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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2023 TO 29/12/2023

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
2023/12/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/29	2025	01/02/2024		Bond Future	176.3083	176.3083	176.2971	0.006	0.0000	0.0000
2023/12/29	2025	02/05/2024		Bond Future	180.2535	180.2535	180.2346	0.010	0.0000	0.0000
2023/12/29	2025	01/08/2024		Bond Future	182.4403	182.4403	182.4275	0.007	0.0000	0.0000
2023/12/29	2025	07/11/2024		Bond Future	186.7464	186.7464	186.7326	0.007	0.0000	0.0000
2023/12/29	2029	01/02/2024		Bond Future	130.0706	130.0706	130.0896	0.015	0.0000	0.0000
2023/12/29	2029	02/05/2024		Bond Future	131.6119	131.6119	131.6259	0.011	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	
2023/12/29	2029	01/08/2024		Bond Future	134.5564	134.5564	134.5755	134.5755	0.014	0.0000	0.0000
2023/12/29	2029	07/11/2024		Bond Future	136.3216	136.3216	136.3406	136.3406	0.014	0.0000	0.0000
2023/12/29	2029	06/02/2025		Bond Future	139.2375	139.2375	139.2619	139.2619	0.017	0.0000	0.0000
2023/12/29	2029	06/02/2025	132.40 Call	Bond Future	6837.5300	6.8375	6861.8500	6.8619	0.356	0.0000	0.0000
2023/12/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.85 Call	Bond Future	8508.3700	8.5084	8293.8800	8.2939	2.521	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.85 Put	Bond Future	3.2200	0.0032	3.9200	0.0039	21.739	0.0000	0.0000
2023/12/29	2030	01/02/2024	10.00 Put	Bond Future	472.7500	0.4728	527.4000	0.5274	11.560	0.0000	0.0000
2023/12/29	2030	01/02/2024	10.00 Call	Bond Future	1648.1400	1.6481	1487.6000	1.4876	9.741	0.0000	0.0000
2023/12/29	2030	01/02/2024	9.89 Put	Bond Future	607.7400	0.6077	674.0200	0.6740	10.906	0.0000	0.0000
2023/12/29	2030	01/02/2024	9.89 Call	Bond Future	1322.5400	1.3225	1173.6300	1.1736	11.259	0.0000	0.0000
2023/12/29	2030	01/02/2024	10.39 Put	Bond Future	183.5500	0.1836	207.8500	0.2079	13.239	0.0000	0.0000
2023/12/29	2030	01/02/2024	10.39 Call	Bond Future	2968.8600	2.9689	2777.9700	2.7780	6.430	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.86 Call	Bond Future	8545.8100	8.5458	8331.2900	8.3313	2.510	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.86 Put	Bond Future	3.0900	0.0031	3.7600	0.0038	21.683	0.0000	0.0000
2023/12/29	2030	01/02/2024	10.16 Put	Bond Future	323.7600	0.3238	363.2500	0.3633	12.197	0.0000	0.0000
2023/12/29	2030	01/02/2024	10.16 Call	Bond Future	2163.9600	2.1640	1988.2600	1.9883	8.119	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.00 Call	Bond Future	5269.9300	5.2699	5060.8500	5.0609	3.967	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.00 Put	Bond Future	37.1300	0.0371	43.2400	0.0432	16.456	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.75 Call	Bond Future	8133.1200	8.1331	7918.9500	7.9190	2.633	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.75 Put	Bond Future	4.8400	0.0048	5.8600	0.0059	21.074	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.36 Call	Bond Future	6651.8700	6.6519	6439.2500	6.4393	3.196	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.36 Put	Bond Future	13.9100	0.0139	16.4800	0.0165	18.476	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.37 Call	Bond Future	6690.1200	6.6901	6477.4400	6.4774	3.179	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.37 Put	Bond Future	13.5300	0.0135	16.0400	0.0160	18.551	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.35 Call	Bond Future	6613.6100	6.6136	6401.0500	6.4011	3.214	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.35 Put	Bond Future	14.2900	0.0143	16.9200	0.0169	18.404	0.0000	0.0000
2023/12/29	2030	01/02/2024		Bond Future	9.7207	92.4589	9.7715	92.2437	0.523	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.31 Call	Bond Future	6460.4400	6.4604	6248.1600	6.2482	3.286	0.0000	0.0000
2023/12/29	2030	01/02/2024	11.31 Put	Bond Future	15.9300	0.0159	18.8400	0.0188	18.267	0.0000	0.0000
2023/12/29	2030	01/02/2024	9.93 Put	Bond Future	555.1500	0.5552	616.9100	0.6169	11.125	0.0000	0.0000
2023/12/29	2030	01/02/2024	9.93 Call	Bond Future	1437.7700	1.4378	1284.3400	1.2843	10.671	0.0000	0.0000
2023/12/29	2030	01/02/2024	9.57 Put	Bond Future	1202.6400	1.2026	1315.9700	1.3160	9.423	0.0000	0.0000
2023/12/29	2030	01/02/2024	9.57 Call	Bond Future	560.9300	0.5609	459.0700	0.4591	18.159	0.0000	0.0000
2023/12/29	2030	01/02/2024	10.07 Put	Bond Future	401.1300	0.4011	448.5900	0.4486	11.832	0.0000	0.0000
2023/12/29	2030	01/02/2024	10.07 Call	Bond Future	1868.1200	1.8681	1700.3900	1.7004	8.979	0.0000	0.0000
2023/12/29	2030	01/02/2024	12.10 Call	Bond Future	9439.2000	9.4392	9224.2600	9.2243	2.277	0.0000	0.0000
2023/12/29	2030	01/02/2024	12.10 Put	Bond Future	1.1000	0.0011	1.3500	0.0014	22.727	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
2023/12/29	2030	02/05/2024		Bond Future	9.7630	94.5050	9.8175	94.2812	0.559	0.0000	0.0000
2023/12/29	2030	02/05/2024	9.82 Call	Bond Future	1899.0900	1.8991	1763.9300	1.7639	7.117	0.0000	0.0000
2023/12/29	2030	02/05/2024	9.82 Put	Bond Future	1665.2400	1.6652	1753.8600	1.7539	5.322	0.0000	0.0000
2023/12/29	2030	02/05/2024	9.83 Call	Bond Future	1921.4300	1.9214	1785.4500	1.7855	7.077	0.0000	0.0000
2023/12/29	2030	02/05/2024	9.83 Put	Bond Future	1646.6400	1.6466	1734.4400	1.7344	5.332	0.0000	0.0000
2023/12/29	2030	02/05/2024	9.81 Call	Bond Future	1876.6700	1.8767	1742.5500	1.7426	7.147	0.0000	0.0000
2023/12/29	2030	02/05/2024	9.81 Put	Bond Future	1683.7800	1.6838	1773.4400	1.7734	5.325	0.0000	0.0000
2023/12/29	2030	02/05/2024	10.62 Put	Bond Future	639.5700	0.6396	675.3700	0.6754	5.598	0.0000	0.0000
2023/12/29	2030	02/05/2024	10.62 Call	Bond Future	4078.2400	4.0782	3890.2600	3.8903	4.609	0.0000	0.0000
2023/12/29	2030	02/05/2024	11.12 Put	Bond Future	337.4100	0.3374	355.5600	0.3556	5.379	0.0000	0.0000
2023/12/29	2030	02/05/2024	11.12 Call	Bond Future	5708.7800	5.7088	5503.1500	5.5032	3.602	0.0000	0.0000
2023/12/29	2030	02/05/2024	13.15 Call	Bond Future	12707.5300	12.7075	12484.0000	12.4840	1.759	0.0000	0.0000
2023/12/29	2030	02/05/2024	13.15 Put	Bond Future	8.5200	0.0085	8.7700	0.0088	2.934	0.0000	0.0000
2023/12/29	2030	02/05/2024	9.66 Put	Bond Future	1986.6000	1.9866	2089.3500	2.0894	5.172	0.0000	0.0000
2023/12/29	2030	02/05/2024	9.66 Call	Bond Future	1562.3700	1.5624	1441.3400	1.4413	7.747	0.0000	0.0000
2023/12/29	2030	02/05/2024	10.16 Put	Bond Future	1123.3800	1.1234	1184.9200	1.1849	5.478	0.0000	0.0000
2023/12/29	2030	02/05/2024	10.16 Call	Bond Future	2736.5300	2.7365	2574.2900	2.5743	5.929	0.0000	0.0000
2023/12/29	2030	02/05/2024	11.94 Call	Bond Future	8533.9100	8.5339	8314.8600	8.3149	2.567	0.0000	0.0000
2023/12/29	2030	02/05/2024	11.94 Put	Bond Future	105.0000	0.1050	109.7300	0.1097	4.505	0.0000	0.0000
2023/12/29	2030	02/05/2024	12.38 Call	Bond Future	10059.4600	10.0595	9837.5500	9.8376	2.206	0.0000	0.0000
2023/12/29	2030	02/05/2024	12.38 Put	Bond Future	45.3100	0.0453	47.1800	0.0472	4.127	0.0000	0.0000
2023/12/29	2030	02/05/2024	10.82 Put	Bond Future	496.1900	0.4962	523.8900	0.5239	5.583	0.0000	0.0000
2023/12/29	2030	02/05/2024	10.82 Call	Bond Future	4714.3000	4.7143	4518.2200	4.5182	4.159	0.0000	0.0000
2023/12/29	2030	01/08/2024	10.38 Call	Bond Future	3619.6500	3.6197	3449.7700	3.4498	4.693	0.0000	0.0000
2023/12/29	2030	01/08/2024	10.38 Put	Bond Future	1390.7100	1.3907	1446.1300	1.4461	3.985	0.0000	0.0000
2023/12/29	2030	01/08/2024	10.39 Call	Bond Future	3646.2600	3.6463	3475.9100	3.4759	4.672	0.0000	0.0000
2023/12/29	2030	01/08/2024	10.39 Put	Bond Future	1378.8400	1.3788	1433.7900	1.4338	3.985	0.0000	0.0000
2023/12/29	2030	01/08/2024	10.37 Call	Bond Future	3593.1100	3.5931	3423.7100	3.4237	4.715	0.0000	0.0000
2023/12/29	2030	01/08/2024	10.37 Put	Bond Future	1402.6600	1.4027	1458.5600	1.4586	3.985	0.0000	0.0000
2023/12/29	2030	01/08/2024		Bond Future	9.8096	92.5912	9.8665	92.3659	0.580	0.0000	0.0000
2023/12/29	2030	07/11/2024		Bond Future	9.8702	94.7511	9.9308	94.5202	0.614	0.0000	0.0000
2023/12/29	2030	07/11/2024	10.75 Call	Bond Future	4642.2800	4.6423	4521.6800	4.5217	2.598	0.0000	0.0000
2023/12/29	2030	07/11/2024	10.75 Put	Bond Future	1358.5200	1.3585	1468.8900	1.4689	8.124	0.0000	0.0000
2023/12/29	2030	07/11/2024	10.76 Call	Bond Future	4669.0500	4.6691	4547.9300	4.5479	2.594	0.0000	0.0000
2023/12/29	2030	07/11/2024	10.76 Put	Bond Future	1348.8100	1.3488	1458.6600	1.4587	8.144	0.0000	0.0000
2023/12/29	2030	07/11/2024	10.74 Call	Bond Future	4615.5600	4.6156	4495.4800	4.4955	2.602	0.0000	0.0000
