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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/11/2023 TO 17/11/2023

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
2023/11/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	2025	01/02/2024		Bond Future	175.0904	175.0904	175.1407	0.029	0.0000	0.0000
2023/11/17	2025	02/05/2024		Bond Future	179.0041	179.0041	179.0513	0.026	0.0000	0.0000
2023/11/17	2025	01/08/2024		Bond Future	181.1741	181.1741	181.1873	0.007	0.0000	0.0000
2023/11/17	2025	07/11/2024		Bond Future	185.6092	185.6092	185.5881	0.011	0.0000	0.0000
2023/11/17	2029	01/02/2024		Bond Future	127.3576	127.3576	127.7161	0.281	0.0000	0.0000
2023/11/17	2029	02/05/2024		Bond Future	128.8365	128.8365	129.1996	0.282	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	
2023/11/17	2029	01/08/2024		Bond Future	131.7229	131.7229	132.0693	132.0693	0.263	0.0000	0.0000
2023/11/17	2029	07/11/2024		Bond Future	133.5435	133.5435	133.8725	133.8725	0.246	0.0000	0.0000
2023/11/17	2029	06/02/2025		Bond Future	136.3866	136.3866	136.7235	136.7235	0.247	0.0000	0.0000
2023/11/17	2029	06/02/2025	132.40 Call	Bond Future	3986.5600	3.9866	4323.5000	4.3235	8.452	0.0000	0.0000
2023/11/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.85 Call	Bond Future	6934.9700	6.9350	6950.9100	6.9509	0.230	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.85 Put	Bond Future	65.2000	0.0652	92.0900	0.0921	41.242	0.0000	0.0000
2023/11/17	2030	01/02/2024	10.00 Put	Bond Future	1590.4700	1.5905	1643.5800	1.6436	3.339	0.0000	0.0000
2023/11/17	2030	01/02/2024	10.00 Call	Bond Future	1130.4800	1.1305	1172.6400	1.1726	3.729	0.0000	0.0000
2023/11/17	2030	01/02/2024	9.89 Put	Bond Future	1857.7500	1.8578	1896.8500	1.8969	2.105	0.0000	0.0000
2023/11/17	2030	01/02/2024	9.89 Call	Bond Future	937.1700	0.9372	965.3200	0.9653	3.004	0.0000	0.0000
2023/11/17	2030	01/02/2024	10.39 Put	Bond Future	879.0800	0.8791	956.5800	0.9566	8.816	0.0000	0.0000
2023/11/17	2030	01/02/2024	10.39 Call	Bond Future	2029.0100	2.0290	2095.5600	2.0956	3.280	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.86 Call	Bond Future	6971.3200	6.9713	6986.9500	6.9870	0.224	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.86 Put	Bond Future	63.9800	0.0640	90.5600	0.0906	41.544	0.0000	0.0000
2023/11/17	2030	01/02/2024	10.16 Put	Bond Future	1259.0900	1.2591	1325.1200	1.3251	5.244	0.0000	0.0000
2023/11/17	2030	01/02/2024	10.16 Call	Bond Future	1463.9100	1.4639	1518.9900	1.5190	3.763	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.00 Call	Bond Future	3907.1100	3.9071	3961.8200	3.9618	1.400	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.00 Put	Bond Future	309.6900	0.3097	375.3500	0.3754	21.202	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.75 Call	Bond Future	6571.5400	6.5715	6590.9100	6.5909	0.295	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.75 Put	Bond Future	78.6400	0.0786	108.9600	0.1090	38.555	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.36 Call	Bond Future	5164.5800	5.1646	5200.5000	5.2005	0.696	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.36 Put	Bond Future	162.0000	0.1620	208.8700	0.2089	28.932	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.37 Call	Bond Future	5200.2700	5.2003	5235.7200	5.2357	0.682	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.37 Put	Bond Future	159.0600	0.1591	205.4600	0.2055	29.171	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.35 Call	Bond Future	5128.9300	5.1289	5165.3200	5.1653	0.710	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.35 Put	Bond Future	164.9900	0.1650	212.3300	0.2123	28.693	0.0000	0.0000
2023/11/17	2030	01/02/2024		Bond Future	10.1106	90.8235	10.1132	90.8125	0.026	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.31 Call	Bond Future	4986.6300	4.9866	5024.9900	5.0250	0.769	0.0000	0.0000
2023/11/17	2030	01/02/2024	11.31 Put	Bond Future	177.5000	0.1775	226.8100	0.2268	27.780	0.0000	0.0000
2023/11/17	2030	01/02/2024	9.93 Put	Bond Future	1757.5200	1.7575	1801.7900	1.8018	2.519	0.0000	0.0000
2023/11/17	2030	01/02/2024	9.93 Call	Bond Future	1004.7600	1.0048	1038.0800	1.0381	3.316	0.0000	0.0000
2023/11/17	2030	01/02/2024	9.57 Put	Bond Future	2780.6900	2.7807	2786.5300	2.7865	0.210	0.0000	0.0000
2023/11/17	2030	01/02/2024	9.57 Call	Bond Future	503.6000	0.5036	498.4900	0.4985	1.015	0.0000	0.0000
2023/11/17	2030	01/02/2024	10.07 Put	Bond Future	1438.7100	1.4387	1497.6500	1.4977	4.097	0.0000	0.0000
2023/11/17	2030	01/02/2024	10.07 Call	Bond Future	1270.3200	1.2703	1318.3100	1.3183	3.778	0.0000	0.0000
2023/11/17	2030	01/02/2024	12.10 Call	Bond Future	7843.4500	7.8435	7848.5900	7.8486	0.066	0.0000	0.0000
2023/11/17	2030	01/02/2024	12.10 Put	Bond Future	40.7300	0.0407	56.8200	0.0568	39.504	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	
2023/11/17	2030	02/05/2024		Bond Future	10.1750	92.8315	10.1783	92.8183	0.032	0.0000	0.0000
2023/11/17	2030	02/05/2024	9.82 Call	Bond Future	1358.6900	1.3587	1383.8300	1.3838	1.850	0.0000	0.0000
2023/11/17	2030	02/05/2024	9.82 Put	Bond Future	2798.3700	2.7984	2836.6800	2.8367	1.369	0.0000	0.0000
2023/11/17	2030	02/05/2024	9.83 Call	Bond Future	1374.1700	1.3742	1400.3000	1.4003	1.902	0.0000	0.0000
2023/11/17	2030	02/05/2024	9.83 Put	Bond Future	2772.9100	2.7729	2812.2100	2.8122	1.417	0.0000	0.0000
2023/11/17	2030	02/05/2024	9.81 Call	Bond Future	1343.0800	1.3431	1367.7200	1.3677	1.835	0.0000	0.0000
2023/11/17	2030	02/05/2024	9.81 Put	Bond Future	2823.7200	2.8237	2861.5300	2.8615	1.339	0.0000	0.0000
2023/11/17	2030	02/05/2024	10.62 Put	Bond Future	1283.2900	1.2833	1345.2400	1.3452	4.827	0.0000	0.0000
2023/11/17	2030	02/05/2024	10.62 Call	Bond Future	3048.4300	3.0484	3097.2100	3.0972	1.600	0.0000	0.0000
2023/11/17	2030	02/05/2024	11.12 Put	Bond Future	762.9600	0.7630	817.3700	0.8174	7.131	0.0000	0.0000
2023/11/17	2030	02/05/2024	11.12 Call	Bond Future	4460.8000	4.4608	4502.0400	4.5020	0.924	0.0000	0.0000
2023/11/17	2030	02/05/2024	13.15 Call	Bond Future	11090.3900	11.0904	11078.3900	11.0784	0.108	0.0000	0.0000
2023/11/17	2030	02/05/2024	13.15 Put	Bond Future	64.9100	0.0649	66.0800	0.0661	1.802	0.0000	0.0000
2023/11/17	2030	02/05/2024	9.66 Put	Bond Future	3221.6100	3.2216	3255.3700	3.2554	1.048	0.0000	0.0000
2023/11/17	2030	02/05/2024	9.66 Call	Bond Future	1123.8500	1.1239	1144.4400	1.1444	1.832	0.0000	0.0000
2023/11/17	2030	02/05/2024	10.16 Put	Bond Future	2031.7400	2.0317	2087.1400	2.0871	2.727	0.0000	0.0000
2023/11/17	2030	02/05/2024	10.16 Call	Bond Future	1971.3600	1.9714	2013.5900	2.0136	2.142	0.0000	0.0000
2023/11/17	2030	02/05/2024	11.94 Call	Bond Future	7076.4100	7.0764	7095.2500	7.0953	0.266	0.0000	0.0000
2023/11/17	2030	02/05/2024	11.94 Put	Bond Future	321.0300	0.3210	353.0400	0.3530	9.971	0.0000	0.0000
2023/11/17	2030	02/05/2024	12.38 Call	Bond Future	8542.1700	8.5422	8541.2500	8.5413	0.011	0.0000	0.0000
2023/11/17	2030	02/05/2024	12.38 Put	Bond Future	201.5500	0.2016	213.8000	0.2138	6.078	0.0000	0.0000
2023/11/17	2030	02/05/2024	10.82 Put	Bond Future	1043.5600	1.0436	1104.5400	1.1045	5.843	0.0000	0.0000
2023/11/17	2030	02/05/2024	10.82 Call	Bond Future	3588.1400	3.5881	3635.9500	3.6360	1.332	0.0000	0.0000
2023/11/17	2030	01/08/2024	10.38 Call	Bond Future	2671.5200	2.6715	2734.5400	2.7345	2.359	0.0000	0.0000
2023/11/17	2030	01/08/2024	10.38 Put	Bond Future	2150.0800	2.1501	2244.4500	2.2445	4.389	0.0000	0.0000
2023/11/17	2030	01/08/2024	10.39 Call	Bond Future	2693.4500	2.6935	2756.6200	2.7566	2.345	0.0000	0.0000
2023/11/17	2030	01/08/2024	10.39 Put	Bond Future	2133.5300	2.1335	2228.0500	2.2281	4.430	0.0000	0.0000
2023/11/17	2030	01/08/2024	10.37 Call	Bond Future	2649.6900	2.6497	2712.8400	2.7128	2.383	0.0000	0.0000
2023/11/17	2030	01/08/2024	10.37 Put	Bond Future	2166.7400	2.1667	2261.2400	2.2612	4.361	0.0000	0.0000
2023/11/17	2030	01/08/2024		Bond Future	10.2450	90.8837	10.2531	90.8523	0.079	0.0000	0.0000
2023/11/17	2030	07/11/2024		Bond Future	10.3116	93.0854	10.3249	93.0358	0.129	0.0000	0.0000
2023/11/17	2030	07/11/2024	10.75 Call	Bond Future	3568.8700	3.5689	3694.3600	3.6944	3.516	0.0000	0.0000
2023/11/17	2030	07/11/2024	10.75 Put	Bond Future	1950.8100	1.9508	2125.9100	2.1259	8.976	0.0000	0.0000
2023/11/17	2030	07/11/2024	10.76 Call	Bond Future	3592.5700	3.5926	3717.7400	3.7177	3.484	0.0000	0.0000
2023/11/17	2030	07/11/2024	10.76 Put	Bond Future	1938.0300	1.9380	2112.8100	2.1128	9.018	0.0000	0.0000
