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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2023/12/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	2025	01/02/2024		Bond Future	175.6370	175.6370	175.7884	0.086	0.0000	0.0000
2023/12/12	2025	02/05/2024		Bond Future	179.5710	179.5710	179.7263	0.086	0.0000	0.0000
2023/12/12	2025	01/08/2024		Bond Future	181.7033	181.7033	181.8638	0.088	0.0000	0.0000
2023/12/12	2025	07/11/2024		Bond Future	185.9629	185.9629	186.1304	0.090	0.0000	0.0000
2023/12/12	2029	01/02/2024		Bond Future	128.4604	128.4604	128.8808	0.327	0.0000	0.0000
2023/12/12	2029	02/05/2024		Bond Future	129.9624	129.9624	130.3924	0.331	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	
2023/12/12	2029	01/08/2024		Bond Future	132.8453	132.8453	133.2865	133.2865	0.332	0.0000	0.0000
2023/12/12	2029	07/11/2024		Bond Future	134.5477	134.5477	135.0011	135.0011	0.337	0.0000	0.0000
2023/12/12	2029	06/02/2025		Bond Future	137.3977	137.3977	137.8631	137.8631	0.339	0.0000	0.0000
2023/12/12	2029	06/02/2025	132.40 Call	Bond Future	4997.6600	4.9977	5463.1300	5.4631	9.314	0.0000	0.0000
2023/12/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.85 Call	Bond Future	6691.3500	6.6914	6929.8700	6.9299	3.565	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.85 Put	Bond Future	39.6400	0.0396	31.3100	0.0313	21.014	0.0000	0.0000
2023/12/12	2030	01/02/2024	10.00 Put	Bond Future	1475.7200	1.4757	1323.6300	1.3236	10.306	0.0000	0.0000
2023/12/12	2030	01/02/2024	10.00 Call	Bond Future	797.6700	0.7977	892.4300	0.8924	11.880	0.0000	0.0000
2023/12/12	2030	01/02/2024	9.89 Put	Bond Future	1748.8800	1.7489	1581.0200	1.5810	9.598	0.0000	0.0000
2023/12/12	2030	01/02/2024	9.89 Call	Bond Future	610.2400	0.6102	689.2300	0.6892	12.944	0.0000	0.0000
2023/12/12	2030	01/02/2024	10.39 Put	Bond Future	763.4800	0.7635	665.7400	0.6657	12.802	0.0000	0.0000
2023/12/12	2030	01/02/2024	10.39 Call	Bond Future	1695.3500	1.6954	1844.4600	1.8445	8.795	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.86 Call	Bond Future	6728.0800	6.7281	6966.7600	6.9668	3.548	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.86 Put	Bond Future	38.8000	0.0388	30.6300	0.0306	21.057	0.0000	0.0000
2023/12/12	2030	01/02/2024	10.16 Put	Bond Future	1137.7000	1.1377	1008.7300	1.0087	11.336	0.0000	0.0000
2023/12/12	2030	01/02/2024	10.16 Call	Bond Future	1124.4600	1.1245	1242.3400	1.2423	10.483	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.00 Call	Bond Future	3617.4400	3.6174	3825.0700	3.8251	5.740	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.00 Put	Bond Future	238.0800	0.2381	198.8600	0.1989	16.473	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.75 Call	Bond Future	6323.9800	6.3240	6560.7400	6.5607	3.744	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.75 Put	Bond Future	49.1400	0.0491	39.0500	0.0391	20.533	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.36 Call	Bond Future	4897.3300	4.8973	5123.3000	5.1233	4.614	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.36 Put	Bond Future	112.8100	0.1128	91.9300	0.0919	18.509	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.37 Call	Bond Future	4933.5800	4.9336	5159.9300	5.1599	4.588	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.37 Put	Bond Future	110.4300	0.1104	89.9300	0.0899	18.564	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.35 Call	Bond Future	4861.0700	4.8611	5086.6700	5.0867	4.641	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.35 Put	Bond Future	115.1900	0.1152	93.9400	0.0939	18.448	0.0000	0.0000
2023/12/12	2030	01/02/2024		Bond Future	10.1632	90.6054	10.1036	90.8523	0.586	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.31 Call	Bond Future	4716.4000	4.7164	4940.4000	4.9404	4.749	0.0000	0.0000
2023/12/12	2030	01/02/2024	11.31 Put	Bond Future	125.3300	0.1253	102.4800	0.1025	18.232	0.0000	0.0000
2023/12/12	2030	01/02/2024	9.93 Put	Bond Future	1645.8100	1.6458	1483.6300	1.4836	9.854	0.0000	0.0000
2023/12/12	2030	01/02/2024	9.93 Call	Bond Future	674.9900	0.6750	759.6600	0.7597	12.544	0.0000	0.0000
2023/12/12	2030	01/02/2024	9.57 Put	Bond Future	2728.0400	2.7280	2519.8700	2.5199	7.631	0.0000	0.0000
2023/12/12	2030	01/02/2024	9.57 Call	Bond Future	232.8900	0.2329	271.5700	0.2716	16.609	0.0000	0.0000
2023/12/12	2030	01/02/2024	10.07 Put	Bond Future	1319.6200	1.3196	1177.6800	1.1777	10.756	0.0000	0.0000
2023/12/12	2030	01/02/2024	10.07 Call	Bond Future	933.1700	0.9332	1038.0800	1.0381	11.242	0.0000	0.0000
2023/12/12	2030	01/02/2024	12.10 Call	Bond Future	7605.9200	7.6059	7847.9700	7.8480	3.182	0.0000	0.0000
2023/12/12	2030	01/02/2024	12.10 Put	Bond Future	21.2600	0.0213	16.4600	0.0165	22.578	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	
2023/12/12	2030	02/05/2024		Bond Future	10.2296	92.6127	10.1666	92.8653	0.616	0.0000	0.0000
2023/12/12	2030	02/05/2024	9.82 Call	Bond Future	1152.3700	1.1524	1242.3800	1.2424	7.811	0.0000	0.0000
2023/12/12	2030	02/05/2024	9.82 Put	Bond Future	2810.8100	2.8108	2648.2800	2.6483	5.782	0.0000	0.0000
2023/12/12	2030	02/05/2024	9.83 Call	Bond Future	1168.1700	1.1682	1259.0200	1.2590	7.777	0.0000	0.0000
2023/12/12	2030	02/05/2024	9.83 Put	Bond Future	2785.6700	2.7857	2623.9800	2.6240	5.804	0.0000	0.0000
2023/12/12	2030	02/05/2024	9.81 Call	Bond Future	1136.9200	1.1369	1226.1000	1.2261	7.844	0.0000	0.0000
2023/12/12	2030	02/05/2024	9.81 Put	Bond Future	2836.3200	2.8363	2672.9600	2.6730	5.760	0.0000	0.0000
2023/12/12	2030	02/05/2024	10.62 Put	Bond Future	1280.9600	1.2810	1184.4500	1.1845	7.534	0.0000	0.0000
2023/12/12	2030	02/05/2024	10.62 Call	Bond Future	2827.3400	2.8273	2983.3700	2.9834	5.519	0.0000	0.0000
2023/12/12	2030	02/05/2024	11.12 Put	Bond Future	748.8600	0.7489	685.0500	0.6851	8.521	0.0000	0.0000
2023/12/12	2030	02/05/2024	11.12 Call	Bond Future	4227.9400	4.2279	4416.6700	4.4167	4.464	0.0000	0.0000
2023/12/12	2030	02/05/2024	13.15 Call	Bond Future	10847.6900	10.8477	11094.7300	11.0947	2.277	0.0000	0.0000
2023/12/12	2030	02/05/2024	13.15 Put	Bond Future	40.9700	0.0410	35.4700	0.0355	13.424	0.0000	0.0000
2023/12/12	2030	02/05/2024	9.66 Put	Bond Future	3240.4000	3.2404	3064.8000	3.0648	5.419	0.0000	0.0000
2023/12/12	2030	02/05/2024	9.66 Call	Bond Future	923.8800	0.9239	1000.8200	1.0008	8.328	0.0000	0.0000
2023/12/12	2030	02/05/2024	10.16 Put	Bond Future	2039.9700	2.0400	1906.4100	1.9064	6.547	0.0000	0.0000
2023/12/12	2030	02/05/2024	10.16 Call	Bond Future	1760.8300	1.7608	1879.8100	1.8798	6.757	0.0000	0.0000
2023/12/12	2030	02/05/2024	11.94 Call	Bond Future	6835.8000	6.8358	7058.6700	7.0587	3.260	0.0000	0.0000
2023/12/12	2030	02/05/2024	11.94 Put	Bond Future	299.1800	0.2992	269.5100	0.2695	9.917	0.0000	0.0000
2023/12/12	2030	02/05/2024	12.38 Call	Bond Future	8277.8800	8.2779	8513.1200	8.5131	2.842	0.0000	0.0000
2023/12/12	2030	02/05/2024	12.38 Put	Bond Future	156.0200	0.1560	138.7200	0.1387	11.088	0.0000	0.0000
2023/12/12	2030	02/05/2024	10.82 Put	Bond Future	1036.7100	1.0367	954.4000	0.9544	7.940	0.0000	0.0000
2023/12/12	2030	02/05/2024	10.82 Call	Bond Future	3362.5300	3.3625	3532.7600	3.5328	5.063	0.0000	0.0000
2023/12/12	2030	01/08/2024	10.38 Call	Bond Future	2473.1500	2.4732	2608.3000	2.6083	5.465	0.0000	0.0000
2023/12/12	2030	01/08/2024	10.38 Put	Bond Future	2195.9400	2.1959	2071.8600	2.0719	5.650	0.0000	0.0000
2023/12/12	2030	01/08/2024	10.39 Call	Bond Future	2494.6900	2.4947	2630.5200	2.6305	5.445	0.0000	0.0000
2023/12/12	2030	01/08/2024	10.39 Put	Bond Future	2179.0000	2.1790	2055.6000	2.0556	5.663	0.0000	0.0000
2023/12/12	2030	01/08/2024	10.37 Call	Bond Future	2452.0000	2.4520	2586.4700	2.5865	5.484	0.0000	0.0000
2023/12/12	2030	01/08/2024	10.37 Put	Bond Future	2213.2800	2.2133	2088.5200	2.0885	5.637	0.0000	0.0000
2023/12/12	2030	01/08/2024		Bond Future	10.3081	90.6395	10.2411	90.8987	0.650	0.0000	0.0000
2023/12/12	2030	07/11/2024		Bond Future	10.4047	92.7389	10.3329	93.0058	0.689	0.0000	0.0000
2023/12/12	2030	07/11/2024	10.75 Call	Bond Future	3391.3100	3.3913	3546.4700	3.5465	4.575	0.0000	0.0000
2023/12/12	2030	07/11/2024	10.75 Put	Bond Future	2119.8200	2.1198	2008.0700	2.0081	5.272	0.0000	0.0000
2023/12/12	2030	07/11/2024	10.76 Call	Bond Future	3414.1700	3.4142	3569.8800	3.5699	4.561	0.0000	0.0000
2023/12/12	2030	07/11/2024	10.76 Put	Bond Future	2106.2000	2.1062	1995.0000	1.9950	5.280	0.0000	0.0000
2023/12/12	2030	07/11/2024	10.74 Call	Bond Future	3368.5000	3.3685	3523.1100	3.5231	4.590	0.0000	0.0000
