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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/12/2023 TO 06/12/2023

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
2023/12/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	2025	01/02/2024		Bond Future	175.5131	175.5131	175.5561	0.025	0.0000	0.0000
2023/12/06	2025	02/05/2024		Bond Future	179.4306	179.4306	179.4746	0.024	0.0000	0.0000
2023/12/06	2025	01/08/2024		Bond Future	181.5562	181.5562	181.6028	0.026	0.0000	0.0000
2023/12/06	2025	07/11/2024		Bond Future	185.8392	185.8392	185.8888	0.027	0.0000	0.0000
2023/12/06	2029	01/02/2024		Bond Future	128.4148	128.4148	128.4784	0.049	0.0000	0.0000
2023/12/06	2029	02/05/2024		Bond Future	129.9056	129.9056	129.9706	0.050	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	
2023/12/06	2029	01/08/2024		Bond Future	132.7844	132.7844	132.8518	132.8518	0.051	0.0000	0.0000
2023/12/06	2029	07/11/2024		Bond Future	134.5053	134.5053	134.5760	134.5760	0.053	0.0000	0.0000
2023/12/06	2029	06/02/2025		Bond Future	137.3543	137.3543	137.4283	137.4283	0.054	0.0000	0.0000
2023/12/06	2029	06/02/2025	132.40 Call	Bond Future	4954.3100	4.9543	5028.3200	5.0283	1.494	0.0000	0.0000
2023/12/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.85 Call	Bond Future	7219.3000	7.2193	7331.2000	7.3312	1.550	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.85 Put	Bond Future	38.1900	0.0382	33.4500	0.0335	12.412	0.0000	0.0000
2023/12/06	2030	01/02/2024	10.00 Put	Bond Future	1244.8800	1.2449	1175.7500	1.1758	5.553	0.0000	0.0000
2023/12/06	2030	01/02/2024	10.00 Call	Bond Future	1096.2300	1.0962	1143.7400	1.1437	4.334	0.0000	0.0000
2023/12/06	2030	01/02/2024	9.89 Put	Bond Future	1480.3900	1.4804	1404.1400	1.4041	5.151	0.0000	0.0000
2023/12/06	2030	01/02/2024	9.89 Call	Bond Future	871.1500	0.8712	911.5400	0.9115	4.636	0.0000	0.0000
2023/12/06	2030	01/02/2024	10.39 Put	Bond Future	644.1200	0.6441	598.9300	0.5989	7.016	0.0000	0.0000
2023/12/06	2030	01/02/2024	10.39 Call	Bond Future	2105.3900	2.1054	2176.8400	2.1768	3.394	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.86 Call	Bond Future	7256.1200	7.2561	7368.1000	7.3681	1.543	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.86 Put	Bond Future	37.4400	0.0374	32.7800	0.0328	12.447	0.0000	0.0000
2023/12/06	2030	01/02/2024	10.16 Put	Bond Future	957.5900	0.9576	898.7200	0.8987	6.148	0.0000	0.0000
2023/12/06	2030	01/02/2024	10.16 Call	Bond Future	1473.7500	1.4738	1531.5200	1.5315	3.920	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.00 Call	Bond Future	4116.7000	4.1167	4213.9800	4.2140	2.363	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.00 Put	Bond Future	207.9400	0.2079	188.5800	0.1886	9.310	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.75 Call	Bond Future	6850.9300	6.8509	6961.9300	6.9619	1.620	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.75 Put	Bond Future	46.6900	0.0467	41.0500	0.0411	12.080	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.36 Call	Bond Future	5416.0100	5.4160	5521.7700	5.5218	1.953	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.36 Put	Bond Future	102.0900	0.1021	91.2100	0.0912	10.657	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.37 Call	Bond Future	5452.6000	5.4526	5558.5300	5.5585	1.943	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.37 Put	Bond Future	100.0500	0.1001	89.3400	0.0893	10.705	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.35 Call	Bond Future	5379.4100	5.3794	5484.9900	5.4850	1.963	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.35 Put	Bond Future	104.1300	0.1041	93.0700	0.0931	10.621	0.0000	0.0000
2023/12/06	2030	01/02/2024		Bond Future	10.0357	91.1348	10.0077	91.2515	0.279	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.31 Call	Bond Future	5233.2700	5.2333	5338.0900	5.3381	2.003	0.0000	0.0000
2023/12/06	2030	01/02/2024	11.31 Put	Bond Future	112.8000	0.1128	100.9800	0.1010	10.479	0.0000	0.0000
2023/12/06	2030	01/02/2024	9.93 Put	Bond Future	1391.2000	1.3912	1317.5300	1.3175	5.295	0.0000	0.0000
2023/12/06	2030	01/02/2024	9.93 Call	Bond Future	949.7800	0.9498	992.7500	0.9928	4.524	0.0000	0.0000
2023/12/06	2030	01/02/2024	9.57 Put	Bond Future	2348.9600	2.3490	2253.7600	2.2538	4.053	0.0000	0.0000
2023/12/06	2030	01/02/2024	9.57 Call	Bond Future	383.2100	0.3832	404.6500	0.4047	5.595	0.0000	0.0000
2023/12/06	2030	01/02/2024	10.07 Put	Bond Future	1111.7100	1.1117	1047.1000	1.0471	5.812	0.0000	0.0000
2023/12/06	2030	01/02/2024	10.07 Call	Bond Future	1254.6600	1.2547	1306.6900	1.3067	4.147	0.0000	0.0000
2023/12/06	2030	01/02/2024	12.10 Call	Bond Future	8135.2900	8.1353	8249.0600	8.2491	1.398	0.0000	0.0000
2023/12/06	2030	01/02/2024	12.10 Put	Bond Future	21.2300	0.0212	18.3600	0.0184	13.519	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
2023/12/06	2030	02/05/2024		Bond Future	10.0966	93.1469	10.0671	93.2661	0.292	0.0000	0.0000
2023/12/06	2030	02/05/2024	9.82 Call	Bond Future	1399.9800	1.4000	1444.0000	1.4440	3.144	0.0000	0.0000
2023/12/06	2030	02/05/2024	9.82 Put	Bond Future	2524.2000	2.5242	2449.0300	2.4490	2.978	0.0000	0.0000
2023/12/06	2030	02/05/2024	9.83 Call	Bond Future	1417.7100	1.4177	1462.1200	1.4621	3.133	0.0000	0.0000
2023/12/06	2030	02/05/2024	9.83 Put	Bond Future	2500.9900	2.5010	2426.2100	2.4262	2.990	0.0000	0.0000
2023/12/06	2030	02/05/2024	9.81 Call	Bond Future	1382.6200	1.3826	1426.2500	1.4263	3.156	0.0000	0.0000
2023/12/06	2030	02/05/2024	9.81 Put	Bond Future	2547.8000	2.5478	2472.2400	2.4722	2.966	0.0000	0.0000
2023/12/06	2030	02/05/2024	10.62 Put	Bond Future	1133.3300	1.1333	1088.4400	1.0884	3.961	0.0000	0.0000
2023/12/06	2030	02/05/2024	10.62 Call	Bond Future	3213.9300	3.2139	3288.2300	3.2882	2.312	0.0000	0.0000
2023/12/06	2030	02/05/2024	11.12 Put	Bond Future	660.9800	0.6610	630.9400	0.6309	4.545	0.0000	0.0000
2023/12/06	2030	02/05/2024	11.12 Call	Bond Future	4674.2800	4.6743	4763.4300	4.7634	1.907	0.0000	0.0000
2023/12/06	2030	02/05/2024	13.15 Call	Bond Future	11377.4200	11.3774	11493.8400	11.4938	1.023	0.0000	0.0000
2023/12/06	2030	02/05/2024	13.15 Put	Bond Future	36.4800	0.0365	33.7100	0.0337	7.593	0.0000	0.0000
2023/12/06	2030	02/05/2024	9.66 Put	Bond Future	2923.3800	2.9234	2842.0900	2.8421	2.781	0.0000	0.0000
2023/12/06	2030	02/05/2024	9.66 Call	Bond Future	1141.0800	1.1411	1178.9800	1.1790	3.321	0.0000	0.0000
2023/12/06	2030	02/05/2024	10.16 Put	Bond Future	1817.2200	1.8172	1755.4200	1.7554	3.401	0.0000	0.0000
2023/12/06	2030	02/05/2024	10.16 Call	Bond Future	2072.3000	2.0723	2129.6900	2.1297	2.769	0.0000	0.0000
2023/12/06	2030	02/05/2024	11.94 Call	Bond Future	7336.4700	7.3365	7441.2600	7.4413	1.428	0.0000	0.0000
2023/12/06	2030	02/05/2024	11.94 Put	Bond Future	265.6300	0.2656	251.2300	0.2512	5.421	0.0000	0.0000
2023/12/06	2030	02/05/2024	12.38 Call	Bond Future	8794.5700	8.7946	8905.2500	8.9053	1.259	0.0000	0.0000
2023/12/06	2030	02/05/2024	12.38 Put	Bond Future	138.4900	0.1385	129.9800	0.1300	6.145	0.0000	0.0000
2023/12/06	2030	02/05/2024	10.82 Put	Bond Future	915.8000	0.9158	877.3600	0.8774	4.197	0.0000	0.0000
2023/12/06	2030	02/05/2024	10.82 Call	Bond Future	3775.8400	3.7758	3856.5900	3.8566	2.139	0.0000	0.0000
2023/12/06	2030	01/08/2024	10.38 Call	Bond Future	2801.8900	2.8019	2867.1000	2.8671	2.327	0.0000	0.0000
2023/12/06	2030	01/08/2024	10.38 Put	Bond Future	1980.7400	1.9807	1923.3900	1.9234	2.895	0.0000	0.0000
2023/12/06	2030	01/08/2024	10.39 Call	Bond Future	2824.8300	2.8248	2890.3500	2.8904	2.319	0.0000	0.0000
2023/12/06	2030	01/08/2024	10.39 Put	Bond Future	1965.2000	1.9652	1908.1600	1.9082	2.903	0.0000	0.0000
2023/12/06	2030	01/08/2024	10.37 Call	Bond Future	2779.3300	2.7793	2844.2300	2.8442	2.335	0.0000	0.0000
2023/12/06	2030	01/08/2024	10.37 Put	Bond Future	1996.6700	1.9967	1939.0100	1.9390	2.888	0.0000	0.0000
2023/12/06	2030	01/08/2024		Bond Future	10.1678	91.1834	10.1364	91.3060	0.309	0.0000	0.0000
2023/12/06	2030	07/11/2024		Bond Future	10.2516	93.3095	10.2179	93.4359	0.329	0.0000	0.0000
2023/12/06	2030	07/11/2024	10.75 Call	Bond Future	3759.9700	3.7600	3834.8900	3.8349	1.993	0.0000	0.0000
2023/12/06	2030	07/11/2024	10.75 Put	Bond Future	1917.8400	1.9178	1866.3200	1.8663	2.686	0.0000	0.0000
2023/12/06	2030	07/11/2024	10.76 Call	Bond Future	3783.9700	3.7840	3859.1400	3.8591	1.987	0.0000	0.0000
2023/12/06	2030	07/11/2024	10.76 Put	Bond Future	1905.3600	1.9054	1854.0900	1.8541	2.691	0.0000	0.0000
