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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/12/2023 TO 01/12/2023

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
2023/12/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/01	2025	01/02/2024		Bond Future	175.2680	175.2680	175.3265	0.033	0.0000	0.0000
2023/12/01	2025	02/05/2024		Bond Future	179.1823	179.1823	179.2399	0.032	0.0000	0.0000
2023/12/01	2025	01/08/2024		Bond Future	181.3063	181.3063	181.3608	0.030	0.0000	0.0000
2023/12/01	2025	07/11/2024		Bond Future	185.6207	185.6207	185.6379	0.009	0.0000	0.0000
2023/12/01	2029	01/02/2024		Bond Future	128.0945	128.0945	128.0451	0.039	0.0000	0.0000
2023/12/01	2029	02/05/2024		Bond Future	129.5803	129.5803	129.5282	0.040	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	
2023/12/01	2029	01/08/2024		Bond Future	132.4543	132.4543	132.3979	132.3979	0.043	0.0000	0.0000
2023/12/01	2029	07/11/2024		Bond Future	134.1954	134.1954	134.1095	134.1095	0.064	0.0000	0.0000
2023/12/01	2029	06/02/2025		Bond Future	137.0421	137.0421	136.9489	136.9489	0.068	0.0000	0.0000
2023/12/01	2029	06/02/2025	132.40 Call	Bond Future	4642.1100	4.6421	4548.9200	4.5489	2.007	0.0000	0.0000
2023/12/01	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.85 Call	Bond Future	7359.0700	7.3591	7284.8100	7.2848	1.009	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.85 Put	Bond Future	37.7400	0.0377	44.8200	0.0448	18.760	0.0000	0.0000
2023/12/01	2030	01/02/2024	10.00 Put	Bond Future	1214.4800	1.2145	1254.4900	1.2545	3.294	0.0000	0.0000
2023/12/01	2030	01/02/2024	10.00 Call	Bond Future	1206.0500	1.2061	1164.7200	1.1647	3.427	0.0000	0.0000
2023/12/01	2030	01/02/2024	9.89 Put	Bond Future	1445.1300	1.4451	1484.9500	1.4850	2.755	0.0000	0.0000
2023/12/01	2030	01/02/2024	9.89 Call	Bond Future	976.1100	0.9761	934.5900	0.9346	4.254	0.0000	0.0000
2023/12/01	2030	01/02/2024	10.39 Put	Bond Future	627.8600	0.6279	663.3500	0.6634	5.653	0.0000	0.0000
2023/12/01	2030	01/02/2024	10.39 Call	Bond Future	2229.3500	2.2294	2183.5000	2.1835	2.057	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.86 Call	Bond Future	7395.9000	7.3959	7321.5400	7.3215	1.005	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.86 Put	Bond Future	37.0000	0.0370	43.9800	0.0440	18.865	0.0000	0.0000
2023/12/01	2030	01/02/2024	10.16 Put	Bond Future	934.2500	0.9343	972.6900	0.9727	4.115	0.0000	0.0000
2023/12/01	2030	01/02/2024	10.16 Call	Bond Future	1590.6300	1.5906	1547.7300	1.5477	2.697	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.00 Call	Bond Future	4251.6500	4.2517	4192.1600	4.1922	1.399	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.00 Put	Bond Future	202.6700	0.2027	224.5200	0.2245	10.781	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.75 Call	Bond Future	6990.5800	6.9906	6917.3400	6.9173	1.048	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.75 Put	Bond Future	46.1200	0.0461	54.2200	0.0542	17.563	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.36 Call	Bond Future	5554.6600	5.5547	5486.7900	5.4868	1.222	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.36 Put	Bond Future	100.5200	0.1005	113.9900	0.1140	13.400	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.37 Call	Bond Future	5591.3200	5.5913	5523.2500	5.5233	1.217	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.37 Put	Bond Future	98.5500	0.0986	111.8200	0.1118	13.465	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.35 Call	Bond Future	5518.0700	5.5181	5450.3200	5.4503	1.228	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.35 Put	Bond Future	102.5700	0.1026	116.1600	0.1162	13.249	0.0000	0.0000
2023/12/01	2030	01/02/2024		Bond Future	10.0020	91.2750	10.0215	91.1937	0.195	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.31 Call	Bond Future	5371.7200	5.3717	5304.6900	5.3047	1.248	0.0000	0.0000
2023/12/01	2030	01/02/2024	11.31 Put	Bond Future	111.0300	0.1110	125.3400	0.1253	12.888	0.0000	0.0000
2023/12/01	2030	01/02/2024	9.93 Put	Bond Future	1357.7400	1.3577	1397.7300	1.3977	2.945	0.0000	0.0000
2023/12/01	2030	01/02/2024	9.93 Call	Bond Future	1056.5400	1.0565	1015.1900	1.0152	3.914	0.0000	0.0000
2023/12/01	2030	01/02/2024	9.57 Put	Bond Future	2298.2400	2.2982	2334.0200	2.3340	1.557	0.0000	0.0000
2023/12/01	2030	01/02/2024	9.57 Call	Bond Future	472.7100	0.4727	427.1500	0.4272	9.638	0.0000	0.0000
2023/12/01	2030	01/02/2024	10.07 Put	Bond Future	1084.6400	1.0846	1124.0000	1.1240	3.629	0.0000	0.0000
2023/12/01	2030	01/02/2024	10.07 Call	Bond Future	1367.8100	1.3678	1325.8300	1.3258	3.069	0.0000	0.0000
2023/12/01	2030	01/02/2024	12.10 Call	Bond Future	8277.1600	8.2772	8198.6000	8.1986	0.949	0.0000	0.0000
2023/12/01	2030	01/02/2024	12.10 Put	Bond Future	22.8800	0.0229	25.6600	0.0257	12.150	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	
2023/12/01	2030	02/05/2024		Bond Future	10.0608	93.2915	10.0817	93.2071	0.208	0.0000	0.0000
2023/12/01	2030	02/05/2024	9.82 Call	Bond Future	1496.8100	1.4968	1450.1000	1.4501	3.121	0.0000	0.0000
2023/12/01	2030	02/05/2024	9.82 Put	Bond Future	2476.4700	2.4765	2514.1200	2.5141	1.520	0.0000	0.0000
2023/12/01	2030	02/05/2024	9.83 Call	Bond Future	1514.6300	1.5146	1468.0900	1.4681	3.073	0.0000	0.0000
2023/12/01	2030	02/05/2024	9.83 Put	Bond Future	2453.3500	2.4534	2491.1700	2.4912	1.542	0.0000	0.0000
2023/12/01	2030	02/05/2024	9.81 Call	Bond Future	1479.3600	1.4794	1432.4700	1.4325	3.170	0.0000	0.0000
2023/12/01	2030	02/05/2024	9.81 Put	Bond Future	2499.9800	2.5000	2537.4500	2.5375	1.499	0.0000	0.0000
2023/12/01	2030	02/05/2024	10.62 Put	Bond Future	1101.1200	1.1011	1138.0600	1.1381	3.355	0.0000	0.0000
2023/12/01	2030	02/05/2024	10.62 Call	Bond Future	3326.2800	3.3263	3278.8600	3.2789	1.426	0.0000	0.0000
2023/12/01	2030	02/05/2024	11.12 Put	Bond Future	641.2900	0.6413	668.8200	0.6688	4.293	0.0000	0.0000
2023/12/01	2030	02/05/2024	11.12 Call	Bond Future	4799.1500	4.7992	4742.3200	4.7423	1.184	0.0000	0.0000
2023/12/01	2030	02/05/2024	13.15 Call	Bond Future	11527.4000	11.5274	11439.9100	11.4399	0.759	0.0000	0.0000
2023/12/01	2030	02/05/2024	13.15 Put	Bond Future	41.9000	0.0419	38.7700	0.0388	7.470	0.0000	0.0000
2023/12/01	2030	02/05/2024	9.66 Put	Bond Future	2874.5200	2.8745	2908.9800	2.9090	1.199	0.0000	0.0000
2023/12/01	2030	02/05/2024	9.66 Call	Bond Future	1236.7800	1.2368	1186.8800	1.1869	4.035	0.0000	0.0000
2023/12/01	2030	02/05/2024	10.16 Put	Bond Future	1775.5700	1.7756	1815.0000	1.8150	2.221	0.0000	0.0000
2023/12/01	2030	02/05/2024	10.16 Call	Bond Future	2175.2100	2.1752	2130.2800	2.1303	2.066	0.0000	0.0000
2023/12/01	2030	02/05/2024	11.94 Call	Bond Future	7474.7800	7.4748	7404.0000	7.4040	0.947	0.0000	0.0000
2023/12/01	2030	02/05/2024	11.94 Put	Bond Future	259.3800	0.2594	272.9600	0.2730	5.236	0.0000	0.0000
2023/12/01	2030	02/05/2024	12.38 Call	Bond Future	8951.5200	8.9515	8860.0900	8.8601	1.021	0.0000	0.0000
2023/12/01	2030	02/05/2024	12.38 Put	Bond Future	150.8800	0.1509	143.8100	0.1438	4.686	0.0000	0.0000
2023/12/01	2030	02/05/2024	10.82 Put	Bond Future	888.1800	0.8882	922.2500	0.9223	3.836	0.0000	0.0000
2023/12/01	2030	02/05/2024	10.82 Call	Bond Future	3892.7800	3.8928	3842.4900	3.8425	1.292	0.0000	0.0000
2023/12/01	2030	01/08/2024	10.38 Call	Bond Future	2938.0800	2.9381	2856.1300	2.8561	2.789	0.0000	0.0000
2023/12/01	2030	01/08/2024	10.38 Put	Bond Future	1967.5100	1.9675	1973.9200	1.9739	0.326	0.0000	0.0000
2023/12/01	2030	01/08/2024	10.39 Call	Bond Future	2961.3500	2.9614	2879.2200	2.8792	2.773	0.0000	0.0000
2023/12/01	2030	01/08/2024	10.39 Put	Bond Future	1952.3000	1.9523	1958.5300	1.9585	0.319	0.0000	0.0000
2023/12/01	2030	01/08/2024	10.37 Call	Bond Future	2915.1900	2.9152	2833.4200	2.8334	2.805	0.0000	0.0000
2023/12/01	2030	01/08/2024	10.37 Put	Bond Future	1983.1100	1.9831	1989.7000	1.9897	0.332	0.0000	0.0000
2023/12/01	2030	01/08/2024		Bond Future	10.1295	91.3328	10.1522	91.2445	0.224	0.0000	0.0000
2023/12/01	2030	07/11/2024		Bond Future	10.2057	93.4817	10.2351	93.3713	0.289	0.0000	0.0000
2023/12/01	2030	07/11/2024	10.75 Call	Bond Future	3866.3700	3.8664	3813.9400	3.8139	1.356	0.0000	0.0000
2023/12/01	2030	07/11/2024	10.75 Put	Bond Future	1852.0100	1.8520	1910.0300	1.9100	3.133	0.0000	0.0000
2023/12/01	2030	07/11/2024	10.76 Call	Bond Future	3890.7200	3.8907	3838.0400	3.8380	1.354	0.0000	0.0000
2023/12/01	2030	07/11/2024	10.76 Put	Bond Future	1839.8800	1.8399	1897.6500	1.8977	3.140	0.0000	0.0000