2023/11/17	2030	07/11/2024	10.74 Call	Bond Future	3545.5800	3.5456	3671.0300	3.6710	3.538	0.0000	0.0000
2023/11/17	2030	07/11/2024	10.74 Put	Bond Future	1964.0300	1.9640	2139.0900	2.1391	8.913	0.0000	0.0000
2023/11/17	2030	06/02/2025		Bond Future	10.4199	91.0322	10.4338	90.9825	0.133	0.0000	0.0000
2023/11/17	2030	06/02/2025	10.68 Call	Bond Future	3359.3300	3.3593	3429.9900	3.4300	2.103	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	
2023/11/17	2030	06/02/2025	10.68 Put	Bond Future	2433.2200	2.4332	2553.5200	2.5535	4.944	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.90 Put	Bond Future	1931.3200	1.9313	1913.2500	1.9133	0.936	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.90 Call	Bond Future	1304.5900	1.3046	1377.4900	1.3775	5.588	0.0000	0.0000
2023/11/17	2032	01/02/2024	12.00 Call	Bond Future	4835.8800	4.8359	4953.1000	4.9531	2.424	0.0000	0.0000
2023/11/17	2032	01/02/2024	12.00 Put	Bond Future	374.6600	0.3747	400.9100	0.4009	7.006	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.55 Call	Bond Future	3186.2800	3.1863	3301.2500	3.3013	3.608	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.55 Put	Bond Future	757.6100	0.7576	781.6100	0.7816	3.168	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.59 Put	Bond Future	2859.2100	2.8592	2802.9600	2.8030	1.967	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.59 Call	Bond Future	723.6100	0.7236	758.3300	0.7583	4.798	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.09 Put	Bond Future	1490.0600	1.4901	1489.8000	1.4898	0.017	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.09 Call	Bond Future	1771.4100	1.7714	1862.1200	1.8621	5.121	0.0000	0.0000
2023/11/17	2032	01/02/2024	12.73 Call	Bond Future	7734.1400	7.7341	7840.9800	7.8410	1.381	0.0000	0.0000
2023/11/17	2032	01/02/2024	12.73 Put	Bond Future	112.6700	0.1127	128.5400	0.1285	14.085	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.78 Put	Bond Future	2257.8000	2.2578	2227.0700	2.2271	1.361	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.78 Call	Bond Future	1051.0300	1.0510	1111.2700	1.1113	5.732	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.75 Call	Bond Future	3897.0800	3.8971	4014.0300	4.0140	3.001	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.75 Put	Bond Future	556.8900	0.5569	582.8700	0.5829	4.665	0.0000	0.0000
2023/11/17	2032	01/02/2024	12.50 Call	Bond Future	6808.9400	6.8089	6918.9400	6.9189	1.616	0.0000	0.0000
2023/11/17	2032	01/02/2024	12.50 Put	Bond Future	165.3400	0.1653	184.3700	0.1844	11.510	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.84 Call	Bond Future	4229.4400	4.2294	4346.8200	4.3468	2.775	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.84 Put	Bond Future	483.3500	0.4834	509.7600	0.5098	5.464	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.85 Call	Bond Future	4266.8900	4.2669	4384.2400	4.3842	2.750	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.85 Put	Bond Future	475.8600	0.4759	502.2400	0.5022	5.544	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.83 Call	Bond Future	4192.1800	4.1922	4309.5800	4.3096	2.800	0.0000	0.0000
2023/11/17	2032	01/02/2024	11.83 Put	Bond Future	491.0600	0.4911	517.4900	0.5175	5.382	0.0000	0.0000
2023/11/17	2032	01/02/2024		Bond Future	11.0309	88.1857	11.0118	88.2766	0.173	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.01 Put	Bond Future	5234.4500	5.2345	5123.8400	5.1238	2.113	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.01 Call	Bond Future	182.3400	0.1823	162.7000	0.1627	10.771	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.76 Put	Bond Future	2315.8700	2.3159	2282.8900	2.2829	1.424	0.0000	0.0000
2023/11/17	2032	01/02/2024	10.76 Call	Bond Future	1011.9400	1.0119	1069.9300	1.0699	5.731	0.0000	0.0000
2023/11/17	2032	01/02/2024	12.62 Call	Bond Future	7291.2300	7.2912	7399.5100	7.3995	1.485	0.0000	0.0000
2023/11/17	2032	01/02/2024	12.62 Put	Bond Future	135.4200	0.1354	152.7300	0.1527	12.782	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.54 Call	Bond Future	1293.9400	1.2939	1396.2100	1.3962	7.904	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.54 Put	Bond Future	4063.0500	4.0631	4074.3700	4.0744	0.279	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.55 Call	Bond Future	1310.0200	1.3100	1413.4300	1.4134	7.894	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.55 Put	Bond Future	4030.6100	4.0306	4043.0700	4.0431	0.309	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.56 Call	Bond Future	1326.4400	1.3264	1430.9800	1.4310	7.881	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.56 Put	Bond Future	3998.5600	3.9986	4012.1500	4.0122	0.340	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	
2023/11/17	2032	02/05/2024		Bond Future	11.1225	85.9735	11.1030	86.0644	0.175	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.59 Put	Bond Future	3902.9500	3.9030	3920.1700	3.9202	0.441	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.59 Call	Bond Future	1376.0600	1.3761	1484.2300	1.4842	7.861	0.0000	0.0000
2023/11/17	2032	02/05/2024	11.09 Put	Bond Future	2534.9300	2.5349	2615.6000	2.6156	3.182	0.0000	0.0000
2023/11/17	2032	02/05/2024	11.09 Call	Bond Future	2383.3900	2.3834	2555.0100	2.5550	7.201	0.0000	0.0000
2023/11/17	2032	02/05/2024	13.18 Call	Bond Future	9268.3600	9.2684	9393.3700	9.3934	1.349	0.0000	0.0000
2023/11/17	2032	02/05/2024	13.18 Put	Bond Future	350.7600	0.3508	384.8200	0.3848	9.710	0.0000	0.0000
2023/11/17	2032	02/05/2024	13.35 Call	Bond Future	9896.8800	9.8969	10000.4600	10.0005	1.047	0.0000	0.0000
2023/11/17	2032	02/05/2024	13.35 Put	Bond Future	298.3400	0.2983	310.9700	0.3110	4.233	0.0000	0.0000
2023/11/17	2032	02/05/2024	11.35 Put	Bond Future	2000.4900	2.0005	2097.3900	2.0974	4.844	0.0000	0.0000
2023/11/17	2032	02/05/2024	11.35 Call	Bond Future	3051.2100	3.0512	3239.0600	3.2391	6.157	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.65 Put	Bond Future	3716.2000	3.7162	3740.4400	3.7404	0.652	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.65 Call	Bond Future	1478.8300	1.4788	1594.0200	1.5940	7.789	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.36 Put	Bond Future	4697.2000	4.6972	4673.1500	4.6732	0.512	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.36 Call	Bond Future	1048.9400	1.0489	1115.8400	1.1158	6.378	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.86 Put	Bond Future	3109.8700	3.1099	3162.2500	3.1623	1.684	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.86 Call	Bond Future	1876.1400	1.8761	2019.4700	2.0195	7.640	0.0000	0.0000
2023/11/17	2032	02/05/2024	12.90 Call	Bond Future	8236.7900	8.2368	8393.6300	8.3936	1.904	0.0000	0.0000
2023/11/17	2032	02/05/2024	12.90 Put	Bond Future	458.4800	0.4585	524.3700	0.5244	14.371	0.0000	0.0000
2023/11/17	2032	02/05/2024	11.81 Call	Bond Future	4425.6300	4.4256	4619.2800	4.6193	4.376	0.0000	0.0000
2023/11/17	2032	02/05/2024	11.81 Put	Bond Future	1301.2300	1.3012	1403.9300	1.4039	7.893	0.0000	0.0000
2023/11/17	2032	02/05/2024	11.21 Call	Bond Future	2679.9100	2.6799	2860.6400	2.8606	6.744	0.0000	0.0000
2023/11/17	2032	02/05/2024	11.21 Put	Bond Future	2273.8100	2.2738	2363.5900	2.3636	3.948	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.57 Put	Bond Future	3966.4500	3.9665	3981.1800	3.9812	0.371	0.0000	0.0000
2023/11/17	2032	02/05/2024	10.57 Call	Bond Future	1342.7800	1.3428	1448.4600	1.4485	7.870	0.0000	0.0000
2023/11/17	2032	01/08/2024	11.14 Call	Bond Future	2746.8900	2.7469	2899.3800	2.8994	5.551	0.0000	0.0000
2023/11/17	2032	01/08/2024	11.14 Put	Bond Future	3106.5900	3.1066	3182.8200	3.1828	2.454	0.0000	0.0000
2023/11/17	2032	01/08/2024	11.15 Call	Bond Future	2770.2100	2.7702	2923.1700	2.9232	5.522	0.0000	0.0000
2023/11/17	2032	01/08/2024	11.15 Put	Bond Future	3084.2300	3.0842	3160.9300	3.1609	2.487	0.0000	0.0000
2023/11/17	2032	01/08/2024	11.13 Call	Bond Future	2723.6800	2.7237	2875.3900	2.8754	5.570	0.0000	0.0000
2023/11/17	2032	01/08/2024	11.13 Put	Bond Future	3129.0900	3.1291	3204.5400	3.2045	2.411	0.0000	0.0000
2023/11/17	2032	01/08/2024		Bond Future	11.2189	87.8790	11.2022	87.9552	0.149	0.0000	0.0000
2023/11/17	2032	07/11/2024	11.48 Call	Bond Future	3378.9200	3.3789	3645.4600	3.6455	7.888	0.0000	0.0000
2023/11/17	2032	07/11/2024	11.48 Put	Bond Future	2699.8200	2.6998	2904.8100	2.9048	7.593	0.0000	0.0000
2023/11/17	2032	07/11/2024	11.49 Call	Bond Future	3403.6500	3.4037	3671.1400	3.6711	7.859	0.0000	0.0000
