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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2023 TO 28/11/2023

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
2023/11/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	2025	01/02/2024		Bond Future	175.0834	175.0834	175.1584	0.043	0.0000	0.0000
2023/11/28	2025	02/05/2024		Bond Future	178.9938	178.9938	179.0704	0.043	0.0000	0.0000
2023/11/28	2025	01/08/2024		Bond Future	181.1112	181.1112	181.1901	0.044	0.0000	0.0000
2023/11/28	2025	07/11/2024		Bond Future	185.4182	185.4182	185.4996	0.044	0.0000	0.0000
2023/11/28	2029	01/02/2024		Bond Future	127.3902	127.3902	127.6711	0.221	0.0000	0.0000
2023/11/28	2029	02/05/2024		Bond Future	128.8605	128.8605	129.1476	0.223	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	
2023/11/28	2029	01/08/2024		Bond Future	131.7168	131.7168	132.0106	132.0106	0.223	0.0000	0.0000
2023/11/28	2029	07/11/2024		Bond Future	133.4382	133.4382	133.7396	133.7396	0.226	0.0000	0.0000
2023/11/28	2029	06/02/2025		Bond Future	136.2659	136.2659	136.5743	136.5743	0.226	0.0000	0.0000
2023/11/28	2029	06/02/2025	132.40 Call	Bond Future	3865.8500	3.8659	4174.2800	4.1743	7.978	0.0000	0.0000
2023/11/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.85 Call	Bond Future	6641.2200	6.6412	7140.9000	7.1409	7.524	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.85 Put	Bond Future	69.1500	0.0692	48.0100	0.0480	30.571	0.0000	0.0000
2023/11/28	2030	01/02/2024	10.00 Put	Bond Future	1649.3300	1.6493	1349.8400	1.3498	18.158	0.0000	0.0000
2023/11/28	2030	01/02/2024	10.00 Call	Bond Future	891.6400	0.8916	1112.9700	1.1130	24.823	0.0000	0.0000
2023/11/28	2030	01/02/2024	9.89 Put	Bond Future	1923.8900	1.9239	1593.8200	1.5938	17.156	0.0000	0.0000
2023/11/28	2030	01/02/2024	9.89 Call	Bond Future	705.6100	0.7056	896.3600	0.8964	27.033	0.0000	0.0000
2023/11/28	2030	01/02/2024	10.39 Put	Bond Future	914.1400	0.9141	717.8400	0.7178	21.474	0.0000	0.0000
2023/11/28	2030	01/02/2024	10.39 Call	Bond Future	1766.3700	1.7664	2090.8900	2.0909	18.372	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.86 Call	Bond Future	6677.5200	6.6775	7177.5500	7.1776	7.488	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.86 Put	Bond Future	67.8800	0.0679	47.0900	0.0471	30.628	0.0000	0.0000
2023/11/28	2030	01/02/2024	10.16 Put	Bond Future	1305.6200	1.3056	1050.2900	1.0503	19.556	0.0000	0.0000
2023/11/28	2030	01/02/2024	10.16 Call	Bond Future	1212.7400	1.2127	1478.2300	1.4782	21.892	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.00 Call	Bond Future	3626.6700	3.6267	4062.9400	4.0629	12.029	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.00 Put	Bond Future	326.9500	0.3270	242.4000	0.2424	25.860	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.75 Call	Bond Future	6278.5200	6.2785	6774.2700	6.7743	7.896	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.75 Put	Bond Future	83.3200	0.0833	58.2500	0.0583	30.089	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.36 Call	Bond Future	4876.3600	4.8764	5349.1300	5.3491	9.695	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.36 Put	Bond Future	171.4800	0.1715	123.4300	0.1234	28.021	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.37 Call	Bond Future	4911.8900	4.9119	5385.4300	5.3854	9.641	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.37 Put	Bond Future	168.3800	0.1684	121.1000	0.1211	28.079	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.35 Call	Bond Future	4840.9300	4.8409	5312.9100	5.3129	9.750	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.35 Put	Bond Future	174.6900	0.1747	125.8500	0.1259	27.958	0.0000	0.0000
2023/11/28	2030	01/02/2024		Bond Future	10.1825	90.5258	10.0568	91.0466	1.234	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.31 Call	Bond Future	4699.3800	4.6994	5168.0800	5.1681	9.974	0.0000	0.0000
2023/11/28	2030	01/02/2024	11.31 Put	Bond Future	187.9500	0.1880	135.8300	0.1358	27.731	0.0000	0.0000
2023/11/28	2030	01/02/2024	9.93 Put	Bond Future	1820.6000	1.8206	1501.6100	1.5016	17.521	0.0000	0.0000
2023/11/28	2030	01/02/2024	9.93 Call	Bond Future	770.1400	0.7701	971.9700	0.9720	26.207	0.0000	0.0000
2023/11/28	2030	01/02/2024	9.57 Put	Bond Future	2893.4000	2.8934	2482.0400	2.4820	14.217	0.0000	0.0000
2023/11/28	2030	01/02/2024	9.57 Call	Bond Future	318.6100	0.3186	428.0700	0.4281	34.355	0.0000	0.0000
2023/11/28	2030	01/02/2024	10.07 Put	Bond Future	1491.5000	1.4915	1211.5100	1.2115	18.772	0.0000	0.0000
2023/11/28	2030	01/02/2024	10.07 Call	Bond Future	1025.4100	1.0254	1266.2400	1.2662	23.486	0.0000	0.0000
2023/11/28	2030	01/02/2024	12.10 Call	Bond Future	7548.3800	7.5484	8055.4600	8.0555	6.718	0.0000	0.0000
2023/11/28	2030	01/02/2024	12.10 Put	Bond Future	43.3600	0.0434	29.6200	0.0296	31.688	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	
2023/11/28	2030	02/05/2024		Bond Future	10.2513	92.5258	10.1187	93.0581	1.294	0.0000	0.0000
2023/11/28	2030	02/05/2024	9.82 Call	Bond Future	1208.2000	1.2082	1410.7100	1.4107	16.761	0.0000	0.0000
2023/11/28	2030	02/05/2024	9.82 Put	Bond Future	2953.5100	2.9535	2623.7200	2.6237	11.166	0.0000	0.0000
2023/11/28	2030	02/05/2024	9.83 Call	Bond Future	1223.5700	1.2236	1427.7900	1.4278	16.691	0.0000	0.0000
2023/11/28	2030	02/05/2024	9.83 Put	Bond Future	2927.9400	2.9279	2599.8600	2.5999	11.205	0.0000	0.0000
2023/11/28	2030	02/05/2024	9.81 Call	Bond Future	1193.1900	1.1932	1394.0000	1.3940	16.830	0.0000	0.0000
2023/11/28	2030	02/05/2024	9.81 Put	Bond Future	2979.4600	2.9795	2647.9700	2.6480	11.126	0.0000	0.0000
2023/11/28	2030	02/05/2024	10.62 Put	Bond Future	1386.1200	1.3861	1189.9000	1.1899	14.156	0.0000	0.0000
2023/11/28	2030	02/05/2024	10.62 Call	Bond Future	2845.6300	2.8456	3181.7100	3.1817	11.810	0.0000	0.0000
2023/11/28	2030	02/05/2024	11.12 Put	Bond Future	831.7000	0.8317	701.1000	0.7011	15.703	0.0000	0.0000
2023/11/28	2030	02/05/2024	11.12 Call	Bond Future	4223.9100	4.2239	4625.6100	4.6256	9.510	0.0000	0.0000
2023/11/28	2030	02/05/2024	13.15 Call	Bond Future	10782.0900	10.7821	11300.6000	11.3006	4.809	0.0000	0.0000
2023/11/28	2030	02/05/2024	13.15 Put	Bond Future	62.2400	0.0622	48.4500	0.0485	22.156	0.0000	0.0000
2023/11/28	2030	02/05/2024	9.66 Put	Bond Future	3389.7600	3.3898	3033.3900	3.0334	10.513	0.0000	0.0000
2023/11/28	2030	02/05/2024	9.66 Call	Bond Future	986.3700	0.9864	1162.3000	1.1623	17.836	0.0000	0.0000
2023/11/28	2030	02/05/2024	10.16 Put	Bond Future	2168.2300	2.1682	1897.1700	1.8972	12.501	0.0000	0.0000
2023/11/28	2030	02/05/2024	10.16 Call	Bond Future	1802.2200	1.8022	2063.4600	2.0635	14.495	0.0000	0.0000
2023/11/28	2030	02/05/2024	11.94 Call	Bond Future	6800.3700	6.8004	7270.5700	7.2706	6.914	0.0000	0.0000
2023/11/28	2030	02/05/2024	11.94 Put	Bond Future	350.6200	0.3506	288.5200	0.2885	17.711	0.0000	0.0000
2023/11/28	2030	02/05/2024	12.38 Call	Bond Future	8244.0800	8.2441	8736.9000	8.7369	5.978	0.0000	0.0000
2023/11/28	2030	02/05/2024	12.38 Put	Bond Future	209.0900	0.2091	169.6100	0.1696	18.882	0.0000	0.0000
2023/11/28	2030	02/05/2024	10.82 Put	Bond Future	1132.0600	1.1321	964.3900	0.9644	14.811	0.0000	0.0000
2023/11/28	2030	02/05/2024	10.82 Call	Bond Future	3371.0100	3.3710	3735.6400	3.7356	10.817	0.0000	0.0000
2023/11/28	2030	01/08/2024	10.38 Call	Bond Future	2520.8500	2.5209	2811.6600	2.8117	11.536	0.0000	0.0000
2023/11/28	2030	01/08/2024	10.38 Put	Bond Future	2333.8700	2.3339	2080.4800	2.0805	10.857	0.0000	0.0000
2023/11/28	2030	01/08/2024	10.39 Call	Bond Future	2542.1700	2.5422	2834.3400	2.8343	11.493	0.0000	0.0000
2023/11/28	2030	01/08/2024	10.39 Put	Bond Future	2316.7100	2.3167	2064.6800	2.0647	10.879	0.0000	0.0000
2023/11/28	2030	01/08/2024	10.37 Call	Bond Future	2499.9100	2.4999	2789.3700	2.7894	11.579	0.0000	0.0000
2023/11/28	2030	01/08/2024	10.37 Put	Bond Future	2351.4200	2.3514	2096.6800	2.0967	10.833	0.0000	0.0000
2023/11/28	2030	01/08/2024		Bond Future	10.3315	90.5492	10.1910	91.0934	1.360	0.0000	0.0000
2023/11/28	2030	07/11/2024		Bond Future	10.4210	92.6783	10.2714	93.2356	1.436	0.0000	0.0000
2023/11/28	2030	07/11/2024	10.75 Call	Bond Future	3390.2200	3.3902	3720.8100	3.7208	9.751	0.0000	0.0000
2023/11/28	2030	07/11/2024	10.75 Put	Bond Future	2179.3200	2.1793	1952.6100	1.9526	10.403	0.0000	0.0000
2023/11/28	2030	07/11/2024	10.76 Call	Bond Future	3412.9800	3.4130	3744.6700	3.7447	9.718	0.0000	0.0000
2023/11/28	2030	07/11/2024	10.76 Put	Bond Future	2165.6000	2.1656	1939.9900	1.9400	10.418	0.0000	0.0000