2023/12/01	2030	07/11/2024	10.74 Call	Bond Future	3842.0600	3.8421	3789.8800	3.7899	1.358	0.0000	0.0000
2023/12/01	2030	07/11/2024	10.74 Put	Bond Future	1864.2100	1.8642	1922.4800	1.9225	3.126	0.0000	0.0000
2023/12/01	2030	06/02/2025		Bond Future	10.3090	91.4305	10.3414	91.3140	0.314	0.0000	0.0000
2023/12/01	2030	06/02/2025	10.68 Call	Bond Future	3662.8300	3.6628	3614.7400	3.6147	1.313	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/01	2030	06/02/2025	10.68 Put	Bond Future	2338.3700	2.3384	2406.8400	2.4068	2.928	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.90 Put	Bond Future	1458.7100	1.4587	1432.4400	1.4324	1.801	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.90 Call	Bond Future	1449.0400	1.4490	1355.3900	1.3554	6.463	0.0000	0.0000
2023/12/01	2032	01/02/2024	12.00 Call	Bond Future	5313.4200	5.3134	5236.6700	5.2367	1.444	0.0000	0.0000
2023/12/01	2032	01/02/2024	12.00 Put	Bond Future	235.1400	0.2351	225.7700	0.2258	3.985	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.55 Call	Bond Future	3557.0600	3.5571	3471.9400	3.4719	2.393	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.55 Put	Bond Future	511.3300	0.5113	493.5900	0.4936	3.469	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.33 Call	Bond Future	2766.9700	2.7670	2676.6300	2.6766	3.265	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.33 Put	Bond Future	739.2800	0.7393	716.3200	0.7163	3.106	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.59 Put	Bond Future	2279.1400	2.2791	2261.5000	2.2615	0.774	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.59 Call	Bond Future	760.6000	0.7606	675.5800	0.6756	11.178	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.09 Put	Bond Future	1088.4300	1.0884	1061.9200	1.0619	2.436	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.09 Call	Bond Future	1986.8400	1.9868	1892.9500	1.8930	4.726	0.0000	0.0000
2023/12/01	2032	01/02/2024	12.73 Call	Bond Future	8301.4800	8.3015	8231.4700	8.2315	0.843	0.0000	0.0000
2023/12/01	2032	01/02/2024	12.73 Put	Bond Future	62.9500	0.0630	60.3200	0.0603	4.178	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.78 Put	Bond Future	1742.2300	1.7422	1717.9500	1.7180	1.394	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.78 Call	Bond Future	1152.5200	1.1525	1060.8600	1.0609	7.953	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.75 Call	Bond Future	4320.3500	4.3204	4239.1600	4.2392	1.879	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.75 Put	Bond Future	363.1000	0.3631	349.2900	0.3493	3.803	0.0000	0.0000
2023/12/01	2032	01/02/2024	12.50 Call	Bond Future	7356.0700	7.3561	7284.5800	7.2846	0.972	0.0000	0.0000
2023/12/01	2032	01/02/2024	12.50 Put	Bond Future	95.4100	0.0954	91.3000	0.0913	4.308	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.84 Call	Bond Future	4673.8800	4.6739	4594.3400	4.5943	1.702	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.84 Put	Bond Future	310.7300	0.3107	298.5700	0.2986	3.913	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.85 Call	Bond Future	4713.4600	4.7135	4634.1400	4.6341	1.683	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.85 Put	Bond Future	305.3700	0.3054	293.4300	0.2934	3.910	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.83 Call	Bond Future	4634.2900	4.6343	4554.6700	4.5547	1.718	0.0000	0.0000
2023/12/01	2032	01/02/2024	11.83 Put	Bond Future	316.1100	0.3161	303.8700	0.3039	3.872	0.0000	0.0000
2023/12/01	2032	01/02/2024		Bond Future	10.9020	88.8027	10.9160	88.7353	0.129	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.01 Put	Bond Future	4564.7300	4.5647	4593.7600	4.5938	0.636	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.01 Call	Bond Future	129.6800	0.1297	91.3300	0.0913	29.573	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.76 Put	Bond Future	1793.5100	1.7935	1769.7600	1.7698	1.324	0.0000	0.0000
2023/12/01	2032	01/02/2024	10.76 Call	Bond Future	1106.6400	1.1066	1015.5100	1.0155	8.235	0.0000	0.0000
2023/12/01	2032	01/02/2024	12.62 Call	Bond Future	7849.6600	7.8497	7779.0100	7.7790	0.900	0.0000	0.0000
2023/12/01	2032	01/02/2024	12.62 Put	Bond Future	76.7900	0.0768	73.5200	0.0735	4.258	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.54 Put	Bond Future	3598.0800	3.5981	3617.4500	3.6175	0.538	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.55 Call	Bond Future	1475.7400	1.4757	1425.4500	1.4255	3.408	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.55 Put	Bond Future	3567.3200	3.5673	3587.0400	3.5870	0.553	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.56 Call	Bond Future	1493.6400	1.4936	1443.7000	1.4437	3.344	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/01	2032	02/05/2024	10.56 Put	Bond Future	3536.7500	3.5368	3556.8200	3.5568	0.567	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.54 Call	Bond Future	1457.9800	1.4580	1407.3400	1.4073	3.473	0.0000	0.0000
2023/12/01	2032	02/05/2024		Bond Future	10.9881	86.6025	11.0030	86.5325	0.136	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.59 Put	Bond Future	3446.2600	3.4463	3467.4100	3.4674	0.614	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.59 Call	Bond Future	1548.3800	1.5484	1499.5200	1.4995	3.156	0.0000	0.0000
2023/12/01	2032	02/05/2024	11.09 Put	Bond Future	2188.1800	2.1882	2220.5500	2.2206	1.479	0.0000	0.0000
2023/12/01	2032	02/05/2024	11.09 Call	Bond Future	2665.6500	2.6657	2628.0100	2.6280	1.412	0.0000	0.0000
2023/12/01	2032	02/05/2024	13.18 Call	Bond Future	9820.3100	9.8203	9741.6800	9.7417	0.801	0.0000	0.0000
2023/12/01	2032	02/05/2024	13.18 Put	Bond Future	273.7000	0.2737	265.0800	0.2651	3.149	0.0000	0.0000
2023/12/01	2032	02/05/2024	13.35 Call	Bond Future	10449.7100	10.4497	10366.2800	10.3663	0.798	0.0000	0.0000
2023/12/01	2032	02/05/2024	13.35 Put	Bond Future	222.1600	0.2222	208.7400	0.2087	6.041	0.0000	0.0000
2023/12/01	2032	02/05/2024	11.35 Put	Bond Future	1709.1600	1.7092	1740.5200	1.7405	1.835	0.0000	0.0000
2023/12/01	2032	02/05/2024	11.35 Call	Bond Future	3388.8900	3.3889	3350.2400	3.3502	1.140	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.65 Put	Bond Future	3269.7000	3.2697	3293.1200	3.2931	0.716	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.65 Call	Bond Future	1661.3400	1.6613	1614.7500	1.6148	2.804	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.36 Put	Bond Future	4179.9400	4.1799	4202.3000	4.2023	0.535	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.36 Call	Bond Future	1160.6900	1.1607	1113.0400	1.1130	4.105	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.86 Put	Bond Future	2707.6700	2.7077	2737.4000	2.7374	1.098	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.86 Call	Bond Future	2102.9500	2.1030	2062.6700	2.0627	1.915	0.0000	0.0000
2023/12/01	2032	02/05/2024	12.90 Call	Bond Future	8770.9400	8.7709	8711.8200	8.7118	0.674	0.0000	0.0000
2023/12/01	2032	02/05/2024	12.90 Put	Bond Future	363.6200	0.3636	374.5100	0.3745	2.995	0.0000	0.0000
2023/12/01	2032	02/05/2024	11.81 Call	Bond Future	4843.2300	4.8432	4800.2800	4.8003	0.887	0.0000	0.0000
2023/12/01	2032	02/05/2024	11.81 Put	Bond Future	1089.8200	1.0898	1116.8800	1.1169	2.483	0.0000	0.0000
2023/12/01	2032	02/05/2024	11.21 Call	Bond Future	2988.5700	2.9886	2950.5300	2.9505	1.273	0.0000	0.0000
2023/12/01	2032	02/05/2024	11.21 Put	Bond Future	1953.4600	1.9535	1985.4300	1.9854	1.637	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.57 Put	Bond Future	3506.3400	3.5063	3526.9800	3.5270	0.589	0.0000	0.0000
2023/12/01	2032	02/05/2024	10.57 Call	Bond Future	1511.6800	1.5117	1462.3100	1.4623	3.266	0.0000	0.0000
2023/12/01	2032	01/08/2024	11.14 Call	Bond Future	3098.5500	3.0986	3088.4000	3.0884	0.328	0.0000	0.0000
2023/12/01	2032	01/08/2024	11.14 Put	Bond Future	2835.0000	2.8350	2898.4500	2.8985	2.238	0.0000	0.0000
2023/12/01	2032	01/08/2024	11.15 Call	Bond Future	3123.6400	3.1236	3113.5700	3.1136	0.322	0.0000	0.0000
2023/12/01	2032	01/08/2024	11.15 Put	Bond Future	2814.4100	2.8144	2877.9400	2.8779	2.257	0.0000	0.0000
2023/12/01	2032	01/08/2024	11.13 Call	Bond Future	3073.2800	3.0733	3063.3200	3.0633	0.324	0.0000	0.0000
2023/12/01	2032	01/08/2024	11.13 Put	Bond Future	2855.4400	2.8554	2919.0800	2.9191	2.229	0.0000	0.0000
2023/12/01	2032	01/08/2024		Bond Future	11.0824	88.5022	11.0985	88.4286	0.145	0.0000	0.0000
2023/12/01	2032	07/11/2024	11.48 Call	Bond Future	3852.8200	3.8528	3761.0100	3.7610	2.383	0.0000	0.0000
