0000
2023/11/20	ES33	07/11/2024		Bond Future	12.9977	72.7738	12.9544	72.9535	0.334	0.0000
2023/11/20	ES33	06/02/2025		Bond Future	13.1939	74.3176	13.1483	74.5015	0.345	0.0000
2023/11/20	ES33	06/02/2025	13.34 Call	Bond Future	586.0200	0.5860	769.9200	0.7699	31.381	0.0000
2023/11/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/20	ES42	01/02/2024		Bond Future	12.9876	71.3209	12.9655	71.4343	0.170	0.0000
2023/11/20	ES42	02/05/2024		Bond Future	13.1193	68.6508	13.0963	68.7669	0.175	0.0000
2023/11/20	ES42	01/08/2024		Bond Future	13.2554	70.1742	13.2315	70.2930	0.181	0.0000
2023/11/20	ES42	07/11/2024		Bond Future	13.4073	67.6085	13.3823	67.7303	0.187	0.0000
2023/11/20	ES42	06/02/2025		Bond Future	13.5733	69.0396	13.5471	69.1644	0.193	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	
2023/11/20	ES42	06/02/2025	13.71 Call	Bond Future	646.0700	0.6461	770.8700	0.7709	19.317	0.0000	0.0000
2023/11/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	01/02/2024		GOVI	923.6550	923.6550	925.1090	925.1090	0.157	0.0000	0.0000
2023/11/20	GOVI	01/02/2024	879.99 Call	GOVI	436650.0000	43.6650	451190.0000	45.1190	3.330	0.0000	0.0000
2023/11/20	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	01/02/2024	880.00 Call	GOVI	436550.0000	43.6550	451090.0000	45.1090	3.331	0.0000	0.0000
2023/11/20	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	01/02/2024	879.98 Call	GOVI	436750.0000	43.6750	451290.0000	45.1290	3.329	0.0000	0.0000
2023/11/20	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	02/05/2024		GOVI	944.0570	944.0570	945.5440	945.5440	0.158	0.0000	0.0000
2023/11/20	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	02/05/2024	950.98 Put	GOVI	69230.0000	6.9230	54360.0000	5.4360	21.479	0.0000	0.0000
2023/11/20	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	02/05/2024	950.99 Put	GOVI	69330.0000	6.9330	54460.0000	5.4460	21.448	0.0000	0.0000
2023/11/20	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	02/05/2024	950.97 Put	GOVI	69130.0000	6.9130	54260.0000	5.4260	21.510	0.0000	0.0000
2023/11/20	GOVI	01/08/2024		GOVI	964.8130	964.8130	966.3390	966.3390	0.158	0.0000	0.0000
2023/11/20	GOVI	01/08/2024	943.38 Call	GOVI	214330.0000	21.4330	229590.0000	22.9590	7.120	0.0000	0.0000
2023/11/20	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	01/08/2024	943.39 Call	GOVI	214230.0000	21.4230	229490.0000	22.9490	7.123	0.0000	0.0000
2023/11/20	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	01/08/2024	943.37 Call	GOVI	214430.0000	21.4430	229690.0000	22.9690	7.117	0.0000	0.0000
2023/11/20	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	07/11/2024		GOVI	988.0250	988.0250	989.5920	989.5920	0.159	0.0000	0.0000
2023/11/20	GOVI	07/11/2024	948.79 Call	GOVI	392350.0000	39.2350	408020.0000	40.8020	3.994	0.0000	0.0000
2023/11/20	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	07/11/2024	948.80 Call	GOVI	392250.0000	39.2250	407920.0000	40.7920	3.995	0.0000	0.0000
2023/11/20	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	07/11/2024	948.78 Call	GOVI	392450.0000	39.2450	408120.0000	40.8120	3.993	0.0000	0.0000
2023/11/20	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GOVI	06/02/2025		GOVI	1008.8810	1008.8810	1010.4940	1010.4940	0.160	0.0000	0.0000
2023/11/20	GOVI	06/02/2025	972.00 Call	GOVI	368810.0000	36.8810	384940.0000	38.4940	4.374	0.0000	0.0000
2023/11/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/20	IGOV	01/02/2024		Index Future	346.9620	346.9620	347.3960	347.3960	0.125	0.0000	0.0000
2023/11/20	IGOV	02/05/2024		Index Future	354.7090	354.7090	355.1530	355.1530	0.125	0.0000	0.0000
2023/11/20	IGOV	01/08/2024		Index Future	362.5890	362.5890	363.0460	363.0460	0.126	0.0000	0.0000

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2023/11/20	IGOV	07/11/2024		Index Future	371.3980	371.3980	371.8680	371.8680	0.127	0.0000	0.0000
2023/11/20	IGOV	06/02/2025		Index Future	379.3160	379.3160	379.8000	379.8000	0.128	0.0000	0.0000
2023/11/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/20	JBAF	15/11/2023		Jibar Tradeable Future	8.3580	8.3580	8.3580	91.6420	0.000	0.0000	0.0000