2023/12/29	2030	07/11/2024	10.74 Put	Bond Future	1368.3100	1.3683	1479.2000	1.4792	8.104	0.0000	0.0000
2023/12/29	2030	06/02/2025		Bond Future	9.9477	92.7439	10.0112	92.5115	0.638	0.0000	0.0000
2023/12/29	2030	06/02/2025	10.68 Call	Bond Future	4422.4400	4.4224	4253.4700	4.2535	3.821	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	
2023/12/29	2030	06/02/2025	10.68 Put	Bond Future	1784.5500	1.7846	1848.0000	1.8480	3.556	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.90 Put	Bond Future	521.1600	0.5212	571.2200	0.5712	9.605	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.90 Call	Bond Future	2194.3500	2.1944	2021.8800	2.0219	7.860	0.0000	0.0000
2023/12/29	2032	01/02/2024	12.00 Call	Bond Future	6798.2100	6.7982	6580.9100	6.5809	3.196	0.0000	0.0000
2023/12/29	2032	01/02/2024	12.00 Put	Bond Future	37.0700	0.0371	42.3000	0.0423	14.108	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.55 Call	Bond Future	4842.9300	4.8429	4634.4300	4.6344	4.305	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.55 Put	Bond Future	114.3400	0.1143	128.3700	0.1284	12.270	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.33 Call	Bond Future	3904.0500	3.9041	3703.4300	3.7034	5.139	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.33 Put	Bond Future	193.5000	0.1935	215.4100	0.2154	11.323	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.35 Call	Bond Future	3988.3700	3.9884	3786.9100	3.7869	5.051	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.35 Put	Bond Future	184.6000	0.1846	205.6700	0.2057	11.414	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.85 Call	Bond Future	2013.9200	2.0139	1846.1000	1.8461	8.333	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.85 Put	Bond Future	581.8000	0.5818	636.5100	0.6365	9.404	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.59 Put	Bond Future	1009.5600	1.0096	1095.4000	1.0954	8.503	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.59 Call	Bond Future	1173.8800	1.1739	1037.1900	1.0372	11.644	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.09 Put	Bond Future	339.2600	0.3393	374.3800	0.3744	10.352	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.09 Call	Bond Future	2920.5300	2.9205	2733.1200	2.7331	6.417	0.0000	0.0000
2023/12/29	2032	01/02/2024	12.73 Call	Bond Future	9925.8900	9.9259	9704.1600	9.7042	2.234	0.0000	0.0000
2023/12/29	2032	01/02/2024	12.73 Put	Bond Future	4.5000	0.0045	5.3000	0.0053	17.778	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.78 Put	Bond Future	677.6100	0.6776	739.5100	0.7395	9.135	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.78 Call	Bond Future	1770.7600	1.7708	1610.1300	1.6101	9.071	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.75 Call	Bond Future	5709.5000	5.7095	5496.0400	5.4960	3.739	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.75 Put	Bond Future	69.3900	0.0694	78.4600	0.0785	13.071	0.0000	0.0000
2023/12/29	2032	01/02/2024	12.50 Call	Bond Future	8954.2300	8.9542	8733.4600	8.7335	2.466	0.0000	0.0000
2023/12/29	2032	01/02/2024	12.50 Put	Bond Future	10.7100	0.0107	12.4700	0.0125	16.433	0.0000	0.0000
2023/12/29	2032	01/02/2024		Bond Future	10.5567	90.4856	10.6018	90.2630	0.428	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.84 Call	Bond Future	6101.4000	6.1014	5886.2900	5.8863	3.526	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.84 Put	Bond Future	55.3900	0.0554	62.8100	0.0628	13.396	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.85 Call	Bond Future	6144.9500	6.1450	5929.7100	5.9297	3.503	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.85 Put	Bond Future	54.0000	0.0540	61.2900	0.0613	13.500	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.83 Call	Bond Future	6057.8200	6.0578	5842.9000	5.8429	3.548	0.0000	0.0000
2023/12/29	2032	01/02/2024	11.83 Put	Bond Future	56.7800	0.0568	64.3900	0.0644	13.403	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.01 Put	Bond Future	2877.9800	2.8780	3061.0700	3.0611	6.362	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.01 Call	Bond Future	125.7900	0.1258	86.3500	0.0864	31.354	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.76 Put	Bond Future	707.5000	0.7075	771.6100	0.7716	9.061	0.0000	0.0000
2023/12/29	2032	01/02/2024	10.76 Call	Bond Future	1703.4900	1.7035	1545.0700	1.5451	9.300	0.0000	0.0000
2023/12/29	2032	01/02/2024	12.62 Call	Bond Future	9462.6000	9.4626	9241.2400	9.2412	2.339	0.0000	0.0000
2023/12/29	2032	01/02/2024	12.62 Put	Bond Future	6.8700	0.0069	8.0400	0.0080	17.031	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	
2023/12/29	2032	02/05/2024	10.55 Call	Bond Future	1970.8100	1.9708	1835.7800	1.8358	6.851	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.55 Put	Bond Future	2338.8500	2.3389	2435.0400	2.4350	4.113	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.56 Call	Bond Future	1995.0900	1.9951	1859.2000	1.8592	6.811	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.56 Put	Bond Future	2314.6600	2.3147	2409.9900	2.4100	4.119	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.54 Call	Bond Future	1946.8900	1.9469	1812.7300	1.8127	6.891	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.54 Put	Bond Future	2363.4500	2.3635	2460.5100	2.4605	4.107	0.0000	0.0000
2023/12/29	2032	02/05/2024		Bond Future	10.6261	88.3260	10.6741	88.0948	0.452	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.59 Put	Bond Future	2243.0100	2.2430	2335.7900	2.3358	4.136	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.59 Call	Bond Future	2068.6700	2.0687	1930.2300	1.9302	6.692	0.0000	0.0000
2023/12/29	2032	02/05/2024	11.09 Put	Bond Future	1297.7800	1.2978	1351.5000	1.3515	4.139	0.0000	0.0000
2023/12/29	2032	02/05/2024	11.09 Call	Bond Future	3498.7900	3.4988	3321.2900	3.3213	5.073	0.0000	0.0000
2023/12/29	2032	02/05/2024	13.18 Call	Bond Future	11354.6300	11.3546	11125.9900	11.1260	2.014	0.0000	0.0000
2023/12/29	2032	02/05/2024	13.18 Put	Bond Future	84.4800	0.0845	87.0600	0.0871	3.054	0.0000	0.0000
2023/12/29	2032	02/05/2024	13.35 Call	Bond Future	12013.0900	12.0131	11783.6600	11.7837	1.910	0.0000	0.0000
2023/12/29	2032	02/05/2024	13.35 Put	Bond Future	62.0000	0.0620	63.7900	0.0638	2.887	0.0000	0.0000
2023/12/29	2032	02/05/2024	11.35 Put	Bond Future	962.8300	0.9628	1002.1900	1.0022	4.088	0.0000	0.0000
2023/12/29	2032	02/05/2024	11.35 Call	Bond Future	4366.1000	4.3661	4174.2400	4.1742	4.394	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.65 Put	Bond Future	2105.0500	2.1051	2192.8100	2.1928	4.169	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.65 Call	Bond Future	2220.2300	2.2202	2076.7700	2.0768	6.461	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.36 Put	Bond Future	2841.0700	2.8411	2954.0700	2.9541	3.977	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.36 Call	Bond Future	1545.3600	1.5454	1427.1400	1.4271	7.650	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.86 Put	Bond Future	1677.2500	1.6773	1747.7300	1.7477	4.202	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.86 Call	Bond Future	2796.0700	2.7961	2635.3300	2.6353	5.749	0.0000	0.0000
2023/12/29	2032	02/05/2024	12.90 Call	Bond Future	10268.3200	10.2683	10041.6100	10.0416	2.208	0.0000	0.0000
2023/12/29	2032	02/05/2024	12.90 Put	Bond Future	137.4600	0.1375	141.9700	0.1420	3.281	0.0000	0.0000
2023/12/29	2032	02/05/2024	11.81 Call	Bond Future	6035.4600	6.0355	5825.8200	5.8258	3.473	0.0000	0.0000
2023/12/29	2032	02/05/2024	11.81 Put	Bond Future	558.5100	0.5585	580.0900	0.5801	3.864	0.0000	0.0000
2023/12/29	2032	02/05/2024	11.21 Call	Bond Future	3890.3200	3.8903	3705.7700	3.7058	4.744	0.0000	0.0000
2023/12/29	2032	02/05/2024	11.21 Put	Bond Future	1131.6700	1.1317	1178.3400	1.1783	4.124	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.57 Put	Bond Future	2290.6500	2.2907	2385.1300	2.3851	4.125	0.0000	0.0000
2023/12/29	2032	02/05/2024	10.57 Call	Bond Future	2019.5300	2.0195	1882.7900	1.8828	6.771	0.0000	0.0000
2023/12/29	2032	01/08/2024	11.14 Call	Bond Future	4010.5800	4.0106	3840.9600	3.8410	4.229	0.0000	0.0000
2023/12/29	2032	01/08/2024	11.14 Put	Bond Future	1968.5500	1.9686	2031.9600	2.0320	3.221	0.0000	0.0000
2023/12/29	2032	01/08/2024	11.15 Call	Bond Future	4040.4900	4.0405	3870.3600	3.8704	4.211	0.0000	0.0000
2023/12/29	2032	01/08/2024	11.15 Put	Bond Future	1952.7800	1.9528	2015.6800	2.0157	3.221	0.0000	0.0000
2023/12/29	2032	01/08/2024	11.13 Call	Bond Future	3981.0200	3.9810	3811.9100	3.8119	4.248	0.0000	0.0000