2023/12/01	2032	07/11/2024	11.48 Put	Bond Future	2595.6300	2.5956	2598.0200	2.5980	0.092	0.0000	0.0000
2023/12/01	2032	07/11/2024	11.49 Call	Bond Future	3879.2900	3.8793	3787.6400	3.7876	2.363	0.0000	0.0000
2023/12/01	2032	07/11/2024	11.49 Put	Bond Future	2578.3500	2.5784	2580.9000	2.5809	0.099	0.0000	0.0000
2023/12/01	2032	07/11/2024	11.47 Call	Bond Future	3826.0900	3.8261	3734.7700	3.7348	2.387	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	
2023/12/01	2032	07/11/2024	11.47 Put	Bond Future	2612.6900	2.6127	2615.5700	2.6156	0.110	0.0000	0.0000
2023/12/01	2032	07/11/2024	13.36 Call	Bond Future	9726.0100	9.7260	9623.2800	9.6233	1.056	0.0000	0.0000
2023/12/01	2032	07/11/2024	13.36 Put	Bond Future	733.8700	0.7339	725.3400	0.7253	1.162	0.0000	0.0000
2023/12/01	2032	07/11/2024	11.64 Put	Bond Future	2335.3600	2.3354	2336.9200	2.3369	0.067	0.0000	0.0000
2023/12/01	2032	07/11/2024	11.64 Call	Bond Future	4289.1700	4.2892	4196.5300	4.1965	2.160	0.0000	0.0000
2023/12/01	2032	07/11/2024		Bond Future	11.1955	86.4176	11.2167	86.3234	0.189	0.0000	0.0000
2023/12/01	2032	06/02/2025		Bond Future	11.3280	88.2263	11.3510	88.1266	0.203	0.0000	0.0000
2023/12/01	2032	06/02/2025	11.72 Call	Bond Future	4416.1100	4.4161	4356.3800	4.3564	1.353	0.0000	0.0000
2023/12/01	2032	06/02/2025	11.72 Put	Bond Future	2737.6600	2.7377	2777.6100	2.7776	1.459	0.0000	0.0000
2023/12/01	2033	01/02/2024		Bond Future	121.8293	121.8293	121.8440	121.8440	0.012	0.0000	0.0000
2023/12/01	2033	02/05/2024		Bond Future	123.0788	123.0788	123.0922	123.0922	0.011	0.0000	0.0000
2023/12/01	2033	01/08/2024		Bond Future	125.8085	125.8085	125.8194	125.8194	0.009	0.0000	0.0000
2023/12/01	2033	07/11/2024		Bond Future	127.2933	127.2933	127.2778	127.2778	0.012	0.0000	0.0000
2023/12/01	2033	06/02/2025		Bond Future	129.9937	129.9937	129.9726	129.9726	0.016	0.0000	0.0000
2023/12/01	2033	06/02/2025	124.94 Call	Bond Future	5053.7200	5.0537	5032.6100	5.0326	0.418	0.0000	0.0000
2023/12/01	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	2037	01/02/2024	13.93 Call	Bond Future	9708.9200	9.7089	9602.8600	9.6029	1.092	0.0000	0.0000
2023/12/01	2037	01/02/2024	13.93 Put	Bond Future	66.2700	0.0663	62.6700	0.0627	5.432	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.93 Call	Bond Future	5365.7100	5.3657	5257.3800	5.2574	2.019	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.93 Put	Bond Future	392.7000	0.3927	386.8300	0.3868	1.495	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.09 Put	Bond Future	1502.0300	1.5020	1512.7700	1.5128	0.715	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.09 Call	Bond Future	2174.2200	2.1742	2082.5000	2.0825	4.219	0.0000	0.0000
2023/12/01	2037	01/02/2024		Bond Future	11.9649	77.5823	11.9839	77.4798	0.158	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.32 Call	Bond Future	2948.1000	2.9481	2847.9800	2.8480	3.396	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.32 Put	Bond Future	1061.7700	1.0618	1064.1100	1.0641	0.220	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.33 Call	Bond Future	2983.9000	2.9839	2883.5000	2.8835	3.365	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.33 Put	Bond Future	1045.4200	1.0454	1047.4800	1.0475	0.197	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.31 Call	Bond Future	2912.4800	2.9125	2812.5100	2.8125	3.432	0.0000	0.0000
2023/12/01	2037	01/02/2024	12.31 Put	Bond Future	1078.3500	1.0784	1080.8400	1.0808	0.231	0.0000	0.0000
2023/12/01	2037	02/05/2024		Bond Future	12.0720	79.2963	12.0919	79.1905	0.165	0.0000	0.0000
2023/12/01	2037	02/05/2024	11.44 Call	Bond Future	1303.2500	1.3033	1295.0300	1.2950	0.631	0.0000	0.0000
2023/12/01	2037	02/05/2024	11.44 Put	Bond Future	4776.5400	4.7765	4874.0800	4.8741	2.042	0.0000	0.0000
2023/12/01	2037	02/05/2024	11.45 Call	Bond Future	1321.5600	1.3216	1313.1100	1.3131	0.639	0.0000	0.0000
2023/12/01	2037	02/05/2024	11.45 Put	Bond Future	4738.1500	4.7382	4835.4600	4.8355	2.054	0.0000	0.0000
2023/12/01	2037	02/05/2024	11.43 Call	Bond Future	1285.1000	1.2851	1277.1100	1.2771	0.622	0.0000	0.0000
2023/12/01	2037	02/05/2024	11.43 Put	Bond Future	4815.1400	4.8151	4912.9100	4.9129	2.030	0.0000	0.0000
2023/12/01	2037	01/08/2024		Bond Future	12.1889	76.7800	12.2099	76.6701	0.173	0.0000	0.0000
2023/12/01	2037	01/08/2024	12.10 Call	Bond Future	3282.1300	3.2821	3200.1000	3.2001	2.499	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/12/01	2037	01/08/2024	12.10 Put	Bond Future		3748.8200	3.7488	3776.7400	3.7767	0.745	0.0000	0.0000
2023/12/01	2037	01/08/2024	12.11 Call	Bond Future		3309.2600	3.3093	3226.9500	3.2270	2.487	0.0000	0.0000
2023/12/01	2037	01/08/2024	12.11 Put	Bond Future		3723.2300	3.7232	3750.8700	3.7509	0.742	0.0000	0.0000
2023/12/01	2037	01/08/2024	12.09 Call	Bond Future		3255.1100	3.2551	3173.3500	3.1734	2.512	0.0000	0.0000
2023/12/01	2037	01/08/2024	12.09 Put	Bond Future		3774.5700	3.7746	3802.7600	3.8028	0.747	0.0000	0.0000
2023/12/01	2037	01/08/2024	13.82 Call	Bond Future		9022.4800	9.0225	8915.1800	8.9152	1.189	0.0000	0.0000
2023/12/01	2037	01/08/2024	13.82 Put	Bond Future		1140.9400	1.1409	1143.5900	1.1436	0.232	0.0000	0.0000
2023/12/01	2037	01/08/2024	13.17 Call	Bond Future		6680.5000	6.6805	6577.8400	6.5778	1.537	0.0000	0.0000
2023/12/01	2037	01/08/2024	13.17 Put	Bond Future		1790.4000	1.7904	1797.6900	1.7977	0.407	0.0000	0.0000
2023/12/01	2037	07/11/2024		Bond Future		12.3151	78.5857	12.3404	78.4562	0.205	0.0000	0.0000
2023/12/01	2037	07/11/2024	12.58 Call	Bond Future		4919.1700	4.9192	4807.9400	4.8079	2.261	0.0000	0.0000
2023/12/01	2037	07/11/2024	12.58 Put	Bond Future		3576.6800	3.5767	3594.9600	3.5950	0.511	0.0000	0.0000
2023/12/01	2037	07/11/2024	12.59 Call	Bond Future		4948.6800	4.9487	4837.5400	4.8375	2.246	0.0000	0.0000
2023/12/01	2037	07/11/2024	12.59 Put	Bond Future		3556.1800	3.5562	3574.5500	3.5746	0.517	0.0000	0.0000
2023/12/01	2037	07/11/2024	12.57 Call	Bond Future		4890.0300	4.8900	4778.4200	4.7784	2.282	0.0000	0.0000
2023/12/01	2037	07/11/2024	12.57 Put	Bond Future		3597.5900	3.5976	3615.4900	3.6155	0.498	0.0000	0.0000
2023/12/01	2037	06/02/2025		Bond Future		12.4556	75.9703	12.4826	75.8350	0.216	0.0000	0.0000
2023/12/01	2037	06/02/2025	12.76 Call	Bond Future		5357.9800	5.3580	5180.5400	5.1805	3.312	0.0000	0.0000
2023/12/01	2037	06/02/2025	12.76 Put	Bond Future		3848.3800	3.8484	3806.2800	3.8063	1.094	0.0000	0.0000
2023/12/01	2038	01/02/2024		Bond Future		130.3699	130.3699	130.3862	130.3862	0.013	0.0000	0.0000
2023/12/01	2038	02/05/2024		Bond Future		133.2814	133.2814	133.2966	133.2966	0.011	0.0000	0.0000
2023/12/01	2038	01/08/2024		Bond Future		134.1559	134.1559	134.1682	134.1682	0.009	0.0000	0.0000
2023/12/01	2038	07/11/2024		Bond Future		137.3478	137.3478	137.3315	137.3315	0.012	0.0000	0.0000
2023/12/01	2038	06/02/2025		Bond Future		138.1292	138.1292	138.1065	138.1065	0.016	0.0000	0.0000
2023/12/01	2038	06/02/2025	135.23 Call	Bond Future		2899.1600	2.8992	2876.5400	2.8765	0.780	0.0000	0.0000
2023/12/01	2038	06/02/2025	135.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.30 Put	Bond Future		1718.6800	1.7187	1790.1700	1.7902	4.160	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.30 Call	Bond Future		2162.0400	2.1620	2008.4500	2.0085	7.104	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.90 Put	Bond Future		687.5400	0.6875	713.2400	0.7132	3.738	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.90 Call	Bond Future		4416.3800	4.4164	4217.0000	4.2170	4.515	0.0000	0.0000
2023/12/01	2040	01/02/2024	13.90 Call	Bond Future		8859.8900	8.8599	8636.8200	8.6368	2.518	0.0000	0.0000
2023/12/01	2040	01/02/2024	13.90 Put	Bond Future		127.0800	0.1271	129.0900	0.1291	1.582	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.34 Call	Bond Future		2292.0400	2.2920	2134.1300	2.1341	6.889	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.34 Put	Bond Future		1622.5700	1.6226	1689.7400	1.6897	4.140	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.35 Call	Bond Future		2325.0200	2.3250	2166.1100	2.1661	6.835	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.35 Put	Bond Future		1599.1800	1.5992	1665.3500	1.6654	4.138	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.33 Call	Bond Future		2259.1500	2.2592	2102.3600	2.1024	6.940	0.0000	0.0000
2023/12/01	2040	01/02/2024	12.33 Put	Bond Future		1646.1100	1.6461	1714.4000	1.7144	4.149	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	
2023/12/01	2040	01/02/2024		Bond Future	12.2221	77.7395	12.2616	77.5144	0.323	0.0000	0.0000
