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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/12/2023 TO 11/12/2023

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
2023/12/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	2025	01/02/2024		Bond Future	175.6620	175.6620	175.6370	0.014	0.0000	0.0000
2023/12/11	2025	02/05/2024		Bond Future	179.5964	179.5964	179.5710	0.014	0.0000	0.0000
2023/12/11	2025	01/08/2024		Bond Future	181.7290	181.7290	181.7033	0.014	0.0000	0.0000
2023/12/11	2025	07/11/2024		Bond Future	185.9885	185.9885	185.9629	0.014	0.0000	0.0000
2023/12/11	2029	01/02/2024		Bond Future	128.7033	128.7033	128.4604	0.189	0.0000	0.0000
2023/12/11	2029	02/05/2024		Bond Future	130.2104	130.2104	129.9624	0.190	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	
2023/12/11	2029	01/08/2024		Bond Future	133.0984	133.0984	132.8453	132.8453	0.190	0.0000	0.0000
2023/12/11	2029	07/11/2024		Bond Future	134.8065	134.8065	134.5477	134.5477	0.192	0.0000	0.0000
2023/12/11	2029	06/02/2025		Bond Future	137.6614	137.6614	137.3977	137.3977	0.192	0.0000	0.0000
2023/12/11	2029	06/02/2025	132.40 Call	Bond Future	5261.3500	5.2614	4997.6600	4.9977	5.012	0.0000	0.0000
2023/12/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.85 Call	Bond Future	7049.0800	7.0491	6691.3500	6.6914	5.075	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.85 Put	Bond Future	36.4500	0.0365	39.6400	0.0396	8.752	0.0000	0.0000
2023/12/11	2030	01/02/2024	10.00 Put	Bond Future	1302.9500	1.3030	1475.7200	1.4757	13.260	0.0000	0.0000
2023/12/11	2030	01/02/2024	10.00 Call	Bond Future	985.8200	0.9858	797.6700	0.7977	19.086	0.0000	0.0000
2023/12/11	2030	01/02/2024	9.89 Put	Bond Future	1550.6100	1.5506	1748.8800	1.7489	12.787	0.0000	0.0000
2023/12/11	2030	01/02/2024	9.89 Call	Bond Future	772.8900	0.7729	610.2400	0.6102	21.044	0.0000	0.0000
2023/12/11	2030	01/02/2024	10.39 Put	Bond Future	668.7800	0.6688	763.4800	0.7635	14.160	0.0000	0.0000
2023/12/11	2030	01/02/2024	10.39 Call	Bond Future	1961.5700	1.9616	1695.3500	1.6954	13.572	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.86 Call	Bond Future	7085.9100	7.0859	6728.0800	6.7281	5.050	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.86 Put	Bond Future	35.7100	0.0357	38.8000	0.0388	8.653	0.0000	0.0000
2023/12/11	2030	01/02/2024	10.16 Put	Bond Future	999.9500	1.0000	1137.7000	1.1377	13.776	0.0000	0.0000
2023/12/11	2030	01/02/2024	10.16 Call	Bond Future	1347.6300	1.3476	1124.4600	1.1245	16.560	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.00 Call	Bond Future	3950.4500	3.9505	3617.4400	3.6174	8.430	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.00 Put	Bond Future	210.1700	0.2102	238.0800	0.2381	13.280	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.75 Call	Bond Future	6680.6700	6.6807	6323.9800	6.3240	5.339	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.75 Put	Bond Future	44.9100	0.0449	49.1400	0.0491	9.419	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.36 Call	Bond Future	5246.3900	5.2464	4897.3300	4.8973	6.653	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.36 Put	Bond Future	100.9500	0.1010	112.8100	0.1128	11.748	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.37 Call	Bond Future	5282.9300	5.2829	4933.5800	4.9336	6.613	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.37 Put	Bond Future	98.8600	0.0989	110.4300	0.1104	11.703	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.35 Call	Bond Future	5209.8400	5.2098	4861.0700	4.8611	6.694	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.35 Put	Bond Future	103.0400	0.1030	115.1900	0.1152	11.792	0.0000	0.0000
2023/12/11	2030	01/02/2024		Bond Future	10.0761	90.9663	10.1632	90.6054	0.864	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.31 Call	Bond Future	5063.8900	5.0639	4716.4000	4.7164	6.862	0.0000	0.0000
2023/12/11	2030	01/02/2024	11.31 Put	Bond Future	111.9000	0.1119	125.3300	0.1253	12.002	0.0000	0.0000
2023/12/11	2030	01/02/2024	9.93 Put	Bond Future	1456.9000	1.4569	1645.8100	1.6458	12.967	0.0000	0.0000
2023/12/11	2030	01/02/2024	9.93 Call	Bond Future	847.0000	0.8470	674.9900	0.6750	20.308	0.0000	0.0000
2023/12/11	2030	01/02/2024	9.57 Put	Bond Future	2457.1900	2.4572	2728.0400	2.7280	11.023	0.0000	0.0000
2023/12/11	2030	01/02/2024	9.57 Call	Bond Future	322.9600	0.3230	232.8900	0.2329	27.889	0.0000	0.0000
2023/12/11	2030	01/02/2024	10.07 Put	Bond Future	1162.5900	1.1626	1319.6200	1.3196	13.507	0.0000	0.0000
2023/12/11	2030	01/02/2024	10.07 Call	Bond Future	1137.0600	1.1371	933.1700	0.9332	17.931	0.0000	0.0000
2023/12/11	2030	01/02/2024	12.10 Call	Bond Future	7965.4300	7.9654	7605.9200	7.6059	4.513	0.0000	0.0000
2023/12/11	2030	01/02/2024	12.10 Put	Bond Future	19.8500	0.0199	21.2600	0.0213	7.103	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/11	2030	02/05/2024		Bond Future	10.1377	92.9816	10.2296	92.6127	0.907	0.0000	0.0000
2023/12/11	2030	02/05/2024	9.82 Call	Bond Future	1313.5200	1.3135	1152.3700	1.1524	12.269	0.0000	0.0000
2023/12/11	2030	02/05/2024	9.82 Put	Bond Future	2603.1100	2.6031	2810.8100	2.8108	7.979	0.0000	0.0000
2023/12/11	2030	02/05/2024	9.83 Call	Bond Future	1330.6400	1.3306	1168.1700	1.1682	12.210	0.0000	0.0000
2023/12/11	2030	02/05/2024	9.83 Put	Bond Future	2579.2900	2.5793	2785.6700	2.7857	8.001	0.0000	0.0000
2023/12/11	2030	02/05/2024	9.81 Call	Bond Future	1296.7700	1.2968	1136.9200	1.1369	12.327	0.0000	0.0000
2023/12/11	2030	02/05/2024	9.81 Put	Bond Future	2627.3200	2.6273	2836.3200	2.8363	7.955	0.0000	0.0000
2023/12/11	2030	02/05/2024	10.62 Put	Bond Future	1169.9700	1.1700	1280.9600	1.2810	9.487	0.0000	0.0000
2023/12/11	2030	02/05/2024	10.62 Call	Bond Future	3085.2000	3.0852	2827.3400	2.8273	8.358	0.0000	0.0000
2023/12/11	2030	02/05/2024	11.12 Put	Bond Future	680.8900	0.6809	748.8600	0.7489	9.983	0.0000	0.0000
2023/12/11	2030	02/05/2024	11.12 Call	Bond Future	4528.8200	4.5288	4227.9400	4.2279	6.644	0.0000	0.0000
2023/12/11	2030	02/05/2024	13.15 Call	Bond Future	11212.4100	11.2124	10847.6900	10.8477	3.253	0.0000	0.0000
2023/12/11	2030	02/05/2024	13.15 Put	Bond Future	36.8400	0.0368	40.9700	0.0410	11.211	0.0000	0.0000
2023/12/11	2030	02/05/2024	9.66 Put	Bond Future	3012.0400	3.0120	3240.4000	3.2404	7.582	0.0000	0.0000
2023/12/11	2030	02/05/2024	9.66 Call	Bond Future	1064.3700	1.0644	923.8800	0.9239	13.199	0.0000	0.0000
2023/12/11	2030	02/05/2024	10.16 Put	Bond Future	1876.2300	1.8762	2039.9700	2.0400	8.727	0.0000	0.0000
2023/12/11	2030	02/05/2024	10.16 Call	Bond Future	1965.9400	1.9659	1760.8300	1.7608	10.433	0.0000	0.0000
2023/12/11	2030	02/05/2024	11.94 Call	Bond Future	7177.1500	7.1772	6835.8000	6.8358	4.756	0.0000	0.0000
2023/12/11	2030	02/05/2024	11.94 Put	Bond Future	271.6800	0.2717	299.1800	0.2992	10.122	0.0000	0.0000
2023/12/11	2030	02/05/2024	12.38 Call	Bond Future	8631.8300	8.6318	8277.8800	8.2779	4.101	0.0000	0.0000
2023/12/11	2030	02/05/2024	12.38 Put	Bond Future	141.1200	0.1411	156.0200	0.1560	10.558	0.0000	0.0000
2023/12/11	2030	02/05/2024	10.82 Put	Bond Future	944.8300	0.9448	1036.7100	1.0367	9.725	0.0000	0.0000
2023/12/11	2030	02/05/2024	10.82 Call	Bond Future	3639.5000	3.6395	3362.5300	3.3625	7.610	0.0000	0.0000
2023/12/11	2030	01/08/2024	10.38 Call	Bond Future	2693.0700	2.6931	2473.1500	2.4732	8.166	0.0000	0.0000
2023/12/11	2030	01/08/2024	10.38 Put	Bond Future	2039.2100	2.0392	2195.9400	2.1959	7.686	0.0000	0.0000
2023/12/11	2030	01/08/2024	10.39 Call	Bond Future	2715.5900	2.7156	2494.6900	2.4947	8.135	0.0000	0.0000
2023/12/11	2030	01/08/2024	10.39 Put	Bond Future	2023.2500	2.0233	2179.0000	2.1790	7.698	0.0000	0.0000
2023/12/11	2030	01/08/2024	10.37 Call	Bond Future	2670.9400	2.6709	2452.0000	2.4520	8.197	0.0000	0.0000
2023/12/11	2030	01/08/2024	10.37 Put	Bond Future	2055.5700	2.0556	2213.2800	2.2133	7.672	0.0000	0.0000
2023/12/11	2030	01/08/2024		Bond Future	10.2109	91.0161	10.3081	90.6395	0.952	0.0000	0.0000
2023/12/11	2030	07/11/2024		Bond Future	10.3013	93.1239	10.4047	92.7389	1.004	0.0000	0.0000
2023/12/11	2030	07/11/2024	10.75 Call	Bond Future	3634.0300	3.6340	3391.3100	3.3913	6.679	0.0000	0.0000
2023/12/11	2030	07/11/2024	10.75 Put	Bond Future	1977.5200	1.9775	2119.8200	2.1198	7.196	0.0000	0.0000
2023/12/11	2030	07/11/2024	10.76 Call	Bond Future	3657.6600	3.6577	3414.1700	3.4142	6.657	0.0000	0.0000
2023/12/11	2030	07/11/2024	10.76 Put	Bond Future	1964.6700	1.9647	2106.2000	2.1062	7.204	0.0000	0.0000