2023/11/28	2030	07/11/2024	10.74 Call	Bond Future	3367.5300	3.3675	3696.9900	3.6970	9.783	0.0000	0.0000
2023/11/28	2030	07/11/2024	10.74 Put	Bond Future	2193.1400	2.1931	1965.3000	1.9653	10.389	0.0000	0.0000
2023/11/28	2030	06/02/2025		Bond Future	10.5386	90.6080	10.3794	91.1774	1.511	0.0000	0.0000
2023/11/28	2030	06/02/2025	10.68 Call	Bond Future	3208.0100	3.2080	3522.6600	3.5227	9.808	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	
2023/11/28	2030	06/02/2025	10.68 Put	Bond Future	2706.1100	2.7061	2451.3200	2.4513	9.415	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.90 Put	Bond Future	1987.6200	1.9876	1656.3600	1.6564	16.666	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.90 Call	Bond Future	1064.3500	1.0644	1304.7800	1.3048	22.589	0.0000	0.0000
2023/11/28	2032	01/02/2024	12.00 Call	Bond Future	4544.1700	4.5442	5025.8600	5.0259	10.600	0.0000	0.0000
2023/11/28	2032	01/02/2024	12.00 Put	Bond Future	379.4900	0.3795	289.4900	0.2895	23.716	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.55 Call	Bond Future	2904.9800	2.9050	3313.2100	3.3132	14.053	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.55 Put	Bond Future	772.8500	0.7729	609.3900	0.6094	21.150	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.33 Call	Bond Future	2193.7800	2.1938	2552.5200	2.5525	16.353	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.33 Put	Bond Future	1079.6900	1.0797	866.7400	0.8667	19.723	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.59 Put	Bond Future	2951.5200	2.9515	2530.3700	2.5304	14.269	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.59 Call	Bond Future	519.3800	0.5194	669.9200	0.6699	28.985	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.09 Put	Bond Future	1529.7600	1.5298	1253.4600	1.2535	18.062	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.09 Call	Bond Future	1514.5700	1.5146	1809.9600	1.8100	19.503	0.0000	0.0000
2023/11/28	2032	01/02/2024	12.73 Call	Bond Future	7437.0500	7.4371	7978.2000	7.9782	7.276	0.0000	0.0000
2023/11/28	2032	01/02/2024	12.73 Put	Bond Future	112.1200	0.1121	81.5800	0.0816	27.239	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.78 Put	Bond Future	2327.7300	2.3277	1960.9900	1.9610	15.755	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.78 Call	Bond Future	824.4200	0.8244	1029.3700	1.0294	24.860	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.75 Call	Bond Future	3609.1300	3.6091	4054.4500	4.0545	12.339	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.75 Put	Bond Future	565.4800	0.5655	439.1100	0.4391	22.347	0.0000	0.0000
2023/11/28	2032	01/02/2024	12.50 Call	Bond Future	6512.0900	6.5121	7040.4800	7.0405	8.114	0.0000	0.0000
2023/11/28	2032	01/02/2024	12.50 Put	Bond Future	165.0300	0.1650	121.7300	0.1217	26.238	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.84 Call	Bond Future	3939.8300	3.9398	4399.4600	4.3995	11.666	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.84 Put	Bond Future	490.2800	0.4903	378.2200	0.3782	22.856	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.85 Call	Bond Future	3977.0100	3.9770	4438.1400	4.4381	11.595	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.85 Put	Bond Future	482.5200	0.4825	371.9600	0.3720	22.913	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.83 Call	Bond Future	3902.6400	3.9026	4360.7600	4.3608	11.739	0.0000	0.0000
2023/11/28	2032	01/02/2024	11.83 Put	Bond Future	498.0600	0.4981	384.4900	0.3845	22.802	0.0000	0.0000
2023/11/28	2032	01/02/2024		Bond Future	11.0932	87.8891	10.9733	88.4608	1.081	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.01 Put	Bond Future	5423.3200	5.4233	4885.9400	4.8859	9.909	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.01 Call	Bond Future	74.6700	0.0747	108.9800	0.1090	45.949	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.76 Put	Bond Future	2388.4000	2.3884	2015.7800	2.0158	15.601	0.0000	0.0000
2023/11/28	2032	01/02/2024	10.76 Call	Bond Future	787.9300	0.7879	987.0000	0.9870	25.265	0.0000	0.0000
2023/11/28	2032	01/02/2024	12.62 Call	Bond Future	6994.1700	6.9942	7529.7500	7.5298	7.658	0.0000	0.0000
2023/11/28	2032	01/02/2024	12.62 Put	Bond Future	134.9000	0.1349	98.7900	0.0988	26.768	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.54 Put	Bond Future	4231.5800	4.2316	3835.2500	3.8353	9.366	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.55 Call	Bond Future	1172.8500	1.1729	1362.5600	1.3626	16.175	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.55 Put	Bond Future	4198.0800	4.1981	3803.4700	3.8035	9.400	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.56 Call	Bond Future	1188.0100	1.1880	1379.4300	1.3794	16.113	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	
2023/11/28	2032	02/05/2024	10.56 Put	Bond Future	4164.7700	4.1648	3771.8700	3.7719	9.434	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.54 Call	Bond Future	1157.8300	1.1578	1345.8200	1.3458	16.236	0.0000	0.0000
2023/11/28	2032	02/05/2024		Bond Future	11.1881	85.6688	11.0626	86.2531	1.122	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.59 Put	Bond Future	4065.9800	4.0660	3678.2700	3.6783	9.535	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.59 Call	Bond Future	1234.4500	1.2345	1431.0600	1.4311	15.927	0.0000	0.0000
2023/11/28	2032	02/05/2024	11.09 Put	Bond Future	2664.5600	2.6646	2366.6300	2.3666	11.181	0.0000	0.0000
2023/11/28	2032	02/05/2024	11.09 Call	Bond Future	2208.3800	2.2084	2494.7700	2.4948	12.968	0.0000	0.0000
2023/11/28	2032	02/05/2024	13.18 Call	Bond Future	8982.2500	8.9823	9507.4000	9.5074	5.847	0.0000	0.0000
2023/11/28	2032	02/05/2024	13.18 Put	Bond Future	369.2900	0.3693	310.1200	0.3101	16.023	0.0000	0.0000
2023/11/28	2032	02/05/2024	13.35 Call	Bond Future	9596.7500	9.5968	10131.1400	10.1311	5.568	0.0000	0.0000
2023/11/28	2032	02/05/2024	13.35 Put	Bond Future	302.8500	0.3029	252.9200	0.2529	16.487	0.0000	0.0000
2023/11/28	2032	02/05/2024	11.35 Put	Bond Future	2113.5000	2.1135	1860.7700	1.8608	11.958	0.0000	0.0000
2023/11/28	2032	02/05/2024	11.35 Call	Bond Future	2859.5800	2.8596	3191.1700	3.1912	11.596	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.65 Put	Bond Future	3872.6800	3.8727	3495.4400	3.4954	9.741	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.65 Call	Bond Future	1330.6700	1.3307	1537.7500	1.5378	15.562	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.36 Put	Bond Future	4861.2800	4.8613	4435.0300	4.4350	8.768	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.36 Call	Bond Future	908.3800	0.9084	1066.4500	1.0665	17.401	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.86 Put	Bond Future	3250.4400	3.2504	2910.8800	2.9109	10.447	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.86 Call	Bond Future	1712.0700	1.7121	1956.8300	1.9568	14.296	0.0000	0.0000
2023/11/28	2032	02/05/2024	12.90 Call	Bond Future	7958.8000	7.9588	8467.7600	8.4678	6.395	0.0000	0.0000
2023/11/28	2032	02/05/2024	12.90 Put	Bond Future	485.1300	0.4851	409.7700	0.4098	15.534	0.0000	0.0000
2023/11/28	2032	02/05/2024	11.81 Call	Bond Future	4201.9500	4.2020	4603.8300	4.6038	9.564	0.0000	0.0000
2023/11/28	2032	02/05/2024	11.81 Put	Bond Future	1382.1900	1.3822	1199.7500	1.1998	13.199	0.0000	0.0000
2023/11/28	2032	02/05/2024	11.21 Call	Bond Future	2497.4800	2.4975	2805.0800	2.8051	12.316	0.0000	0.0000
2023/11/28	2032	02/05/2024	11.21 Put	Bond Future	2396.0200	2.3960	2119.3000	2.1193	11.549	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.57 Put	Bond Future	4131.6000	4.1316	3740.4300	3.7404	9.468	0.0000	0.0000
2023/11/28	2032	02/05/2024	10.57 Call	Bond Future	1203.2900	1.2033	1396.4400	1.3964	16.052	0.0000	0.0000
2023/11/28	2032	01/08/2024	11.14 Call	Bond Future	2633.8700	2.6339	2924.0500	2.9241	11.017	0.0000	0.0000
2023/11/28	2032	01/08/2024	11.14 Put	Bond Future	3325.4900	3.3255	3018.3500	3.0184	9.236	0.0000	0.0000
2023/11/28	2032	01/08/2024	11.15 Call	Bond Future	2656.6100	2.6566	2948.2600	2.9483	10.978	0.0000	0.0000
2023/11/28	2032	01/08/2024	11.15 Put	Bond Future	3302.5500	3.3026	2996.8800	2.9969	9.256	0.0000	0.0000
2023/11/28	2032	01/08/2024	11.13 Call	Bond Future	2610.9400	2.6109	2899.6500	2.8997	11.058	0.0000	0.0000
2023/11/28	2032	01/08/2024	11.13 Put	Bond Future	3348.2700	3.3483	3039.6600	3.0397	9.217	0.0000	0.0000
2023/11/28	2032	01/08/2024		Bond Future	11.2922	87.5471	11.1607	88.1444	1.165	0.0000	0.0000
2023/11/28	2032	07/11/2024	11.48 Call	Bond Future	3321.5300	3.3215	3651.9200	3.6519	9.947	0.0000	0.0000