2023/11/17	2032	07/11/2024	11.49 Put	Bond Future	2680.8000	2.6808	2886.7400	2.8867	7.682	0.0000	0.0000
2023/11/17	2032	07/11/2024	11.47 Call	Bond Future	3353.9400	3.3539	3620.1800	3.6202	7.938	0.0000	0.0000
2023/11/17	2032	07/11/2024	11.47 Put	Bond Future	2718.6300	2.7186	2923.3200	2.9233	7.529	0.0000	0.0000
2023/11/17	2032	07/11/2024		Bond Future	11.3257	85.8395	11.3118	85.9010	0.123	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	
2023/11/17	2032	07/11/2024	13.36 Call	Bond Future	9165.1800	9.1652	9344.5300	9.3445	1.957	0.0000	0.0000
2023/11/17	2032	07/11/2024	13.36 Put	Bond Future	751.1300	0.7511	868.9300	0.8689	15.683	0.0000	0.0000
2023/11/17	2032	07/11/2024	11.64 Put	Bond Future	2418.1000	2.4181	2626.8000	2.6268	8.631	0.0000	0.0000
2023/11/17	2032	07/11/2024	11.64 Call	Bond Future	3793.8200	3.7938	4064.0700	4.0641	7.123	0.0000	0.0000
2023/11/17	2032	06/02/2025		Bond Future	11.4634	87.6416	11.4486	87.7055	0.130	0.0000	0.0000
2023/11/17	2032	06/02/2025	11.72 Call	Bond Future	4040.0200	4.0400	4213.2400	4.2132	4.288	0.0000	0.0000
2023/11/17	2032	06/02/2025	11.72 Put	Bond Future	2946.2000	2.9462	3055.5100	3.0555	3.710	0.0000	0.0000
2023/11/17	2033	01/02/2024		Bond Future	122.0831	122.0831	122.6648	122.6648	0.476	0.0000	0.0000
2023/11/17	2033	02/05/2024		Bond Future	123.3482	123.3482	123.9398	123.9398	0.480	0.0000	0.0000
2023/11/17	2033	01/08/2024		Bond Future	126.1118	126.1118	126.6929	126.6929	0.461	0.0000	0.0000
2023/11/17	2033	07/11/2024		Bond Future	127.6971	127.6971	128.2677	128.2677	0.447	0.0000	0.0000
2023/11/17	2033	06/02/2025		Bond Future	130.4158	130.4158	130.9994	130.9994	0.448	0.0000	0.0000
2023/11/17	2033	06/02/2025	124.94 Call	Bond Future	5475.8000	5.4758	6059.4400	6.0594	10.659	0.0000	0.0000
2023/11/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	2037	01/02/2024	13.93 Call	Bond Future	9348.4400	9.3484	9361.7700	9.3618	0.143	0.0000	0.0000
2023/11/17	2037	01/02/2024	13.93 Put	Bond Future	110.5800	0.1106	129.3300	0.1293	16.956	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.93 Call	Bond Future	5099.2300	5.0992	5150.5300	5.1505	1.006	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.93 Put	Bond Future	531.0100	0.5310	587.7300	0.5877	10.682	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.09 Put	Bond Future	1780.5700	1.7806	1867.8100	1.8678	4.900	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.09 Call	Bond Future	2047.9700	2.0480	2129.7900	2.1298	3.995	0.0000	0.0000
2023/11/17	2037	01/02/2024		Bond Future	12.0401	77.1775	12.0411	77.1721	0.008	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.32 Call	Bond Future	2780.2600	2.7803	2858.0000	2.8580	2.796	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.32 Put	Bond Future	1298.7200	1.2987	1381.8800	1.3819	6.403	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.33 Call	Bond Future	2814.4100	2.8144	2891.7100	2.8917	2.747	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.33 Put	Bond Future	1280.7200	1.2807	1363.4400	1.3634	6.459	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.31 Call	Bond Future	2746.4200	2.7464	2824.4600	2.8245	2.842	0.0000	0.0000
2023/11/17	2037	01/02/2024	12.31 Put	Bond Future	1317.0800	1.3171	1400.5400	1.4005	6.337	0.0000	0.0000
2023/11/17	2037	02/05/2024		Bond Future	12.1498	78.8837	12.1512	78.8765	0.011	0.0000	0.0000
2023/11/17	2037	02/05/2024	11.44 Call	Bond Future	1183.3900	1.1834	1260.6900	1.2607	6.532	0.0000	0.0000
2023/11/17	2037	02/05/2024	11.44 Put	Bond Future	5069.2800	5.0693	5153.7600	5.1538	1.667	0.0000	0.0000
2023/11/17	2037	02/05/2024	11.45 Call	Bond Future	1198.6900	1.1987	1278.1700	1.2782	6.631	0.0000	0.0000
2023/11/17	2037	02/05/2024	11.45 Put	Bond Future	5027.8800	5.0279	5114.5400	5.1145	1.724	0.0000	0.0000
2023/11/17	2037	02/05/2024	11.43 Call	Bond Future	1168.2300	1.1682	1243.3500	1.2434	6.430	0.0000	0.0000
2023/11/17	2037	02/05/2024	11.43 Put	Bond Future	5110.8700	5.1109	5193.1700	5.1932	1.610	0.0000	0.0000
2023/11/17	2037	01/08/2024		Bond Future	12.2664	76.3762	12.2708	76.3536	0.035	0.0000	0.0000
2023/11/17	2037	01/08/2024	12.10 Call	Bond Future	3013.1000	3.0131	3149.6600	3.1497	4.532	0.0000	0.0000
2023/11/17	2037	01/08/2024	12.10 Put	Bond Future	3883.6000	3.8836	4042.7300	4.0427	4.097	0.0000	0.0000
2023/11/17	2037	01/08/2024	12.11 Call	Bond Future	3039.0500	3.0391	3175.8500	3.1759	4.501	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2023/11/17	2037	01/08/2024	12.11 Put	Bond Future		3856.8300	3.8568	4016.2000	4.0162	4.132	0.0000	0.0000
2023/11/17	2037	01/08/2024	12.09 Call	Bond Future		2987.2500	2.9873	3123.5800	3.1236	4.564	0.0000	0.0000
2023/11/17	2037	01/08/2024	12.09 Put	Bond Future		3910.5200	3.9105	4069.4200	4.0694	4.063	0.0000	0.0000
2023/11/17	2037	01/08/2024	13.82 Call	Bond Future		8646.5700	8.6466	8740.4100	8.7404	1.085	0.0000	0.0000
2023/11/17	2037	01/08/2024	13.82 Put	Bond Future		1168.8400	1.1688	1285.2500	1.2853	9.959	0.0000	0.0000
2023/11/17	2037	01/08/2024	13.17 Call	Bond Future		6323.4100	6.3234	6446.0600	6.4461	1.940	0.0000	0.0000
2023/11/17	2037	01/08/2024	13.17 Put	Bond Future		1837.1200	1.8371	1982.3400	1.9823	7.905	0.0000	0.0000
2023/11/17	2037	07/11/2024		Bond Future		12.3854	78.2260	12.3929	78.1882	0.060	0.0000	0.0000
2023/11/17	2037	07/11/2024	12.58 Call	Bond Future		4628.0700	4.6281	4776.2400	4.7762	3.202	0.0000	0.0000
2023/11/17	2037	07/11/2024	12.58 Put	Bond Future		3645.2900	3.6453	3831.3300	3.8313	5.104	0.0000	0.0000
2023/11/17	2037	07/11/2024	12.59 Call	Bond Future		4656.4300	4.6564	4805.0100	4.8050	3.191	0.0000	0.0000
2023/11/17	2037	07/11/2024	12.59 Put	Bond Future		3623.6400	3.6236	3810.0900	3.8101	5.145	0.0000	0.0000
2023/11/17	2037	07/11/2024	12.57 Call	Bond Future		4599.4700	4.5995	4747.8500	4.7479	3.226	0.0000	0.0000
2023/11/17	2037	07/11/2024	12.57 Put	Bond Future		3666.7400	3.6667	3852.9900	3.8530	5.079	0.0000	0.0000
2023/11/17	2037	06/02/2025		Bond Future		12.5279	75.6080	12.5354	75.5704	0.060	0.0000	0.0000
2023/11/17	2037	06/02/2025	12.76 Call	Bond Future		4984.3800	4.9844	5165.4200	5.1654	3.632	0.0000	0.0000
2023/11/17	2037	06/02/2025	12.76 Put	Bond Future		3837.0400	3.8370	4055.7500	4.0558	5.700	0.0000	0.0000
2023/11/17	2038	01/02/2024		Bond Future		131.4396	131.4396	131.7991	131.7991	0.273	0.0000	0.0000
2023/11/17	2038	02/05/2024		Bond Future		134.3776	134.3776	134.7418	134.7418	0.271	0.0000	0.0000
2023/11/17	2038	01/08/2024		Bond Future		135.3174	135.3174	135.6633	135.6633	0.256	0.0000	0.0000
2023/11/17	2038	07/11/2024		Bond Future		138.6297	138.6297	138.9580	138.9580	0.237	0.0000	0.0000
2023/11/17	2038	06/02/2025		Bond Future		139.4592	139.4592	139.7940	139.7940	0.240	0.0000	0.0000
2023/11/17	2038	06/02/2025	135.23 Call	Bond Future		4229.2200	4.2292	4564.0100	4.5640	7.916	0.0000	0.0000
2023/11/17	2038	06/02/2025	135.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.30 Put	Bond Future		1986.2700	1.9863	2075.9400	2.0759	4.514	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.30 Call	Bond Future		2056.9200	2.0569	2170.9400	2.1709	5.543	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.90 Put	Bond Future		859.2100	0.8592	935.6400	0.9356	8.895	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.90 Call	Bond Future		4215.3400	4.2153	4316.1200	4.3161	2.391	0.0000	0.0000
2023/11/17	2040	01/02/2024	13.90 Call	Bond Future		8549.7100	8.5497	8605.1700	8.6052	0.649	0.0000	0.0000
2023/11/17	2040	01/02/2024	13.90 Put	Bond Future		189.6100	0.1896	220.7200	0.2207	16.407	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.34 Call	Bond Future		2180.1700	2.1802	2294.7900	2.2948	5.257	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.34 Put	Bond Future		1883.4100	1.8834	1973.6800	1.9737	4.793	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.35 Call	Bond Future		2211.5900	2.2116	2326.1900	2.3262	5.182	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.35 Put	Bond Future		1858.4600	1.8585	1948.7100	1.9487	4.856	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.33 Call	Bond Future		2149.1100	2.1491	2263.4500	2.2635	5.320	0.0000	0.0000
2023/11/17	2040	01/02/2024	12.33 Put	Bond Future		1908.7800	1.9088	1998.7700	1.9988	4.715	0.0000	0.0000
2023/11/17	2040	01/02/2024		Bond Future		12.2875	77.3668	12.2833	77.3911	0.035	0.0000	0.0000
2023/11/17	2040	02/05/2024		Bond Future		12.3998	79.0771	12.3956	79.1004	0.034	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	