2023/12/06	2030	07/11/2024	10.74 Call	Bond Future	3736.0200	3.7360	3810.7000	3.8107	1.999	0.0000	0.0000
2023/12/06	2030	07/11/2024	10.74 Put	Bond Future	1930.4000	1.9304	1878.6400	1.8786	2.681	0.0000	0.0000
2023/12/06	2030	06/02/2025		Bond Future	10.3587	91.2518	10.3225	91.3821	0.350	0.0000	0.0000
2023/12/06	2030	06/02/2025	10.68 Call	Bond Future	3565.1500	3.5652	3637.4900	3.6375	2.029	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	
2023/12/06	2030	06/02/2025	10.68 Put	Bond Future	2419.4500	2.4195	2361.4000	2.3614	2.399	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.90 Put	Bond Future	1332.8800	1.3329	1243.0100	1.2430	6.743	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.90 Call	Bond Future	1364.6500	1.3647	1438.0100	1.4380	5.376	0.0000	0.0000
2023/12/06	2032	01/02/2024	12.00 Call	Bond Future	5309.5000	5.3095	5451.8300	5.4518	2.681	0.0000	0.0000
2023/12/06	2032	01/02/2024	12.00 Put	Bond Future	189.7800	0.1898	168.8800	0.1689	11.013	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.55 Call	Bond Future	3521.1900	3.5212	3643.9200	3.6439	3.485	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.55 Put	Bond Future	434.0200	0.4340	393.5200	0.3935	9.331	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.33 Call	Bond Future	2712.1000	2.7121	2820.8700	2.8209	4.011	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.33 Put	Bond Future	642.9700	0.6430	588.5100	0.5885	8.470	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.35 Call	Bond Future	2783.0000	2.7830	2893.1800	2.8932	3.959	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.35 Put	Bond Future	620.6500	0.6207	567.6000	0.5676	8.547	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.59 Put	Bond Future	2149.3500	2.1494	2031.1400	2.0311	5.500	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.59 Call	Bond Future	672.2500	0.6723	717.2700	0.7173	6.697	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.09 Put	Bond Future	973.3100	0.9733	900.2100	0.9002	7.510	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.09 Call	Bond Future	1913.1600	1.9132	2003.2900	2.0033	4.711	0.0000	0.0000
2023/12/06	2032	01/02/2024	12.73 Call	Bond Future	8326.8000	8.3268	8483.6500	8.4837	1.884	0.0000	0.0000
2023/12/06	2032	01/02/2024	12.73 Put	Bond Future	46.8300	0.0468	40.4500	0.0405	13.624	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.78 Put	Bond Future	1612.5700	1.6126	1511.6500	1.5117	6.258	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.78 Call	Bond Future	1064.3000	1.0643	1126.6100	1.1266	5.855	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.75 Call	Bond Future	4299.8500	4.2999	4432.6800	4.4327	3.089	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.75 Put	Bond Future	301.1600	0.3012	270.7600	0.2708	10.094	0.0000	0.0000
2023/12/06	2032	01/02/2024	12.50 Call	Bond Future	7374.8100	7.3748	7528.7000	7.5287	2.087	0.0000	0.0000
2023/12/06	2032	01/02/2024	12.50 Put	Bond Future	72.7100	0.0727	63.3700	0.0634	12.846	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.84 Call	Bond Future	4659.7000	4.6597	4796.3100	4.7963	2.932	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.84 Put	Bond Future	255.1100	0.2551	228.4900	0.2285	10.435	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.85 Call	Bond Future	4700.0000	4.7000	4837.0100	4.8370	2.915	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.85 Put	Bond Future	250.4700	0.2505	224.2500	0.2243	10.468	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.83 Call	Bond Future	4619.5200	4.6195	4755.7400	4.7557	2.949	0.0000	0.0000
2023/12/06	2032	01/02/2024	11.83 Put	Bond Future	259.9000	0.2599	232.8900	0.2329	10.392	0.0000	0.0000
2023/12/06	2032	01/02/2024		Bond Future	10.8934	88.8442	10.8595	89.0074	0.311	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.01 Put	Bond Future	4479.5500	4.4796	4324.6700	4.3247	3.457	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.01 Call	Bond Future	85.9400	0.0859	94.2900	0.0943	9.716	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.76 Put	Bond Future	1663.5200	1.6635	1560.7500	1.5608	6.178	0.0000	0.0000
2023/12/06	2032	01/02/2024	10.76 Call	Bond Future	1018.0900	1.0181	1078.5500	1.0786	5.939	0.0000	0.0000
2023/12/06	2032	01/02/2024	12.62 Call	Bond Future	7872.0900	7.8721	8027.6600	8.0277	1.976	0.0000	0.0000
2023/12/06	2032	01/02/2024	12.62 Put	Bond Future	57.7800	0.0578	50.1200	0.0501	13.257	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.54 Put	Bond Future	3518.3700	3.5184	3407.0900	3.4071	3.163	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.55 Call	Bond Future	1437.8600	1.4379	1493.8800	1.4939	3.896	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	
2023/12/06	2032	02/05/2024	10.55 Put	Bond Future	3488.2100	3.4882	3377.4600	3.3775	3.175	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.56 Call	Bond Future	1456.3700	1.4564	1512.9000	1.5129	3.882	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.56 Put	Bond Future	3458.2500	3.4583	3348.0100	3.3480	3.188	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.54 Call	Bond Future	1419.5000	1.4195	1474.9900	1.4750	3.909	0.0000	0.0000
2023/12/06	2032	02/05/2024		Bond Future	10.9793	86.6437	10.9439	86.8105	0.323	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.59 Put	Bond Future	3369.6200	3.3696	3260.9400	3.2609	3.225	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.59 Call	Bond Future	1512.9700	1.5130	1571.0600	1.5711	3.839	0.0000	0.0000
2023/12/06	2032	02/05/2024	11.09 Put	Bond Future	2138.1500	2.1382	2055.7500	2.0558	3.854	0.0000	0.0000
2023/12/06	2032	02/05/2024	11.09 Call	Bond Future	2656.8500	2.6569	2741.2200	2.7412	3.176	0.0000	0.0000
2023/12/06	2032	02/05/2024	13.18 Call	Bond Future	9830.8600	9.8309	9982.4400	9.9824	1.542	0.0000	0.0000
2023/12/06	2032	02/05/2024	13.18 Put	Bond Future	243.0200	0.2430	227.8300	0.2278	6.251	0.0000	0.0000
2023/12/06	2032	02/05/2024	13.35 Call	Bond Future	10459.0100	10.4590	10613.3300	10.6133	1.475	0.0000	0.0000
2023/12/06	2032	02/05/2024	13.35 Put	Bond Future	190.2300	0.1902	177.7800	0.1778	6.545	0.0000	0.0000
2023/12/06	2032	02/05/2024	11.35 Put	Bond Future	1667.1000	1.6671	1597.5800	1.5976	4.170	0.0000	0.0000
2023/12/06	2032	02/05/2024	11.35 Call	Bond Future	3388.0600	3.3881	3485.3100	3.4853	2.870	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.65 Put	Bond Future	3196.9600	3.1970	3091.4100	3.0914	3.302	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.65 Call	Bond Future	1629.8300	1.6298	1691.0500	1.6911	3.756	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.36 Put	Bond Future	4098.9900	4.0990	3978.7600	3.9788	2.933	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.36 Call	Bond Future	1120.9700	1.1210	1167.5100	1.1675	4.152	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.86 Put	Bond Future	2647.4700	2.6475	2553.0400	2.5530	3.567	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.86 Call	Bond Future	2083.9800	2.0840	2156.3200	2.1563	3.471	0.0000	0.0000
2023/12/06	2032	02/05/2024	12.90 Call	Bond Future	8794.8000	8.7948	8941.3200	8.9413	1.666	0.0000	0.0000
2023/12/06	2032	02/05/2024	12.90 Put	Bond Future	346.2500	0.3463	326.0000	0.3260	5.848	0.0000	0.0000
2023/12/06	2032	02/05/2024	11.81 Call	Bond Future	4853.8500	4.8539	4970.7900	4.9708	2.409	0.0000	0.0000
2023/12/06	2032	02/05/2024	11.81 Put	Bond Future	1059.2100	1.0592	1009.3800	1.0094	4.704	0.0000	0.0000
2023/12/06	2032	02/05/2024	11.21 Call	Bond Future	2983.4900	2.9835	3073.9400	3.0739	3.032	0.0000	0.0000
2023/12/06	2032	02/05/2024	11.21 Put	Bond Future	1907.1500	1.9072	1830.8300	1.8308	4.002	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.57 Put	Bond Future	3428.6700	3.4287	3318.9400	3.3189	3.200	0.0000	0.0000
2023/12/06	2032	02/05/2024	10.57 Call	Bond Future	1475.2400	1.4752	1532.2800	1.5323	3.866	0.0000	0.0000
2023/12/06	2032	01/08/2024	11.14 Call	Bond Future	3124.2700	3.1243	3210.0800	3.2101	2.747	0.0000	0.0000
2023/12/06	2032	01/08/2024	11.14 Put	Bond Future	2820.2000	2.8202	2734.8900	2.7349	3.025	0.0000	0.0000
2023/12/06	2032	01/08/2024	11.15 Call	Bond Future	3149.7100	3.1497	3235.9400	3.2359	2.738	0.0000	0.0000
2023/12/06	2032	01/08/2024	11.15 Put	Bond Future	2799.9600	2.8000	2715.0700	2.7151	3.032	0.0000	0.0000
2023/12/06	2032	01/08/2024	11.13 Call	Bond Future	3098.9300	3.0989	3184.3200	3.1843	2.755	0.0000	0.0000
2023/12/06	2032	01/08/2024	11.13 Put	Bond Future	2840.5700	2.8406	2754.8400	2.7548	3.018	0.0000	0.0000