2023/12/12	2030	07/11/2024	10.74 Put	Bond Future	2133.5200	2.1335	2021.2200	2.0212	5.264	0.0000	0.0000
2023/12/12	2030	06/02/2025		Bond Future	10.5214	90.6693	10.4447	90.9435	0.730	0.0000	0.0000
2023/12/12	2030	06/02/2025	10.68 Call	Bond Future	3217.1300	3.2171	3365.6500	3.3657	4.617	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	
2023/12/12	2030	06/02/2025	10.68 Put	Bond Future	2653.9200	2.6539	2528.1700	2.5282	4.738	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.90 Put	Bond Future	1564.1100	1.5641	1369.2000	1.3692	12.461	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.90 Call	Bond Future	1018.7600	1.0188	1162.2000	1.1622	14.080	0.0000	0.0000
2023/12/12	2032	01/02/2024	12.00 Call	Bond Future	4752.7000	4.7527	5050.1700	5.0502	6.259	0.0000	0.0000
2023/12/12	2032	01/02/2024	12.00 Put	Bond Future	210.1000	0.2101	169.2200	0.1692	19.457	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.55 Call	Bond Future	3009.3300	3.0093	3263.6700	3.2637	8.452	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.55 Put	Bond Future	499.2800	0.4993	415.2700	0.4153	16.826	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.33 Call	Bond Future	2240.6300	2.2406	2463.5600	2.4636	9.949	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.33 Put	Bond Future	748.6200	0.7486	633.2000	0.6332	15.418	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.35 Call	Bond Future	2307.2400	2.3072	2533.3200	2.5333	9.799	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.35 Put	Bond Future	722.0100	0.7220	609.7400	0.6097	15.550	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.59 Put	Bond Future	2500.8700	2.5009	2244.7200	2.2447	10.242	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.59 Call	Bond Future	446.6500	0.4467	528.8500	0.5289	18.404	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.09 Put	Bond Future	1141.3600	1.1414	983.8900	0.9839	13.797	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.09 Call	Bond Future	1504.0900	1.5041	1684.9700	1.6850	12.026	0.0000	0.0000
2023/12/12	2032	01/02/2024	12.73 Call	Bond Future	7750.2800	7.7503	8077.6000	8.0776	4.223	0.0000	0.0000
2023/12/12	2032	01/02/2024	12.73 Put	Bond Future	47.4300	0.0474	36.4000	0.0364	23.255	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.78 Put	Bond Future	1888.8600	1.8889	1669.6400	1.6696	11.606	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.78 Call	Bond Future	763.4700	0.7635	882.6000	0.8826	15.604	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.75 Call	Bond Future	3762.8800	3.7629	4039.6500	4.0397	7.355	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.75 Put	Bond Future	341.3100	0.3413	279.7300	0.2797	18.042	0.0000	0.0000
2023/12/12	2032	01/02/2024	12.50 Call	Bond Future	6800.9400	6.8009	7122.4600	7.1225	4.728	0.0000	0.0000
2023/12/12	2032	01/02/2024	12.50 Put	Bond Future	75.9600	0.0760	59.1300	0.0591	22.156	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.84 Call	Bond Future	4114.3200	4.1143	4399.4100	4.3994	6.929	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.84 Put	Bond Future	286.8500	0.2869	233.5900	0.2336	18.567	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.85 Call	Bond Future	4153.7800	4.1538	4439.7300	4.4397	6.884	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.85 Put	Bond Future	281.3700	0.2814	228.9700	0.2290	18.623	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.83 Call	Bond Future	4075.0000	4.0750	4359.2200	4.3592	6.975	0.0000	0.0000
2023/12/12	2032	01/02/2024	11.83 Put	Bond Future	292.5000	0.2925	238.3700	0.2384	18.506	0.0000	0.0000
2023/12/12	2032	01/02/2024		Bond Future	11.0138	88.2670	10.9431	88.6054	0.642	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.01 Put	Bond Future	5010.4500	5.0105	4684.0000	4.6840	6.515	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.01 Call	Bond Future	39.7200	0.0397	51.6200	0.0516	29.960	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.76 Put	Bond Future	1947.5900	1.9476	1724.3500	1.7244	11.462	0.0000	0.0000
2023/12/12	2032	01/02/2024	10.76 Call	Bond Future	725.0400	0.7250	840.1500	0.8402	15.876	0.0000	0.0000
2023/12/12	2032	01/02/2024	12.62 Call	Bond Future	7296.6000	7.2966	7621.4400	7.6214	4.452	0.0000	0.0000
2023/12/12	2032	01/02/2024	12.62 Put	Bond Future	59.4100	0.0594	45.9000	0.0459	22.740	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.55 Call	Bond Future	1188.0800	1.1881	1299.9600	1.3000	9.417	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.55 Put	Bond Future	3821.6800	3.8217	3587.5100	3.5875	6.127	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	
2023/12/12	2032	02/05/2024	10.56 Call	Bond Future	1204.5500	1.2046	1317.5100	1.3175	9.378	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.56 Put	Bond Future	3789.6800	3.7897	3556.5900	3.5566	6.151	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.54 Call	Bond Future	1171.7500	1.1718	1282.5500	1.2826	9.456	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.54 Put	Bond Future	3853.8700	3.8539	3618.6200	3.6186	6.104	0.0000	0.0000
2023/12/12	2032	02/05/2024		Bond Future	11.1038	86.0604	11.0298	86.4065	0.667	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.59 Put	Bond Future	3694.9200	3.6949	3465.1100	3.4651	6.220	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.59 Call	Bond Future	1255.0200	1.2550	1371.2600	1.3713	9.262	0.0000	0.0000
2023/12/12	2032	02/05/2024	11.09 Put	Bond Future	2364.5100	2.3645	2190.5500	2.1906	7.357	0.0000	0.0000
2023/12/12	2032	02/05/2024	11.09 Call	Bond Future	2299.9600	2.3000	2472.0500	2.4721	7.482	0.0000	0.0000
2023/12/12	2032	02/05/2024	13.18 Call	Bond Future	9271.4500	9.2715	9587.2600	9.5873	3.406	0.0000	0.0000
2023/12/12	2032	02/05/2024	13.18 Put	Bond Future	266.8600	0.2669	236.6200	0.2366	11.332	0.0000	0.0000
2023/12/12	2032	02/05/2024	13.35 Call	Bond Future	9894.3000	9.8943	10215.6900	10.2157	3.248	0.0000	0.0000
2023/12/12	2032	02/05/2024	13.35 Put	Bond Future	208.7700	0.2088	184.1100	0.1841	11.812	0.0000	0.0000
2023/12/12	2032	02/05/2024	11.35 Put	Bond Future	1848.2000	1.8482	1701.9000	1.7019	7.916	0.0000	0.0000
2023/12/12	2032	02/05/2024	11.35 Call	Bond Future	2985.9100	2.9859	3185.6600	3.1857	6.690	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.65 Put	Bond Future	3510.0300	3.5100	3286.8200	3.2868	6.359	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.65 Call	Bond Future	1359.6500	1.3597	1482.4900	1.4825	9.035	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.36 Put	Bond Future	4470.2600	4.4703	4216.3400	4.2163	5.680	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.36 Call	Bond Future	908.9900	0.9090	1001.1200	1.0011	10.135	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.86 Put	Bond Future	2918.0900	2.9181	2718.4300	2.7184	6.842	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.86 Call	Bond Future	1771.3500	1.7714	1917.7400	1.9177	8.264	0.0000	0.0000
2023/12/12	2032	02/05/2024	12.90 Call	Bond Future	8246.2200	8.2462	8551.5700	8.5516	3.703	0.0000	0.0000
2023/12/12	2032	02/05/2024	12.90 Put	Bond Future	380.9200	0.3809	340.2200	0.3402	10.685	0.0000	0.0000
2023/12/12	2032	02/05/2024	11.81 Call	Bond Future	4387.2100	4.3872	4629.4200	4.6294	5.521	0.0000	0.0000
2023/12/12	2032	02/05/2024	11.81 Put	Bond Future	1175.8200	1.1758	1071.9800	1.0720	8.831	0.0000	0.0000
2023/12/12	2032	02/05/2024	11.21 Call	Bond Future	2605.0000	2.6050	2790.1100	2.7901	7.106	0.0000	0.0000
2023/12/12	2032	02/05/2024	11.21 Put	Bond Future	2111.9100	2.1119	1950.9700	1.9510	7.621	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.57 Put	Bond Future	3758.0400	3.7580	3526.0500	3.5261	6.173	0.0000	0.0000
2023/12/12	2032	02/05/2024	10.57 Call	Bond Future	1221.3600	1.2214	1335.4200	1.3354	9.339	0.0000	0.0000
2023/12/12	2032	01/08/2024	11.14 Call	Bond Future	2779.7300	2.7797	2954.5700	2.9546	6.290	0.0000	0.0000
2023/12/12	2032	01/08/2024	11.14 Put	Bond Future	3069.9900	3.0700	2890.0600	2.8901	5.861	0.0000	0.0000
2023/12/12	2032	01/08/2024	11.15 Call	Bond Future	2803.6800	2.8037	2979.4000	2.9794	6.267	0.0000	0.0000
2023/12/12	2032	01/08/2024	11.15 Put	Bond Future	3048.2600	3.0483	2869.2100	2.8692	5.874	0.0000	0.0000
2023/12/12	2032	01/08/2024	11.13 Call	Bond Future	2755.8800	2.7559	2929.8400	2.9298	6.312	0.0000	0.0000
2023/12/12	2032	01/08/2024	11.13 Put	Bond Future	3091.8500	3.0919	2911.0400	2.9110	5.848	0.0000	0.0000