2023/12/11	2030	07/11/2024	10.74 Call	Bond Future	3610.4400	3.6104	3368.5000	3.3685	6.701	0.0000	0.0000
2023/12/11	2030	07/11/2024	10.74 Put	Bond Future	1990.4400	1.9904	2133.5200	2.1335	7.188	0.0000	0.0000
2023/12/11	2030	06/02/2025		Bond Future	10.4116	91.0619	10.5214	90.6693	1.055	0.0000	0.0000
2023/12/11	2030	06/02/2025	10.68 Call	Bond Future	3446.1900	3.4462	3217.1300	3.2171	6.647	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	
2023/12/11	2030	06/02/2025	10.68 Put	Bond Future	2490.3700	2.4904	2653.9200	2.6539	6.567	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.90 Put	Bond Future	1366.7900	1.3668	1564.1100	1.5641	14.437	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.90 Call	Bond Future	1259.2700	1.2593	1018.7600	1.0188	19.099	0.0000	0.0000
2023/12/11	2032	01/02/2024	12.00 Call	Bond Future	5165.2100	5.1652	4752.7000	4.7527	7.986	0.0000	0.0000
2023/12/11	2032	01/02/2024	12.00 Put	Bond Future	184.7800	0.1848	210.1000	0.2101	13.703	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.55 Call	Bond Future	3381.8300	3.3818	3009.3300	3.0093	11.015	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.55 Put	Bond Future	433.9500	0.4340	499.2800	0.4993	15.055	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.33 Call	Bond Future	2579.5500	2.5796	2240.6300	2.2406	13.139	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.33 Put	Bond Future	649.7100	0.6497	748.6200	0.7486	15.224	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.35 Call	Bond Future	2649.6600	2.6497	2307.2400	2.3072	12.923	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.35 Put	Bond Future	626.6000	0.6266	722.0100	0.7220	15.227	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.59 Put	Bond Future	2214.6200	2.2146	2500.8700	2.5009	12.925	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.59 Call	Bond Future	598.2300	0.5982	446.6500	0.4467	25.338	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.09 Put	Bond Future	992.6800	0.9927	1141.3600	1.1414	14.978	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.09 Call	Bond Future	1793.2400	1.7932	1504.0900	1.5041	16.124	0.0000	0.0000
2023/12/11	2032	01/02/2024	12.73 Call	Bond Future	8183.9400	8.1839	7750.2800	7.7503	5.299	0.0000	0.0000
2023/12/11	2032	01/02/2024	12.73 Put	Bond Future	43.2600	0.0433	47.4300	0.0474	9.639	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.78 Put	Bond Future	1657.7100	1.6577	1888.8600	1.8889	13.944	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.78 Call	Bond Future	970.1500	0.9702	763.4700	0.7635	21.304	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.75 Call	Bond Future	4157.2000	4.1572	3762.8800	3.7629	9.485	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.75 Put	Bond Future	297.8000	0.2978	341.3100	0.3413	14.610	0.0000	0.0000
2023/12/11	2032	01/02/2024	12.50 Call	Bond Future	7231.1600	7.2312	6800.9400	6.8009	5.950	0.0000	0.0000
2023/12/11	2032	01/02/2024	12.50 Put	Bond Future	68.3500	0.0684	75.9600	0.0760	11.134	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.84 Call	Bond Future	4516.2000	4.5162	4114.3200	4.1143	8.899	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.84 Put	Bond Future	250.9000	0.2509	286.8500	0.2869	14.328	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.85 Call	Bond Future	4556.4300	4.5564	4153.7800	4.1538	8.837	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.85 Put	Bond Future	246.1900	0.2462	281.3700	0.2814	14.290	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.83 Call	Bond Future	4476.1100	4.4761	4075.0000	4.0750	8.961	0.0000	0.0000
2023/12/11	2032	01/02/2024	11.83 Put	Bond Future	255.7800	0.2558	292.5000	0.2925	14.356	0.0000	0.0000
2023/12/11	2032	01/02/2024		Bond Future	10.9224	88.7049	11.0138	88.2670	0.837	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.01 Put	Bond Future	4600.7400	4.6007	5010.4500	5.0105	8.905	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.01 Call	Bond Future	67.8400	0.0678	39.7200	0.0397	41.450	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.76 Put	Bond Future	1710.6600	1.7107	1947.5900	1.9476	13.850	0.0000	0.0000
2023/12/11	2032	01/02/2024	10.76 Call	Bond Future	925.9400	0.9259	725.0400	0.7250	21.697	0.0000	0.0000
2023/12/11	2032	01/02/2024	12.62 Call	Bond Future	7728.8400	7.7288	7296.6000	7.2966	5.593	0.0000	0.0000
2023/12/11	2032	01/02/2024	12.62 Put	Bond Future	53.8200	0.0538	59.4100	0.0594	10.386	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.54 Put	Bond Future	3582.5600	3.5826	3853.8700	3.8539	7.573	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.55 Call	Bond Future	1365.7500	1.3658	1188.0800	1.1881	13.009	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	
2023/12/11	2032	02/05/2024	10.55 Put	Bond Future	3551.8900	3.5519	3821.6800	3.8217	7.596	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.56 Call	Bond Future	1383.7400	1.3837	1204.5500	1.2046	12.950	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.56 Put	Bond Future	3521.4100	3.5214	3789.6800	3.7897	7.618	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.54 Call	Bond Future	1347.9000	1.3479	1171.7500	1.1718	13.068	0.0000	0.0000
2023/12/11	2032	02/05/2024		Bond Future	11.0082	86.5079	11.1038	86.0604	0.869	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.59 Put	Bond Future	3431.2400	3.4312	3694.9200	3.6949	7.685	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.59 Call	Bond Future	1438.8000	1.4388	1255.0200	1.2550	12.773	0.0000	0.0000
2023/12/11	2032	02/05/2024	11.09 Put	Bond Future	2176.0100	2.1760	2364.5100	2.3645	8.663	0.0000	0.0000
2023/12/11	2032	02/05/2024	11.09 Call	Bond Future	2558.9200	2.5589	2299.9600	2.3000	10.120	0.0000	0.0000
2023/12/11	2032	02/05/2024	13.18 Call	Bond Future	9694.9000	9.6949	9271.4500	9.2715	4.368	0.0000	0.0000
2023/12/11	2032	02/05/2024	13.18 Put	Bond Future	242.8500	0.2429	266.8600	0.2669	9.887	0.0000	0.0000
2023/12/11	2032	02/05/2024	13.35 Call	Bond Future	10322.6800	10.3227	9894.3000	9.8943	4.150	0.0000	0.0000
2023/12/11	2032	02/05/2024	13.35 Put	Bond Future	189.6900	0.1897	208.7700	0.2088	10.059	0.0000	0.0000
2023/12/11	2032	02/05/2024	11.35 Put	Bond Future	1694.8900	1.6949	1848.2000	1.8482	9.045	0.0000	0.0000
2023/12/11	2032	02/05/2024	11.35 Call	Bond Future	3280.0600	3.2801	2985.9100	2.9859	8.968	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.65 Put	Bond Future	3255.5200	3.2555	3510.0300	3.5100	7.818	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.65 Call	Bond Future	1552.6000	1.5526	1359.6500	1.3597	12.428	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.36 Put	Bond Future	4172.3700	4.1724	4470.2600	4.4703	7.140	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.36 Call	Bond Future	1058.5600	1.0586	908.9900	0.9090	14.130	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.86 Put	Bond Future	2695.6900	2.6957	2918.0900	2.9181	8.250	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.86 Call	Bond Future	1996.4100	1.9964	1771.3500	1.7714	11.273	0.0000	0.0000
2023/12/11	2032	02/05/2024	12.90 Call	Bond Future	8659.9100	8.6599	8246.2200	8.2462	4.777	0.0000	0.0000
2023/12/11	2032	02/05/2024	12.90 Put	Bond Future	347.1500	0.3472	380.9200	0.3809	9.728	0.0000	0.0000
2023/12/11	2032	02/05/2024	11.81 Call	Bond Future	4732.5900	4.7326	4387.2100	4.3872	7.298	0.0000	0.0000
2023/12/11	2032	02/05/2024	11.81 Put	Bond Future	1073.7400	1.0737	1175.8200	1.1758	9.507	0.0000	0.0000
2023/12/11	2032	02/05/2024	11.21 Call	Bond Future	2880.6900	2.8807	2605.0000	2.6050	9.570	0.0000	0.0000
2023/12/11	2032	02/05/2024	11.21 Put	Bond Future	1940.1400	1.9401	2111.9100	2.1119	8.853	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.57 Put	Bond Future	3491.3100	3.4913	3758.0400	3.7580	7.640	0.0000	0.0000
2023/12/11	2032	02/05/2024	10.57 Call	Bond Future	1402.0900	1.4021	1221.3600	1.2214	12.890	0.0000	0.0000
2023/12/11	2032	01/08/2024	11.14 Call	Bond Future	3033.0200	3.0330	2779.7300	2.7797	8.351	0.0000	0.0000
2023/12/11	2032	01/08/2024	11.14 Put	Bond Future	2866.2100	2.8662	3069.9900	3.0700	7.110	0.0000	0.0000
2023/12/11	2032	01/08/2024	11.15 Call	Bond Future	3058.1200	3.0581	2803.6800	2.8037	8.320	0.0000	0.0000
2023/12/11	2032	01/08/2024	11.15 Put	Bond Future	2845.6300	2.8456	3048.2600	3.0483	7.121	0.0000	0.0000
2023/12/11	2032	01/08/2024	11.13 Call	Bond Future	3008.0200	3.0080	2755.8800	2.7559	8.382	0.0000	0.0000
2023/12/11	2032	01/08/2024	11.13 Put	Bond Future	2886.9200	2.8869	3091.8500	3.0919	7.099	0.0000	0.0000