2023/12/06	2032	01/08/2024		Bond Future	11.0736	88.5428	11.0364	88.7139	0.336	0.0000	0.0000
2023/12/06	2032	07/11/2024	11.48 Call	Bond Future	3810.8500	3.8109	3909.6700	3.9097	2.593	0.0000	0.0000
2023/12/06	2032	07/11/2024	11.48 Put	Bond Future	2530.4500	2.5305	2453.1900	2.4532	3.053	0.0000	0.0000
2023/12/06	2032	07/11/2024	11.49 Call	Bond Future	3837.7400	3.8377	3936.9400	3.9369	2.585	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	
2023/12/06	2032	07/11/2024	11.49 Put	Bond Future	2513.5900	2.5136	2436.7100	2.4367	3.059	0.0000	0.0000
2023/12/06	2032	07/11/2024	11.47 Call	Bond Future	3784.3600	3.7844	3882.8000	3.8828	2.601	0.0000	0.0000
2023/12/06	2032	07/11/2024	11.47 Put	Bond Future	2547.7500	2.5478	2470.1100	2.4701	3.047	0.0000	0.0000
2023/12/06	2032	07/11/2024	13.36 Call	Bond Future	9711.6700	9.7117	9860.4300	9.8604	1.532	0.0000	0.0000
2023/12/06	2032	07/11/2024	13.36 Put	Bond Future	696.3200	0.6963	669.0000	0.6690	3.923	0.0000	0.0000
2023/12/06	2032	07/11/2024	11.64 Put	Bond Future	2273.4000	2.2734	2202.0500	2.2021	3.138	0.0000	0.0000
2023/12/06	2032	07/11/2024	11.64 Call	Bond Future	4250.4200	4.2504	4355.1500	4.3552	2.464	0.0000	0.0000
2023/12/06	2032	07/11/2024		Bond Future	11.1903	86.4408	11.1509	86.6169	0.352	0.0000	0.0000
2023/12/06	2032	06/02/2025		Bond Future	11.3232	88.2473	11.2815	88.4283	0.368	0.0000	0.0000
2023/12/06	2032	06/02/2025	11.72 Call	Bond Future	4412.0700	4.4121	4516.7500	4.5168	2.373	0.0000	0.0000
2023/12/06	2032	06/02/2025	11.72 Put	Bond Future	2712.5900	2.7126	2636.2500	2.6363	2.814	0.0000	0.0000
2023/12/06	2033	01/02/2024		Bond Future	122.2656	122.2656	122.2009	122.2009	0.053	0.0000	0.0000
2023/12/06	2033	02/05/2024		Bond Future	123.5230	123.5230	123.4568	123.4568	0.054	0.0000	0.0000
2023/12/06	2033	01/08/2024		Bond Future	126.2604	126.2604	126.1938	126.1938	0.053	0.0000	0.0000
2023/12/06	2033	07/11/2024		Bond Future	127.7294	127.7294	127.6629	127.6629	0.052	0.0000	0.0000
2023/12/06	2033	06/02/2025		Bond Future	130.4350	130.4350	130.3687	130.3687	0.051	0.0000	0.0000
2023/12/06	2033	06/02/2025	124.94 Call	Bond Future	5495.0000	5.4950	5428.6900	5.4287	1.207	0.0000	0.0000
2023/12/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	2037	01/02/2024	13.93 Call	Bond Future	9416.0400	9.4160	9325.3700	9.3254	0.963	0.0000	0.0000
2023/12/06	2037	01/02/2024	13.93 Put	Bond Future	56.1900	0.0562	55.7800	0.0558	0.730	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.93 Call	Bond Future	5066.2600	5.0663	4979.8800	4.9799	1.705	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.93 Put	Bond Future	376.0500	0.3761	379.9300	0.3799	1.032	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.09 Put	Bond Future	1535.0000	1.5350	1561.3900	1.5614	1.719	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.09 Call	Bond Future	1924.3900	1.9244	1860.5200	1.8605	3.319	0.0000	0.0000
2023/12/06	2037	01/02/2024		Bond Future	12.0174	77.2995	12.0342	77.2092	0.140	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.32 Call	Bond Future	2673.8300	2.6738	2600.9300	2.6009	2.726	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.32 Put	Bond Future	1070.3000	1.0703	1087.6600	1.0877	1.622	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.33 Call	Bond Future	2708.7900	2.7088	2635.5500	2.6356	2.704	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.33 Put	Bond Future	1053.1100	1.0531	1070.1300	1.0701	1.616	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.31 Call	Bond Future	2638.9300	2.6389	2566.3800	2.5664	2.749	0.0000	0.0000
2023/12/06	2037	01/02/2024	12.31 Put	Bond Future	1087.6000	1.0876	1105.3100	1.1053	1.628	0.0000	0.0000
2023/12/06	2037	02/05/2024		Bond Future	12.1267	79.0062	12.1441	78.9139	0.144	0.0000	0.0000
2023/12/06	2037	02/05/2024	11.44 Call	Bond Future	1207.3800	1.2074	1172.1100	1.1721	2.921	0.0000	0.0000
2023/12/06	2037	02/05/2024	11.44 Put	Bond Future	4970.7500	4.9708	5027.7800	5.0278	1.147	0.0000	0.0000
2023/12/06	2037	02/05/2024	11.45 Call	Bond Future	1224.7500	1.2248	1189.1600	1.1892	2.906	0.0000	0.0000
2023/12/06	2037	02/05/2024	11.45 Put	Bond Future	4931.4200	4.9314	4988.1300	4.9881	1.150	0.0000	0.0000
2023/12/06	2037	02/05/2024	11.43 Call	Bond Future	1190.1800	1.1902	1155.2300	1.1552	2.937	0.0000	0.0000
2023/12/06	2037	02/05/2024	11.43 Put	Bond Future	5010.3000	5.0103	5067.6500	5.0677	1.145	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	
2023/12/06	2037	01/08/2024		Bond Future	12.2460	76.4821	12.2641	76.3884	0.147	0.0000	0.0000
2023/12/06	2037	01/08/2024	12.10 Call	Bond Future	3079.1500	3.0792	3026.5600	3.0266	1.708	0.0000	0.0000
2023/12/06	2037	01/08/2024	12.10 Put	Bond Future	3843.7500	3.8438	3884.8700	3.8849	1.070	0.0000	0.0000
2023/12/06	2037	01/08/2024	12.11 Call	Bond Future	3105.5100	3.1055	3052.6800	3.0527	1.701	0.0000	0.0000
2023/12/06	2037	01/08/2024	12.11 Put	Bond Future	3817.3900	3.8174	3858.2700	3.8583	1.071	0.0000	0.0000
2023/12/06	2037	01/08/2024	12.09 Call	Bond Future	3052.9000	3.0529	3000.5400	3.0005	1.715	0.0000	0.0000
2023/12/06	2037	01/08/2024	12.09 Put	Bond Future	3870.2700	3.8703	3911.6200	3.9116	1.068	0.0000	0.0000
2023/12/06	2037	01/08/2024	13.82 Call	Bond Future	8740.6200	8.7406	8659.4800	8.6595	0.928	0.0000	0.0000
2023/12/06	2037	01/08/2024	13.82 Put	Bond Future	1156.9900	1.1570	1169.5600	1.1696	1.086	0.0000	0.0000
2023/12/06	2037	01/08/2024	13.17 Call	Bond Future	6416.6200	6.4166	6343.2300	6.3432	1.144	0.0000	0.0000
2023/12/06	2037	01/08/2024	13.17 Put	Bond Future	1824.4300	1.8244	1844.7500	1.8448	1.114	0.0000	0.0000
2023/12/06	2037	07/11/2024		Bond Future	12.3779	78.2645	12.3965	78.1695	0.151	0.0000	0.0000
2023/12/06	2037	07/11/2024	12.58 Call	Bond Future	4674.5400	4.6745	4614.8700	4.6149	1.276	0.0000	0.0000
2023/12/06	2037	07/11/2024	12.58 Put	Bond Future	3653.3000	3.6533	3688.6500	3.6887	0.968	0.0000	0.0000
2023/12/06	2037	07/11/2024	12.59 Call	Bond Future	4703.7700	4.7038	4643.9200	4.6439	1.272	0.0000	0.0000
2023/12/06	2037	07/11/2024	12.59 Put	Bond Future	3632.5200	3.6325	3667.6900	3.6677	0.968	0.0000	0.0000
2023/12/06	2037	07/11/2024	12.57 Call	Bond Future	4645.3800	4.6454	4585.8900	4.5859	1.281	0.0000	0.0000
2023/12/06	2037	07/11/2024	12.57 Put	Bond Future	3674.1900	3.6742	3709.7200	3.7097	0.967	0.0000	0.0000
2023/12/06	2037	06/02/2025		Bond Future	12.5215	75.6399	12.5407	75.5440	0.153	0.0000	0.0000
2023/12/06	2037	06/02/2025	12.76 Call	Bond Future	5047.9400	5.0479	4988.1800	4.9882	1.184	0.0000	0.0000
2023/12/06	2037	06/02/2025	12.76 Put	Bond Future	3868.7600	3.8688	3904.8700	3.9049	0.933	0.0000	0.0000
2023/12/06	2038	01/02/2024		Bond Future	130.7894	130.7894	130.6782	130.6782	0.085	0.0000	0.0000
2023/12/06	2038	02/05/2024		Bond Future	133.7087	133.7087	133.5949	133.5949	0.085	0.0000	0.0000
2023/12/06	2038	01/08/2024		Bond Future	134.5894	134.5894	134.4745	134.4745	0.085	0.0000	0.0000
2023/12/06	2038	07/11/2024		Bond Future	137.7638	137.7638	137.6475	137.6475	0.084	0.0000	0.0000
2023/12/06	2038	06/02/2025		Bond Future	138.5488	138.5488	138.4325	138.4325	0.084	0.0000	0.0000
2023/12/06	2038	06/02/2025	135.23 Call	Bond Future	3318.7800	3.3188	3202.5100	3.2025	3.503	0.0000	0.0000
2023/12/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.30 Put	Bond Future	1846.8900	1.8469	1863.2400	1.8632	0.885	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.30 Call	Bond Future	1817.5500	1.8176	1768.6600	1.7687	2.690	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.90 Put	Bond Future	720.0400	0.7200	722.4700	0.7225	0.337	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.90 Call	Bond Future	3976.1800	3.9762	3913.3700	3.9134	1.580	0.0000	0.0000
2023/12/06	2040	01/02/2024	13.90 Call	Bond Future	8382.2600	8.3823	8315.3700	8.3154	0.798	0.0000	0.0000
2023/12/06	2040	01/02/2024	13.90 Put	Bond Future	122.1500	0.1222	120.5000	0.1205	1.351	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.34 Call	Bond Future	1938.3900	1.9384	1888.1700	1.8882	2.591	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.34 Put	Bond Future	1741.6200	1.7416	1756.6400	1.7566	0.862	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.35 Call	Bond Future	1969.2000	1.9692	1918.6600	1.9187	2.567	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.35 Put	Bond Future	1716.0600	1.7161	1730.7600	1.7308	0.857	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/12/06	2040	01/02/2024	12.33 Call	Bond Future	1907.8200	1.9078	1857.9200	1.8579	2.616	0.0000	0.0000