2023/12/12	2032	01/08/2024		Bond Future	11.2037	87.9484	11.1259	88.3032	0.694	0.0000	0.0000
2023/12/12	2032	07/11/2024	11.48 Call	Bond Future	3430.7000	3.4307	3630.5900	3.6306	5.827	0.0000	0.0000
2023/12/12	2032	07/11/2024	11.48 Put	Bond Future	2771.6400	2.7716	2607.0400	2.6070	5.939	0.0000	0.0000
2023/12/12	2032	07/11/2024	11.49 Call	Bond Future	3456.2300	3.4562	3656.9200	3.6569	5.807	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	
2023/12/12	2032	07/11/2024	11.49 Put	Bond Future	2753.4200	2.7534	2589.6200	2.5896	5.949	0.0000	0.0000
2023/12/12	2032	07/11/2024	11.47 Call	Bond Future	3405.5700	3.4056	3604.6500	3.6047	5.846	0.0000	0.0000
2023/12/12	2032	07/11/2024	11.47 Put	Bond Future	2790.3000	2.7903	2624.8900	2.6249	5.928	0.0000	0.0000
2023/12/12	2032	07/11/2024		Bond Future	11.3302	85.8194	11.2480	86.1839	0.726	0.0000	0.0000
2023/12/12	2032	07/11/2024	13.36 Call	Bond Future	9162.6600	9.1627	9469.6400	9.4696	3.350	0.0000	0.0000
2023/12/12	2032	07/11/2024	13.36 Put	Bond Future	768.6500	0.7687	711.1400	0.7111	7.482	0.0000	0.0000
2023/12/12	2032	07/11/2024	11.64 Put	Bond Future	2493.4400	2.4934	2341.4500	2.3415	6.096	0.0000	0.0000
2023/12/12	2032	07/11/2024	11.64 Call	Bond Future	3849.1200	3.8491	4061.6200	4.0616	5.521	0.0000	0.0000
2023/12/12	2032	06/02/2025		Bond Future	11.4701	87.6130	11.3833	87.9868	0.756	0.0000	0.0000
2023/12/12	2032	06/02/2025	11.72 Call	Bond Future	4018.3900	4.0184	4229.9900	4.2300	5.266	0.0000	0.0000
2023/12/12	2032	06/02/2025	11.72 Put	Bond Future	2953.2300	2.9532	2791.0300	2.7910	5.492	0.0000	0.0000
2023/12/12	2033	01/02/2024		Bond Future	121.8515	121.8515	122.2941	122.2941	0.363	0.0000	0.0000
2023/12/12	2033	02/05/2024		Bond Future	123.1091	123.1091	123.5619	123.5619	0.368	0.0000	0.0000
2023/12/12	2033	01/08/2024		Bond Future	125.8401	125.8401	126.3045	126.3045	0.369	0.0000	0.0000
2023/12/12	2033	07/11/2024		Bond Future	127.2803	127.2803	127.7573	127.7573	0.375	0.0000	0.0000
2023/12/12	2033	06/02/2025		Bond Future	129.9765	129.9765	130.4660	130.4660	0.377	0.0000	0.0000
2023/12/12	2033	06/02/2025	124.94 Call	Bond Future	5036.4800	5.0365	5525.9900	5.5260	9.719	0.0000	0.0000
2023/12/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	2037	01/02/2024	13.93 Call	Bond Future	8386.2900	8.3863	8697.1700	8.6972	3.707	0.0000	0.0000
2023/12/12	2037	01/02/2024	13.93 Put	Bond Future	68.8600	0.0689	55.2500	0.0553	19.765	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.93 Call	Bond Future	4136.9600	4.1370	4390.9400	4.3909	6.139	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.93 Put	Bond Future	489.1700	0.4892	418.6600	0.4187	14.414	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.09 Put	Bond Future	1967.5600	1.9676	1777.5100	1.7775	9.659	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.09 Call	Bond Future	1314.5300	1.3145	1448.9700	1.4490	10.227	0.0000	0.0000
2023/12/12	2037	01/02/2024		Bond Future	12.2130	76.2571	12.1517	76.5816	0.502	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.32 Call	Bond Future	1947.9400	1.9479	2120.4900	2.1205	8.858	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.32 Put	Bond Future	1386.8300	1.3868	1234.8900	1.2349	10.956	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.33 Call	Bond Future	1978.3200	1.9783	2152.4700	2.1525	8.803	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.33 Put	Bond Future	1365.0600	1.3651	1214.7200	1.2147	11.013	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.31 Call	Bond Future	1917.6800	1.9177	2088.6100	2.0886	8.913	0.0000	0.0000
2023/12/12	2037	01/02/2024	12.31 Put	Bond Future	1408.7700	1.4088	1255.2100	1.2552	10.900	0.0000	0.0000
2023/12/12	2037	02/05/2024		Bond Future	12.3289	77.9465	12.2651	78.2783	0.517	0.0000	0.0000
2023/12/12	2037	02/05/2024	11.44 Call	Bond Future	875.0200	0.8750	951.1400	0.9511	8.699	0.0000	0.0000
2023/12/12	2037	02/05/2024	11.44 Put	Bond Future	5698.1100	5.6981	5442.3600	5.4424	4.488	0.0000	0.0000
2023/12/12	2037	02/05/2024	11.45 Call	Bond Future	889.0000	0.8890	966.0200	0.9660	8.664	0.0000	0.0000
2023/12/12	2037	02/05/2024	11.45 Put	Bond Future	5655.3900	5.6554	5400.5400	5.4005	4.506	0.0000	0.0000
2023/12/12	2037	02/05/2024	11.43 Call	Bond Future	861.2000	0.8612	936.4100	0.9364	8.733	0.0000	0.0000
2023/12/12	2037	02/05/2024	11.43 Put	Bond Future	5741.0400	5.7410	5484.3800	5.4844	4.471	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	
2023/12/12	2037	01/08/2024		Bond Future	12.4562	75.4008	12.3896	75.7409	0.534	0.0000	0.0000
2023/12/12	2037	01/08/2024	12.10 Call	Bond Future	2537.5100	2.5375	2681.2500	2.6813	5.665	0.0000	0.0000
2023/12/12	2037	01/08/2024	12.10 Put	Bond Future	4383.3800	4.3834	4187.0100	4.1870	4.480	0.0000	0.0000
2023/12/12	2037	01/08/2024	12.11 Call	Bond Future	2561.1100	2.5611	2705.6900	2.7057	5.645	0.0000	0.0000
2023/12/12	2037	01/08/2024	12.11 Put	Bond Future	4354.2600	4.3543	4158.7300	4.1587	4.491	0.0000	0.0000
2023/12/12	2037	01/08/2024	12.09 Call	Bond Future	2514.0200	2.5140	2656.9100	2.6569	5.684	0.0000	0.0000
2023/12/12	2037	01/08/2024	12.09 Put	Bond Future	4412.6600	4.4127	4215.4400	4.2154	4.469	0.0000	0.0000
2023/12/12	2037	01/08/2024	13.82 Call	Bond Future	7849.2700	7.8493	8108.9200	8.1089	3.308	0.0000	0.0000
2023/12/12	2037	01/08/2024	13.82 Put	Bond Future	1346.9100	1.3469	1266.4500	1.2665	5.974	0.0000	0.0000
2023/12/12	2037	01/08/2024	13.17 Call	Bond Future	5625.2500	5.6253	5849.5700	5.8496	3.988	0.0000	0.0000
2023/12/12	2037	01/08/2024	13.17 Put	Bond Future	2114.3300	2.1143	1998.5400	1.9985	5.476	0.0000	0.0000
2023/12/12	2037	07/11/2024		Bond Future	12.5994	77.1462	12.5297	77.4956	0.554	0.0000	0.0000
2023/12/12	2037	07/11/2024	12.58 Call	Bond Future	4029.2000	4.0292	4208.0600	4.2081	4.439	0.0000	0.0000
2023/12/12	2037	07/11/2024	12.58 Put	Bond Future	4126.2800	4.1263	3955.6800	3.9557	4.134	0.0000	0.0000
2023/12/12	2037	07/11/2024	12.59 Call	Bond Future	4056.2600	4.0563	4235.8000	4.2358	4.426	0.0000	0.0000
2023/12/12	2037	07/11/2024	12.59 Put	Bond Future	4103.3300	4.1033	3933.4100	3.9334	4.141	0.0000	0.0000
2023/12/12	2037	07/11/2024	12.57 Call	Bond Future	4002.2100	4.0022	4180.3900	4.1804	4.452	0.0000	0.0000
2023/12/12	2037	07/11/2024	12.57 Put	Bond Future	4149.3400	4.1493	3978.0600	3.9781	4.128	0.0000	0.0000
2023/12/12	2037	06/02/2025		Bond Future	12.7523	74.4982	12.6793	74.8565	0.572	0.0000	0.0000
2023/12/12	2037	06/02/2025	12.76 Call	Bond Future	4387.7800	4.3878	4575.0700	4.5751	4.268	0.0000	0.0000
2023/12/12	2037	06/02/2025	12.76 Put	Bond Future	4350.2300	4.3502	4179.2400	4.1792	3.931	0.0000	0.0000
2023/12/12	2038	01/02/2024		Bond Future	129.9813	129.9813	130.9337	130.9337	0.733	0.0000	0.0000
2023/12/12	2038	02/05/2024		Bond Future	132.8927	132.8927	133.8668	133.8668	0.733	0.0000	0.0000
2023/12/12	2038	01/08/2024		Bond Future	133.7578	133.7578	134.7547	134.7547	0.745	0.0000	0.0000
2023/12/12	2038	07/11/2024		Bond Future	136.8926	136.8926	137.9152	137.9152	0.747	0.0000	0.0000
2023/12/12	2038	06/02/2025		Bond Future	137.6586	137.6586	138.7041	138.7041	0.760	0.0000	0.0000
2023/12/12	2038	06/02/2025	135.23 Call	Bond Future	2428.6000	2.4286	3474.1400	3.4741	43.051	0.0000	0.0000
2023/12/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.30 Put	Bond Future	2342.3200	2.3423	2226.0700	2.2261	4.963	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.30 Call	Bond Future	1218.7300	1.2187	1273.7100	1.2737	4.511	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.90 Put	Bond Future	931.2500	0.9313	864.5900	0.8646	7.158	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.90 Call	Bond Future	3093.1400	3.0931	3197.7100	3.1977	3.381	0.0000	0.0000
2023/12/12	2040	01/02/2024	13.90 Call	Bond Future	7318.3100	7.3183	7472.5700	7.4726	2.108	0.0000	0.0000
2023/12/12	2040	01/02/2024	13.90 Put	Bond Future	152.4500	0.1525	135.4800	0.1355	11.132	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.34 Call	Bond Future	1316.5200	1.3165	1374.8400	1.3748	4.430	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.34 Put	Bond Future	2214.0000	2.2140	2101.0900	2.1011	5.100	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.35 Call	Bond Future	1341.6400	1.3416	1400.8000	1.4008	4.410	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.35 Put	Bond Future	2182.7500	2.1828	2070.6800	2.0707	5.134	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	
2023/12/12	2040	01/02/2024	12.33 Call	Bond Future	1291.6700	1.2917	1349.1500	1.3492	4.450	0.0000	0.0000