2023/11/17	2040	02/05/2024	11.61 Call	Bond Future	1154.1400	1.1541	1220.2900	1.2203	5.732	0.0000	0.0000
2023/11/17	2040	02/05/2024	11.61 Put	Bond Future	5770.9000	5.7709	5813.7500	5.8138	0.743	0.0000	0.0000
2023/11/17	2040	02/05/2024	11.62 Call	Bond Future	1171.3700	1.1714	1237.8700	1.2379	5.677	0.0000	0.0000
2023/11/17	2040	02/05/2024	11.62 Put	Bond Future	5727.0200	5.7270	5770.2200	5.7702	0.754	0.0000	0.0000
2023/11/17	2040	02/05/2024	11.60 Call	Bond Future	1137.2500	1.1373	1203.0300	1.2030	5.784	0.0000	0.0000
2023/11/17	2040	02/05/2024	11.60 Put	Bond Future	5815.2000	5.8152	5857.6800	5.8577	0.730	0.0000	0.0000
2023/11/17	2040	01/08/2024		Bond Future	12.5187	76.3235	12.5171	76.3321	0.012	0.0000	0.0000
2023/11/17	2040	01/08/2024	12.33 Call	Bond Future	3145.3500	3.1454	3326.3100	3.3263	5.753	0.0000	0.0000
2023/11/17	2040	01/08/2024	12.33 Put	Bond Future	4192.6100	4.1926	4365.0000	4.3650	4.112	0.0000	0.0000
2023/11/17	2040	01/08/2024	12.34 Call	Bond Future	3172.3900	3.1724	3353.9300	3.3539	5.722	0.0000	0.0000
2023/11/17	2040	01/08/2024	12.34 Put	Bond Future	4163.5900	4.1636	4336.5600	4.3366	4.154	0.0000	0.0000
2023/11/17	2040	01/08/2024	12.32 Call	Bond Future	3118.1500	3.1182	3299.0400	3.2990	5.801	0.0000	0.0000
2023/11/17	2040	01/08/2024	12.32 Put	Bond Future	4221.5400	4.2215	4393.8600	4.3939	4.082	0.0000	0.0000
2023/11/17	2040	07/11/2024		Bond Future	12.6400	78.1719	12.6411	78.1659	0.009	0.0000	0.0000
2023/11/17	2040	07/11/2024	12.85 Call	Bond Future	4762.2500	4.7623	4981.1800	4.9812	4.597	0.0000	0.0000
2023/11/17	2040	07/11/2024	12.85 Put	Bond Future	3641.1300	3.6411	3866.0500	3.8661	6.177	0.0000	0.0000
2023/11/17	2040	07/11/2024	12.86 Call	Bond Future	4792.5400	4.7925	5011.8700	5.0119	4.576	0.0000	0.0000
2023/11/17	2040	07/11/2024	12.86 Put	Bond Future	3618.6700	3.6187	3843.9900	3.8440	6.227	0.0000	0.0000
2023/11/17	2040	07/11/2024	12.84 Call	Bond Future	4731.7300	4.7317	4950.5600	4.9506	4.625	0.0000	0.0000
2023/11/17	2040	07/11/2024	12.84 Put	Bond Future	3663.4200	3.6634	3888.2400	3.8882	6.137	0.0000	0.0000
2023/11/17	2040	06/02/2025		Bond Future	12.7831	75.3017	12.7841	75.2966	0.008	0.0000	0.0000
2023/11/17	2040	06/02/2025	12.95 Call	Bond Future	4979.6800	4.9797	5210.3200	5.2103	4.632	0.0000	0.0000
2023/11/17	2040	06/02/2025	12.95 Put	Bond Future	4103.3400	4.1033	4339.1200	4.3391	5.746	0.0000	0.0000
2023/11/17	2044	01/02/2024	13.00 Call	Bond Future	4459.9100	4.4599	4608.4700	4.6085	3.331	0.0000	0.0000
2023/11/17	2044	01/02/2024	13.00 Put	Bond Future	804.7000	0.8047	869.1800	0.8692	8.013	0.0000	0.0000
2023/11/17	2044	01/02/2024	13.25 Call	Bond Future	5506.3400	5.5063	5645.2400	5.6452	2.523	0.0000	0.0000
2023/11/17	2044	01/02/2024	13.25 Put	Bond Future	558.0500	0.5581	612.8700	0.6129	9.823	0.0000	0.0000
2023/11/17	2044	01/02/2024		Bond Future	12.3338	73.7413	12.3191	73.8254	0.119	0.0000	0.0000
2023/11/17	2044	01/02/2024	12.28 Call	Bond Future	1879.3000	1.8793	2027.5300	2.0275	7.888	0.0000	0.0000
2023/11/17	2044	01/02/2024	12.28 Put	Bond Future	2188.4000	2.1884	2252.5500	2.2526	2.931	0.0000	0.0000
2023/11/17	2044	01/02/2024	12.29 Call	Bond Future	1908.6300	1.9086	2057.2300	2.0572	7.786	0.0000	0.0000
2023/11/17	2044	01/02/2024	12.29 Put	Bond Future	2160.1000	2.1601	2224.6200	2.2246	2.987	0.0000	0.0000
2023/11/17	2044	01/02/2024	12.27 Call	Bond Future	1850.3300	1.8503	1997.9100	1.9979	7.976	0.0000	0.0000
2023/11/17	2044	01/02/2024	12.27 Put	Bond Future	2217.1400	2.2171	2280.6400	2.2806	2.864	0.0000	0.0000
2023/11/17	2044	02/05/2024	11.66 Call	Bond Future	1144.8700	1.1449	1265.0700	1.2651	10.499	0.0000	0.0000
2023/11/17	2044	02/05/2024	11.66 Put	Bond Future	5783.7000	5.7837	5819.4600	5.8195	0.618	0.0000	0.0000
2023/11/17	2044	02/05/2024	11.67 Call	Bond Future	1160.3300	1.1603	1283.1400	1.2831	10.584	0.0000	0.0000
2023/11/17	2044	02/05/2024	11.67 Put	Bond Future	5736.7200	5.7367	5775.0900	5.7751	0.669	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	
2023/11/17	2044	02/05/2024	11.65 Call	Bond Future	1129.5600	1.1296	1247.1600	1.2472	10.411	0.0000	0.0000
2023/11/17	2044	02/05/2024	11.65 Put	Bond Future	5830.9100	5.8309	5864.0700	5.8641	0.569	0.0000	0.0000
2023/11/17	2044	02/05/2024		Bond Future	12.4411	75.3715	12.4261	75.4560	0.120	0.0000	0.0000
2023/11/17	2044	01/08/2024		Bond Future	12.5545	72.6610	12.5416	72.7326	0.103	0.0000	0.0000
2023/11/17	2044	01/08/2024	12.29 Call	Bond Future	2974.3900	2.9744	3193.7200	3.1937	7.374	0.0000	0.0000
2023/11/17	2044	01/08/2024	12.29 Put	Bond Future	4467.8900	4.4679	4615.5400	4.6155	3.305	0.0000	0.0000
2023/11/17	2044	01/08/2024	12.30 Call	Bond Future	3001.2200	3.0012	3221.0600	3.2211	7.325	0.0000	0.0000
2023/11/17	2044	01/08/2024	12.30 Put	Bond Future	4437.3100	4.4373	4585.4700	4.5855	3.339	0.0000	0.0000
2023/11/17	2044	01/08/2024	12.28 Call	Bond Future	2947.9200	2.9479	3166.7300	3.1667	7.423	0.0000	0.0000
2023/11/17	2044	01/08/2024	12.28 Put	Bond Future	4498.8900	4.4989	4646.0200	4.6460	3.270	0.0000	0.0000
2023/11/17	2044	07/11/2024		Bond Future	12.6698	74.4206	12.6589	74.4800	0.086	0.0000	0.0000
2023/11/17	2044	07/11/2024	12.91 Call	Bond Future	4912.1100	4.9121	5180.2700	5.1803	5.459	0.0000	0.0000
2023/11/17	2044	07/11/2024	12.91 Put	Bond Future	3618.5900	3.6186	3827.3400	3.8273	5.769	0.0000	0.0000
2023/11/17	2044	07/11/2024	12.92 Call	Bond Future	4942.8800	4.9429	5211.2100	5.2112	5.429	0.0000	0.0000
2023/11/17	2044	07/11/2024	12.92 Put	Bond Future	3596.3600	3.5964	3805.2800	3.8053	5.809	0.0000	0.0000
2023/11/17	2044	07/11/2024	12.90 Call	Bond Future	4881.4000	4.8814	5149.3800	5.1494	5.490	0.0000	0.0000
2023/11/17	2044	07/11/2024	12.90 Put	Bond Future	3640.9500	3.6410	3849.5200	3.8495	5.728	0.0000	0.0000
2023/11/17	2044	06/02/2025		Bond Future	12.8051	71.5968	12.7937	71.6584	0.090	0.0000	0.0000
2023/11/17	2044	06/02/2025	13.02 Call	Bond Future	5186.4000	5.1864	5472.2100	5.4722	5.511	0.0000	0.0000
2023/11/17	2044	06/02/2025	13.02 Put	Bond Future	4048.7400	4.0487	4272.9600	4.2730	5.538	0.0000	0.0000
2023/11/17	2046	01/02/2024		Bond Future	115.0036	115.0036	116.2349	116.2349	1.071	0.0000	0.0000
2023/11/17	2046	02/05/2024		Bond Future	115.4247	115.4247	116.6805	116.6805	1.088	0.0000	0.0000
2023/11/17	2046	01/08/2024		Bond Future	118.0105	118.0105	119.2719	119.2719	1.069	0.0000	0.0000
2023/11/17	2046	07/11/2024		Bond Future	118.6927	118.6927	119.9613	119.9613	1.069	0.0000	0.0000
2023/11/17	2046	06/02/2025		Bond Future	121.2173	121.2173	122.5138	122.5138	1.070	0.0000	0.0000
2023/11/17	2046	06/02/2025	114.01 Call	Bond Future	7207.2800	7.2073	8503.8200	8.5038	17.989	0.0000	0.0000
2023/11/17	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	2050	01/02/2024		Bond Future	115.3613	115.3613	116.5512	116.5512	1.031	0.0000	0.0000
2023/11/17	2050	02/05/2024		Bond Future	117.9400	117.9400	119.1536	119.1536	1.029	0.0000	0.0000
2023/11/17	2050	01/08/2024		Bond Future	118.2755	118.2755	119.4928	119.4928	1.029	0.0000	0.0000
2023/11/17	2050	07/11/2024		Bond Future	121.1705	121.1705	122.3946	122.3946	1.010	0.0000	0.0000
2023/11/17	2050	06/02/2025		Bond Future	121.3849	121.3849	122.6346	122.6346	1.030	0.0000	0.0000
2023/11/17	2050	06/02/2025	115.60 Call	Bond Future	5784.9200	5.7849	7034.6400	7.0346	21.603	0.0000	0.0000
2023/11/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	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
2023/11/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	AL37	01/02/2024		Index Future	937.1710	937.1710	936.7870	0.041	0.0000	0.0000
2023/11/17	AL37	02/05/2024		Index Future	957.8950	957.8950	957.4790	0.043	0.0000	0.0000
2023/11/17	AL37	01/08/2024		Index Future	979.1380	979.1380	978.5290	0.062	0.0000	0.0000
2023/11/17	AL37	07/11/2024		Index Future	1002.8820	1002.8820	1002.0720	0.081	0.0000	0.0000
2023/11/17	AL37	06/02/2025		Index Future	1024.0470	1024.0470	1023.2240	0.080	0.0000	0.0000
2023/11/17	AL7T	01/02/2024		Index Future	1071.0960	1071.0960	1073.0150	0.179	0.0000	0.0000
2023/11/17	AL7T	02/05/2024		Index Future	1094.7810	1094.7810	1096.7160	0.177	0.0000	0.0000
2023/11/17	AL7T	01/08/2024		Index Future	1119.0610	1119.0610	1120.8280	0.158	0.0000	0.0000
2023/11/17	AL7T	07/11/2024		Index Future	1146.1980	1146.1980	1147.7930	0.139	0.0000	0.0000
2023/11/17	AL7T	06/02/2025		Index Future	1170.3870	1170.3870	1172.0220	0.140	0.0000	0.0000
2023/11/17	ALBI	01/02/2024		Index Future	936.6040	936.6040	937.1960	0.063	0.0000	0.0000