2023/12/01	2040	02/05/2024		Bond Future	12.3320	79.4569	12.3732	79.2258	0.334	0.0000	0.0000
2023/12/01	2040	02/05/2024	11.61 Call	Bond Future	1230.8900	1.2309	1195.0700	1.1951	2.910	0.0000	0.0000
2023/12/01	2040	02/05/2024	11.61 Put	Bond Future	5467.8300	5.4678	5663.1200	5.6631	3.572	0.0000	0.0000
2023/12/01	2040	02/05/2024	11.62 Call	Bond Future	1249.0100	1.2490	1212.4600	1.2125	2.926	0.0000	0.0000
2023/12/01	2040	02/05/2024	11.62 Put	Bond Future	5424.8400	5.4248	5619.4000	5.6194	3.586	0.0000	0.0000
2023/12/01	2040	02/05/2024	11.60 Call	Bond Future	1212.9300	1.2129	1177.6600	1.1777	2.908	0.0000	0.0000
2023/12/01	2040	02/05/2024	11.60 Put	Bond Future	5511.0600	5.5111	5706.9000	5.7069	3.554	0.0000	0.0000
2023/12/01	2040	01/08/2024		Bond Future	12.4515	76.6938	12.4946	76.4558	0.346	0.0000	0.0000
2023/12/01	2040	01/08/2024	12.33 Call	Bond Future	3419.4100	3.4194	3280.0700	3.2801	4.075	0.0000	0.0000
2023/12/01	2040	01/08/2024	12.33 Put	Bond Future	4096.3300	4.0963	4195.0700	4.1951	2.410	0.0000	0.0000
2023/12/01	2040	01/08/2024	12.34 Call	Bond Future	3447.8000	3.4478	3307.8700	3.3079	4.059	0.0000	0.0000
2023/12/01	2040	01/08/2024	12.34 Put	Bond Future	4068.6600	4.0687	4166.8100	4.1668	2.412	0.0000	0.0000
2023/12/01	2040	01/08/2024	12.32 Call	Bond Future	3390.8800	3.3909	3252.1200	3.2521	4.092	0.0000	0.0000
2023/12/01	2040	01/08/2024	12.32 Put	Bond Future	4123.9300	4.1239	4223.2500	4.2233	2.408	0.0000	0.0000
2023/12/01	2040	07/11/2024		Bond Future	12.5800	78.4972	12.6281	78.2367	0.382	0.0000	0.0000
2023/12/01	2040	07/11/2024	12.85 Call	Bond Future	5114.7700	5.1148	5041.1300	5.0411	1.440	0.0000	0.0000
2023/12/01	2040	07/11/2024	12.85 Put	Bond Future	3668.3100	3.6683	3855.2500	3.8553	5.096	0.0000	0.0000
2023/12/01	2040	07/11/2024	12.86 Call	Bond Future	5146.0700	5.1461	5071.8700	5.0719	1.442	0.0000	0.0000
2023/12/01	2040	07/11/2024	12.86 Put	Bond Future	3646.8600	3.6469	3833.2400	3.8332	5.111	0.0000	0.0000
2023/12/01	2040	07/11/2024	12.84 Call	Bond Future	5083.5300	5.0835	5010.4600	5.0105	1.437	0.0000	0.0000
2023/12/01	2040	07/11/2024	12.84 Put	Bond Future	3689.8800	3.6899	3877.3900	3.8774	5.082	0.0000	0.0000
2023/12/01	2040	06/02/2025		Bond Future	12.7215	75.6289	12.7721	75.3598	0.398	0.0000	0.0000
2023/12/01	2040	06/02/2025	12.95 Call	Bond Future	5361.4100	5.3614	5200.1100	5.2001	3.009	0.0000	0.0000
2023/12/01	2040	06/02/2025	12.95 Put	Bond Future	4157.8800	4.1579	4265.7200	4.2657	2.594	0.0000	0.0000
2023/12/01	2044	01/02/2024	13.25 Call	Bond Future	5625.1100	5.6251	5440.1700	5.4402	3.288	0.0000	0.0000
2023/12/01	2044	01/02/2024	13.25 Put	Bond Future	451.5400	0.4515	463.9900	0.4640	2.757	0.0000	0.0000
2023/12/01	2044	01/02/2024	13.00 Call	Bond Future	4554.8700	4.5549	4378.4300	4.3784	3.874	0.0000	0.0000
2023/12/01	2044	01/02/2024	13.00 Put	Bond Future	674.3800	0.6744	695.3300	0.6953	3.107	0.0000	0.0000
2023/12/01	2044	01/02/2024		Bond Future	12.2946	73.9666	12.3289	73.7692	0.280	0.0000	0.0000
2023/12/01	2044	01/02/2024	12.28 Call	Bond Future	1902.0100	1.9020	1773.6800	1.7737	6.747	0.0000	0.0000
2023/12/01	2044	01/02/2024	12.28 Put	Bond Future	1985.8300	1.9858	2054.8900	2.0549	3.478	0.0000	0.0000
2023/12/01	2044	01/02/2024	12.29 Call	Bond Future	1932.1300	1.9321	1802.8500	1.8029	6.691	0.0000	0.0000
2023/12/01	2044	01/02/2024	12.29 Put	Bond Future	1958.3200	1.9583	2026.4300	2.0264	3.478	0.0000	0.0000
2023/12/01	2044	01/02/2024	12.27 Call	Bond Future	1871.9900	1.8720	1744.6300	1.7446	6.803	0.0000	0.0000
2023/12/01	2044	01/02/2024	12.27 Put	Bond Future	2013.5200	2.0135	2083.5500	2.0836	3.478	0.0000	0.0000
2023/12/01	2044	02/05/2024	11.66 Call	Bond Future	1214.0600	1.2141	1144.5500	1.1446	5.725	0.0000	0.0000
2023/12/01	2044	02/05/2024	11.66 Put	Bond Future	5623.7000	5.6237	5756.9600	5.7570	2.370	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	
2023/12/01	2044	02/05/2024	11.67 Call	Bond Future	1232.0400	1.2320	1162.0200	1.1620	5.683	0.0000	0.0000
2023/12/01	2044	02/05/2024	11.67 Put	Bond Future	5579.2400	5.5792	5711.9900	5.7120	2.379	0.0000	0.0000
2023/12/01	2044	02/05/2024	11.65 Call	Bond Future	1196.2500	1.1963	1127.4200	1.1274	5.754	0.0000	0.0000
2023/12/01	2044	02/05/2024	11.65 Put	Bond Future	5668.4100	5.6684	5802.3500	5.8024	2.363	0.0000	0.0000
2023/12/01	2044	02/05/2024		Bond Future	12.4006	75.6007	12.4364	75.3979	0.289	0.0000	0.0000
2023/12/01	2044	01/08/2024		Bond Future	12.5155	72.8781	12.5530	72.6691	0.300	0.0000	0.0000
2023/12/01	2044	01/08/2024	12.29 Call	Bond Future	3176.8900	3.1769	3062.5900	3.0626	3.598	0.0000	0.0000
2023/12/01	2044	01/08/2024	12.29 Put	Bond Future	4453.2600	4.4533	4547.9300	4.5479	2.126	0.0000	0.0000
2023/12/01	2044	01/08/2024	12.30 Call	Bond Future	3204.4600	3.2045	3089.6300	3.0896	3.583	0.0000	0.0000
2023/12/01	2044	01/08/2024	12.30 Put	Bond Future	4423.4200	4.4234	4517.5600	4.5176	2.128	0.0000	0.0000
2023/12/01	2044	01/08/2024	12.28 Call	Bond Future	3149.4300	3.1494	3035.4300	3.0354	3.620	0.0000	0.0000
2023/12/01	2044	01/08/2024	12.28 Put	Bond Future	4483.2700	4.4833	4578.2400	4.5782	2.118	0.0000	0.0000
2023/12/01	2044	07/11/2024	12.91 Call	Bond Future	5187.7200	5.1877	5048.3900	5.0484	2.686	0.0000	0.0000
2023/12/01	2044	07/11/2024	12.91 Put	Bond Future	3723.0900	3.7231	3813.7600	3.8138	2.435	0.0000	0.0000
2023/12/01	2044	07/11/2024	12.92 Call	Bond Future	5219.1500	5.2192	5079.3900	5.0794	2.678	0.0000	0.0000
2023/12/01	2044	07/11/2024	12.92 Put	Bond Future	3701.5200	3.7015	3791.7600	3.7918	2.438	0.0000	0.0000
2023/12/01	2044	07/11/2024	12.90 Call	Bond Future	5156.6400	5.1566	5017.7400	5.0177	2.694	0.0000	0.0000
2023/12/01	2044	07/11/2024	12.90 Put	Bond Future	3745.0800	3.7451	3836.1800	3.8362	2.433	0.0000	0.0000
2023/12/01	2044	07/11/2024		Bond Future	12.6385	74.5917	12.6806	74.3617	0.332	0.0000	0.0000
2023/12/01	2044	06/02/2025		Bond Future	12.7735	71.7668	12.8178	71.5290	0.346	0.0000	0.0000
2023/12/01	2044	06/02/2025	13.02 Call	Bond Future	5494.7100	5.4947	5356.0600	5.3561	2.523	0.0000	0.0000
2023/12/01	2044	06/02/2025	13.02 Put	Bond Future	4186.9800	4.1870	4286.1300	4.2861	2.368	0.0000	0.0000
2023/12/01	2046	01/02/2024		Bond Future	114.9173	114.9173	114.4907	114.4907	0.371	0.0000	0.0000
2023/12/01	2046	02/05/2024		Bond Future	115.3234	115.3234	114.8858	114.8858	0.379	0.0000	0.0000
2023/12/01	2046	01/08/2024		Bond Future	117.8809	117.8809	117.4309	117.4309	0.382	0.0000	0.0000
2023/12/01	2046	07/11/2024		Bond Future	118.4684	118.4684	117.9824	117.9824	0.410	0.0000	0.0000
2023/12/01	2046	06/02/2025		Bond Future	120.9795	120.9795	120.4784	120.4784	0.414	0.0000	0.0000
2023/12/01	2046	06/02/2025	114.01 Call	Bond Future	6969.5400	6.9695	6468.4200	6.4684	7.190	0.0000	0.0000
2023/12/01	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	2050	01/02/2024		Bond Future	113.7584	113.7584	113.4012	113.4012	0.314	0.0000	0.0000
2023/12/01	2050	02/05/2024		Bond Future	116.2989	116.2989	115.9323	115.9323	0.315	0.0000	0.0000
2023/12/01	2050	01/08/2024		Bond Future	116.5599	116.5599	116.1823	116.1823	0.324	0.0000	0.0000
2023/12/01	2050	07/11/2024		Bond Future	119.3331	119.3331	118.9216	118.9216	0.345	0.0000	0.0000
2023/12/01	2050	06/02/2025		Bond Future	119.4876	119.4876	119.0622	119.0622	0.356	0.0000	0.0000
2023/12/01	2050	06/02/2025	115.60 Call	Bond Future	3887.6400	3.8876	3462.1500	3.4622	10.945	0.0000	0.0000
2023/12/01	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	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
2023/12/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/01	AL37	01/02/2024		Index Future	939.8540	939.8540	939.4400	939.4400	0.044	0.0000
2023/12/01	AL37	02/05/2024		Index Future	960.6160	960.6160	960.1820	960.1820	0.045	0.0000
2023/12/01	AL37	01/08/2024		Index Future	981.7020	981.7020	981.2360	981.2360	0.047	0.0000
2023/12/01	AL37	07/11/2024		Index Future	1004.8380	1004.8380	1004.1540	1004.1540	0.068	0.0000
2023/12/01	AL37	06/02/2025		Index Future	1025.9630	1025.9630	1025.2220	1025.2220	0.072	0.0000
2023/12/01	AL7T	01/02/2024		Index Future	1079.3610	1079.3610	1078.2590	1078.2590	0.102	0.0000
2023/12/01	AL7T	02/05/2024		Index Future	1103.2060	1103.2060	1102.0660	1102.0660	0.103	0.0000
2023/12/01	AL7T	01/08/2024		Index Future	1127.4210	1127.4210	1126.2310	1126.2310	0.106	0.0000
2023/12/01	AL7T	07/11/2024		Index Future	1153.9920	1153.9920	1152.5350	1152.5350	0.126	0.0000
