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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/12/2023 TO 28/12/2023

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
2023/12/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/28	2025	01/02/2024		Bond Future	176.2802	176.2802	176.3083	0.016	0.0000	0.0000
2023/12/28	2025	02/05/2024		Bond Future	180.2246	180.2246	180.2535	0.016	0.0000	0.0000
2023/12/28	2025	01/08/2024		Bond Future	182.4101	182.4101	182.4403	0.017	0.0000	0.0000
2023/12/28	2025	07/11/2024		Bond Future	186.7147	186.7147	186.7464	0.017	0.0000	0.0000
2023/12/28	2029	01/02/2024		Bond Future	130.0498	130.0498	130.0706	0.016	0.0000	0.0000
2023/12/28	2029	02/05/2024		Bond Future	131.5906	131.5906	131.6119	0.016	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	
2023/12/28	2029	01/08/2024		Bond Future	134.5342	134.5342	134.5564	134.5564	0.016	0.0000	0.0000
2023/12/28	2029	07/11/2024		Bond Future	136.2981	136.2981	136.3216	136.3216	0.017	0.0000	0.0000
2023/12/28	2029	06/02/2025		Bond Future	139.2130	139.2130	139.2375	139.2375	0.018	0.0000	0.0000
2023/12/28	2029	06/02/2025	132.40 Call	Bond Future	6812.9700	6.8130	6837.5300	6.8375	0.360	0.0000	0.0000
2023/12/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.85 Call	Bond Future	8485.2600	8.4853	8508.3700	8.5084	0.272	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.85 Put	Bond Future	3.7800	0.0038	3.2200	0.0032	14.815	0.0000	0.0000
2023/12/28	2030	01/02/2024	10.00 Put	Bond Future	491.9800	0.4920	472.7500	0.4728	3.909	0.0000	0.0000
2023/12/28	2030	01/02/2024	10.00 Call	Bond Future	1643.7000	1.6437	1648.1400	1.6481	0.270	0.0000	0.0000
2023/12/28	2030	01/02/2024	9.89 Put	Bond Future	629.1300	0.6291	607.7400	0.6077	3.400	0.0000	0.0000
2023/12/28	2030	01/02/2024	9.89 Call	Bond Future	1320.2600	1.3203	1322.5400	1.3225	0.173	0.0000	0.0000
2023/12/28	2030	01/02/2024	10.39 Put	Bond Future	195.0800	0.1951	183.5500	0.1836	5.910	0.0000	0.0000
2023/12/28	2030	01/02/2024	10.39 Call	Bond Future	2956.7200	2.9567	2968.8600	2.9689	0.411	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.86 Call	Bond Future	8522.6800	8.5227	8545.8100	8.5458	0.271	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.86 Put	Bond Future	3.6300	0.0036	3.0900	0.0031	14.876	0.0000	0.0000
2023/12/28	2030	01/02/2024	10.16 Put	Bond Future	339.7100	0.3397	323.7600	0.3238	4.695	0.0000	0.0000
2023/12/28	2030	01/02/2024	10.16 Call	Bond Future	2156.2400	2.1562	2163.9600	2.1640	0.358	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.00 Call	Bond Future	5250.1300	5.2501	5269.9300	5.2699	0.377	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.00 Put	Bond Future	41.0000	0.0410	37.1300	0.0371	9.439	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.75 Call	Bond Future	8110.2400	8.1102	8133.1200	8.1331	0.282	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.75 Put	Bond Future	5.6300	0.0056	4.8400	0.0048	14.032	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.36 Call	Bond Future	6630.0200	6.6300	6651.8700	