2023/11/17	ALBI	02/05/2024		Index Future	957.3160	957.3160	957.8970	0.061	0.0000	0.0000
2023/11/17	ALBI	01/08/2024		Index Future	978.5470	978.5470	978.9570	0.042	0.0000	0.0000
2023/11/17	ALBI	07/11/2024		Index Future	1002.2760	1002.2760	1002.5090	0.023	0.0000	0.0000
2023/11/17	ALBI	06/02/2025		Index Future	1023.4280	1023.4280	1023.6710	0.024	0.0000	0.0000
2023/11/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C197	07/12/2023		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
2023/11/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2023/11/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/17	ES33	01/02/2024		Bond Future	12.5537	75.1934	12.5391	75.2580	0.117	0.0000
2023/11/17	ES33	02/05/2024		Bond Future	12.6943	73.0751	12.6794	73.1395	0.117	0.0000
2023/11/17	ES33	01/08/2024		Bond Future	12.8404	74.7115	12.8282	74.7632	0.095	0.0000
2023/11/17	ES33	07/11/2024		Bond Future	13.0072	72.7348	12.9977	72.7738	0.072	0.0000
2023/11/17	ES33	06/02/2025		Bond Future	13.2040	74.2769	13.1939	74.3176	0.077	0.0000
2023/11/17	ES33	06/02/2025	13.34 Call	Bond Future	545.2700	0.5453	586.0200	0.5860	7.473	0.0000
2023/11/17	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/11/17	ES42	01/02/2024		Bond Future	12.9922	71.2975	12.9876	71.3209	0.035	0.0000
2023/11/17	ES42	02/05/2024		Bond Future	13.1237	68.6287	13.1193	68.6508	0.033	0.0000
2023/11/17	ES42	01/08/2024		Bond Future	13.2573	70.1650	13.2554	70.1742	0.014	0.0000
2023/11/17	ES42	07/11/2024		Bond Future	13.4065	67.6124	13.4073	67.6085	0.006	0.0000
2023/11/17	ES42	06/02/2025		Bond Future	13.5727	69.0424	13.5733	69.0396	0.004	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	
2023/11/17	ES42	06/02/2025	13.71 Call	Bond Future	648.9300	0.6489	646.0700	0.6461	0.441	0.0000	0.0000
2023/11/17	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	01/02/2024		GOVI	923.0430	923.0430	923.6550	923.6550	0.066	0.0000	0.0000
2023/11/17	GOVI	01/02/2024	879.99 Call	GOVI	430530.0000	43.0530	436650.0000	43.6650	1.422	0.0000	0.0000
2023/11/17	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	01/02/2024	880.00 Call	GOVI	430430.0000	43.0430	436550.0000	43.6550	1.422	0.0000	0.0000
2023/11/17	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	01/02/2024	879.98 Call	GOVI	430630.0000	43.0630	436750.0000	43.6750	1.421	0.0000	0.0000
2023/11/17	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	02/05/2024		GOVI	943.4550	943.4550	944.0570	944.0570	0.064	0.0000	0.0000
2023/11/17	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	02/05/2024	950.98 Put	GOVI	75250.0000	7.5250	69230.0000	6.9230	8.000	0.0000	0.0000
2023/11/17	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	02/05/2024	950.99 Put	GOVI	75350.0000	7.5350	69330.0000	6.9330	7.989	0.0000	0.0000
2023/11/17	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	02/05/2024	950.97 Put	GOVI	75150.0000	7.5150	69130.0000	6.9130	8.011	0.0000	0.0000
2023/11/17	GOVI	01/08/2024		GOVI	964.3780	964.3780	964.8130	964.8130	0.045	0.0000	0.0000
2023/11/17	GOVI	01/08/2024	943.38 Call	GOVI	209980.0000	20.9980	214330.0000	21.4330	2.072	0.0000	0.0000
2023/11/17	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	01/08/2024	943.39 Call	GOVI	209880.0000	20.9880	214230.0000	21.4230	2.073	0.0000	0.0000
2023/11/17	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	01/08/2024	943.37 Call	GOVI	210080.0000	21.0080	214430.0000	21.4430	2.071	0.0000	0.0000
2023/11/17	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	07/11/2024		GOVI	987.7640	987.7640	988.0250	988.0250	0.026	0.0000	0.0000
2023/11/17	GOVI	07/11/2024	948.79 Call	GOVI	389740.0000	38.9740	392350.0000	39.2350	0.670	0.0000	0.0000
2023/11/17	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	07/11/2024	948.80 Call	GOVI	389640.0000	38.9640	392250.0000	39.2250	0.670	0.0000	0.0000
2023/11/17	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	07/11/2024	948.78 Call	GOVI	389840.0000	38.9840	392450.0000	39.2450	0.670	0.0000	0.0000
2023/11/17	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GOVI	06/02/2025		GOVI	1008.6100	1008.6100	1008.8810	1008.8810	0.027	0.0000	0.0000
2023/11/17	GOVI	06/02/2025	972.00 Call	GOVI	366100.0000	36.6100	368810.0000	36.8810	0.740	0.0000	0.0000
2023/11/17	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/17	IGOV	01/02/2024		Index Future	344.7450	344.7450	346.9620	346.9620	0.643	0.0000	0.0000
2023/11/17	IGOV	02/05/2024		Index Future	352.4510	352.4510	354.7090	354.7090	0.641	0.0000	0.0000
2023/11/17	IGOV	01/08/2024		Index Future	360.3480	360.3480	362.5890	362.5890	0.622	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	
2023/11/17	IGOV	07/11/2024		Index Future	369.1720	369.1720	371.3980	371.3980	0.603	0.0000	0.0000
2023/11/17	IGOV	06/02/2025		Index Future	377.0400	377.0400	379.3160	379.3160	0.604	0.0000	0.0000
2023/11/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/17	JBAF	15/11/2023		Jibar Tradeable Future	8.3580	8.3580	8.3580	91.6420	0.000	0.0000	0.0000
2023/11/17	JBAF	20/12/2023		Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2023/11/17	JBAF	17/01/2024		Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000
2023/11/17	JBAF	21/02/2024		Jibar Tradeable Future	8.2600	91.7400	8.2500	91.7500	0.121	0.0000	0.0000
2023/11/17	JBAF	20/03/2024		Jibar Tradeable Future	8.2400	91.7600	8.2300	91.7700	0.121	0.0000	0.0000
2023/11/17	JBAF	17/04/2024		Jibar Tradeable Future	8.1600	91.8400	8.1500	91.8500	0.123	0.0000	0.0000
2023/11/17	JBAF	15/05/2024		Jibar Tradeable Future	8.1400	91.8600	8.3700	91.6300	2.826	0.0000	0.0000
2023/11/17	JBAF	19/06/2024		Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000
2023/11/17	JBAF	18/09/2024		Jibar Tradeable Future	7.8400	92.1600	7.8300	92.1700	0.128	0.0000	0.0000
2023/11/17	JBAF	18/12/2024		Jibar Tradeable Future	7.5700	92.4300	7.5300	92.4700	0.528	0.0000	0.0000
2023/11/17	JBAF	19/03/2025		Jibar Tradeable Future	7.4700	92.5300	7.4200	92.5800	0.669	0.0000	0.0000
2023/11/17	JBAF	18/06/2025		Jibar Tradeable Future	7.4000	92.6000	7.3400	92.6600	0.811	0.0000	0.0000
2023/11/17	JBAF	17/09/2025		Jibar Tradeable Future	7.3700	92.6300	7.3200	92.6800	0.678	0.0000	0.0000
2023/11/17	R035	01/02/2024	10.62 Put	Bond Future	6625.1000	6.6251	6365.9500	6.3660	3.912	0.0000	0.0000
2023/11/17	R035	01/02/2024	10.62 Call	Bond Future	148.3300	0.1483	186.9300	0.1869	26.023	0.0000	0.0000
2023/11/17	R035	01/02/2024	11.12 Put	Bond Future	4119.6300	4.1196	3946.8800	3.9469	4.193	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	
2023/11/17	R035	01/02/2024	11.12 Call	Bond Future	533.1600	0.5332	658.1600	0.6582	23.445	0.0000	0.0000
2023/11/17	R035	01/02/2024	13.46 Call	Bond Future	8469.7100	8.4697	8773.2200	8.7732	3.583	0.0000	0.0000
2023/11/17	R035	01/02/2024	13.46 Put	Bond Future	143.3900	0.1434	149.1500	0.1492	4.017	0.0000	0.0000
2023/11/17	R035	01/02/2024		Bond Future	11.7740	86.2091	11.7182	86.5068	0.474	0.0000	0.0000
2023/11/17	R035	01/02/2024	12.19 Call	Bond Future	3215.5500	3.2156	3498.5100	3.4985	8.800	0.0000	0.0000
2023/11/17	R035	01/02/2024	12.19 Put	Bond Future	1042.3800	1.0424	1027.5900	1.0276	1.419	0.0000	0.0000
2023/11/17	R035	01/02/2024	12.20 Call	Bond Future	3251.6900	3.2517	3535.2900	3.5353	8.722	0.0000	0.0000
2023/11/17	R035	01/02/2024	12.20 Put	Bond Future	1027.2900	1.0273	1013.1400	1.0131	1.377	0.0000	0.0000
2023/11/17	R035	01/02/2024	12.18 Call	Bond Future	3179.5600	3.1796	3461.8600	3.4619	8.879	0.0000	0.0000
2023/11/17	R035	01/02/2024	12.18 Put	Bond Future	1057.6800	1.0577	1042.2300	1.0422	1.461	0.0000	0.0000
2023/11/17	R035	02/05/2024		Bond Future	11.8780	83.6031	11.8203	83.9057	0.486	0.0000	0.0000
2023/11/17	R035	02/05/2024	11.20 Call	Bond Future	1238.9900	1.2390	1382.3700	1.3824	11.572	0.0000	0.0000
2023/11/17	R035	02/05/2024	11.20 Put	Bond Future	4892.6700	4.8927	4733.5300	4.7335	3.253	0.0000	0.0000
2023/11/17	R035	02/05/2024	11.21 Call	Bond Future	1256.4000	1.2564	1400.8800	1.4009	11.500	0.0000	0.0000
2023/11/17	R035	02/05/2024	11.21 Put	Bond Future	4854.5700	4.8546	4696.5300	4.6965	3.255	0.0000	0.0000
2023/11/17	R035	02/05/2024	11.19 Call	Bond Future	1221.7300	1.2217	1364.0200	1.3640	11.647	0.0000	0.0000
2023/11/17	R035	02/05/2024	11.19 Put	Bond Future	4930.9800	4.9310	4770.7500	4.7708	3.249	0.0000	0.0000
2023/11/17	R035	01/08/2024		Bond Future	11.9853	85.4563	11.9284	85.7493	0.475	0.0000	0.0000
2023/11/17	R035	01/08/2024	11.80 Call	Bond Future	2890.0200	2.8900	3179.1200	3.1791	10.003	0.0000	0.0000