2023/11/28	2032	07/11/2024	11.48 Put	Bond Future	3043.3700	3.0434	2762.1000	2.7621	9.242	0.0000	0.0000
2023/11/28	2032	07/11/2024	11.49 Call	Bond Future	3345.8900	3.3459	3677.6100	3.6776	9.914	0.0000	0.0000
2023/11/28	2032	07/11/2024	11.49 Put	Bond Future	3023.9800	3.0240	2744.0400	2.7440	9.257	0.0000	0.0000
2023/11/28	2032	07/11/2024	11.47 Call	Bond Future	3296.9100	3.2969	3625.9800	3.6260	9.981	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	
2023/11/28	2032	07/11/2024	11.47 Put	Bond Future	3062.5400	3.0625	2779.9500	2.7800	9.227	0.0000	0.0000
2023/11/28	2032	07/11/2024		Bond Future	11.4166	85.4385	11.2781	86.0502	1.213	0.0000	0.0000
2023/11/28	2032	07/11/2024	13.36 Call	Bond Future	8910.5600	8.9106	9419.7800	9.4198	5.715	0.0000	0.0000
2023/11/28	2032	07/11/2024	13.36 Put	Bond Future	897.4500	0.8975	795.0100	0.7950	11.415	0.0000	0.0000
2023/11/28	2032	07/11/2024	11.64 Put	Bond Future	2750.0600	2.7501	2489.5700	2.4896	9.472	0.0000	0.0000
2023/11/28	2032	07/11/2024	11.64 Call	Bond Future	3724.8400	3.7248	4076.0100	4.0760	9.428	0.0000	0.0000
2023/11/28	2032	06/02/2025		Bond Future	11.5607	87.2246	11.4151	87.8495	1.259	0.0000	0.0000
2023/11/28	2032	06/02/2025	11.72 Call	Bond Future	3854.0800	3.8541	4202.9800	4.2030	9.053	0.0000	0.0000
2023/11/28	2032	06/02/2025	11.72 Put	Bond Future	3177.2500	3.1773	2901.2400	2.9012	8.687	0.0000	0.0000
2023/11/28	2033	01/02/2024		Bond Future	121.9831	121.9831	121.5831	121.5831	0.328	0.0000	0.0000
2023/11/28	2033	02/05/2024		Bond Future	123.2361	123.2361	122.8272	122.8272	0.332	0.0000	0.0000
2023/11/28	2033	01/08/2024		Bond Future	125.9679	125.9679	125.5501	125.5501	0.332	0.0000	0.0000
2023/11/28	2033	07/11/2024		Bond Future	127.4543	127.4543	127.0273	127.0273	0.335	0.0000	0.0000
2023/11/28	2033	06/02/2025		Bond Future	130.1553	130.1553	129.7198	129.7198	0.335	0.0000	0.0000
2023/11/28	2033	06/02/2025	124.94 Call	Bond Future	5215.3300	5.2153	4779.7900	4.7798	8.351	0.0000	0.0000
2023/11/28	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	2037	01/02/2024	13.93 Call	Bond Future	8760.2200	8.7602	9421.5500	9.4216	7.549	0.0000	0.0000
2023/11/28	2037	01/02/2024	13.93 Put	Bond Future	115.4900	0.1155	82.6800	0.0827	28.409	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.93 Call	Bond Future	4571.2900	4.5713	5128.1100	5.1281	12.181	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.93 Put	Bond Future	596.2000	0.5962	458.8800	0.4589	23.033	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.09 Put	Bond Future	2016.5800	2.0166	1665.0400	1.6650	17.432	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.09 Call	Bond Future	1690.8500	1.6909	2033.4500	2.0335	20.262	0.0000	0.0000
2023/11/28	2037	01/02/2024		Bond Future	12.1512	76.5844	12.0213	77.2785	1.069	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.32 Call	Bond Future	2363.0500	2.3631	2776.1000	2.7761	17.480	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.32 Put	Bond Future	1474.6400	1.4746	1193.5500	1.1936	19.062	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.33 Call	Bond Future	2394.6400	2.3946	2810.5900	2.8106	17.370	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.33 Put	Bond Future	1454.0800	1.4541	1175.8900	1.1759	19.132	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.31 Call	Bond Future	2331.6500	2.3317	2741.7800	2.7418	17.590	0.0000	0.0000
2023/11/28	2037	01/02/2024	12.31 Put	Bond Future	1495.4400	1.4954	1211.4300	1.2114	18.992	0.0000	0.0000
2023/11/28	2037	02/05/2024		Bond Future	12.2655	78.2765	12.1305	78.9859	1.100	0.0000	0.0000
2023/11/28	2037	02/05/2024	11.44 Call	Bond Future	1027.1300	1.0271	1221.9800	1.2220	18.970	0.0000	0.0000
2023/11/28	2037	02/05/2024	11.44 Put	Bond Future	5520.1800	5.5202	5005.6300	5.0056	9.321	0.0000	0.0000
2023/11/28	2037	02/05/2024	11.45 Call	Bond Future	1042.5100	1.0425	1239.4100	1.2394	18.887	0.0000	0.0000
2023/11/28	2037	02/05/2024	11.45 Put	Bond Future	5478.8600	5.4789	4966.3600	4.9664	9.354	0.0000	0.0000
2023/11/28	2037	02/05/2024	11.43 Call	Bond Future	1011.8900	1.0119	1204.7000	1.2047	19.054	0.0000	0.0000
2023/11/28	2037	02/05/2024	11.43 Put	Bond Future	5561.6900	5.5617	5045.1000	5.0451	9.288	0.0000	0.0000
2023/11/28	2037	01/08/2024		Bond Future	12.3904	75.7368	12.2499	76.4620	1.134	0.0000	0.0000
2023/11/28	2037	01/08/2024	12.10 Call	Bond Future	2804.5700	2.8046	3139.1100	3.1391	11.928	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	
2023/11/28	2037	01/08/2024	12.10 Put	Bond Future	4314.4300	4.3144	3923.7700	3.9238	9.055	0.0000	0.0000
2023/11/28	2037	01/08/2024	12.11 Call	Bond Future	2829.1800	2.8292	3165.4800	3.1655	11.887	0.0000	0.0000
2023/11/28	2037	01/08/2024	12.11 Put	Bond Future	4286.3200	4.2863	3897.4200	3.8974	9.073	0.0000	0.0000
2023/11/28	2037	01/08/2024	12.09 Call	Bond Future	2780.0600	2.7801	3112.8500	3.1129	11.971	0.0000	0.0000
2023/11/28	2037	01/08/2024	12.09 Put	Bond Future	4342.6900	4.3427	3950.2800	3.9503	9.036	0.0000	0.0000
2023/11/28	2037	01/08/2024	13.82 Call	Bond Future	8210.4800	8.2105	8777.8200	8.7778	6.910	0.0000	0.0000
2023/11/28	2037	01/08/2024	13.82 Put	Bond Future	1372.1100	1.3721	1214.2500	1.2143	11.505	0.0000	0.0000
2023/11/28	2037	01/08/2024	13.17 Call	Bond Future	5968.9100	5.9689	6466.6000	6.4666	8.338	0.0000	0.0000
2023/11/28	2037	01/08/2024	13.17 Put	Bond Future	2121.9800	2.1220	1894.4700	1.8945	10.722	0.0000	0.0000
2023/11/28	2037	07/11/2024		Bond Future	12.5255	77.5168	12.3789	78.2593	1.170	0.0000	0.0000
2023/11/28	2037	07/11/2024	12.58 Call	Bond Future	4341.5800	4.3416	4744.8700	4.7449	9.289	0.0000	0.0000
2023/11/28	2037	07/11/2024	12.58 Put	Bond Future	4068.0300	4.0680	3728.8300	3.7288	8.338	0.0000	0.0000
2023/11/28	2037	07/11/2024	12.59 Call	Bond Future	4369.0800	4.3691	4773.7700	4.7738	9.263	0.0000	0.0000
2023/11/28	2037	07/11/2024	12.59 Put	Bond Future	4045.5200	4.0455	3707.7200	3.7077	8.350	0.0000	0.0000
2023/11/28	2037	07/11/2024	12.57 Call	Bond Future	4314.4400	4.3144	4716.3300	4.7163	9.315	0.0000	0.0000
2023/11/28	2037	07/11/2024	12.57 Put	Bond Future	4090.9400	4.0909	3750.3400	3.7503	8.326	0.0000	0.0000
2023/11/28	2037	06/02/2025		Bond Future	12.6752	74.8770	12.5224	75.6355	1.206	0.0000	0.0000
2023/11/28	2037	06/02/2025	12.76 Call	Bond Future	4757.2900	4.7573	5175.3000	5.1753	8.787	0.0000	0.0000
2023/11/28	2037	06/02/2025	12.76 Put	Bond Future	4340.9600	4.3410	4000.5200	4.0005	7.843	0.0000	0.0000
2023/11/28	2038	01/02/2024		Bond Future	130.0925	130.0925	130.1661	130.1661	0.057	0.0000	0.0000
2023/11/28	2038	02/05/2024		Bond Future	132.9981	132.9981	133.0733	133.0733	0.057	0.0000	0.0000
2023/11/28	2038	01/08/2024		Bond Future	133.8645	133.8645	133.9418	133.9418	0.058	0.0000	0.0000
2023/11/28	2038	07/11/2024		Bond Future	137.0472	137.0472	137.1269	137.1269	0.058	0.0000	0.0000
2023/11/28	2038	06/02/2025		Bond Future	137.8187	137.8187	137.9011	137.9011	0.060	0.0000	0.0000
2023/11/28	2038	06/02/2025	135.23 Call	Bond Future	2588.7100	2.5887	2671.0700	2.6711	3.182	0.0000	0.0000
2023/11/28	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.30 Put	Bond Future	2238.5600	2.2386	1802.2300	1.8022	19.492	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.30 Call	Bond Future	1714.4400	1.7144	2128.8700	2.1289	24.173	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.90 Put	Bond Future	971.1800	0.9712	738.7300	0.7387	23.935	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.90 Call	Bond Future	3732.5400	3.7325	4350.8500	4.3509	16.565	0.0000	0.0000
2023/11/28	2040	01/02/2024	13.90 Call	Bond Future	7969.6600	7.9697	8759.2800	8.7593	9.908	0.0000	0.0000
2023/11/28	2040	01/02/2024	13.90 Put	Bond Future	204.3300	0.2043	143.1900	0.1432	29.922	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.34 Call	Bond Future	1826.7400	1.8267	2256.7000	2.2567	23.537	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.34 Put	Bond Future	2124.7500	2.1248	1703.9500	1.7040	19.805	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.35 Call	Bond Future	1855.3200	1.8553	2289.1400	2.2891	23.382	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.35 Put	Bond Future	2096.9600	2.0970	1680.0200	1.6800	19.883	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.33 Call	Bond Future	1798.2500	1.7983	2224.3500	2.2244	23.695	0.0000	0.0000
2023/11/28	2040	01/02/2024	12.33 Put	Bond Future	2152.6900	2.1527	1728.0300	1.7280	19.727	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	
2023/11/28	2040	01/02/2024		Bond Future	12.3930	76.7720	12.2425	77.6228	1.214	0.0000	0.0000