6.6519	0.330	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.36 Put	Bond Future	15.7300	0.0157	13.9100	0.0139	11.570	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.37 Call	Bond Future	6668.2400	6.6682	6690.1200	6.6901	0.328	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.37 Put	Bond Future	15.3200	0.0153	13.5300	0.0135	11.684	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.35 Call	Bond Future	6591.8100	6.5918	6613.6100	6.6136	0.331	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.35 Put	Bond Future	16.1600	0.0162	14.2900	0.0143	11.572	0.0000	0.0000
2023/12/28	2030	01/02/2024		Bond Future	9.7262	92.4352	9.7207	92.4589	0.057	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.31 Call	Bond Future	6438.8100	6.4388	6460.4400	6.4604	0.336	0.0000	0.0000
2023/12/28	2030	01/02/2024	11.31 Put	Bond Future	17.9700	0.0180	15.9300	0.0159	11.352	0.0000	0.0000
2023/12/28	2030	01/02/2024	9.93 Put	Bond Future	575.7800	0.5758	555.1500	0.5552	3.583	0.0000	0.0000
2023/12/28	2030	01/02/2024	9.93 Call	Bond Future	1434.7300	1.4347	1437.7700	1.4378	0.212	0.0000	0.0000
2023/12/28	2030	01/02/2024	9.57 Put	Bond Future	1228.6400	1.2286	1202.6400	1.2026	2.116	0.0000	0.0000
2023/12/28	2030	01/02/2024	9.57 Call	Bond Future	563.2600	0.5633	560.9300	0.5609	0.414	0.0000	0.0000
2023/12/28	2030	01/02/2024	10.07 Put	Bond Future	418.9300	0.4189	401.1300	0.4011	4.249	0.0000	0.0000
2023/12/28	2030	01/02/2024	10.07 Call	Bond Future	1862.2500	1.8623	1868.1200	1.8681	0.315	0.0000	0.0000
2023/12/28	2030	01/02/2024	12.10 Call	Bond Future	9415.7500	9.4158	9439.2000	9.4392	0.249	0.0000	0.0000
2023/12/28	2030	01/02/2024	12.10 Put	Bond Future	1.3200	0.0013	1.1000	0.0011	16.667	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	
2023/12/28	2030	02/05/2024		Bond Future	9.7689	94.4808	9.7630	94.5050	0.060	0.0000	0.0000
2023/12/28	2030	02/05/2024	9.82 Call	Bond Future	1893.3100	1.8933	1899.0900	1.8991	0.305	0.0000	0.0000
2023/12/28	2030	02/05/2024	9.82 Put	Bond Future	1683.6900	1.6837	1665.2400	1.6652	1.096	0.0000	0.0000
2023/12/28	2030	02/05/2024	9.83 Call	Bond Future	1915.5600	1.9156	1921.4300	1.9214	0.306	0.0000	0.0000
2023/12/28	2030	02/05/2024	9.83 Put	Bond Future	1665.0000	1.6650	1646.6400	1.6466	1.103	0.0000	0.0000
2023/12/28	2030	02/05/2024	9.81 Call	Bond Future	1870.9700	1.8710	1876.6700	1.8767	0.305	0.0000	0.0000
2023/12/28	2030	02/05/2024	9.81 Put	Bond Future	1702.3100	1.7023	1683.7800	1.6838	1.089	0.0000	0.0000
2023/12/28	2030	02/05/2024	10.62 Put	Bond Future	650.7600	0.6508	639.5700	0.6396	1.720	0.0000	0.0000
2023/12/28	2030	02/05/2024	10.62 Call	Bond Future	4065.2000	4.0652	4078.2400	4.0782	0.321	0.0000	0.0000
2023/12/28	2030	02/05/2024	11.12 Put	Bond Future	344.8500	0.3449	337.4100	0.3374	2.157	0.0000	0.0000
2023/12/28	2030	02/05/2024	11.12 Call	Bond Future	5691.9900	5.6920	5708.7800	5.7088	0.295	0.0000	0.0000
2023/12/28	2030	02/05/2024	13.15 Call	Bond Future	12683.7300	12.6837	12707.5300	12.7075	0.188	0.0000	0.0000