2023/11/17	R035	01/08/2024	11.80 Put	Bond Future	3848.5600	3.8486	3844.7300	3.8447	0.100	0.0000	0.0000
2023/11/17	R035	01/08/2024	11.81 Call	Bond Future	2915.3500	2.9154	3205.4900	3.2055	9.952	0.0000	0.0000
2023/11/17	R035	01/08/2024	11.81 Put	Bond Future	3821.7700	3.8218	3818.9800	3.8190	0.073	0.0000	0.0000
2023/11/17	R035	01/08/2024	11.79 Call	Bond Future	2864.8000	2.8648	3152.5700	3.1526	10.045	0.0000	0.0000
2023/11/17	R035	01/08/2024	11.79 Put	Bond Future	3875.5000	3.8755	3870.3400	3.8703	0.133	0.0000	0.0000
2023/11/17	R035	07/11/2024		Bond Future	12.1091	83.0088	12.0527	83.2930	0.466	0.0000	0.0000
2023/11/17	R035	07/11/2024	12.18 Call	Bond Future	3873.9600	3.8740	4235.5800	4.2356	9.335	0.0000	0.0000
2023/11/17	R035	07/11/2024	12.18 Put	Bond Future	3518.7100	3.5187	3596.1600	3.5962	2.201	0.0000	0.0000
2023/11/17	R035	07/11/2024	12.19 Call	Bond Future	3901.5500	3.9016	4263.9600	4.2640	9.289	0.0000	0.0000
2023/11/17	R035	07/11/2024	12.19 Put	Bond Future	3496.3800	3.4964	3574.6200	3.5746	2.238	0.0000	0.0000
2023/11/17	R035	07/11/2024	12.17 Call	Bond Future	3846.7700	3.8468	4207.2700	4.2073	9.371	0.0000	0.0000
2023/11/17	R035	07/11/2024	12.17 Put	Bond Future	3541.4800	3.5415	3617.8100	3.6178	2.155	0.0000	0.0000
2023/11/17	R035	06/02/2025		Bond Future	12.2602	84.7519	12.2011	85.0431	0.483	0.0000	0.0000
2023/11/17	R035	06/02/2025	12.41 Call	Bond Future	4369.6700	4.3697	4721.6600	4.7217	8.055	0.0000	0.0000
2023/11/17	R035	06/02/2025	12.41 Put	Bond Future	3638.9000	3.6389	3699.7000	3.6997	1.671	0.0000	0.0000
2023/11/17	R053	01/02/2024	12.93 Call	Bond Future	5782.2400	5.7822	5990.0500	5.9901	3.594	0.0000	0.0000
2023/11/17	R053	01/02/2024	12.93 Put	Bond Future	1126.5500	1.1266	1223.7400	1.2237	8.627	0.0000	0.0000
2023/11/17	R053	01/02/2024	12.94 Call	Bond Future	5834.9200	5.8349	6042.2800	6.0423	3.554	0.0000	0.0000
2023/11/17	R053	01/02/2024	12.94 Put	Bond Future	1110.8000	1.1108	1207.5400	1.2075	8.709	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	
2023/11/17	R053	01/02/2024	12.92 Call	Bond Future	5729.5400	5.7295	5937.8000	5.9378	3.635	0.0000	0.0000
2023/11/17	R053	01/02/2024	12.92 Put	Bond Future	1142.3700	1.1424	1240.0100	1.2400	8.547	0.0000	0.0000
2023/11/17	R053	01/02/2024		Bond Future	12.2812	98.8840	12.2665	98.9946	0.120	0.0000	0.0000
2023/11/17	R053	02/05/2024		Bond Future	12.3844	95.2056	12.3694	95.3164	0.121	0.0000	0.0000
2023/11/17	R053	02/05/2024	13.03 Call	Bond Future	6920.0200	6.9200	7103.5400	7.1035	2.652	0.0000	0.0000
2023/11/17	R053	02/05/2024	13.03 Put	Bond Future	2358.2200	2.3582	2430.9400	2.4309	3.084	0.0000	0.0000
2023/11/17	R053	02/05/2024	13.04 Call	Bond Future	6967.6500	6.9677	7151.0800	7.1511	2.633	0.0000	0.0000
2023/11/17	R053	02/05/2024	13.04 Put	Bond Future	2338.4300	2.3384	2411.0600	2.4111	3.106	0.0000	0.0000
2023/11/17	R053	02/05/2024	13.02 Call	Bond Future	6872.4600	6.8725	7055.8500	7.0559	2.668	0.0000	0.0000
2023/11/17	R053	02/05/2024	13.02 Put	Bond Future	2378.1800	2.3782	2450.7700	2.4508	3.052	0.0000	0.0000
2023/11/17	R053	01/08/2024	13.14 Call	Bond Future	7704.8400	7.7048	8041.3100	8.0413	4.367	0.0000	0.0000
2023/11/17	R053	01/08/2024	13.14 Put	Bond Future	3187.0800	3.1871	3428.8100	3.4288	7.585	0.0000	0.0000
2023/11/17	R053	01/08/2024	13.15 Call	Bond Future	7749.9700	7.7500	8086.3500	8.0864	4.340	0.0000	0.0000
2023/11/17	R053	01/08/2024	13.15 Put	Bond Future	3165.8500	3.1659	3407.4900	3.4075	7.633	0.0000	0.0000
2023/11/17	R053	01/08/2024	13.13 Call	Bond Future	7659.7700	7.6598	7996.6300	7.9966	4.398	0.0000	0.0000
2023/11/17	R053	01/08/2024	13.13 Put	Bond Future	3208.4700	3.2085	3450.5900	3.4506	7.546	0.0000	0.0000
2023/11/17	R053	01/08/2024		Bond Future	12.4904	97.3154	12.4774	97.4102	0.104	0.0000	0.0000
2023/11/17	R053	07/11/2024	12.80 Call	Bond Future	6446.7100	6.4467	6830.9300	6.8309	5.960	0.0000	0.0000
2023/11/17	R053	07/11/2024	12.80 Put	Bond Future	5080.7300	5.0807	5386.1900	5.3862	6.012	0.0000	0.0000
2023/11/17	R053	07/11/2024	12.81 Call	Bond Future	6486.7800	6.4868	6871.2200	6.8712	5.927	0.0000	0.0000
2023/11/17	R053	07/11/2024	12.81 Put	Bond Future	5051.2400	5.0512	5356.9200	5.3569	6.052	0.0000	0.0000
2023/11/17	R053	07/11/2024	12.79 Call	Bond Future	6406.7200	6.4067	6790.7200	6.7907	5.994	0.0000	0.0000
2023/11/17	R053	07/11/2024	12.79 Put	Bond Future	5110.3900	5.1104	5415.6300	5.4156	5.973	0.0000	0.0000
2023/11/17	R053	07/11/2024		Bond Future	12.6064	93.7986	12.5954	93.8773	0.087	0.0000	0.0000
2023/11/17	R053	06/02/2025		Bond Future	12.7398	95.7649	12.7282	95.8467	0.091	0.0000	0.0000
2023/11/17	R053	06/02/2025	12.94 Call	Bond Future	6826.5500	6.8266	7234.2100	7.2342	5.972	0.0000	0.0000
2023/11/17	R053	06/02/2025	12.94 Put	Bond Future	5441.9700	5.4420	5767.8400	5.7678	5.988	0.0000	0.0000
2023/11/17	R186	01/02/2024		Bond Future	8.8235	105.4993	8.8513	105.4282	0.315	0.0000	0.0000
2023/11/17	R186	01/02/2024	9.51 Call	Bond Future	1917.6400	1.9176	1887.5500	1.8876	1.569	0.0000	0.0000
2023/11/17	R186	01/02/2024	9.51 Put	Bond Future	181.2600	0.1813	222.2500	0.2223	22.614	0.0000	0.0000
2023/11/17	R186	01/02/2024	9.52 Call	Bond Future	1938.9400	1.9389	1908.4500	1.9085	1.573	0.0000	0.0000
2023/11/17	R186	01/02/2024	9.52 Put	Bond Future	177.5400	0.1775	218.1300	0.2181	22.862	0.0000	0.0000
2023/11/17	R186	01/02/2024	9.50 Call	Bond Future	1896.4100	1.8964	1866.8400	1.8668	1.559	0.0000	0.0000
2023/11/17	R186	01/02/2024	9.50 Put	Bond Future	185.0600	0.1851	226.5700	0.2266	22.431	0.0000	0.0000
2023/11/17	R186	02/05/2024		Bond Future	8.8051	107.8320	8.8370	107.7568	0.362	0.0000	0.0000
2023/11/17	R186	02/05/2024	8.00 Call	Bond Future	238.2600	0.2383	247.9300	0.2479	4.059	0.0000	0.0000
2023/11/17	R186	02/05/2024	8.00 Put	Bond Future	2157.4400	2.1574	2242.2600	2.2423	3.932	0.0000	0.0000
2023/11/17	R186	02/05/2024	8.01 Call	Bond Future	243.5200	0.2435	253.1800	0.2532	3.967	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	
2023/11/17	R186	02/05/2024	8.01 Put	Bond Future	2138.5800	2.1386	2223.3900	2.2234	3.966	0.0000	0.0000
2023/11/17	R186	02/05/2024	7.99 Call	Bond Future	234.0900	0.2341	242.7600	0.2428	3.704	0.0000	0.0000
2023/11/17	R186	02/05/2024	7.99 Put	Bond Future	2177.3900	2.1774	2261.2100	2.2612	3.850	0.0000	0.0000
2023/11/17	R186	02/05/2024	10.40 Call	Bond Future	3842.5600	3.8426	3799.0700	3.7991	1.132	0.0000	0.0000
2023/11/17	R186	02/05/2024	10.40 Put	Bond Future	169.3300	0.1693	200.9900	0.2010	18.697	0.0000	0.0000
2023/11/17	R186	02/05/2024	9.73 Put	Bond Future	354.1700	0.3542	410.2400	0.4102	15.831	0.0000	0.0000
2023/11/17	R186	02/05/2024	9.73 Call	Bond Future	2504.8000	2.5048	2485.7200	2.4857	0.762	0.0000	0.0000
2023/11/17	R186	01/08/2024	8.69 Call	Bond Future	1023.6900	1.0237	1041.2800	1.0413	1.718	0.0000	0.0000
2023/11/17	R186	01/08/2024	8.69 Put	Bond Future	1218.2800	1.2183	1333.0700	1.3331	9.422	0.0000	0.0000
2023/11/17	R186	01/08/2024	8.70 Call	Bond Future	1035.5600	1.0356	1053.2300	1.0532	1.706	0.0000	0.0000
2023/11/17	R186	01/08/2024	8.70 Put	Bond Future	1208.5700	1.2086	1323.4400	1.3234	9.505	0.0000	0.0000
2023/11/17	R186	01/08/2024	8.68 Call	Bond Future	1011.8900	1.0119	1029.7300	1.0297	1.763	0.0000	0.0000
2023/11/17	R186	01/08/2024	8.68 Put	Bond Future	1228.0600	1.2281	1343.1000	1.3431	9.368	0.0000	0.0000
2023/11/17	R186	01/08/2024		Bond Future	8.7803	104.9133	8.8255	104.8161	0.515	0.0000	0.0000
2023/11/17	R186	07/11/2024		Bond Future	8.7284	107.4553	8.7905	107.3356	0.711	0.0000	0.0000
2023/11/17	R186	07/11/2024	9.14 Call	Bond Future	1726.8200	1.7268	1719.8800	1.7199	0.402	0.0000	0.0000
2023/11/17	R186	07/11/2024	9.14 Put	Bond Future	936.3600	0.9364	1049.1600	1.0492	12.047	0.0000	0.0000
2023/11/17	R186	07/11/2024	9.15 Call	Bond Future	1739.7600	1.7398	1732.4700	1.7325	0.419	0.0000	0.0000
2023/11/17	R186	07/11/2024	9.15 Put	Bond Future	930.2000	0.9302	1042.6500	1.0427	12.089	0.0000	0.0000
2023/11/17	R186	07/11/2024	9.13 Call	Bond Future	1713.5100	1.7135	1706.9000	1.7069	0.386	0.0000	0.0000
2023/11/17	R186	07/11/2024	9.13 Put	Bond Future	942.1600	0.9422	1055.2900	1.0553	12.008	0.0000	0.0000
2023/11/17	R186	06/02/2025		Bond Future	8.7618	104.3977	8.8324	104.2768	0.805	0.0000	0.0000
2023/11/17	R186	06/02/2025	9.03 Call	Bond Future	1504.9100	1.5049	1500.2800	1.5003	0.308	0.0000	0.0000
2023/11/17	R186	06/02/2025	9.03 Put	Bond Future	1046.3100	1.0463	1162.5600	1.1626	11.110	0.0000	0.0000