2023/11/28	2040	02/05/2024		Bond Future	12.5094	78.4682	12.3532	79.3378	1.249	0.0000	0.0000
2023/11/28	2040	02/05/2024	11.61 Call	Bond Future	986.2000	0.9862	1211.8000	1.2118	22.876	0.0000	0.0000
2023/11/28	2040	02/05/2024	11.61 Put	Bond Future	6211.8600	6.2119	5567.8800	5.5679	10.367	0.0000	0.0000
2023/11/28	2040	02/05/2024	11.62 Call	Bond Future	1001.5700	1.0016	1229.6500	1.2297	22.772	0.0000	0.0000
2023/11/28	2040	02/05/2024	11.62 Put	Bond Future	6166.1200	6.1661	5524.6200	5.5246	10.404	0.0000	0.0000
2023/11/28	2040	02/05/2024	11.60 Call	Bond Future	970.9800	0.9710	1194.1100	1.1941	22.980	0.0000	0.0000
2023/11/28	2040	02/05/2024	11.60 Put	Bond Future	6257.8300	6.2578	5611.3800	5.6114	10.330	0.0000	0.0000
2023/11/28	2040	01/08/2024		Bond Future	12.6362	75.6824	12.4737	76.5713	1.286	0.0000	0.0000
2023/11/28	2040	01/08/2024	12.33 Call	Bond Future	2962.3400	2.9623	3374.1600	3.3742	13.902	0.0000	0.0000
2023/11/28	2040	01/08/2024	12.33 Put	Bond Future	4650.6600	4.6507	4173.6600	4.1737	10.257	0.0000	0.0000
2023/11/28	2040	01/08/2024	12.34 Call	Bond Future	2988.3100	2.9883	3402.2700	3.4023	13.853	0.0000	0.0000
2023/11/28	2040	01/08/2024	12.34 Put	Bond Future	4620.5700	4.6206	4145.7100	4.1457	10.277	0.0000	0.0000
2023/11/28	2040	01/08/2024	12.32 Call	Bond Future	2936.2200	2.9362	3345.9000	3.3459	13.953	0.0000	0.0000
2023/11/28	2040	01/08/2024	12.32 Put	Bond Future	4680.6700	4.6807	4201.5300	4.2015	10.237	0.0000	0.0000
2023/11/28	2040	07/11/2024		Bond Future	12.7726	77.4608	12.6033	78.3708	1.326	0.0000	0.0000
2023/11/28	2040	07/11/2024	12.85 Call	Bond Future	4551.4100	4.5514	5054.2400	5.0542	11.048	0.0000	0.0000
2023/11/28	2040	07/11/2024	12.85 Put	Bond Future	4141.3700	4.1414	3734.2000	3.7342	9.832	0.0000	0.0000
2023/11/28	2040	07/11/2024	12.86 Call	Bond Future	4580.7400	4.5807	5085.3000	5.0853	11.015	0.0000	0.0000
2023/11/28	2040	07/11/2024	12.86 Put	Bond Future	4117.9500	4.1180	3712.5100	3.7125	9.846	0.0000	0.0000
2023/11/28	2040	07/11/2024	12.84 Call	Bond Future	4522.1600	4.5222	5023.2500	5.0233	11.081	0.0000	0.0000
2023/11/28	2040	07/11/2024	12.84 Put	Bond Future	4164.9300	4.1649	3756.0200	3.7560	9.818	0.0000	0.0000
2023/11/28	2040	06/02/2025		Bond Future	12.9225	74.5688	12.7461	75.4983	1.365	0.0000	0.0000
2023/11/28	2040	06/02/2025	12.95 Call	Bond Future	4790.2300	4.7902	5297.8600	5.2979	10.597	0.0000	0.0000
2023/11/28	2040	06/02/2025	12.95 Put	Bond Future	4646.8000	4.6468	4224.9400	4.2249	9.079	0.0000	0.0000
2023/11/28	2044	01/02/2024	13.00 Call	Bond Future	3924.4200	3.9244	4511.6400	4.5116	14.963	0.0000	0.0000
2023/11/28	2044	01/02/2024	13.00 Put	Bond Future	928.2100	0.9282	718.1500	0.7182	22.631	0.0000	0.0000
2023/11/28	2044	01/02/2024	13.25 Call	Bond Future	4930.0500	4.9301	5572.4500	5.5725	13.030	0.0000	0.0000
2023/11/28	2044	01/02/2024	13.25 Put	Bond Future	640.7600	0.6408	485.8800	0.4859	24.171	0.0000	0.0000
2023/11/28	2044	01/02/2024		Bond Future	12.4497	73.0823	12.3097	73.8796	1.125	0.0000	0.0000
2023/11/28	2044	01/02/2024	12.28 Call	Bond Future	1530.9700	1.5310	1888.8300	1.8888	23.375	0.0000	0.0000
2023/11/28	2044	01/02/2024	12.28 Put	Bond Future	2499.0700	2.4991	2059.6500	2.0597	17.583	0.0000	0.0000
2023/11/28	2044	01/02/2024	12.29 Call	Bond Future	1557.0300	1.5570	1918.5800	1.9186	23.220	0.0000	0.0000
2023/11/28	2044	01/02/2024	12.29 Put	Bond Future	2467.5000	2.4675	2031.7700	2.0318	17.659	0.0000	0.0000
2023/11/28	2044	01/02/2024	12.27 Call	Bond Future	1505.0300	1.5050	1859.1800	1.8592	23.531	0.0000	0.0000
2023/11/28	2044	01/02/2024	12.27 Put	Bond Future	2530.8400	2.5308	2087.7100	2.0877	17.509	0.0000	0.0000
2023/11/28	2044	02/05/2024	11.66 Call	Bond Future	994.5200	0.9945	1204.1800	1.2042	21.082	0.0000	0.0000
2023/11/28	2044	02/05/2024	11.66 Put	Bond Future	6307.7600	6.3078	5702.6200	5.7026	9.594	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	
2023/11/28	2044	02/05/2024	11.67 Call	Bond Future	1010.0000	1.0100	1221.9800	1.2220	20.988	0.0000	0.0000
2023/11/28	2044	02/05/2024	11.67 Put	Bond Future	6260.8000	6.2608	5657.9800	5.6580	9.628	0.0000	0.0000
2023/11/28	2044	02/05/2024	11.65 Call	Bond Future	979.2000	0.9792	1186.5500	1.1866	21.175	0.0000	0.0000
2023/11/28	2044	02/05/2024	11.65 Put	Bond Future	6354.9600	6.3550	5747.5100	5.7475	9.559	0.0000	0.0000
2023/11/28	2044	02/05/2024		Bond Future	12.5615	74.6971	12.4162	75.5119	1.157	0.0000	0.0000
2023/11/28	2044	01/08/2024		Bond Future	12.6829	71.9537	12.5319	72.7866	1.191	0.0000	0.0000
2023/11/28	2044	01/08/2024	12.29 Call	Bond Future	2780.9100	2.7809	3149.0900	3.1491	13.240	0.0000	0.0000
2023/11/28	2044	01/08/2024	12.29 Put	Bond Future	4981.6700	4.9817	4516.9300	4.5169	9.329	0.0000	0.0000
2023/11/28	2044	01/08/2024	12.30 Call	Bond Future	2806.2400	2.8062	3176.4600	3.1765	13.193	0.0000	0.0000
2023/11/28	2044	01/08/2024	12.30 Put	Bond Future	4949.5900	4.9496	4486.8900	4.4869	9.348	0.0000	0.0000
2023/11/28	2044	01/08/2024	12.28 Call	Bond Future	2755.6900	2.7557	3121.8400	3.1218	13.287	0.0000	0.0000
2023/11/28	2044	01/08/2024	12.28 Put	Bond Future	5013.9200	5.0139	4547.1500	4.5472	9.309	0.0000	0.0000
2023/11/28	2044	07/11/2024		Bond Future	12.8131	73.6444	12.6558	74.4972	1.227	0.0000	0.0000
2023/11/28	2044	07/11/2024	12.91 Call	Bond Future	4671.2500	4.6713	5145.5600	5.1456	10.154	0.0000	0.0000
2023/11/28	2044	07/11/2024	12.91 Put	Bond Future	4153.9100	4.1539	3775.5000	3.7755	9.110	0.0000	0.0000
2023/11/28	2044	07/11/2024	12.92 Call	Bond Future	4700.8800	4.7009	5176.8100	5.1768	10.124	0.0000	0.0000
2023/11/28	2044	07/11/2024	12.92 Put	Bond Future	4130.5400	4.1305	3753.7500	3.7538	9.122	0.0000	0.0000
2023/11/28	2044	07/11/2024	12.90 Call	Bond Future	4641.9600	4.6420	5114.6600	5.1147	10.183	0.0000	0.0000
2023/11/28	2044	07/11/2024	12.90 Put	Bond Future	4177.6900	4.1777	3797.6700	3.7977	9.096	0.0000	0.0000
2023/11/28	2044	06/02/2025		Bond Future	12.9554	70.7978	12.7917	71.6688	1.264	0.0000	0.0000
2023/11/28	2044	06/02/2025	13.02 Call	Bond Future	4967.6400	4.9676	5449.3400	5.4493	9.697	0.0000	0.0000
2023/11/28	2044	06/02/2025	13.02 Put	Bond Future	4628.9500	4.6290	4239.6100	4.2396	8.411	0.0000	0.0000
2023/11/28	2046	01/02/2024		Bond Future	113.9048	113.9048	114.4299	114.4299	0.461	0.0000	0.0000
2023/11/28	2046	02/05/2024		Bond Future	114.2883	114.2883	114.8252	114.8252	0.470	0.0000	0.0000
2023/11/28	2046	01/08/2024		Bond Future	116.8213	116.8213	117.3704	117.3704	0.470	0.0000	0.0000
2023/11/28	2046	07/11/2024		Bond Future	117.3814	117.3814	117.9444	117.9444	0.480	0.0000	0.0000
2023/11/28	2046	06/02/2025		Bond Future	119.8671	119.8671	120.4423	120.4423	0.480	0.0000	0.0000
2023/11/28	2046	06/02/2025	114.01 Call	Bond Future	5857.0500	5.8571	6432.3000	6.4323	9.821	0.0000	0.0000
2023/11/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	2050	01/02/2024		Bond Future	113.5365	113.5365	113.8292	113.8292	0.258	0.0000	0.0000
2023/11/28	2050	02/05/2024		Bond Future	116.0724	116.0724	116.3714	116.3714	0.258	0.0000	0.0000
2023/11/28	2050	01/08/2024		Bond Future	116.3266	116.3266	116.6328	116.6328	0.263	0.0000	0.0000
2023/11/28	2050	07/11/2024		Bond Future	119.0923	119.0923	119.4062	119.4062	0.264	0.0000	0.0000
2023/11/28	2050	06/02/2025		Bond Future	119.2386	119.2386	119.5602	119.5602	0.270	0.0000	0.0000
2023/11/28	2050	06/02/2025	115.60 Call	Bond Future	3638.5700	3.6386	3960.1700	3.9602	8.839	0.0000	0.0000
2023/11/28	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/11/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	AL37	01/02/2024		Index Future	935.1220	935.1220	938.4730	0.358	0.0000	0.0000
2023/11/28	AL37	02/05/2024		Index Future	955.7810	955.7810	959.2050	0.358	0.0000	0.0000
2023/11/28	AL37	01/08/2024		Index Future	976.7530	976.7530	980.2560	0.359	0.0000	0.0000
2023/11/28	AL37	07/11/2024		Index Future	999.7650	999.7650	1003.3520	0.359	0.0000	0.0000
2023/11/28	AL37	06/02/2025		Index Future	1020.7700	1020.7700	1024.4370	0.359	0.0000	0.0000
2023/11/28	AL7T	01/02/2024		Index Future	1067.7160	1067.7160	1075.4150	0.721	0.0000	0.0000
2023/11/28	AL7T	02/05/2024		Index Future	1091.3040	1091.3040	1099.1730	0.721	0.0000	0.0000
2023/11/28	AL7T	01/08/2024		Index Future	1115.2510	1115.2510	1123.2940	0.721	0.0000	0.0000
2023/11/28	AL7T	07/11/2024		Index Future	1141.5260	1141.5260	1149.7620	0.721	0.0000	0.0000
2023/11/28	AL7T	06/02/2025		Index Future	1165.5090	1165.5090	1173.9230	0.722	0.0000	0.0000
2023/11/28	ALBI	01/02/2024		Index Future	932.1300	932.1300	938.8900	0.725	0.0000	0.0000