2023/11/20	JBAF	20/12/2023		Jibar Tradeable Future	8.3200	91.6800	8.3400	91.6600	0.240	0.0000	0.0000
2023/11/20	JBAF	17/01/2024		Jibar Tradeable Future	8.3000	91.7000	8.3200	91.6800	0.241	0.0000	0.0000
2023/11/20	JBAF	21/02/2024		Jibar Tradeable Future	8.2500	91.7500	8.2700	91.7300	0.242	0.0000	0.0000
2023/11/20	JBAF	20/03/2024		Jibar Tradeable Future	8.2300	91.7700	8.2400	91.7600	0.122	0.0000	0.0000
2023/11/20	JBAF	17/04/2024		Jibar Tradeable Future	8.1500	91.8500	8.1800	91.8200	0.368	0.0000	0.0000
2023/11/20	JBAF	15/05/2024		Jibar Tradeable Future	8.3700	91.6300	8.1600	91.8400	2.509	0.0000	0.0000
2023/11/20	JBAF	19/06/2024		Jibar Tradeable Future	8.0000	92.0000	8.0500	91.9500	0.625	0.0000	0.0000
2023/11/20	JBAF	18/09/2024		Jibar Tradeable Future	7.8300	92.1700	7.8700	92.1300	0.511	0.0000	0.0000
2023/11/20	JBAF	18/12/2024		Jibar Tradeable Future	7.5300	92.4700	7.5700	92.4300	0.531	0.0000	0.0000
2023/11/20	JBAF	19/03/2025		Jibar Tradeable Future	7.4200	92.5800	7.4700	92.5300	0.674	0.0000	0.0000
2023/11/20	JBAF	18/06/2025		Jibar Tradeable Future	7.3400	92.6600	7.3800	92.6200	0.545	0.0000	0.0000
2023/11/20	JBAF	17/09/2025		Jibar Tradeable Future	7.3200	92.6800	7.3600	92.6400	0.546	0.0000	0.0000
2023/11/20	R035	01/02/2024	10.62 Put	Bond Future	6365.9500	6.3660	6194.4000	6.1944	2.695	0.0000	0.0000
2023/11/20	R035	01/02/2024	10.62 Call	Bond Future	186.9300	0.1869	188.3800	0.1884	0.776	0.0000	0.0000
2023/11/20	R035	01/02/2024	11.12 Put	Bond Future	3946.8800	3.9469	3788.3800	3.7884	4.016	0.0000	0.0000

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2023/11/20	R035	01/02/2024	11.12 Call	Bond Future	658.1600	0.6582	672.6600	0.6727	2.203	0.0000	0.0000
2023/11/20	R035	01/02/2024	13.46 Call	Bond Future	8773.2200	8.7732	8923.8900	8.9239	1.717	0.0000	0.0000
2023/11/20	R035	01/02/2024	13.46 Put	Bond Future	149.1500	0.1492	126.8200	0.1268	14.972	0.0000	0.0000
2023/11/20	R035	01/02/2024		Bond Future	11.7182	86.5068	11.6859	86.6798	0.276	0.0000	0.0000
2023/11/20	R035	01/02/2024	12.19 Call	Bond Future	3498.5100	3.4985	3584.8400	3.5848	2.468	0.0000	0.0000
2023/11/20	R035	01/02/2024	12.19 Put	Bond Future	1027.5900	1.0276	940.9200	0.9409	8.434	0.0000	0.0000
2023/11/20	R035	01/02/2024	12.20 Call	Bond Future	3535.2900	3.5353	3622.3500	3.6224	2.463	0.0000	0.0000
2023/11/20	R035	01/02/2024	12.20 Put	Bond Future	1013.1400	1.0131	927.2000	0.9272	8.483	0.0000	0.0000
2023/11/20	R035	01/02/2024	12.18 Call	Bond Future	3461.8600	3.4619	3547.4600	3.5475	2.473	0.0000	0.0000
2023/11/20	R035	01/02/2024	12.18 Put	Bond Future	1042.2300	1.0422	954.8300	0.9548	8.386	0.0000	0.0000
2023/11/20	R035	02/05/2024		Bond Future	11.8203	83.9057	11.7867	84.0825	0.284	0.0000	0.0000
2023/11/20	R035	02/05/2024	11.20 Call	Bond Future	1382.3700	1.3824	1418.8700	1.4189	2.640	0.0000	0.0000
2023/11/20	R035	02/05/2024	11.20 Put	Bond Future	4733.5300	4.7335	4593.1600	4.5932	2.965	0.0000	0.0000
2023/11/20	R035	02/05/2024	11.21 Call	Bond Future	1400.8800	1.4009	1437.8100	1.4378	2.636	0.0000	0.0000
2023/11/20	R035	02/05/2024	11.21 Put	Bond Future	4696.5300	4.6965	4556.5900	4.5566	2.980	0.0000	0.0000
2023/11/20	R035	02/05/2024	11.19 Call	Bond Future	1364.0200	1.3640	1400.0800	1.4001	2.644	0.0000	0.0000
2023/11/20	R035	02/05/2024	11.19 Put	Bond Future	4770.7500	4.7708	4629.9400	4.6299	2.952	0.0000	0.0000
2023/11/20	R035	01/08/2024		Bond Future	11.9284	85.7493	11.8933	85.9302	0.294	0.0000	0.0000
2023/11/20	R035	01/08/2024	11.80 Call	Bond Future	3179.1200	3.1791	3248.1800	3.2482	2.172	0.0000	0.0000
2023/11/20	R035	01/08/2024	11.80 Put	Bond Future	3844.7300	3.8447	3732.8100	3.7328	2.911	0.0000	0.0000
2023/11/20	R035	01/08/2024	11.81 Call	Bond Future	3205.4900	3.2055	3274.9700	3.2750	2.168	0.0000	0.0000
2023/11/20	R035	01/08/2024	11.81 Put	Bond Future	3818.9800	3.8190	3707.4800	3.7075	2.920	0.0000	0.0000
2023/11/20	R035	01/08/2024	11.79 Call	Bond Future	3152.5700	3.1526	3221.2200	3.2212	2.178	0.0000	0.0000
2023/11/20	R035	01/08/2024	11.79 Put	Bond Future	3870.3400	3.8703	3758.0100	3.7580	2.902	0.0000	0.0000