2023/11/17	R202	01/02/2024		Bond Future	258.3654	258.3654	260.3648	260.3648	0.774	0.0000	0.0000
2023/11/17	R202	02/05/2024		Bond Future	264.1407	264.1407	266.1783	266.1783	0.771	0.0000	0.0000
2023/11/17	R202	01/08/2024		Bond Future	264.9589	264.9589	266.9903	266.9903	0.767	0.0000	0.0000
2023/11/17	R202	07/11/2024		Bond Future	271.4448	271.4448	273.4747	273.4747	0.748	0.0000	0.0000
2023/11/17	R202	06/02/2025		Bond Future	271.9925	271.9925	274.0647	274.0647	0.762	0.0000	0.0000
2023/11/17	R202	06/02/2025	266.79 Call	Bond Future	5202.4700	5.2025	7274.6600	7.2747	39.831	0.0000	0.0000
2023/11/17	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	R209	01/02/2024		Bond Future	11.8151	66.7623	11.8007	66.8304	0.122	0.0000	0.0000
2023/11/17	R209	01/02/2024	12.13 Call	Bond Future	2522.7900	2.5228	2636.7300	2.6367	4.516	0.0000	0.0000
2023/11/17	R209	01/02/2024	12.13 Put	Bond Future	1063.4600	1.0635	1109.3200	1.1093	4.312	0.0000	0.0000
2023/11/17	R209	01/02/2024	12.14 Call	Bond Future	2553.1700	2.5532	2667.0900	2.6671	4.462	0.0000	0.0000
2023/11/17	R209	01/02/2024	12.14 Put	Bond Future	1048.2600	1.0483	1094.1000	1.0941	4.373	0.0000	0.0000
2023/11/17	R209	01/02/2024	12.12 Call	Bond Future	2492.5300	2.4925	2606.4900	2.6065	4.572	0.0000	0.0000
2023/11/17	R209	01/02/2024	12.12 Put	Bond Future	1078.8400	1.0788	1124.7200	1.1247	4.253	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	
2023/11/17	R209	02/05/2024		Bond Future	11.9112	65.0854	11.8966	65.1534	0.123	0.0000	0.0000
2023/11/17	R209	02/05/2024	11.18 Call	Bond Future	984.4200	0.9844	1070.2200	1.0702	8.716	0.0000	0.0000
2023/11/17	R209	02/05/2024	11.18 Put	Bond Future	4505.2800	4.5053	4523.0300	4.5230	0.394	0.0000	0.0000
2023/11/17	R209	02/05/2024	11.19 Call	Bond Future	997.4300	0.9974	1085.4100	1.0854	8.821	0.0000	0.0000
2023/11/17	R209	02/05/2024	11.19 Put	Bond Future	4468.3900	4.4684	4488.3200	4.4883	0.446	0.0000	0.0000
2023/11/17	R209	02/05/2024	11.17 Call	Bond Future	971.5300	0.9715	1055.3200	1.0553	8.625	0.0000	0.0000
2023/11/17	R209	02/05/2024	11.17 Put	Bond Future	4542.3500	4.5424	4558.0900	4.5581	0.347	0.0000	0.0000
2023/11/17	R209	01/08/2024		Bond Future	12.0106	66.5280	11.9982	66.5849	0.103	0.0000	0.0000
2023/11/17	R209	01/08/2024	11.79 Call	Bond Future	2486.0500	2.4861	2639.6100	2.6396	6.177	0.0000	0.0000
2023/11/17	R209	01/08/2024	11.79 Put	Bond Future	3506.4200	3.5064	3603.0800	3.6031	2.757	0.0000	0.0000
2023/11/17	R209	01/08/2024	11.80 Call	Bond Future	2508.3600	2.5084	2662.3300	2.6623	6.138	0.0000	0.0000
2023/11/17	R209	01/08/2024	11.80 Put	Bond Future	3482.0000	3.4820	3579.0700	3.5791	2.788	0.0000	0.0000
2023/11/17	R209	01/08/2024	11.78 Call	Bond Future	2463.8400	2.4638	2616.9800	2.6170	6.216	0.0000	0.0000
2023/11/17	R209	01/08/2024	11.78 Put	Bond Future	3530.9800	3.5310	3627.2200	3.6272	2.726	0.0000	0.0000
2023/11/17	R209	07/11/2024		Bond Future	12.1197	64.9817	12.1095	65.0275	0.084	0.0000	0.0000
2023/11/17	R209	07/11/2024	12.22 Call	Bond Future	3682.2700	3.6823	3861.6700	3.8617	4.872	0.0000	0.0000
2023/11/17	R209	07/11/2024	12.22 Put	Bond Future	3232.5300	3.2325	3366.2000	3.3662	4.135	0.0000	0.0000
2023/11/17	R209	07/11/2024	12.23 Call	Bond Future	3706.3800	3.7064	3886.2700	3.8863	4.854	0.0000	0.0000
2023/11/17	R209	07/11/2024	12.23 Put	Bond Future	3212.0600	3.2121	3346.2200	3.3462	4.177	0.0000	0.0000
2023/11/17	R209	07/11/2024	12.21 Call	Bond Future	3657.9800	3.6580	3837.1300	3.8371	4.898	0.0000	0.0000
2023/11/17	R209	07/11/2024	12.21 Put	Bond Future	3252.8700	3.2529	3386.2900	3.3863	4.102	0.0000	0.0000
2023/11/17	R209	06/02/2025		Bond Future	12.2489	66.3460	12.2382	66.3935	0.088	0.0000	0.0000
2023/11/17	R209	06/02/2025	12.44 Call	Bond Future	4137.9600	4.1380	4335.9100	4.3359	4.784	0.0000	0.0000
2023/11/17	R209	06/02/2025	12.44 Put	Bond Future	3299.9300	3.2999	3450.3700	3.4504	4.559	0.0000	0.0000
2023/11/17	R210	01/02/2024		Bond Future	231.2386	231.2386	231.8515	231.8515	0.265	0.0000	0.0000
2023/11/17	R210	02/05/2024		Bond Future	233.1490	233.1490	233.7695	233.7695	0.266	0.0000	0.0000
2023/11/17	R210	01/08/2024		Bond Future	238.3723	238.3723	238.9616	238.9616	0.247	0.0000	0.0000
2023/11/17	R210	07/11/2024		Bond Future	240.8628	240.8628	241.4195	241.4195	0.231	0.0000	0.0000
2023/11/17	R210	06/02/2025		Bond Future	245.9888	245.9888	246.5590	246.5590	0.232	0.0000	0.0000
2023/11/17	R210	06/02/2025	239.61 Call	Bond Future	6378.7900	6.3788	6949.0300	6.9490	8.940	0.0000	0.0000
2023/11/17	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	R213	01/02/2024	11.71 Call	Bond Future	4466.2000	4.4662	4550.8200	4.5508	1.895	0.0000	0.0000
2023/11/17	R213	01/02/2024	11.71 Put	Bond Future	303.2300	0.3032	328.9500	0.3290	8.482	0.0000	0.0000
2023/11/17	R213	01/02/2024	11.72 Call	Bond Future	4501.4200	4.5014	4585.9100	4.5859	1.877	0.0000	0.0000
2023/11/17	R213	01/02/2024	11.72 Put	Bond Future	298.2500	0.2983	323.8400	0.3238	8.580	0.0000	0.0000
2023/11/17	R213	01/02/2024	11.70 Call	Bond Future	4431.1300	4.4311	4515.7700	4.5158	1.910	0.0000	0.0000
2023/11/17	R213	01/02/2024	11.70 Put	Bond Future	308.3900	0.3084	334.1300	0.3341	8.347	0.0000	0.0000
2023/11/17	R213	01/02/2024		Bond Future	10.7083	85.0143	10.6946	85.0732	0.128	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	
2023/11/17	R213	02/05/2024		Bond Future	10.7873	83.3353	10.7734	83.3936	0.129	0.0000	0.0000
2023/11/17	R213	02/05/2024	10.29 Call	Bond Future	1266.4400	1.2664	1325.8800	1.3259	4.693	0.0000	0.0000
2023/11/17	R213	02/05/2024	10.29 Put	Bond Future	3381.8900	3.3819	3383.0300	3.3830	0.034	0.0000	0.0000
2023/11/17	R213	02/05/2024	10.30 Call	Bond Future	1281.6700	1.2817	1342.0300	1.3420	4.709	0.0000	0.0000
2023/11/17	R213	02/05/2024	10.30 Put	Bond Future	3353.9100	3.3539	3355.9700	3.3560	0.061	0.0000	0.0000
2023/11/17	R213	02/05/2024	10.28 Call	Bond Future	1251.5400	1.2515	1309.8600	1.3099	4.660	0.0000	0.0000
2023/11/17	R213	02/05/2024	10.28 Put	Bond Future	3410.2200	3.4102	3410.2400	3.4102	0.001	0.0000	0.0000
2023/11/17	R213	01/08/2024		Bond Future	10.8691	85.1827	10.8584	85.2262	0.098	0.0000	0.0000
2023/11/17	R213	01/08/2024	10.87 Call	Bond Future	2581.0500	2.5811	2696.7800	2.6968	4.484	0.0000	0.0000
2023/11/17	R213	01/08/2024	10.87 Put	Bond Future	2577.2200	2.5772	2649.4400	2.6494	2.802	0.0000	0.0000
2023/11/17	R213	01/08/2024	10.88 Call	Bond Future	2602.5800	2.6026	2718.6700	2.7187	4.461	0.0000	0.0000
2023/11/17	R213	01/08/2024	10.88 Put	Bond Future	2558.0100	2.5580	2630.5900	2.6306	2.837	0.0000	0.0000
2023/11/17	R213	01/08/2024	10.86 Call	Bond Future	2559.6100	2.5596	2674.9700	2.6750	4.507	0.0000	0.0000
2023/11/17	R213	01/08/2024	10.86 Put	Bond Future	2596.5500	2.5966	2668.4000	2.6684	2.767	0.0000	0.0000
2023/11/17	R213	07/11/2024		Bond Future	10.9664	83.6835	10.9591	83.7121	0.066	0.0000	0.0000
2023/11/17	R213	07/11/2024	11.22 Call	Bond Future	3346.5300	3.3465	3478.3500	3.4784	3.939	0.0000	0.0000
2023/11/17	R213	07/11/2024	11.22 Put	Bond Future	2351.3100	2.3513	2454.5000	2.4545	4.389	0.0000	0.0000
2023/11/17	R213	07/11/2024	11.23 Call	Bond Future	3370.1600	3.3702	3501.9200	3.5019	3.910	0.0000	0.0000
2023/11/17	R213	07/11/2024	11.23 Put	Bond Future	2336.0100	2.3360	2439.1400	2.4391	4.415	0.0000	0.0000
2023/11/17	R213	07/11/2024	11.21 Call	Bond Future	3323.3000	3.3233	3454.8400	3.4548	3.958	0.0000	0.0000
2023/11/17	R213	07/11/2024	11.21 Put	Bond Future	2367.0400	2.3670	2469.9500	2.4700	4.348	0.0000	0.0000
2023/11/17	R213	06/02/2025		Bond Future	11.1010	85.4427	11.0931	85.4728	0.071	0.0000	0.0000
2023/11/17	R213	06/02/2025	11.35 Call	Bond Future	3577.5100	3.5775	3765.2600	3.7653	5.248	0.0000	0.0000
2023/11/17	R213	06/02/2025	11.35 Put	Bond Future	2631.4700	2.6315	2789.1000	2.7891	5.990	0.0000	0.0000
2023/11/17	R214	01/02/2024	12.15 Call	Bond Future	1787.8000	1.7878	1886.6700	1.8867	5.530	0.0000	0.0000
2023/11/17	R214	01/02/2024	12.15 Put	Bond Future	1640.4200	1.6404	1718.1600	1.7182	4.739	0.0000	0.0000
2023/11/17	R214	01/02/2024	12.16 Call	Bond Future	1814.0400	1.8140	1913.1300	1.9131	5.462	0.0000	0.0000
2023/11/17	R214	01/02/2024	12.16 Put	Bond Future	1618.5300	1.6185	1696.4900	1.6965	4.817	0.0000	0.0000
2023/11/17	R214	01/02/2024	12.14 Call	Bond Future	1761.7600	1.7618	1860.4900	1.8605	5.604	0.0000	0.0000
2023/11/17	R214	01/02/2024	12.14 Put	Bond Future	1662.5600	1.6626	1740.1600	1.7402	4.668	0.0000	0.0000
2023/11/17	R214	01/02/2024		Bond Future	12.1195	62.7061	12.1151	62.7272	0.036	0.0000	0.0000