2023/12/29	2032	01/08/2024	11.13 Put	Bond Future	1984.7000	1.9847	2048.6200	2.0486	3.221	0.0000	0.0000
2023/12/29	2032	01/08/2024		Bond Future	10.6999	90.2807	10.7494	90.0477	0.463	0.0000	0.0000
2023/12/29	2032	07/11/2024	11.48 Call	Bond Future	5003.9700	5.0040	4843.0800	4.8431	3.215	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	
2023/12/29	2032	07/11/2024	11.48 Put	Bond Future	1944.1600	1.9442	2022.0700	2.0221	4.007	0.0000	0.0000
2023/12/29	2032	07/11/2024	11.49 Call	Bond Future	5034.2100	5.0342	4873.1800	4.8732	3.199	0.0000	0.0000
2023/12/29	2032	07/11/2024	11.49 Put	Bond Future	1930.6500	1.9307	2008.4200	2.0084	4.028	0.0000	0.0000
2023/12/29	2032	07/11/2024	11.47 Call	Bond Future	4973.7800	4.9738	4813.3500	4.8134	3.226	0.0000	0.0000
2023/12/29	2032	07/11/2024	11.47 Put	Bond Future	1957.7600	1.9578	2036.1300	2.0361	4.003	0.0000	0.0000
2023/12/29	2032	07/11/2024		Bond Future	10.7969	88.2202	10.8491	87.9814	0.483	0.0000	0.0000
2023/12/29	2032	07/11/2024	13.36 Call	Bond Future	11239.3600	11.2394	11023.2300	11.0232	1.923	0.0000	0.0000
2023/12/29	2032	07/11/2024	13.36 Put	Bond Future	444.6000	0.4446	467.2700	0.4673	5.099	0.0000	0.0000
2023/12/29	2032	07/11/2024	11.64 Put	Bond Future	1739.2500	1.7393	1811.3500	1.8114	4.145	0.0000	0.0000
2023/12/29	2032	07/11/2024	11.64 Call	Bond Future	5495.6800	5.4957	5328.9800	5.3290	3.033	0.0000	0.0000
2023/12/29	2032	06/02/2025		Bond Future	10.9057	90.0831	10.9598	89.8425	0.496	0.0000	0.0000
2023/12/29	2032	06/02/2025	11.72 Call	Bond Future	5501.8600	5.5019	5312.2700	5.3123	3.446	0.0000	0.0000
2023/12/29	2032	06/02/2025	11.72 Put	Bond Future	1966.5500	1.9666	2017.5800	2.0176	2.595	0.0000	0.0000
2023/12/29	2033	01/02/2024		Bond Future	122.8895	122.8895	123.2082	123.2082	0.259	0.0000	0.0000
2023/12/29	2033	02/05/2024		Bond Future	124.1738	124.1738	124.4944	124.4944	0.258	0.0000	0.0000
2023/12/29	2033	01/08/2024		Bond Future	126.9518	126.9518	127.2842	127.2842	0.262	0.0000	0.0000
2023/12/29	2033	07/11/2024		Bond Future	128.4412	128.4412	128.7808	128.7808	0.264	0.0000	0.0000
2023/12/29	2033	06/02/2025		Bond Future	131.1887	131.1887	131.5402	131.5402	0.268	0.0000	0.0000
2023/12/29	2033	06/02/2025	124.94 Call	Bond Future	6248.7400	6.2487	6600.1900	6.6002	5.624	0.0000	0.0000
2023/12/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	2037	01/02/2024	13.93 Call	Bond Future	10366.0900	10.3661	10149.1200	10.1491	2.093	0.0000	0.0000
2023/12/29	2037	01/02/2024	13.93 Put	Bond Future	3.3500	0.0034	3.2700	0.0033	2.388	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.93 Call	Bond Future	5769.7100	5.7697	5564.0300	5.5640	3.565	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.93 Put	Bond Future	76.6100	0.0766	87.8200	0.0878	14.633	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.09 Put	Bond Future	717.6000	0.7176	793.3000	0.7933	10.549	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.09 Call	Bond Future	2109.8800	2.1099	1968.6900	1.9687	6.692	0.0000	0.0000
2023/12/29	2037	01/02/2024		Bond Future	11.8327	78.3024	11.8724	78.0855	0.335	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.32 Call	Bond Future	3015.9500	3.0160	2848.4200	2.8484	5.555	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.32 Put	Bond Future	409.5300	0.4095	458.8900	0.4589	12.053	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.33 Call	Bond Future	3057.7900	3.0578	2889.3300	2.8893	5.509	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.33 Put	Bond Future	399.2200	0.3992	447.6500	0.4477	12.131	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.31 Call	Bond Future	2974.2200	2.9742	2807.7700	2.8078	5.596	0.0000	0.0000
2023/12/29	2037	01/02/2024	12.31 Put	Bond Future	420.0000	0.4200	470.4400	0.4704	12.010	0.0000	0.0000
2023/12/29	2037	02/05/2024		Bond Future	11.9341	80.0353	11.9759	79.8103	0.350	0.0000	0.0000
2023/12/29	2037	02/05/2024	11.44 Call	Bond Future	1325.6100	1.3256	1216.0600	1.2161	8.264	0.0000	0.0000
2023/12/29	2037	02/05/2024	11.44 Put	Bond Future	4059.9000	4.0599	4175.3100	4.1753	2.843	0.0000	0.0000
2023/12/29	2037	02/05/2024	11.45 Call	Bond Future	1345.2900	1.3453	1234.8100	1.2348	8.212	0.0000	0.0000
2023/12/29	2037	02/05/2024	11.45 Put	Bond Future	4022.8800	4.0229	4137.3600	4.1374	2.846	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	
2023/12/29	2037	02/05/2024	11.43 Call	Bond Future	1305.9400	1.3059	1197.3200	1.1973	8.317	0.0000	0.0000
2023/12/29	2037	02/05/2024	11.43 Put	Bond Future	4096.9800	4.0970	4213.3200	4.2133	2.840	0.0000	0.0000
2023/12/29	2037	01/08/2024		Bond Future	12.0425	77.5506	12.0854	77.3237	0.356	0.0000	0.0000
2023/12/29	2037	01/08/2024	12.10 Call	Bond Future	3501.3900	3.5014	3336.3000	3.3363	4.715	0.0000	0.0000
2023/12/29	2037	01/08/2024	12.10 Put	Bond Future	3197.4500	3.1975	3259.3400	3.2593	1.936	0.0000	0.0000
2023/12/29	2037	01/08/2024	12.11 Call	Bond Future	3530.7600	3.5308	3365.1100	3.3651	4.692	0.0000	0.0000
2023/12/29	2037	01/08/2024	12.11 Put	Bond Future	3174.1000	3.1741	3235.4300	3.2354	1.932	0.0000	0.0000
2023/12/29	2037	01/08/2024	12.09 Call	Bond Future	3472.3700	3.4724	3307.5900	3.3076	4.745	0.0000	0.0000
2023/12/29	2037	01/08/2024	12.09 Put	Bond Future	3221.2000	3.2212	3283.4000	3.2834	1.931	0.0000	0.0000
2023/12/29	2037	01/08/2024	13.82 Call	Bond Future	9533.3000	9.5333	9315.5700	9.3156	2.284	0.0000	0.0000
2023/12/29	2037	01/08/2024	13.82 Put	Bond Future	881.1300	0.8811	890.3800	0.8904	1.050	0.0000	0.0000
2023/12/29	2037	01/08/2024	13.17 Call	Bond Future	7097.1800	7.0972	6891.3600	6.8914	2.900	0.0000	0.0000
2023/12/29	2037	01/08/2024	13.17 Put	Bond Future	1436.4500	1.4365	1457.6100	1.4576	1.473	0.0000	0.0000
2023/12/29	2037	07/11/2024		Bond Future	12.1656	79.3588	12.2104	79.1263	0.368	0.0000	0.0000
2023/12/29	2037	07/11/2024	12.58 Call	Bond Future	5203.6700	5.2037	5017.3500	5.0174	3.581	0.0000	0.0000
2023/12/29	2037	07/11/2024	12.58 Put	Bond Future	3088.0700	3.0881	3134.3300	3.1343	1.498	0.0000	0.0000
2023/12/29	2037	07/11/2024	12.59 Call	Bond Future	5234.9600	5.2350	5048.2500	5.0483	3.567	0.0000	0.0000
2023/12/29	2037	07/11/2024	12.59 Put	Bond Future	3069.3500	3.0694	3115.2200	3.1152	1.494	0.0000	0.0000
2023/12/29	2037	07/11/2024	12.57 Call	Bond Future	5172.4500	5.1725	4986.5100	4.9865	3.595	0.0000	0.0000
2023/12/29	2037	07/11/2024	12.57 Put	Bond Future	3106.9000	3.1069	3153.5400	3.1535	1.501	0.0000	0.0000
2023/12/29	2037	06/02/2025		Bond Future	12.2970	76.7744	12.3430	76.5399	0.374	0.0000	0.0000
2023/12/29	2037	06/02/2025	12.76 Call	Bond Future	5783.5300	5.7835	5617.2700	5.6173	2.875	0.0000	0.0000
2023/12/29	2037	06/02/2025	12.76 Put	Bond Future	3469.7800	3.4698	3538.1100	3.5381	1.969	0.0000	0.0000
2023/12/29	2038	01/02/2024		Bond Future	132.3671	132.3671	132.3894	132.3894	0.017	0.0000	0.0000
2023/12/29	2038	02/05/2024		Bond Future	135.3289	135.3289	135.3463	135.3463	0.013	0.0000	0.0000
2023/12/29	2038	01/08/2024		Bond Future	136.2798	136.2798	136.3024	136.3024	0.017	0.0000	0.0000
2023/12/29	2038	07/11/2024		Bond Future	139.4956	139.4956	139.5182	139.5182	0.016	0.0000	0.0000
2023/12/29	2038	06/02/2025		Bond Future	140.3350	140.3350	140.3631	140.3631	0.020	0.0000	0.0000
2023/12/29	2038	06/02/2025	135.23 Call	Bond Future	5105.0000	5.1050	5133.1100	5.1331	0.551	0.0000	0.0000
2023/12/29	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.30 Put	Bond Future	921.0700	0.9211	1063.3300	1.0633	15.445	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.30 Call	Bond Future	1955.2700	1.9553	1752.5500	1.7526	10.368	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.90 Put	Bond Future	210.5000	0.2105	256.0200	0.2560	21.625	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.90 Call	Bond Future	4530.1800	4.5302	4230.7200	4.2307	6.610	0.0000	0.0000
2023/12/29	2040	01/02/2024	13.90 Call	Bond Future	9335.3000	9.3353	8993.5800	8.9936	3.661	0.0000	0.0000
2023/12/29	2040	01/02/2024	13.90 Put	Bond Future	11.6500	0.0117	14.9100	0.0149	27.983	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.34 Call	Bond Future	2102.6200	2.1026	1891.4000	1.8914	10.046	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.34 Put	Bond Future	842.3100	0.8423	976.0700	0.9761	15.880	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	
2023/12/29	2040	01/02/2024	12.35 Call	Bond Future	2140.2000	2.1402	1926.8600	1.9269	9.968	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.35 Put	Bond Future	823.5200	0.8235	955.1600	0.9552	15.985	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.33 Call	Bond Future	2065.3200	2.0653	1856.2500	1.8563	10.123	0.0000	0.0000