2023/12/11	2032	01/08/2024		Bond Future	11.1035	88.4055	11.2037	87.9484	0.902	0.0000	0.0000
2023/12/11	2032	07/11/2024	11.48 Call	Bond Future	3707.9000	3.7079	3430.7000	3.4307	7.476	0.0000	0.0000
2023/12/11	2032	07/11/2024	11.48 Put	Bond Future	2581.5700	2.5816	2771.6400	2.7716	7.363	0.0000	0.0000
2023/12/11	2032	07/11/2024	11.49 Call	Bond Future	3734.4600	3.7345	3456.2300	3.4562	7.450	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	
2023/12/11	2032	07/11/2024	11.49 Put	Bond Future	2564.3800	2.5644	2753.4200	2.7534	7.372	0.0000	0.0000
2023/12/11	2032	07/11/2024	11.47 Call	Bond Future	3681.7400	3.6817	3405.5700	3.4056	7.501	0.0000	0.0000
2023/12/11	2032	07/11/2024	11.47 Put	Bond Future	2599.2000	2.5992	2790.3000	2.7903	7.352	0.0000	0.0000
2023/12/11	2032	07/11/2024	13.36 Call	Bond Future	9570.1700	9.5702	9162.6600	9.1627	4.258	0.0000	0.0000
2023/12/11	2032	07/11/2024	13.36 Put	Bond Future	708.8900	0.7089	768.6500	0.7687	8.430	0.0000	0.0000
2023/12/11	2032	07/11/2024	11.64 Put	Bond Future	2319.4100	2.3194	2493.4400	2.4934	7.503	0.0000	0.0000
2023/12/11	2032	07/11/2024	11.64 Call	Bond Future	4142.3600	4.1424	3849.1200	3.8491	7.079	0.0000	0.0000
2023/12/11	2032	07/11/2024		Bond Future	11.2249	86.2867	11.3302	85.8194	0.938	0.0000	0.0000
2023/12/11	2032	06/02/2025		Bond Future	11.3596	88.0897	11.4701	87.6130	0.973	0.0000	0.0000
2023/12/11	2032	06/02/2025	11.72 Call	Bond Future	4306.5700	4.3066	4018.3900	4.0184	6.692	0.0000	0.0000
2023/12/11	2032	06/02/2025	11.72 Put	Bond Future	2764.7200	2.7647	2953.2300	2.9532	6.818	0.0000	0.0000
2023/12/11	2033	01/02/2024		Bond Future	121.9392	121.9392	121.8515	121.8515	0.072	0.0000	0.0000
2023/12/11	2033	02/05/2024		Bond Future	123.1986	123.1986	123.1091	123.1091	0.073	0.0000	0.0000
2023/12/11	2033	01/08/2024		Bond Future	125.9312	125.9312	125.8401	125.8401	0.072	0.0000	0.0000
2023/12/11	2033	07/11/2024		Bond Future	127.3734	127.3734	127.2803	127.2803	0.073	0.0000	0.0000
2023/12/11	2033	06/02/2025		Bond Future	130.0709	130.0709	129.9765	129.9765	0.073	0.0000	0.0000
2023/12/11	2033	06/02/2025	124.94 Call	Bond Future	5130.9300	5.1309	5036.4800	5.0365	1.841	0.0000	0.0000
2023/12/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	2037	01/02/2024	13.93 Call	Bond Future	9021.0700	9.0211	8386.2900	8.3863	7.037	0.0000	0.0000
2023/12/11	2037	01/02/2024	13.93 Put	Bond Future	58.4600	0.0585	68.8600	0.0689	17.790	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.93 Call	Bond Future	4700.8900	4.7009	4136.9600	4.1370	11.996	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.93 Put	Bond Future	407.9200	0.4079	489.1700	0.4892	19.918	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.09 Put	Bond Future	1677.1800	1.6772	1967.5600	1.9676	17.314	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.09 Call	Bond Future	1669.3300	1.6693	1314.5300	1.3145	21.254	0.0000	0.0000
2023/12/11	2037	01/02/2024		Bond Future	12.0915	76.9023	12.2130	76.2571	1.005	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.32 Call	Bond Future	2376.9800	2.3770	1947.9400	1.9479	18.050	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.32 Put	Bond Future	1170.6900	1.1707	1386.8300	1.3868	18.463	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.33 Call	Bond Future	2410.3300	2.4103	1978.3200	1.9783	17.923	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.33 Put	Bond Future	1151.8900	1.1519	1365.0600	1.3651	18.506	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.31 Call	Bond Future	2343.7200	2.3437	1917.6800	1.9177	18.178	0.0000	0.0000
2023/12/11	2037	01/02/2024	12.31 Put	Bond Future	1189.6300	1.1896	1408.7700	1.4088	18.421	0.0000	0.0000
2023/12/11	2037	02/05/2024		Bond Future	12.2026	78.6059	12.3289	77.9465	1.035	0.0000	0.0000
2023/12/11	2037	02/05/2024	11.44 Call	Bond Future	1068.4800	1.0685	875.0200	0.8750	18.106	0.0000	0.0000
2023/12/11	2037	02/05/2024	11.44 Put	Bond Future	5232.1700	5.2322	5698.1100	5.6981	8.905	0.0000	0.0000
2023/12/11	2037	02/05/2024	11.45 Call	Bond Future	1084.5100	1.0845	889.0000	0.8890	18.027	0.0000	0.0000
2023/12/11	2037	02/05/2024	11.45 Put	Bond Future	5191.5000	5.1915	5655.3900	5.6554	8.936	0.0000	0.0000
2023/12/11	2037	02/05/2024	11.43 Call	Bond Future	1052.6100	1.0526	861.2000	0.8612	18.184	0.0000	0.0000
2023/12/11	2037	02/05/2024	11.43 Put	Bond Future	5273.0500	5.2731	5741.0400	5.7410	8.875	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	
2023/12/11	2037	01/08/2024		Bond Future	12.3247	76.0745	12.4562	75.4008	1.066	0.0000	0.0000
2023/12/11	2037	01/08/2024	12.10 Call	Bond Future	2863.0800	2.8631	2537.5100	2.5375	11.371	0.0000	0.0000
2023/12/11	2037	01/08/2024	12.10 Put	Bond Future	4035.3100	4.0353	4383.3800	4.3834	8.626	0.0000	0.0000
2023/12/11	2037	01/08/2024	12.11 Call	Bond Future	2888.4000	2.8884	2561.1100	2.5611	11.331	0.0000	0.0000
2023/12/11	2037	01/08/2024	12.11 Put	Bond Future	4007.9100	4.0079	4354.2600	4.3543	8.642	0.0000	0.0000
2023/12/11	2037	01/08/2024	12.09 Call	Bond Future	2837.8700	2.8379	2514.0200	2.5140	11.412	0.0000	0.0000
2023/12/11	2037	01/08/2024	12.09 Put	Bond Future	4062.8700	4.0629	4412.6600	4.4127	8.609	0.0000	0.0000
2023/12/11	2037	01/08/2024	13.82 Call	Bond Future	8396.8900	8.3969	7849.2700	7.8493	6.522	0.0000	0.0000
2023/12/11	2037	01/08/2024	13.82 Put	Bond Future	1220.8900	1.2209	1346.9100	1.3469	10.322	0.0000	0.0000
2023/12/11	2037	01/08/2024	13.17 Call	Bond Future	6108.5500	6.1086	5625.2500	5.6253	7.912	0.0000	0.0000
2023/12/11	2037	01/08/2024	13.17 Put	Bond Future	1923.9900	1.9240	2114.3300	2.1143	9.893	0.0000	0.0000
2023/12/11	2037	07/11/2024		Bond Future	12.4624	77.8351	12.5994	77.1462	1.100	0.0000	0.0000
2023/12/11	2037	07/11/2024	12.58 Call	Bond Future	4416.8600	4.4169	4029.2000	4.0292	8.777	0.0000	0.0000
2023/12/11	2037	07/11/2024	12.58 Put	Bond Future	3825.0000	3.8250	4126.2800	4.1263	7.877	0.0000	0.0000
2023/12/11	2037	07/11/2024	12.59 Call	Bond Future	4445.2700	4.4453	4056.2600	4.0563	8.751	0.0000	0.0000
2023/12/11	2037	07/11/2024	12.59 Put	Bond Future	3803.4000	3.8034	4103.3300	4.1033	7.886	0.0000	0.0000
2023/12/11	2037	07/11/2024	12.57 Call	Bond Future	4388.5300	4.3885	4002.2100	4.0022	8.803	0.0000	0.0000
2023/12/11	2037	07/11/2024	12.57 Put	Bond Future	3846.7200	3.8467	4149.3400	4.1493	7.867	0.0000	0.0000
2023/12/11	2037	06/02/2025		Bond Future	12.6096	75.2013	12.7523	74.4982	1.132	0.0000	0.0000
2023/12/11	2037	06/02/2025	12.76 Call	Bond Future	4785.2700	4.7853	4387.7800	4.3878	8.307	0.0000	0.0000
2023/12/11	2037	06/02/2025	12.76 Put	Bond Future	4044.6800	4.0447	4350.2300	4.3502	7.554	0.0000	0.0000
2023/12/11	2038	01/02/2024		Bond Future	130.7187	130.7187	129.9813	129.9813	0.564	0.0000	0.0000
2023/12/11	2038	02/05/2024		Bond Future	133.6465	133.6465	132.8927	132.8927	0.564	0.0000	0.0000
2023/12/11	2038	01/08/2024		Bond Future	134.5284	134.5284	133.7578	133.7578	0.573	0.0000	0.0000
2023/12/11	2038	07/11/2024		Bond Future	137.6806	137.6806	136.8926	136.8926	0.572	0.0000	0.0000
2023/12/11	2038	06/02/2025		Bond Future	138.4631	138.4631	137.6586	137.6586	0.581	0.0000	0.0000
2023/12/11	2038	06/02/2025	135.23 Call	Bond Future	3233.0600	3.2331	2428.6000	2.4286	24.882	0.0000	0.0000
2023/12/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.30 Put	Bond Future	2057.1700	2.0572	2342.3200	2.3423	13.861	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.30 Call	Bond Future	1524.8700	1.5249	1218.7300	1.2187	20.076	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.90 Put	Bond Future	806.4200	0.8064	931.2500	0.9313	15.480	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.90 Call	Bond Future	3559.6000	3.5596	3093.1400	3.0931	13.104	0.0000	0.0000
2023/12/11	2040	01/02/2024	13.90 Call	Bond Future	7890.9000	7.8909	7318.3100	7.3183	7.256	0.0000	0.0000
2023/12/11	2040	01/02/2024	13.90 Put	Bond Future	133.7500	0.1338	152.4500	0.1525	13.981	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.34 Call	Bond Future	1635.4100	1.6354	1316.5200	1.3165	19.499	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.34 Put	Bond Future	1941.6000	1.9416	2214.0000	2.2140	14.030	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.35 Call	Bond Future	1663.6900	1.6637	1341.6400	1.3416	19.358	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.35 Put	Bond Future	1913.5100	1.9135	2182.7500	2.1828	14.070	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	
2023/12/11	2040	01/02/2024	12.33 Call	Bond Future	1607.3900	1.6074	1291.6700	1.2917	19.642	0.0000	0.0000