2023/12/06	2040	01/02/2024	12.33 Put	Bond Future	1767.4800	1.7675	1782.8200	1.7828	0.868	0.0000	0.0000
2023/12/06	2040	01/02/2024		Bond Future	12.3052	77.2668	12.3167	77.2016	0.094	0.0000	0.0000
2023/12/06	2040	02/05/2024		Bond Future	12.4185	78.9727	12.4304	78.9060	0.096	0.0000	0.0000
2023/12/06	2040	02/05/2024	11.61 Call	Bond Future	1093.9700	1.0940	1068.4700	1.0685	2.331	0.0000	0.0000
2023/12/06	2040	02/05/2024	11.61 Put	Bond Future	5815.1400	5.8151	5856.3200	5.8563	0.708	0.0000	0.0000
2023/12/06	2040	02/05/2024	11.62 Call	Bond Future	1110.4400	1.1104	1084.7000	1.0847	2.318	0.0000	0.0000
2023/12/06	2040	02/05/2024	11.62 Put	Bond Future	5770.5000	5.7705	5811.4400	5.8114	0.709	0.0000	0.0000
2023/12/06	2040	02/05/2024	11.60 Call	Bond Future	1077.4900	1.0775	1052.2300	1.0522	2.344	0.0000	0.0000
2023/12/06	2040	02/05/2024	11.60 Put	Bond Future	5859.8500	5.8599	5901.2700	5.9013	0.707	0.0000	0.0000
2023/12/06	2040	01/08/2024		Bond Future	12.5417	76.1975	12.5540	76.1300	0.098	0.0000	0.0000
2023/12/06	2040	01/08/2024	12.33 Call	Bond Future	3125.9500	3.1260	3086.5000	3.0865	1.262	0.0000	0.0000
2023/12/06	2040	01/08/2024	12.33 Put	Bond Future	4299.1900	4.2992	4327.2400	4.3272	0.652	0.0000	0.0000
2023/12/06	2040	01/08/2024	12.34 Call	Bond Future	3153.0900	3.1531	3113.4600	3.1135	1.257	0.0000	0.0000
2023/12/06	2040	01/08/2024	12.34 Put	Bond Future	4270.2700	4.2703	4298.1400	4.2981	0.653	0.0000	0.0000
2023/12/06	2040	01/08/2024	12.32 Call	Bond Future	3098.6800	3.0987	3059.4100	3.0594	1.267	0.0000	0.0000
2023/12/06	2040	01/08/2024	12.32 Put	Bond Future	4328.0500	4.3281	4356.2800	4.3563	0.652	0.0000	0.0000
2023/12/06	2040	07/11/2024		Bond Future	12.6769	77.9730	12.6896	77.9048	0.100	0.0000	0.0000
2023/12/06	2040	07/11/2024	12.85 Call	Bond Future	4866.1000	4.8661	4821.4200	4.8214	0.918	0.0000	0.0000
2023/12/06	2040	07/11/2024	12.85 Put	Bond Future	3943.8900	3.9439	3967.4300	3.9674	0.597	0.0000	0.0000
2023/12/06	2040	07/11/2024	12.86 Call	Bond Future	4896.3400	4.8963	4851.5300	4.8515	0.915	0.0000	0.0000
2023/12/06	2040	07/11/2024	12.86 Put	Bond Future	3921.3800	3.9214	3944.7900	3.9448	0.597	0.0000	0.0000
2023/12/06	2040	07/11/2024	12.84 Call	Bond Future	4835.9300	4.8359	4791.3800	4.7914	0.921	0.0000	0.0000
2023/12/06	2040	07/11/2024	12.84 Put	Bond Future	3966.5300	3.9665	3990.2000	3.9902	0.597	0.0000	0.0000
2023/12/06	2040	06/02/2025		Bond Future	12.8229	75.0913	12.8359	75.0228	0.101	0.0000	0.0000
2023/12/06	2040	06/02/2025	12.95 Call	Bond Future	5028.5000	5.0285	4985.1900	4.9852	0.861	0.0000	0.0000
2023/12/06	2040	06/02/2025	12.95 Put	Bond Future	4362.5700	4.3626	4387.7800	4.3878	0.578	0.0000	0.0000
2023/12/06	2044	01/02/2024	13.25 Call	Bond Future	5114.8700	5.1149	4976.4600	4.9765	2.706	0.0000	0.0000
2023/12/06	2044	01/02/2024	13.25 Put	Bond Future	475.8100	0.4758	490.6000	0.4906	3.108	0.0000	0.0000
2023/12/06	2044	01/02/2024	13.00 Call	Bond Future	4067.0800	4.0671	3937.2400	3.9372	3.192	0.0000	0.0000
2023/12/06	2044	01/02/2024	13.00 Put	Bond Future	721.1000	0.7211	744.4600	0.7445	3.239	0.0000	0.0000
2023/12/06	2044	01/02/2024		Bond Future	12.3880	73.4321	12.4150	73.2789	0.218	0.0000	0.0000
2023/12/06	2044	01/02/2024	12.28 Call	Bond Future	1551.4200	1.5514	1466.3600	1.4664	5.483	0.0000	0.0000
2023/12/06	2044	01/02/2024	12.28 Put	Bond Future	2169.7500	2.1698	2237.8900	2.2379	3.140	0.0000	0.0000
2023/12/06	2044	01/02/2024	12.29 Call	Bond Future	1578.8100	1.5788	1492.9300	1.4929	5.440	0.0000	0.0000
2023/12/06	2044	01/02/2024	12.29 Put	Bond Future	2139.5100	2.1395	2206.8300	2.2068	3.147	0.0000	0.0000
2023/12/06	2044	01/02/2024	12.27 Call	Bond Future	1524.1700	1.5242	1439.9200	1.4399	5.528	0.0000	0.0000
2023/12/06	2044	01/02/2024	12.27 Put	Bond Future	2200.2100	2.2002	2269.1600	2.2692	3.134	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	
2023/12/06	2044	02/05/2024	11.66 Call	Bond Future	1022.1300	1.0221	975.0100	0.9750	4.610	0.0000	0.0000
2023/12/06	2044	02/05/2024	11.66 Put	Bond Future	5979.1200	5.9791	6088.5600	6.0886	1.830	0.0000	0.0000
2023/12/06	2044	02/05/2024	11.67 Call	Bond Future	1038.3700	1.0384	990.7500	0.9908	4.586	0.0000	0.0000
2023/12/06	2044	02/05/2024	11.67 Put	Bond Future	5932.9200	5.9329	6041.8600	6.0419	1.836	0.0000	0.0000
2023/12/06	2044	02/05/2024	11.65 Call	Bond Future	1006.2000	1.0062	959.5900	0.9596	4.632	0.0000	0.0000
2023/12/06	2044	02/05/2024	11.65 Put	Bond Future	6025.7100	6.0257	6135.6600	6.1357	1.825	0.0000	0.0000
2023/12/06	2044	02/05/2024		Bond Future	12.4977	75.0534	12.5257	74.8968	0.224	0.0000	0.0000
2023/12/06	2044	01/08/2024		Bond Future	12.6166	72.3174	12.6456	72.1580	0.230	0.0000	0.0000
2023/12/06	2044	01/08/2024	12.29 Call	Bond Future	2872.2200	2.8722	2793.9300	2.7939	2.726	0.0000	0.0000
2023/12/06	2044	01/08/2024	12.29 Put	Bond Future	4709.2600	4.7093	4790.4200	4.7904	1.723	0.0000	0.0000
2023/12/06	2044	01/08/2024	12.30 Call	Bond Future	2898.3300	2.8983	2819.6400	2.8196	2.715	0.0000	0.0000
2023/12/06	2044	01/08/2024	12.30 Put	Bond Future	4677.9600	4.6780	4758.7200	4.7587	1.726	0.0000	0.0000
2023/12/06	2044	01/08/2024	12.28 Call	Bond Future	2845.9800	2.8460	2768.1100	2.7681	2.736	0.0000	0.0000
2023/12/06	2044	01/08/2024	12.28 Put	Bond Future	4740.4900	4.7405	4822.0700	4.8221	1.721	0.0000	0.0000
2023/12/06	2044	07/11/2024	12.91 Call	Bond Future	4818.7600	4.8188	4721.6500	4.7217	2.015	0.0000	0.0000
2023/12/06	2044	07/11/2024	12.91 Put	Bond Future	3943.4900	3.9435	4008.7600	4.0088	1.655	0.0000	0.0000
2023/12/06	2044	07/11/2024	12.92 Call	Bond Future	4849.0700	4.8491	4751.6500	4.7517	2.009	0.0000	0.0000
2023/12/06	2044	07/11/2024	12.92 Put	Bond Future	3920.8000	3.9208	3985.7600	3.9858	1.657	0.0000	0.0000
2023/12/06	2044	07/11/2024	12.90 Call	Bond Future	4788.7900	4.7888	4692.0000	4.6920	2.021	0.0000	0.0000
2023/12/06	2044	07/11/2024	12.90 Put	Bond Future	3966.5900	3.9666	4032.1800	4.0322	1.654	0.0000	0.0000
2023/12/06	2044	07/11/2024		Bond Future	12.7467	74.0024	12.7767	73.8400	0.236	0.0000	0.0000
2023/12/06	2044	06/02/2025		Bond Future	12.8864	71.1628	12.9175	70.9981	0.241	0.0000	0.0000
2023/12/06	2044	06/02/2025	13.02 Call	Bond Future	5127.8000	5.1278	5031.0000	5.0310	1.888	0.0000	0.0000
2023/12/06	2044	06/02/2025	13.02 Put	Bond Future	4424.1000	4.4241	4491.9700	4.4920	1.534	0.0000	0.0000
2023/12/06	2046	01/02/2024		Bond Future	115.0431	115.0431	115.0776	115.0776	0.030	0.0000	0.0000
2023/12/06	2046	02/05/2024		Bond Future	115.4497	115.4497	115.4850	115.4850	0.031	0.0000	0.0000
2023/12/06	2046	01/08/2024		Bond Future	118.0077	118.0077	118.0447	118.0447	0.031	0.0000	0.0000
2023/12/06	2046	07/11/2024		Bond Future	118.5727	118.5727	118.6123	118.6123	0.033	0.0000	0.0000
2023/12/06	2046	06/02/2025		Bond Future	121.0824	121.0824	121.1242	121.1242	0.035	0.0000	0.0000
2023/12/06	2046	06/02/2025	114.01 Call	Bond Future	7072.3700	7.0724	7114.2400	7.1142	0.592	0.0000	0.0000
2023/12/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	2050	01/02/2024		Bond Future	114.8016	114.8016	115.0348	115.0348	0.203	0.0000	0.0000
2023/12/06	2050	02/05/2024		Bond Future	117.3639	117.3639	117.6025	117.6025	0.203	0.0000	0.0000
2023/12/06	2050	01/08/2024		Bond Future	117.6454	117.6454	117.8903	117.8903	0.208	0.0000	0.0000
2023/12/06	2050	07/11/2024		Bond Future	120.4202	120.4202	120.6720	120.6720	0.209	0.0000	0.0000
2023/12/06	2050	06/02/2025		Bond Future	120.5928	120.5928	120.8524	120.8524	0.215	0.0000	0.0000
2023/12/06	2050	06/02/2025	115.60 Call	Bond Future	4992.7800	4.9928	5252.3800	5.2524	5.200	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
2023/12/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	AL37	01/02/2024		Index Future	938.8240	938.8240	939.5760	0.080	0.0000	0.0000
2023/12/06	AL37	02/05/2024		Index Future	959.5520	959.5520	960.3200	0.080	0.0000	0.0000
2023/12/06	AL37	01/08/2024		Index Future	980.6020	980.6020	981.3890	0.080	0.0000	0.0000
2023/12/06	AL37	07/11/2024		Index Future	1003.5180	1003.5180	1004.3270	0.081	0.0000	0.0000
2023/12/06	AL37	06/02/2025		Index Future	1024.5900	1024.5900	1025.4200	0.081	0.0000	0.0000
2023/12/06	AL7T	01/02/2024		Index Future	1078.9310	1078.9310	1080.2260	0.120	0.0000	0.0000
2023/12/06	AL7T	02/05/2024		Index Future	1102.7520	1102.7520	1104.0750	0.120	0.0000	0.0000
2023/12/06	AL7T	01/08/2024		Index Future	1126.9430	1126.9430	1128.2980	0.120	0.0000	0.0000
2023/12/06	AL7T	07/11/2024		Index Future	1153.2790	1153.2790	1154.6700	0.121	0.0000	0.0000