2023/12/12	2040	01/02/2024	12.33 Put	Bond Future	2245.5800	2.2456	2131.8300	2.1318	5.066	0.0000	0.0000
2023/12/12	2040	01/02/2024		Bond Future	12.5006	76.1725	12.4697	76.3438	0.247	0.0000	0.0000
2023/12/12	2040	02/05/2024		Bond Future	12.6204	77.8600	12.5883	78.0352	0.254	0.0000	0.0000
2023/12/12	2040	02/05/2024	11.61 Call	Bond Future	782.2000	0.7822	813.2700	0.8133	3.972	0.0000	0.0000
2023/12/12	2040	02/05/2024	11.61 Put	Bond Future	6616.0600	6.6161	6471.9200	6.4719	2.179	0.0000	0.0000
2023/12/12	2040	02/05/2024	11.62 Call	Bond Future	795.2600	0.7953	826.7400	0.8267	3.958	0.0000	0.0000
2023/12/12	2040	02/05/2024	11.62 Put	Bond Future	6568.0100	6.5680	6424.2800	6.4243	2.188	0.0000	0.0000
2023/12/12	2040	02/05/2024	11.60 Call	Bond Future	769.1400	0.7691	799.7900	0.7998	3.985	0.0000	0.0000
2023/12/12	2040	02/05/2024	11.60 Put	Bond Future	6664.1900	6.6642	6519.6300	6.5196	2.169	0.0000	0.0000
2023/12/12	2040	01/08/2024		Bond Future	12.7514	75.0621	12.7178	75.2421	0.263	0.0000	0.0000
2023/12/12	2040	01/08/2024	12.33 Call	Bond Future	2572.0600	2.5721	2641.3100	2.6413	2.692	0.0000	0.0000
2023/12/12	2040	01/08/2024	12.33 Put	Bond Future	4880.7100	4.8807	4769.9400	4.7699	2.270	0.0000	0.0000
2023/12/12	2040	01/08/2024	12.34 Call	Bond Future	2596.2900	2.5963	2665.9800	2.6660	2.684	0.0000	0.0000
2023/12/12	2040	01/08/2024	12.34 Put	Bond Future	4848.8800	4.8489	4738.5500	4.7386	2.275	0.0000	0.0000
2023/12/12	2040	01/08/2024	12.32 Call	Bond Future	2547.6900	2.5477	2616.5100	2.6165	2.701	0.0000	0.0000
2023/12/12	2040	01/08/2024	12.32 Put	Bond Future	4912.4700	4.9125	4801.2700	4.8013	2.264	0.0000	0.0000
2023/12/12	2040	07/11/2024		Bond Future	12.8978	76.7993	12.8625	76.9849	0.274	0.0000	0.0000
2023/12/12	2040	07/11/2024	12.85 Call	Bond Future	4193.0500	4.1931	4283.4700	4.2835	2.156	0.0000	0.0000
2023/12/12	2040	07/11/2024	12.85 Put	Bond Future	4444.5600	4.4446	4349.3900	4.3494	2.141	0.0000	0.0000
2023/12/12	2040	07/11/2024	12.86 Call	Bond Future	4221.0100	4.2210	4311.7900	4.3118	2.151	0.0000	0.0000
2023/12/12	2040	07/11/2024	12.86 Put	Bond Future	4419.7700	4.4198	4324.9600	4.3250	2.145	0.0000	0.0000
2023/12/12	2040	07/11/2024	12.84 Call	Bond Future	4165.1600	4.1652	4255.2200	4.2552	2.162	0.0000	0.0000
2023/12/12	2040	07/11/2024	12.84 Put	Bond Future	4469.4800	4.4695	4373.9500	4.3740	2.137	0.0000	0.0000
2023/12/12	2040	06/02/2025		Bond Future	13.0529	73.8930	13.0158	74.0841	0.284	0.0000	0.0000
2023/12/12	2040	06/02/2025	12.95 Call	Bond Future	4356.5900	4.3566	4449.7400	4.4497	2.138	0.0000	0.0000
2023/12/12	2040	06/02/2025	12.95 Put	Bond Future	4888.9400	4.8889	4791.0500	4.7911	2.002	0.0000	0.0000
2023/12/12	2044	01/02/2024	13.25 Call	Bond Future	4151.7200	4.1517	4318.6000	4.3186	4.020	0.0000	0.0000
2023/12/12	2044	01/02/2024	13.25 Put	Bond Future	611.1500	0.6112	550.5800	0.5506	9.911	0.0000	0.0000
2023/12/12	2044	01/02/2024	13.00 Call	Bond Future	3175.7700	3.1758	3321.1900	3.3212	4.579	0.0000	0.0000
2023/12/12	2044	01/02/2024	13.00 Put	Bond Future	928.2800	0.9283	846.2500	0.8463	8.837	0.0000	0.0000
2023/12/12	2044	01/02/2024		Bond Future	12.5836	72.3336	12.5427	72.5611	0.325	0.0000	0.0000
2023/12/12	2044	01/02/2024	12.28 Call	Bond Future	1008.2800	1.0083	1076.0200	1.0760	6.718	0.0000	0.0000
2023/12/12	2044	01/02/2024	12.28 Put	Bond Future	2725.1000	2.7251	2565.3900	2.5654	5.861	0.0000	0.0000
2023/12/12	2044	01/02/2024	12.29 Call	Bond Future	1029.6900	1.0297	1098.5200	1.0985	6.685	0.0000	0.0000
2023/12/12	2044	01/02/2024	12.29 Put	Bond Future	2688.8800	2.6889	2530.2600	2.5303	5.899	0.0000	0.0000
2023/12/12	2044	01/02/2024	12.27 Call	Bond Future	987.0300	0.9870	1053.6900	1.0537	6.754	0.0000	0.0000
2023/12/12	2044	01/02/2024	12.27 Put	Bond Future	2761.5600	2.7616	2600.7700	2.6008	5.822	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	
2023/12/12	2044	02/05/2024	11.66 Call	Bond Future	723.3000	0.7233	764.8000	0.7648	5.738	0.0000	0.0000
2023/12/12	2044	02/05/2024	11.66 Put	Bond Future	6797.5900	6.7976	6606.4300	6.6064	2.812	0.0000	0.0000
2023/12/12	2044	02/05/2024	11.67 Call	Bond Future	736.0700	0.7361	778.1400	0.7781	5.715	0.0000	0.0000
2023/12/12	2044	02/05/2024	11.67 Put	Bond Future	6747.9200	6.7479	6557.3300	6.5573	2.824	0.0000	0.0000
2023/12/12	2044	02/05/2024	11.65 Call	Bond Future	710.8100	0.7108	751.7400	0.7517	5.758	0.0000	0.0000
2023/12/12	2044	02/05/2024	11.65 Put	Bond Future	6847.6200	6.8476	6655.8900	6.6559	2.800	0.0000	0.0000
2023/12/12	2044	02/05/2024		Bond Future	12.6997	73.9361	12.6572	74.1687	0.335	0.0000	0.0000
2023/12/12	2044	01/08/2024		Bond Future	12.8264	71.1772	12.7820	71.4159	0.346	0.0000	0.0000
2023/12/12	2044	01/08/2024	12.29 Call	Bond Future	2346.4200	2.3464	2434.7900	2.4348	3.766	0.0000	0.0000
2023/12/12	2044	01/08/2024	12.29 Put	Bond Future	5323.7100	5.3237	5173.3800	5.1734	2.824	0.0000	0.0000
2023/12/12	2044	01/08/2024	12.30 Call	Bond Future	2369.5900	2.3696	2458.5400	2.4585	3.754	0.0000	0.0000
2023/12/12	2044	01/08/2024	12.30 Put	Bond Future	5289.4700	5.2895	5139.7200	5.1397	2.831	0.0000	0.0000
2023/12/12	2044	01/08/2024	12.28 Call	Bond Future	2323.1500	2.3232	2410.9400	2.4109	3.779	0.0000	0.0000
2023/12/12	2044	01/08/2024	12.28 Put	Bond Future	5357.9100	5.3579	5207.0000	5.2070	2.817	0.0000	0.0000
2023/12/12	2044	07/11/2024	12.91 Call	Bond Future	4144.0000	4.1440	4265.9300	4.2659	2.942	0.0000	0.0000
2023/12/12	2044	07/11/2024	12.91 Put	Bond Future	4446.8100	4.4468	4323.1100	4.3231	2.782	0.0000	0.0000
2023/12/12	2044	07/11/2024	12.92 Call	Bond Future	4171.9900	4.1720	4294.4200	4.2944	2.935	0.0000	0.0000
2023/12/12	2044	07/11/2024	12.92 Put	Bond Future	4421.8000	4.4218	4298.6000	4.2986	2.786	0.0000	0.0000
2023/12/12	2044	07/11/2024	12.90 Call	Bond Future	4116.3400	4.1163	4237.8000	4.2378	2.951	0.0000	0.0000
2023/12/12	2044	07/11/2024	12.90 Put	Bond Future	4472.2200	4.4722	4348.0500	4.3481	2.776	0.0000	0.0000
2023/12/12	2044	07/11/2024		Bond Future	12.9673	72.8243	12.9208	73.0699	0.359	0.0000	0.0000
2023/12/12	2044	06/02/2025		Bond Future	13.1161	69.9602	13.0674	70.2124	0.371	0.0000	0.0000
2023/12/12	2044	06/02/2025	13.02 Call	Bond Future	4448.8700	4.4489	4574.6800	4.5747	2.828	0.0000	0.0000
2023/12/12	2044	06/02/2025	13.02 Put	Bond Future	4947.8300	4.9478	4821.4300	4.8214	2.555	0.0000	0.0000
2023/12/12	2046	01/02/2024		Bond Future	114.2441	114.2441	115.3461	115.3461	0.965	0.0000	0.0000
2023/12/12	2046	02/05/2024		Bond Future	114.6420	114.6420	115.7686	115.7686	0.983	0.0000	0.0000
2023/12/12	2046	01/08/2024		Bond Future	117.1848	117.1848	118.3378	118.3378	0.984	0.0000	0.0000
2023/12/12	2046	07/11/2024		Bond Future	117.7121	117.7121	118.8935	118.8935	1.004	0.0000	0.0000
2023/12/12	2046	06/02/2025		Bond Future	120.2036	120.2036	121.4123	121.4123	1.006	0.0000	0.0000
2023/12/12	2046	06/02/2025	114.01 Call	Bond Future	6193.6100	6.1936	7402.3400	7.4023	19.516	0.0000	0.0000
2023/12/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	2050	01/02/2024		Bond Future	113.8977	113.8977	114.7303	114.7303	0.731	0.0000	0.0000
2023/12/12	2050	02/05/2024		Bond Future	116.4487	116.4487	117.3004	117.3004	0.731	0.0000	0.0000
2023/12/12	2050	01/08/2024		Bond Future	116.7123	116.7123	117.5838	117.5838	0.747	0.0000	0.0000
2023/12/12	2050	07/11/2024		Bond Future	119.4475	119.4475	120.3417	120.3417	0.749	0.0000	0.0000
2023/12/12	2050	06/02/2025		Bond Future	119.5989	119.5989	120.5131	120.5131	0.764	0.0000	0.0000
2023/12/12	2050	06/02/2025	115.60 Call	Bond Future	3998.8800	3.9989	4913.1200	4.9131	22.862	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
2023/12/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	AL37	01/02/2024		Index Future	934.9420	934.9420	936.4470	0.161	0.0000	0.0000
2023/12/12	AL37	02/05/2024		Index Future	955.6570	955.6570	957.1960	0.161	0.0000	0.0000
2023/12/12	AL37	01/08/2024		Index Future	976.6440	976.6440	978.2190	0.161	0.0000	0.0000
2023/12/12	AL37	07/11/2024		Index Future	999.3260	999.3260	1000.9420	0.162	0.0000	0.0000
2023/12/12	AL37	06/02/2025		Index Future	1020.3100	1020.3100	1021.9640	0.162	0.0000	0.0000
2023/12/12	AL7T	01/02/2024		Index Future	1071.0100	1071.0100	1074.5750	0.333	0.0000	0.0000
2023/12/12	AL7T	02/05/2024		Index Future	1094.7400	1094.7400	1098.3850	0.333	0.0000	0.0000
2023/12/12	AL7T	01/08/2024		Index Future	1118.7800	1118.7800	1122.5080	0.333	0.0000	0.0000