2023/12/29	2040	01/02/2024	12.33 Put	Bond Future	861.4400	0.8614	997.3500	0.9974	15.777	0.0000	0.0000
2023/12/29	2040	01/02/2024		Bond Future	12.1194	78.3303	12.1792	77.9854	0.494	0.0000	0.0000
2023/12/29	2040	02/05/2024		Bond Future	12.2249	80.0638	12.2876	79.7079	0.513	0.0000	0.0000
2023/12/29	2040	02/05/2024	11.61 Call	Bond Future	1187.5200	1.1875	1057.0100	1.0570	10.990	0.0000	0.0000
2023/12/29	2040	02/05/2024	11.61 Put	Bond Future	4817.5800	4.8176	5043.0300	5.0430	4.680	0.0000	0.0000
2023/12/29	2040	02/05/2024	11.62 Call	Bond Future	1206.4700	1.2065	1074.6200	1.0746	10.929	0.0000	0.0000
2023/12/29	2040	02/05/2024	11.62 Put	Bond Future	4775.4200	4.7754	4999.5300	4.9995	4.693	0.0000	0.0000
2023/12/29	2040	02/05/2024	11.60 Call	Bond Future	1168.9200	1.1689	1039.7400	1.0397	11.051	0.0000	0.0000
2023/12/29	2040	02/05/2024	11.60 Put	Bond Future	4860.1700	4.8602	5086.9500	5.0870	4.666	0.0000	0.0000
2023/12/29	2040	01/08/2024		Bond Future	12.3374	77.3295	12.4020	76.9686	0.524	0.0000	0.0000
2023/12/29	2040	01/08/2024	12.33 Call	Bond Future	3466.1300	3.4661	3331.3100	3.3313	3.890	0.0000	0.0000
2023/12/29	2040	01/08/2024	12.33 Put	Bond Future	3507.4000	3.5074	3733.4500	3.7335	6.445	0.0000	0.0000
2023/12/29	2040	01/08/2024	12.34 Call	Bond Future	3496.1900	3.4962	3360.6600	3.3607	3.877	0.0000	0.0000
2023/12/29	2040	01/08/2024	12.34 Put	Bond Future	3481.4000	3.4814	3706.7400	3.7067	6.473	0.0000	0.0000
2023/12/29	2040	01/08/2024	12.32 Call	Bond Future	3436.1800	3.4362	3302.3000	3.3023	3.896	0.0000	0.0000
2023/12/29	2040	01/08/2024	12.32 Put	Bond Future	3533.5800	3.5336	3760.5700	3.7606	6.424	0.0000	0.0000
2023/12/29	2040	07/11/2024		Bond Future	12.4640	79.1322	12.5313	78.7626	0.540	0.0000	0.0000
2023/12/29	2040	07/11/2024	12.85 Call	Bond Future	5383.1700	5.3832	5134.8000	5.1348	4.614	0.0000	0.0000
2023/12/29	2040	07/11/2024	12.85 Put	Bond Future	3301.7500	3.3018	3422.9700	3.4230	3.671	0.0000	0.0000
2023/12/29	2040	07/11/2024	12.86 Call	Bond Future	5415.9300	5.4159	5166.5900	5.1666	4.604	0.0000	0.0000
2023/12/29	2040	07/11/2024	12.86 Put	Bond Future	3281.7600	3.2818	3402.0100	3.4020	3.664	0.0000	0.0000
2023/12/29	2040	07/11/2024	12.84 Call	Bond Future	5350.4800	5.3505	5103.0700	5.1031	4.624	0.0000	0.0000
2023/12/29	2040	07/11/2024	12.84 Put	Bond Future	3321.8700	3.3219	3444.0500	3.4441	3.678	0.0000	0.0000
2023/12/29	2040	06/02/2025		Bond Future	12.5980	76.2921	12.6676	75.9176	0.552	0.0000	0.0000
2023/12/29	2040	06/02/2025	12.95 Call	Bond Future	5590.8000	5.5908	5432.4900	5.4325	2.832	0.0000	0.0000
2023/12/29	2040	06/02/2025	12.95 Put	Bond Future	3724.1100	3.7241	3940.2900	3.9403	5.805	0.0000	0.0000
2023/12/29	2044	01/02/2024	13.25 Call	Bond Future	5756.1900	5.7562	5527.7300	5.5277	3.969	0.0000	0.0000
2023/12/29	2044	01/02/2024	13.25 Put	Bond Future	112.7100	0.1127	113.9000	0.1139	1.056	0.0000	0.0000
2023/12/29	2044	01/02/2024	13.00 Call	Bond Future	4569.3500	4.5694	4345.6300	4.3456	4.896	0.0000	0.0000
2023/12/29	2044	01/02/2024	13.00 Put	Bond Future	218.9500	0.2190	224.8800	0.2249	2.708	0.0000	0.0000
2023/12/29	2044	01/02/2024		Bond Future	12.2133	74.4365	12.2529	74.2069	0.324	0.0000	0.0000
2023/12/29	2044	01/02/2024	12.28 Call	Bond Future	1589.0600	1.5891	1423.5100	1.4235	10.418	0.0000	0.0000
2023/12/29	2044	01/02/2024	12.28 Put	Bond Future	1202.9700	1.2030	1267.0700	1.2671	5.328	0.0000	0.0000
2023/12/29	2044	01/02/2024	12.29 Call	Bond Future	1621.8000	1.6218	1454.8600	1.4549	10.294	0.0000	0.0000
2023/12/29	2044	01/02/2024	12.29 Put	Bond Future	1178.0800	1.1781	1240.7900	1.2408	5.323	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	
2023/12/29	2044	01/02/2024	12.27 Call	Bond Future	1556.5600	1.5566	1392.5000	1.3925	10.540	0.0000	0.0000
2023/12/29	2044	01/02/2024	12.27 Put	Bond Future	1228.1800	1.2282	1293.7700	1.2938	5.340	0.0000	0.0000
2023/12/29	2044	02/05/2024	11.66 Call	Bond Future	1136.5200	1.1365	1037.4000	1.0374	8.721	0.0000	0.0000
2023/12/29	2044	02/05/2024	11.66 Put	Bond Future	5063.0300	5.0630	5201.7700	5.2018	2.740	0.0000	0.0000
2023/12/29	2044	02/05/2024	11.67 Call	Bond Future	1154.9000	1.1549	1054.8100	1.0548	8.667	0.0000	0.0000
2023/12/29	2044	02/05/2024	11.67 Put	Bond Future	5018.9700	5.0190	5156.7400	5.1567	2.745	0.0000	0.0000
2023/12/29	2044	02/05/2024	11.65 Call	Bond Future	1118.3300	1.1183	1020.1800	1.0202	8.776	0.0000	0.0000
2023/12/29	2044	02/05/2024	11.65 Put	Bond Future	5107.3600	5.1074	5247.0700	5.2471	2.735	0.0000	0.0000
2023/12/29	2044	02/05/2024		Bond Future	12.3159	76.0838	12.3574	75.8460	0.338	0.0000	0.0000
2023/12/29	2044	01/08/2024		Bond Future	12.4249	73.3865	12.4675	73.1463	0.344	0.0000	0.0000
2023/12/29	2044	01/08/2024	12.29 Call	Bond Future	3153.3300	3.1533	2995.8700	2.9959	4.993	0.0000	0.0000
2023/12/29	2044	01/08/2024	12.29 Put	Bond Future	3921.2700	3.9213	4004.0800	4.0041	2.112	0.0000	0.0000
2023/12/29	2044	01/08/2024	12.30 Call	Bond Future	3182.1500	3.1822	3024.0300	3.0240	4.969	0.0000	0.0000
2023/12/29	2044	01/08/2024	12.30 Put	Bond Future	3892.6800	3.8927	3974.8300	3.9748	2.110	0.0000	0.0000
2023/12/29	2044	01/08/2024	12.28 Call	Bond Future	3124.6400	3.1246	2967.8300	2.9678	5.018	0.0000	0.0000
2023/12/29	2044	01/08/2024	12.28 Put	Bond Future	3950.0500	3.9501	4033.5100	4.0335	2.113	0.0000	0.0000
2023/12/29	2044	07/11/2024	12.91 Call	Bond Future	5391.2000	5.3912	5208.0000	5.2080	3.398	0.0000	0.0000
2023/12/29	2044	07/11/2024	12.91 Put	Bond Future	3421.0200	3.4210	3484.0400	3.4840	1.842	0.0000	0.0000
2023/12/29	2044	07/11/2024	12.92 Call	Bond Future	5423.5300	5.4235	5239.8900	5.2399	3.386	0.0000	0.0000
2023/12/29	2044	07/11/2024	12.92 Put	Bond Future	3400.3500	3.4004	3462.9300	3.4629	1.840	0.0000	0.0000
2023/12/29	2044	07/11/2024	12.90 Call	Bond Future	5358.6700	5.3587	5175.8900	5.1759	3.411	0.0000	0.0000
2023/12/29	2044	07/11/2024	12.90 Put	Bond Future	3441.5600	3.4416	3505.0000	3.5050	1.843	0.0000	0.0000
2023/12/29	2044	07/11/2024		Bond Future	12.5470	75.0973	12.5914	74.8511	0.354	0.0000	0.0000
2023/12/29	2044	06/02/2025		Bond Future	12.6757	72.2971	12.7214	72.0485	0.361	0.0000	0.0000
2023/12/29	2044	06/02/2025	13.02 Call	Bond Future	5657.6200	5.6576	5475.3000	5.4753	3.223	0.0000	0.0000
2023/12/29	2044	06/02/2025	13.02 Put	Bond Future	3819.6400	3.8196	3885.9600	3.8860	1.736	0.0000	0.0000
2023/12/29	2046	01/02/2024		Bond Future	116.6093	116.6093	116.6288	116.6288	0.017	0.0000	0.0000
2023/12/29	2046	02/05/2024		Bond Future	117.0671	117.0671	117.0822	117.0822	0.013	0.0000	0.0000
2023/12/29	2046	01/08/2024		Bond Future	119.6860	119.6860	119.7057	119.7057	0.016	0.0000	0.0000
2023/12/29	2046	07/11/2024		Bond Future	120.2933	120.2933	120.3131	120.3131	0.016	0.0000	0.0000
2023/12/29	2046	06/02/2025		Bond Future	122.8649	122.8649	122.8892	122.8892	0.020	0.0000	0.0000
2023/12/29	2046	06/02/2025	114.01 Call	Bond Future	8854.8600	8.8549	8879.2400	8.8792	0.275	0.0000	0.0000
2023/12/29	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	2050	01/02/2024		Bond Future	116.5222	116.5222	116.5418	116.5418	0.017	0.0000	0.0000
2023/12/29	2050	02/05/2024		Bond Future	119.1296	119.1296	119.1448	119.1448	0.013	0.0000	0.0000
2023/12/29	2050	01/08/2024		Bond Future	119.4837	119.4837	119.5033	119.5033	0.016	0.0000	0.0000
2023/12/29	2050	07/11/2024		Bond Future	122.3033	122.3033	122.3230	122.3230	0.016	0.0000	0.0000
2023/12/29	2050	06/02/2025		Bond Future	122.5324	122.5324	122.5570	122.5570	0.020	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	
2023/12/29	2050	06/02/2025	115.60 Call	Bond Future	6932.3900	6.9324	6956.9800	6.9570	0.355	0.0000	0.0000
2023/12/29	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	AL37	01/02/2024		Index Future	946.7880	946.7880	944.6840	944.6840	0.222	0.0000	0.0000
2023/12/29	AL37	02/05/2024		Index Future	967.7410	967.7410	965.5500	965.5500	0.226	0.0000	0.0000
2023/12/29	AL37	01/08/2024		Index Future	989.1640	989.1640	986.9610	986.9610	0.223	0.0000	0.0000
2023/12/29	AL37	07/11/2024		Index Future	1012.2790	1012.2790	1010.0190	1010.0190	0.223	0.0000	0.0000
2023/12/29	AL37	06/02/2025		Index Future	1033.7280	1033.7280	1031.4560	1031.4560	0.220	0.0000	0.0000
2023/12/29	AL7T	01/02/2024		Index Future	1098.1820	1098.1820	1095.3350	1095.3350	0.259	0.0000	0.0000
2023/12/29	AL7T	02/05/2024		Index Future	1122.4850	1122.4850	1119.5300	1119.5300	0.263	0.0000	0.0000
2023/12/29	AL7T	01/08/2024		Index Future	1147.3340	1147.3340	1144.3540	1144.3540	0.260	0.0000	0.0000