2023/12/06	AL7T	06/02/2025		Index Future	1177.4960	1177.4960	1178.9210	0.121	0.0000	0.0000
2023/12/06	ALBI	01/02/2024		Index Future	938.3550	938.3550	938.2540	0.011	0.0000	0.0000
2023/12/06	ALBI	02/05/2024		Index Future	959.0720	959.0720	958.9690	0.011	0.0000	0.0000
2023/12/06	ALBI	01/08/2024		Index Future	980.1110	980.1110	980.0080	0.011	0.0000	0.0000
2023/12/06	ALBI	07/11/2024		Index Future	1003.0170	1003.0170	1002.9140	0.010	0.0000	0.0000
2023/12/06	ALBI	06/02/2025		Index Future	1024.0780	1024.0780	1023.9780	0.010	0.0000	0.0000
2023/12/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/06	C048	28/02/2048		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	
2023/12/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/06	ES33	01/02/2024		Bond Future	12.5044	75.4114	12.4534	75.6379	0.408	0.0000	0.0000
2023/12/06	ES33	02/05/2024		Bond Future	12.6433	73.2959	12.5901	73.5275	0.421	0.0000	0.0000
2023/12/06	ES33	01/08/2024		Bond Future	12.7913	74.9194	12.7356	75.1568	0.436	0.0000	0.0000
2023/12/06	ES33	07/11/2024		Bond Future	12.9716	72.8818	12.9129	73.1256	0.452	0.0000	0.0000
2023/12/06	ES33	06/02/2025		Bond Future	13.1684	74.4203	13.1067	74.6703	0.469	0.0000	0.0000
2023/12/06	ES33	06/02/2025	13.34 Call	Bond Future	688.6900	0.6887	938.7000	0.9387	36.302	0.0000	0.0000
2023/12/06	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	ES42	01/02/2024		Bond Future	13.0476	71.0146	13.0636	70.9330	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	
2023/12/06	ES42	02/05/2024		Bond Future	13.1818	68.3372	13.1985	68.2537	0.127	0.0000	0.0000
2023/12/06	ES42	01/08/2024		Bond Future	13.3211	69.8502	13.3383	69.7655	0.129	0.0000	0.0000
2023/12/06	ES42	07/11/2024		Bond Future	13.4861	67.2274	13.5039	67.1415	0.132	0.0000	0.0000
2023/12/06	ES42	06/02/2025		Bond Future	13.6569	68.6434	13.6753	68.5567	0.135	0.0000	0.0000
2023/12/06	ES42	06/02/2025	13.71 Call	Bond Future	249.9200	0.2499	163.2200	0.1632	34.691	0.0000	0.0000
2023/12/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	01/02/2024		GOVI	924.9860	924.9860	924.8940	924.8940	0.010	0.0000	0.0000
2023/12/06	GOVI	01/02/2024	879.99 Call	GOVI	449960.0000	44.9960	449040.0000	44.9040	0.204	0.0000	0.0000
2023/12/06	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	01/02/2024	880.00 Call	GOVI	449860.0000	44.9860	448940.0000	44.8940	0.205	0.0000	0.0000
2023/12/06	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	01/02/2024	879.98 Call	GOVI	450060.0000	45.0060	449140.0000	44.9140	0.204	0.0000	0.0000
2023/12/06	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	02/05/2024		GOVI	945.4080	945.4080	945.3140	945.3140	0.010	0.0000	0.0000
2023/12/06	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	02/05/2024	950.98 Put	GOVI	55720.0000	5.5720	56660.0000	5.6660	1.687	0.0000	0.0000
2023/12/06	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	02/05/2024	950.99 Put	GOVI	55820.0000	5.5820	56760.0000	5.6760	1.684	0.0000	0.0000
2023/12/06	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	02/05/2024	950.97 Put	GOVI	55620.0000	5.5620	56560.0000	5.6560	1.690	0.0000	0.0000
2023/12/06	GOVI	01/08/2024		GOVI	966.1470	966.1470	966.0530	966.0530	0.010	0.0000	0.0000
2023/12/06	GOVI	01/08/2024	943.38 Call	GOVI	227670.0000	22.7670	226730.0000	22.6730	0.413	0.0000	0.0000
2023/12/06	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	01/08/2024	943.39 Call	GOVI	227570.0000	22.7570	226630.0000	22.6630	0.413	0.0000	0.0000
2023/12/06	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	01/08/2024	943.37 Call	GOVI	227770.0000	22.7770	226830.0000	22.6830	0.413	0.0000	0.0000
2023/12/06	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	07/11/2024		GOVI	988.7260	988.7260	988.6330	988.6330	0.009	0.0000	0.0000
2023/12/06	GOVI	07/11/2024	948.79 Call	GOVI	399360.0000	39.9360	398430.0000	39.8430	0.233	0.0000	0.0000
2023/12/06	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	07/11/2024	948.80 Call	GOVI	399260.0000	39.9260	398330.0000	39.8330	0.233	0.0000	0.0000
2023/12/06	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	07/11/2024	948.78 Call	GOVI	399460.0000	39.9460	398530.0000	39.8530	0.233	0.0000	0.0000
2023/12/06	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	GOVI	06/02/2025		GOVI	1009.4870	1009.4870	1009.3970	1009.3970	0.009	0.0000	0.0000
2023/12/06	GOVI	06/02/2025	972.00 Call	GOVI	374870.0000	37.4870	373970.0000	37.3970	0.240	0.0000	0.0000
2023/12/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/06	IGOV	01/02/2024		Index Future	344.4650	344.4650	344.4770	344.4770	0.003	0.0000	0.0000
2023/12/06	IGOV	02/05/2024		Index Future	352.1540	352.1540	352.1660	352.1660	0.003	0.0000	0.0000
2023/12/06	IGOV	01/08/2024		Index Future	359.9610	359.9610	359.9740	359.9740	0.004	0.0000	0.0000
2023/12/06	IGOV	07/11/2024		Index Future	368.4590	368.4590	368.4740	368.4740	0.004	0.0000	0.0000
2023/12/06	IGOV	06/02/2025		Index Future	376.2740	376.2740	376.2910	376.2910	0.005	0.0000	0.0000
2023/12/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/06	JBAF	20/12/2023		Jibar Tradeable Future	8.3460	91.6540	8.3700	91.6300	0.288	0.0000	0.0000
2023/12/06	JBAF	17/01/2024		Jibar Tradeable Future	8.3350	91.6650	8.3500	91.6500	0.180	0.0000	0.0000
2023/12/06	JBAF	21/02/2024		Jibar Tradeable Future	8.2980	91.7020	8.3200	91.6800	0.265	0.0000	0.0000
2023/12/06	JBAF	20/03/2024		Jibar Tradeable Future	8.2770	91.7230	8.3000	91.7000	0.278	0.0000	0.0000
2023/12/06	JBAF	17/04/2024		Jibar Tradeable Future	8.1850	91.8150	8.2100	91.7900	0.305	0.0000	0.0000
2023/12/06	JBAF	15/05/2024		Jibar Tradeable Future	8.1660	91.8340	8.1900	91.8100	0.294	0.0000	0.0000
2023/12/06	JBAF	19/06/2024		Jibar Tradeable Future	8.0470	91.9530	8.0400	91.9600	0.087	0.0000	0.0000
2023/12/06	JBAF	18/09/2024		Jibar Tradeable Future	7.8290	92.1710	7.8100	92.1900	0.243	0.0000	0.0000
2023/12/06	JBAF	18/12/2024		Jibar Tradeable Future	7.5060	92.4940	7.4900	92.5100	0.213	0.0000	0.0000
2023/12/06	JBAF	19/03/2025		Jibar Tradeable Future	7.3790	92.6210	7.3600	92.6400	0.257	0.0000	0.0000
2023/12/06	JBAF	18/06/2025		Jibar Tradeable Future	7.2880	92.7120	7.2800	92.7200	0.110	0.0000	0.0000
2023/12/06	JBAF	17/09/2025		Jibar Tradeable Future	7.2340	92.7660	7.2500	92.7500	0.221	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	
2023/12/06	R035	01/02/2024	10.62 Put	Bond Future	5949.0300	5.9490	5900.2400	5.9002	0.820	0.0000	0.0000
2023/12/06	R035	01/02/2024	10.62 Call	Bond Future	119.7900	0.1198	118.7000	0.1187	0.910	0.0000	0.0000
2023/12/06	R035	01/02/2024	11.12 Put	Bond Future	3478.1600	3.4782	3431.2900	3.4313	1.348	0.0000	0.0000
2023/12/06	R035	01/02/2024	11.12 Call	Bond Future	539.2200	0.5392	540.0500	0.5401	0.154	0.0000	0.0000
2023/12/06	R035	01/02/2024	13.46 Call	Bond Future	9032.8600	9.0329	9076.3200	9.0763	0.481	0.0000	0.0000
2023/12/06	R035	01/02/2024	13.46 Put	Bond Future	59.0100	0.0590	54.7700	0.0548	7.185	0.0000	0.0000
2023/12/06	R035	01/02/2024		Bond Future	11.6530	86.8566	11.6441	86.9043	0.076	0.0000	0.0000
2023/12/06	R035	01/02/2024	12.19 Call	Bond Future	3506.5200	3.5065	3530.1400	3.5301	0.674	0.0000	0.0000
2023/12/06	R035	01/02/2024	12.19 Put	Bond Future	685.8200	0.6858	661.7400	0.6617	3.511	0.0000	0.0000
2023/12/06	R035	01/02/2024	12.20 Call	Bond Future	3545.7600	3.5458	3569.6300	3.5696	0.673	0.0000	0.0000
2023/12/06	R035	01/02/2024	12.20 Put	Bond Future	673.8300	0.6738	650.0000	0.6500	3.537	0.0000	0.0000
2023/12/06	R035	01/02/2024	12.18 Call	Bond Future	3467.4100	3.4674	3490.7800	3.4908	0.674	0.0000	0.0000
2023/12/06	R035	01/02/2024	12.18 Put	Bond Future	698.0000	0.6980	673.6700	0.6737	3.486	0.0000	0.0000
2023/12/06	R035	02/05/2024		Bond Future	11.7526	84.2625	11.7433	84.3112	0.078	0.0000	0.0000
2023/12/06	R035	02/05/2024	11.20 Call	Bond Future	1393.3500	1.3934	1401.9300	1.4019	0.616	0.0000	0.0000
2023/12/06	R035	02/05/2024	11.20 Put	Bond Future	4387.6500	4.3877	4347.5200	4.3475	0.915	0.0000	0.0000
2023/12/06	R035	02/05/2024	11.21 Call	Bond Future	1412.6600	1.4127	1421.3600	1.4214	0.616	0.0000	0.0000
2023/12/06	R035	02/05/2024	11.21 Put	Bond Future	4351.4500	4.3515	4311.4400	4.3114	0.919	0.0000	0.0000
2023/12/06	R035	02/05/2024	11.19 Call	Bond Future	1374.3900	1.3744	1382.8500	1.3829	0.616	0.0000	0.0000
2023/12/06	R035	02/05/2024	11.19 Put	Bond Future	4424.2600	4.4243	4384.0100	4.3840	0.910	0.0000	0.0000
2023/12/06	R035	01/08/2024		Bond Future	11.8587	86.1096	11.8490	86.1600	0.082	0.0000	0.0000