2023/12/11	2040	01/02/2024	12.33 Put	Bond Future	1970.0100	1.9700	2245.5800	2.2456	13.988	0.0000	0.0000
2023/12/11	2040	01/02/2024		Bond Future	12.3945	76.7638	12.5006	76.1725	0.856	0.0000	0.0000
2023/12/11	2040	02/05/2024		Bond Future	12.5101	78.4644	12.6204	77.8600	0.881	0.0000	0.0000
2023/12/11	2040	02/05/2024	11.61 Call	Bond Future	941.2800	0.9413	782.2000	0.7822	16.900	0.0000	0.0000
2023/12/11	2040	02/05/2024	11.61 Put	Bond Future	6170.8100	6.1708	6616.0600	6.6161	7.215	0.0000	0.0000
2023/12/11	2040	02/05/2024	11.62 Call	Bond Future	956.1500	0.9562	795.2600	0.7953	16.827	0.0000	0.0000
2023/12/11	2040	02/05/2024	11.62 Put	Bond Future	6124.5700	6.1246	6568.0100	6.5680	7.240	0.0000	0.0000
2023/12/11	2040	02/05/2024	11.60 Call	Bond Future	926.4100	0.9264	769.1400	0.7691	16.976	0.0000	0.0000
2023/12/11	2040	02/05/2024	11.60 Put	Bond Future	6217.1300	6.2171	6664.1900	6.6642	7.191	0.0000	0.0000
2023/12/11	2040	01/08/2024		Bond Future	12.6367	75.6795	12.7514	75.0621	0.907	0.0000	0.0000
2023/12/11	2040	01/08/2024	12.33 Call	Bond Future	2863.9700	2.8640	2572.0600	2.5721	10.192	0.0000	0.0000
2023/12/11	2040	01/08/2024	12.33 Put	Bond Future	4555.2700	4.5553	4880.7100	4.8807	7.144	0.0000	0.0000
2023/12/11	2040	01/08/2024	12.34 Call	Bond Future	2889.7800	2.8898	2596.2900	2.5963	10.156	0.0000	0.0000
2023/12/11	2040	01/08/2024	12.34 Put	Bond Future	4525.0200	4.5250	4848.8800	4.8489	7.157	0.0000	0.0000
2023/12/11	2040	01/08/2024	12.32 Call	Bond Future	2838.0100	2.8380	2547.6900	2.5477	10.230	0.0000	0.0000
2023/12/11	2040	01/08/2024	12.32 Put	Bond Future	4585.4400	4.5854	4912.4700	4.9125	7.132	0.0000	0.0000
2023/12/11	2040	07/11/2024		Bond Future	12.7783	77.4306	12.8978	76.7993	0.935	0.0000	0.0000
2023/12/11	2040	07/11/2024	12.85 Call	Bond Future	4547.4000	4.5474	4193.0500	4.1931	7.792	0.0000	0.0000
2023/12/11	2040	07/11/2024	12.85 Put	Bond Future	4167.5900	4.1676	4444.5600	4.4446	6.646	0.0000	0.0000
2023/12/11	2040	07/11/2024	12.86 Call	Bond Future	4576.6000	4.5766	4221.0100	4.2210	7.770	0.0000	0.0000
2023/12/11	2040	07/11/2024	12.86 Put	Bond Future	4144.0400	4.1440	4419.7700	4.4198	6.654	0.0000	0.0000
2023/12/11	2040	07/11/2024	12.84 Call	Bond Future	4518.2700	4.5183	4165.1600	4.1652	7.815	0.0000	0.0000
2023/12/11	2040	07/11/2024	12.84 Put	Bond Future	4191.2700	4.1913	4469.4800	4.4695	6.638	0.0000	0.0000
2023/12/11	2040	06/02/2025		Bond Future	12.9285	74.5372	13.0529	73.8930	0.962	0.0000	0.0000
2023/12/11	2040	06/02/2025	12.95 Call	Bond Future	4710.5000	4.7105	4356.5900	4.3566	7.513	0.0000	0.0000
2023/12/11	2040	06/02/2025	12.95 Put	Bond Future	4598.6300	4.5986	4888.9400	4.8889	6.313	0.0000	0.0000
2023/12/11	2044	01/02/2024	13.25 Call	Bond Future	4663.5800	4.6636	4151.7200	4.1517	10.976	0.0000	0.0000
2023/12/11	2044	01/02/2024	13.25 Put	Bond Future	530.5400	0.5305	611.1500	0.6112	15.194	0.0000	0.0000
2023/12/11	2044	01/02/2024	13.00 Call	Bond Future	3646.0400	3.6460	3175.7700	3.1758	12.898	0.0000	0.0000
2023/12/11	2044	01/02/2024	13.00 Put	Bond Future	806.0800	0.8061	928.2800	0.9283	15.160	0.0000	0.0000
2023/12/11	2044	01/02/2024		Bond Future	12.4775	72.9261	12.5836	72.3336	0.851	0.0000	0.0000
2023/12/11	2044	01/02/2024	12.28 Call	Bond Future	1283.3600	1.2834	1008.2800	1.0083	21.434	0.0000	0.0000
2023/12/11	2044	01/02/2024	12.28 Put	Bond Future	2407.7100	2.4077	2725.1000	2.7251	13.182	0.0000	0.0000
2023/12/11	2044	01/02/2024	12.29 Call	Bond Future	1308.0400	1.3080	1029.6900	1.0297	21.280	0.0000	0.0000
2023/12/11	2044	01/02/2024	12.29 Put	Bond Future	2374.7600	2.3748	2688.8800	2.6889	13.227	0.0000	0.0000
2023/12/11	2044	01/02/2024	12.27 Call	Bond Future	1258.8400	1.2588	987.0300	0.9870	21.592	0.0000	0.0000
2023/12/11	2044	01/02/2024	12.27 Put	Bond Future	2440.9000	2.4409	2761.5600	2.7616	13.137	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	
2023/12/11	2044	02/05/2024	11.66 Call	Bond Future	875.1400	0.8751	723.3000	0.7233	17.350	0.0000	0.0000
2023/12/11	2044	02/05/2024	11.66 Put	Bond Future	6343.8900	6.3439	6797.5900	6.7976	7.152	0.0000	0.0000
2023/12/11	2044	02/05/2024	11.67 Call	Bond Future	889.7400	0.8897	736.0700	0.7361	17.271	0.0000	0.0000
2023/12/11	2044	02/05/2024	11.67 Put	Bond Future	6296.0500	6.2961	6747.9200	6.7479	7.177	0.0000	0.0000
2023/12/11	2044	02/05/2024	11.65 Call	Bond Future	860.8300	0.8608	710.8100	0.7108	17.427	0.0000	0.0000
2023/12/11	2044	02/05/2024	11.65 Put	Bond Future	6392.1000	6.3921	6847.6200	6.8476	7.126	0.0000	0.0000
2023/12/11	2044	02/05/2024		Bond Future	12.5896	74.5416	12.6997	73.9361	0.875	0.0000	0.0000
2023/12/11	2044	01/08/2024		Bond Future	12.7119	71.7958	12.8264	71.1772	0.901	0.0000	0.0000
2023/12/11	2044	01/08/2024	12.29 Call	Bond Future	2622.4200	2.6224	2346.4200	2.3464	10.525	0.0000	0.0000
2023/12/11	2044	01/08/2024	12.29 Put	Bond Future	4981.1200	4.9811	5323.7100	5.3237	6.878	0.0000	0.0000
2023/12/11	2044	01/08/2024	12.30 Call	Bond Future	2647.1900	2.6472	2369.5900	2.3696	10.487	0.0000	0.0000
2023/12/11	2044	01/08/2024	12.30 Put	Bond Future	4948.4800	4.9485	5289.4700	5.2895	6.891	0.0000	0.0000
2023/12/11	2044	01/08/2024	12.28 Call	Bond Future	2597.5400	2.5975	2323.1500	2.3232	10.563	0.0000	0.0000
2023/12/11	2044	01/08/2024	12.28 Put	Bond Future	5013.7100	5.0137	5357.9100	5.3579	6.865	0.0000	0.0000
2023/12/11	2044	07/11/2024	12.91 Call	Bond Future	4498.6100	4.4986	4144.0000	4.1440	7.883	0.0000	0.0000
2023/12/11	2044	07/11/2024	12.91 Put	Bond Future	4168.8100	4.1688	4446.8100	4.4468	6.669	0.0000	0.0000
2023/12/11	2044	07/11/2024	12.92 Call	Bond Future	4527.8700	4.5279	4171.9900	4.1720	7.860	0.0000	0.0000
2023/12/11	2044	07/11/2024	12.92 Put	Bond Future	4145.0700	4.1451	4421.8000	4.4218	6.676	0.0000	0.0000
2023/12/11	2044	07/11/2024	12.90 Call	Bond Future	4469.7000	4.4697	4116.3400	4.1163	7.906	0.0000	0.0000
2023/12/11	2044	07/11/2024	12.90 Put	Bond Future	4192.9700	4.1930	4472.2200	4.4722	6.660	0.0000	0.0000
2023/12/11	2044	07/11/2024		Bond Future	12.8481	73.4569	12.9673	72.8243	0.928	0.0000	0.0000
2023/12/11	2044	06/02/2025		Bond Future	12.9920	70.6057	13.1161	69.9602	0.955	0.0000	0.0000
2023/12/11	2044	06/02/2025	13.02 Call	Bond Future	4806.0400	4.8060	4448.8700	4.4489	7.432	0.0000	0.0000
2023/12/11	2044	06/02/2025	13.02 Put	Bond Future	4659.4500	4.6595	4947.8300	4.9478	6.189	0.0000	0.0000
2023/12/11	2046	01/02/2024		Bond Future	114.7599	114.7599	114.2441	114.2441	0.449	0.0000	0.0000
2023/12/11	2046	02/05/2024		Bond Future	115.1688	115.1688	114.6420	114.6420	0.457	0.0000	0.0000
2023/12/11	2046	01/08/2024		Bond Future	117.7229	117.7229	117.1848	117.1848	0.457	0.0000	0.0000
2023/12/11	2046	07/11/2024		Bond Future	118.2630	118.2630	117.7121	117.7121	0.466	0.0000	0.0000
2023/12/11	2046	06/02/2025		Bond Future	120.7655	120.7655	120.2036	120.2036	0.465	0.0000	0.0000
2023/12/11	2046	06/02/2025	114.01 Call	Bond Future	6755.5400	6.7555	6193.6100	6.1936	8.318	0.0000	0.0000
2023/12/11	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	2050	01/02/2024		Bond Future	114.0824	114.0824	113.8977	113.8977	0.162	0.0000	0.0000
2023/12/11	2050	02/05/2024		Bond Future	116.6377	116.6377	116.4487	116.4487	0.162	0.0000	0.0000
2023/12/11	2050	01/08/2024		Bond Future	116.9050	116.9050	116.7123	116.7123	0.165	0.0000	0.0000
2023/12/11	2050	07/11/2024		Bond Future	119.6443	119.6443	119.4475	119.4475	0.164	0.0000	0.0000
2023/12/11	2050	06/02/2025		Bond Future	119.7998	119.7998	119.5989	119.5989	0.168	0.0000	0.0000
2023/12/11	2050	06/02/2025	115.60 Call	Bond Future	4199.8300	4.1998	3998.8800	3.9989	4.785	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
2023/12/11	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	AL37	01/02/2024		Index Future	937.3430	937.3430	934.9420	0.256	0.0000	0.0000
2023/12/11	AL37	02/05/2024		Index Future	958.1100	958.1100	955.6570	0.256	0.0000	0.0000
2023/12/11	AL37	01/08/2024		Index Future	979.1420	979.1420	976.6440	0.255	0.0000	0.0000
2023/12/11	AL37	07/11/2024		Index Future	1001.8700	1001.8700	999.3260	0.254	0.0000	0.0000
2023/12/11	AL37	06/02/2025		Index Future	1022.8940	1022.8940	1020.3100	0.253	0.0000	0.0000
2023/12/11	AL7T	01/02/2024		Index Future	1080.4990	1080.4990	1071.0100	0.878	0.0000	0.0000
2023/12/11	AL7T	02/05/2024		Index Future	1104.4380	1104.4380	1094.7400	0.878	0.0000	0.0000
2023/12/11	AL7T	01/08/2024		Index Future	1128.6810	1128.6810	1118.7800	0.877	0.0000	0.0000
2023/12/11	AL7T	07/11/2024		Index Future	1154.8800	1154.8800	1144.7640	0.876	0.0000	0.0000