2023/12/29	AL7T	07/11/2024		Index Future	1174.1450	1174.1450	1171.0900	1171.0900	0.260	0.0000	0.0000
2023/12/29	AL7T	06/02/2025		Index Future	1199.0240	1199.0240	1195.9460	1195.9460	0.257	0.0000	0.0000
2023/12/29	ALBI	01/02/2024		Index Future	950.5780	950.5780	948.0340	948.0340	0.268	0.0000	0.0000
2023/12/29	ALBI	02/05/2024		Index Future	971.6150	971.6150	968.9750	968.9750	0.272	0.0000	0.0000
2023/12/29	ALBI	01/08/2024		Index Future	993.1240	993.1240	990.4610	990.4610	0.268	0.0000	0.0000
2023/12/29	ALBI	07/11/2024		Index Future	1016.3310	1016.3310	1013.6010	1013.6010	0.269	0.0000	0.0000
2023/12/29	ALBI	06/02/2025		Index Future	1037.8660	1037.8660	1035.1140	1035.1140	0.265	0.0000	0.0000
2023/12/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/29	ES33	01/02/2024		Bond Future	12.2032	76.7628	12.2426	76.5841	0.323	0.0000	0.0000
2023/12/29	ES33	02/05/2024		Bond Future	12.3281	74.6816	12.3699	74.4957	0.339	0.0000	0.0000
2023/12/29	ES33	01/08/2024		Bond Future	12.4586	76.3519	12.5016	76.1647	0.345	0.0000	0.0000
2023/12/29	ES33	07/11/2024		Bond Future	12.6223	74.3491	12.6675	74.1572	0.358	0.0000	0.0000
2023/12/29	ES33	06/02/2025		Bond Future	12.7987	75.9350	12.8453	75.7417	0.364	0.0000	0.0000
2023/12/29	ES33	06/02/2025	13.34 Call	Bond Future	2203.3800	2.2034	2010.1100	2.0101	8.772	0.0000	0.0000
2023/12/29	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	ES42	01/02/2024		Bond Future	12.8158	72.2115	12.8603	71.9793	0.347	0.0000	0.0000
2023/12/29	ES42	02/05/2024		Bond Future	12.9400	69.5648	12.9868	69.3244	0.362	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	
2023/12/29	ES42	01/08/2024		Bond Future	13.0667	71.1201	13.1148	70.8770	0.368	0.0000	0.0000
2023/12/29	ES42	07/11/2024		Bond Future	13.2201	68.5283	13.2704	68.2791	0.380	0.0000	0.0000
2023/12/29	ES42	06/02/2025		Bond Future	13.3766	69.9872	13.4284	69.7353	0.387	0.0000	0.0000
2023/12/29	ES42	06/02/2025	13.71 Call	Bond Future	1593.6700	1.5937	1341.8000	1.3418	15.804	0.0000	0.0000
2023/12/29	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	01/02/2024		GOVI	936.9830	936.9830	934.4670	934.4670	0.269	0.0000	0.0000
2023/12/29	GOVI	01/02/2024	879.99 Call	GOVI	569930.0000	56.9930	544770.0000	54.4770	4.415	0.0000	0.0000
2023/12/29	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	01/02/2024	880.00 Call	GOVI	569830.0000	56.9830	544670.0000	54.4670	4.415	0.0000	0.0000
2023/12/29	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	01/02/2024	879.98 Call	GOVI	570030.0000	57.0030	544870.0000	54.4870	4.414	0.0000	0.0000
2023/12/29	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	02/05/2024		GOVI	957.7190	957.7190	955.1080	955.1080	0.273	0.0000	0.0000
2023/12/29	GOVI	02/05/2024	950.98 Call	GOVI	67390.0000	6.7390	41280.0000	4.1280	38.745	0.0000	0.0000
2023/12/29	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	02/05/2024	950.99 Call	GOVI	67290.0000	6.7290	41180.0000	4.1180	38.802	0.0000	0.0000
2023/12/29	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	02/05/2024	950.97 Call	GOVI	67490.0000	6.7490	41380.0000	4.1380	38.687	0.0000	0.0000
2023/12/29	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	01/08/2024		GOVI	978.9210	978.9210	976.2870	976.2870	0.269	0.0000	0.0000
2023/12/29	GOVI	01/08/2024	943.38 Call	GOVI	355410.0000	35.5410	329070.0000	32.9070	7.411	0.0000	0.0000
2023/12/29	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	01/08/2024	943.39 Call	GOVI	355310.0000	35.5310	328970.0000	32.8970	7.413	0.0000	0.0000
2023/12/29	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	01/08/2024	943.37 Call	GOVI	355510.0000	35.5510	329170.0000	32.9170	7.409	0.0000	0.0000
2023/12/29	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	07/11/2024		GOVI	1001.7960	1001.7960	999.0960	999.0960	0.270	0.0000	0.0000
2023/12/29	GOVI	07/11/2024	948.79 Call	GOVI	530060.0000	53.0060	503060.0000	50.3060	5.094	0.0000	0.0000
2023/12/29	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	07/11/2024	948.80 Call	GOVI	529960.0000	52.9960	502960.0000	50.2960	5.095	0.0000	0.0000
2023/12/29	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	07/11/2024	948.78 Call	GOVI	530160.0000	53.0160	503160.0000	50.3160	5.093	0.0000	0.0000
2023/12/29	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GOVI	06/02/2025		GOVI	1023.0230	1023.0230	1020.3010	1020.3010	0.266	0.0000	0.0000
2023/12/29	GOVI	06/02/2025	972.00 Call	GOVI	510230.0000	51.0230	483010.0000	48.3010	5.335	0.0000	0.0000
2023/12/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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	
2023/12/29	IGOV	01/02/2024		Index Future	347.1130	347.1130	348.3510	348.3510	0.357	0.0000	0.0000
2023/12/29	IGOV	02/05/2024		Index Future	354.8800	354.8800	356.1310	356.1310	0.353	0.0000	0.0000
2023/12/29	IGOV	01/08/2024		Index Future	362.8190	362.8190	364.1120	364.1120	0.356	0.0000	0.0000
2023/12/29	IGOV	07/11/2024		Index Future	371.3850	371.3850	372.7070	372.7070	0.356	0.0000	0.0000
2023/12/29	IGOV	06/02/2025		Index Future	379.3340	379.3340	380.6970	380.6970	0.359	0.0000	0.0000
2023/12/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/29	JBAF	20/12/2023		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2023/12/29	JBAF	17/01/2024		Jibar Tradeable Future	8.3750	91.6250	8.3730	91.6270	0.024	0.0000	0.0000
2023/12/29	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2023/12/29	JBAF	20/03/2024		Jibar Tradeable Future	8.3280	91.6720	8.3280	91.6720	0.000	0.0000	0.0000
2023/12/29	JBAF	17/04/2024		Jibar Tradeable Future	8.2470	91.7530	8.2470	91.7530	0.000	0.0000	0.0000
2023/12/29	JBAF	15/05/2024		Jibar Tradeable Future	8.2180	91.7820	8.2180	91.7820	0.000	0.0000	0.0000
2023/12/29	JBAF	19/06/2024		Jibar Tradeable Future	8.0880	91.9120	8.0880	91.9120	0.000	0.0000	0.0000
2023/12/29	JBAF	18/09/2024		Jibar Tradeable Future	7.8580	92.1420	7.8600	92.1400	0.025	0.0000	0.0000
2023/12/29	JBAF	18/12/2024		Jibar Tradeable Future	7.5380	92.4620	7.5380	92.4620	0.000	0.0000	0.0000
2023/12/29	JBAF	19/03/2025		Jibar Tradeable Future	7.4250	92.5750	7.4280	92.5720	0.040	0.0000	0.0000
2023/12/29	JBAF	18/06/2025		Jibar Tradeable Future	7.3450	92.6550	7.3450	92.6550	0.000	0.0000	0.0000
2023/12/29	JBAF	17/09/2025		Jibar Tradeable Future	7.2850	92.7150	7.2730	92.7270	0.165	0.0000	0.0000
2023/12/29	JBAF	17/12/2025		Jibar Tradeable Future	7.4070	92.5930	7.4060	92.5940	0.014	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	
2023/12/29	R035	01/02/2024	10.62 Put	Bond Future	4340.9600	4.3410	4592.4600	4.5925	5.794	0.0000	0.0000
2023/12/29	R035	01/02/2024	10.62 Call	Bond Future	102.5900	0.1026	79.1200	0.0791	22.877	0.0000	0.0000
2023/12/29	R035	01/02/2024	11.12 Put	Bond Future	2016.8100	2.0168	2202.4300	2.2024	9.204	0.0000	0.0000
2023/12/29	R035	01/02/2024	11.12 Call	Bond Future	668.7400	0.6687	579.3900	0.5794	13.361	0.0000	0.0000
2023/12/29	R035	01/02/2024	13.46 Call	Bond Future	10567.4100	10.5674	10292.3900	10.2924	2.603	0.0000	0.0000
2023/12/29	R035	01/02/2024	13.46 Put	Bond Future	2.6900	0.0027	2.6400	0.0026	1.859	0.0000	0.0000
2023/12/29	R035	01/02/2024		Bond Future	11.3613	88.4475	11.4111	88.1725	0.439	0.0000	0.0000
2023/12/29	R035	01/02/2024	12.19 Call	Bond Future	4567.3200	4.5673	4319.8200	4.3198	5.419	0.0000	0.0000
2023/12/29	R035	01/02/2024	12.19 Put	Bond Future	155.7500	0.1558	183.2200	0.1832	17.637	0.0000	0.0000
2023/12/29	R035	01/02/2024	12.20 Call	Bond Future	4614.1400	4.6141	4365.9500	4.3660	5.379	0.0000	0.0000
2023/12/29	R035	01/02/2024	12.20 Put	Bond Future	151.3400	0.1513	178.1200	0.1781	17.695	0.0000	0.0000
2023/12/29	R035	01/02/2024	12.18 Call	Bond Future	4520.5700	4.5206	4273.7600	4.2738	5.460	0.0000	0.0000
2023/12/29	R035	01/02/2024	12.18 Put	Bond Future	160.2900	0.1603	188.4500	0.1885	17.568	0.0000	0.0000
2023/12/29	R035	02/05/2024		Bond Future	11.4483	85.8929	11.5008	85.6083	0.459	0.0000	0.0000
2023/12/29	R035	02/05/2024	11.20 Call	Bond Future	1838.4800	1.8385	1683.0600	1.6831	8.454	0.0000	0.0000
2023/12/29	R035	02/05/2024	11.20 Put	Bond Future	3202.4200	3.2024	3331.6200	3.3316	4.034	0.0000	0.0000
2023/12/29	R035	02/05/2024	11.21 Call	Bond Future	1863.0900	1.8631	1706.5600	1.7066	8.402	0.0000	0.0000
2023/12/29	R035	02/05/2024	11.21 Put	Bond Future	3171.5200	3.1715	3299.6100	3.2996	4.039	0.0000	0.0000
2023/12/29	R035	02/05/2024	11.19 Call	Bond Future	1813.8500	1.8139	1659.5500	1.6596	8.507	0.0000	0.0000