2023/12/01	AL7T	06/02/2025		Index Future	1178.2520	1178.2520	1176.7160	1176.7160	0.130	0.0000
2023/12/01	ALBI	01/02/2024		Index Future	940.9710	940.9710	939.5970	939.5970	0.146	0.0000
2023/12/01	ALBI	02/05/2024		Index Future	961.7580	961.7580	960.3420	960.3420	0.147	0.0000
2023/12/01	ALBI	01/08/2024		Index Future	982.8690	982.8690	981.3990	981.3990	0.150	0.0000
2023/12/01	ALBI	07/11/2024		Index Future	1006.0330	1006.0330	1004.3210	1004.3210	0.170	0.0000
2023/12/01	ALBI	06/02/2025		Index Future	1027.1820	1027.1820	1025.3920	1025.3920	0.174	0.0000
2023/12/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2023/12/01	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/01	ES33	01/02/2024		Bond Future	12.4478	75.6626	12.4664	75.5799	0.149	0.0000	0.0000
2023/12/01	ES33	02/05/2024		Bond Future	12.5841	73.5537	12.6037	73.4681	0.156	0.0000	0.0000
2023/12/01	ES33	01/08/2024		Bond Future	12.7291	75.1843	12.7501	75.0951	0.164	0.0000	0.0000
2023/12/01	ES33	07/11/2024		Bond Future	12.9027	73.1683	12.9285	73.0611	0.200	0.0000	0.0000
2023/12/01	ES33	06/02/2025		Bond Future	13.0957	74.7150	13.1234	74.6026	0.212	0.0000	0.0000
2023/12/01	ES33	06/02/2025	13.34 Call	Bond Future	983.4400	0.9834	871.0400	0.8710	11.429	0.0000	0.0000
2023/12/01	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	ES42	01/02/2024		Bond Future	12.9599	71.4632	12.9941	71.2878	0.264	0.0000	0.0000
2023/12/01	ES42	02/05/2024		Bond Future	13.0904	68.7968	13.1261	68.6166	0.273	0.0000	0.0000
2023/12/01	ES42	01/08/2024		Bond Future	13.2258	70.3212	13.2633	70.1354	0.283	0.0000	0.0000
2023/12/01	ES42	07/11/2024		Bond Future	13.3835	67.7242	13.4258	67.5188	0.316	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	
2023/12/01	ES42	06/02/2025		Bond Future	13.5495	69.1527	13.5941	68.9403	0.329	0.0000	0.0000
2023/12/01	ES42	06/02/2025	13.71 Call	Bond Future	759.2600	0.7593	546.8400	0.5468	27.977	0.0000	0.0000
2023/12/01	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	01/02/2024		GOVI	927.4620	927.4620	926.1160	926.1160	0.145	0.0000	0.0000
2023/12/01	GOVI	01/02/2024	879.99 Call	GOVI	474720.0000	47.4720	461260.0000	46.1260	2.835	0.0000	0.0000
2023/12/01	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	01/02/2024	880.00 Call	GOVI	474620.0000	47.4620	461160.0000	46.1160	2.836	0.0000	0.0000
2023/12/01	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	01/02/2024	879.98 Call	GOVI	474820.0000	47.4820	461360.0000	46.1360	2.835	0.0000	0.0000
2023/12/01	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	02/05/2024		GOVI	947.9510	947.9510	946.5640	946.5640	0.146	0.0000	0.0000
2023/12/01	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	02/05/2024	950.98 Put	GOVI	30290.0000	3.0290	44160.0000	4.4160	45.791	0.0000	0.0000
2023/12/01	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	02/05/2024	950.99 Put	GOVI	30390.0000	3.0390	44260.0000	4.4260	45.640	0.0000	0.0000
2023/12/01	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	02/05/2024	950.97 Put	GOVI	30190.0000	3.0190	44060.0000	4.4060	45.942	0.0000	0.0000
2023/12/01	GOVI	01/08/2024		GOVI	968.7590	968.7590	967.3190	967.3190	0.149	0.0000	0.0000
2023/12/01	GOVI	01/08/2024	943.38 Call	GOVI	253790.0000	25.3790	239390.0000	23.9390	5.674	0.0000	0.0000
2023/12/01	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	01/08/2024	943.39 Call	GOVI	253690.0000	25.3690	239290.0000	23.9290	5.676	0.0000	0.0000
2023/12/01	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	01/08/2024	943.37 Call	GOVI	253890.0000	25.3890	239490.0000	23.9490	5.672	0.0000	0.0000
2023/12/01	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	07/11/2024		GOVI	991.5900	991.5900	989.9120	989.9120	0.169	0.0000	0.0000
2023/12/01	GOVI	07/11/2024	948.79 Call	GOVI	428000.0000	42.8000	411220.0000	41.1220	3.921	0.0000	0.0000
2023/12/01	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	07/11/2024	948.80 Call	GOVI	427900.0000	42.7900	411120.0000	41.1120	3.921	0.0000	0.0000
2023/12/01	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	07/11/2024	948.78 Call	GOVI	428100.0000	42.8100	411320.0000	41.1320	3.920	0.0000	0.0000
2023/12/01	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GOVI	06/02/2025		GOVI	1012.4360	1012.4360	1010.6810	1010.6810	0.173	0.0000	0.0000
2023/12/01	GOVI	06/02/2025	972.00 Call	GOVI	404360.0000	40.4360	386810.0000	38.6810	4.340	0.0000	0.0000
2023/12/01	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/01	IGOV	01/02/2024		Index Future	343.5260	343.5260	343.1200	343.1200	0.118	0.0000	0.0000
2023/12/01	IGOV	02/05/2024		Index Future	351.1980	351.1980	350.7790	350.7790	0.119	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	
2023/12/01	IGOV	01/08/2024		Index Future	358.9880	358.9880	358.5520	358.5520	0.121	0.0000	0.0000
2023/12/01	IGOV	07/11/2024		Index Future	367.5340	367.5340	367.0120	367.0120	0.142	0.0000	0.0000
2023/12/01	IGOV	06/02/2025		Index Future	375.3380	375.3380	374.7900	374.7900	0.146	0.0000	0.0000
2023/12/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/01	JBAF	20/12/2023		Jibar Tradeable Future	8.3490	91.6510	8.3450	91.6550	0.048	0.0000	0.0000
2023/12/01	JBAF	17/01/2024		Jibar Tradeable Future	8.3390	91.6610	8.3360	91.6640	0.036	0.0000	0.0000
2023/12/01	JBAF	21/02/2024		Jibar Tradeable Future	8.2990	91.7010	8.2980	91.7020	0.012	0.0000	0.0000
2023/12/01	JBAF	20/03/2024		Jibar Tradeable Future	8.2790	91.7210	8.2790	91.7210	0.000	0.0000	0.0000
2023/12/01	JBAF	17/04/2024		Jibar Tradeable Future	8.1890	91.8110	8.1860	91.8140	0.037	0.0000	0.0000
2023/12/01	JBAF	15/05/2024		Jibar Tradeable Future	8.1690	91.8310	8.1650	91.8350	0.049	0.0000	0.0000
2023/12/01	JBAF	19/06/2024		Jibar Tradeable Future	8.0490	91.9510	8.0480	91.9520	0.012	0.0000	0.0000
2023/12/01	JBAF	18/09/2024		Jibar Tradeable Future	7.8290	92.1710	7.8260	92.1740	0.038	0.0000	0.0000
2023/12/01	JBAF	18/12/2024		Jibar Tradeable Future	7.5090	92.4910	7.5070	92.4930	0.027	0.0000	0.0000
2023/12/01	JBAF	19/03/2025		Jibar Tradeable Future	7.3790	92.6210	7.3770	92.6230	0.027	0.0000	0.0000
2023/12/01	JBAF	18/06/2025		Jibar Tradeable Future	7.2890	92.7110	7.2860	92.7140	0.041	0.0000	0.0000
2023/12/01	JBAF	17/09/2025		Jibar Tradeable Future	7.2390	92.7610	7.2350	92.7650	0.055	0.0000	0.0000
2023/12/01	R035	01/02/2024	10.62 Put	Bond Future	5873.3200	5.8733	5979.7300	5.9797	1.812	0.0000	0.0000
2023/12/01	R035	01/02/2024	10.62 Call	Bond Future	160.4300	0.1604	137.0900	0.1371	14.548	0.0000	0.0000
2023/12/01	R035	01/02/2024	11.12 Put	Bond Future	3459.5600	3.4596	3529.9700	3.5300	2.035	0.0000	0.0000
2023/12/01	R035	01/02/2024	11.12 Call	Bond Future	636.9700	0.6370	577.6300	0.5776	9.316	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	
2023/12/01	R035	01/02/2024	13.46 Call	Bond Future	9164.7700	9.1648	9032.1500	9.0322	1.447	0.0000	0.0000
2023/12/01	R035	01/02/2024	13.46 Put	Bond Future	74.5700	0.0746	71.7000	0.0717	3.849	0.0000	0.0000
2023/12/01	R035	01/02/2024		Bond Future	11.6314	86.9729	11.6555	86.8432	0.207	0.0000	0.0000
2023/12/01	R035	01/02/2024	12.19 Call	Bond Future	3669.6600	3.6697	3544.9800	3.5450	3.398	0.0000	0.0000
2023/12/01	R035	01/02/2024	12.19 Put	Bond Future	732.6100	0.7326	737.6800	0.7377	0.692	0.0000	0.0000
2023/12/01	R035	01/02/2024	12.20 Call	Bond Future	3708.8300	3.7088	3583.8800	3.5839	3.369	0.0000	0.0000
2023/12/01	R035	01/02/2024	12.20 Put	Bond Future	720.5500	0.7206	725.3500	0.7254	0.666	0.0000	0.0000
2023/12/01	R035	01/02/2024	12.18 Call	Bond Future	3630.6300	3.6306	3506.2100	3.5062	3.427	0.0000	0.0000
2023/12/01	R035	01/02/2024	12.18 Put	Bond Future	744.8700	0.7449	750.2000	0.7502	0.716	0.0000	0.0000
2023/12/01	R035	02/05/2024		Bond Future	11.7299	84.3825	11.7551	84.2488	0.215	0.0000	0.0000
2023/12/01	R035	02/05/2024	11.20 Call	Bond Future	1488.5000	1.4885	1420.2500	1.4203	4.585	0.0000	0.0000
2023/12/01	R035	02/05/2024	11.20 Put	Bond Future	4362.7900	4.3628	4428.2400	4.4282	1.500	0.0000	0.0000
2023/12/01	R035	02/05/2024	11.21 Call	Bond Future	1508.2100	1.5082	1439.6500	1.4397	4.546	0.0000	0.0000
2023/12/01	R035	02/05/2024	11.21 Put	Bond Future	4326.9900	4.3270	4392.1300	4.3921	1.505	0.0000	0.0000
2023/12/01	R035	02/05/2024	11.19 Call	Bond Future	1468.9500	1.4690	1401.2000	1.4012	4.612	0.0000	0.0000
2023/12/01	R035	02/05/2024	11.19 Put	Bond Future	4398.8100	4.3988	4464.7600	4.4648	1.499	0.0000	0.0000
2023/12/01	R035	01/08/2024		Bond Future	11.8348	86.2338	11.8615	86.0952	0.226	0.0000	0.0000
2023/12/01	R035	01/08/2024	11.80 Call	Bond Future	3332.4400	3.3324	3309.4900	3.3095	0.689	0.0000	0.0000