2023/12/12	AL7T	07/11/2024		Index Future	1144.7640	1144.7640	1148.5830	0.334	0.0000	0.0000
2023/12/12	AL7T	06/02/2025		Index Future	1168.8010	1168.8010	1172.7060	0.334	0.0000	0.0000
2023/12/12	ALBI	01/02/2024		Index Future	929.9150	929.9150	932.3700	0.264	0.0000	0.0000
2023/12/12	ALBI	02/05/2024		Index Future	950.5190	950.5190	953.0290	0.264	0.0000	0.0000
2023/12/12	ALBI	01/08/2024		Index Future	971.3920	971.3920	973.9610	0.264	0.0000	0.0000
2023/12/12	ALBI	07/11/2024		Index Future	993.9520	993.9520	996.5850	0.265	0.0000	0.0000
2023/12/12	ALBI	06/02/2025		Index Future	1014.8230	1014.8230	1017.5150	0.265	0.0000	0.0000
2023/12/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/12	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	
2023/12/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/12	ES33	01/02/2024		Bond Future	12.6161	74.9189	12.5584	75.1726	0.457	0.0000	0.0000
2023/12/12	ES33	02/05/2024		Bond Future	12.7586	72.7979	12.6983	73.0576	0.472	0.0000	0.0000
2023/12/12	ES33	01/08/2024		Bond Future	12.9113	74.4120	12.8482	74.6783	0.489	0.0000	0.0000
2023/12/12	ES33	07/11/2024		Bond Future	13.1003	72.3514	13.0337	72.6254	0.508	0.0000	0.0000
2023/12/12	ES33	06/02/2025		Bond Future	13.3032	73.8787	13.2330	74.1599	0.527	0.0000	0.0000
2023/12/12	ES33	06/02/2025	13.34 Call	Bond Future	147.0600	0.1471	428.3100	0.4283	191.248	0.0000	0.0000
2023/12/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	ES42	01/02/2024		Bond Future	13.2419	70.0368	13.1948	70.2713	0.355	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	
2023/12/12	ES42	02/05/2024		Bond Future	13.3829	67.3428	13.3339	67.5829	0.366	0.0000	0.0000
2023/12/12	ES42	01/08/2024		Bond Future	13.5301	68.8352	13.4789	69.0814	0.378	0.0000	0.0000
2023/12/12	ES42	07/11/2024		Bond Future	13.7069	66.1781	13.6530	66.4313	0.393	0.0000	0.0000
2023/12/12	ES42	06/02/2025		Bond Future	13.8871	67.5720	13.8307	67.8319	0.406	0.0000	0.0000
2023/12/12	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	ES42	06/02/2025	13.71 Put	Bond Future	821.5200	0.8215	561.5900	0.5616	31.640	0.0000	0.0000
2023/12/12	GOVI	01/02/2024		GOVI	916.6800	916.6800	919.1180	919.1180	0.266	0.0000	0.0000
2023/12/12	GOVI	01/02/2024	879.99 Call	GOVI	366900.0000	36.6900	391280.0000	39.1280	6.645	0.0000	0.0000
2023/12/12	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	01/02/2024	880.00 Call	GOVI	366800.0000	36.6800	391180.0000	39.1180	6.647	0.0000	0.0000
2023/12/12	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	01/02/2024	879.98 Call	GOVI	367000.0000	36.7000	391380.0000	39.1380	6.643	0.0000	0.0000
2023/12/12	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	02/05/2024		GOVI	936.9910	936.9910	939.4830	939.4830	0.266	0.0000	0.0000
2023/12/12	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	02/05/2024	950.98 Put	GOVI	139890.0000	13.9890	114970.0000	11.4970	17.814	0.0000	0.0000
2023/12/12	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	02/05/2024	950.99 Put	GOVI	139990.0000	13.9990	115070.0000	11.5070	17.801	0.0000	0.0000
2023/12/12	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	02/05/2024	950.97 Put	GOVI	139790.0000	13.9790	114870.0000	11.4870	17.827	0.0000	0.0000
2023/12/12	GOVI	01/08/2024		GOVI	957.5670	957.5670	960.1170	960.1170	0.266	0.0000	0.0000
2023/12/12	GOVI	01/08/2024	943.38 Call	GOVI	141870.0000	14.1870	167370.0000	16.7370	17.974	0.0000	0.0000
2023/12/12	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	01/08/2024	943.39 Call	GOVI	141770.0000	14.1770	167270.0000	16.7270	17.987	0.0000	0.0000
2023/12/12	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	01/08/2024	943.37 Call	GOVI	141970.0000	14.1970	167470.0000	16.7470	17.962	0.0000	0.0000
2023/12/12	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	07/11/2024		GOVI	979.8060	979.8060	982.4200	982.4200	0.267	0.0000	0.0000
2023/12/12	GOVI	07/11/2024	948.79 Call	GOVI	310160.0000	31.0160	336300.0000	33.6300	8.428	0.0000	0.0000
2023/12/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	07/11/2024	948.80 Call	GOVI	310060.0000	31.0060	336200.0000	33.6200	8.431	0.0000	0.0000
2023/12/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	07/11/2024	948.78 Call	GOVI	310260.0000	31.0260	336400.0000	33.6400	8.425	0.0000	0.0000
2023/12/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	GOVI	06/02/2025		GOVI	1000.3800	1000.3800	1003.0530	1003.0530	0.267	0.0000	0.0000
2023/12/12	GOVI	06/02/2025	972.00 Call	GOVI	283800.0000	28.3800	310530.0000	31.0530	9.419	0.0000	0.0000
2023/12/12	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	
2023/12/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/12	IGOV	01/02/2024		Index Future	343.2720	343.2720	345.0040	345.0040	0.505	0.0000	0.0000
2023/12/12	IGOV	02/05/2024		Index Future	350.9610	350.9610	352.7330	352.7330	0.505	0.0000	0.0000
2023/12/12	IGOV	01/08/2024		Index Future	358.7500	358.7500	360.5620	360.5620	0.505	0.0000	0.0000
2023/12/12	IGOV	07/11/2024		Index Future	367.1680	367.1680	369.0240	369.0240	0.505	0.0000	0.0000
2023/12/12	IGOV	06/02/2025		Index Future	374.9550	374.9550	376.8530	376.8530	0.506	0.0000	0.0000
2023/12/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/12	JBAF	20/12/2023		Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2023/12/12	JBAF	17/01/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2023/12/12	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2023/12/12	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/12/12	JBAF	17/04/2024		Jibar Tradeable Future	8.2800	91.7200	8.2800	91.7200	0.000	0.0000	0.0000
2023/12/12	JBAF	15/05/2024		Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000
2023/12/12	JBAF	19/06/2024		Jibar Tradeable Future	8.1300	91.8700	8.1300	91.8700	0.000	0.0000	0.0000
2023/12/12	JBAF	18/09/2024		Jibar Tradeable Future	7.9100	92.0900	7.9100	92.0900	0.000	0.0000	0.0000
2023/12/12	JBAF	18/12/2024		Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000
2023/12/12	JBAF	19/03/2025		Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000
2023/12/12	JBAF	18/06/2025		Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000
2023/12/12	JBAF	17/09/2025		Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	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	
2023/12/12	R035	01/02/2024	10.62 Put	Bond Future	6657.4600	6.6575	6367.4400	6.3674	4.356	0.0000	0.0000
2023/12/12	R035	01/02/2024	10.62 Call	Bond Future	55.4200	0.0554	64.9200	0.0649	17.142	0.0000	0.0000
2023/12/12	R035	01/02/2024	11.12 Put	Bond Future	4035.8000	4.0358	3780.0500	3.7801	6.337	0.0000	0.0000
2023/12/12	R035	01/02/2024	11.12 Call	Bond Future	324.0600	0.3241	367.8300	0.3678	13.507	0.0000	0.0000
2023/12/12	R035	01/02/2024	13.46 Call	Bond Future	8265.2900	8.2653	8552.4300	8.5524	3.474	0.0000	0.0000
2023/12/12	R035	01/02/2024	13.46 Put	Bond Future	64.2400	0.0642	51.8600	0.0519	19.271	0.0000	0.0000
2023/12/12	R035	01/02/2024		Bond Future	11.7975	86.0838	11.7413	86.3833	0.477	0.0000	0.0000
2023/12/12	R035	01/02/2024	12.19 Call	Bond Future	2868.0900	2.8681	3067.5300	3.0675	6.954	0.0000	0.0000
2023/12/12	R035	01/02/2024	12.19 Put	Bond Future	820.1900	0.8202	720.1100	0.7201	12.202	0.0000	0.0000
2023/12/12	R035	01/02/2024	12.20 Call	Bond Future	2904.8100	2.9048	3105.5500	3.1056	6.911	0.0000	0.0000
2023/12/12	R035	01/02/2024	12.20 Put	Bond Future	805.6800	0.8057	706.9000	0.7069	12.260	0.0000	0.0000
2023/12/12	R035	01/02/2024	12.18 Call	Bond Future	2831.5300	2.8315	3029.6600	3.0297	6.997	0.0000	0.0000
2023/12/12	R035	01/02/2024	12.18 Put	Bond Future	834.9200	0.8349	733.5300	0.7335	12.144	0.0000	0.0000
2023/12/12	R035	02/05/2024		Bond Future	11.9018	83.4789	11.8432	83.7852	0.492	0.0000	0.0000
2023/12/12	R035	02/05/2024	11.20 Call	Bond Future	1100.5400	1.1005	1184.4000	1.1844	7.620	0.0000	0.0000
2023/12/12	R035	02/05/2024	11.20 Put	Bond Future	4878.4500	4.8785	4655.9800	4.6560	4.560	0.0000	0.0000
2023/12/12	R035	02/05/2024	11.21 Call	Bond Future	1117.1500	1.1172	1201.9300	1.2019	7.589	0.0000	0.0000
2023/12/12	R035	02/05/2024	11.21 Put	Bond Future	4839.5500	4.8396	4618.0000	4.6180	4.578	0.0000	0.0000
2023/12/12	R035	02/05/2024	11.19 Call	Bond Future	1084.2600	1.0843	1167.2200	1.1672	7.651	0.0000	0.0000
2023/12/12	R035	02/05/2024	11.19 Put	Bond Future	4917.7400	4.9177	4694.3700	4.6944	4.542	0.0000	0.0000
2023/12/12	R035	01/08/2024		Bond Future	12.0138	85.3106	11.9526	85.6247	0.510	0.0000	0.0000
2023/12/12	R035	01/08/2024	11.80 Call	Bond Future	2856.2800	2.8563	2998.3300	2.9983	4.973	0.0000	0.0000