2023/12/29	R035	02/05/2024	11.19 Put	Bond Future	3233.3600	3.2334	3363.6800	3.3637	4.030	0.0000	0.0000
2023/12/29	R035	01/08/2024		Bond Future	11.5385	87.7940	11.5926	87.5062	0.469	0.0000	0.0000
2023/12/29	R035	01/08/2024	11.80 Call	Bond Future	4074.5700	4.0746	3866.4200	3.8664	5.109	0.0000	0.0000
2023/12/29	R035	01/08/2024	11.80 Put	Bond Future	2695.4900	2.6955	2775.0600	2.7751	2.952	0.0000	0.0000
2023/12/29	R035	01/08/2024	11.81 Call	Bond Future	4106.2800	4.1063	3897.4700	3.8975	5.085	0.0000	0.0000
2023/12/29	R035	01/08/2024	11.81 Put	Bond Future	2675.0800	2.6751	2753.9900	2.7540	2.950	0.0000	0.0000
2023/12/29	R035	01/08/2024	11.79 Call	Bond Future	4042.9600	4.0430	3835.4700	3.8355	5.132	0.0000	0.0000
2023/12/29	R035	01/08/2024	11.79 Put	Bond Future	2716.0400	2.7160	2796.2700	2.7963	2.954	0.0000	0.0000
2023/12/29	R035	07/11/2024		Bond Future	11.6566	85.3270	11.7132	85.0322	0.485	0.0000	0.0000
2023/12/29	R035	07/11/2024	12.18 Call	Bond Future	5314.9100	5.3149	5085.5400	5.0855	4.316	0.0000	0.0000
2023/12/29	R035	07/11/2024	12.18 Put	Bond Future	2641.4600	2.6415	2706.9200	2.7069	2.478	0.0000	0.0000
2023/12/29	R035	07/11/2024	12.19 Call	Bond Future	5347.5700	5.3476	5117.7000	5.1177	4.299	0.0000	0.0000
2023/12/29	R035	07/11/2024	12.19 Put	Bond Future	2624.2000	2.6242	2689.1600	2.6892	2.475	0.0000	0.0000
2023/12/29	R035	07/11/2024	12.17 Call	Bond Future	5282.3200	5.2823	5053.4500	5.0535	4.333	0.0000	0.0000
2023/12/29	R035	07/11/2024	12.17 Put	Bond Future	2658.8300	2.6588	2724.7900	2.7248	2.481	0.0000	0.0000
2023/12/29	R035	06/02/2025		Bond Future	11.7856	87.1293	11.8440	86.8314	0.496	0.0000	0.0000
2023/12/29	R035	06/02/2025	12.41 Call	Bond Future	5857.6700	5.8577	5570.3000	5.5703	4.906	0.0000	0.0000
2023/12/29	R035	06/02/2025	12.41 Put	Bond Future	2749.4700	2.7495	2759.9800	2.7600	0.382	0.0000	0.0000
2023/12/29	R053	01/02/2024	12.93 Call	Bond Future	6018.7500	6.0188	5690.5000	5.6905	5.454	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	
2023/12/29	R053	01/02/2024	12.93 Put	Bond Future	305.8100	0.3058	319.2900	0.3193	4.408	0.0000	0.0000
2023/12/29	R053	01/02/2024	12.94 Call	Bond Future	6079.6100	6.0796	5750.8700	5.7509	5.407	0.0000	0.0000
2023/12/29	R053	01/02/2024	12.94 Put	Bond Future	298.2400	0.2982	311.2300	0.3112	4.356	0.0000	0.0000
2023/12/29	R053	01/02/2024	12.92 Call	Bond Future	5957.9700	5.9580	5630.2200	5.6302	5.501	0.0000	0.0000
2023/12/29	R053	01/02/2024	12.92 Put	Bond Future	313.5500	0.3136	327.5300	0.3275	4.459	0.0000	0.0000
2023/12/29	R053	01/02/2024		Bond Future	12.1419	99.9413	12.1866	99.5995	0.368	0.0000	0.0000
2023/12/29	R053	02/05/2024		Bond Future	12.2396	96.2882	12.2865	95.9348	0.384	0.0000	0.0000
2023/12/29	R053	02/05/2024	13.03 Call	Bond Future	7365.5100	7.3655	7068.1500	7.0682	4.037	0.0000	0.0000
2023/12/29	R053	02/05/2024	13.03 Put	Bond Future	1721.0900	1.7211	1777.1900	1.7772	3.260	0.0000	0.0000
2023/12/29	R053	02/05/2024	13.04 Call	Bond Future	7416.2500	7.4163	7118.2700	7.1183	4.018	0.0000	0.0000
2023/12/29	R053	02/05/2024	13.04 Put	Bond Future	1704.4100	1.7044	1759.8900	1.7599	3.255	0.0000	0.0000
2023/12/29	R053	02/05/2024	13.02 Call	Bond Future	7314.8300	7.3148	7018.1000	7.0181	4.057	0.0000	0.0000
2023/12/29	R053	02/05/2024	13.02 Put	Bond Future	1737.9300	1.7379	1794.6600	1.7947	3.264	0.0000	0.0000
2023/12/29	R053	01/08/2024	13.14 Call	Bond Future	8284.4500	8.2845	8101.4200	8.1014	2.209	0.0000	0.0000
2023/12/29	R053	01/08/2024	13.14 Put	Bond Future	2663.2600	2.6633	2837.8200	2.8378	6.554	0.0000	0.0000
2023/12/29	R053	01/08/2024	13.15 Call	Bond Future	8331.8700	8.3319	8148.2900	8.1483	2.203	0.0000	0.0000
2023/12/29	R053	01/08/2024	13.15 Put	Bond Future	2644.3200	2.6443	2818.3300	2.8183	6.581	0.0000	0.0000
2023/12/29	R053	01/08/2024	13.13 Call	Bond Future	8236.8100	8.2368	8054.8600	8.0549	2.209	0.0000	0.0000
2023/12/29	R053	01/08/2024	13.13 Put	Bond Future	2682.0800	2.6821	2857.7200	2.8577	6.549	0.0000	0.0000
2023/12/29	R053	01/08/2024		Bond Future	12.3405	98.4189	12.3887	98.0613	0.391	0.0000	0.0000
2023/12/29	R053	07/11/2024	12.80 Call	Bond Future	7063.6000	7.0636	6794.2400	6.7942	3.813	0.0000	0.0000
2023/12/29	R053	07/11/2024	12.80 Put	Bond Future	4653.7900	4.6538	4750.7100	4.7507	2.083	0.0000	0.0000
2023/12/29	R053	07/11/2024	12.81 Call	Bond Future	7105.6700	7.1057	6835.6900	6.8357	3.800	0.0000	0.0000
2023/12/29	R053	07/11/2024	12.81 Put	Bond Future	4626.3000	4.6263	4722.6000	4.7226	2.082	0.0000	0.0000
2023/12/29	R053	07/11/2024	12.79 Call	Bond Future	7021.5900	7.0216	6752.8700	6.7529	3.827	0.0000	0.0000
2023/12/29	R053	07/11/2024	12.79 Put	Bond Future	4681.4300	4.6814	4778.9900	4.7790	2.084	0.0000	0.0000
2023/12/29	R053	07/11/2024		Bond Future	12.4620	94.8424	12.5124	94.4761	0.404	0.0000	0.0000
2023/12/29	R053	06/02/2025		Bond Future	12.5878	96.8429	12.6397	96.4724	0.412	0.0000	0.0000
2023/12/29	R053	06/02/2025	12.94 Call	Bond Future	7564.5400	7.5645	7416.0100	7.4160	1.964	0.0000	0.0000
2023/12/29	R053	06/02/2025	12.94 Put	Bond Future	5101.9000	5.1019	5323.8800	5.3239	4.351	0.0000	0.0000
2023/12/29	R186	01/02/2024		Bond Future	8.6101	106.0464	8.6627	105.9112	0.611	0.0000	0.0000
2023/12/29	R186	01/02/2024	9.51 Call	Bond Future	2311.2600	2.3113	2191.6900	2.1917	5.173	0.0000	0.0000
2023/12/29	R186	01/02/2024	9.51 Put	Bond Future	27.7200	0.0277	43.3400	0.0433	56.349	0.0000	0.0000
2023/12/29	R186	01/02/2024	9.52 Call	Bond Future	2335.3900	2.3354	2215.3800	2.2154	5.139	0.0000	0.0000
2023/12/29	R186	01/02/2024	9.52 Put	Bond Future	26.8300	0.0268	42.0100	0.0420	56.578	0.0000	0.0000
2023/12/29	R186	01/02/2024	9.50 Call	Bond Future	2287.1500	2.2872	2168.0300	2.1680	5.208	0.0000	0.0000
2023/12/29	R186	01/02/2024	9.50 Put	Bond Future	28.6400	0.0286	44.7100	0.0447	56.110	0.0000	0.0000
2023/12/29	R186	02/05/2024		Bond Future	8.5676	108.3934	8.6278	108.2507	0.702	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	
2023/12/29	R186	02/05/2024	8.00 Call	Bond Future	289.8400	0.2898	247.8300	0.2478	14.494	0.0000	0.0000
2023/12/29	R186	02/05/2024	8.00 Put	Bond Future	1647.6500	1.6477	1748.2900	1.7483	6.108	0.0000	0.0000
2023/12/29	R186	02/05/2024	8.01 Call	Bond Future	296.5700	0.2966	253.9100	0.2539	14.384	0.0000	0.0000
2023/12/29	R186	02/05/2024	8.01 Put	Bond Future	1630.2600	1.6303	1730.2500	1.7303	6.133	0.0000	0.0000
2023/12/29	R186	02/05/2024	7.99 Call	Bond Future	283.4000	0.2834	242.0500	0.2421	14.591	0.0000	0.0000
2023/12/29	R186	02/05/2024	7.99 Put	Bond Future	1665.3300	1.6653	1766.6300	1.7666	6.083	0.0000	0.0000
2023/12/29	R186	02/05/2024	10.40 Call	Bond Future	4305.9700	4.3060	4167.6200	4.1676	3.213	0.0000	0.0000
2023/12/29	R186	02/05/2024	10.40 Put	Bond Future	71.3700	0.0714	75.6700	0.0757	6.025	0.0000	0.0000
2023/12/29	R186	02/05/2024	9.73 Put	Bond Future	182.1500	0.1822	194.5700	0.1946	6.819	0.0000	0.0000
2023/12/29	R186	02/05/2024	9.73 Call	Bond Future	2894.1500	2.8942	2763.9200	2.7639	4.500	0.0000	0.0000
2023/12/29	R186	01/08/2024	8.69 Call	Bond Future	1284.5200	1.2845	1194.4000	1.1944	7.016	0.0000	0.0000
2023/12/29	R186	01/08/2024	8.69 Put	Bond Future	908.7600	0.9088	960.4900	0.9605	5.692	0.0000	0.0000
2023/12/29	R186	01/08/2024	8.70 Call	Bond Future	1298.3400	1.2983	1207.7900	1.2078	6.974	0.0000	0.0000
2023/12/29	R186	01/08/2024	8.70 Put	Bond Future	901.0000	0.9010	952.3000	0.9523	5.694	0.0000	0.0000
2023/12/29	R186	01/08/2024	8.68 Call	Bond Future	1270.7600	1.2708	1181.0700	1.1811	7.058	0.0000	0.0000
2023/12/29	R186	01/08/2024	8.68 Put	Bond Future	916.5800	0.9166	968.7400	0.9687	5.691	0.0000	0.0000
2023/12/29	R186	01/08/2024		Bond Future	8.5163	105.4837	8.5818	105.3418	0.769	0.0000	0.0000
2023/12/29	R186	07/11/2024		Bond Future	8.4753	107.9452	8.5504	107.7996	0.886	0.0000	0.0000
2023/12/29	R186	07/11/2024	9.14 Call	Bond Future	2026.7000	2.0267	1921.3300	1.9213	5.199	0.0000	0.0000
2023/12/29	R186	07/11/2024	9.14 Put	Bond Future	746.3700	0.7464	786.6200	0.7866	5.393	0.0000	0.0000
2023/12/29	R186	07/11/2024	9.15 Call	Bond Future	2040.5800	2.0406	1934.9300	1.9349	5.177	0.0000	0.0000
2023/12/29	R186	07/11/2024	9.15 Put	Bond Future	741.1500	0.7412	781.1200	0.7811	5.393	0.0000	0.0000
2023/12/29	R186	07/11/2024	9.13 Call	Bond Future	2012.4800	2.0125	1907.3900	1.9074	5.222	0.0000	0.0000
2023/12/29	R186	07/11/2024	9.13 Put	Bond Future	751.2600	0.7513	791.7900	0.7918	5.395	0.0000	0.0000
2023/12/29	R186	06/02/2025		Bond Future	8.4636	104.9109	8.5475	104.7661	0.992	0.0000	0.0000
2023/12/29	R186	06/02/2025	9.03 Call	Bond Future	1823.1900	1.8232	1719.6900	1.7197	5.677	0.0000	0.0000