2023/12/06	R035	01/08/2024	11.80 Call	Bond Future	3288.2900	3.2883	3306.6900	3.3067	0.560	0.0000	0.0000
2023/12/06	R035	01/08/2024	11.80 Put	Bond Future	3593.5600	3.5936	3561.5200	3.5615	0.892	0.0000	0.0000
2023/12/06	R035	01/08/2024	11.81 Call	Bond Future	3315.9800	3.3160	3334.5000	3.3345	0.559	0.0000	0.0000
2023/12/06	R035	01/08/2024	11.81 Put	Bond Future	3569.1300	3.5691	3537.2100	3.5372	0.894	0.0000	0.0000
2023/12/06	R035	01/08/2024	11.79 Call	Bond Future	3260.7000	3.2607	3278.9900	3.2790	0.561	0.0000	0.0000
2023/12/06	R035	01/08/2024	11.79 Put	Bond Future	3618.1300	3.6181	3585.9800	3.5860	0.889	0.0000	0.0000
2023/12/06	R035	07/11/2024		Bond Future	11.9915	83.6024	11.9812	83.6550	0.086	0.0000	0.0000
2023/12/06	R035	07/11/2024	12.18 Call	Bond Future	4215.9200	4.2159	4240.0700	4.2401	0.573	0.0000	0.0000
2023/12/06	R035	07/11/2024	12.18 Put	Bond Future	3267.0700	3.2671	3238.6600	3.2387	0.870	0.0000	0.0000
2023/12/06	R035	07/11/2024	12.19 Call	Bond Future	4245.0000	4.2450	4269.2700	4.2693	0.572	0.0000	0.0000
2023/12/06	R035	07/11/2024	12.19 Put	Bond Future	3246.2300	3.2462	3217.9400	3.2179	0.871	0.0000	0.0000
2023/12/06	R035	07/11/2024	12.17 Call	Bond Future	4186.9100	4.1869	4210.9600	4.2110	0.574	0.0000	0.0000
2023/12/06	R035	07/11/2024	12.17 Put	Bond Future	3288.0200	3.2880	3259.5100	3.2595	0.867	0.0000	0.0000
2023/12/06	R035	06/02/2025		Bond Future	12.1390	85.3500	12.1280	85.4049	0.091	0.0000	0.0000
2023/12/06	R035	06/02/2025	12.41 Call	Bond Future	4768.2200	4.7682	4795.1400	4.7951	0.565	0.0000	0.0000
2023/12/06	R035	06/02/2025	12.41 Put	Bond Future	3439.3000	3.4393	3411.3900	3.4114	0.812	0.0000	0.0000
2023/12/06	R053	01/02/2024	12.93 Call	Bond Future	5410.6100	5.4106	5267.7000	5.2677	2.641	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	
2023/12/06	R053	01/02/2024	12.93 Put	Bond Future	973.3500	0.9734	995.0000	0.9950	2.224	0.0000	0.0000
2023/12/06	R053	01/02/2024	12.94 Call	Bond Future	5463.7800	5.4638	5320.4600	5.3205	2.623	0.0000	0.0000
2023/12/06	R053	01/02/2024	12.94 Put	Bond Future	958.0900	0.9581	979.3300	0.9793	2.217	0.0000	0.0000
2023/12/06	R053	01/02/2024	12.92 Call	Bond Future	5357.7000	5.3577	5215.2000	5.2152	2.660	0.0000	0.0000
2023/12/06	R053	01/02/2024	12.92 Put	Bond Future	988.9600	0.9890	1011.0200	1.0110	2.231	0.0000	0.0000
2023/12/06	R053	01/02/2024		Bond Future	12.3103	98.6656	12.3323	98.5010	0.179	0.0000	0.0000
2023/12/06	R053	02/05/2024		Bond Future	12.4151	94.9793	12.4379	94.8111	0.184	0.0000	0.0000
2023/12/06	R053	02/05/2024	13.03 Call	Bond Future	6762.2500	6.7623	6635.3100	6.6353	1.877	0.0000	0.0000
2023/12/06	R053	02/05/2024	13.03 Put	Bond Future	2426.7700	2.4268	2468.0800	2.4681	1.702	0.0000	0.0000
2023/12/06	R053	02/05/2024	13.04 Call	Bond Future	6809.1500	6.8092	6681.8700	6.6819	1.869	0.0000	0.0000
2023/12/06	R053	02/05/2024	13.04 Put	Bond Future	2406.2500	2.4063	2447.2200	2.4472	1.703	0.0000	0.0000
2023/12/06	R053	02/05/2024	13.02 Call	Bond Future	6715.2000	6.7152	6588.6100	6.5886	1.885	0.0000	0.0000
2023/12/06	R053	02/05/2024	13.02 Put	Bond Future	2447.2400	2.4472	2488.9000	2.4889	1.702	0.0000	0.0000
2023/12/06	R053	01/08/2024	13.14 Call	Bond Future	7637.5900	7.6376	7515.8200	7.5158	1.594	0.0000	0.0000
2023/12/06	R053	01/08/2024	13.14 Put	Bond Future	3374.6000	3.3746	3424.0100	3.4240	1.464	0.0000	0.0000
2023/12/06	R053	01/08/2024	13.15 Call	Bond Future	7682.1700	7.6822	7560.1000	7.5601	1.589	0.0000	0.0000
2023/12/06	R053	01/08/2024	13.15 Put	Bond Future	3352.8200	3.3528	3401.9300	3.4019	1.465	0.0000	0.0000
2023/12/06	R053	01/08/2024	13.13 Call	Bond Future	7593.0700	7.5931	7471.6000	7.4716	1.600	0.0000	0.0000
2023/12/06	R053	01/08/2024	13.13 Put	Bond Future	3396.5400	3.3965	3446.2500	3.4463	1.464	0.0000	0.0000
2023/12/06	R053	01/08/2024		Bond Future	12.5255	97.0607	12.5491	96.8895	0.189	0.0000	0.0000
2023/12/06	R053	07/11/2024	12.80 Call	Bond Future	6464.2400	6.4642	6358.5500	6.3586	1.635	0.0000	0.0000
2023/12/06	R053	07/11/2024	12.80 Put	Bond Future	5445.2600	5.4453	5513.6900	5.5137	1.257	0.0000	0.0000
2023/12/06	R053	07/11/2024	12.81 Call	Bond Future	6503.7200	6.5037	6397.7000	6.3977	1.630	0.0000	0.0000
2023/12/06	R053	07/11/2024	12.81 Put	Bond Future	5415.1800	5.4152	5483.2800	5.4833	1.258	0.0000	0.0000
2023/12/06	R053	07/11/2024	12.79 Call	Bond Future	6424.8400	6.4248	6319.4700	6.3195	1.640	0.0000	0.0000
2023/12/06	R053	07/11/2024	12.79 Put	Bond Future	5475.5100	5.4755	5544.2600	5.5443	1.256	0.0000	0.0000
2023/12/06	R053	07/11/2024		Bond Future	12.6551	93.4516	12.6797	93.2775	0.194	0.0000	0.0000
2023/12/06	R053	06/02/2025		Bond Future	12.7918	95.4020	12.8171	95.2256	0.198	0.0000	0.0000
2023/12/06	R053	06/02/2025	12.94 Call	Bond Future	6893.2500	6.8933	6787.6700	6.7877	1.532	0.0000	0.0000
2023/12/06	R053	06/02/2025	12.94 Put	Bond Future	5871.5600	5.8716	5942.3400	5.9423	1.205	0.0000	0.0000
2023/12/06	R186	01/02/2024		Bond Future	8.8048	105.5470	8.7834	105.6019	0.244	0.0000	0.0000
2023/12/06	R186	01/02/2024	9.51 Call	Bond Future	1917.5600	1.9176	1961.1800	1.9612	2.275	0.0000	0.0000
2023/12/06	R186	01/02/2024	9.51 Put	Bond Future	133.4100	0.1334	122.1500	0.1222	8.440	0.0000	0.0000
2023/12/06	R186	01/02/2024	9.52 Call	Bond Future	1939.5900	1.9396	1983.4100	1.9834	2.259	0.0000	0.0000
2023/12/06	R186	01/02/2024	9.52 Put	Bond Future	130.4200	0.1304	119.3600	0.1194	8.480	0.0000	0.0000
2023/12/06	R186	01/02/2024	9.50 Call	Bond Future	1895.5800	1.8956	1939.0000	1.9390	2.291	0.0000	0.0000
2023/12/06	R186	01/02/2024	9.50 Put	Bond Future	136.4600	0.1365	125.0000	0.1250	8.398	0.0000	0.0000
2023/12/06	R186	02/05/2024		Bond Future	8.7858	107.8774	8.7621	107.9334	0.271	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	
2023/12/06	R186	02/05/2024	8.00 Call	Bond Future	230.7300	0.2307	239.8800	0.2399	3.966	0.0000	0.0000
2023/12/06	R186	02/05/2024	8.00 Put	Bond Future	2104.5400	2.1045	2057.6300	2.0576	2.229	0.0000	0.0000
2023/12/06	R186	02/05/2024	8.01 Call	Bond Future	235.9400	0.2359	245.2500	0.2453	3.946	0.0000	0.0000
2023/12/06	R186	02/05/2024	8.01 Put	Bond Future	2085.6300	2.0856	2038.8800	2.0389	2.242	0.0000	0.0000
2023/12/06	R186	02/05/2024	7.99 Call	Bond Future	225.6100	0.2256	234.5900	0.2346	3.980	0.0000	0.0000
2023/12/06	R186	02/05/2024	7.99 Put	Bond Future	2123.5400	2.1235	2076.4600	2.0765	2.217	0.0000	0.0000
2023/12/06	R186	02/05/2024	10.40 Call	Bond Future	3864.0100	3.8640	3912.7600	3.9128	1.262	0.0000	0.0000
2023/12/06	R186	02/05/2024	10.40 Put	Bond Future	145.4100	0.1454	138.1000	0.1381	5.027	0.0000	0.0000
2023/12/06	R186	02/05/2024	9.73 Put	Bond Future	322.9200	0.3229	308.9300	0.3089	4.332	0.0000	0.0000
2023/12/06	R186	02/05/2024	9.73 Call	Bond Future	2518.9200	2.5189	2560.9900	2.5610	1.670	0.0000	0.0000
2023/12/06	R186	01/08/2024	8.69 Call	Bond Future	1034.9100	1.0349	1060.8200	1.0608	2.504	0.0000	0.0000
2023/12/06	R186	01/08/2024	8.69 Put	Bond Future	1208.8900	1.2089	1176.5300	1.1765	2.677	0.0000	0.0000
2023/12/06	R186	01/08/2024	8.70 Call	Bond Future	1047.1200	1.0471	1073.2100	1.0732	2.492	0.0000	0.0000
2023/12/06	R186	01/08/2024	8.70 Put	Bond Future	1199.5200	1.1995	1167.3400	1.1673	2.683	0.0000	0.0000
2023/12/06	R186	01/08/2024	8.68 Call	Bond Future	1023.1000	1.0231	1048.8400	1.0488	2.516	0.0000	0.0000
2023/12/06	R186	01/08/2024	8.68 Put	Bond Future	1218.6600	1.2187	1186.1300	1.1861	2.669	0.0000	0.0000
2023/12/06	R186	01/08/2024		Bond Future	8.7707	104.9339	8.7437	104.9922	0.308	0.0000	0.0000
2023/12/06	R186	07/11/2024		Bond Future	8.7666	107.3815	8.7350	107.4425	0.361	0.0000	0.0000
2023/12/06	R186	07/11/2024	9.14 Call	Bond Future	1694.7600	1.6948	1729.2600	1.7293	2.036	0.0000	0.0000
2023/12/06	R186	07/11/2024	9.14 Put	Bond Future	978.1300	0.9781	951.6200	0.9516	2.710	0.0000	0.0000
2023/12/06	R186	07/11/2024	9.15 Call	Bond Future	1707.8800	1.7079	1742.5100	1.7425	2.028	0.0000	0.0000
2023/12/06	R186	07/11/2024	9.15 Put	Bond Future	972.1500	0.9722	945.7700	0.9458	2.714	0.0000	0.0000
2023/12/06	R186	07/11/2024	9.13 Call	Bond Future	1681.6800	1.6817	1716.0500	1.7161	2.044	0.0000	0.0000
2023/12/06	R186	07/11/2024	9.13 Put	Bond Future	984.1600	0.9842	957.5200	0.9575	2.707	0.0000	0.0000
2023/12/06	R186	06/02/2025		Bond Future	8.8115	104.3126	8.7741	104.3767	0.424	0.0000	0.0000
2023/12/06	R186	06/02/2025	9.03 Call	Bond Future	1483.7800	1.4838	1517.9000	1.5179	2.300	0.0000	0.0000
2023/12/06	R186	06/02/2025	9.03 Put	Bond Future	1110.2400	1.1102	1080.3200	1.0803	2.695	0.0000	0.0000