2023/12/11	AL7T	06/02/2025		Index Future	1179.1160	1179.1160	1168.8010	0.875	0.0000	0.0000
2023/12/11	ALBI	01/02/2024		Index Future	941.2470	941.2470	929.9150	1.204	0.0000	0.0000
2023/12/11	ALBI	02/05/2024		Index Future	962.1000	962.1000	950.5190	1.204	0.0000	0.0000
2023/12/11	ALBI	01/08/2024		Index Future	983.2200	983.2200	971.3920	1.203	0.0000	0.0000
2023/12/11	ALBI	07/11/2024		Index Future	1006.0420	1006.0420	993.9520	1.202	0.0000	0.0000
2023/12/11	ALBI	06/02/2025		Index Future	1027.1540	1027.1540	1014.8230	1.201	0.0000	0.0000
2023/12/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/11	ES33	01/02/2024		Bond Future	12.5151	75.3641	12.6161	74.9189	0.807	0.0000	0.0000
2023/12/11	ES33	02/05/2024		Bond Future	12.6532	73.2531	12.7586	72.7979	0.833	0.0000	0.0000
2023/12/11	ES33	01/08/2024		Bond Future	12.8013	74.8769	12.9113	74.4120	0.859	0.0000	0.0000
2023/12/11	ES33	07/11/2024		Bond Future	12.9849	72.8269	13.1003	72.3514	0.888	0.0000	0.0000
2023/12/11	ES33	06/02/2025		Bond Future	13.1824	74.3640	13.3032	73.8787	0.916	0.0000	0.0000
2023/12/11	ES33	06/02/2025	13.34 Call	Bond Future	632.3700	0.6324	147.0600	0.1471	76.745	0.0000	0.0000
2023/12/11	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	ES42	01/02/2024		Bond Future	13.1308	70.5929	13.2419	70.0368	0.846	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	
2023/12/11	ES42	02/05/2024		Bond Future	13.2673	67.9115	13.3829	67.3428	0.872	0.0000	0.0000
2023/12/11	ES42	01/08/2024		Bond Future	13.4098	69.4162	13.5301	68.8352	0.897	0.0000	0.0000
2023/12/11	ES42	07/11/2024		Bond Future	13.5811	66.7724	13.7069	66.1781	0.926	0.0000	0.0000
2023/12/11	ES42	06/02/2025		Bond Future	13.7560	68.1786	13.8871	67.5720	0.953	0.0000	0.0000
2023/12/11	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	ES42	06/02/2025	13.71 Put	Bond Future	214.9100	0.2149	821.5200	0.8215	282.262	0.0000	0.0000
2023/12/11	GOVI	01/02/2024		GOVI	926.3580	926.3580	916.6800	916.6800	1.045	0.0000	0.0000
2023/12/11	GOVI	01/02/2024	879.99 Call	GOVI	463680.0000	46.3680	366900.0000	36.6900	20.872	0.0000	0.0000
2023/12/11	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	01/02/2024	880.00 Call	GOVI	463580.0000	46.3580	366800.0000	36.6800	20.877	0.0000	0.0000
2023/12/11	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	01/02/2024	879.98 Call	GOVI	463780.0000	46.3780	367000.0000	36.7000	20.868	0.0000	0.0000
2023/12/11	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	02/05/2024		GOVI	946.8810	946.8810	936.9910	936.9910	1.044	0.0000	0.0000
2023/12/11	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	02/05/2024	950.98 Put	GOVI	40990.0000	4.0990	139890.0000	13.9890	241.278	0.0000	0.0000
2023/12/11	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	02/05/2024	950.99 Put	GOVI	41090.0000	4.1090	139990.0000	13.9990	240.691	0.0000	0.0000
2023/12/11	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	02/05/2024	950.97 Put	GOVI	40890.0000	4.0890	139790.0000	13.9790	241.868	0.0000	0.0000
2023/12/11	GOVI	01/08/2024		GOVI	967.6660	967.6660	957.5670	957.5670	1.044	0.0000	0.0000
2023/12/11	GOVI	01/08/2024	943.38 Call	GOVI	242860.0000	24.2860	141870.0000	14.1870	41.584	0.0000	0.0000
2023/12/11	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	01/08/2024	943.39 Call	GOVI	242760.0000	24.2760	141770.0000	14.1770	41.601	0.0000	0.0000
2023/12/11	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	01/08/2024	943.37 Call	GOVI	242960.0000	24.2960	141970.0000	14.1970	41.567	0.0000	0.0000
2023/12/11	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	07/11/2024		GOVI	990.1280	990.1280	979.8060	979.8060	1.042	0.0000	0.0000
2023/12/11	GOVI	07/11/2024	948.79 Call	GOVI	413380.0000	41.3380	310160.0000	31.0160	24.970	0.0000	0.0000
2023/12/11	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	07/11/2024	948.80 Call	GOVI	413280.0000	41.3280	310060.0000	31.0060	24.976	0.0000	0.0000
2023/12/11	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	07/11/2024	948.78 Call	GOVI	413480.0000	41.3480	310260.0000	31.0260	24.964	0.0000	0.0000
2023/12/11	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	GOVI	06/02/2025		GOVI	1010.9060	1010.9060	1000.3800	1000.3800	1.041	0.0000	0.0000
2023/12/11	GOVI	06/02/2025	972.00 Call	GOVI	389060.0000	38.9060	283800.0000	28.3800	27.055	0.0000	0.0000
2023/12/11	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	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	
2023/12/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/11	IGOV	01/02/2024		Index Future	343.9620	343.9620	343.2720	343.2720	0.201	0.0000	0.0000
2023/12/11	IGOV	02/05/2024		Index Future	351.6660	351.6660	350.9610	350.9610	0.200	0.0000	0.0000
2023/12/11	IGOV	01/08/2024		Index Future	359.4670	359.4670	358.7500	358.7500	0.199	0.0000	0.0000
2023/12/11	IGOV	07/11/2024		Index Future	367.8970	367.8970	367.1680	367.1680	0.198	0.0000	0.0000
2023/12/11	IGOV	06/02/2025		Index Future	375.6960	375.6960	374.9550	374.9550	0.197	0.0000	0.0000
2023/12/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/11	JBAF	20/12/2023		Jibar Tradeable Future	8.3800	91.6200	8.3900	91.6100	0.119	0.0000	0.0000
2023/12/11	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3800	91.6200	0.119	0.0000	0.0000
2023/12/11	JBAF	21/02/2024		Jibar Tradeable Future	8.3400	91.6600	8.3500	91.6500	0.120	0.0000	0.0000
2023/12/11	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3400	91.6600	0.120	0.0000	0.0000
2023/12/11	JBAF	17/04/2024		Jibar Tradeable Future	8.2400	91.7600	8.2800	91.7200	0.485	0.0000	0.0000
2023/12/11	JBAF	15/05/2024		Jibar Tradeable Future	8.2000	91.8000	8.2500	91.7500	0.610	0.0000	0.0000
2023/12/11	JBAF	19/06/2024		Jibar Tradeable Future	8.0900	91.9100	8.1300	91.8700	0.494	0.0000	0.0000
2023/12/11	JBAF	18/09/2024		Jibar Tradeable Future	7.8600	92.1400	7.9100	92.0900	0.636	0.0000	0.0000
2023/12/11	JBAF	18/12/2024		Jibar Tradeable Future	7.5600	92.4400	7.6300	92.3700	0.926	0.0000	0.0000
2023/12/11	JBAF	19/03/2025		Jibar Tradeable Future	7.4200	92.5800	7.5100	92.4900	1.213	0.0000	0.0000
2023/12/11	JBAF	18/06/2025		Jibar Tradeable Future	7.3300	92.6700	7.4400	92.5600	1.501	0.0000	0.0000
2023/12/11	JBAF	17/09/2025		Jibar Tradeable Future	7.3200	92.6800	7.4100	92.5900	1.230	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	
2023/12/11	R035	01/02/2024	10.62 Put	Bond Future	6205.5000	6.2055	6657.4600	6.6575	7.283	0.0000	0.0000
2023/12/11	R035	01/02/2024	10.62 Call	Bond Future	88.7300	0.0887	55.4200	0.0554	37.541	0.0000	0.0000
2023/12/11	R035	01/02/2024	11.12 Put	Bond Future	3670.4800	3.6705	4035.8000	4.0358	9.953	0.0000	0.0000
2023/12/11	R035	01/02/2024	11.12 Call	Bond Future	444.0100	0.4440	324.0600	0.3241	27.015	0.0000	0.0000
2023/12/11	R035	01/02/2024	13.46 Call	Bond Future	8744.8800	8.7449	8265.2900	8.2653	5.484	0.0000	0.0000
2023/12/11	R035	01/02/2024	13.46 Put	Bond Future	58.5600	0.0586	64.2400	0.0642	9.699	0.0000	0.0000
2023/12/11	R035	01/02/2024		Bond Future	11.7066	86.5691	11.7975	86.0838	0.777	0.0000	0.0000
2023/12/11	R035	01/02/2024	12.19 Call	Bond Future	3255.8600	3.2559	2868.0900	2.8681	11.910	0.0000	0.0000
2023/12/11	R035	01/02/2024	12.19 Put	Bond Future	722.6900	0.7227	820.1900	0.8202	13.491	0.0000	0.0000
2023/12/11	R035	01/02/2024	12.20 Call	Bond Future	3294.2800	3.2943	2904.8100	2.9048	11.823	0.0000	0.0000
2023/12/11	R035	01/02/2024	12.20 Put	Bond Future	709.8800	0.7099	805.6800	0.8057	13.495	0.0000	0.0000
2023/12/11	R035	01/02/2024	12.18 Call	Bond Future	3217.5800	3.2176	2831.5300	2.8315	11.998	0.0000	0.0000
2023/12/11	R035	01/02/2024	12.18 Put	Bond Future	735.7000	0.7357	834.9200	0.8349	13.486	0.0000	0.0000
2023/12/11	R035	02/05/2024		Bond Future	11.8071	83.9748	11.9018	83.4789	0.802	0.0000	0.0000
2023/12/11	R035	02/05/2024	11.20 Call	Bond Future	1275.0000	1.2750	1100.5400	1.1005	13.683	0.0000	0.0000
2023/12/11	R035	02/05/2024	11.20 Put	Bond Future	4556.9700	4.5570	4878.4500	4.8785	7.055	0.0000	0.0000
2023/12/11	R035	02/05/2024	11.21 Call	Bond Future	1293.2800	1.2933	1117.1500	1.1172	13.619	0.0000	0.0000
2023/12/11	R035	02/05/2024	11.21 Put	Bond Future	4519.7400	4.5197	4839.5500	4.8396	7.076	0.0000	0.0000
2023/12/11	R035	02/05/2024	11.19 Call	Bond Future	1257.0600	1.2571	1084.2600	1.0843	13.746	0.0000	0.0000
2023/12/11	R035	02/05/2024	11.19 Put	Bond Future	4594.6000	4.5946	4917.7400	4.9177	7.033	0.0000	0.0000
2023/12/11	R035	01/08/2024		Bond Future	11.9152	85.8172	12.0138	85.3106	0.827	0.0000	0.0000