2023/12/28	2030	02/05/2024	13.15 Put	Bond Future	8.9500	0.0090	8.5200	0.0085	4.804	0.0000	0.0000
2023/12/28	2030	02/05/2024	9.66 Put	Bond Future	2006.4000	2.0064	1986.6000	1.9866	0.987	0.0000	0.0000
2023/12/28	2030	02/05/2024	9.66 Call	Bond Future	1557.9400	1.5579	1562.3700	1.5624	0.284	0.0000	0.0000
2023/12/28	2030	02/05/2024	10.16 Put	Bond Future	1138.7200	1.1387	1123.3800	1.1234	1.347	0.0000	0.0000
2023/12/28	2030	02/05/2024	10.16 Call	Bond Future	2727.6400	2.7276	2736.5300	2.7365	0.326	0.0000	0.0000
2023/12/28	2030	02/05/2024	11.94 Call	Bond Future	8512.9000	8.5129	8533.9100	8.5339	0.247	0.0000	0.0000
2023/12/28	2030	02/05/2024	11.94 Put	Bond Future	108.2200	0.1082	105.0000	0.1050	2.975	0.0000	0.0000
2023/12/28	2030	02/05/2024	12.38 Call	Bond Future	10036.9200	10.0369	10059.4600	10.0595	0.225	0.0000	0.0000
2023/12/28	2030	02/05/2024	12.38 Put	Bond Future	47.0000	0.0470	45.3100	0.0453	3.596	0.0000	0.0000
2023/12/28	2030	02/05/2024	10.82 Put	Bond Future	505.7600	0.5058	496.1900	0.4962	1.892	0.0000	0.0000
2023/12/28	2030	02/05/2024	10.82 Call	Bond Future	4699.6400	4.6996	4714.3000	4.7143	0.312	0.0000	0.0000
2023/12/28	2030	01/08/2024	10.38 Call	Bond Future	3608.1900	3.6082	3619.6500	3.6197	0.318	0.0000	0.0000
2023/12/28	2030	01/08/2024	10.38 Put	Bond Future	1404.2400	1.4042	1390.7100	1.3907	0.964	0.0000	0.0000
2023/12/28	2030	01/08/2024	10.39 Call	Bond Future	3634.7400	3.6347	3646.2600	3.6463	0.317	0.0000	0.0000
2023/12/28	2030	01/08/2024	10.39 Put	Bond Future	1392.3100	1.3923	1378.8400	1.3788	0.967	0.0000	0.0000
2023/12/28	2030	01/08/2024	10.37 Call	Bond Future	3581.7200	3.5817	3593.1100	3.5931	0.318	0.0000	0.0000
2023/12/28	2030	01/08/2024	10.37 Put	Bond Future	1416.2600	1.4163	1402.6600	1.4027	0.960	0.0000	0.0000
2023/12/28	2030	01/08/2024		Bond Future	9.8159	92.5662	9.8096	92.5912	0.064	0.0000	0.0000
2023/12/28	2030	07/11/2024		Bond Future	9.8770	94.7251	9.8702	94.7511	0.069	0.0000	0.0000
2023/12/28	2030	07/11/2024	10.75 Call	Bond Future	4627.9000	4.6279	4642.2800	4.6423	0.311	0.0000	0.0000
2023/12/28	2030	07/11/2024	10.75 Put	Bond Future	1370.1300	1.3701	1358.5200	1.3585	0.847	0.0000	0.0000
2023/12/28	2030	07/11/2024	10.76 Call	Bond Future	4654.6200	4.6546	4669.0500	4.6691	0.310	0.0000	0.0000
2023/12/28	2030	07/11/2024	10.76 Put	Bond Future	1360.3700	1.3604	1348.8100	1.3488	0.850	0.0000	0.0000
2023/12/28	2030	07/11/2024	10.74 Call	Bond Future	4601.2300	4.6012	4615.5600	4.6156	0.311	0.0000	0.0000
2023/12/28	2030	07/11/2024	10.74 Put	Bond Future	1379.9700	1.3800	1368.3100	1.3683	0.845	0.0000	0.0000
2023/12/28	2030	06/02/2025		Bond Future	9.9550	92.7170	9.9477	92.7439	0.074	0.0000	0.0000
2023/12/28	2030	06/02/2025	10.68 Call	Bond Future	4408.1300	4.4081	4422.4400	4.4224	0.325	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	
2023/12/28	2030	06/02/2025	10.68 Put	Bond Future	1797.2300	1.7972	1784.5500	1.7846	0.706	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.90 Put	Bond Future	536.4500	0.5365	521.1600	0.5212	2.850	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.90 Call	Bond Future	2205.6900	2.2057	2194.3500	2.1944	0.514	0.0000	0.0000