2023/11/28	ALBI	02/05/2024		Index Future	952.7220	952.7220	959.6320	0.725	0.0000	0.0000
2023/11/28	ALBI	01/08/2024		Index Future	973.6280	973.6280	980.6910	0.725	0.0000	0.0000
2023/11/28	ALBI	07/11/2024		Index Future	996.5660	996.5660	1003.7990	0.726	0.0000	0.0000
2023/11/28	ALBI	06/02/2025		Index Future	1017.5040	1017.5040	1024.8920	0.726	0.0000	0.0000
2023/11/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/11/28	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2023/11/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/28	ES33	01/02/2024		Bond Future	12.6520	74.7617	12.5109	75.3825	1.115	0.0000
2023/11/28	ES33	02/05/2024		Bond Future	12.7970	72.6327	12.6499	73.2674	1.150	0.0000
2023/11/28	ES33	01/08/2024		Bond Future	12.9518	74.2419	12.7981	74.8908	1.187	0.0000
2023/11/28	ES33	07/11/2024		Bond Future	13.1366	72.2024	12.9752	72.8670	1.229	0.0000
2023/11/28	ES33	06/02/2025		Bond Future	13.3412	73.7269	13.1720	74.4059	1.268	0.0000
2023/11/28	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	674.2700	0.6743	100.000	0.0000
2023/11/28	ES33	06/02/2025	13.34 Put	Bond Future	4.7400	0.0047	0.0000	0.0000	(100.000)	0.0000
2023/11/28	ES42	01/02/2024		Bond Future	13.1268	70.6133	12.9812	71.3540	1.109	0.0000
2023/11/28	ES42	02/05/2024		Bond Future	13.2640	67.9279	13.1125	68.6851	1.142	0.0000
2023/11/28	ES42	01/08/2024		Bond Future	13.4065	69.4322	13.2490	70.2064	1.175	0.0000
2023/11/28	ES42	07/11/2024		Bond Future	13.5726	66.8129	13.4079	67.6057	1.214	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	
2023/11/28	ES42	06/02/2025		Bond Future	13.7470	68.2204	13.5752	69.0305	1.250	0.0000	0.0000
2023/11/28	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	636.9800	0.6370	100.000	0.0000	0.0000
2023/11/28	ES42	06/02/2025	13.71 Put	Bond Future	173.0600	0.1731	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/28	GOVI	01/02/2024		GOVI	918.7550	918.7550	925.3760	925.3760	0.721	0.0000	0.0000
2023/11/28	GOVI	01/02/2024	879.99 Call	GOVI	387650.0000	38.7650	453860.0000	45.3860	17.080	0.0000	0.0000
2023/11/28	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	01/02/2024	880.00 Call	GOVI	387550.0000	38.7550	453760.0000	45.3760	17.084	0.0000	0.0000
2023/11/28	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	01/02/2024	879.98 Call	GOVI	387750.0000	38.7750	453960.0000	45.3960	17.075	0.0000	0.0000
2023/11/28	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	02/05/2024		GOVI	939.0520	939.0520	945.8190	945.8190	0.721	0.0000	0.0000
2023/11/28	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	02/05/2024	950.98 Put	GOVI	119280.0000	11.9280	51610.0000	5.1610	56.732	0.0000	0.0000
2023/11/28	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	02/05/2024	950.99 Put	GOVI	119380.0000	11.9380	51710.0000	5.1710	56.685	0.0000	0.0000
2023/11/28	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	02/05/2024	950.97 Put	GOVI	119180.0000	11.9180	51510.0000	5.1510	56.780	0.0000	0.0000
2023/11/28	GOVI	01/08/2024		GOVI	959.6580	959.6580	966.5760	966.5760	0.721	0.0000	0.0000
2023/11/28	GOVI	01/08/2024	943.38 Call	GOVI	162780.0000	16.2780	231960.0000	23.1960	42.499	0.0000	0.0000
2023/11/28	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	01/08/2024	943.39 Call	GOVI	162680.0000	16.2680	231860.0000	23.1860	42.525	0.0000	0.0000
2023/11/28	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	01/08/2024	943.37 Call	GOVI	162880.0000	16.2880	232060.0000	23.2060	42.473	0.0000	0.0000
2023/11/28	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	07/11/2024		GOVI	982.2670	982.2670	989.3510	989.3510	0.721	0.0000	0.0000
2023/11/28	GOVI	07/11/2024	948.79 Call	GOVI	334770.0000	33.4770	405610.0000	40.5610	21.161	0.0000	0.0000
2023/11/28	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	07/11/2024	948.80 Call	GOVI	334670.0000	33.4670	405510.0000	40.5510	21.167	0.0000	0.0000
2023/11/28	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	07/11/2024	948.78 Call	GOVI	334870.0000	33.4870	405710.0000	40.5710	21.154	0.0000	0.0000
2023/11/28	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GOVI	06/02/2025		GOVI	1002.9040	1002.9040	1010.1410	1010.1410	0.722	0.0000	0.0000
2023/11/28	GOVI	06/02/2025	972.00 Call	GOVI	309040.0000	30.9040	381410.0000	38.1410	23.418	0.0000	0.0000
2023/11/28	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/28	IGOV	01/02/2024		Index Future	342.5640	342.5640	342.9150	342.9150	0.102	0.0000	0.0000
2023/11/28	IGOV	02/05/2024		Index Future	350.2150	350.2150	350.5730	350.5730	0.102	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	
2023/11/28	IGOV	01/08/2024		Index Future	357.9810	357.9810	358.3480	358.3480	0.103	0.0000	0.0000
2023/11/28	IGOV	07/11/2024		Index Future	366.5000	366.5000	366.8760	366.8760	0.103	0.0000	0.0000
2023/11/28	IGOV	06/02/2025		Index Future	374.2770	374.2770	374.6630	374.6630	0.103	0.0000	0.0000
2023/11/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/28	JBAF	15/11/2023		Jibar Tradeable Future	8.3580	8.3580	8.3580	91.6420	0.000	0.0000	0.0000
2023/11/28	JBAF	20/12/2023		Jibar Tradeable Future	8.3530	91.6470	8.3500	91.6500	0.036	0.0000	0.0000
2023/11/28	JBAF	17/01/2024		Jibar Tradeable Future	8.3430	91.6570	8.3400	91.6600	0.036	0.0000	0.0000
2023/11/28	JBAF	21/02/2024		Jibar Tradeable Future	8.3330	91.6670	8.3000	91.7000	0.396	0.0000	0.0000
2023/11/28	JBAF	20/03/2024		Jibar Tradeable Future	8.3230	91.6770	8.2800	91.7200	0.517	0.0000	0.0000
2023/11/28	JBAF	17/04/2024		Jibar Tradeable Future	8.2630	91.7370	8.2000	91.8000	0.762	0.0000	0.0000
2023/11/28	JBAF	15/05/2024		Jibar Tradeable Future	8.2230	91.7770	8.1700	91.8300	0.645	0.0000	0.0000
2023/11/28	JBAF	19/06/2024		Jibar Tradeable Future	8.1430	91.8570	8.0700	91.9300	0.896	0.0000	0.0000
2023/11/28	JBAF	18/09/2024		Jibar Tradeable Future	7.9830	92.0170	7.8400	92.1600	1.791	0.0000	0.0000
2023/11/28	JBAF	18/12/2024		Jibar Tradeable Future	7.7230	92.2770	7.5600	92.4400	2.111	0.0000	0.0000
2023/11/28	JBAF	19/03/2025		Jibar Tradeable Future	7.5920	92.4080	7.4200	92.5800	2.266	0.0000	0.0000
2023/11/28	JBAF	18/06/2025		Jibar Tradeable Future	7.5030	92.4970	7.3300	92.6700	2.306	0.0000	0.0000
2023/11/28	JBAF	17/09/2025		Jibar Tradeable Future	7.4930	92.5070	7.3000	92.7000	2.576	0.0000	0.0000
2023/11/28	R035	01/02/2024	10.62 Put	Bond Future	6889.1400	6.8891	6186.9100	6.1869	10.193	0.0000	0.0000
2023/11/28	R035	01/02/2024	10.62 Call	Bond Future	96.2000	0.0962	142.4800	0.1425	48.108	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	
2023/11/28	R035	01/02/2024	11.12 Put	Bond Future	4327.8800	4.3279	3729.3100	3.7293	13.831	0.0000	0.0000
2023/11/28	R035	01/02/2024	11.12 Call	Bond Future	425.2400	0.4252	575.1800	0.5752	35.260	0.0000	0.0000
2023/11/28	R035	01/02/2024	13.46 Call	Bond Future	8145.1400	8.1451	8852.7800	8.8528	8.688	0.0000	0.0000
2023/11/28	R035	01/02/2024	13.46 Put	Bond Future	134.9900	0.1350	94.1200	0.0941	30.276	0.0000	0.0000
2023/11/28	R035	01/02/2024		Bond Future	11.8335	85.8929	11.6931	86.6414	1.187	0.0000	0.0000
2023/11/28	R035	01/02/2024	12.19 Call	Bond Future	2944.9600	2.9450	3450.6700	3.4507	17.172	0.0000	0.0000
2023/11/28	R035	01/02/2024	12.19 Put	Bond Future	1087.9600	1.0880	845.1600	0.8452	22.317	0.0000	0.0000
2023/11/28	R035	01/02/2024	12.20 Call	Bond Future	2980.0200	2.9800	3488.5600	3.4886	17.065	0.0000	0.0000
2023/11/28	R035	01/02/2024	12.20 Put	Bond Future	1071.7900	1.0718	831.8200	0.8318	22.390	0.0000	0.0000
2023/11/28	R035	01/02/2024	12.18 Call	Bond Future	2910.0400	2.9100	3412.9200	3.4129	17.281	0.0000	0.0000
2023/11/28	R035	01/02/2024	12.18 Put	Bond Future	1104.3300	1.1043	858.7000	0.8587	22.242	0.0000	0.0000
2023/11/28	R035	02/05/2024		Bond Future	11.9402	83.2788	11.7940	84.0438	1.224	0.0000	0.0000
2023/11/28	R035	02/05/2024	11.20 Call	Bond Future	1158.3100	1.1583	1388.9200	1.3889	19.909	0.0000	0.0000
2023/11/28	R035	02/05/2024	11.20 Put	Bond Future	5136.3000	5.1363	4601.9400	4.6019	10.404	0.0000	0.0000
2023/11/28	R035	02/05/2024	11.21 Call	Bond Future	1174.7800	1.1748	1407.6400	1.4076	19.822	0.0000	0.0000
2023/11/28	R035	02/05/2024	11.21 Put	Bond Future	5097.2600	5.0973	4565.1500	4.5652	10.439	0.0000	0.0000
2023/11/28	R035	02/05/2024	11.19 Call	Bond Future	1142.0000	1.1420	1370.3500	1.3704	19.996	0.0000	0.0000
2023/11/28	R035	02/05/2024	11.19 Put	Bond Future	5175.5600	5.1756	4638.9400	4.6389	10.368	0.0000	0.0000
2023/11/28	R035	01/08/2024		Bond Future	12.0541	85.1049	11.9017	85.8868	1.264	0.0000	0.0000