2023/12/01	R035	01/08/2024	11.80 Put	Bond Future	3513.5000	3.5135	3629.1800	3.6292	3.292	0.0000	0.0000
2023/12/01	R035	01/08/2024	11.81 Call	Bond Future	3359.9100	3.3599	3337.1700	3.3372	0.677	0.0000	0.0000
2023/12/01	R035	01/08/2024	11.81 Put	Bond Future	3488.8500	3.4889	3604.7400	3.6047	3.322	0.0000	0.0000
2023/12/01	R035	01/08/2024	11.79 Call	Bond Future	3304.7900	3.3048	3281.9100	3.2819	0.692	0.0000	0.0000
2023/12/01	R035	01/08/2024	11.79 Put	Bond Future	3538.0100	3.5380	3653.7600	3.6538	3.272	0.0000	0.0000
2023/12/01	R035	07/11/2024		Bond Future	11.9631	83.7471	11.9946	83.5870	0.263	0.0000	0.0000
2023/12/01	R035	07/11/2024	12.18 Call	Bond Future	4393.0000	4.3930	4229.1000	4.2291	3.731	0.0000	0.0000
2023/12/01	R035	07/11/2024	12.18 Put	Bond Future	3299.4300	3.2994	3295.6200	3.2956	0.115	0.0000	0.0000
2023/12/01	R035	07/11/2024	12.19 Call	Bond Future	4422.3200	4.4223	4258.1500	4.2582	3.712	0.0000	0.0000
2023/12/01	R035	07/11/2024	12.19 Put	Bond Future	3278.8300	3.2788	3274.7500	3.2748	0.124	0.0000	0.0000
2023/12/01	R035	07/11/2024	12.17 Call	Bond Future	4363.7500	4.3638	4200.1300	4.2001	3.750	0.0000	0.0000
2023/12/01	R035	07/11/2024	12.17 Put	Bond Future	3320.1400	3.3201	3316.6100	3.3166	0.106	0.0000	0.0000
2023/12/01	R035	06/02/2025		Bond Future	12.1087	85.5004	12.1423	85.3335	0.277	0.0000	0.0000
2023/12/01	R035	06/02/2025	12.41 Call	Bond Future	4885.8400	4.8858	4777.4700	4.7775	2.218	0.0000	0.0000
2023/12/01	R035	06/02/2025	12.41 Put	Bond Future	3406.5900	3.4066	3465.0600	3.4651	1.716	0.0000	0.0000
2023/12/01	R053	01/02/2024	12.93 Call	Bond Future	6085.0300	6.0850	5851.8400	5.8518	3.832	0.0000	0.0000
2023/12/01	R053	01/02/2024	12.93 Put	Bond Future	903.3300	0.9033	931.0200	0.9310	3.065	0.0000	0.0000
2023/12/01	R053	01/02/2024	12.94 Call	Bond Future	6139.6200	6.1396	5906.0100	5.9060	3.805	0.0000	0.0000
2023/12/01	R053	01/02/2024	12.94 Put	Bond Future	889.4900	0.8895	916.7600	0.9168	3.066	0.0000	0.0000
2023/12/01	R053	01/02/2024	12.92 Call	Bond Future	6030.4400	6.0304	5797.9000	5.7979	3.856	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	
2023/12/01	R053	01/02/2024	12.92 Put	Bond Future	917.2600	0.9173	945.6000	0.9456	3.090	0.0000	0.0000
2023/12/01	R053	01/02/2024		Bond Future	12.2115	99.4100	12.2460	99.1491	0.282	0.0000	0.0000
2023/12/01	R053	02/05/2024		Bond Future	12.3124	95.7414	12.3483	95.4736	0.292	0.0000	0.0000
2023/12/01	R053	02/05/2024	13.03 Call	Bond Future	7250.9600	7.2510	7153.0000	7.1530	1.351	0.0000	0.0000
2023/12/01	R053	02/05/2024	13.03 Put	Bond Future	2153.3900	2.1534	2323.2700	2.3233	7.889	0.0000	0.0000
2023/12/01	R053	02/05/2024	13.04 Call	Bond Future	7299.9000	7.2999	7200.8700	7.2009	1.357	0.0000	0.0000
2023/12/01	R053	02/05/2024	13.04 Put	Bond Future	2134.9100	2.1349	2303.7200	2.3037	7.907	0.0000	0.0000
2023/12/01	R053	02/05/2024	13.02 Call	Bond Future	7202.3000	7.2023	7104.9800	7.1050	1.351	0.0000	0.0000
2023/12/01	R053	02/05/2024	13.02 Put	Bond Future	2172.2500	2.1723	2342.7700	2.3428	7.850	0.0000	0.0000
2023/12/01	R053	01/08/2024	13.14 Call	Bond Future	8208.3400	8.2083	8011.4000	8.0114	2.399	0.0000	0.0000
2023/12/01	R053	01/08/2024	13.14 Put	Bond Future	3164.7400	3.1647	3243.8000	3.2438	2.498	0.0000	0.0000
2023/12/01	R053	01/08/2024	13.15 Call	Bond Future	8254.2500	8.2543	8056.8400	8.0568	2.392	0.0000	0.0000
2023/12/01	R053	01/08/2024	13.15 Put	Bond Future	3144.2900	3.1443	3222.8800	3.2229	2.499	0.0000	0.0000
2023/12/01	R053	01/08/2024	13.13 Call	Bond Future	8162.4800	8.1625	7966.0100	7.9660	2.407	0.0000	0.0000
2023/12/01	R053	01/08/2024	13.13 Put	Bond Future	3185.3400	3.1853	3264.8700	3.2649	2.497	0.0000	0.0000
2023/12/01	R053	01/08/2024		Bond Future	12.4185	97.8413	12.4561	97.5653	0.303	0.0000	0.0000
2023/12/01	R053	07/11/2024	12.80 Call	Bond Future	6967.2900	6.9673	6790.8700	6.7909	2.532	0.0000	0.0000
2023/12/01	R053	07/11/2024	12.80 Put	Bond Future	5129.2700	5.1293	5256.2600	5.2563	2.476	0.0000	0.0000
2023/12/01	R053	07/11/2024	12.81 Call	Bond Future	7008.2800	7.0083	6831.3000	6.8313	2.525	0.0000	0.0000
2023/12/01	R053	07/11/2024	12.81 Put	Bond Future	5100.7000	5.1007	5227.1300	5.2271	2.479	0.0000	0.0000
2023/12/01	R053	07/11/2024	12.79 Call	Bond Future	6926.3800	6.9264	6750.5100	6.7505	2.539	0.0000	0.0000
2023/12/01	R053	07/11/2024	12.79 Put	Bond Future	5158.0100	5.1580	5285.5500	5.2856	2.473	0.0000	0.0000
2023/12/01	R053	07/11/2024		Bond Future	12.5408	94.2706	12.5829	93.9672	0.336	0.0000	0.0000
2023/12/01	R053	06/02/2025		Bond Future	12.6723	96.2411	12.7167	95.9276	0.350	0.0000	0.0000
2023/12/01	R053	06/02/2025	12.94 Call	Bond Future	7395.3500	7.3954	7219.8800	7.2199	2.373	0.0000	0.0000
2023/12/01	R053	06/02/2025	12.94 Put	Bond Future	5534.5000	5.5345	5672.5700	5.6726	2.495	0.0000	0.0000
2023/12/01	R186	01/02/2024		Bond Future	8.7686	105.6397	8.7729	105.6286	0.049	0.0000	0.0000
2023/12/01	R186	01/02/2024	9.51 Call	Bond Future	2001.0100	2.0010	2000.7100	2.0007	0.015	0.0000	0.0000
2023/12/01	R186	01/02/2024	9.51 Put	Bond Future	124.2200	0.1242	134.9600	0.1350	8.646	0.0000	0.0000
2023/12/01	R186	01/02/2024	9.52 Call	Bond Future	2023.2800	2.0233	2022.8200	2.0228	0.023	0.0000	0.0000
2023/12/01	R186	01/02/2024	9.52 Put	Bond Future	121.4700	0.1215	132.0500	0.1321	8.710	0.0000	0.0000
2023/12/01	R186	01/02/2024	9.50 Call	Bond Future	1978.8800	1.9789	1978.6400	1.9786	0.012	0.0000	0.0000
2023/12/01	R186	01/02/2024	9.50 Put	Bond Future	127.1200	0.1271	137.9200	0.1379	8.496	0.0000	0.0000
2023/12/01	R186	02/05/2024		Bond Future	8.7451	107.9734	8.7504	107.9608	0.061	0.0000	0.0000
2023/12/01	R186	02/05/2024	8.00 Call	Bond Future	256.3800	0.2564	255.7300	0.2557	0.254	0.0000	0.0000
2023/12/01	R186	02/05/2024	8.00 Put	Bond Future	2034.1300	2.0341	2046.0900	2.0461	0.588	0.0000	0.0000
2023/12/01	R186	02/05/2024	8.01 Call	Bond Future	261.9800	0.2620	261.3000	0.2613	0.260	0.0000	0.0000
2023/12/01	R186	02/05/2024	8.01 Put	Bond Future	2015.6100	2.0156	2027.5400	2.0275	0.592	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	
2023/12/01	R186	02/05/2024	7.99 Call	Bond Future	252.0800	0.2521	250.2400	0.2502	0.730	0.0000	0.0000
2023/12/01	R186	02/05/2024	7.99 Put	Bond Future	2053.9500	2.0540	2064.7200	2.0647	0.524	0.0000	0.0000
2023/12/01	R186	02/05/2024	10.40 Call	Bond Future	3954.2500	3.9543	3946.1300	3.9461	0.205	0.0000	0.0000
2023/12/01	R186	02/05/2024	10.40 Put	Bond Future	139.5900	0.1396	144.0800	0.1441	3.217	0.0000	0.0000
2023/12/01	R186	02/05/2024	9.73 Put	Bond Future	304.6100	0.3046	316.3100	0.3163	3.841	0.0000	0.0000
2023/12/01	R186	02/05/2024	9.73 Call	Bond Future	2596.6700	2.5967	2595.7600	2.5958	0.035	0.0000	0.0000
2023/12/01	R186	01/08/2024	8.69 Call	Bond Future	1068.8900	1.0689	1085.4200	1.0854	1.546	0.0000	0.0000
2023/12/01	R186	01/08/2024	8.69 Put	Bond Future	1142.7900	1.1428	1174.6900	1.1747	2.791	0.0000	0.0000
2023/12/01	R186	01/08/2024	8.70 Call	Bond Future	1081.0900	1.0811	1097.9100	1.0979	1.556	0.0000	0.0000
2023/12/01	R186	01/08/2024	8.70 Put	Bond Future	1133.4100	1.1334	1165.6000	1.1656	2.840	0.0000	0.0000
2023/12/01	R186	01/08/2024	8.68 Call	Bond Future	1056.7600	1.0568	1073.3400	1.0733	1.569	0.0000	0.0000
2023/12/01	R186	01/08/2024	8.68 Put	Bond Future	1152.2400	1.1522	1184.1900	1.1842	2.773	0.0000	0.0000
2023/12/01	R186	01/08/2024		Bond Future	8.7243	105.0340	8.7314	105.0186	0.082	0.0000	0.0000
2023/12/01	R186	07/11/2024		Bond Future	8.7021	107.5060	8.7221	107.4674	0.230	0.0000	0.0000
2023/12/01	R186	07/11/2024	9.14 Call	Bond Future	1760.7400	1.7607	1753.5900	1.7536	0.406	0.0000	0.0000
2023/12/01	R186	07/11/2024	9.14 Put	Bond Future	919.6100	0.9196	951.0500	0.9511	3.419	0.0000	0.0000
2023/12/01	R186	07/11/2024	9.15 Call	Bond Future	1773.7500	1.7738	1766.8900	1.7669	0.387	0.0000	0.0000
2023/12/01	R186	07/11/2024	9.15 Put	Bond Future	913.5200	0.9135	945.2500	0.9453	3.473	0.0000	0.0000
2023/12/01	R186	07/11/2024	9.13 Call	Bond Future	1747.3700	1.7474	1740.3200	1.7403	0.403	0.0000	0.0000
2023/12/01	R186	07/11/2024	9.13 Put	Bond Future	925.3500	0.9254	956.8900	0.9569	3.408	0.0000	0.0000
2023/12/01	R186	06/02/2025		Bond Future	8.7355	104.4429	8.7609	104.3993	0.291	0.0000	0.0000
2023/12/01	R186	06/02/2025	9.03 Call	Bond Future	1542.2100	1.5422	1538.0300	1.5380	0.271	0.0000	0.0000
2023/12/01	R186	06/02/2025	9.03 Put	Bond Future	1038.4000	1.0384	1077.8200	1.0778	3.796	0.0000	0.0000