2023/12/11	R035	01/08/2024	11.80 Call	Bond Future	3120.8800	3.1209	2856.2800	2.8563	8.478	0.0000	0.0000
2023/12/11	R035	01/08/2024	11.80 Put	Bond Future	3718.6000	3.7186	3960.5900	3.9606	6.508	0.0000	0.0000
2023/12/11	R035	01/08/2024	11.81 Call	Bond Future	3147.8400	3.1478	2881.9500	2.8820	8.447	0.0000	0.0000
2023/12/11	R035	01/08/2024	11.81 Put	Bond Future	3693.4400	3.6934	3934.1400	3.9341	6.517	0.0000	0.0000
2023/12/11	R035	01/08/2024	11.79 Call	Bond Future	3094.0400	3.0940	2830.7200	2.8307	8.511	0.0000	0.0000
2023/12/11	R035	01/08/2024	11.79 Put	Bond Future	3743.9200	3.7439	3987.1900	3.9872	6.498	0.0000	0.0000
2023/12/11	R035	07/11/2024		Bond Future	12.0533	83.2900	12.1563	82.7720	0.855	0.0000	0.0000
2023/12/11	R035	07/11/2024	12.18 Call	Bond Future	4025.7200	4.0257	3730.2800	3.7303	7.339	0.0000	0.0000
2023/12/11	R035	07/11/2024	12.18 Put	Bond Future	3389.2800	3.3893	3611.8000	3.6118	6.565	0.0000	0.0000
2023/12/11	R035	07/11/2024	12.19 Call	Bond Future	4054.1400	4.0541	3757.5800	3.7576	7.315	0.0000	0.0000
2023/12/11	R035	07/11/2024	12.19 Put	Bond Future	3367.7800	3.3678	3589.1800	3.5892	6.574	0.0000	0.0000
2023/12/11	R035	07/11/2024	12.17 Call	Bond Future	3997.3800	3.9974	3703.0700	3.7031	7.363	0.0000	0.0000
2023/12/11	R035	07/11/2024	12.17 Put	Bond Future	3410.9000	3.4109	3634.5500	3.6346	6.557	0.0000	0.0000
2023/12/11	R035	06/02/2025		Bond Future	12.2036	85.0307	12.3112	84.5023	0.882	0.0000	0.0000
2023/12/11	R035	06/02/2025	12.41 Call	Bond Future	4572.2700	4.5723	4265.7700	4.2658	6.703	0.0000	0.0000
2023/12/11	R035	06/02/2025	12.41 Put	Bond Future	3562.6500	3.5627	3784.6100	3.7846	6.230	0.0000	0.0000
2023/12/11	R053	01/02/2024	12.93 Call	Bond Future	4938.7500	4.9388	4315.1500	4.3152	12.627	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	
2023/12/11	R053	01/02/2024	12.93 Put	Bond Future	1055.8900	1.0559	1212.6900	1.2127	14.850	0.0000	0.0000
2023/12/11	R053	01/02/2024	12.94 Call	Bond Future	4990.4700	4.9905	4364.4300	4.3644	12.545	0.0000	0.0000
2023/12/11	R053	01/02/2024	12.94 Put	Bond Future	1039.1800	1.0392	1193.5400	1.1935	14.854	0.0000	0.0000
2023/12/11	R053	01/02/2024	12.92 Call	Bond Future	4887.3200	4.8873	4266.1800	4.2662	12.709	0.0000	0.0000
2023/12/11	R053	01/02/2024	12.92 Put	Bond Future	1072.9800	1.0730	1232.2400	1.2322	14.843	0.0000	0.0000
2023/12/11	R053	01/02/2024		Bond Future	12.3847	98.1112	12.4910	97.3308	0.858	0.0000	0.0000
2023/12/11	R053	02/05/2024		Bond Future	12.4914	94.4199	12.6018	93.6222	0.884	0.0000	0.0000
2023/12/11	R053	02/05/2024	13.03 Call	Bond Future	6347.5400	6.3475	5789.7100	5.7897	8.788	0.0000	0.0000
2023/12/11	R053	02/05/2024	13.03 Put	Bond Future	2571.4700	2.5715	2811.3000	2.8113	9.327	0.0000	0.0000
2023/12/11	R053	02/05/2024	13.04 Call	Bond Future	6393.2700	6.3933	5833.6300	5.8336	8.754	0.0000	0.0000
2023/12/11	R053	02/05/2024	13.04 Put	Bond Future	2549.7800	2.5498	2787.8000	2.7878	9.335	0.0000	0.0000
2023/12/11	R053	02/05/2024	13.02 Call	Bond Future	6301.6800	6.3017	5745.6600	5.7457	8.823	0.0000	0.0000
2023/12/11	R053	02/05/2024	13.02 Put	Bond Future	2593.1300	2.5931	2834.7700	2.8348	9.318	0.0000	0.0000
2023/12/11	R053	01/08/2024	13.14 Call	Bond Future	7238.3600	7.2384	6696.1300	6.6961	7.491	0.0000	0.0000
2023/12/11	R053	01/08/2024	13.14 Put	Bond Future	3545.4400	3.5454	3818.1300	3.8181	7.691	0.0000	0.0000
2023/12/11	R053	01/08/2024	13.15 Call	Bond Future	7281.9200	7.2819	6738.1600	6.7382	7.467	0.0000	0.0000
2023/12/11	R053	01/08/2024	13.15 Put	Bond Future	3522.6400	3.5226	3793.8000	3.7938	7.698	0.0000	0.0000
2023/12/11	R053	01/08/2024	13.13 Call	Bond Future	7194.8600	7.1949	6654.1700	6.6542	7.515	0.0000	0.0000
2023/12/11	R053	01/08/2024	13.13 Put	Bond Future	3568.4000	3.5684	3842.6300	3.8426	7.685	0.0000	0.0000
2023/12/11	R053	01/08/2024		Bond Future	12.6046	96.4906	12.7193	95.6757	0.910	0.0000	0.0000
2023/12/11	R053	07/11/2024	12.80 Call	Bond Future	6108.1800	6.1082	5638.6400	5.6386	7.687	0.0000	0.0000
2023/12/11	R053	07/11/2024	12.80 Put	Bond Future	5687.5900	5.6876	6051.4000	6.0514	6.397	0.0000	0.0000
2023/12/11	R053	07/11/2024	12.81 Call	Bond Future	6146.5400	6.1465	5675.4000	5.6754	7.665	0.0000	0.0000
2023/12/11	R053	07/11/2024	12.81 Put	Bond Future	5656.3900	5.6564	6018.6000	6.0186	6.404	0.0000	0.0000
2023/12/11	R053	07/11/2024	12.79 Call	Bond Future	6069.9100	6.0699	5601.9700	5.6020	7.709	0.0000	0.0000
2023/12/11	R053	07/11/2024	12.79 Put	Bond Future	5718.9700	5.7190	6084.3800	6.0844	6.389	0.0000	0.0000
2023/12/11	R053	07/11/2024		Bond Future	12.7398	92.8532	12.8596	92.0198	0.940	0.0000	0.0000
2023/12/11	R053	06/02/2025		Bond Future	12.8801	94.7908	13.0048	93.9403	0.968	0.0000	0.0000
2023/12/11	R053	06/02/2025	12.94 Call	Bond Future	6534.0700	6.5341	6058.5900	6.0586	7.277	0.0000	0.0000
2023/12/11	R053	06/02/2025	12.94 Put	Bond Future	6123.6100	6.1236	6498.5400	6.4985	6.123	0.0000	0.0000
2023/12/11	R186	01/02/2024		Bond Future	8.8636	105.3968	8.9324	105.2215	0.776	0.0000	0.0000
2023/12/11	R186	01/02/2024	9.51 Call	Bond Future	1779.8000	1.7798	1622.7700	1.6228	8.823	0.0000	0.0000
2023/12/11	R186	01/02/2024	9.51 Put	Bond Future	145.8800	0.1459	164.2100	0.1642	12.565	0.0000	0.0000
2023/12/11	R186	01/02/2024	9.52 Call	Bond Future	1801.4900	1.8015	1644.0000	1.6440	8.742	0.0000	0.0000
2023/12/11	R186	01/02/2024	9.52 Put	Bond Future	142.5500	0.1426	160.4200	0.1604	12.536	0.0000	0.0000
2023/12/11	R186	01/02/2024	9.50 Call	Bond Future	1758.1600	1.7582	1601.6200	1.6016	8.904	0.0000	0.0000
2023/12/11	R186	01/02/2024	9.50 Put	Bond Future	149.2700	0.1493	168.0900	0.1681	12.608	0.0000	0.0000
2023/12/11	R186	02/05/2024		Bond Future	8.8476	107.7319	8.9238	107.5527	0.861	0.0000	0.0000

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
2023/12/11	R186	02/05/2024	8.00 Call	Bond Future		197.9700	0.1980	163.3500	0.1634	17.487	0.0000	0.0000
2023/12/11	R186	02/05/2024	8.00 Put	Bond Future		2217.2800	2.2173	2361.8100	2.3618	6.518	0.0000	0.0000
2023/12/11	R186	02/05/2024	8.01 Call	Bond Future		202.6400	0.2026	167.4100	0.1674	17.386	0.0000	0.0000
2023/12/11	R186	02/05/2024	8.01 Put	Bond Future		2197.8300	2.1978	2341.7500	2.3418	6.548	0.0000	0.0000
2023/12/11	R186	02/05/2024	7.99 Call	Bond Future		193.3800	0.1934	159.3700	0.1594	17.587	0.0000	0.0000
2023/12/11	R186	02/05/2024	7.99 Put	Bond Future		2236.8100	2.2368	2381.9500	2.3820	6.489	0.0000	0.0000
2023/12/11	R186	02/05/2024	10.40 Call	Bond Future		3728.1900	3.7282	3563.3000	3.5633	4.423	0.0000	0.0000
2023/12/11	R186	02/05/2024	10.40 Put	Bond Future		155.0900	0.1551	169.3500	0.1694	9.195	0.0000	0.0000
2023/12/11	R186	02/05/2024	9.73 Put	Bond Future		345.7900	0.3458	378.1800	0.3782	9.367	0.0000	0.0000
2023/12/11	R186	02/05/2024	9.73 Call	Bond Future		2396.2900	2.3963	2249.5300	2.2495	6.124	0.0000	0.0000
2023/12/11	R186	01/08/2024	8.69 Call	Bond Future		958.9800	0.9590	870.4400	0.8704	9.233	0.0000	0.0000
2023/12/11	R186	01/08/2024	8.69 Put	Bond Future		1279.6200	1.2796	1373.8500	1.3739	7.364	0.0000	0.0000
2023/12/11	R186	01/08/2024	8.70 Call	Bond Future		970.7100	0.9707	881.5700	0.8816	9.183	0.0000	0.0000
2023/12/11	R186	01/08/2024	8.70 Put	Bond Future		1269.7700	1.2698	1363.4000	1.3634	7.374	0.0000	0.0000
2023/12/11	R186	01/08/2024	8.68 Call	Bond Future		947.6500	0.9477	859.7000	0.8597	9.281	0.0000	0.0000
2023/12/11	R186	01/08/2024	8.68 Put	Bond Future		1289.8700	1.2899	1384.6900	1.3847	7.351	0.0000	0.0000
2023/12/11	R186	01/08/2024		Bond Future		8.8389	104.7873	8.9240	104.6045	0.963	0.0000	0.0000
2023/12/11	R186	07/11/2024		Bond Future		8.8530	107.2152	8.9501	107.0287	1.096	0.0000	0.0000
2023/12/11	R186	07/11/2024	9.14 Call	Bond Future		1592.1300	1.5921	1481.5300	1.4815	6.947	0.0000	0.0000
2023/12/11	R186	07/11/2024	9.14 Put	Bond Future		1041.8000	1.0418	1117.7500	1.1178	7.290	0.0000	0.0000
2023/12/11	R186	07/11/2024	9.15 Call	Bond Future		1604.8800	1.6049	1493.8600	1.4939	6.918	0.0000	0.0000
2023/12/11	R186	07/11/2024	9.15 Put	Bond Future		1035.4500	1.0355	1110.9800	1.1110	7.294	0.0000	0.0000
2023/12/11	R186	07/11/2024	9.13 Call	Bond Future		1579.4100	1.5794	1469.2400	1.4692	6.975	0.0000	0.0000
2023/12/11	R186	07/11/2024	9.13 Put	Bond Future		1048.1900	1.0482	1124.5700	1.1246	7.287	0.0000	0.0000
2023/12/11	R186	06/02/2025		Bond Future		8.9108	104.1427	9.0220	103.9527	1.249	0.0000	0.0000
2023/12/11	R186	06/02/2025	9.03 Call	Bond Future		1387.2100	1.3872	1283.9700	1.2840	7.442	0.0000	0.0000
2023/12/11	R186	06/02/2025	9.03 Put	Bond Future		1183.6100	1.1836	1270.3600	1.2704	7.329	0.0000	0.0000