2023/11/28	R035	01/08/2024	11.80 Call	Bond Future	2805.3200	2.8053	3171.6600	3.1717	13.059	0.0000	0.0000
2023/11/28	R035	01/08/2024	11.80 Put	Bond Future	4115.3400	4.1153	3699.7100	3.6997	10.100	0.0000	0.0000
2023/11/28	R035	01/08/2024	11.81 Call	Bond Future	2830.0400	2.8300	3198.2900	3.1983	13.012	0.0000	0.0000
2023/11/28	R035	01/08/2024	11.81 Put	Bond Future	4087.9400	4.0879	3674.2200	3.6742	10.121	0.0000	0.0000
2023/11/28	R035	01/08/2024	11.79 Call	Bond Future	2780.4300	2.7804	3144.8500	3.1449	13.107	0.0000	0.0000
2023/11/28	R035	01/08/2024	11.79 Put	Bond Future	4142.6100	4.1426	3725.0600	3.7251	10.079	0.0000	0.0000
2023/11/28	R035	07/11/2024		Bond Future	12.1927	82.5903	12.0333	83.3910	1.307	0.0000	0.0000
2023/11/28	R035	07/11/2024	12.18 Call	Bond Future	3779.8200	3.7798	4204.2800	4.2043	11.230	0.0000	0.0000
2023/11/28	R035	07/11/2024	12.18 Put	Bond Future	3843.1100	3.8431	3466.8900	3.4669	9.789	0.0000	0.0000
2023/11/28	R035	07/11/2024	12.19 Call	Bond Future	3806.7500	3.8068	4232.8800	4.2329	11.194	0.0000	0.0000
2023/11/28	R035	07/11/2024	12.19 Put	Bond Future	3820.1200	3.8201	3445.5700	3.4456	9.805	0.0000	0.0000
2023/11/28	R035	07/11/2024	12.17 Call	Bond Future	3752.9700	3.7530	4175.7700	4.1758	11.266	0.0000	0.0000
2023/11/28	R035	07/11/2024	12.17 Put	Bond Future	3866.2200	3.8662	3488.3400	3.4883	9.774	0.0000	0.0000
2023/11/28	R035	06/02/2025		Bond Future	12.3491	84.3172	12.1824	85.1351	1.350	0.0000	0.0000
2023/11/28	R035	06/02/2025	12.41 Call	Bond Future	4239.1200	4.2391	4685.4900	4.6855	10.530	0.0000	0.0000
2023/11/28	R035	06/02/2025	12.41 Put	Bond Future	3943.0500	3.9431	3571.5400	3.5715	9.422	0.0000	0.0000
2023/11/28	R053	01/02/2024	12.93 Call	Bond Future	5173.1300	5.1731	5969.3800	5.9694	15.392	0.0000	0.0000
2023/11/28	R053	01/02/2024	12.93 Put	Bond Future	1269.4600	1.2695	978.7700	0.9788	22.899	0.0000	0.0000
2023/11/28	R053	01/02/2024	12.94 Call	Bond Future	5223.6800	5.2237	6023.2300	6.0232	15.306	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	
2023/11/28	R053	01/02/2024	12.94 Put	Bond Future	1251.5800	1.2516	964.1900	0.9642	22.962	0.0000	0.0000
2023/11/28	R053	01/02/2024	12.92 Call	Bond Future	5122.5900	5.1226	5915.5100	5.9155	15.479	0.0000	0.0000
2023/11/28	R053	01/02/2024	12.92 Put	Bond Future	1287.4400	1.2874	993.4200	0.9934	22.838	0.0000	0.0000
2023/11/28	R053	01/02/2024		Bond Future	12.3819	98.1320	12.2367	99.2189	1.173	0.0000	0.0000
2023/11/28	R053	02/05/2024		Bond Future	12.4893	94.4353	12.3385	95.5463	1.207	0.0000	0.0000
2023/11/28	R053	02/05/2024	13.03 Call	Bond Future	6396.2400	6.3962	7138.5400	7.1385	11.605	0.0000	0.0000
2023/11/28	R053	02/05/2024	13.03 Put	Bond Future	2604.7300	2.6047	2236.1000	2.2361	14.152	0.0000	0.0000
2023/11/28	R053	02/05/2024	13.04 Call	Bond Future	6442.2700	6.4423	7187.0200	7.1870	11.560	0.0000	0.0000
2023/11/28	R053	02/05/2024	13.04 Put	Bond Future	2583.3400	2.5833	2217.1600	2.2172	14.175	0.0000	0.0000
2023/11/28	R053	02/05/2024	13.02 Call	Bond Future	6350.5100	6.3505	7090.3500	7.0904	11.650	0.0000	0.0000
2023/11/28	R053	02/05/2024	13.02 Put	Bond Future	2626.5200	2.6265	2255.4300	2.2554	14.129	0.0000	0.0000
2023/11/28	R053	01/08/2024	13.14 Call	Bond Future	7363.9900	7.3640	8094.2000	8.0942	9.916	0.0000	0.0000
2023/11/28	R053	01/08/2024	13.14 Put	Bond Future	3656.3100	3.6563	3250.9600	3.2510	11.086	0.0000	0.0000
2023/11/28	R053	01/08/2024	13.15 Call	Bond Future	7407.4800	7.4075	8139.7300	8.1397	9.885	0.0000	0.0000
2023/11/28	R053	01/08/2024	13.15 Put	Bond Future	3633.4400	3.6334	3230.1300	3.2301	11.100	0.0000	0.0000
2023/11/28	R053	01/08/2024	13.13 Call	Bond Future	7320.5600	7.3206	8048.7100	8.0487	9.947	0.0000	0.0000
2023/11/28	R053	01/08/2024	13.13 Put	Bond Future	3679.3400	3.6793	3271.9300	3.2719	11.073	0.0000	0.0000
2023/11/28	R053	01/08/2024		Bond Future	12.6025	96.5054	12.4458	97.6409	1.244	0.0000	0.0000
2023/11/28	R053	07/11/2024	12.80 Call	Bond Future	6223.2100	6.2232	6865.4600	6.8655	10.320	0.0000	0.0000
2023/11/28	R053	07/11/2024	12.80 Put	Bond Future	5754.0200	5.7540	5233.7100	5.2337	9.043	0.0000	0.0000
2023/11/28	R053	07/11/2024	12.81 Call	Bond Future	6261.6900	6.2617	6906.0700	6.9061	10.291	0.0000	0.0000
2023/11/28	R053	07/11/2024	12.81 Put	Bond Future	5722.9400	5.7229	5204.7600	5.2048	9.054	0.0000	0.0000
2023/11/28	R053	07/11/2024	12.79 Call	Bond Future	6184.8100	6.1848	6824.9200	6.8249	10.350	0.0000	0.0000
2023/11/28	R053	07/11/2024	12.79 Put	Bond Future	5785.2700	5.7853	5262.8200	5.2628	9.031	0.0000	0.0000
2023/11/28	R053	07/11/2024		Bond Future	12.7329	92.9018	12.5694	94.0643	1.284	0.0000	0.0000
2023/11/28	R053	06/02/2025		Bond Future	12.8727	94.8413	12.7023	96.0286	1.324	0.0000	0.0000
2023/11/28	R053	06/02/2025	12.94 Call	Bond Future	6630.1800	6.6302	7287.4500	7.2875	9.913	0.0000	0.0000
2023/11/28	R053	06/02/2025	12.94 Put	Bond Future	6169.2100	6.1692	5639.1100	5.6391	8.593	0.0000	0.0000
2023/11/28	R186	01/02/2024		Bond Future	8.8871	105.3368	8.8010	105.5567	0.968	0.0000	0.0000
2023/11/28	R186	01/02/2024	9.51 Call	Bond Future	1757.1000	1.7571	1936.3900	1.9364	10.204	0.0000	0.0000
2023/11/28	R186	01/02/2024	9.51 Put	Bond Future	183.1600	0.1832	142.6000	0.1426	22.145	0.0000	0.0000
2023/11/28	R186	01/02/2024	9.52 Call	Bond Future	1778.3600	1.7784	1958.3600	1.9584	10.122	0.0000	0.0000
2023/11/28	R186	01/02/2024	9.52 Put	Bond Future	179.4000	0.1794	139.5500	0.1396	22.213	0.0000	0.0000
2023/11/28	R186	01/02/2024	9.50 Call	Bond Future	1736.0300	1.7360	1914.5800	1.9146	10.285	0.0000	0.0000
2023/11/28	R186	01/02/2024	9.50 Put	Bond Future	187.1200	0.1871	145.8200	0.1458	22.071	0.0000	0.0000
2023/11/28	R186	02/05/2024		Bond Future	8.8764	107.6641	8.7810	107.8888	1.075	0.0000	0.0000
2023/11/28	R186	02/05/2024	8.00 Call	Bond Future	202.6700	0.2027	242.9400	0.2429	19.870	0.0000	0.0000
2023/11/28	R186	02/05/2024	8.00 Put	Bond Future	2289.7300	2.2897	2105.3400	2.1053	8.053	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	
2023/11/28	R186	02/05/2024	8.01 Call	Bond Future	207.3400	0.2073	248.2900	0.2483	19.750	0.0000	0.0000
2023/11/28	R186	02/05/2024	8.01 Put	Bond Future	2270.2800	2.2703	2086.5700	2.0866	8.092	0.0000	0.0000
2023/11/28	R186	02/05/2024	7.99 Call	Bond Future	199.1600	0.1992	238.8500	0.2389	19.929	0.0000	0.0000
2023/11/28	R186	02/05/2024	7.99 Put	Bond Future	2310.3400	2.3103	2125.3700	2.1254	8.006	0.0000	0.0000
2023/11/28	R186	02/05/2024	10.40 Call	Bond Future	3683.5200	3.6835	3881.5100	3.8815	5.375	0.0000	0.0000
2023/11/28	R186	02/05/2024	10.40 Put	Bond Future	178.1700	0.1782	151.5000	0.1515	14.969	0.0000	0.0000
2023/11/28	R186	02/05/2024	9.73 Put	Bond Future	378.4900	0.3785	326.7000	0.3267	13.683	0.0000	0.0000
2023/11/28	R186	02/05/2024	9.73 Call	Bond Future	2361.2400	2.3612	2534.1100	2.5341	7.321	0.0000	0.0000
2023/11/28	R186	01/08/2024	8.69 Call	Bond Future	925.8100	0.9258	1030.6200	1.0306	11.321	0.0000	0.0000
2023/11/28	R186	01/08/2024	8.69 Put	Bond Future	1317.1300	1.3171	1192.0900	1.1921	9.493	0.0000	0.0000
2023/11/28	R186	01/08/2024	8.70 Call	Bond Future	937.0200	0.9370	1042.5500	1.0426	11.262	0.0000	0.0000
2023/11/28	R186	01/08/2024	8.70 Put	Bond Future	1306.7600	1.3068	1182.4400	1.1824	9.514	0.0000	0.0000
2023/11/28	R186	01/08/2024	8.68 Call	Bond Future	914.6600	0.9147	1018.7600	1.0188	11.381	0.0000	0.0000
2023/11/28	R186	01/08/2024	8.68 Put	Bond Future	1327.5600	1.3276	1201.8100	1.2018	9.472	0.0000	0.0000
2023/11/28	R186	01/08/2024		Bond Future	8.8718	104.7166	8.7649	104.9464	1.205	0.0000	0.0000
2023/11/28	R186	07/11/2024		Bond Future	8.8716	107.1794	8.7493	107.4150	1.379	0.0000	0.0000
2023/11/28	R186	07/11/2024	9.14 Call	Bond Future	1574.1300	1.5741	1709.6100	1.7096	8.607	0.0000	0.0000
2023/11/28	R186	07/11/2024	9.14 Put	Bond Future	1059.5800	1.0596	959.4400	0.9594	9.451	0.0000	0.0000
2023/11/28	R186	07/11/2024	9.15 Call	Bond Future	1586.4200	1.5864	1722.4200	1.7224	8.573	0.0000	0.0000
2023/11/28	R186	07/11/2024	9.15 Put	Bond Future	1052.7700	1.0528	953.1500	0.9532	9.463	0.0000	0.0000
2023/11/28	R186	07/11/2024	9.13 Call	Bond Future	1561.4600	1.5615	1696.4300	1.6964	8.644	0.0000	0.0000
2023/11/28	R186	07/11/2024	9.13 Put	Bond Future	1066.0200	1.0660	965.3700	0.9654	9.442	0.0000	0.0000
2023/11/28	R186	06/02/2025		Bond Future	8.9317	104.1069	8.7908	104.3480	1.577	0.0000	0.0000
2023/11/28	R186	06/02/2025	9.03 Call	Bond Future	1362.5000	1.3625	1491.6900	1.4917	9.482	0.0000	0.0000
2023/11/28	R186	06/02/2025	9.03 Put	Bond Future	1194.6700	1.1947	1082.8000	1.0828	9.364	0.0000	0.0000