2023/12/28	2032	01/02/2024	12.00 Call	Bond Future	6797.6200	6.7976	6798.2100	6.7982	0.009	0.0000	0.0000
2023/12/28	2032	01/02/2024	12.00 Put	Bond Future	40.4300	0.0404	37.0700	0.0371	8.311	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.55 Call	Bond Future	4846.1500	4.8462	4842.9300	4.8429	0.066	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.55 Put	Bond Future	121.5100	0.1215	114.3400	0.1143	5.901	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.33 Call	Bond Future	3909.8600	3.9099	3904.0500	3.9041	0.149	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.33 Put	Bond Future	203.2600	0.2033	193.5000	0.1935	4.802	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.35 Call	Bond Future	3993.9300	3.9939	3988.3700	3.9884	0.139	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.35 Put	Bond Future	194.1100	0.1941	184.6000	0.1846	4.899	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.85 Call	Bond Future	2025.7800	2.0258	2013.9200	2.0139	0.585	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.85 Put	Bond Future	597.6100	0.5976	581.8000	0.5818	2.646	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.59 Put	Bond Future	1026.8500	1.0269	1009.5600	1.0096	1.684	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.59 Call	Bond Future	1187.2200	1.1872	1173.8800	1.1739	1.124	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.09 Put	Bond Future	352.2100	0.3522	339.2600	0.3393	3.677	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.09 Call	Bond Future	2929.5300	2.9295	2920.5300	2.9205	0.307	0.0000	0.0000
2023/12/28	2032	01/02/2024	12.73 Call	Bond Future	9922.6000	9.9226	9925.8900	9.9259	0.033	0.0000	0.0000
2023/12/28	2032	01/02/2024	12.73 Put	Bond Future	5.1600	0.0052	4.5000	0.0045	12.791	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.78 Put	Bond Future	694.0600	0.6941	677.6100	0.6776	2.370	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.78 Call	Bond Future	1783.2600	1.7833	1770.7600	1.7708	0.701	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.75 Call	Bond Future	5710.7300	5.7107	5709.5000	5.7095	0.022	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.75 Put	Bond Future	74.5700	0.0746	69.3900	0.0694	6.946	0.0000	0.0000
2023/12/28	2032	01/02/2024	12.50 Call	Bond Future	8951.6000	8.9516	8954.2300	8.9542	0.029	0.0000	0.0000
2023/12/28	2032	01/02/2024	12.50 Put	Bond Future	12.0300	0.0120	10.7100	0.0107	10.973	0.0000	0.0000
2023/12/28	2032	01/02/2024		Bond Future	10.5575	90.4816	10.5567	90.4856	0.008	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.84 Call	Bond Future	6101.9000	6.1019	6101.4000	6.1014	0.008	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.84 Put	Bond Future	59.8400	0.0598	55.3900	0.0554	7.436	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.85 Call	Bond Future	6145.3800	6.1454	6144.9500	6.1450	0.007	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.85 Put	Bond Future	58.3800	0.0584	54.0000	0.0540	7.503	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.83 Call	Bond Future	6058.4000	6.0584	6057.8200	6.0578	0.010	0.0000	0.0000