2023/12/12	R035	01/08/2024	11.80 Put	Bond Future	3960.5900	3.9606	3788.5200	3.7885	4.345	0.0000	0.0000
2023/12/12	R035	01/08/2024	11.81 Call	Bond Future	2881.9500	2.8820	3024.7700	3.0248	4.956	0.0000	0.0000
2023/12/12	R035	01/08/2024	11.81 Put	Bond Future	3934.1400	3.9341	3762.8400	3.7628	4.354	0.0000	0.0000
2023/12/12	R035	01/08/2024	11.79 Call	Bond Future	2830.7200	2.8307	2972.0000	2.9720	4.991	0.0000	0.0000
2023/12/12	R035	01/08/2024	11.79 Put	Bond Future	3987.1900	3.9872	3814.3500	3.8144	4.335	0.0000	0.0000
2023/12/12	R035	07/11/2024		Bond Future	12.1563	82.7720	12.0920	83.0949	0.529	0.0000	0.0000
2023/12/12	R035	07/11/2024	12.18 Call	Bond Future	3730.2800	3.7303	3897.2600	3.8973	4.476	0.0000	0.0000
2023/12/12	R035	07/11/2024	12.18 Put	Bond Future	3611.8000	3.6118	3455.8800	3.4559	4.317	0.0000	0.0000
2023/12/12	R035	07/11/2024	12.19 Call	Bond Future	3757.5800	3.7576	3925.2600	3.9253	4.462	0.0000	0.0000
2023/12/12	R035	07/11/2024	12.19 Put	Bond Future	3589.1800	3.5892	3433.9600	3.4340	4.325	0.0000	0.0000
2023/12/12	R035	07/11/2024	12.17 Call	Bond Future	3703.0700	3.7031	3869.3500	3.8694	4.490	0.0000	0.0000
2023/12/12	R035	07/11/2024	12.17 Put	Bond Future	3634.5500	3.6346	3477.9300	3.4779	4.309	0.0000	0.0000
2023/12/12	R035	06/02/2025		Bond Future	12.3112	84.5023	12.2436	84.8336	0.549	0.0000	0.0000
2023/12/12	R035	06/02/2025	12.41 Call	Bond Future	4265.7700	4.2658	4443.0200	4.4430	4.155	0.0000	0.0000
2023/12/12	R035	06/02/2025	12.41 Put	Bond Future	3784.6100	3.7846	3630.5400	3.6305	4.071	0.0000	0.0000
2023/12/12	R053	01/02/2024	12.93 Call	Bond Future	4315.1500	4.3152	4479.7500	4.4798	3.814	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	
2023/12/12	R053	01/02/2024	12.93 Put	Bond Future	1212.6900	1.2127	1116.9800	1.1170	7.892	0.0000	0.0000
2023/12/12	R053	01/02/2024	12.94 Call	Bond Future	4364.4300	4.3644	4530.0800	4.5301	3.795	0.0000	0.0000
2023/12/12	R053	01/02/2024	12.94 Put	Bond Future	1193.5400	1.1935	1098.8800	1.0989	7.931	0.0000	0.0000
2023/12/12	R053	01/02/2024	12.92 Call	Bond Future	4266.1800	4.2662	4429.7200	4.4297	3.833	0.0000	0.0000
2023/12/12	R053	01/02/2024	12.92 Put	Bond Future	1232.2400	1.2322	1135.4700	1.1355	7.853	0.0000	0.0000
2023/12/12	R053	01/02/2024		Bond Future	12.4910	97.3308	12.4553	97.5911	0.285	0.0000	0.0000
2023/12/12	R053	02/05/2024		Bond Future	12.6018	93.6222	12.5648	93.8886	0.294	0.0000	0.0000
2023/12/12	R053	02/05/2024	13.03 Call	Bond Future	5789.7100	5.7897	5946.1900	5.9462	2.703	0.0000	0.0000
2023/12/12	R053	02/05/2024	13.03 Put	Bond Future	2811.3000	2.8113	2701.4200	2.7014	3.909	0.0000	0.0000
2023/12/12	R053	02/05/2024	13.04 Call	Bond Future	5833.6300	5.8336	5990.7600	5.9908	2.694	0.0000	0.0000
2023/12/12	R053	02/05/2024	13.04 Put	Bond Future	2787.8000	2.7878	2678.5700	2.6786	3.918	0.0000	0.0000
2023/12/12	R053	02/05/2024	13.02 Call	Bond Future	5745.6600	5.7457	5901.4900	5.9015	2.712	0.0000	0.0000
2023/12/12	R053	02/05/2024	13.02 Put	Bond Future	2834.7700	2.8348	2724.2400	2.7242	3.899	0.0000	0.0000
2023/12/12	R053	01/08/2024	13.14 Call	Bond Future	6696.1300	6.6961	6854.6500	6.8547	2.367	0.0000	0.0000
2023/12/12	R053	01/08/2024	13.14 Put	Bond Future	3818.1300	3.8181	3703.2800	3.7033	3.008	0.0000	0.0000
2023/12/12	R053	01/08/2024	13.15 Call	Bond Future	6738.1600	6.7382	6897.2200	6.8972	2.361	0.0000	0.0000
2023/12/12	R053	01/08/2024	13.15 Put	Bond Future	3793.8000	3.7938	3679.4900	3.6795	3.013	0.0000	0.0000
2023/12/12	R053	01/08/2024	13.13 Call	Bond Future	6654.1700	6.6542	6812.1600	6.8122	2.374	0.0000	0.0000
2023/12/12	R053	01/08/2024	13.13 Put	Bond Future	3842.6300	3.8426	3727.2500	3.7273	3.003	0.0000	0.0000
2023/12/12	R053	01/08/2024		Bond Future	12.7193	95.6757	12.6806	95.9491	0.304	0.0000	0.0000
2023/12/12	R053	07/11/2024	12.80 Call	Bond Future	5638.6400	5.6386	5777.4000	5.7774	2.461	0.0000	0.0000
2023/12/12	R053	07/11/2024	12.80 Put	Bond Future	6051.4000	6.0514	5908.7100	5.9087	2.358	0.0000	0.0000
2023/12/12	R053	07/11/2024	12.81 Call	Bond Future	5675.4000	5.6754	5814.7000	5.8147	2.454	0.0000	0.0000
2023/12/12	R053	07/11/2024	12.81 Put	Bond Future	6018.6000	6.0186	5876.4500	5.8765	2.362	0.0000	0.0000
2023/12/12	R053	07/11/2024	12.79 Call	Bond Future	5601.9700	5.6020	5740.2000	5.7402	2.468	0.0000	0.0000
2023/12/12	R053	07/11/2024	12.79 Put	Bond Future	6084.3800	6.0844	5941.1600	5.9412	2.354	0.0000	0.0000
2023/12/12	R053	07/11/2024		Bond Future	12.8596	92.0198	12.8189	92.3013	0.316	0.0000	0.0000
2023/12/12	R053	06/02/2025		Bond Future	13.0048	93.9403	12.9622	94.2295	0.328	0.0000	0.0000
2023/12/12	R053	06/02/2025	12.94 Call	Bond Future	6058.5900	6.0586	6203.2200	6.2032	2.387	0.0000	0.0000
2023/12/12	R053	06/02/2025	12.94 Put	Bond Future	6498.5400	6.4985	6354.0500	6.3541	2.223	0.0000	0.0000
2023/12/12	R186	01/02/2024		Bond Future	8.9324	105.2215	8.8951	105.3165	0.418	0.0000	0.0000
2023/12/12	R186	01/02/2024	9.51 Call	Bond Future	1622.7700	1.6228	1697.2300	1.6972	4.588	0.0000	0.0000
2023/12/12	R186	01/02/2024	9.51 Put	Bond Future	164.2100	0.1642	143.5900	0.1436	12.557	0.0000	0.0000
2023/12/12	R186	01/02/2024	9.52 Call	Bond Future	1644.0000	1.6440	1718.8400	1.7188	4.552	0.0000	0.0000
2023/12/12	R186	01/02/2024	9.52 Put	Bond Future	160.4200	0.1604	140.1800	0.1402	12.617	0.0000	0.0000
2023/12/12	R186	01/02/2024	9.50 Call	Bond Future	1601.6200	1.6016	1675.7000	1.6757	4.625	0.0000	0.0000
2023/12/12	R186	01/02/2024	9.50 Put	Bond Future	168.0900	0.1681	147.0900	0.1471	12.493	0.0000	0.0000
2023/12/12	R186	02/05/2024		Bond Future	8.9238	107.5527	8.8823	107.6502	0.465	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	
2023/12/12	R186	02/05/2024	8.00 Call	Bond Future	163.3500	0.1634	176.8600	0.1769	8.271	0.0000	0.0000
2023/12/12	R186	02/05/2024	8.00 Put	Bond Future	2361.8100	2.3618	2277.8800	2.2779	3.554	0.0000	0.0000
2023/12/12	R186	02/05/2024	8.01 Call	Bond Future	167.4100	0.1674	181.1800	0.1812	8.225	0.0000	0.0000
2023/12/12	R186	02/05/2024	8.01 Put	Bond Future	2341.7500	2.3418	2258.0800	2.2581	3.573	0.0000	0.0000
2023/12/12	R186	02/05/2024	7.99 Call	Bond Future	159.3700	0.1594	172.6100	0.1726	8.308	0.0000	0.0000
2023/12/12	R186	02/05/2024	7.99 Put	Bond Future	2381.9500	2.3820	2297.7500	2.2978	3.535	0.0000	0.0000
2023/12/12	R186	02/05/2024	10.40 Call	Bond Future	3563.3000	3.5633	3647.7400	3.6477	2.370	0.0000	0.0000
2023/12/12	R186	02/05/2024	10.40 Put	Bond Future	169.3500	0.1694	156.3500	0.1564	7.676	0.0000	0.0000
2023/12/12	R186	02/05/2024	9.73 Put	Bond Future	378.1800	0.3782	352.7900	0.3528	6.714	0.0000	0.0000
2023/12/12	R186	02/05/2024	9.73 Call	Bond Future	2249.5300	2.2495	2321.5800	2.3216	3.203	0.0000	0.0000
2023/12/12	R186	01/08/2024	8.69 Call	Bond Future	870.4400	0.8704	912.5000	0.9125	4.832	0.0000	0.0000
2023/12/12	R186	01/08/2024	8.69 Put	Bond Future	1373.8500	1.3739	1315.0500	1.3151	4.280	0.0000	0.0000
2023/12/12	R186	01/08/2024	8.70 Call	Bond Future	881.5700	0.8816	923.9400	0.9239	4.806	0.0000	0.0000
2023/12/12	R186	01/08/2024	8.70 Put	Bond Future	1363.4000	1.3634	1304.9100	1.3049	4.290	0.0000	0.0000
2023/12/12	R186	01/08/2024	8.68 Call	Bond Future	859.7000	0.8597	901.4500	0.9015	4.856	0.0000	0.0000
2023/12/12	R186	01/08/2024	8.68 Put	Bond Future	1384.6900	1.3847	1325.5800	1.3256	4.269	0.0000	0.0000
2023/12/12	R186	01/08/2024		Bond Future	8.9240	104.6045	8.8770	104.7054	0.527	0.0000	0.0000
2023/12/12	R186	07/11/2024		Bond Future	8.9501	107.0287	8.8954	107.1337	0.611	0.0000	0.0000
2023/12/12	R186	07/11/2024	9.14 Call	Bond Future	1481.5300	1.4815	1538.1200	1.5381	3.820	0.0000	0.0000
2023/12/12	R186	07/11/2024	9.14 Put	Bond Future	1117.7500	1.1178	1069.3100	1.0693	4.334	0.0000	0.0000
2023/12/12	R186	07/11/2024	9.15 Call	Bond Future	1493.8600	1.4939	1550.6900	1.5507	3.804	0.0000	0.0000
2023/12/12	R186	07/11/2024	9.15 Put	Bond Future	1110.9800	1.1110	1062.7800	1.0628	4.339	0.0000	0.0000
2023/12/12	R186	07/11/2024	9.13 Call	Bond Future	1469.2400	1.4692	1525.5900	1.5256	3.835	0.0000	0.0000
2023/12/12	R186	07/11/2024	9.13 Put	Bond Future	1124.5700	1.1246	1075.8900	1.0759	4.329	0.0000	0.0000
2023/12/12	R186	06/02/2025		Bond Future	9.0220	103.9527	8.9580	104.0619	0.709	0.0000	0.0000
2023/12/12	R186	06/02/2025	9.03 Call	Bond Future	1283.9700	1.2840	1338.6600	1.3387	4.259	0.0000	0.0000
2023/12/12	R186	06/02/2025	9.03 Put	Bond Future	1270.3600	1.2704	1215.8500	1.2159	4.291	0.0000	0.0000