2023/11/20	R035	07/11/2024		Bond Future	12.0527	83.2930	12.0160	83.4784	0.304	0.0000	0.0000
2023/11/20	R035	07/11/2024	12.18 Call	Bond Future	4235.5800	4.2356	4321.7000	4.3217	2.033	0.0000	0.0000
2023/11/20	R035	07/11/2024	12.18 Put	Bond Future	3596.1600	3.5962	3496.8600	3.4969	2.761	0.0000	0.0000
2023/11/20	R035	07/11/2024	12.19 Call	Bond Future	4263.9600	4.2640	4350.4600	4.3505	2.029	0.0000	0.0000
2023/11/20	R035	07/11/2024	12.19 Put	Bond Future	3574.6200	3.5746	3475.7000	3.4757	2.767	0.0000	0.0000
2023/11/20	R035	07/11/2024	12.17 Call	Bond Future	4207.2700	4.2073	4293.0200	4.2930	2.038	0.0000	0.0000
2023/11/20	R035	07/11/2024	12.17 Put	Bond Future	3617.8100	3.6178	3518.1400	3.5181	2.755	0.0000	0.0000
2023/11/20	R035	06/02/2025		Bond Future	12.2011	85.0431	12.1627	85.2328	0.315	0.0000	0.0000
2023/11/20	R035	06/02/2025	12.41 Call	Bond Future	4721.6600	4.7217	4815.2400	4.8152	1.982	0.0000	0.0000
2023/11/20	R035	06/02/2025	12.41 Put	Bond Future	3699.7000	3.6997	3603.5100	3.6035	2.600	0.0000	0.0000
2023/11/20	R053	01/02/2024	12.93 Call	Bond Future	5990.0500	5.9901	6035.3200	6.0353	0.756	0.0000	0.0000
2023/11/20	R053	01/02/2024	12.93 Put	Bond Future	1223.7400	1.2237	1143.5100	1.1435	6.556	0.0000	0.0000
2023/11/20	R053	01/02/2024	12.94 Call	Bond Future	6042.2800	6.0423	6088.1300	6.0881	0.759	0.0000	0.0000
2023/11/20	R053	01/02/2024	12.94 Put	Bond Future	1207.5400	1.2075	1127.8900	1.1279	6.596	0.0000	0.0000

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2023/11/20	R053	01/02/2024	12.92 Call	Bond Future	5937.8000	5.9378	5982.4900	5.9825	0.753	0.0000	0.0000
2023/11/20	R053	01/02/2024	12.92 Put	Bond Future	1240.0100	1.2400	1159.2000	1.1592	6.517	0.0000	0.0000
2023/11/20	R053	01/02/2024		Bond Future	12.2665	98.9946	12.2498	99.1201	0.136	0.0000	0.0000
2023/11/20	R053	02/05/2024		Bond Future	12.3694	95.3164	12.3522	95.4448	0.140	0.0000	0.0000
2023/11/20	R053	02/05/2024	13.03 Call	Bond Future	7103.5400	7.1035	7156.0300	7.1560	0.739	0.0000	0.0000
2023/11/20	R053	02/05/2024	13.03 Put	Bond Future	2430.9400	2.4309	2355.0700	2.3551	3.121	0.0000	0.0000
2023/11/20	R053	02/05/2024	13.04 Call	Bond Future	7151.0800	7.1511	7203.9100	7.2039	0.739	0.0000	0.0000
2023/11/20	R053	02/05/2024	13.04 Put	Bond Future	2411.0600	2.4111	2335.5300	2.3355	3.133	0.0000	0.0000
2023/11/20	R053	02/05/2024	13.02 Call	Bond Future	7055.8500	7.0559	7108.0000	7.1080	0.739	0.0000	0.0000
2023/11/20	R053	02/05/2024	13.02 Put	Bond Future	2450.7700	2.4508	2374.5600	2.3746	3.110	0.0000	0.0000
2023/11/20	R053	01/08/2024	13.14 Call	Bond Future	8041.3100	8.0413	8098.3800	8.0984	0.710	0.0000	0.0000
2023/11/20	R053	01/08/2024	13.14 Put	Bond Future	3428.8100	3.4288	3354.5600	3.3546	2.165	0.0000	0.0000
2023/11/20	R053	01/08/2024	13.15 Call	Bond Future	8086.3500	8.0864	8143.6700	8.1437	0.709	0.0000	0.0000
2023/11/20	R053	01/08/2024	13.15 Put	Bond Future	3407.4900	3.4075	3333.4900	3.3335	2.172	0.0000	0.0000
2023/11/20	R053	01/08/2024	13.13 Call	Bond Future	7996.6300	7.9966	8053.4400	8.0534	0.710	0.0000	0.0000
2023/11/20	R053	01/08/2024	13.13 Put	Bond Future	3450.5900	3.4506	3376.0800	3.3761	2.159	0.0000	0.0000
2023/11/20	R053	01/08/2024		Bond Future	12.4774	97.4102	12.4594	97.5415	0.144	0.0000	0.0000
2023/11/20	R053	07/11/2024	12.80 Call	Bond Future	6830.9300	6.8309	6882.4400	6.8824	0.754	0.0000	0.0000
2023/11/20	R053	07/11/2024	12.80 Put	Bond Future	5386.1900	5.3862	5303.0200	5.3030	1.544	0.0000	0.0000
2023/11/20	R053	07/11/2024	12.81 Call	Bond Future	6871.2200	6.8712	6922.9700	6.9230	0.753	0.0000	0.0000
2023/11/20	R053	07/11/2024	12.81 Put	Bond Future	5356.9200	5.3569	5273.9900	5.2740	1.548	0.0000	0.0000
2023/11/20	R053	07/11/2024	12.79 Call	Bond Future	6790.7200	6.7907	6841.9800	6.8420	0.755	0.0000	0.0000
2023/11/20	R053	07/11/2024	12.79 Put	Bond Future	5415.6300	5.4156	5332.2100	5.3322	1.540	0.0000	0.0000
2023/11/20	R053	07/11/2024		Bond Future	12.5954	93.8773	12.5767	94.0120	0.149	0.0000	0.0000
2023/11/20	R053	06/02/2025		Bond Future	12.7282	95.8467	12.7086	95.9846	0.154	0.0000	0.0000
2023/11/20	R053	06/02/2025	12.94 Call	Bond Future	7234.2100	7.2342	7291.4200	7.2914	0.791	0.0000	0.0000