2023/12/28	2032	01/02/2024	11.83 Put	Bond Future	61.3100	0.0613	56.7800	0.0568	7.389	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.01 Put	Bond Future	2887.7400	2.8877	2877.9800	2.8780	0.338	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.01 Call	Bond Future	131.6000	0.1316	125.7900	0.1258	4.415	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.76 Put	Bond Future	724.1000	0.7241	707.5000	0.7075	2.293	0.0000	0.0000
2023/12/28	2032	01/02/2024	10.76 Call	Bond Future	1716.1400	1.7161	1703.4900	1.7035	0.737	0.0000	0.0000
2023/12/28	2032	01/02/2024	12.62 Call	Bond Future	9459.5800	9.4596	9462.6000	9.4626	0.032	0.0000	0.0000
2023/12/28	2032	01/02/2024	12.62 Put	Bond Future	7.8000	0.0078	6.8700	0.0069	11.923	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	
2023/12/28	2032	02/05/2024	10.55 Call	Bond Future	1977.3100	1.9773	1970.8100	1.9708	0.329	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.55 Put	Bond Future	2349.4500	2.3495	2338.8500	2.3389	0.451	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.56 Call	Bond Future	2001.5800	2.0016	1995.0900	1.9951	0.324	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.56 Put	Bond Future	2325.2500	2.3253	2314.6600	2.3147	0.455	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.54 Call	Bond Future	1953.3900	1.9534	1946.8900	1.9469	0.333	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.54 Put	Bond Future	2374.0500	2.3741	2363.4500	2.3635	0.446	0.0000	0.0000
2023/12/28	2032	02/05/2024		Bond Future	10.6270	88.3219	10.6261	88.3260	0.008	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.59 Put	Bond Future	2253.5900	2.2536	2243.0100	2.2430	0.469	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.59 Call	Bond Future	2075.1500	2.0752	2068.6700	2.0687	0.312	0.0000	0.0000
2023/12/28	2032	02/05/2024	11.09 Put	Bond Future	1307.3200	1.3073	1297.7800	1.2978	0.730	0.0000	0.0000
2023/12/28	2032	02/05/2024	11.09 Call	Bond Future	3504.2300	3.5042	3498.7900	3.4988	0.155	0.0000	0.0000
2023/12/28	2032	02/05/2024	13.18 Call	Bond Future	11352.5500	11.3526	11354.6300	11.3546	0.018	0.0000	0.0000
2023/12/28	2032	02/05/2024	13.18 Put	Bond Future	86.5000	0.0865	84.4800	0.0845	2.335	0.0000	0.0000
2023/12/28	2032	02/05/2024	13.35 Call	Bond Future	12010.6000	12.0106	12013.0900	12.0131	0.021	0.0000	0.0000
2023/12/28	2032	02/05/2024	13.35 Put	Bond Future	63.6100	0.0636	62.0000	0.0620	2.531	0.0000	0.0000
2023/12/28	2032	02/05/2024	11.35 Put	Bond Future	971.4300	0.9714	962.8300	0.9628	0.885	0.0000	0.0000