2023/11/28	R202	01/02/2024		Bond Future	257.8334	257.8334	257.8292	257.8292	0.002	0.0000	0.0000
2023/11/28	R202	02/05/2024		Bond Future	263.5918	263.5918	263.5874	263.5874	0.002	0.0000	0.0000
2023/11/28	R202	01/08/2024		Bond Future	264.3102	264.3102	264.3066	264.3066	0.001	0.0000	0.0000
2023/11/28	R202	07/11/2024		Bond Future	270.5954	270.5954	270.5927	270.5927	0.001	0.0000	0.0000
2023/11/28	R202	06/02/2025		Bond Future	271.0717	271.0717	271.0709	271.0709	0.000	0.0000	0.0000
2023/11/28	R202	06/02/2025	266.79 Call	Bond Future	4281.6700	4.2817	4280.8500	4.2809	0.019	0.0000	0.0000
2023/11/28	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	R209	01/02/2024		Bond Future	11.9167	66.2865	11.7769	66.9425	1.173	0.0000	0.0000
2023/11/28	R209	01/02/2024	12.13 Call	Bond Future	2175.4700	2.1755	2581.5600	2.5816	18.667	0.0000	0.0000
2023/11/28	R209	01/02/2024	12.13 Put	Bond Future	1191.9100	1.1919	942.0300	0.9420	20.965	0.0000	0.0000
2023/11/28	R209	01/02/2024	12.14 Call	Bond Future	2204.0700	2.2041	2612.8600	2.6129	18.547	0.0000	0.0000
2023/11/28	R209	01/02/2024	12.14 Put	Bond Future	1174.9300	1.1749	927.7500	0.9278	21.038	0.0000	0.0000
2023/11/28	R209	01/02/2024	12.12 Call	Bond Future	2147.0300	2.1470	2550.4000	2.5504	18.787	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	
2023/11/28	R209	01/02/2024	12.12 Put	Bond Future	1209.1100	1.2091	956.5100	0.9565	20.891	0.0000	0.0000
2023/11/28	R209	02/05/2024		Bond Future	12.0168	64.5980	11.8719	65.2684	1.206	0.0000	0.0000
2023/11/28	R209	02/05/2024	11.18 Call	Bond Future	859.2400	0.8592	1041.0100	1.0410	21.155	0.0000	0.0000
2023/11/28	R209	02/05/2024	11.18 Put	Bond Future	4867.5200	4.8675	4378.8200	4.3788	10.040	0.0000	0.0000
2023/11/28	R209	02/05/2024	11.19 Call	Bond Future	872.4700	0.8725	1056.2000	1.0562	21.059	0.0000	0.0000
2023/11/28	R209	02/05/2024	11.19 Put	Bond Future	4830.8500	4.8309	4344.1100	4.3441	10.076	0.0000	0.0000
2023/11/28	R209	02/05/2024	11.17 Call	Bond Future	846.2800	0.8463	1026.1100	1.0261	21.249	0.0000	0.0000
2023/11/28	R209	02/05/2024	11.17 Put	Bond Future	4904.5200	4.9045	4413.8800	4.4139	10.004	0.0000	0.0000
2023/11/28	R209	01/08/2024		Bond Future	12.1235	66.0143	11.9732	66.6996	1.240	0.0000	0.0000
2023/11/28	R209	01/08/2024	11.79 Call	Bond Future	2327.2300	2.3272	2636.6700	2.6367	13.296	0.0000	0.0000
2023/11/28	R209	01/08/2024	11.79 Put	Bond Future	3861.3300	3.8613	3485.4700	3.4855	9.734	0.0000	0.0000
2023/11/28	R209	01/08/2024	11.80 Call	Bond Future	2348.4600	2.3485	2659.6000	2.6596	13.249	0.0000	0.0000
2023/11/28	R209	01/08/2024	11.80 Put	Bond Future	3835.8300	3.8358	3461.6700	3.4617	9.754	0.0000	0.0000
2023/11/28	R209	01/08/2024	11.78 Call	Bond Future	2306.1000	2.3061	2613.8400	2.6138	13.345	0.0000	0.0000
2023/11/28	R209	01/08/2024	11.78 Put	Bond Future	3886.9700	3.8870	3509.4100	3.5094	9.713	0.0000	0.0000
2023/11/28	R209	07/11/2024		Bond Future	12.2475	64.4096	12.0909	65.1113	1.278	0.0000	0.0000
2023/11/28	R209	07/11/2024	12.22 Call	Bond Future	3469.5100	3.4695	3841.5900	3.8416	10.724	0.0000	0.0000
2023/11/28	R209	07/11/2024	12.22 Put	Bond Future	3591.9100	3.5919	3262.3400	3.2623	9.175	0.0000	0.0000
2023/11/28	R209	07/11/2024	12.23 Call	Bond Future	3492.8800	3.4929	3866.3600	3.8664	10.693	0.0000	0.0000
2023/11/28	R209	07/11/2024	12.23 Put	Bond Future	3570.7000	3.5707	3242.5300	3.2425	9.191	0.0000	0.0000
2023/11/28	R209	07/11/2024	12.21 Call	Bond Future	3445.9600	3.4460	3816.6200	3.8166	10.756	0.0000	0.0000
2023/11/28	R209	07/11/2024	12.21 Put	Bond Future	3612.9900	3.6130	3282.0000	3.2820	9.161	0.0000	0.0000
2023/11/28	R209	06/02/2025		Bond Future	12.3831	65.7560	12.2203	66.4727	1.314	0.0000	0.0000
2023/11/28	R209	06/02/2025	12.44 Call	Bond Future	3943.2400	3.9432	4335.9900	4.3360	9.960	0.0000	0.0000
2023/11/28	R209	06/02/2025	12.44 Put	Bond Future	3695.1500	3.6952	3371.2100	3.3712	8.767	0.0000	0.0000
2023/11/28	R210	01/02/2024		Bond Future	231.7757	231.7757	231.5837	231.5837	0.083	0.0000	0.0000
2023/11/28	R210	02/05/2024		Bond Future	233.6771	233.6771	233.4809	233.4809	0.084	0.0000	0.0000
2023/11/28	R210	01/08/2024		Bond Future	238.8565	238.8565	238.6566	238.6566	0.084	0.0000	0.0000
2023/11/28	R210	07/11/2024		Bond Future	241.1752	241.1752	240.9717	240.9717	0.084	0.0000	0.0000
2023/11/28	R210	06/02/2025		Bond Future	246.2842	246.2842	246.0775	246.0775	0.084	0.0000	0.0000
2023/11/28	R210	06/02/2025	239.61 Call	Bond Future	6674.1900	6.6742	6467.4700	6.4675	3.097	0.0000	0.0000
2023/11/28	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	R213	01/02/2024	11.71 Call	Bond Future	4295.5300	4.2955	4720.4200	4.7204	9.891	0.0000	0.0000
2023/11/28	R213	01/02/2024	11.71 Put	Bond Future	292.0200	0.2920	222.3900	0.2224	23.844	0.0000	0.0000
2023/11/28	R213	01/02/2024	11.72 Call	Bond Future	4330.9100	4.3309	4756.8000	4.7568	9.834	0.0000	0.0000
2023/11/28	R213	01/02/2024	11.72 Put	Bond Future	287.2000	0.2872	218.5700	0.2186	23.896	0.0000	0.0000
2023/11/28	R213	01/02/2024	11.70 Call	Bond Future	4260.2000	4.2602	4684.0800	4.6841	9.950	0.0000	0.0000
2023/11/28	R213	01/02/2024	11.70 Put	Bond Future	296.9200	0.2969	226.2800	0.2263	23.791	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	
2023/11/28	R213	01/02/2024		Bond Future	10.7455	84.8548	10.6305	85.3494	1.070	0.0000	0.0000
2023/11/28	R213	02/05/2024		Bond Future	10.8266	83.1710	10.7060	83.6764	1.114	0.0000	0.0000
2023/11/28	R213	02/05/2024	10.29 Call	Bond Future	1174.1900	1.1742	1351.5500	1.3516	15.105	0.0000	0.0000
2023/11/28	R213	02/05/2024	10.29 Put	Bond Future	3453.9300	3.4539	3125.8700	3.1259	9.498	0.0000	0.0000
2023/11/28	R213	02/05/2024	10.30 Call	Bond Future	1189.4100	1.1894	1368.3200	1.3683	15.042	0.0000	0.0000
2023/11/28	R213	02/05/2024	10.30 Put	Bond Future	3425.9400	3.4259	3099.4300	3.0994	9.531	0.0000	0.0000
2023/11/28	R213	02/05/2024	10.28 Call	Bond Future	1159.3000	1.1593	1335.1200	1.3351	15.166	0.0000	0.0000
2023/11/28	R213	02/05/2024	10.28 Put	Bond Future	3482.2700	3.4823	3152.6700	3.1527	9.465	0.0000	0.0000
2023/11/28	R213	01/08/2024		Bond Future	10.9152	84.9949	10.7886	85.5116	1.160	0.0000	0.0000
2023/11/28	R213	01/08/2024	10.87 Call	Bond Future	2515.0400	2.5150	2778.3600	2.7784	10.470	0.0000	0.0000
2023/11/28	R213	01/08/2024	10.87 Put	Bond Future	2699.0500	2.6991	2445.6800	2.4457	9.387	0.0000	0.0000
2023/11/28	R213	01/08/2024	10.88 Call	Bond Future	2536.3300	2.5363	2800.9400	2.8009	10.433	0.0000	0.0000
2023/11/28	R213	01/08/2024	10.88 Put	Bond Future	2679.6000	2.6796	2427.5200	2.4275	9.407	0.0000	0.0000
2023/11/28	R213	01/08/2024	10.86 Call	Bond Future	2493.8300	2.4938	2755.8600	2.7559	10.507	0.0000	0.0000
2023/11/28	R213	01/08/2024	10.86 Put	Bond Future	2718.6100	2.7186	2463.9500	2.4640	9.367	0.0000	0.0000
2023/11/28	R213	07/11/2024		Bond Future	11.0300	83.4325	10.8962	83.9616	1.213	0.0000	0.0000
2023/11/28	R213	07/11/2024	11.22 Call	Bond Future	3256.5800	3.2566	3555.5100	3.5555	9.179	0.0000	0.0000
2023/11/28	R213	07/11/2024	11.22 Put	Bond Future	2512.3800	2.5124	2282.1900	2.2822	9.162	0.0000	0.0000
2023/11/28	R213	07/11/2024	11.23 Call	Bond Future	3279.5900	3.2796	3579.6200	3.5796	9.148	0.0000	0.0000
2023/11/28	R213	07/11/2024	11.23 Put	Bond Future	2496.4600	2.4965	2267.3700	2.2674	9.177	0.0000	0.0000
2023/11/28	R213	07/11/2024	11.21 Call	Bond Future	3233.6400	3.2336	3531.4600	3.5315	9.210	0.0000	0.0000
2023/11/28	R213	07/11/2024	11.21 Put	Bond Future	2528.4000	2.5284	2297.1000	2.2971	9.148	0.0000	0.0000
2023/11/28	R213	06/02/2025		Bond Future	11.1701	85.1787	11.0289	85.7193	1.265	0.0000	0.0000
2023/11/28	R213	06/02/2025	11.35 Call	Bond Future	3464.8300	3.4648	3767.6400	3.7676	8.740	0.0000	0.0000
2023/11/28	R213	06/02/2025	11.35 Put	Bond Future	2782.7700	2.7828	2544.9300	2.5449	8.547	0.0000	0.0000
2023/11/28	R214	01/02/2024	12.15 Call	Bond Future	1375.6400	1.3756	1708.8300	1.7088	24.221	0.0000	0.0000
2023/11/28	R214	01/02/2024	12.15 Put	Bond Future	1883.3900	1.8834	1521.6500	1.5217	19.207	0.0000	0.0000
2023/11/28	R214	01/02/2024	12.16 Call	Bond Future	1398.6900	1.3987	1735.1700	1.7352	24.057	0.0000	0.0000
2023/11/28	R214	01/02/2024	12.16 Put	Bond Future	1858.3100	1.8583	1499.8600	1.4999	19.289	0.0000	0.0000
2023/11/28	R214	01/02/2024	12.14 Call	Bond Future	1352.8000	1.3528	1682.6900	1.6827	24.386	0.0000	0.0000
2023/11/28	R214	01/02/2024	12.14 Put	Bond Future	1908.7300	1.9087	1543.6900	1.5437	19.125	0.0000	0.0000
2023/11/28	R214	01/02/2024		Bond Future	12.2562	62.0509	12.1112	62.7459	1.183	0.0000	0.0000