2023/11/17	R214	02/05/2024		Bond Future	12.2125	60.7879	12.2083	60.8082	0.035	0.0000	0.0000
2023/11/17	R214	02/05/2024	11.47 Call	Bond Future	999.2400	0.9992	1091.5400	1.0915	9.237	0.0000	0.0000
2023/11/17	R214	02/05/2024	11.47 Put	Bond Future	4715.2800	4.7153	4787.2800	4.7873	1.527	0.0000	0.0000
2023/11/17	R214	02/05/2024	11.48 Call	Bond Future	1012.6200	1.0126	1106.9400	1.1069	9.314	0.0000	0.0000
2023/11/17	R214	02/05/2024	11.48 Put	Bond Future	4676.2800	4.6763	4750.3000	4.7503	1.583	0.0000	0.0000
2023/11/17	R214	02/05/2024	11.46 Call	Bond Future	985.9800	0.9860	1076.1400	1.0761	9.144	0.0000	0.0000
2023/11/17	R214	02/05/2024	11.46 Put	Bond Future	4754.4600	4.7545	4824.3200	4.8243	1.469	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	
2023/11/17	R214	02/05/2024	13.52 Call	Bond Future	6526.0900	6.5261	6631.0100	6.6310	1.608	0.0000	0.0000
2023/11/17	R214	02/05/2024	13.52 Put	Bond Future	757.7300	0.7577	842.3500	0.8424	11.168	0.0000	0.0000
2023/11/17	R214	02/05/2024	12.87 Call	Bond Future	4385.0000	4.3850	4517.9600	4.5180	3.032	0.0000	0.0000
2023/11/17	R214	02/05/2024	12.87 Put	Bond Future	1369.0800	1.3691	1481.7400	1.4817	8.229	0.0000	0.0000
2023/11/17	R214	02/05/2024	12.12 Put	Bond Future	2705.7700	2.7058	2819.2000	2.8192	4.192	0.0000	0.0000
2023/11/17	R214	02/05/2024	12.12 Call	Bond Future	2261.2400	2.2612	2394.9700	2.3950	5.914	0.0000	0.0000
2023/11/17	R214	02/05/2024	12.14 Put	Bond Future	2657.8800	2.6579	2772.0900	2.7721	4.297	0.0000	0.0000
2023/11/17	R214	02/05/2024	12.14 Call	Bond Future	2309.8600	2.3099	2444.3700	2.4444	5.823	0.0000	0.0000
2023/11/17	R214	01/08/2024	12.17 Call	Bond Future	2772.5000	2.7725	2932.9000	2.9329	5.785	0.0000	0.0000
2023/11/17	R214	01/08/2024	12.17 Put	Bond Future	3426.9700	3.4270	3578.4000	3.5784	4.419	0.0000	0.0000
2023/11/17	R214	01/08/2024	12.18 Call	Bond Future	2796.2400	2.7962	2957.0900	2.9571	5.752	0.0000	0.0000
2023/11/17	R214	01/08/2024	12.18 Put	Bond Future	3402.7700	3.4028	3554.6500	3.5547	4.463	0.0000	0.0000
2023/11/17	R214	01/08/2024	12.16 Call	Bond Future	2748.8500	2.7489	2909.0000	2.9090	5.826	0.0000	0.0000
2023/11/17	R214	01/08/2024	12.16 Put	Bond Future	3451.3200	3.4513	3602.5000	3.6025	4.380	0.0000	0.0000
2023/11/17	R214	01/08/2024		Bond Future	12.3076	62.1354	12.3057	62.1443	0.015	0.0000	0.0000
2023/11/17	R214	07/11/2024		Bond Future	12.4153	60.3319	12.4159	60.3295	0.004	0.0000	0.0000
2023/11/17	R214	07/11/2024	12.61 Call	Bond Future	4000.0200	4.0000	4186.4300	4.1864	4.660	0.0000	0.0000
2023/11/17	R214	07/11/2024	12.61 Put	Bond Future	3104.8100	3.1048	3293.6000	3.2936	6.081	0.0000	0.0000
2023/11/17	R214	07/11/2024	12.62 Call	Bond Future	4025.8500	4.0259	4212.5400	4.2125	4.637	0.0000	0.0000
2023/11/17	R214	07/11/2024	12.62 Put	Bond Future	3085.2100	3.0852	3274.2800	3.2743	6.128	0.0000	0.0000
2023/11/17	R214	07/11/2024	12.60 Call	Bond Future	3974.2600	3.9743	4160.6000	4.1606	4.689	0.0000	0.0000
2023/11/17	R214	07/11/2024	12.60 Put	Bond Future	3124.5200	3.1245	3313.2400	3.3132	6.040	0.0000	0.0000
2023/11/17	R214	06/02/2025		Bond Future	12.5428	61.5987	12.5431	61.5971	0.003	0.0000	0.0000
2023/11/17	R214	06/02/2025	12.71 Call	Bond Future	4225.6500	4.2257	4429.2000	4.4292	4.817	0.0000	0.0000
2023/11/17	R214	06/02/2025	12.71 Put	Bond Future	3467.5900	3.4676	3672.7400	3.6727	5.916	0.0000	0.0000
2023/11/17	R248	01/02/2024	13.10 Call	Bond Future	5360.7600	5.3608	5510.4800	5.5105	2.793	0.0000	0.0000
2023/11/17	R248	01/02/2024	13.10 Put	Bond Future	618.6600	0.6187	681.7500	0.6818	10.198	0.0000	0.0000
2023/11/17	R248	01/02/2024	13.90 Call	Bond Future	8884.0200	8.8840	9001.5900	9.0016	1.323	0.0000	0.0000
2023/11/17	R248	01/02/2024	13.90 Put	Bond Future	189.6600	0.1897	220.6000	0.2206	16.313	0.0000	0.0000
2023/11/17	R248	01/02/2024	11.50 Put	Bond Future	5082.1800	5.0822	5079.9700	5.0800	0.043	0.0000	0.0000
2023/11/17	R248	01/02/2024	11.50 Call	Bond Future	474.6200	0.4746	559.0400	0.5590	17.787	0.0000	0.0000
2023/11/17	R248	01/02/2024	12.30 Put	Bond Future	1924.2900	1.9243	1999.5200	1.9995	3.909	0.0000	0.0000
2023/11/17	R248	01/02/2024	12.30 Call	Bond Future	2255.9200	2.2559	2417.7800	2.4178	7.175	0.0000	0.0000
2023/11/17	R248	01/02/2024	13.37 Call	Bond Future	6540.2500	6.5403	6677.5300	6.6775	2.099	0.0000	0.0000
2023/11/17	R248	01/02/2024	13.37 Put	Bond Future	416.2300	0.4162	466.8800	0.4669	12.169	0.0000	0.0000
2023/11/17	R248	01/02/2024	12.15 Call	Bond Future	1796.9500	1.7970	1951.2100	1.9512	8.585	0.0000	0.0000
2023/11/17	R248	01/02/2024	12.15 Put	Bond Future	2348.8200	2.3488	2416.4500	2.4165	2.879	0.0000	0.0000
2023/11/17	R248	01/02/2024	12.16 Call	Bond Future	1825.9100	1.8259	1980.7500	1.9808	8.480	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	
2023/11/17	R248	01/02/2024	12.16 Put	Bond Future	2318.2900	2.3183	2386.5000	2.3865	2.942	0.0000	0.0000
2023/11/17	R248	01/02/2024	12.14 Call	Bond Future	1768.2400	1.7682	1921.9000	1.9219	8.690	0.0000	0.0000
2023/11/17	R248	01/02/2024	12.14 Put	Bond Future	2379.6800	2.3797	2446.7100	2.4467	2.817	0.0000	0.0000
2023/11/17	R248	01/02/2024		Bond Future	12.2433	76.9321	12.2286	77.0188	0.120	0.0000	0.0000
2023/11/17	R248	02/05/2024		Bond Future	12.3408	74.1846	12.3258	74.2716	0.122	0.0000	0.0000
2023/11/17	R248	02/05/2024	11.47 Call	Bond Future	1045.5900	1.0456	1177.6700	1.1777	12.632	0.0000	0.0000
2023/11/17	R248	02/05/2024	11.47 Put	Bond Future	6415.7000	6.4157	6460.8000	6.4608	0.703	0.0000	0.0000
2023/11/17	R248	02/05/2024	11.48 Call	Bond Future	1060.2600	1.0603	1194.9800	1.1950	12.706	0.0000	0.0000
2023/11/17	R248	02/05/2024	11.48 Put	Bond Future	6364.8100	6.3648	6412.5500	6.4126	0.750	0.0000	0.0000
2023/11/17	R248	02/05/2024	11.46 Call	Bond Future	1031.0600	1.0311	1160.3500	1.1604	12.540	0.0000	0.0000
2023/11/17	R248	02/05/2024	11.46 Put	Bond Future	6466.8300	6.4668	6509.1400	6.5091	0.654	0.0000	0.0000
2023/11/17	R248	02/05/2024	11.40 Put	Bond Future	6778.6300	6.7786	6805.0700	6.8051	0.390	0.0000	0.0000
2023/11/17	R248	02/05/2024	11.40 Call	Bond Future	946.8800	0.9469	1060.3000	1.0603	11.978	0.0000	0.0000
2023/11/17	R248	02/05/2024	12.40 Put	Bond Future	2954.9400	2.9549	3086.6300	3.0866	4.457	0.0000	0.0000
2023/11/17	R248	02/05/2024	12.40 Call	Bond Future	3296.5700	3.2966	3515.2400	3.5152	6.633	0.0000	0.0000
2023/11/17	R248	02/05/2024	13.16 Call	Bond Future	6009.7900	6.0098	6222.4600	6.2225	3.539	0.0000	0.0000
2023/11/17	R248	02/05/2024	13.16 Put	Bond Future	1524.6900	1.5247	1650.3800	1.6504	8.244	0.0000	0.0000
2023/11/17	R248	01/08/2024	12.31 Call	Bond Future	3403.8500	3.4039	3642.2100	3.6422	7.003	0.0000	0.0000
2023/11/17	R248	01/08/2024	12.31 Put	Bond Future	4155.4700	4.1555	4319.3200	4.3193	3.943	0.0000	0.0000
2023/11/17	R248	01/08/2024	12.32 Call	Bond Future	3432.7600	3.4328	3671.5600	3.6716	6.957	0.0000	0.0000
2023/11/17	R248	01/08/2024	12.32 Put	Bond Future	4126.2800	4.1263	4290.5700	4.2906	3.982	0.0000	0.0000
2023/11/17	R248	01/08/2024	12.30 Call	Bond Future	3375.0500	3.3751	3612.7000	3.6127	7.041	0.0000	0.0000
2023/11/17	R248	01/08/2024	12.30 Put	Bond Future	4184.8500	4.1849	4347.9900	4.3480	3.898	0.0000	0.0000
2023/11/17	R248	01/08/2024		Bond Future	12.4405	75.8290	12.4274	75.9035	0.105	0.0000	0.0000
2023/11/17	R248	07/11/2024		Bond Future	12.5533	73.2116	12.5422	73.2739	0.088	0.0000	0.0000
2023/11/17	R248	07/11/2024	12.79 Call	Bond Future	5086.5900	5.0866	5374.9200	5.3749	5.668	0.0000	0.0000
2023/11/17	R248	07/11/2024	12.79 Put	Bond Future	3777.9600	3.7780	4003.9900	4.0040	5.983	0.0000	0.0000
2023/11/17	R248	07/11/2024	12.80 Call	Bond Future	5118.1400	5.1181	5406.6200	5.4066	5.636	0.0000	0.0000
2023/11/17	R248	07/11/2024	12.80 Put	Bond Future	3755.1600	3.7552	3981.3400	3.9813	6.023	0.0000	0.0000
2023/11/17	R248	07/11/2024	12.78 Call	Bond Future	5054.8200	5.0548	5343.2700	5.3433	5.706	0.0000	0.0000
2023/11/17	R248	07/11/2024	12.78 Put	Bond Future	3800.6200	3.8006	4026.7700	4.0268	5.950	0.0000	0.0000
2023/11/17	R248	06/02/2025		Bond Future	12.6861	74.7481	12.6744	74.8127	0.092	0.0000	0.0000
2023/11/17	R248	06/02/2025	12.71 Call	Bond Future	4712.5900	4.7126	5013.6300	5.0136	6.388	0.0000	0.0000
2023/11/17	R248	06/02/2025	12.71 Put	Bond Future	4580.9200	4.5809	4817.3500	4.8174	5.161	0.0000	0.0000
2023/11/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/17	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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