2023/12/28	2032	02/05/2024	11.35 Call	Bond Future	4370.6000	4.3706	4366.1000	4.3661	0.103	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.65 Put	Bond Future	2115.5800	2.1156	2105.0500	2.1051	0.498	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.65 Call	Bond Future	2226.6600	2.2267	2220.2300	2.2202	0.289	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.36 Put	Bond Future	2851.6500	2.8517	2841.0700	2.8411	0.371	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.36 Call	Bond Future	1551.8400	1.5518	1545.3600	1.5454	0.418	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.86 Put	Bond Future	1687.4200	1.6874	1677.2500	1.6773	0.603	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.86 Call	Bond Future	2802.1400	2.8021	2796.0700	2.7961	0.217	0.0000	0.0000
2023/12/28	2032	02/05/2024	12.90 Call	Bond Future	10267.0800	10.2671	10268.3200	10.2683	0.012	0.0000	0.0000
2023/12/28	2032	02/05/2024	12.90 Put	Bond Future	140.3200	0.1403	137.4600	0.1375	2.038	0.0000	0.0000
2023/12/28	2032	02/05/2024	11.81 Call	Bond Future	6038.0900	6.0381	6035.4600	6.0355	0.044	0.0000	0.0000
2023/12/28	2032	02/05/2024	11.81 Put	Bond Future	565.2400	0.5652	558.5100	0.5585	1.191	0.0000	0.0000
2023/12/28	2032	02/05/2024	11.21 Call	Bond Future	3895.3500	3.8954	3890.3200	3.8903	0.129	0.0000	0.0000
2023/12/28	2032	02/05/2024	11.21 Put	Bond Future	1140.8000	1.1408	1131.6700	1.1317	0.800	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.57 Put	Bond Future	2301.2400	2.3012	2290.6500	2.2907	0.460	0.0000	0.0000
2023/12/28	2032	02/05/2024	10.57 Call	Bond Future	2026.0200	2.0260	2019.5300	2.0195	0.320	0.0000	0.0000
2023/12/28	2032	01/08/2024	11.14 Call	Bond Future	4014.1600	4.0142	4010.5800	4.0106	0.089	0.0000	0.0000
2023/12/28	2032	01/08/2024	11.14 Put	Bond Future	1976.5600	1.9766	1968.5500	1.9686	0.405	0.0000	0.0000
2023/12/28	2032	01/08/2024	11.15 Call	Bond Future	4044.0500	4.0441	4040.4900	4.0405	0.088	0.0000	0.0000
2023/12/28	2032	01/08/2024	11.15 Put	Bond Future	1960.7700	1.9608	1952.7800	1.9528	0.407	0.0000	0.0000
2023/12/28	2032	01/08/2024	11.13 Call	Bond Future	3984.6100	3.9846	3981.0200	3.9810	0.090	0.0000	0.0000
2023/12/28	2032	01/08/2024	11.13 Put	Bond Future	1992.7200	1.9927	1984.7000	1.9847	0.402	0.0000	0.0000
2023/12/28	2032	01/08/2024		Bond Future	10.7008	90.2763	10.6999	90.2807	0.009	0.0000	0.0000
2023/12/28	2032	07/11/2024	11.48 Call	Bond Future	5005.5400	5.0055	5003.9700	5.0040	0.031	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	
2023/12/28	2032	07/11/2024	11.48 Put	Bond Future	1950.5900	1.9506	1944.1600	1.9442	0.330	0.0000	0.0000
2023/12/28	2032	07/11/2024	11.49 Call	Bond Future	5035.7700	5.0358	5034.2100	5.0342	0.031	0.0000	0.0000
2023/12/28	2032	07/11/2024	11.49 Put	Bond Future	1937.0700	1.9371	1930.6500	1.9307	0.331	0.0000	0.0000
2023/12/28	2032	07/11/2024	11.47 Call	Bond Future	4975.3700	4.9754	4973.7800	4.9738	0.032	0.0000	0.0000
2023/12/28	2032	07/11/2024	11.47 Put	Bond Future	1964.2100	1.9642	1957.7600	1.9578	0.328	0.0000	0.0000
2023/12/28	2032	07/11/2024		Bond Future	10.7979	88.2153	10.7969	88.2202	0.010	0.0000	0.0000
2023/12/28	2032	07/11/2024	13.36 Call	Bond Future	11237.5100	11.2375	11239.3600	11.2394	0.016	0.0000	0.0000
2023/12/28	2032	07/11/2024	13.36 Put	Bond Future	447.6100	0.4476	444.6000	0.4446	0.672	0.0000	0.0000
2023/12/28	2032	07/11/2024	11.64 Put	Bond Future	1745.4300	1.7454	1739.2500	1.7393	0.354	0.0000	0.0000