2023/11/20	R053	06/02/2025	12.94 Put	Bond Future	5767.8400	5.7678	5687.0700	5.6871	1.400	0.0000	0.0000
2023/11/20	R186	01/02/2024		Bond Future	8.8513	105.4282	8.8187	105.5114	0.368	0.0000	0.0000
2023/11/20	R186	01/02/2024	9.51 Call	Bond Future	1887.5500	1.8876	1944.1800	1.9442	3.000	0.0000	0.0000
2023/11/20	R186	01/02/2024	9.51 Put	Bond Future	222.2500	0.2223	195.6300	0.1956	11.978	0.0000	0.0000
2023/11/20	R186	01/02/2024	9.52 Call	Bond Future	1908.4500	1.9085	1965.4300	1.9654	2.986	0.0000	0.0000
2023/11/20	R186	01/02/2024	9.52 Put	Bond Future	218.1300	0.2181	191.8600	0.1919	12.043	0.0000	0.0000
2023/11/20	R186	01/02/2024	9.50 Call	Bond Future	1866.8400	1.8668	1923.1100	1.9231	3.014	0.0000	0.0000
2023/11/20	R186	01/02/2024	9.50 Put	Bond Future	226.5700	0.2266	199.5900	0.1996	11.908	0.0000	0.0000
2023/11/20	R186	02/05/2024		Bond Future	8.8370	107.7568	8.8008	107.8420	0.409	0.0000	0.0000
2023/11/20	R186	02/05/2024	8.00 Call	Bond Future	247.9300	0.2479	259.2400	0.2592	4.562	0.0000	0.0000
2023/11/20	R186	02/05/2024	8.00 Put	Bond Future	2242.2600	2.2423	2168.4300	2.1684	3.293	0.0000	0.0000
2023/11/20	R186	02/05/2024	8.01 Call	Bond Future	253.1800	0.2532	264.7100	0.2647	4.554	0.0000	0.0000

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2023/11/20	R186	02/05/2024	8.01 Put	Bond Future	2223.3900	2.2234	2149.7800	2.1498	3.311	0.0000	0.0000
2023/11/20	R186	02/05/2024	7.99 Call	Bond Future	242.7600	0.2428	253.8600	0.2539	4.572	0.0000	0.0000
2023/11/20	R186	02/05/2024	7.99 Put	Bond Future	2261.2100	2.2612	2187.1700	2.1872	3.274	0.0000	0.0000
2023/11/20	R186	02/05/2024	10.40 Call	Bond Future	3799.0700	3.7991	3868.1000	3.8681	1.817	0.0000	0.0000
2023/11/20	R186	02/05/2024	10.40 Put	Bond Future	200.9900	0.2010	184.8800	0.1849	8.015	0.0000	0.0000
2023/11/20	R186	02/05/2024	9.73 Put	Bond Future	410.2400	0.4102	382.6600	0.3827	6.723	0.0000	0.0000
2023/11/20	R186	02/05/2024	9.73 Call	Bond Future	2485.7200	2.4857	2543.2800	2.5433	2.316	0.0000	0.0000
2023/11/20	R186	01/08/2024	8.69 Call	Bond Future	1041.2800	1.0413	1075.6200	1.0756	3.298	0.0000	0.0000
2023/11/20	R186	01/08/2024	8.69 Put	Bond Future	1333.0700	1.3331	1280.1300	1.2801	3.971	0.0000	0.0000
2023/11/20	R186	01/08/2024	8.70 Call	Bond Future	1053.2300	1.0532	1087.8200	1.0878	3.284	0.0000	0.0000
2023/11/20	R186	01/08/2024	8.70 Put	Bond Future	1323.4400	1.3234	1270.7500	1.2708	3.981	0.0000	0.0000
2023/11/20	R186	01/08/2024	8.68 Call	Bond Future	1029.7300	1.0297	1063.8300	1.0638	3.312	0.0000	0.0000
2023/11/20	R186	01/08/2024	8.68 Put	Bond Future	1343.1000	1.3431	1289.9200	1.2899	3.959	0.0000	0.0000
2023/11/20	R186	01/08/2024		Bond Future	8.8255	104.8161	8.7849	104.9034	0.460	0.0000	0.0000
2023/11/20	R186	07/11/2024		Bond Future	8.7905	107.3356	8.7440	107.4252	0.529	0.0000	0.0000
2023/11/20	R186	07/11/2024	9.14 Call	Bond Future	1719.8800	1.7199	1767.0800	1.7671	2.744	0.0000	0.0000
2023/11/20	R186	07/11/2024	9.14 Put	Bond Future	1049.1600	1.0492	1006.7800	1.0068	4.039	0.0000	0.0000
2023/11/20	R186	07/11/2024	9.15 Call	Bond Future	1732.4700	1.7325	1779.8600	1.7799	2.735	0.0000	0.0000
2023/11/20	R186	07/11/2024	9.15 Put	Bond Future	1042.6500	1.0427	1000.4600	1.0005	4.046	0.0000	0.0000
2023/11/20	R186	07/11/2024	9.13 Call	Bond Future	1706.9000	1.7069	1753.9200	1.7539	2.755	0.0000	0.0000
2023/11/20	R186	07/11/2024	9.13 Put	Bond Future	1055.2900	1.0553	1012.7300	1.0127	4.033	0.0000	0.0000
2023/11/20	R186	06/02/2025		Bond Future	8.8324	104.2768	8.7787	104.3688	0.608	0.0000	0.0000
2023/11/20	R186	06/02/2025	9.03 Call	Bond Future	1500.2800	1.5003	1546.6700	1.5467	3.092	0.0000	0.0000
2023/11/20	R186	06/02/2025	9.03 Put	Bond Future	1162.5600	1.1626	1116.9500	1.1170	3.923	0.0000	0.0000
2023/11/20	R202	01/02/2024		Bond Future	260.3648	260.3648	260.1436	260.1436	0.085	0.0000	0.0000
2023/11/20	R202	02/05/2024		Bond Future	266.1783	266.1783	265.9523	265.9523	0.085	0.0000	0.0000
2023/11/20	R202	01/08/2024		Bond Future	266.9903	266.9903	266.7598	266.7598	0.086	0.0000	0.0000
2023/11/20	R202	07/11/2024		Bond Future	273.4747	273.4747	273.2390	273.2390	0.086	0.0000	0.0000