2023/12/01	R202	01/02/2024		Bond Future	259.1018	259.1018	259.1324	259.1324	0.012	0.0000	0.0000
2023/12/01	R202	02/05/2024		Bond Future	264.8883	264.8883	264.9164	264.9164	0.011	0.0000	0.0000
2023/12/01	R202	01/08/2024		Bond Future	265.6389	265.6389	265.6611	265.6611	0.008	0.0000	0.0000
2023/12/01	R202	07/11/2024		Bond Future	271.9598	271.9598	271.9257	271.9257	0.013	0.0000	0.0000
2023/12/01	R202	06/02/2025		Bond Future	272.4719	272.4719	272.4254	272.4254	0.017	0.0000	0.0000
2023/12/01	R202	06/02/2025	266.79 Call	Bond Future	5681.8700	5.6819	5635.4000	5.6354	0.818	0.0000	0.0000
2023/12/01	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	R209	01/02/2024		Bond Future	11.7161	67.2306	11.7352	67.1400	0.163	0.0000	0.0000
2023/12/01	R209	01/02/2024	12.13 Call	Bond Future	2754.6500	2.7547	2664.3900	2.6644	3.277	0.0000	0.0000
2023/12/01	R209	01/02/2024	12.13 Put	Bond Future	827.0100	0.8270	827.4000	0.8274	0.047	0.0000	0.0000
2023/12/01	R209	01/02/2024	12.14 Call	Bond Future	2787.1600	2.7872	2696.5800	2.6966	3.250	0.0000	0.0000
2023/12/01	R209	01/02/2024	12.14 Put	Bond Future	813.9400	0.8139	814.0100	0.8140	0.009	0.0000	0.0000
2023/12/01	R209	01/02/2024	12.12 Call	Bond Future	2722.2800	2.7223	2632.3300	2.6323	3.304	0.0000	0.0000
2023/12/01	R209	01/02/2024	12.12 Put	Bond Future	840.2800	0.8403	840.9800	0.8410	0.083	0.0000	0.0000
2023/12/01	R209	02/05/2024		Bond Future	11.8089	65.5628	11.8289	65.4693	0.169	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	
2023/12/01	R209	02/05/2024	11.18 Call	Bond Future	1118.7500	1.1188	1109.6900	1.1097	0.810	0.0000	0.0000
2023/12/01	R209	02/05/2024	11.18 Put	Bond Future	4162.2100	4.1622	4246.6500	4.2467	2.029	0.0000	0.0000
2023/12/01	R209	02/05/2024	11.19 Call	Bond Future	1134.7800	1.1348	1125.5100	1.1255	0.817	0.0000	0.0000
2023/12/01	R209	02/05/2024	11.19 Put	Bond Future	4128.3400	4.1283	4212.5700	4.2126	2.040	0.0000	0.0000
2023/12/01	R209	02/05/2024	11.17 Call	Bond Future	1103.0100	1.1030	1094.1600	1.0942	0.802	0.0000	0.0000
2023/12/01	R209	02/05/2024	11.17 Put	Bond Future	4196.4300	4.1964	4281.0800	4.2811	2.017	0.0000	0.0000
2023/12/01	R209	01/08/2024		Bond Future	11.9078	67.0010	11.9288	66.9039	0.177	0.0000	0.0000
2023/12/01	R209	01/08/2024	11.79 Call	Bond Future	2770.9300	2.7709	2695.4400	2.6954	2.724	0.0000	0.0000
2023/12/01	R209	01/08/2024	11.79 Put	Bond Future	3318.2600	3.3183	3339.9100	3.3399	0.652	0.0000	0.0000
2023/12/01	R209	01/08/2024	11.80 Call	Bond Future	2794.6000	2.7946	2719.0600	2.7191	2.703	0.0000	0.0000
2023/12/01	R209	01/08/2024	11.80 Put	Bond Future	3295.2000	3.2952	3316.8000	3.3168	0.655	0.0000	0.0000
2023/12/01	R209	01/08/2024	11.78 Call	Bond Future	2747.3700	2.7474	2672.1200	2.6721	2.739	0.0000	0.0000
2023/12/01	R209	01/08/2024	11.78 Put	Bond Future	3341.4700	3.3415	3363.3600	3.3634	0.655	0.0000	0.0000
2023/12/01	R209	07/11/2024		Bond Future	12.0226	65.4206	12.0477	65.3070	0.208	0.0000	0.0000
2023/12/01	R209	07/11/2024	12.22 Call	Bond Future	4004.6000	4.0046	3912.3900	3.9124	2.303	0.0000	0.0000
2023/12/01	R209	07/11/2024	12.22 Put	Bond Future	3115.9600	3.1160	3137.4300	3.1374	0.689	0.0000	0.0000
2023/12/01	R209	07/11/2024	12.23 Call	Bond Future	4029.9900	4.0300	3937.8200	3.9378	2.287	0.0000	0.0000
2023/12/01	R209	07/11/2024	12.23 Put	Bond Future	3096.7700	3.0968	3118.2800	3.1183	0.695	0.0000	0.0000
2023/12/01	R209	07/11/2024	12.21 Call	Bond Future	3979.0200	3.9790	3887.0200	3.8870	2.312	0.0000	0.0000
2023/12/01	R209	07/11/2024	12.21 Put	Bond Future	3135.0100	3.1350	3156.6900	3.1567	0.692	0.0000	0.0000
2023/12/01	R209	06/02/2025		Bond Future	12.1491	66.7899	12.1757	66.6711	0.219	0.0000	0.0000
2023/12/01	R209	06/02/2025	12.44 Call	Bond Future	4509.6700	4.5097	4354.0800	4.3541	3.450	0.0000	0.0000
2023/12/01	R209	06/02/2025	12.44 Put	Bond Future	3227.7300	3.2277	3190.8800	3.1909	1.142	0.0000	0.0000
2023/12/01	R210	01/02/2024		Bond Future	231.6641	231.6641	231.8747	231.8747	0.091	0.0000	0.0000
2023/12/01	R210	02/05/2024		Bond Future	233.5628	233.5628	233.7751	233.7751	0.091	0.0000	0.0000
2023/12/01	R210	01/08/2024		Bond Future	238.7426	238.7426	238.9542	238.9542	0.089	0.0000	0.0000
2023/12/01	R210	07/11/2024		Bond Future	241.0626	241.0626	241.2282	241.2282	0.069	0.0000	0.0000
2023/12/01	R210	06/02/2025		Bond Future	246.1747	246.1747	246.3339	246.3339	0.065	0.0000	0.0000
2023/12/01	R210	06/02/2025	239.61 Call	Bond Future	6564.6900	6.5647	6723.9200	6.7239	2.426	0.0000	0.0000
2023/12/01	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	R213	01/02/2024	11.71 Call	Bond Future	4985.0700	4.9851	4941.3700	4.9414	0.877	0.0000	0.0000
2023/12/01	R213	01/02/2024	11.71 Put	Bond Future	178.8500	0.1789	196.0900	0.1961	9.639	0.0000	0.0000
2023/12/01	R213	01/02/2024	11.72 Call	Bond Future	5022.0700	5.0221	4978.0700	4.9781	0.876	0.0000	0.0000
2023/12/01	R213	01/02/2024	11.72 Put	Bond Future	175.6500	0.1757	192.5900	0.1926	9.644	0.0000	0.0000
2023/12/01	R213	01/02/2024	11.70 Call	Bond Future	4948.1000	4.9481	4904.6400	4.9046	0.878	0.0000	0.0000
2023/12/01	R213	01/02/2024	11.70 Put	Bond Future	182.1100	0.1821	199.5900	0.1996	9.599	0.0000	0.0000
2023/12/01	R213	01/02/2024		Bond Future	10.5593	85.6576	10.5733	85.5966	0.133	0.0000	0.0000
2023/12/01	R213	02/05/2024		Bond Future	10.6314	83.9913	10.6464	83.9279	0.141	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	
2023/12/01	R213	02/05/2024	10.29 Call	Bond Future	1462.0300	1.4620	1398.3700	1.3984	4.354	0.0000	0.0000
2023/12/01	R213	02/05/2024	10.29 Put	Bond Future	2921.5300	2.9215	2921.2700	2.9213	0.009	0.0000	0.0000
2023/12/01	R213	02/05/2024	10.30 Call	Bond Future	1479.7600	1.4798	1415.6000	1.4156	4.336	0.0000	0.0000
2023/12/01	R213	02/05/2024	10.30 Put	Bond Future	2896.0500	2.8961	2895.2900	2.8953	0.026	0.0000	0.0000
2023/12/01	R213	02/05/2024	10.28 Call	Bond Future	1444.6400	1.4446	1381.2700	1.3813	4.387	0.0000	0.0000
2023/12/01	R213	02/05/2024	10.28 Put	Bond Future	2947.3700	2.9474	2947.4000	2.9474	0.001	0.0000	0.0000
2023/12/01	R213	01/08/2024		Bond Future	10.7100	85.8341	10.7262	85.7674	0.151	0.0000	0.0000
2023/12/01	R213	01/08/2024	10.87 Call	Bond Future	2943.7100	2.9437	2926.4800	2.9265	0.585	0.0000	0.0000
2023/12/01	R213	01/08/2024	10.87 Put	Bond Future	2288.4400	2.2884	2337.9400	2.3379	2.163	0.0000	0.0000
2023/12/01	R213	01/08/2024	10.88 Call	Bond Future	2967.0800	2.9671	2949.9500	2.9500	0.577	0.0000	0.0000
2023/12/01	R213	01/08/2024	10.88 Put	Bond Future	2271.0700	2.2711	2320.6700	2.3207	2.184	0.0000	0.0000
2023/12/01	R213	01/08/2024	10.86 Call	Bond Future	2920.4200	2.9204	2903.1000	2.9031	0.593	0.0000	0.0000
2023/12/01	R213	01/08/2024	10.86 Put	Bond Future	2305.9200	2.3059	2355.3300	2.3553	2.143	0.0000	0.0000
2023/12/01	R213	07/11/2024		Bond Future	10.8130	84.2928	10.8347	84.2063	0.200	0.0000	0.0000
2023/12/01	R213	07/11/2024	11.22 Call	Bond Future	3744.7200	3.7447	3713.4100	3.7134	0.836	0.0000	0.0000
2023/12/01	R213	07/11/2024	11.22 Put	Bond Future	2140.2000	2.1402	2195.3400	2.1953	2.576	0.0000	0.0000
2023/12/01	R213	07/11/2024	11.23 Call	Bond Future	3769.5100	3.7695	3738.0000	3.7380	0.836	0.0000	0.0000
2023/12/01	R213	07/11/2024	11.23 Put	Bond Future	2126.0600	2.1261	2181.0000	2.1810	2.584	0.0000	0.0000
2023/12/01	R213	07/11/2024	11.21 Call	Bond Future	3719.9800	3.7200	3688.5600	3.6886	0.845	0.0000	0.0000
2023/12/01	R213	07/11/2024	11.21 Put	Bond Future	2154.4200	2.1544	2209.4500	2.2095	2.554	0.0000	0.0000
2023/12/01	R213	06/02/2025		Bond Future	10.9407	86.0590	10.9644	85.9674	0.217	0.0000	0.0000
2023/12/01	R213	06/02/2025	11.35 Call	Bond Future	3960.5500	3.9606	3906.1400	3.9061	1.374	0.0000	0.0000
2023/12/01	R213	06/02/2025	11.35 Put	Bond Future	2398.1400	2.3981	2435.3900	2.4354	1.553	0.0000	0.0000
2023/12/01	R214	01/02/2024	12.15 Call	Bond Future	1735.8600	1.7359	1669.7200	1.6697	3.810	0.0000	0.0000
2023/12/01	R214	01/02/2024	12.15 Put	Bond Future	1451.6900	1.4517	1552.0100	1.5520	6.911	0.0000	0.0000
2023/12/01	R214	01/02/2024	12.16 Call	Bond Future	1762.6600	1.7627	1695.7900	1.6958	3.794	0.0000	0.0000
2023/12/01	R214	01/02/2024	12.16 Put	Bond Future	1430.3600	1.4304	1529.9500	1.5300	6.963	0.0000	0.0000
2023/12/01	R214	01/02/2024	12.14 Call	Bond Future	1709.2600	1.7093	1643.9500	1.6440	3.821	0.0000	0.0000
2023/12/01	R214	01/02/2024	12.14 Put	Bond Future	1473.2700	1.4733	1574.4200	1.5744	6.866	0.0000	0.0000
2023/12/01	R214	01/02/2024		Bond Future	12.0912	62.8429	12.1256	62.6764	0.284	0.0000	0.0000