2023/12/12	R202	01/02/2024		Bond Future	258.0776	258.0776	258.3859	258.3859	0.119	0.0000	0.0000
2023/12/12	R202	02/05/2024		Bond Future	263.8582	263.8582	264.1742	264.1742	0.120	0.0000	0.0000
2023/12/12	R202	01/08/2024		Bond Future	264.5846	264.5846	264.9097	264.9097	0.123	0.0000	0.0000
2023/12/12	R202	07/11/2024		Bond Future	270.7865	270.7865	271.1240	271.1240	0.125	0.0000	0.0000
2023/12/12	R202	06/02/2025		Bond Future	271.2603	271.2603	271.6073	271.6073	0.128	0.0000	0.0000
2023/12/12	R202	06/02/2025	266.79 Call	Bond Future	4470.3300	4.4703	4817.3100	4.8173	7.762	0.0000	0.0000
2023/12/12	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	R209	01/02/2024		Bond Future	11.9396	66.1796	11.8841	66.4384	0.465	0.0000	0.0000
2023/12/12	R209	01/02/2024	12.13 Call	Bond Future	1916.2000	1.9162	2063.5300	2.0635	7.689	0.0000	0.0000
2023/12/12	R209	01/02/2024	12.13 Put	Bond Future	1039.5600	1.0396	928.1200	0.9281	10.720	0.0000	0.0000
2023/12/12	R209	01/02/2024	12.14 Call	Bond Future	1944.6400	1.9446	2093.2300	2.0932	7.641	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	
2023/12/12	R209	01/02/2024	12.14 Put	Bond Future	1022.4200	1.0224	912.2400	0.9122	10.776	0.0000	0.0000
2023/12/12	R209	01/02/2024	12.12 Call	Bond Future	1887.9500	1.8880	2034.0100	2.0340	7.736	0.0000	0.0000
2023/12/12	R209	01/02/2024	12.12 Put	Bond Future	1056.9500	1.0570	944.2400	0.9442	10.664	0.0000	0.0000
2023/12/12	R209	02/05/2024		Bond Future	12.0398	64.4927	11.9822	64.7574	0.478	0.0000	0.0000
2023/12/12	R209	02/05/2024	11.18 Call	Bond Future	772.6200	0.7726	833.7400	0.8337	7.911	0.0000	0.0000
2023/12/12	R209	02/05/2024	11.18 Put	Bond Future	4886.2000	4.8862	4682.6400	4.6826	4.166	0.0000	0.0000
2023/12/12	R209	02/05/2024	11.19 Call	Bond Future	785.1100	0.7851	846.9700	0.8470	7.879	0.0000	0.0000
2023/12/12	R209	02/05/2024	11.19 Put	Bond Future	4848.7900	4.8488	4645.9700	4.6460	4.183	0.0000	0.0000
2023/12/12	R209	02/05/2024	11.17 Call	Bond Future	760.3800	0.7604	820.7700	0.8208	7.942	0.0000	0.0000
2023/12/12	R209	02/05/2024	11.17 Put	Bond Future	4923.9200	4.9239	4719.6300	4.7196	4.149	0.0000	0.0000
2023/12/12	R209	01/08/2024		Bond Future	12.1471	65.9075	12.0872	66.1788	0.493	0.0000	0.0000
2023/12/12	R209	01/08/2024	11.79 Call	Bond Future	2175.1200	2.1751	2288.4300	2.2884	5.209	0.0000	0.0000
2023/12/12	R209	01/08/2024	11.79 Put	Bond Future	3815.9800	3.8160	3657.9700	3.6580	4.141	0.0000	0.0000
2023/12/12	R209	01/08/2024	11.80 Call	Bond Future	2196.1100	2.1961	2310.1100	2.3101	5.191	0.0000	0.0000
2023/12/12	R209	01/08/2024	11.80 Put	Bond Future	3790.2400	3.7902	3632.9200	3.6329	4.151	0.0000	0.0000
2023/12/12	R209	01/08/2024	11.78 Call	Bond Future	2154.4400	2.1544	2267.0600	2.2671	5.227	0.0000	0.0000
2023/12/12	R209	01/08/2024	11.78 Put	Bond Future	3842.0700	3.8421	3683.3700	3.6834	4.131	0.0000	0.0000
2023/12/12	R209	07/11/2024		Bond Future	12.2771	64.2779	12.2145	64.5566	0.510	0.0000	0.0000
2023/12/12	R209	07/11/2024	12.22 Call	Bond Future	3306.7300	3.3067	3446.8800	3.4469	4.238	0.0000	0.0000
2023/12/12	R209	07/11/2024	12.22 Put	Bond Future	3560.8400	3.5608	3422.2500	3.4223	3.892	0.0000	0.0000
2023/12/12	R209	07/11/2024	12.23 Call	Bond Future	3330.0500	3.3301	3470.7700	3.4708	4.226	0.0000	0.0000
2023/12/12	R209	07/11/2024	12.23 Put	Bond Future	3539.5800	3.5396	3401.5600	3.4016	3.899	0.0000	0.0000
2023/12/12	R209	07/11/2024	12.21 Call	Bond Future	3283.4900	3.2835	3423.0500	3.4231	4.250	0.0000	0.0000
2023/12/12	R209	07/11/2024	12.21 Put	Bond Future	3582.2300	3.5822	3443.0500	3.4431	3.885	0.0000	0.0000
2023/12/12	R209	06/02/2025		Bond Future	12.4140	65.6212	12.3486	65.9070	0.527	0.0000	0.0000
2023/12/12	R209	06/02/2025	12.44 Call	Bond Future	3727.9500	3.7280	3877.6800	3.8777	4.016	0.0000	0.0000
2023/12/12	R209	06/02/2025	12.44 Put	Bond Future	3614.7100	3.6147	3478.6100	3.4786	3.765	0.0000	0.0000
2023/12/12	R210	01/02/2024		Bond Future	233.1203	233.1203	233.7037	233.7037	0.250	0.0000	0.0000
2023/12/12	R210	02/05/2024		Bond Future	235.0657	235.0657	235.6626	235.6626	0.254	0.0000	0.0000
2023/12/12	R210	01/08/2024		Bond Future	240.2799	240.2799	240.8929	240.8929	0.255	0.0000	0.0000
2023/12/12	R210	07/11/2024		Bond Future	242.5487	242.5487	243.1790	243.1790	0.260	0.0000	0.0000
2023/12/12	R210	06/02/2025		Bond Future	247.6847	247.6847	248.3329	248.3329	0.262	0.0000	0.0000
2023/12/12	R210	06/02/2025	239.61 Call	Bond Future	8074.6700	8.0747	8722.8500	8.7229	8.027	0.0000	0.0000
2023/12/12	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	R213	01/02/2024	11.71 Call	Bond Future	4422.8200	4.4228	4650.8000	4.6508	5.155	0.0000	0.0000
2023/12/12	R213	01/02/2024	11.71 Put	Bond Future	189.9900	0.1900	157.6500	0.1577	17.022	0.0000	0.0000
2023/12/12	R213	01/02/2024	11.72 Call	Bond Future	4459.2700	4.4593	4687.7900	4.6878	5.125	0.0000	0.0000
2023/12/12	R213	01/02/2024	11.72 Put	Bond Future	186.2400	0.1862	154.4400	0.1544	17.075	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	
2023/12/12	R213	01/02/2024	11.70 Call	Bond Future	4386.3500	4.3864	4613.7900	4.6138	5.185	0.0000	0.0000
2023/12/12	R213	01/02/2024	11.70 Put	Bond Future	193.7500	0.1938	160.8700	0.1609	16.970	0.0000	0.0000
2023/12/12	R213	01/02/2024		Bond Future	10.6921	85.0842	10.6316	85.3445	0.565	0.0000	0.0000
2023/12/12	R213	02/05/2024		Bond Future	10.7694	83.4104	10.7060	83.6766	0.589	0.0000	0.0000
2023/12/12	R213	02/05/2024	10.29 Call	Bond Future	1139.8700	1.1399	1229.8900	1.2299	7.897	0.0000	0.0000
2023/12/12	R213	02/05/2024	10.29 Put	Bond Future	3180.2500	3.1803	3004.0000	3.0040	5.542	0.0000	0.0000
2023/12/12	R213	02/05/2024	10.30 Call	Bond Future	1155.2100	1.1552	1246.0800	1.2461	7.866	0.0000	0.0000
2023/12/12	R213	02/05/2024	10.30 Put	Bond Future	3152.3800	3.1524	2976.9800	2.9770	5.564	0.0000	0.0000
2023/12/12	R213	02/05/2024	10.28 Call	Bond Future	1124.6700	1.1247	1213.8300	1.2138	7.928	0.0000	0.0000
2023/12/12	R213	02/05/2024	10.28 Put	Bond Future	3208.2800	3.2083	3031.1700	3.0312	5.520	0.0000	0.0000
2023/12/12	R213	01/08/2024		Bond Future	10.8548	85.2407	10.7880	85.5139	0.616	0.0000	0.0000
2023/12/12	R213	01/08/2024	10.87 Call	Bond Future	2590.6100	2.5906	2729.1700	2.7292	5.349	0.0000	0.0000
2023/12/12	R213	01/08/2024	10.87 Put	Bond Future	2528.7500	2.5288	2394.1500	2.3942	5.323	0.0000	0.0000
2023/12/12	R213	01/08/2024	10.88 Call	Bond Future	2612.7500	2.6128	2752.0000	2.7520	5.330	0.0000	0.0000
2023/12/12	R213	01/08/2024	10.88 Put	Bond Future	2510.1500	2.5102	2376.2400	2.3762	5.335	0.0000	0.0000
2023/12/12	R213	01/08/2024	10.86 Call	Bond Future	2568.5500	2.5686	2706.4300	2.7064	5.368	0.0000	0.0000
2023/12/12	R213	01/08/2024	10.86 Put	Bond Future	2547.4600	2.5475	2412.1800	2.4122	5.310	0.0000	0.0000
2023/12/12	R213	07/11/2024		Bond Future	10.9735	83.6553	10.9026	83.9363	0.647	0.0000	0.0000
2023/12/12	R213	07/11/2024	11.22 Call	Bond Future	3348.9700	3.3490	3507.3200	3.5073	4.728	0.0000	0.0000
2023/12/12	R213	07/11/2024	11.22 Put	Bond Future	2381.8900	2.3819	2259.2500	2.2593	5.149	0.0000	0.0000
2023/12/12	R213	07/11/2024	11.23 Call	Bond Future	3372.4200	3.3724	3531.3700	3.5314	4.713	0.0000	0.0000
2023/12/12	R213	07/11/2024	11.23 Put	Bond Future	2366.4100	2.3664	2244.3700	2.2444	5.157	0.0000	0.0000
2023/12/12	R213	07/11/2024	11.21 Call	Bond Future	3325.2700	3.3253	3483.0300	3.4830	4.744	0.0000	0.0000
2023/12/12	R213	07/11/2024	11.21 Put	Bond Future	2397.1500	2.3972	2273.9200	2.2739	5.141	0.0000	0.0000
2023/12/12	R213	06/02/2025		Bond Future	11.1107	85.4057	11.0354	85.6941	0.677	0.0000	0.0000
2023/12/12	R213	06/02/2025	11.35 Call	Bond Future	3545.3300	3.5453	3706.8000	3.7068	4.554	0.0000	0.0000
2023/12/12	R213	06/02/2025	11.35 Put	Bond Future	2636.2900	2.6363	2509.3000	2.5093	4.817	0.0000	0.0000
2023/12/12	R214	01/02/2024	12.15 Call	Bond Future	987.5100	0.9875	1061.2900	1.0613	7.471	0.0000	0.0000
2023/12/12	R214	01/02/2024	12.15 Put	Bond Future	2057.6700	2.0577	1916.8100	1.9168	6.846	0.0000	0.0000
2023/12/12	R214	01/02/2024	12.16 Call	Bond Future	1007.3200	1.0073	1082.1700	1.0822	7.431	0.0000	0.0000
2023/12/12	R214	01/02/2024	12.16 Put	Bond Future	2029.3500	2.0294	1889.5600	1.8896	6.888	0.0000	0.0000
2023/12/12	R214	01/02/2024	12.14 Call	Bond Future	968.0100	0.9680	1040.7300	1.0407	7.512	0.0000	0.0000
2023/12/12	R214	01/02/2024	12.14 Put	Bond Future	2086.3500	2.0864	1944.4300	1.9444	6.802	0.0000	0.0000
2023/12/12	R214	01/02/2024		Bond Future	12.3754	61.4885	12.3297	61.7032	0.369	0.0000	0.0000