2023/11/20	R202	06/02/2025		Bond Future	274.0647	274.0647	273.8294	273.8294	0.086	0.0000	0.0000
2023/11/20	R202	06/02/2025	266.79 Call	Bond Future	7274.6600	7.2747	7039.4000	7.0394	3.234	0.0000	0.0000
2023/11/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	R209	01/02/2024		Bond Future	11.8007	66.8304	11.7635	67.0058	0.315	0.0000	0.0000
2023/11/20	R209	01/02/2024	12.13 Call	Bond Future	2636.7300	2.6367	2718.7700	2.7188	3.111	0.0000	0.0000
2023/11/20	R209	01/02/2024	12.13 Put	Bond Future	1109.3200	1.1093	1015.9600	1.0160	8.416	0.0000	0.0000
2023/11/20	R209	01/02/2024	12.14 Call	Bond Future	2667.0900	2.6671	2749.8800	2.7499	3.104	0.0000	0.0000
2023/11/20	R209	01/02/2024	12.14 Put	Bond Future	1094.1000	1.0941	1001.4900	1.0015	8.464	0.0000	0.0000
2023/11/20	R209	01/02/2024	12.12 Call	Bond Future	2606.4900	2.6065	2687.7900	2.6878	3.119	0.0000	0.0000
2023/11/20	R209	01/02/2024	12.12 Put	Bond Future	1124.7200	1.1247	1030.6200	1.0306	8.367	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	
2023/11/20	R209	02/05/2024		Bond Future	11.8966	65.1534	11.8581	65.3327	0.324	0.0000	0.0000
2023/11/20	R209	02/05/2024	11.18 Call	Bond Future	1070.2200	1.0702	1106.1100	1.1061	3.354	0.0000	0.0000
2023/11/20	R209	02/05/2024	11.18 Put	Bond Future	4523.0300	4.5230	4379.6200	4.3796	3.171	0.0000	0.0000
2023/11/20	R209	02/05/2024	11.19 Call	Bond Future	1085.4100	1.0854	1121.7300	1.1217	3.346	0.0000	0.0000
2023/11/20	R209	02/05/2024	11.19 Put	Bond Future	4488.3200	4.4883	4345.3400	4.3453	3.186	0.0000	0.0000
2023/11/20	R209	02/05/2024	11.17 Call	Bond Future	1055.3200	1.0553	1090.7700	1.0908	3.359	0.0000	0.0000
2023/11/20	R209	02/05/2024	11.17 Put	Bond Future	4558.0900	4.5581	4414.2400	4.4142	3.156	0.0000	0.0000
2023/11/20	R209	01/08/2024		Bond Future	11.9982	66.5849	11.9582	66.7683	0.333	0.0000	0.0000
2023/11/20	R209	01/08/2024	11.79 Call	Bond Future	2639.6100	2.6396	2709.3800	2.7094	2.643	0.0000	0.0000
2023/11/20	R209	01/08/2024	11.79 Put	Bond Future	3603.0800	3.6031	3489.4400	3.4894	3.154	0.0000	0.0000
2023/11/20	R209	01/08/2024	11.80 Call	Bond Future	2662.3300	2.6623	2732.5200	2.7325	2.636	0.0000	0.0000
2023/11/20	R209	01/08/2024	11.80 Put	Bond Future	3579.0700	3.5791	3465.8500	3.4659	3.163	0.0000	0.0000
2023/11/20	R209	01/08/2024	11.78 Call	Bond Future	2616.9800	2.6170	2686.3200	2.6863	2.650	0.0000	0.0000
2023/11/20	R209	01/08/2024	11.78 Put	Bond Future	3627.2200	3.6272	3513.1500	3.5132	3.145	0.0000	0.0000
2023/11/20	R209	07/11/2024		Bond Future	12.1095	65.0275	12.0679	65.2154	0.344	0.0000	0.0000
2023/11/20	R209	07/11/2024	12.22 Call	Bond Future	3861.6700	3.8617	3950.5300	3.9505	2.301	0.0000	0.0000
2023/11/20	R209	07/11/2024	12.22 Put	Bond Future	3366.2000	3.3662	3267.1200	3.2671	2.943	0.0000	0.0000
2023/11/20	R209	07/11/2024	12.23 Call	Bond Future	3886.2700	3.8863	3975.5000	3.9755	2.296	0.0000	0.0000
2023/11/20	R209	07/11/2024	12.23 Put	Bond Future	3346.2200	3.3462	3247.5100	3.2475	2.950	0.0000	0.0000
2023/11/20	R209	07/11/2024	12.21 Call	Bond Future	3837.1300	3.8371	3925.6200	3.9256	2.306	0.0000	0.0000
2023/11/20	R209	07/11/2024	12.21 Put	Bond Future	3386.2900	3.3863	3286.8400	3.2868	2.937	0.0000	0.0000
2023/11/20	R209	06/02/2025		Bond Future	12.2382	66.3935	12.1949	66.5858	0.354	0.0000	0.0000
2023/11/20	R209	06/02/2025	12.44 Call	Bond Future	4335.9100	4.3359	4432.4100	4.4324	2.226	0.0000	0.0000
2023/11/20	R209	06/02/2025	12.44 Put	Bond Future	3450.3700	3.4504	3354.6000	3.3546	2.776	0.0000	0.0000
2023/11/20	R210	01/02/2024		Bond Future	231.8515	231.8515	231.7985	231.7985	0.023	0.0000	0.0000
2023/11/20	R210	02/05/2024		Bond Future	233.7695	233.7695	233.7156	233.7156	0.023	0.0000	0.0000
2023/11/20	R210	01/08/2024		Bond Future	238.9616	238.9616	238.9072	238.9072	0.023	0.0000	0.0000
2023/11/20	R210	07/11/2024		Bond Future	241.4195	241.4195	241.3655	241.3655	0.022	0.0000	0.0000
2023/11/20	R210	06/02/2025		Bond Future	246.5590	246.5590	246.5050	246.5050	0.022	0.0000	0.0000
2023/11/20	R210	06/02/2025	239.61 Call	Bond Future	6949.0300	6.9490	6895.0000	6.8950	0.778	0.0000	0.0000