2023/12/11	R202	01/02/2024		Bond Future		258.0536	258.0536	258.0776	258.0776	0.009	0.0000	0.0000
2023/12/11	R202	02/05/2024		Bond Future		263.8335	263.8335	263.8582	263.8582	0.009	0.0000	0.0000
2023/12/11	R202	01/08/2024		Bond Future		264.5577	264.5577	264.5846	264.5846	0.010	0.0000	0.0000
2023/12/11	R202	07/11/2024		Bond Future		270.7580	270.7580	270.7865	270.7865	0.011	0.0000	0.0000
2023/12/11	R202	06/02/2025		Bond Future		271.2312	271.2312	271.2603	271.2603	0.011	0.0000	0.0000
2023/12/11	R202	06/02/2025	266.79 Call	Bond Future		4441.2100	4.4412	4470.3300	4.4703	0.656	0.0000	0.0000
2023/12/11	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	R209	01/02/2024		Bond Future		11.8386	66.6519	11.9396	66.1796	0.854	0.0000	0.0000
2023/12/11	R209	01/02/2024	12.13 Call	Bond Future		2252.7100	2.2527	1916.2000	1.9162	14.938	0.0000	0.0000
2023/12/11	R209	01/02/2024	12.13 Put	Bond Future		903.8000	0.9038	1039.5600	1.0396	15.021	0.0000	0.0000
2023/12/11	R209	01/02/2024	12.14 Call	Bond Future		2283.2000	2.2832	1944.6400	1.9446	14.828	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	
2023/12/11	R209	01/02/2024	12.14 Put	Bond Future	888.7100	0.8887	1022.4200	1.0224	15.045	0.0000	0.0000
2023/12/11	R209	01/02/2024	12.12 Call	Bond Future	2222.3700	2.2224	1887.9500	1.8880	15.048	0.0000	0.0000
2023/12/11	R209	01/02/2024	12.12 Put	Bond Future	919.1000	0.9191	1056.9500	1.0570	14.998	0.0000	0.0000
2023/12/11	R209	02/05/2024		Bond Future	11.9350	64.9754	12.0398	64.4927	0.878	0.0000	0.0000
2023/12/11	R209	02/05/2024	11.18 Call	Bond Future	917.9700	0.9180	772.6200	0.7726	15.834	0.0000	0.0000
2023/12/11	R209	02/05/2024	11.18 Put	Bond Future	4548.8100	4.5488	4886.2000	4.8862	7.417	0.0000	0.0000
2023/12/11	R209	02/05/2024	11.19 Call	Bond Future	932.0200	0.9320	785.1100	0.7851	15.763	0.0000	0.0000
2023/12/11	R209	02/05/2024	11.19 Put	Bond Future	4512.9600	4.5130	4848.7900	4.8488	7.441	0.0000	0.0000
2023/12/11	R209	02/05/2024	11.17 Call	Bond Future	904.1900	0.9042	760.3800	0.7604	15.905	0.0000	0.0000
2023/12/11	R209	02/05/2024	11.17 Put	Bond Future	4584.9900	4.5850	4923.9200	4.9239	7.392	0.0000	0.0000
2023/12/11	R209	01/08/2024		Bond Future	12.0385	66.4006	12.1471	65.9075	0.903	0.0000	0.0000
2023/12/11	R209	01/08/2024	11.79 Call	Bond Future	2413.7200	2.4137	2175.1200	2.1751	9.885	0.0000	0.0000
2023/12/11	R209	01/08/2024	11.79 Put	Bond Future	3561.4300	3.5614	3815.9800	3.8160	7.147	0.0000	0.0000
2023/12/11	R209	01/08/2024	11.80 Call	Bond Future	2436.0200	2.4360	2196.1100	2.1961	9.848	0.0000	0.0000
2023/12/11	R209	01/08/2024	11.80 Put	Bond Future	3537.0000	3.5370	3790.2400	3.7902	7.160	0.0000	0.0000
2023/12/11	R209	01/08/2024	11.78 Call	Bond Future	2391.7400	2.3917	2154.4400	2.1544	9.922	0.0000	0.0000
2023/12/11	R209	01/08/2024	11.78 Put	Bond Future	3586.2200	3.5862	3842.0700	3.8421	7.134	0.0000	0.0000
2023/12/11	R209	07/11/2024		Bond Future	12.1641	64.7822	12.2771	64.2779	0.930	0.0000	0.0000
2023/12/11	R209	07/11/2024	12.22 Call	Bond Future	3587.7600	3.5878	3306.7300	3.3067	7.833	0.0000	0.0000
2023/12/11	R209	07/11/2024	12.22 Put	Bond Future	3337.5900	3.3376	3560.8400	3.5608	6.689	0.0000	0.0000
2023/12/11	R209	07/11/2024	12.23 Call	Bond Future	3612.1300	3.6121	3330.0500	3.3301	7.809	0.0000	0.0000
2023/12/11	R209	07/11/2024	12.23 Put	Bond Future	3317.3800	3.3174	3539.5800	3.5396	6.698	0.0000	0.0000
2023/12/11	R209	07/11/2024	12.21 Call	Bond Future	3563.4600	3.5635	3283.4900	3.2835	7.857	0.0000	0.0000
2023/12/11	R209	07/11/2024	12.21 Put	Bond Future	3357.9200	3.3579	3582.2300	3.5822	6.680	0.0000	0.0000
2023/12/11	R209	06/02/2025		Bond Future	12.2966	66.1357	12.4140	65.6212	0.955	0.0000	0.0000
2023/12/11	R209	06/02/2025	12.44 Call	Bond Future	4020.8200	4.0208	3727.9500	3.7280	7.284	0.0000	0.0000
2023/12/11	R209	06/02/2025	12.44 Put	Bond Future	3393.0300	3.3930	3614.7100	3.6147	6.533	0.0000	0.0000
2023/12/11	R210	01/02/2024		Bond Future	233.1016	233.1016	233.1203	233.1203	0.008	0.0000	0.0000
2023/12/11	R210	02/05/2024		Bond Future	235.0459	235.0459	235.0657	235.0657	0.008	0.0000	0.0000
2023/12/11	R210	01/08/2024		Bond Future	240.2589	240.2589	240.2799	240.2799	0.009	0.0000	0.0000
2023/12/11	R210	07/11/2024		Bond Future	242.5269	242.5269	242.5487	242.5487	0.009	0.0000	0.0000
2023/12/11	R210	06/02/2025		Bond Future	247.6615	247.6615	247.6847	247.6847	0.009	0.0000	0.0000
2023/12/11	R210	06/02/2025	239.61 Call	Bond Future	8051.4900	8.0515	8074.6700	8.0747	0.288	0.0000	0.0000
2023/12/11	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/11	R213	01/02/2024	11.71 Call	Bond Future	4755.6700	4.7557	4422.8200	4.4228	6.999	0.0000	0.0000
2023/12/11	R213	01/02/2024	11.71 Put	Bond Future	172.2200	0.1722	189.9900	0.1900	10.318	0.0000	0.0000
2023/12/11	R213	01/02/2024	11.72 Call	Bond Future	4792.5300	4.7925	4459.2700	4.4593	6.954	0.0000	0.0000
2023/12/11	R213	01/02/2024	11.72 Put	Bond Future	168.8800	0.1689	186.2400	0.1862	10.279	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	
2023/12/11	R213	01/02/2024	11.70 Call	Bond Future	4718.7700	4.7188	4386.3500	4.3864	7.045	0.0000	0.0000
2023/12/11	R213	01/02/2024	11.70 Put	Bond Future	175.5500	0.1756	193.7500	0.1938	10.367	0.0000	0.0000
2023/12/11	R213	01/02/2024		Bond Future	10.6107	85.4348	10.6921	85.0842	0.767	0.0000	0.0000
2023/12/11	R213	02/05/2024		Bond Future	10.6841	83.7687	10.7694	83.4104	0.798	0.0000	0.0000
2023/12/11	R213	02/05/2024	10.29 Call	Bond Future	1290.8500	1.2909	1139.8700	1.1399	11.696	0.0000	0.0000
2023/12/11	R213	02/05/2024	10.29 Put	Bond Future	2972.9000	2.9729	3180.2500	3.1803	6.975	0.0000	0.0000
2023/12/11	R213	02/05/2024	10.30 Call	Bond Future	1307.4400	1.3074	1155.2100	1.1552	11.643	0.0000	0.0000
2023/12/11	R213	02/05/2024	10.30 Put	Bond Future	2946.2800	2.9463	3152.3800	3.1524	6.995	0.0000	0.0000
2023/12/11	R213	02/05/2024	10.28 Call	Bond Future	1274.4100	1.2744	1124.6700	1.1247	11.750	0.0000	0.0000
2023/12/11	R213	02/05/2024	10.28 Put	Bond Future	2999.6900	2.9997	3208.2800	3.2083	6.954	0.0000	0.0000
2023/12/11	R213	01/08/2024		Bond Future	10.7654	85.6067	10.8548	85.2407	0.831	0.0000	0.0000
2023/12/11	R213	01/08/2024	10.87 Call	Bond Future	2800.9800	2.8010	2590.6100	2.5906	7.511	0.0000	0.0000
2023/12/11	R213	01/08/2024	10.87 Put	Bond Future	2373.1500	2.3732	2528.7500	2.5288	6.557	0.0000	0.0000
2023/12/11	R213	01/08/2024	10.88 Call	Bond Future	2824.0500	2.8241	2612.7500	2.6128	7.482	0.0000	0.0000
2023/12/11	R213	01/08/2024	10.88 Put	Bond Future	2355.4800	2.3555	2510.1500	2.5102	6.566	0.0000	0.0000
2023/12/11	R213	01/08/2024	10.86 Call	Bond Future	2778.0000	2.7780	2568.5500	2.5686	7.540	0.0000	0.0000
2023/12/11	R213	01/08/2024	10.86 Put	Bond Future	2390.9400	2.3909	2547.4600	2.5475	6.546	0.0000	0.0000
2023/12/11	R213	07/11/2024		Bond Future	10.8791	84.0294	10.9735	83.6553	0.868	0.0000	0.0000
2023/12/11	R213	07/11/2024	11.22 Call	Bond Future	3578.9500	3.5790	3348.9700	3.3490	6.426	0.0000	0.0000
2023/12/11	R213	07/11/2024	11.22 Put	Bond Future	2237.7800	2.2378	2381.8900	2.3819	6.440	0.0000	0.0000
2023/12/11	R213	07/11/2024	11.23 Call	Bond Future	3603.1900	3.6032	3372.4200	3.3724	6.405	0.0000	0.0000
2023/12/11	R213	07/11/2024	11.23 Put	Bond Future	2223.0900	2.2231	2366.4100	2.3664	6.447	0.0000	0.0000
2023/12/11	R213	07/11/2024	11.21 Call	Bond Future	3554.4600	3.5545	3325.2700	3.3253	6.448	0.0000	0.0000
2023/12/11	R213	07/11/2024	11.21 Put	Bond Future	2252.2500	2.2523	2397.1500	2.3972	6.434	0.0000	0.0000
2023/12/11	R213	06/02/2025		Bond Future	11.0112	85.7872	11.1107	85.4057	0.903	0.0000	0.0000
2023/12/11	R213	06/02/2025	11.35 Call	Bond Future	3775.2700	3.7753	3545.3300	3.5453	6.091	0.0000	0.0000
2023/12/11	R213	06/02/2025	11.35 Put	Bond Future	2484.7100	2.4847	2636.2900	2.6363	6.101	0.0000	0.0000
2023/12/11	R214	01/02/2024	12.15 Call	Bond Future	1251.2000	1.2512	987.5100	0.9875	21.075	0.0000	0.0000
2023/12/11	R214	01/02/2024	12.15 Put	Bond Future	1797.2700	1.7973	2057.6700	2.0577	14.489	0.0000	0.0000
2023/12/11	R214	01/02/2024	12.16 Call	Bond Future	1273.8600	1.2739	1007.3200	1.0073	20.924	0.0000	0.0000
2023/12/11	R214	01/02/2024	12.16 Put	Bond Future	1771.8000	1.7718	2029.3500	2.0294	14.536	0.0000	0.0000
2023/12/11	R214	01/02/2024	12.14 Call	Bond Future	1228.8600	1.2289	968.0100	0.9680	21.227	0.0000	0.0000
2023/12/11	R214	01/02/2024	12.14 Put	Bond Future	1823.1100	1.8231	2086.3500	2.0864	14.439	0.0000	0.0000
2023/12/11	R214	01/02/2024		Bond Future	12.2642	62.0126	12.3754	61.4885	0.907	0.0000	0.0000