2023/12/12	R214	02/05/2024		Bond Future	12.4768	59.5461	12.4295	59.7657	0.380	0.0000	0.0000
2023/12/12	R214	02/05/2024	11.47 Call	Bond Future	629.7800	0.6298	671.1700	0.6712	6.572	0.0000	0.0000
2023/12/12	R214	02/05/2024	11.47 Put	Bond Future	5587.6000	5.5876	5409.4300	5.4094	3.189	0.0000	0.0000
2023/12/12	R214	02/05/2024	11.48 Call	Bond Future	640.7400	0.6407	682.6900	0.6827	6.547	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	
2023/12/12	R214	02/05/2024	11.48 Put	Bond Future	5546.1800	5.5462	5368.5700	5.3686	3.202	0.0000	0.0000
2023/12/12	R214	02/05/2024	11.46 Call	Bond Future	618.9400	0.6189	659.7900	0.6598	6.600	0.0000	0.0000
2023/12/12	R214	02/05/2024	11.46 Put	Bond Future	5629.2000	5.6292	5450.4900	5.4505	3.175	0.0000	0.0000
2023/12/12	R214	02/05/2024	13.52 Call	Bond Future	5482.5400	5.4825	5646.0700	5.6461	2.983	0.0000	0.0000
2023/12/12	R214	02/05/2024	13.52 Put	Bond Future	955.9600	0.9560	899.9300	0.8999	5.861	0.0000	0.0000
2023/12/12	R214	02/05/2024	12.87 Call	Bond Future	3500.9200	3.5009	3632.5400	3.6325	3.760	0.0000	0.0000
2023/12/12	R214	02/05/2024	12.87 Put	Bond Future	1726.7800	1.7268	1638.8400	1.6388	5.093	0.0000	0.0000
2023/12/12	R214	02/05/2024	12.12 Put	Bond Future	3326.5400	3.3265	3190.0800	3.1901	4.102	0.0000	0.0000
2023/12/12	R214	02/05/2024	12.12 Call	Bond Future	1640.2300	1.6402	1723.3300	1.7233	5.066	0.0000	0.0000
2023/12/12	R214	02/05/2024	12.14 Put	Bond Future	3270.8500	3.2709	3135.7700	3.1358	4.130	0.0000	0.0000
2023/12/12	R214	02/05/2024	12.14 Call	Bond Future	1681.0500	1.6811	1765.5300	1.7655	5.025	0.0000	0.0000
2023/12/12	R214	01/08/2024	12.17 Call	Bond Future	2191.1800	2.1912	2281.7100	2.2817	4.132	0.0000	0.0000
2023/12/12	R214	01/08/2024	12.17 Put	Bond Future	4128.3200	4.1283	3993.7000	3.9937	3.261	0.0000	0.0000
2023/12/12	R214	01/08/2024	12.18 Call	Bond Future	2211.9700	2.2120	2303.0500	2.3031	4.118	0.0000	0.0000
2023/12/12	R214	01/08/2024	12.18 Put	Bond Future	4101.1700	4.1012	3967.1000	3.9671	3.269	0.0000	0.0000
2023/12/12	R214	01/08/2024	12.16 Call	Bond Future	2170.6800	2.1707	2260.6500	2.2607	4.145	0.0000	0.0000
2023/12/12	R214	01/08/2024	12.16 Put	Bond Future	4155.8200	4.1558	4020.6400	4.0206	3.253	0.0000	0.0000
2023/12/12	R214	01/08/2024		Bond Future	12.5842	60.8527	12.5349	61.0778	0.391	0.0000	0.0000
2023/12/12	R214	07/11/2024		Bond Future	12.7165	58.9557	12.6651	59.1871	0.404	0.0000	0.0000
2023/12/12	R214	07/11/2024	12.61 Call	Bond Future	3340.3500	3.3404	3453.9200	3.4539	3.400	0.0000	0.0000
2023/12/12	R214	07/11/2024	12.61 Put	Bond Future	3821.3300	3.8213	3703.4700	3.7035	3.084	0.0000	0.0000
2023/12/12	R214	07/11/2024	12.62 Call	Bond Future	3363.6900	3.3637	3477.7300	3.4777	3.390	0.0000	0.0000
2023/12/12	R214	07/11/2024	12.62 Put	Bond Future	3799.2400	3.7992	3681.8500	3.6819	3.090	0.0000	0.0000
2023/12/12	R214	07/11/2024	12.60 Call	Bond Future	3317.0800	3.3171	3430.1800	3.4302	3.410	0.0000	0.0000
2023/12/12	R214	07/11/2024	12.60 Put	Bond Future	3843.5300	3.8435	3725.2000	3.7252	3.079	0.0000	0.0000
2023/12/12	R214	06/02/2025		Bond Future	12.8567	60.1879	12.8030	60.4254	0.418	0.0000	0.0000
2023/12/12	R214	06/02/2025	12.71 Call	Bond Future	3597.6400	3.5976	3714.3100	3.7143	3.243	0.0000	0.0000
2023/12/12	R214	06/02/2025	12.71 Put	Bond Future	4250.3600	4.2504	4129.5400	4.1295	2.843	0.0000	0.0000
2023/12/12	R248	01/02/2024	11.50 Put	Bond Future	6276.3100	6.2763	6030.2400	6.0302	3.921	0.0000	0.0000
2023/12/12	R248	01/02/2024	11.50 Call	Bond Future	138.4500	0.1385	153.7000	0.1537	11.015	0.0000	0.0000
2023/12/12	R248	01/02/2024	12.30 Put	Bond Future	2447.3500	2.4474	2278.1600	2.2782	6.913	0.0000	0.0000
2023/12/12	R248	01/02/2024	12.30 Call	Bond Future	1248.6800	1.2487	1340.8100	1.3408	7.378	0.0000	0.0000
2023/12/12	R248	01/02/2024	13.37 Call	Bond Future	5043.9400	5.0439	5252.6200	5.2526	4.137	0.0000	0.0000
2023/12/12	R248	01/02/2024	13.37 Put	Bond Future	450.2200	0.4502	397.5800	0.3976	11.692	0.0000	0.0000
2023/12/12	R248	01/02/2024	13.10 Call	Bond Future	3924.8500	3.9249	4111.4300	4.1114	4.754	0.0000	0.0000
2023/12/12	R248	01/02/2024	13.10 Put	Bond Future	713.0500	0.7131	638.3100	0.6383	10.482	0.0000	0.0000
2023/12/12	R248	01/02/2024	13.90 Call	Bond Future	7340.2200	7.3402	7576.9000	7.5769	3.224	0.0000	0.0000
2023/12/12	R248	01/02/2024	13.90 Put	Bond Future	176.1600	0.1762	151.5200	0.1515	13.987	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	
2023/12/12	R248	01/02/2024	12.15 Call	Bond Future	913.7300	0.9137	986.9400	0.9869	8.012	0.0000	0.0000
2023/12/12	R248	01/02/2024	12.15 Put	Bond Future	2995.9000	2.9959	2807.7900	2.8078	6.279	0.0000	0.0000
2023/12/12	R248	01/02/2024	12.16 Call	Bond Future	934.0900	0.9341	1008.5200	1.0085	7.968	0.0000	0.0000
2023/12/12	R248	01/02/2024	12.16 Put	Bond Future	2956.7700	2.9568	2769.8800	2.7699	6.321	0.0000	0.0000
2023/12/12	R248	01/02/2024	12.14 Call	Bond Future	893.6500	0.8937	965.6400	0.9656	8.056	0.0000	0.0000
2023/12/12	R248	01/02/2024	12.14 Put	Bond Future	3035.3900	3.0354	2846.0600	2.8461	6.237	0.0000	0.0000
2023/12/12	R248	01/02/2024		Bond Future	12.5087	75.4018	12.4627	75.6632	0.368	0.0000	0.0000
2023/12/12	R248	02/05/2024		Bond Future	12.6154	72.6238	12.5676	72.8911	0.379	0.0000	0.0000
2023/12/12	R248	02/05/2024	11.47 Call	Bond Future	643.8000	0.6438	686.7700	0.6868	6.674	0.0000	0.0000
2023/12/12	R248	02/05/2024	11.47 Put	Bond Future	7574.7600	7.5748	7350.3800	7.3504	2.962	0.0000	0.0000
2023/12/12	R248	02/05/2024	11.48 Call	Bond Future	655.5600	0.6556	699.1500	0.6992	6.649	0.0000	0.0000
2023/12/12	R248	02/05/2024	11.48 Put	Bond Future	7520.9600	7.5210	7297.2000	7.2972	2.975	0.0000	0.0000
2023/12/12	R248	02/05/2024	11.46 Call	Bond Future	632.1800	0.6322	674.5400	0.6745	6.701	0.0000	0.0000
2023/12/12	R248	02/05/2024	11.46 Put	Bond Future	7628.8000	7.6288	7403.8100	7.4038	2.949	0.0000	0.0000
2023/12/12	R248	02/05/2024	11.40 Put	Bond Future	7958.1100	7.9581	7729.5100	7.7295	2.873	0.0000	0.0000
2023/12/12	R248	02/05/2024	11.40 Call	Bond Future	565.5100	0.5655	604.2600	0.6043	6.852	0.0000	0.0000
2023/12/12	R248	02/05/2024	12.40 Put	Bond Future	3672.6100	3.6726	3518.7000	3.5187	4.191	0.0000	0.0000
2023/12/12	R248	02/05/2024	12.40 Call	Bond Future	2453.3900	2.4534	2566.8300	2.5668	4.624	0.0000	0.0000
2023/12/12	R248	02/05/2024	13.16 Call	Bond Future	4858.2900	4.8583	5026.9800	5.0270	3.472	0.0000	0.0000
2023/12/12	R248	02/05/2024	13.16 Put	Bond Future	1934.0400	1.9340	1835.3800	1.8354	5.101	0.0000	0.0000
2023/12/12	R248	01/08/2024	12.31 Call	Bond Future	2682.1000	2.6821	2792.3500	2.7924	4.111	0.0000	0.0000
2023/12/12	R248	01/08/2024	12.31 Put	Bond Future	5045.5200	5.0455	4881.6700	4.8817	3.247	0.0000	0.0000
2023/12/12	R248	01/08/2024	12.32 Call	Bond Future	2707.3200	2.7073	2818.2400	2.8182	4.097	0.0000	0.0000
2023/12/12	R248	01/08/2024	12.32 Put	Bond Future	5012.6400	5.0126	4849.4600	4.8495	3.255	0.0000	0.0000
2023/12/12	R248	01/08/2024	12.30 Call	Bond Future	2656.9900	2.6570	2766.5700	2.7666	4.124	0.0000	0.0000
2023/12/12	R248	01/08/2024	12.30 Put	Bond Future	5078.5900	5.0786	4914.0700	4.9141	3.239	0.0000	0.0000
2023/12/12	R248	01/08/2024		Bond Future	12.7285	74.2172	12.6787	74.4913	0.391	0.0000	0.0000
2023/12/12	R248	07/11/2024		Bond Future	12.8673	71.4847	12.8151	71.7665	0.405	0.0000	0.0000
2023/12/12	R248	07/11/2024	12.79 Call	Bond Future	4261.4200	4.2614	4401.5700	4.4016	3.289	0.0000	0.0000
2023/12/12	R248	07/11/2024	12.79 Put	Bond Future	4679.6600	4.6797	4538.0600	4.5381	3.026	0.0000	0.0000
2023/12/12	R248	07/11/2024	12.80 Call	Bond Future	4289.9500	4.2900	4430.6500	4.4307	3.280	0.0000	0.0000
2023/12/12	R248	07/11/2024	12.80 Put	Bond Future	4653.8400	4.6538	4512.7900	4.5128	3.031	0.0000	0.0000
2023/12/12	R248	07/11/2024	12.78 Call	Bond Future	4233.2200	4.2332	4372.8200	4.3728	3.298	0.0000	0.0000
2023/12/12	R248	07/11/2024	12.78 Put	Bond Future	4705.8900	4.7059	4563.7400	4.5637	3.021	0.0000	0.0000
2023/12/12	R248	06/02/2025		Bond Future	13.0143	72.9782	12.9597	73.2673	0.420	0.0000	0.0000
2023/12/12	R248	06/02/2025	12.71 Call	Bond Future	3982.3300	3.9823	4116.2200	4.1162	3.362	0.0000	0.0000
2023/12/12	R248	06/02/2025	12.71 Put	Bond Future	5620.5400	5.6205	5465.2900	5.4653	2.762	0.0000	0.0000
2023/12/12	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	
2023/12/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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