2023/11/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	R213	01/02/2024	11.71 Call	Bond Future	4550.8200	4.5508	4670.3500	4.6704	2.627	0.0000	0.0000
2023/11/20	R213	01/02/2024	11.71 Put	Bond Future	328.9500	0.3290	287.4200	0.2874	12.625	0.0000	0.0000
2023/11/20	R213	01/02/2024	11.72 Call	Bond Future	4585.9100	4.5859	4705.9100	4.7059	2.617	0.0000	0.0000
2023/11/20	R213	01/02/2024	11.72 Put	Bond Future	323.8400	0.3238	282.7800	0.2828	12.679	0.0000	0.0000
2023/11/20	R213	01/02/2024	11.70 Call	Bond Future	4515.7700	4.5158	4634.8300	4.6348	2.637	0.0000	0.0000
2023/11/20	R213	01/02/2024	11.70 Put	Bond Future	334.1300	0.3341	292.1300	0.2921	12.570	0.0000	0.0000
2023/11/20	R213	01/02/2024		Bond Future	10.6946	85.0732	10.6572	85.2343	0.350	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	
2023/11/20	R213	02/05/2024		Bond Future	10.7734	83.3936	10.7342	83.5582	0.364	0.0000	0.0000
2023/11/20	R213	02/05/2024	10.29 Call	Bond Future	1325.8800	1.3259	1368.5000	1.3685	3.214	0.0000	0.0000
2023/11/20	R213	02/05/2024	10.29 Put	Bond Future	3383.0300	3.3830	3261.0100	3.2610	3.607	0.0000	0.0000
2023/11/20	R213	02/05/2024	10.30 Call	Bond Future	1342.0300	1.3420	1385.0900	1.3851	3.209	0.0000	0.0000
2023/11/20	R213	02/05/2024	10.30 Put	Bond Future	3355.9700	3.3560	3234.3900	3.2344	3.623	0.0000	0.0000
2023/11/20	R213	02/05/2024	10.28 Call	Bond Future	1309.8600	1.3099	1352.0400	1.3520	3.220	0.0000	0.0000
2023/11/20	R213	02/05/2024	10.28 Put	Bond Future	3410.2400	3.4102	3287.7800	3.2878	3.591	0.0000	0.0000
2023/11/20	R213	01/08/2024		Bond Future	10.8584	85.2262	10.8171	85.3947	0.380	0.0000	0.0000
2023/11/20	R213	01/08/2024	10.87 Call	Bond Future	2696.7800	2.6968	2769.3800	2.7694	2.692	0.0000	0.0000
2023/11/20	R213	01/08/2024	10.87 Put	Bond Future	2649.4400	2.6494	2553.5800	2.5536	3.618	0.0000	0.0000
2023/11/20	R213	01/08/2024	10.88 Call	Bond Future	2718.6700	2.7187	2791.6800	2.7917	2.686	0.0000	0.0000
2023/11/20	R213	01/08/2024	10.88 Put	Bond Future	2630.5900	2.6306	2535.1400	2.5351	3.628	0.0000	0.0000
2023/11/20	R213	01/08/2024	10.86 Call	Bond Future	2674.9700	2.6750	2747.1700	2.7472	2.699	0.0000	0.0000
2023/11/20	R213	01/08/2024	10.86 Put	Bond Future	2668.4000	2.6684	2572.1400	2.5721	3.607	0.0000	0.0000
2023/11/20	R213	07/11/2024		Bond Future	10.9591	83.7121	10.9156	83.8848	0.398	0.0000	0.0000
2023/11/20	R213	07/11/2024	11.22 Call	Bond Future	3478.3500	3.4784	3565.7700	3.5658	2.513	0.0000	0.0000
2023/11/20	R213	07/11/2024	11.22 Put	Bond Future	2454.5000	2.4545	2369.2700	2.3693	3.472	0.0000	0.0000
2023/11/20	R213	07/11/2024	11.23 Call	Bond Future	3501.9200	3.5019	3589.6900	3.5897	2.506	0.0000	0.0000
2023/11/20	R213	07/11/2024	11.23 Put	Bond Future	2439.1400	2.4391	2354.2600	2.3543	3.480	0.0000	0.0000
2023/11/20	R213	07/11/2024	11.21 Call	Bond Future	3454.8400	3.4548	3541.9000	3.5419	2.520	0.0000	0.0000
2023/11/20	R213	07/11/2024	11.21 Put	Bond Future	2469.9500	2.4700	2384.3600	2.3844	3.465	0.0000	0.0000
2023/11/20	R213	06/02/2025		Bond Future	11.0931	85.4728	11.0470	85.6495	0.416	0.0000	0.0000
2023/11/20	R213	06/02/2025	11.35 Call	Bond Future	3765.2600	3.7653	3855.3000	3.8553	2.391	0.0000	0.0000
2023/11/20	R213	06/02/2025	11.35 Put	Bond Future	2789.1000	2.7891	2702.4200	2.7024	3.108	0.0000	0.0000
2023/11/20	R214	01/02/2024	12.15 Call	Bond Future	1886.6700	1.8867	1907.0100	1.9070	1.078	0.0000	0.0000
2023/11/20	R214	01/02/2024	12.15 Put	Bond Future	1718.1600	1.7182	1633.2200	1.6332	4.944	0.0000	0.0000
2023/11/20	R214	01/02/2024	12.16 Call	Bond Future	1913.1300	1.9131	1933.9200	1.9339	1.087	0.0000	0.0000
2023/11/20	R214	01/02/2024	12.16 Put	Bond Future	1696.4900	1.6965	1612.0000	1.6120	4.980	0.0000	0.0000
2023/11/20	R214	01/02/2024	12.14 Call	Bond Future	1860.4900	1.8605	1880.4000	1.8804	1.070	0.0000	0.0000
2023/11/20	R214	01/02/2024	12.14 Put	Bond Future	1740.1600	1.7402	1654.7900	1.6548	4.906	0.0000	0.0000
2023/11/20	R214	01/02/2024		Bond Future	12.1151	62.7272	12.0933	62.8325	0.179	0.0000	0.0000
2023/11/20	R214	02/05/2024		Bond Future	12.2083	60.8082	12.1858	60.9158	0.184	0.0000	0.0000