2023/12/01	R214	02/05/2024		Bond Future	12.1835	60.9268	12.2193	60.7558	0.293	0.0000	0.0000
2023/12/01	R214	02/05/2024	11.47 Call	Bond Future	1050.5600	1.0506	988.2500	0.9883	5.931	0.0000	0.0000
2023/12/01	R214	02/05/2024	11.47 Put	Bond Future	4627.7500	4.6278	4736.4200	4.7364	2.348	0.0000	0.0000
2023/12/01	R214	02/05/2024	11.48 Call	Bond Future	1065.9000	1.0659	1003.1400	1.0031	5.888	0.0000	0.0000
2023/12/01	R214	02/05/2024	11.48 Put	Bond Future	4590.7100	4.5907	4698.9300	4.6989	2.357	0.0000	0.0000
2023/12/01	R214	02/05/2024	11.46 Call	Bond Future	1035.2300	1.0352	973.5100	0.9735	5.962	0.0000	0.0000
2023/12/01	R214	02/05/2024	11.46 Put	Bond Future	4664.8600	4.6649	4774.1200	4.7741	2.342	0.0000	0.0000
2023/12/01	R214	02/05/2024	13.52 Call	Bond Future	6657.6800	6.6577	6510.6600	6.5107	2.208	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	
2023/12/01	R214	02/05/2024	13.52 Put	Bond Future	750.4700	0.7505	774.4300	0.7744	3.193	0.0000	0.0000
2023/12/01	R214	02/05/2024	12.87 Call	Bond Future	4514.2000	4.5142	4384.7300	4.3847	2.868	0.0000	0.0000
2023/12/01	R214	02/05/2024	12.87 Put	Bond Future	1359.4300	1.3594	1400.9400	1.4009	3.053	0.0000	0.0000
2023/12/01	R214	02/05/2024	12.12 Put	Bond Future	2667.6600	2.6677	2741.8200	2.7418	2.780	0.0000	0.0000
2023/12/01	R214	02/05/2024	12.12 Call	Bond Future	2361.9800	2.3620	2265.1600	2.2652	4.099	0.0000	0.0000
2023/12/01	R214	02/05/2024	12.14 Put	Bond Future	2621.0700	2.6211	2694.1500	2.6942	2.788	0.0000	0.0000
2023/12/01	R214	02/05/2024	12.14 Call	Bond Future	2411.9000	2.4119	2314.0000	2.3140	4.059	0.0000	0.0000
2023/12/01	R214	01/08/2024	12.17 Call	Bond Future	2921.7400	2.9217	2820.0400	2.8200	3.481	0.0000	0.0000
2023/12/01	R214	01/08/2024	12.17 Put	Bond Future	3448.1200	3.4481	3522.5900	3.5226	2.160	0.0000	0.0000
2023/12/01	R214	01/08/2024	12.18 Call	Bond Future	2946.1400	2.9461	2844.0100	2.8440	3.467	0.0000	0.0000
2023/12/01	R214	01/08/2024	12.18 Put	Bond Future	3424.5800	3.4246	3498.6200	3.4986	2.162	0.0000	0.0000
2023/12/01	R214	01/08/2024	12.16 Call	Bond Future	2897.6300	2.8976	2796.3700	2.7964	3.495	0.0000	0.0000
2023/12/01	R214	01/08/2024	12.16 Put	Bond Future	3472.0100	3.4720	3546.9200	3.5469	2.158	0.0000	0.0000
2023/12/01	R214	01/08/2024		Bond Future	12.2805	62.2634	12.3178	62.0873	0.304	0.0000	0.0000
2023/12/01	R214	07/11/2024		Bond Future	12.3962	60.4212	12.4378	60.2277	0.335	0.0000	0.0000
2023/12/01	R214	07/11/2024	12.61 Call	Bond Future	4194.7400	4.1947	4077.1000	4.0771	2.804	0.0000	0.0000
2023/12/01	R214	07/11/2024	12.61 Put	Bond Future	3210.2300	3.2102	3286.0300	3.2860	2.361	0.0000	0.0000
2023/12/01	R214	07/11/2024	12.62 Call	Bond Future	4221.0200	4.2210	4103.0000	4.1030	2.796	0.0000	0.0000
2023/12/01	R214	07/11/2024	12.62 Put	Bond Future	3191.0800	3.1911	3266.5000	3.2665	2.363	0.0000	0.0000
2023/12/01	R214	07/11/2024	12.60 Call	Bond Future	4168.5300	4.1685	4051.2600	4.0513	2.813	0.0000	0.0000
2023/12/01	R214	07/11/2024	12.60 Put	Bond Future	3229.4900	3.2295	3305.6600	3.3057	2.359	0.0000	0.0000
2023/12/01	R214	06/02/2025		Bond Future	12.5237	61.6860	12.5674	61.4861	0.349	0.0000	0.0000
2023/12/01	R214	06/02/2025	12.71 Call	Bond Future	4449.5800	4.4496	4334.7500	4.3348	2.581	0.0000	0.0000
2023/12/01	R214	06/02/2025	12.71 Put	Bond Future	3604.2400	3.6042	3689.2900	3.6893	2.360	0.0000	0.0000
2023/12/01	R248	01/02/2024	11.50 Put	Bond Future	4808.8200	4.8088	5031.8600	5.0319	4.638	0.0000	0.0000
2023/12/01	R248	01/02/2024	11.50 Call	Bond Future	462.6800	0.4627	392.4200	0.3924	15.185	0.0000	0.0000
2023/12/01	R248	01/02/2024	12.30 Put	Bond Future	1717.5600	1.7176	1821.2900	1.8213	6.039	0.0000	0.0000
2023/12/01	R248	01/02/2024	12.30 Call	Bond Future	2310.6100	2.3106	2121.0400	2.1210	8.204	0.0000	0.0000
2023/12/01	R248	01/02/2024	13.37 Call	Bond Future	6709.8400	6.7098	6435.1800	6.4352	4.093	0.0000	0.0000
2023/12/01	R248	01/02/2024	13.37 Put	Bond Future	324.4000	0.3244	343.0400	0.3430	5.746	0.0000	0.0000
2023/12/01	R248	01/02/2024	13.10 Call	Bond Future	5506.1300	5.5061	5243.1400	5.2431	4.776	0.0000	0.0000
2023/12/01	R248	01/02/2024	13.10 Put	Bond Future	502.6100	0.5026	532.9200	0.5329	6.031	0.0000	0.0000
2023/12/01	R248	01/02/2024	13.90 Call	Bond Future	9091.1800	9.0912	8804.8000	8.8048	3.150	0.0000	0.0000
2023/12/01	R248	01/02/2024	13.90 Put	Bond Future	135.4000	0.1354	142.3200	0.1423	5.111	0.0000	0.0000
2023/12/01	R248	01/02/2024	12.15 Call	Bond Future	1833.9100	1.8339	1665.6400	1.6656	9.175	0.0000	0.0000
2023/12/01	R248	01/02/2024	12.15 Put	Bond Future	2124.3600	2.1244	2249.3900	2.2494	5.886	0.0000	0.0000
2023/12/01	R248	01/02/2024	12.16 Call	Bond Future	1863.9500	1.8640	1694.2200	1.6942	9.106	0.0000	0.0000
2023/12/01	R248	01/02/2024	12.16 Put	Bond Future	2094.9100	2.0949	2218.4800	2.2185	5.899	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	
2023/12/01	R248	01/02/2024	12.14 Call	Bond Future	1804.1100	1.8041	1637.3200	1.6373	9.245	0.0000	0.0000
2023/12/01	R248	01/02/2024	12.14 Put	Bond Future	2154.1300	2.1541	2280.6400	2.2806	5.873	0.0000	0.0000
2023/12/01	R248	01/02/2024		Bond Future	12.1990	77.1936	12.2488	76.9003	0.408	0.0000	0.0000
2023/12/01	R248	02/05/2024		Bond Future	12.2950	74.4507	12.3468	74.1499	0.421	0.0000	0.0000
2023/12/01	R248	02/05/2024	11.47 Call	Bond Future	1131.5500	1.1316	1042.0600	1.0421	7.909	0.0000	0.0000
2023/12/01	R248	02/05/2024	11.47 Put	Bond Future	6235.6000	6.2356	6446.9100	6.4469	3.389	0.0000	0.0000
2023/12/01	R248	02/05/2024	11.48 Call	Bond Future	1148.9600	1.1490	1058.5100	1.0585	7.872	0.0000	0.0000
2023/12/01	R248	02/05/2024	11.48 Put	Bond Future	6187.4500	6.1875	6397.8000	6.3978	3.400	0.0000	0.0000
2023/12/01	R248	02/05/2024	11.46 Call	Bond Future	1114.3200	1.1143	1025.7700	1.0258	7.947	0.0000	0.0000
2023/12/01	R248	02/05/2024	11.46 Put	Bond Future	6284.0300	6.2840	6496.2800	6.4963	3.378	0.0000	0.0000
2023/12/01	R248	02/05/2024	11.40 Put	Bond Future	6580.3800	6.5804	6797.9500	6.7980	3.306	0.0000	0.0000
2023/12/01	R248	02/05/2024	11.40 Call	Bond Future	1014.6900	1.0147	931.4600	0.9315	8.203	0.0000	0.0000
2023/12/01	R248	02/05/2024	12.40 Put	Bond Future	2884.5200	2.8845	3009.4100	3.0094	4.330	0.0000	0.0000
2023/12/01	R248	02/05/2024	12.40 Call	Bond Future	3492.2100	3.4922	3316.3000	3.3163	5.037	0.0000	0.0000
2023/12/01	R248	02/05/2024	13.16 Call	Bond Future	6243.8100	6.2438	6016.6700	6.0167	3.638	0.0000	0.0000
2023/12/01	R248	02/05/2024	13.16 Put	Bond Future	1492.6500	1.4927	1566.3100	1.5663	4.935	0.0000	0.0000
2023/12/01	R248	01/08/2024	12.31 Call	Bond Future	3642.1700	3.6422	3475.1300	3.4751	4.586	0.0000	0.0000
2023/12/01	R248	01/08/2024	12.31 Put	Bond Future	4138.7800	4.1388	4280.9000	4.2809	3.434	0.0000	0.0000
2023/12/01	R248	01/08/2024	12.32 Call	Bond Future	3672.1100	3.6721	3504.3200	3.5043	4.569	0.0000	0.0000
2023/12/01	R248	01/08/2024	12.32 Put	Bond Future	4110.6200	4.1106	4251.9900	4.2520	3.439	0.0000	0.0000
2023/12/01	R248	01/08/2024	12.30 Call	Bond Future	3612.3200	3.6123	3446.0400	3.4460	4.603	0.0000	0.0000
2023/12/01	R248	01/08/2024	12.30 Put	Bond Future	4167.1100	4.1671	4309.9900	4.3100	3.429	0.0000	0.0000
2023/12/01	R248	01/08/2024		Bond Future	12.3959	76.0840	12.4500	75.7748	0.436	0.0000	0.0000
2023/12/01	R248	07/11/2024		Bond Future	12.5160	73.4217	12.5751	73.0893	0.472	0.0000	0.0000
2023/12/01	R248	07/11/2024	12.79 Call	Bond Future	5397.9900	5.3980	5202.2700	5.2023	3.626	0.0000	0.0000
2023/12/01	R248	07/11/2024	12.79 Put	Bond Future	3879.2400	3.8792	4015.9500	4.0160	3.524	0.0000	0.0000
2023/12/01	R248	07/11/2024	12.80 Call	Bond Future	5429.9600	5.4300	5233.8900	5.2339	3.611	0.0000	0.0000
2023/12/01	R248	07/11/2024	12.80 Put	Bond Future	3856.8600	3.8569	3993.2200	3.9932	3.536	0.0000	0.0000
2023/12/01	R248	07/11/2024	12.78 Call	Bond Future	5366.0800	5.3661	5170.9800	5.1710	3.636	0.0000	0.0000
2023/12/01	R248	07/11/2024	12.78 Put	Bond Future	3901.7600	3.9018	4039.0900	4.0391	3.520	0.0000	0.0000
2023/12/01	R248	06/02/2025		Bond Future	12.6481	74.9580	12.7101	74.6157	0.490	0.0000	0.0000
2023/12/01	R248	06/02/2025	12.71 Call	Bond Future	5046.3800	5.0464	4865.6300	4.8656	3.582	0.0000	0.0000
2023/12/01	R248	06/02/2025	12.71 Put	Bond Future	4704.7700	4.7048	4866.3400	4.8663	3.434	0.0000	0.0000
2023/12/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/01	X213	28/02/2031		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
2023/12/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

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