2023/12/06	R202	01/02/2024		Bond Future	257.4782	257.4782	257.5525	257.5525	0.029	0.0000	0.0000
2023/12/06	R202	02/05/2024		Bond Future	263.2251	263.2251	263.3011	263.3011	0.029	0.0000	0.0000
2023/12/06	R202	01/08/2024		Bond Future	263.9314	263.9314	264.0116	264.0116	0.030	0.0000	0.0000
2023/12/06	R202	07/11/2024		Bond Future	270.1572	270.1572	270.2420	270.2420	0.031	0.0000	0.0000
2023/12/06	R202	06/02/2025		Bond Future	270.6193	270.6193	270.7107	270.7107	0.034	0.0000	0.0000
2023/12/06	R202	06/02/2025	266.79 Call	Bond Future	3829.2900	3.8293	3920.6900	3.9207	2.387	0.0000	0.0000
2023/12/06	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	R209	01/02/2024		Bond Future	11.7740	66.9562	11.7759	66.9474	0.016	0.0000	0.0000
2023/12/06	R209	01/02/2024	12.13 Call	Bond Future	2491.9600	2.4920	2474.0100	2.4740	0.720	0.0000	0.0000
2023/12/06	R209	01/02/2024	12.13 Put	Bond Future	838.7700	0.8388	829.5700	0.8296	1.097	0.0000	0.0000
2023/12/06	R209	01/02/2024	12.14 Call	Bond Future	2523.6100	2.5236	2505.6800	2.5057	0.710	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	
2023/12/06	R209	01/02/2024	12.14 Put	Bond Future	824.8400	0.8248	815.6600	0.8157	1.113	0.0000	0.0000
2023/12/06	R209	01/02/2024	12.12 Call	Bond Future	2460.4500	2.4605	2442.4900	2.4425	0.730	0.0000	0.0000
2023/12/06	R209	01/02/2024	12.12 Put	Bond Future	852.9000	0.8529	843.6900	0.8437	1.080	0.0000	0.0000
2023/12/06	R209	02/05/2024		Bond Future	11.8691	65.2814	11.8710	65.2725	0.016	0.0000	0.0000
2023/12/06	R209	02/05/2024	11.18 Call	Bond Future	1025.6900	1.0257	1016.4300	1.0164	0.903	0.0000	0.0000
2023/12/06	R209	02/05/2024	11.18 Put	Bond Future	4350.5400	4.3505	4350.1900	4.3502	0.008	0.0000	0.0000
2023/12/06	R209	02/05/2024	11.19 Call	Bond Future	1040.7900	1.0408	1031.4600	1.0315	0.896	0.0000	0.0000
2023/12/06	R209	02/05/2024	11.19 Put	Bond Future	4315.7400	4.3157	4315.3200	4.3153	0.010	0.0000	0.0000
2023/12/06	R209	02/05/2024	11.17 Call	Bond Future	1010.8700	1.0109	1001.6700	1.0017	0.910	0.0000	0.0000
2023/12/06	R209	02/05/2024	11.17 Put	Bond Future	4385.6800	4.3857	4385.3900	4.3854	0.007	0.0000	0.0000
2023/12/06	R209	01/08/2024		Bond Future	11.9704	66.7122	11.9723	66.7036	0.016	0.0000	0.0000
2023/12/06	R209	01/08/2024	11.79 Call	Bond Future	2578.2900	2.5783	2568.0300	2.5680	0.398	0.0000	0.0000
2023/12/06	R209	01/08/2024	11.79 Put	Bond Future	3414.4200	3.4144	3412.7500	3.4128	0.049	0.0000	0.0000
2023/12/06	R209	01/08/2024	11.80 Call	Bond Future	2601.4100	2.6014	2591.1100	2.5911	0.396	0.0000	0.0000
2023/12/06	R209	01/08/2024	11.80 Put	Bond Future	3390.8100	3.3908	3389.1000	3.3891	0.050	0.0000	0.0000
2023/12/06	R209	01/08/2024	11.78 Call	Bond Future	2555.4900	2.5555	2545.2600	2.5453	0.400	0.0000	0.0000
2023/12/06	R209	01/08/2024	11.78 Put	Bond Future	3438.3900	3.4384	3436.7500	3.4368	0.048	0.0000	0.0000
2023/12/06	R209	07/11/2024		Bond Future	12.0909	65.1113	12.0927	65.1032	0.015	0.0000	0.0000
2023/12/06	R209	07/11/2024	12.22 Call	Bond Future	3782.8100	3.7828	3773.2000	3.7732	0.254	0.0000	0.0000
2023/12/06	R209	07/11/2024	12.22 Put	Bond Future	3203.5100	3.2035	3201.9900	3.2020	0.047	0.0000	0.0000
2023/12/06	R209	07/11/2024	12.23 Call	Bond Future	3807.8500	3.8079	3798.2200	3.7982	0.253	0.0000	0.0000
2023/12/06	R209	07/11/2024	12.23 Put	Bond Future	3183.9700	3.1840	3182.4300	3.1824	0.048	0.0000	0.0000
2023/12/06	R209	07/11/2024	12.21 Call	Bond Future	3757.8400	3.7578	3748.2400	3.7482	0.255	0.0000	0.0000
2023/12/06	R209	07/11/2024	12.21 Put	Bond Future	3223.1700	3.2232	3221.6600	3.2217	0.047	0.0000	0.0000
2023/12/06	R209	06/02/2025		Bond Future	12.2205	66.4720	12.2222	66.4647	0.014	0.0000	0.0000
2023/12/06	R209	06/02/2025	12.44 Call	Bond Future	4222.7600	4.2228	4214.2900	4.2143	0.201	0.0000	0.0000
2023/12/06	R209	06/02/2025	12.44 Put	Bond Future	3258.6900	3.2587	3257.5400	3.2575	0.035	0.0000	0.0000
2023/12/06	R210	01/02/2024		Bond Future	232.8415	232.8415	232.6674	232.6674	0.075	0.0000	0.0000
2023/12/06	R210	02/05/2024		Bond Future	234.7622	234.7622	234.5844	234.5844	0.076	0.0000	0.0000
2023/12/06	R210	01/08/2024		Bond Future	239.9645	239.9645	239.7845	239.7845	0.075	0.0000	0.0000
2023/12/06	R210	07/11/2024		Bond Future	242.2622	242.2622	242.0812	242.0812	0.075	0.0000	0.0000
2023/12/06	R210	06/02/2025		Bond Future	247.3921	247.3921	247.2104	247.2104	0.073	0.0000	0.0000
2023/12/06	R210	06/02/2025	239.61 Call	Bond Future	7782.0500	7.7821	7600.3800	7.6004	2.334	0.0000	0.0000
2023/12/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/06	R213	01/02/2024	11.71 Call	Bond Future	4946.7400	4.9467	5054.4700	5.0545	2.178	0.0000	0.0000
2023/12/06	R213	01/02/2024	11.71 Put	Bond Future	170.6900	0.1707	154.0400	0.1540	9.755	0.0000	0.0000
2023/12/06	R213	01/02/2024	11.72 Call	Bond Future	4983.7300	4.9837	5091.7200	5.0917	2.167	0.0000	0.0000
2023/12/06	R213	01/02/2024	11.72 Put	Bond Future	167.4800	0.1675	151.0900	0.1511	9.786	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	
2023/12/06	R213	01/02/2024	11.70 Call	Bond Future	4909.7200	4.9097	5017.2000	5.0172	2.189	0.0000	0.0000
2023/12/06	R213	01/02/2024	11.70 Put	Bond Future	173.9000	0.1739	157.0000	0.1570	9.718	0.0000	0.0000
2023/12/06	R213	01/02/2024		Bond Future	10.5662	85.6274	10.5375	85.7518	0.271	0.0000	0.0000
2023/12/06	R213	02/05/2024		Bond Future	10.6390	83.9593	10.6089	84.0864	0.282	0.0000	0.0000
2023/12/06	R213	02/05/2024	10.29 Call	Bond Future	1384.7500	1.3848	1429.2000	1.4292	3.210	0.0000	0.0000
2023/12/06	R213	02/05/2024	10.29 Put	Bond Future	2876.1700	2.8762	2793.5400	2.7935	2.873	0.0000	0.0000
2023/12/06	R213	02/05/2024	10.30 Call	Bond Future	1402.0100	1.4020	1446.8600	1.4469	3.199	0.0000	0.0000
2023/12/06	R213	02/05/2024	10.30 Put	Bond Future	2850.2200	2.8502	2767.9900	2.7680	2.885	0.0000	0.0000
2023/12/06	R213	02/05/2024	10.28 Call	Bond Future	1367.6200	1.3676	1411.6600	1.4117	3.220	0.0000	0.0000
2023/12/06	R213	02/05/2024	10.28 Put	Bond Future	2902.2700	2.9023	2819.2300	2.8192	2.861	0.0000	0.0000
2023/12/06	R213	01/08/2024		Bond Future	10.7183	85.8000	10.6866	85.9305	0.296	0.0000	0.0000
2023/12/06	R213	01/08/2024	10.87 Call	Bond Future	2922.9900	2.9230	2990.2900	2.9903	2.302	0.0000	0.0000
2023/12/06	R213	01/08/2024	10.87 Put	Bond Future	2301.8700	2.3019	2238.6700	2.2387	2.746	0.0000	0.0000
2023/12/06	R213	01/08/2024	10.88 Call	Bond Future	2946.5400	2.9465	3014.1500	3.0142	2.295	0.0000	0.0000
2023/12/06	R213	01/08/2024	10.88 Put	Bond Future	2284.6800	2.2847	2221.7900	2.2218	2.753	0.0000	0.0000
2023/12/06	R213	01/08/2024	10.86 Call	Bond Future	2899.5200	2.8995	2966.5000	2.9665	2.310	0.0000	0.0000
2023/12/06	R213	01/08/2024	10.86 Put	Bond Future	2319.1700	2.3192	2255.6500	2.2557	2.739	0.0000	0.0000
2023/12/06	R213	07/11/2024		Bond Future	10.8261	84.2403	10.7924	84.3748	0.311	0.0000	0.0000
2023/12/06	R213	07/11/2024	11.22 Call	Bond Future	3717.2400	3.7172	3794.5500	3.7946	2.080	0.0000	0.0000
2023/12/06	R213	07/11/2024	11.22 Put	Bond Future	2165.2100	2.1652	2108.0200	2.1080	2.641	0.0000	0.0000
2023/12/06	R213	07/11/2024	11.23 Call	Bond Future	3741.9100	3.7419	3819.4900	3.8195	2.073	0.0000	0.0000
2023/12/06	R213	07/11/2024	11.23 Put	Bond Future	2150.9500	2.1510	2094.0300	2.0940	2.646	0.0000	0.0000
2023/12/06	R213	07/11/2024	11.21 Call	Bond Future	3692.3200	3.6923	3769.3500	3.7694	2.086	0.0000	0.0000
2023/12/06	R213	07/11/2024	11.21 Put	Bond Future	2179.2500	2.1793	2121.7800	2.1218	2.637	0.0000	0.0000
2023/12/06	R213	06/02/2025		Bond Future	10.9552	86.0028	10.9194	86.1413	0.327	0.0000	0.0000
2023/12/06	R213	06/02/2025	11.35 Call	Bond Future	3913.0200	3.9130	3992.2700	3.9923	2.025	0.0000	0.0000
2023/12/06	R213	06/02/2025	11.35 Put	Bond Future	2406.8200	2.4068	2347.6200	2.3476	2.460	0.0000	0.0000
2023/12/06	R214	01/02/2024	12.15 Call	Bond Future	1484.1300	1.4841	1430.6900	1.4307	3.601	0.0000	0.0000
2023/12/06	R214	01/02/2024	12.15 Put	Bond Future	1626.2500	1.6263	1653.8500	1.6539	1.697	0.0000	0.0000
2023/12/06	R214	01/02/2024	12.16 Call	Bond Future	1508.9000	1.5089	1455.0500	1.4551	3.569	0.0000	0.0000
2023/12/06	R214	01/02/2024	12.16 Put	Bond Future	1602.8900	1.6029	1630.0800	1.6301	1.696	0.0000	0.0000
2023/12/06	R214	01/02/2024	12.14 Call	Bond Future	1459.6700	1.4597	1406.6600	1.4067	3.632	0.0000	0.0000
2023/12/06	R214	01/02/2024	12.14 Put	Bond Future	1649.9700	1.6500	1678.0000	1.6780	1.699	0.0000	0.0000