2023/12/29	R186	06/02/2025	9.03 Put	Bond Future	851.3400	0.8513	892.6600	0.8927	4.854	0.0000	0.0000
2023/12/29	R202	01/02/2024		Bond Future	260.0778	260.0778	259.4830	259.4830	0.229	0.0000	0.0000
2023/12/29	R202	02/05/2024		Bond Future	265.8973	265.8973	265.2785	265.2785	0.233	0.0000	0.0000
2023/12/29	R202	01/08/2024		Bond Future	266.7397	266.7397	266.1166	266.1166	0.234	0.0000	0.0000
2023/12/29	R202	07/11/2024		Bond Future	273.0349	273.0349	272.3960	272.3960	0.234	0.0000	0.0000
2023/12/29	R202	06/02/2025		Bond Future	273.6014	273.6014	272.9584	272.9584	0.235	0.0000	0.0000
2023/12/29	R202	06/02/2025	266.79 Call	Bond Future	6811.3600	6.8114	6168.4000	6.1684	9.440	0.0000	0.0000
2023/12/29	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	R209	01/02/2024		Bond Future	11.5375	68.0878	11.5772	67.8958	0.344	0.0000	0.0000
2023/12/29	R209	01/02/2024	12.13 Call	Bond Future	3064.7900	3.0648	2882.1200	2.8821	5.960	0.0000	0.0000
2023/12/29	R209	01/02/2024	12.13 Put	Bond Future	279.9600	0.2800	289.3300	0.2893	3.347	0.0000	0.0000
2023/12/29	R209	01/02/2024	12.14 Call	Bond Future	3103.1300	3.1031	2920.0500	2.9201	5.900	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	
2023/12/29	R209	01/02/2024	12.14 Put	Bond Future	272.7200	0.2727	281.6800	0.2817	3.285	0.0000	0.0000
2023/12/29	R209	01/02/2024	12.12 Call	Bond Future	3026.5200	3.0265	2844.2600	2.8443	6.022	0.0000	0.0000
2023/12/29	R209	01/02/2024	12.12 Put	Bond Future	287.3300	0.2873	297.1100	0.2971	3.404	0.0000	0.0000
2023/12/29	R209	02/05/2024		Bond Future	11.6232	66.4415	11.6650	66.2425	0.359	0.0000	0.0000
2023/12/29	R209	02/05/2024	11.18 Call	Bond Future	1216.2100	1.2162	1160.0200	1.1600	4.620	0.0000	0.0000
2023/12/29	R209	02/05/2024	11.18 Put	Bond Future	3380.9400	3.3809	3523.8100	3.5238	4.226	0.0000	0.0000
2023/12/29	R209	02/05/2024	11.19 Call	Bond Future	1234.2600	1.2343	1177.8400	1.1778	4.571	0.0000	0.0000
2023/12/29	R209	02/05/2024	11.19 Put	Bond Future	3349.0900	3.3491	3491.7300	3.4917	4.259	0.0000	0.0000
2023/12/29	R209	02/05/2024	11.17 Call	Bond Future	1198.1700	1.1982	1142.3600	1.1424	4.658	0.0000	0.0000
2023/12/29	R209	02/05/2024	11.17 Put	Bond Future	3412.8600	3.4129	3556.1100	3.5561	4.197	0.0000	0.0000
2023/12/29	R209	01/08/2024		Bond Future	11.7125	67.9119	11.7553	67.7109	0.365	0.0000	0.0000
2023/12/29	R209	01/08/2024	11.79 Call	Bond Future	3078.7200	3.0787	2929.1500	2.9292	4.858	0.0000	0.0000
2023/12/29	R209	01/08/2024	11.79 Put	Bond Future	2715.1600	2.7152	2766.6000	2.7666	1.895	0.0000	0.0000
2023/12/29	R209	01/08/2024	11.80 Call	Bond Future	3104.9900	3.1050	2954.9100	2.9549	4.834	0.0000	0.0000
2023/12/29	R209	01/08/2024	11.80 Put	Bond Future	2694.7000	2.6947	2745.6300	2.7456	1.890	0.0000	0.0000
2023/12/29	R209	01/08/2024	11.78 Call	Bond Future	3052.7600	3.0528	2903.6900	2.9037	4.883	0.0000	0.0000
2023/12/29	R209	01/08/2024	11.78 Put	Bond Future	2735.9700	2.7360	2787.9100	2.7879	1.898	0.0000	0.0000
2023/12/29	R209	07/11/2024		Bond Future	11.8224	66.3397	11.8669	66.1337	0.377	0.0000	0.0000
2023/12/29	R209	07/11/2024	12.22 Call	Bond Future	4433.3400	4.4333	4336.0700	4.3361	2.194	0.0000	0.0000
2023/12/29	R209	07/11/2024	12.22 Put	Bond Future	2625.6900	2.6257	2734.4100	2.7344	4.141	0.0000	0.0000
2023/12/29	R209	07/11/2024	12.23 Call	Bond Future	4460.8000	4.4608	4363.3300	4.3633	2.185	0.0000	0.0000
2023/12/29	R209	07/11/2024	12.23 Put	Bond Future	2608.5700	2.6086	2717.0900	2.7171	4.160	0.0000	0.0000
2023/12/29	R209	07/11/2024	12.21 Call	Bond Future	4405.6900	4.4057	4308.8800	4.3089	2.197	0.0000	0.0000
2023/12/29	R209	07/11/2024	12.21 Put	Bond Future	2642.6700	2.6427	2751.8500	2.7519	4.131	0.0000	0.0000
2023/12/29	R209	06/02/2025		Bond Future	11.9384	67.7405	11.9842	67.5326	0.383	0.0000	0.0000
2023/12/29	R209	06/02/2025	12.44 Call	Bond Future	5013.7300	5.0137	4834.7900	4.8348	3.569	0.0000	0.0000
2023/12/29	R209	06/02/2025	12.44 Put	Bond Future	2781.2100	2.7812	2810.1300	2.8101	1.040	0.0000	0.0000
2023/12/29	R210	01/02/2024		Bond Future	235.6876	235.6876	235.7218	235.7218	0.014	0.0000	0.0000
2023/12/29	R210	02/05/2024		Bond Future	237.7001	237.7001	237.7252	237.7252	0.011	0.0000	0.0000
2023/12/29	R210	01/08/2024		Bond Future	243.0178	243.0178	243.0522	243.0522	0.014	0.0000	0.0000
2023/12/29	R210	07/11/2024		Bond Future	245.3925	245.3925	245.4268	245.4268	0.014	0.0000	0.0000
2023/12/29	R210	06/02/2025		Bond Future	250.6402	250.6402	250.6839	250.6839	0.017	0.0000	0.0000
2023/12/29	R210	06/02/2025	239.61 Call	Bond Future	11030.2000	11.0302	11073.9300	11.0739	0.396	0.0000	0.0000
2023/12/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/29	R213	01/02/2024	11.71 Call	Bond Future	6232.6000	6.2326	6058.1900	6.0582	2.798	0.0000	0.0000
2023/12/29	R213	01/02/2024	11.71 Put	Bond Future	27.8900	0.0279	31.2700	0.0313	12.119	0.0000	0.0000
2023/12/29	R213	01/02/2024	11.72 Call	Bond Future	6272.0900	6.2721	6097.6100	6.0976	2.782	0.0000	0.0000
2023/12/29	R213	01/02/2024	11.72 Put	Bond Future	27.1800	0.0272	30.4900	0.0305	12.178	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	
2023/12/29	R213	01/02/2024	11.70 Call	Bond Future	6193.1000	6.1931	6018.7700	6.0188	2.815	0.0000	0.0000
2023/12/29	R213	01/02/2024	11.70 Put	Bond Future	28.6200	0.0286	32.0800	0.0321	12.089	0.0000	0.0000
2023/12/29	R213	01/02/2024		Bond Future	10.2401	87.0560	10.2803	86.8783	0.393	0.0000	0.0000
2023/12/29	R213	02/05/2024		Bond Future	10.2962	85.4239	10.3392	85.2386	0.417	0.0000	0.0000
2023/12/29	R213	02/05/2024	10.29 Call	Bond Future	1915.6800	1.9157	1803.1700	1.8032	5.873	0.0000	0.0000
2023/12/29	R213	02/05/2024	10.29 Put	Bond Future	1942.5100	1.9425	2015.3000	2.0153	3.747	0.0000	0.0000
2023/12/29	R213	02/05/2024	10.30 Call	Bond Future	1938.3800	1.9384	1825.2000	1.8252	5.839	0.0000	0.0000
2023/12/29	R213	02/05/2024	10.30 Put	Bond Future	1922.0000	1.9220	1994.1200	1.9941	3.752	0.0000	0.0000
2023/12/29	R213	02/05/2024	10.28 Call	Bond Future	1892.9200	1.8929	1781.0900	1.7811	5.908	0.0000	0.0000
2023/12/29	R213	02/05/2024	10.28 Put	Bond Future	1962.9800	1.9630	2036.4500	2.0365	3.743	0.0000	0.0000
2023/12/29	R213	01/08/2024		Bond Future	10.3543	87.3147	10.3986	87.1285	0.428	0.0000	0.0000
2023/12/29	R213	01/08/2024	10.87 Call	Bond Future	3720.5400	3.7205	3633.2000	3.6332	2.348	0.0000	0.0000
2023/12/29	R213	01/08/2024	10.87 Put	Bond Future	1584.6900	1.5847	1683.5500	1.6836	6.238	0.0000	0.0000
2023/12/29	R213	01/08/2024	10.88 Call	Bond Future	3747.8000	3.7478	3660.2000	3.6602	2.337	0.0000	0.0000
2023/12/29	R213	01/08/2024	10.88 Put	Bond Future	1571.2100	1.5712	1669.8100	1.6698	6.275	0.0000	0.0000
2023/12/29	R213	01/08/2024	10.86 Call	Bond Future	3693.3400	3.6933	3606.2600	3.6063	2.358	0.0000	0.0000
2023/12/29	R213	01/08/2024	10.86 Put	Bond Future	1598.2600	1.5983	1697.3800	1.6974	6.202	0.0000	0.0000
2023/12/29	R213	07/11/2024		Bond Future	10.4416	85.7913	10.4885	85.6003	0.449	0.0000	0.0000
2023/12/29	R213	07/11/2024	11.22 Call	Bond Future	4702.1600	4.7022	4570.4800	4.5705	2.800	0.0000	0.0000
2023/12/29	R213	07/11/2024	11.22 Put	Bond Future	1599.1600	1.5992	1658.3900	1.6584	3.704	0.0000	0.0000
2023/12/29	R213	07/11/2024	11.23 Call	Bond Future	4730.0600	4.7301	4597.7400	4.5977	2.797	0.0000	0.0000
2023/12/29	R213	07/11/2024	11.23 Put	Bond Future	1588.1300	1.5881	1646.7200	1.6467	3.689	0.0000	0.0000
2023/12/29	R213	07/11/2024	11.21 Call	Bond Future	4674.5900	4.6746	4543.2600	4.5433	2.809	0.0000	0.0000
2023/12/29	R213	07/11/2024	11.21 Put	Bond Future	1610.5500	1.6106	1670.1300	1.6701	3.699	0.0000	0.0000
2023/12/29	R213	06/02/2025		Bond Future	10.5450	87.6047	10.5936	87.4129	0.461	0.0000	0.0000
2023/12/29	R213	06/02/2025	11.35 Call	Bond Future	4937.8900	4.9379	4796.4700	4.7965	2.864	0.0000	0.0000
2023/12/29	R213	06/02/2025	11.35 Put	Bond Future	1829.8000	1.8298	1880.2000	1.8802	2.754	0.0000	0.0000
2023/12/29	R214	01/02/2024	12.15 Call	Bond Future	1703.3200	1.7033	1535.6800	1.5357	9.842	0.0000	0.0000
2023/12/29	R214	01/02/2024	12.15 Put	Bond Future	757.4600	0.7575	809.6100	0.8096	6.885	0.0000	0.0000
2023/12/29	R214	01/02/2024	12.16 Call	Bond Future	1734.6700	1.7347	1565.8000	1.5658	9.735	0.0000	0.0000
2023/12/29	R214	01/02/2024	12.16 Put	Bond Future	740.6800	0.7407	791.6000	0.7916	6.875	0.0000	0.0000
2023/12/29	R214	01/02/2024	12.14 Call	Bond Future	1672.3000	1.6723	1505.9100	1.5059	9.950	0.0000	0.0000
2023/12/29	R214	01/02/2024	12.14 Put	Bond Future	774.6200	0.7746	828.0200	0.8280	6.894	0.0000	0.0000