2023/11/20	R214	02/05/2024	11.47 Call	Bond Future	1091.5400	1.0915	1104.4500	1.1045	1.183	0.0000	0.0000
2023/11/20	R214	02/05/2024	11.47 Put	Bond Future	4787.2800	4.7873	4692.5700	4.6926	1.978	0.0000	0.0000
2023/11/20	R214	02/05/2024	11.48 Call	Bond Future	1106.9400	1.1069	1120.0700	1.1201	1.186	0.0000	0.0000
2023/11/20	R214	02/05/2024	11.48 Put	Bond Future	4750.3000	4.7503	4655.8100	4.6558	1.989	0.0000	0.0000
2023/11/20	R214	02/05/2024	11.46 Call	Bond Future	1076.1400	1.0761	1088.8300	1.0888	1.179	0.0000	0.0000
2023/11/20	R214	02/05/2024	11.46 Put	Bond Future	4824.3200	4.8243	4729.3900	4.7294	1.968	0.0000	0.0000

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	
2023/11/20	R214	02/05/2024	13.52 Call	Bond Future	6631.0100	6.6310	6699.9900	6.7000	1.040	0.0000	0.0000
2023/11/20	R214	02/05/2024	13.52 Put	Bond Future	842.3500	0.8424	803.7100	0.8037	4.587	0.0000	0.0000
2023/11/20	R214	02/05/2024	12.87 Call	Bond Future	4517.9600	4.5180	4570.4700	4.5705	1.162	0.0000	0.0000
2023/11/20	R214	02/05/2024	12.87 Put	Bond Future	1481.7400	1.4817	1426.6300	1.4266	3.719	0.0000	0.0000
2023/11/20	R214	02/05/2024	12.12 Put	Bond Future	2819.2000	2.8192	2741.8100	2.7418	2.745	0.0000	0.0000
2023/11/20	R214	02/05/2024	12.12 Call	Bond Future	2394.9700	2.3950	2425.2000	2.4252	1.262	0.0000	0.0000
2023/11/20	R214	02/05/2024	12.14 Put	Bond Future	2772.0900	2.7721	2695.3000	2.6953	2.770	0.0000	0.0000
2023/11/20	R214	02/05/2024	12.14 Call	Bond Future	2444.3700	2.4444	2475.2000	2.4752	1.261	0.0000	0.0000
2023/11/20	R214	01/08/2024	12.17 Call	Bond Future	2932.9000	2.9329	2968.7700	2.9688	1.223	0.0000	0.0000
2023/11/20	R214	01/08/2024	12.17 Put	Bond Future	3578.4000	3.5784	3504.1400	3.5041	2.075	0.0000	0.0000
2023/11/20	R214	01/08/2024	12.18 Call	Bond Future	2957.0900	2.9571	2993.2100	2.9932	1.221	0.0000	0.0000
2023/11/20	R214	01/08/2024	12.18 Put	Bond Future	3554.6500	3.5547	3480.6400	3.4806	2.082	0.0000	0.0000
2023/11/20	R214	01/08/2024	12.16 Call	Bond Future	2909.0000	2.9090	2944.6300	2.9446	1.225	0.0000	0.0000
2023/11/20	R214	01/08/2024	12.16 Put	Bond Future	3602.5000	3.6025	3528.0000	3.5280	2.068	0.0000	0.0000
2023/11/20	R214	01/08/2024		Bond Future	12.3057	62.1443	12.2824	62.2545	0.189	0.0000	0.0000
2023/11/20	R214	07/11/2024		Bond Future	12.4159	60.3295	12.3916	60.4424	0.195	0.0000	0.0000
2023/11/20	R214	07/11/2024	12.61 Call	Bond Future	4186.4300	4.1864	4235.3100	4.2353	1.168	0.0000	0.0000
2023/11/20	R214	07/11/2024	12.61 Put	Bond Future	3293.6000	3.2936	3229.5700	3.2296	1.944	0.0000	0.0000
2023/11/20	R214	07/11/2024	12.62 Call	Bond Future	4212.5400	4.2125	4261.6500	4.2617	1.166	0.0000	0.0000
2023/11/20	R214	07/11/2024	12.62 Put	Bond Future	3274.2800	3.2743	3210.4800	3.2105	1.949	0.0000	0.0000
2023/11/20	R214	07/11/2024	12.60 Call	Bond Future	4160.6000	4.1606	4209.2700	4.2093	1.170	0.0000	0.0000
2023/11/20	R214	07/11/2024	12.60 Put	Bond Future	3313.2400	3.3132	3249.0000	3.2490	1.939	0.0000	0.0000
2023/11/20	R214	06/02/2025		Bond Future	12.5431	61.5971	12.5179	61.7126	0.201	0.0000	0.0000
2023/11/20	R214	06/02/2025	12.71 Call	Bond Future	4429.2000	4.4292	4480.9400	4.4809	1.168	0.0000	0.0000
2023/11/20	R214	06/02/2025	12.71 Put	Bond Future	3672.7400	3.6727	3608.9300	3.6089	1.737	0.0000	0.0000
2023/11/20	R248	01/02/2024	13.10 Call	Bond Future	5510.4800	5.5105	5581.8200	5.5818	1.295	0.0000	0.0000
2023/11/20	R248	01/02/2024	13.10 Put	Bond Future	681.7500	0.6818	624.4400	0.6244	8.406	0.0000	0.0000
2023/11/20	R248	01/02/2024	13.90 Call	Bond Future	9001.5900	9.0016	9103.7600	9.1038	1.135	0.0000	0.0000
2023/11/20	R248	01/02/2024	13.90 Put	Bond Future	220.6000	0.2206	194.1200	0.1941	12.004	0.0000	0.0000
2023/11/20	R248	01/02/2024	11.50 Put	Bond Future	5079.9700	5.0800	4948.8400	4.9488	2.581	0.0000	0.0000
2023/11/20	R248	01/02/2024	11.50 Call	Bond Future	559.0400	0.5590	556.5600	0.5566	0.444	0.0000	0.0000
2023/11/20	R248	01/02/2024	12.30 Put	Bond Future	1999.5200	1.9995	1897.8000	1.8978	5.087	0.0000	0.0000
2023/11/20	R248	01/02/2024	12.30 Call	Bond Future	2417.7800	2.4178	2444.7100	2.4447	1.114	0.0000	0.0000
2023/11/20	R248	01/02/2024	13.37 Call	Bond Future	6677.5300	6.6775	6761.3200	6.7613	1.255	0.0000	0.0000