2023/12/11	R214	02/05/2024		Bond Future	12.3618	60.0818	12.4768	59.5461	0.931	0.0000	0.0000
2023/12/11	R214	02/05/2024	11.47 Call	Bond Future	767.6000	0.7676	629.7800	0.6298	17.955	0.0000	0.0000
2023/12/11	R214	02/05/2024	11.47 Put	Bond Future	5189.7700	5.1898	5587.6000	5.5876	7.666	0.0000	0.0000
2023/12/11	R214	02/05/2024	11.48 Call	Bond Future	780.2000	0.7802	640.7400	0.6407	17.875	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	
2023/12/11	R214	02/05/2024	11.48 Put	Bond Future	5149.9900	5.1500	5546.1800	5.5462	7.693	0.0000	0.0000
2023/12/11	R214	02/05/2024	11.46 Call	Bond Future	755.1400	0.7551	618.9400	0.6189	18.036	0.0000	0.0000
2023/12/11	R214	02/05/2024	11.46 Put	Bond Future	5229.7500	5.2298	5629.2000	5.6292	7.638	0.0000	0.0000
2023/12/11	R214	02/05/2024	13.52 Call	Bond Future	5922.8800	5.9229	5482.5400	5.4825	7.435	0.0000	0.0000
2023/12/11	R214	02/05/2024	13.52 Put	Bond Future	860.6500	0.8607	955.9600	0.9560	11.074	0.0000	0.0000
2023/12/11	R214	02/05/2024	12.87 Call	Bond Future	3872.0300	3.8720	3500.9200	3.5009	9.584	0.0000	0.0000
2023/12/11	R214	02/05/2024	12.87 Put	Bond Future	1562.2400	1.5622	1726.7800	1.7268	10.532	0.0000	0.0000
2023/12/11	R214	02/05/2024	12.12 Put	Bond Future	3043.6400	3.0436	3326.5400	3.3265	9.295	0.0000	0.0000
2023/12/11	R214	02/05/2024	12.12 Call	Bond Future	1892.9800	1.8930	1640.2300	1.6402	13.352	0.0000	0.0000
2023/12/11	R214	02/05/2024	12.14 Put	Bond Future	2991.5200	2.9915	3270.8500	3.2709	9.337	0.0000	0.0000
2023/12/11	R214	02/05/2024	12.14 Call	Bond Future	1937.3700	1.9374	1681.0500	1.6811	13.230	0.0000	0.0000
2023/12/11	R214	01/08/2024	12.17 Call	Bond Future	2450.6400	2.4506	2191.1800	2.1912	10.587	0.0000	0.0000
2023/12/11	R214	01/08/2024	12.17 Put	Bond Future	3840.5600	3.8406	4128.3200	4.1283	7.493	0.0000	0.0000
2023/12/11	R214	01/08/2024	12.18 Call	Bond Future	2472.8300	2.4728	2211.9700	2.2120	10.549	0.0000	0.0000
2023/12/11	R214	01/08/2024	12.18 Put	Bond Future	3814.8100	3.8148	4101.1700	4.1012	7.507	0.0000	0.0000
2023/12/11	R214	01/08/2024	12.16 Call	Bond Future	2428.7300	2.4287	2170.6800	2.1707	10.625	0.0000	0.0000
2023/12/11	R214	01/08/2024	12.16 Put	Bond Future	3866.6500	3.8667	4155.8200	4.1558	7.479	0.0000	0.0000
2023/12/11	R214	01/08/2024		Bond Future	12.4650	61.3999	12.5842	60.8527	0.956	0.0000	0.0000
2023/12/11	R214	07/11/2024		Bond Future	12.5927	59.5153	12.7165	58.9557	0.983	0.0000	0.0000
2023/12/11	R214	07/11/2024	12.61 Call	Bond Future	3648.2500	3.6483	3340.3500	3.3404	8.440	0.0000	0.0000
2023/12/11	R214	07/11/2024	12.61 Put	Bond Future	3569.5900	3.5696	3821.3300	3.8213	7.052	0.0000	0.0000
2023/12/11	R214	07/11/2024	12.62 Call	Bond Future	3672.7300	3.6727	3363.6900	3.3637	8.414	0.0000	0.0000
2023/12/11	R214	07/11/2024	12.62 Put	Bond Future	3548.6400	3.5486	3799.2400	3.7992	7.062	0.0000	0.0000
2023/12/11	R214	07/11/2024	12.60 Call	Bond Future	3623.8300	3.6238	3317.0800	3.3171	8.465	0.0000	0.0000
2023/12/11	R214	07/11/2024	12.60 Put	Bond Future	3590.6400	3.5906	3843.5300	3.8435	7.043	0.0000	0.0000
2023/12/11	R214	06/02/2025		Bond Future	12.7282	60.7590	12.8567	60.1879	1.010	0.0000	0.0000
2023/12/11	R214	06/02/2025	12.71 Call	Bond Future	3907.1000	3.9071	3597.6400	3.5976	7.920	0.0000	0.0000
2023/12/11	R214	06/02/2025	12.71 Put	Bond Future	3988.6900	3.9887	4250.3600	4.2504	6.560	0.0000	0.0000
2023/12/11	R248	01/02/2024	11.50 Put	Bond Future	5693.4500	5.6935	6276.3100	6.2763	10.237	0.0000	0.0000
2023/12/11	R248	01/02/2024	11.50 Call	Bond Future	219.6900	0.2197	138.4500	0.1385	36.979	0.0000	0.0000
2023/12/11	R248	01/02/2024	12.30 Put	Bond Future	2122.7000	2.1227	2447.3500	2.4474	15.294	0.0000	0.0000
2023/12/11	R248	01/02/2024	12.30 Call	Bond Future	1588.1300	1.5881	1248.6800	1.2487	21.374	0.0000	0.0000
2023/12/11	R248	01/02/2024	13.37 Call	Bond Future	5640.9400	5.6409	5043.9400	5.0439	10.583	0.0000	0.0000
2023/12/11	R248	01/02/2024	13.37 Put	Bond Future	383.1200	0.3831	450.2200	0.4502	17.514	0.0000	0.0000
2023/12/11	R248	01/02/2024	13.10 Call	Bond Future	4482.5000	4.4825	3924.8500	3.9249	12.441	0.0000	0.0000
2023/12/11	R248	01/02/2024	13.10 Put	Bond Future	606.6000	0.6066	713.0500	0.7131	17.549	0.0000	0.0000
2023/12/11	R248	01/02/2024	13.90 Call	Bond Future	7979.4300	7.9794	7340.2200	7.3402	8.011	0.0000	0.0000
2023/12/11	R248	01/02/2024	13.90 Put	Bond Future	151.2700	0.1513	176.1600	0.1762	16.454	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	
2023/12/11	R248	01/02/2024	12.15 Call	Bond Future	1198.8400	1.1988	913.7300	0.9137	23.782	0.0000	0.0000
2023/12/11	R248	01/02/2024	12.15 Put	Bond Future	2616.9100	2.6169	2995.9000	2.9959	14.482	0.0000	0.0000
2023/12/11	R248	01/02/2024	12.16 Call	Bond Future	1222.8500	1.2229	934.0900	0.9341	23.614	0.0000	0.0000
2023/12/11	R248	01/02/2024	12.16 Put	Bond Future	2581.4300	2.5814	2956.7700	2.9568	14.540	0.0000	0.0000
2023/12/11	R248	01/02/2024	12.14 Call	Bond Future	1175.1000	1.1751	893.6500	0.8937	23.951	0.0000	0.0000
2023/12/11	R248	01/02/2024	12.14 Put	Bond Future	2652.7400	2.6527	3035.3900	3.0354	14.425	0.0000	0.0000
2023/12/11	R248	01/02/2024		Bond Future	12.3923	76.0659	12.5087	75.4018	0.939	0.0000	0.0000
2023/12/11	R248	02/05/2024		Bond Future	12.4947	73.3026	12.6154	72.6238	0.966	0.0000	0.0000
2023/12/11	R248	02/05/2024	11.47 Call	Bond Future	795.8800	0.7959	643.8000	0.6438	19.108	0.0000	0.0000
2023/12/11	R248	02/05/2024	11.47 Put	Bond Future	7048.0200	7.0480	7574.7600	7.5748	7.474	0.0000	0.0000
2023/12/11	R248	02/05/2024	11.48 Call	Bond Future	809.5900	0.8096	655.5600	0.6556	19.026	0.0000	0.0000
2023/12/11	R248	02/05/2024	11.48 Put	Bond Future	6996.1700	6.9962	7520.9600	7.5210	7.501	0.0000	0.0000
2023/12/11	R248	02/05/2024	11.46 Call	Bond Future	782.3300	0.7823	632.1800	0.6322	19.193	0.0000	0.0000
2023/12/11	R248	02/05/2024	11.46 Put	Bond Future	7100.1300	7.1001	7628.8000	7.6288	7.446	0.0000	0.0000
2023/12/11	R248	02/05/2024	11.40 Put	Bond Future	7418.0600	7.4181	7958.1100	7.9581	7.280	0.0000	0.0000
2023/12/11	R248	02/05/2024	11.40 Call	Bond Future	704.2800	0.7043	565.5100	0.5655	19.704	0.0000	0.0000
2023/12/11	R248	02/05/2024	12.40 Put	Bond Future	3347.4800	3.3475	3672.6100	3.6726	9.713	0.0000	0.0000
2023/12/11	R248	02/05/2024	12.40 Call	Bond Future	2807.0800	2.8071	2453.3900	2.4534	12.600	0.0000	0.0000
2023/12/11	R248	02/05/2024	13.16 Call	Bond Future	5349.0800	5.3491	4858.2900	4.8583	9.175	0.0000	0.0000
2023/12/11	R248	02/05/2024	13.16 Put	Bond Future	1746.0100	1.7460	1934.0400	1.9340	10.769	0.0000	0.0000
2023/12/11	R248	01/08/2024	12.31 Call	Bond Future	3010.6200	3.0106	2682.1000	2.6821	10.912	0.0000	0.0000
2023/12/11	R248	01/08/2024	12.31 Put	Bond Future	4680.5900	4.6806	5045.5200	5.0455	7.797	0.0000	0.0000
2023/12/11	R248	01/08/2024	12.32 Call	Bond Future	3037.6200	3.0376	2707.3200	2.7073	10.874	0.0000	0.0000
2023/12/11	R248	01/08/2024	12.32 Put	Bond Future	4649.4900	4.6495	5012.6400	5.0126	7.811	0.0000	0.0000
2023/12/11	R248	01/08/2024	12.30 Call	Bond Future	2983.7400	2.9837	2656.9900	2.6570	10.951	0.0000	0.0000
2023/12/11	R248	01/08/2024	12.30 Put	Bond Future	4711.8900	4.7119	5078.5900	5.0786	7.782	0.0000	0.0000
2023/12/11	R248	01/08/2024		Bond Future	12.6032	74.9106	12.7285	74.2172	0.994	0.0000	0.0000
2023/12/11	R248	07/11/2024		Bond Future	12.7367	72.1940	12.8673	71.4847	1.026	0.0000	0.0000
2023/12/11	R248	07/11/2024	12.79 Call	Bond Future	4656.7200	4.6567	4261.4200	4.2614	8.489	0.0000	0.0000
2023/12/11	R248	07/11/2024	12.79 Put	Bond Future	4365.7200	4.3657	4679.6600	4.6797	7.191	0.0000	0.0000
2023/12/11	R248	07/11/2024	12.80 Call	Bond Future	4686.6400	4.6866	4289.9500	4.2900	8.464	0.0000	0.0000
2023/12/11	R248	07/11/2024	12.80 Put	Bond Future	4341.2900	4.3413	4653.8400	4.6538	7.199	0.0000	0.0000
2023/12/11	R248	07/11/2024	12.78 Call	Bond Future	4627.1300	4.6271	4233.2200	4.2332	8.513	0.0000	0.0000
2023/12/11	R248	07/11/2024	12.78 Put	Bond Future	4390.5600	4.3906	4705.8900	4.7059	7.182	0.0000	0.0000
2023/12/11	R248	06/02/2025		Bond Future	12.8783	73.7020	13.0143	72.9782	1.056	0.0000	0.0000
2023/12/11	R248	06/02/2025	12.71 Call	Bond Future	4353.6100	4.3536	3982.3300	3.9823	8.528	0.0000	0.0000
2023/12/11	R248	06/02/2025	12.71 Put	Bond Future	5268.0300	5.2680	5620.5400	5.6205	6.691	0.0000	0.0000
2023/12/11	X038	31/01/2038		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
2023/12/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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