2023/12/29	R214	01/02/2024		Bond Future	11.9560	63.5045	12.0006	63.2848	0.374	0.0000	0.0000
2023/12/29	R214	02/05/2024		Bond Future	12.0432	61.6054	12.0899	61.3782	0.388	0.0000	0.0000
2023/12/29	R214	02/05/2024	11.47 Call	Bond Future	1065.8900	1.0659	971.7900	0.9718	8.828	0.0000	0.0000
2023/12/29	R214	02/05/2024	11.47 Put	Bond Future	3964.4300	3.9644	4097.6000	4.0976	3.359	0.0000	0.0000
2023/12/29	R214	02/05/2024	11.48 Call	Bond Future	1082.6500	1.0827	987.5200	0.9875	8.787	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	
2023/12/29	R214	02/05/2024	11.48 Put	Bond Future	3928.8100	3.9288	4060.9500	4.0610	3.363	0.0000	0.0000
2023/12/29	R214	02/05/2024	11.46 Call	Bond Future	1049.4300	1.0494	956.1100	0.9561	8.892	0.0000	0.0000
2023/12/29	R214	02/05/2024	11.46 Put	Bond Future	4000.4100	4.0004	4134.3600	4.1344	3.348	0.0000	0.0000
2023/12/29	R214	02/05/2024	13.52 Call	Bond Future	7086.2700	7.0863	6876.2700	6.8763	2.963	0.0000	0.0000
2023/12/29	R214	02/05/2024	13.52 Put	Bond Future	500.4100	0.5004	517.6800	0.5177	3.451	0.0000	0.0000
2023/12/29	R214	02/05/2024	12.87 Call	Bond Future	4826.3100	4.8263	4635.8400	4.6358	3.946	0.0000	0.0000
2023/12/29	R214	02/05/2024	12.87 Put	Bond Future	992.8900	0.9929	1029.6900	1.0297	3.706	0.0000	0.0000
2023/12/29	R214	02/05/2024	12.12 Put	Bond Future	2137.5200	2.1375	2215.7800	2.2158	3.661	0.0000	0.0000
2023/12/29	R214	02/05/2024	12.12 Call	Bond Future	2510.4900	2.5105	2361.4800	2.3615	5.935	0.0000	0.0000
2023/12/29	R214	02/05/2024	12.14 Put	Bond Future	2095.3900	2.0954	2172.3000	2.1723	3.670	0.0000	0.0000
2023/12/29	R214	02/05/2024	12.14 Call	Bond Future	2564.8700	2.5649	2414.5100	2.4145	5.862	0.0000	0.0000
2023/12/29	R214	01/08/2024	12.17 Call	Bond Future	3054.7900	3.0548	2903.7000	2.9037	4.946	0.0000	0.0000
2023/12/29	R214	01/08/2024	12.17 Put	Bond Future	2875.6800	2.8757	2954.5700	2.9546	2.743	0.0000	0.0000
2023/12/29	R214	01/08/2024	12.18 Call	Bond Future	3080.8600	3.0809	2929.1700	2.9292	4.924	0.0000	0.0000
2023/12/29	R214	01/08/2024	12.18 Put	Bond Future	2853.8100	2.8538	2932.1000	2.9321	2.743	0.0000	0.0000
2023/12/29	R214	01/08/2024	12.16 Call	Bond Future	3028.6300	3.0286	2878.1300	2.8781	4.969	0.0000	0.0000
2023/12/29	R214	01/08/2024	12.16 Put	Bond Future	2897.5200	2.8975	2977.0000	2.9770	2.743	0.0000	0.0000
2023/12/29	R214	01/08/2024		Bond Future	12.1328	62.9689	12.1806	62.7390	0.394	0.0000	0.0000
2023/12/29	R214	07/11/2024		Bond Future	12.2454	61.1310	12.2951	60.8954	0.406	0.0000	0.0000
2023/12/29	R214	07/11/2024	12.61 Call	Bond Future	4519.3600	4.5194	4351.6800	4.3517	3.710	0.0000	0.0000
2023/12/29	R214	07/11/2024	12.61 Put	Bond Future	2824.9700	2.8250	2892.9100	2.8929	2.405	0.0000	0.0000
2023/12/29	R214	07/11/2024	12.62 Call	Bond Future	4546.9900	4.5470	4379.1000	4.3791	3.692	0.0000	0.0000
2023/12/29	R214	07/11/2024	12.62 Put	Bond Future	2807.1700	2.8072	2874.9000	2.8749	2.413	0.0000	0.0000
2023/12/29	R214	07/11/2024	12.60 Call	Bond Future	4491.5700	4.4916	4324.3200	4.3243	3.724	0.0000	0.0000
2023/12/29	R214	07/11/2024	12.60 Put	Bond Future	2842.6500	2.8427	2911.0200	2.9110	2.405	0.0000	0.0000
2023/12/29	R214	06/02/2025		Bond Future	12.3648	62.4222	12.4159	62.1838	0.413	0.0000	0.0000
2023/12/29	R214	06/02/2025	12.71 Call	Bond Future	4745.7100	4.7457	4656.1300	4.6561	1.888	0.0000	0.0000
2023/12/29	R214	06/02/2025	12.71 Put	Bond Future	3164.1800	3.1642	3312.9300	3.3129	4.701	0.0000	0.0000
2023/12/29	R248	01/02/2024	11.50 Put	Bond Future	4127.7800	4.1278	4398.9700	4.3990	6.570	0.0000	0.0000
2023/12/29	R248	01/02/2024	11.50 Call	Bond Future	201.8300	0.2018	147.1100	0.1471	27.112	0.0000	0.0000
2023/12/29	R248	01/02/2024	12.30 Put	Bond Future	976.8600	0.9769	1069.6200	1.0696	9.496	0.0000	0.0000
2023/12/29	R248	01/02/2024	12.30 Call	Bond Future	1990.1000	1.9901	1756.9500	1.7570	11.715	0.0000	0.0000
2023/12/29	R248	01/02/2024	13.37 Call	Bond Future	6871.2200	6.8712	6549.7400	6.5497	4.679	0.0000	0.0000
2023/12/29	R248	01/02/2024	13.37 Put	Bond Future	65.5900	0.0656	70.0200	0.0700	6.754	0.0000	0.0000
2023/12/29	R248	01/02/2024	13.10 Call	Bond Future	5560.3400	5.5603	5245.4200	5.2454	5.664	0.0000	0.0000
2023/12/29	R248	01/02/2024	13.10 Put	Bond Future	136.6300	0.1366	147.6200	0.1476	8.044	0.0000	0.0000
2023/12/29	R248	01/02/2024	13.90 Call	Bond Future	9390.6900	9.3907	9065.2900	9.0653	3.465	0.0000	0.0000
2023/12/29	R248	01/02/2024	13.90 Put	Bond Future	14.7200	0.0147	15.2300	0.0152	3.465	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	
2023/12/29	R248	01/02/2024	12.15 Call	Bond Future	1473.6000	1.4736	1271.4300	1.2714	13.719	0.0000	0.0000
2023/12/29	R248	01/02/2024	12.15 Put	Bond Future	1343.8600	1.3439	1467.6000	1.4676	9.208	0.0000	0.0000
2023/12/29	R248	01/02/2024	12.16 Call	Bond Future	1505.6000	1.5056	1301.2900	1.3013	13.570	0.0000	0.0000
2023/12/29	R248	01/02/2024	12.16 Put	Bond Future	1316.3700	1.3164	1437.9700	1.4380	9.238	0.0000	0.0000
2023/12/29	R248	01/02/2024	12.14 Call	Bond Future	1441.9700	1.4420	1241.9500	1.2420	13.871	0.0000	0.0000
2023/12/29	R248	01/02/2024	12.14 Put	Bond Future	1371.8000	1.3718	1497.6900	1.4977	9.177	0.0000	0.0000
2023/12/29	R248	01/02/2024		Bond Future	12.1282	77.6137	12.1830	77.2878	0.452	0.0000	0.0000
2023/12/29	R248	02/05/2024		Bond Future	12.2213	74.8829	12.2786	74.5467	0.469	0.0000	0.0000
2023/12/29	R248	02/05/2024	11.47 Call	Bond Future	984.4600	0.9845	874.2700	0.8743	11.193	0.0000	0.0000
2023/12/29	R248	02/05/2024	11.47 Put	Bond Future	5656.2800	5.6563	5882.3000	5.8823	3.996	0.0000	0.0000
2023/12/29	R248	02/05/2024	11.48 Call	Bond Future	1001.4600	1.0015	890.0100	0.8900	11.129	0.0000	0.0000
2023/12/29	R248	02/05/2024	11.48 Put	Bond Future	5607.7200	5.6077	5832.4800	5.8325	4.008	0.0000	0.0000
2023/12/29	R248	02/05/2024	11.46 Call	Bond Future	967.5100	0.9675	858.5800	0.8586	11.259	0.0000	0.0000
2023/12/29	R248	02/05/2024	11.46 Put	Bond Future	5704.9900	5.7050	5932.2700	5.9323	3.984	0.0000	0.0000
2023/12/29	R248	02/05/2024	11.40 Put	Bond Future	6003.5900	6.0036	6238.3700	6.2384	3.911	0.0000	0.0000
2023/12/29	R248	02/05/2024	11.40 Call	Bond Future	870.1300	0.8701	768.7000	0.7687	11.657	0.0000	0.0000
2023/12/29	R248	02/05/2024	12.40 Put	Bond Future	2368.5500	2.3686	2483.0700	2.4831	4.835	0.0000	0.0000
2023/12/29	R248	02/05/2024	12.40 Call	Bond Future	3408.4700	3.4085	3186.7800	3.1868	6.504	0.0000	0.0000
2023/12/29	R248	02/05/2024	13.16 Call	Bond Future	6291.1800	6.2912	6011.0300	6.0110	4.453	0.0000	0.0000
2023/12/29	R248	02/05/2024	13.16 Put	Bond Future	1107.7900	1.1078	1163.8500	1.1639	5.061	0.0000	0.0000
2023/12/29	R248	01/08/2024	12.31 Call	Bond Future	3687.7300	3.6877	3477.9000	3.4779	5.690	0.0000	0.0000
2023/12/29	R248	01/08/2024	12.31 Put	Bond Future	3728.0600	3.7281	3859.0600	3.8591	3.514	0.0000	0.0000
2023/12/29	R248	01/08/2024	12.32 Call	Bond Future	3718.8700	3.7189	3508.1800	3.5082	5.665	0.0000	0.0000
2023/12/29	R248	01/08/2024	12.32 Put	Bond Future	3701.1000	3.7011	3831.2400	3.8312	3.516	0.0000	0.0000
2023/12/29	R248	01/08/2024	12.30 Call	Bond Future	3656.4600	3.6565	3447.5000	3.4475	5.715	0.0000	0.0000
2023/12/29	R248	01/08/2024	12.30 Put	Bond Future	3754.9700	3.7550	3886.8400	3.8868	3.512	0.0000	0.0000
2023/12/29	R248	01/08/2024		Bond Future	12.3169	76.5403	12.3759	76.1994	0.478	0.0000	0.0000
2023/12/29	R248	07/11/2024		Bond Future	12.4364	73.8739	12.4978	73.5248	0.494	0.0000	0.0000
2023/12/29	R248	07/11/2024	12.79 Call	Bond Future	5474.4000	5.4744	5234.0600	5.2341	4.390	0.0000	0.0000
2023/12/29	R248	07/11/2024	12.79 Put	Bond Future	3503.4600	3.5035	3612.2100	3.6122	3.104	0.0000	0.0000
2023/12/29	R248	07/11/2024	12.80 Call	Bond Future	5507.5300	5.5075	5266.5600	5.2666	4.375	0.0000	0.0000
2023/12/29	R248	07/11/2024	12.80 Put	Bond Future	3482.2400	3.4822	3590.3600	3.5904	3.105	0.0000	0.0000
2023/12/29	R248	07/11/2024	12.78 Call	Bond Future	5441.3100	5.4413	5201.3500	5.2014	4.410	0.0000	0.0000
2023/12/29	R248	07/11/2024	12.78 Put	Bond Future	3524.8000	3.5248	3633.9300	3.6339	3.096	0.0000	0.0000
2023/12/29	R248	06/02/2025		Bond Future	12.5628	75.4336	12.6262	75.0798	0.504	0.0000	0.0000
2023/12/29	R248	06/02/2025	12.71 Call	Bond Future	5254.7800	5.2548	5024.3200	5.0243	4.386	0.0000	0.0000
2023/12/29	R248	06/02/2025	12.71 Put	Bond Future	4437.5200	4.4375	4560.8700	4.5609	2.780	0.0000	0.0000
2023/12/29	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
2023/12/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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