2023/12/06	R214	01/02/2024		Bond Future	12.1796	62.4166	12.1965	62.3355	0.139	0.0000	0.0000
2023/12/06	R214	02/05/2024		Bond Future	12.2751	60.4902	12.2926	60.4074	0.142	0.0000	0.0000
2023/12/06	R214	02/05/2024	11.47 Call	Bond Future	889.5300	0.8895	861.4400	0.8614	3.158	0.0000	0.0000
2023/12/06	R214	02/05/2024	11.47 Put	Bond Future	4903.3000	4.9033	4958.0100	4.9580	1.116	0.0000	0.0000
2023/12/06	R214	02/05/2024	11.48 Call	Bond Future	903.4600	0.9035	875.0800	0.8751	3.141	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	
2023/12/06	R214	02/05/2024	11.48 Put	Bond Future	4864.8500	4.8649	4919.2700	4.9193	1.119	0.0000	0.0000
2023/12/06	R214	02/05/2024	11.46 Call	Bond Future	875.7500	0.8758	847.9400	0.8479	3.176	0.0000	0.0000
2023/12/06	R214	02/05/2024	11.46 Put	Bond Future	4941.9600	4.9420	4996.9500	4.9970	1.113	0.0000	0.0000
2023/12/06	R214	02/05/2024	13.52 Call	Bond Future	6269.6600	6.2697	6196.3900	6.1964	1.169	0.0000	0.0000
2023/12/06	R214	02/05/2024	13.52 Put	Bond Future	799.0300	0.7990	808.5600	0.8086	1.193	0.0000	0.0000
2023/12/06	R214	02/05/2024	12.87 Call	Bond Future	4170.5400	4.1705	4106.2500	4.1063	1.542	0.0000	0.0000
2023/12/06	R214	02/05/2024	12.87 Put	Bond Future	1452.3500	1.4524	1470.8600	1.4709	1.274	0.0000	0.0000
2023/12/06	R214	02/05/2024	12.12 Put	Bond Future	2846.9900	2.8470	2882.7400	2.8827	1.256	0.0000	0.0000
2023/12/06	R214	02/05/2024	12.12 Call	Bond Future	2104.7300	2.1047	2057.6800	2.0577	2.235	0.0000	0.0000
2023/12/06	R214	02/05/2024	12.14 Put	Bond Future	2797.5600	2.7976	2832.7600	2.8328	1.258	0.0000	0.0000
2023/12/06	R214	02/05/2024	12.14 Call	Bond Future	2151.8100	2.1518	2104.2100	2.1042	2.212	0.0000	0.0000
2023/12/06	R214	01/08/2024	12.17 Call	Bond Future	2663.3700	2.6634	2617.0800	2.6171	1.738	0.0000	0.0000
2023/12/06	R214	01/08/2024	12.17 Put	Bond Future	3637.0100	3.6370	3674.8800	3.6749	1.041	0.0000	0.0000
2023/12/06	R214	01/08/2024	12.18 Call	Bond Future	2686.6400	2.6866	2640.1300	2.6401	1.731	0.0000	0.0000
2023/12/06	R214	01/08/2024	12.18 Put	Bond Future	3612.3400	3.6123	3649.9900	3.6500	1.042	0.0000	0.0000
2023/12/06	R214	01/08/2024	12.16 Call	Bond Future	2640.4000	2.6404	2594.3200	2.5943	1.745	0.0000	0.0000
2023/12/06	R214	01/08/2024	12.16 Put	Bond Future	3662.0400	3.6620	3700.1200	3.7001	1.040	0.0000	0.0000
2023/12/06	R214	01/08/2024		Bond Future	12.3755	61.8162	12.3935	61.7320	0.146	0.0000	0.0000
2023/12/06	R214	07/11/2024		Bond Future	12.4977	59.9508	12.5162	59.8653	0.149	0.0000	0.0000
2023/12/06	R214	07/11/2024	12.61 Call	Bond Future	3900.9500	3.9010	3848.5000	3.8485	1.345	0.0000	0.0000
2023/12/06	R214	07/11/2024	12.61 Put	Bond Future	3386.8500	3.3869	3419.8600	3.4199	0.975	0.0000	0.0000
2023/12/06	R214	07/11/2024	12.62 Call	Bond Future	3926.3000	3.9263	3873.6800	3.8737	1.340	0.0000	0.0000
2023/12/06	R214	07/11/2024	12.62 Put	Bond Future	3366.7700	3.3668	3399.6100	3.3996	0.975	0.0000	0.0000
2023/12/06	R214	07/11/2024	12.60 Call	Bond Future	3875.6500	3.8757	3823.3800	3.8234	1.349	0.0000	0.0000
2023/12/06	R214	07/11/2024	12.60 Put	Bond Future	3407.0200	3.4070	3440.2100	3.4402	0.974	0.0000	0.0000
2023/12/06	R214	06/02/2025		Bond Future	12.6295	61.2038	12.6485	61.1175	0.151	0.0000	0.0000
2023/12/06	R214	06/02/2025	12.71 Call	Bond Future	4160.3200	4.1603	4108.6100	4.1086	1.243	0.0000	0.0000
2023/12/06	R214	06/02/2025	12.71 Put	Bond Future	3797.1200	3.7971	3831.7700	3.8318	0.913	0.0000	0.0000
2023/12/06	R248	01/02/2024	11.50 Put	Bond Future	5237.8100	5.2378	5390.7500	5.3908	2.920	0.0000	0.0000
2023/12/06	R248	01/02/2024	11.50 Call	Bond Future	312.7200	0.3127	278.7200	0.2787	10.872	0.0000	0.0000
2023/12/06	R248	01/02/2024	12.30 Put	Bond Future	1892.4600	1.8925	1968.4400	1.9684	4.015	0.0000	0.0000
2023/12/06	R248	01/02/2024	12.30 Call	Bond Future	1906.5600	1.9066	1795.6000	1.7956	5.820	0.0000	0.0000
2023/12/06	R248	01/02/2024	13.37 Call	Bond Future	6147.3500	6.1474	5974.3900	5.9744	2.814	0.0000	0.0000
2023/12/06	R248	01/02/2024	13.37 Put	Bond Future	340.8600	0.3409	354.8400	0.3548	4.101	0.0000	0.0000
2023/12/06	R248	01/02/2024	13.10 Call	Bond Future	4962.1900	4.9622	4797.9800	4.7980	3.309	0.0000	0.0000
2023/12/06	R248	01/02/2024	13.10 Put	Bond Future	537.6200	0.5376	560.3500	0.5604	4.228	0.0000	0.0000
2023/12/06	R248	01/02/2024	13.90 Call	Bond Future	8513.3800	8.5134	8331.3800	8.3314	2.138	0.0000	0.0000
2023/12/06	R248	01/02/2024	13.90 Put	Bond Future	136.5500	0.1366	141.4900	0.1415	3.618	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/12/06	R248	01/02/2024	12.15 Call	Bond Future	1473.6400	1.4736	1377.2900	1.3773	6.538	0.0000	0.0000
2023/12/06	R248	01/02/2024	12.15 Put	Bond Future	2343.0400	2.3430	2433.6300	2.4336	3.866	0.0000	0.0000
2023/12/06	R248	01/02/2024	12.16 Call	Bond Future	1500.6300	1.5006	1403.2800	1.4033	6.487	0.0000	0.0000
2023/12/06	R248	01/02/2024	12.16 Put	Bond Future	2310.5400	2.3105	2400.1300	2.4001	3.877	0.0000	0.0000
2023/12/06	R248	01/02/2024	12.14 Call	Bond Future	1446.9100	1.4469	1351.5700	1.3516	6.589	0.0000	0.0000
2023/12/06	R248	01/02/2024	12.14 Put	Bond Future	2375.8800	2.3759	2467.4800	2.4675	3.855	0.0000	0.0000
2023/12/06	R248	01/02/2024		Bond Future	12.2976	76.6146	12.3297	76.4277	0.261	0.0000	0.0000
2023/12/06	R248	02/05/2024		Bond Future	12.3974	73.8579	12.4307	73.6668	0.269	0.0000	0.0000
2023/12/06	R248	02/05/2024	11.47 Call	Bond Future	941.0000	0.9410	889.5100	0.8895	5.472	0.0000	0.0000
2023/12/06	R248	02/05/2024	11.47 Put	Bond Future	6637.8000	6.6378	6777.4200	6.7774	2.103	0.0000	0.0000
2023/12/06	R248	02/05/2024	11.48 Call	Bond Future	956.4000	0.9564	904.3200	0.9043	5.445	0.0000	0.0000
2023/12/06	R248	02/05/2024	11.48 Put	Bond Future	6587.6400	6.5876	6726.6700	6.7267	2.110	0.0000	0.0000
2023/12/06	R248	02/05/2024	11.46 Call	Bond Future	925.7500	0.9258	874.8500	0.8749	5.498	0.0000	0.0000
2023/12/06	R248	02/05/2024	11.46 Put	Bond Future	6688.2100	6.6882	6828.4200	6.8284	2.096	0.0000	0.0000
2023/12/06	R248	02/05/2024	11.40 Put	Bond Future	6996.1000	6.9961	7139.8000	7.1398	2.054	0.0000	0.0000
2023/12/06	R248	02/05/2024	11.40 Call	Bond Future	837.6600	0.8377	790.2500	0.7903	5.660	0.0000	0.0000
2023/12/06	R248	02/05/2024	12.40 Put	Bond Future	3105.3300	3.1053	3187.2000	3.1872	2.636	0.0000	0.0000
2023/12/06	R248	02/05/2024	12.40 Call	Bond Future	3120.2700	3.1203	3011.0300	3.0110	3.501	0.0000	0.0000
2023/12/06	R248	02/05/2024	13.16 Call	Bond Future	5768.8400	5.7688	5623.4800	5.6235	2.520	0.0000	0.0000
2023/12/06	R248	02/05/2024	13.16 Put	Bond Future	1610.4300	1.6104	1656.1800	1.6562	2.841	0.0000	0.0000
2023/12/06	R248	01/08/2024	12.31 Call	Bond Future	3298.8100	3.2988	3198.3800	3.1984	3.044	0.0000	0.0000
2023/12/06	R248	01/08/2024	12.31 Put	Bond Future	4402.5200	4.4025	4496.8300	4.4968	2.142	0.0000	0.0000
2023/12/06	R248	01/08/2024	12.32 Call	Bond Future	3327.2400	3.3272	3226.3200	3.2263	3.033	0.0000	0.0000
2023/12/06	R248	01/08/2024	12.32 Put	Bond Future	4372.8500	4.3729	4466.6700	4.4667	2.146	0.0000	0.0000
2023/12/06	R248	01/08/2024	12.30 Call	Bond Future	3270.4900	3.2705	3170.5500	3.1706	3.056	0.0000	0.0000
2023/12/06	R248	01/08/2024	12.30 Put	Bond Future	4432.3800	4.4324	4527.1800	4.5272	2.139	0.0000	0.0000
2023/12/06	R248	01/08/2024		Bond Future	12.5024	75.4769	12.5369	75.2821	0.276	0.0000	0.0000
2023/12/06	R248	07/11/2024		Bond Future	12.6296	72.7849	12.6654	72.5865	0.283	0.0000	0.0000
2023/12/06	R248	07/11/2024	12.79 Call	Bond Future	5002.9200	5.0029	4885.3600	4.8854	2.350	0.0000	0.0000
2023/12/06	R248	07/11/2024	12.79 Put	Bond Future	4120.9800	4.1210	4201.8700	4.2019	1.963	0.0000	0.0000
2023/12/06	R248	07/11/2024	12.80 Call	Bond Future	5033.9700	5.0340	4916.0400	4.9160	2.343	0.0000	0.0000
2023/12/06	R248	07/11/2024	12.80 Put	Bond Future	4097.6800	4.0977	4178.2000	4.1782	1.965	0.0000	0.0000
2023/12/06	R248	07/11/2024	12.78 Call	Bond Future	4972.2000	4.9722	4855.0200	4.8550	2.357	0.0000	0.0000
2023/12/06	R248	07/11/2024	12.78 Put	Bond Future	4144.6900	4.1447	4225.9600	4.2260	1.961	0.0000	0.0000
2023/12/06	R248	06/02/2025		Bond Future	12.7668	74.3056	12.8038	74.1040	0.290	0.0000	0.0000
2023/12/06	R248	06/02/2025	12.71 Call	Bond Future	4679.6100	4.6796	4569.4000	4.5694	2.355	0.0000	0.0000
2023/12/06	R248	06/02/2025	12.71 Put	Bond Future	4990.4300	4.9904	5081.7900	5.0818	1.831	0.0000	0.0000
2023/12/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/12/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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