2023/11/28	R214	02/05/2024		Bond Future	12.3542	60.1175	12.2042	60.8277	1.214	0.0000	0.0000
2023/11/28	R214	02/05/2024	11.47 Call	Bond Future	848.2700	0.8483	1034.7100	1.0347	21.979	0.0000	0.0000
2023/11/28	R214	02/05/2024	11.47 Put	Bond Future	5234.7500	5.2348	4710.9500	4.7110	10.006	0.0000	0.0000
2023/11/28	R214	02/05/2024	11.48 Call	Bond Future	861.3500	0.8614	1049.8200	1.0498	21.881	0.0000	0.0000
2023/11/28	R214	02/05/2024	11.48 Put	Bond Future	5195.4500	5.1955	4673.6800	4.6737	10.043	0.0000	0.0000
2023/11/28	R214	02/05/2024	11.46 Call	Bond Future	835.2100	0.8352	1019.6000	1.0196	22.077	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	
2023/11/28	R214	02/05/2024	11.46 Put	Bond Future	5274.1300	5.2741	4748.2800	4.7483	9.970	0.0000	0.0000
2023/11/28	R214	02/05/2024	13.52 Call	Bond Future	6026.5100	6.0265	6589.1400	6.5891	9.336	0.0000	0.0000
2023/11/28	R214	02/05/2024	13.52 Put	Bond Future	928.5900	0.9286	780.9800	0.7810	15.896	0.0000	0.0000
2023/11/28	R214	02/05/2024	12.87 Call	Bond Future	3986.5500	3.9866	4460.2200	4.4602	11.882	0.0000	0.0000
2023/11/28	R214	02/05/2024	12.87 Put	Bond Future	1641.0700	1.6411	1404.5000	1.4045	14.416	0.0000	0.0000
2023/11/28	R214	02/05/2024	12.12 Put	Bond Future	3115.9600	3.1160	2733.5700	2.7336	12.272	0.0000	0.0000
2023/11/28	R214	02/05/2024	12.12 Call	Bond Future	2000.9900	2.0010	2328.8400	2.3288	16.384	0.0000	0.0000
2023/11/28	R214	02/05/2024	12.14 Put	Bond Future	3064.4300	3.0644	2686.4000	2.6864	12.336	0.0000	0.0000
2023/11/28	R214	02/05/2024	12.14 Call	Bond Future	2045.9700	2.0460	2378.1800	2.3782	16.237	0.0000	0.0000
2023/11/28	R214	01/08/2024	12.17 Call	Bond Future	2544.8300	2.5448	2884.0700	2.8841	13.331	0.0000	0.0000
2023/11/28	R214	01/08/2024	12.17 Put	Bond Future	3899.0100	3.8990	3512.2500	3.5123	9.919	0.0000	0.0000
2023/11/28	R214	01/08/2024	12.18 Call	Bond Future	2567.2300	2.5672	2908.2300	2.9082	13.283	0.0000	0.0000
2023/11/28	R214	01/08/2024	12.18 Put	Bond Future	3873.4700	3.8735	3488.4700	3.4885	9.939	0.0000	0.0000
2023/11/28	R214	01/08/2024	12.16 Call	Bond Future	2522.7200	2.5227	2860.1900	2.8602	13.377	0.0000	0.0000
2023/11/28	R214	01/08/2024	12.16 Put	Bond Future	3924.9000	3.9249	3536.3700	3.5364	9.899	0.0000	0.0000
2023/11/28	R214	01/08/2024		Bond Future	12.4573	61.4356	12.3020	62.1616	1.246	0.0000	0.0000
2023/11/28	R214	07/11/2024		Bond Future	12.5801	59.5729	12.4187	60.3162	1.283	0.0000	0.0000
2023/11/28	R214	07/11/2024	12.61 Call	Bond Future	3740.0500	3.7401	4145.4800	4.1455	10.840	0.0000	0.0000
2023/11/28	R214	07/11/2024	12.61 Put	Bond Future	3603.7800	3.6038	3265.9500	3.2660	9.374	0.0000	0.0000
2023/11/28	R214	07/11/2024	12.62 Call	Bond Future	3764.6700	3.7647	4171.5500	4.1716	10.808	0.0000	0.0000
2023/11/28	R214	07/11/2024	12.62 Put	Bond Future	3582.9700	3.5830	3246.5900	3.2466	9.388	0.0000	0.0000
2023/11/28	R214	07/11/2024	12.60 Call	Bond Future	3715.5000	3.7155	4119.4700	4.1195	10.873	0.0000	0.0000
2023/11/28	R214	07/11/2024	12.60 Put	Bond Future	3624.7000	3.6247	3285.4100	3.2854	9.360	0.0000	0.0000
2023/11/28	R214	06/02/2025		Bond Future	12.7149	60.8185	12.5474	61.5776	1.318	0.0000	0.0000
2023/11/28	R214	06/02/2025	12.71 Call	Bond Future	3987.0500	3.9871	4397.6800	4.3977	10.299	0.0000	0.0000
2023/11/28	R214	06/02/2025	12.71 Put	Bond Future	4009.2100	4.0092	3660.6700	3.6607	8.693	0.0000	0.0000
2023/11/28	R248	01/02/2024	13.10 Call	Bond Future	4782.7700	4.7828	5454.1400	5.4541	14.037	0.0000	0.0000
2023/11/28	R248	01/02/2024	13.10 Put	Bond Future	716.2100	0.7162	539.6700	0.5397	24.649	0.0000	0.0000
2023/11/28	R248	01/02/2024	13.90 Call	Bond Future	8230.9200	8.2309	9017.3300	9.0173	9.554	0.0000	0.0000
2023/11/28	R248	01/02/2024	13.90 Put	Bond Future	212.1000	0.2121	150.6000	0.1506	28.996	0.0000	0.0000
2023/11/28	R248	01/02/2024	11.50 Put	Bond Future	5617.9400	5.6179	4900.7400	4.9007	12.766	0.0000	0.0000
2023/11/28	R248	01/02/2024	11.50 Call	Bond Future	334.8400	0.3348	465.5500	0.4656	39.037	0.0000	0.0000
2023/11/28	R248	01/02/2024	12.30 Put	Bond Future	2211.2700	2.2113	1788.3700	1.7884	19.125	0.0000	0.0000
2023/11/28	R248	01/02/2024	12.30 Call	Bond Future	1867.3600	1.8674	2292.3700	2.2924	22.760	0.0000	0.0000
2023/11/28	R248	01/02/2024	13.37 Call	Bond Future	5926.2100	5.9262	6648.7700	6.6488	12.193	0.0000	0.0000
2023/11/28	R248	01/02/2024	13.37 Put	Bond Future	477.7300	0.4777	352.3800	0.3524	26.239	0.0000	0.0000
2023/11/28	R248	01/02/2024	12.15 Call	Bond Future	1455.5700	1.4556	1821.6400	1.8216	25.150	0.0000	0.0000
2023/11/28	R248	01/02/2024	12.15 Put	Bond Future	2682.9800	2.6830	2201.1400	2.2011	17.959	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	
2023/11/28	R248	01/02/2024	12.16 Call	Bond Future	1481.2500	1.4813	1851.3000	1.8513	24.982	0.0000	0.0000
2023/11/28	R248	01/02/2024	12.16 Put	Bond Future	2649.1700	2.6492	2171.3100	2.1713	18.038	0.0000	0.0000
2023/11/28	R248	01/02/2024	12.14 Call	Bond Future	1430.1300	1.4301	1792.2200	1.7922	25.319	0.0000	0.0000
2023/11/28	R248	01/02/2024	12.14 Put	Bond Future	2717.1100	2.7171	2231.2900	2.2313	17.880	0.0000	0.0000
2023/11/28	R248	01/02/2024		Bond Future	12.3593	76.2566	12.2140	77.1045	1.175	0.0000	0.0000
2023/11/28	R248	02/05/2024		Bond Future	12.4612	73.4931	12.3106	74.3598	1.208	0.0000	0.0000
2023/11/28	R248	02/05/2024	11.47 Call	Bond Future	917.7400	0.9177	1122.9900	1.1230	22.365	0.0000	0.0000
2023/11/28	R248	02/05/2024	11.47 Put	Bond Future	6979.3400	6.9793	6317.9600	6.3180	9.476	0.0000	0.0000
2023/11/28	R248	02/05/2024	11.48 Call	Bond Future	932.5900	0.9326	1140.2300	1.1402	22.265	0.0000	0.0000
2023/11/28	R248	02/05/2024	11.48 Put	Bond Future	6928.6300	6.9286	6269.6400	6.2696	9.511	0.0000	0.0000
2023/11/28	R248	02/05/2024	11.46 Call	Bond Future	903.0500	0.9031	1105.9200	1.1059	22.465	0.0000	0.0000
2023/11/28	R248	02/05/2024	11.46 Put	Bond Future	7030.3100	7.0303	6366.5500	6.3666	9.441	0.0000	0.0000
2023/11/28	R248	02/05/2024	11.40 Put	Bond Future	7341.6400	7.3416	6663.8600	6.6639	9.232	0.0000	0.0000
2023/11/28	R248	02/05/2024	11.40 Call	Bond Future	818.4000	0.8184	1007.2500	1.0073	23.076	0.0000	0.0000
2023/11/28	R248	02/05/2024	12.40 Put	Bond Future	3367.1900	3.3672	2945.9900	2.9460	12.509	0.0000	0.0000
2023/11/28	R248	02/05/2024	12.40 Call	Bond Future	3017.3300	3.0173	3462.7600	3.4628	14.762	0.0000	0.0000
2023/11/28	R248	02/05/2024	13.16 Call	Bond Future	5587.9600	5.5880	6195.7800	6.1958	10.877	0.0000	0.0000
2023/11/28	R248	02/05/2024	13.16 Put	Bond Future	1794.3500	1.7944	1535.5400	1.5355	14.424	0.0000	0.0000
2023/11/28	R248	01/08/2024	12.31 Call	Bond Future	3190.4300	3.1904	3610.8000	3.6108	13.176	0.0000	0.0000
2023/11/28	R248	01/08/2024	12.31 Put	Bond Future	4666.4900	4.6665	4201.0600	4.2011	9.974	0.0000	0.0000
2023/11/28	R248	01/08/2024	12.32 Call	Bond Future	3218.0300	3.2180	3640.5400	3.6405	13.129	0.0000	0.0000
2023/11/28	R248	01/08/2024	12.32 Put	Bond Future	4635.9900	4.6360	4172.7000	4.1727	9.993	0.0000	0.0000
2023/11/28	R248	01/08/2024	12.30 Call	Bond Future	3162.9300	3.1629	3581.1700	3.5812	13.223	0.0000	0.0000
2023/11/28	R248	01/08/2024	12.30 Put	Bond Future	4697.1700	4.6972	4229.6100	4.2296	9.954	0.0000	0.0000
2023/11/28	R248	01/08/2024		Bond Future	12.5685	75.1045	12.4123	75.9903	1.243	0.0000	0.0000
2023/11/28	R248	07/11/2024		Bond Future	12.6959	72.4181	12.5331	73.3249	1.282	0.0000	0.0000
2023/11/28	R248	07/11/2024	12.79 Call	Bond Future	4849.2000	4.8492	5354.9100	5.3549	10.429	0.0000	0.0000
2023/11/28	R248	07/11/2024	12.79 Put	Bond Future	4334.1000	4.3341	3932.9600	3.9330	9.255	0.0000	0.0000
2023/11/28	R248	07/11/2024	12.80 Call	Bond Future	4879.2900	4.8793	5386.6900	5.3867	10.399	0.0000	0.0000
2023/11/28	R248	07/11/2024	12.80 Put	Bond Future	4309.8400	4.3098	3910.3900	3.9104	9.268	0.0000	0.0000
2023/11/28	R248	07/11/2024	12.78 Call	Bond Future	4819.1700	4.8192	5323.1800	5.3232	10.458	0.0000	0.0000
2023/11/28	R248	07/11/2024	12.78 Put	Bond Future	4358.5000	4.3585	3955.6600	3.9557	9.243	0.0000	0.0000
2023/11/28	R248	06/02/2025		Bond Future	12.8357	73.9315	12.6662	74.8578	1.321	0.0000	0.0000
2023/11/28	R248	06/02/2025	12.71 Call	Bond Future	4522.0800	4.5221	5003.2300	5.0032	10.640	0.0000	0.0000
2023/11/28	R248	06/02/2025	12.71 Put	Bond Future	5207.0000	5.2070	4761.8600	4.7619	8.549	0.0000	0.0000
2023/11/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/11/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/11/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

Open Interest

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