2023/11/20	R248	01/02/2024	13.37 Put	Bond Future	466.8800	0.4669	422.0200	0.4220	9.608	0.0000	0.0000
2023/11/20	R248	01/02/2024	12.15 Call	Bond Future	1951.2100	1.9512	1970.2700	1.9703	0.977	0.0000	0.0000
2023/11/20	R248	01/02/2024	12.15 Put	Bond Future	2416.4500	2.4165	2306.8600	2.3069	4.535	0.0000	0.0000
2023/11/20	R248	01/02/2024	12.16 Call	Bond Future	1980.7500	1.9808	2000.3200	2.0003	0.988	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	
2023/11/20	R248	01/02/2024	12.16 Put	Bond Future	2386.5000	2.3865	2277.4200	2.2774	4.571	0.0000	0.0000
2023/11/20	R248	01/02/2024	12.14 Call	Bond Future	1921.9000	1.9219	1940.4500	1.9405	0.965	0.0000	0.0000
2023/11/20	R248	01/02/2024	12.14 Put	Bond Future	2446.7100	2.4467	2336.6100	2.3366	4.500	0.0000	0.0000
2023/11/20	R248	01/02/2024		Bond Future	12.2286	77.0188	12.2068	77.1474	0.178	0.0000	0.0000
2023/11/20	R248	02/05/2024		Bond Future	12.3258	74.2716	12.3032	74.4031	0.184	0.0000	0.0000
2023/11/20	R248	02/05/2024	11.47 Call	Bond Future	1177.6700	1.1777	1190.4300	1.1904	1.083	0.0000	0.0000
2023/11/20	R248	02/05/2024	11.47 Put	Bond Future	6460.8000	6.4608	6342.0300	6.3420	1.838	0.0000	0.0000
2023/11/20	R248	02/05/2024	11.48 Call	Bond Future	1194.9800	1.1950	1207.9800	1.2080	1.088	0.0000	0.0000
2023/11/20	R248	02/05/2024	11.48 Put	Bond Future	6412.5500	6.4126	6294.0200	6.2940	1.848	0.0000	0.0000
2023/11/20	R248	02/05/2024	11.46 Call	Bond Future	1160.3500	1.1604	1172.8800	1.1729	1.080	0.0000	0.0000
2023/11/20	R248	02/05/2024	11.46 Put	Bond Future	6509.1400	6.5091	6390.1400	6.3901	1.828	0.0000	0.0000
2023/11/20	R248	02/05/2024	11.40 Put	Bond Future	6805.0700	6.8051	6684.6900	6.6847	1.769	0.0000	0.0000
2023/11/20	R248	02/05/2024	11.40 Call	Bond Future	1060.3000	1.0603	1071.4500	1.0715	1.052	0.0000	0.0000
2023/11/20	R248	02/05/2024	12.40 Put	Bond Future	3086.6300	3.0866	2997.2400	2.9972	2.896	0.0000	0.0000
2023/11/20	R248	02/05/2024	12.40 Call	Bond Future	3515.2400	3.5152	3557.3800	3.5574	1.199	0.0000	0.0000
2023/11/20	R248	02/05/2024	13.16 Call	Bond Future	6222.4600	6.2225	6290.6400	6.2906	1.096	0.0000	0.0000
2023/11/20	R248	02/05/2024	13.16 Put	Bond Future	1650.3800	1.6504	1587.0300	1.5870	3.839	0.0000	0.0000
2023/11/20	R248	01/08/2024	12.31 Call	Bond Future	3642.2100	3.6422	3686.6100	3.6866	1.219	0.0000	0.0000
2023/11/20	R248	01/08/2024	12.31 Put	Bond Future	4319.3200	4.3193	4229.1500	4.2292	2.088	0.0000	0.0000
2023/11/20	R248	01/08/2024	12.32 Call	Bond Future	3671.5600	3.6716	3716.2500	3.7163	1.217	0.0000	0.0000
2023/11/20	R248	01/08/2024	12.32 Put	Bond Future	4290.5700	4.2906	4200.6900	4.2007	2.095	0.0000	0.0000
2023/11/20	R248	01/08/2024	12.30 Call	Bond Future	3612.7000	3.6127	3656.8000	3.6568	1.221	0.0000	0.0000
2023/11/20	R248	01/08/2024	12.30 Put	Bond Future	4347.9900	4.3480	4257.5200	4.2575	2.081	0.0000	0.0000
2023/11/20	R248	01/08/2024		Bond Future	12.4274	75.9035	12.4039	76.0380	0.189	0.0000	0.0000
2023/11/20	R248	07/11/2024		Bond Future	12.5422	73.2739	12.5177	73.4119	0.195	0.0000	0.0000
2023/11/20	R248	07/11/2024	12.79 Call	Bond Future	5374.9200	5.3749	5435.5700	5.4356	1.128	0.0000	0.0000
2023/11/20	R248	07/11/2024	12.79 Put	Bond Future	4003.9900	4.0040	3926.6400	3.9266	1.932	0.0000	0.0000
2023/11/20	R248	07/11/2024	12.80 Call	Bond Future	5406.6200	5.4066	5467.5300	5.4675	1.127	0.0000	0.0000
2023/11/20	R248	07/11/2024	12.80 Put	Bond Future	3981.3400	3.9813	3904.2500	3.9043	1.936	0.0000	0.0000
2023/11/20	R248	07/11/2024	12.78 Call	Bond Future	5343.2700	5.3433	5403.6700	5.4037	1.130	0.0000	0.0000
2023/11/20	R248	07/11/2024	12.78 Put	Bond Future	4026.7700	4.0268	3949.1700	3.9492	1.927	0.0000	0.0000
2023/11/20	R248	06/02/2025		Bond Future	12.6744	74.8127	12.6488	74.9539	0.201	0.0000	0.0000
2023/11/20	R248	06/02/2025	12.71 Call	Bond Future	5013.6300	5.0136	5073.6100	5.0736	1.196	0.0000	0.0000
2023/11/20	R248	06/02/2025	12.71 Put	Bond Future	4817.3500	4.8174	4736.1000	4.7361	1.687	0.0000	0.0000
2023/11/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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