2023/12/28	2032	07/11/2024	11.64 Call	Bond Future	5497.0000	5.4970	5495.6800	5.4957	0.024	0.0000	0.0000
2023/12/28	2032	06/02/2025		Bond Future	10.9069	90.0777	10.9057	90.0831	0.011	0.0000	0.0000
2023/12/28	2032	06/02/2025	11.72 Call	Bond Future	5502.1100	5.5021	5501.8600	5.5019	0.005	0.0000	0.0000
2023/12/28	2032	06/02/2025	11.72 Put	Bond Future	1972.2000	1.9722	1966.5500	1.9666	0.286	0.0000	0.0000
2023/12/28	2033	01/02/2024		Bond Future	122.8678	122.8678	122.8895	122.8895	0.018	0.0000	0.0000
2023/12/28	2033	02/05/2024		Bond Future	124.1514	124.1514	124.1738	124.1738	0.018	0.0000	0.0000
2023/12/28	2033	01/08/2024		Bond Future	126.9288	126.9288	126.9518	126.9518	0.018	0.0000	0.0000
2023/12/28	2033	07/11/2024		Bond Future	128.4167	128.4167	128.4412	128.4412	0.019	0.0000	0.0000
2023/12/28	2033	06/02/2025		Bond Future	131.1632	131.1632	131.1887	131.1887	0.020	0.0000	0.0000
2023/12/28	2033	06/02/2025	124.94 Call	Bond Future	6223.1600	6.2232	6248.7400	6.2487	0.411	0.0000	0.0000
2023/12/28	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	2037	01/02/2024	13.93 Call	Bond Future	10360.4300	10.3604	10366.0900	10.3661	0.055	0.0000	0.0000
2023/12/28	2037	01/02/2024	13.93 Put	Bond Future	3.8800	0.0039	3.3500	0.0034	13.660	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.93 Call	Bond Future	5769.2300	5.7692	5769.7100	5.7697	0.008	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.93 Put	Bond Future	82.3200	0.0823	76.6100	0.0766	6.936	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.09 Put	Bond Future	736.4300	0.7364	717.6000	0.7176	2.557	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.09 Call	Bond Future	2122.5200	2.1225	2109.8800	2.1099	0.596	0.0000	0.0000
2023/12/28	2037	01/02/2024		Bond Future	11.8338	78.2962	11.8327	78.3024	0.010	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.32 Call	Bond Future	3024.9400	3.0249	3015.9500	3.0160	0.297	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.32 Put	Bond Future	424.7100	0.4247	409.5300	0.4095	3.574	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.33 Call	Bond Future	3066.6000	3.0666	3057.7900	3.0578	0.287	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.33 Put	Bond Future	414.2200	0.4142	399.2200	0.3992	3.621	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.31 Call	Bond Future	2983.3800	2.9834	2974.2200	2.9742	0.307	0.0000	0.0000
2023/12/28	2037	01/02/2024	12.31 Put	Bond Future	435.3500	0.4354	420.0000	0.4200	3.526	0.0000	0.0000
2023/12/28	2037	02/05/2024		Bond Future	11.9353	80.0289	11.9341	80.0353	0.010	0.0000	0.0000
2023/12/28	2037	02/05/2024	11.44 Call	Bond Future	1332.2300	1.3322	1325.6100	1.3256	0.497	0.0000	0.0000
2023/12/28	2037	02/05/2024	11.44 Put	Bond Future	4072.8900	4.0729	4059.9000	4.0599	0.319	0.0000	0.0000
2023/12/28	2037	02/05/2024	11.45 Call	Bond Future	1351.9300	1.3519	1345.2900	1.3453	0.491	0.0000	0.0000
2023/12/28	2037	02/05/2024	11.45 Put	Bond Future	4035.8900	4.0359	4022.8800	4.0229	0.322	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	
2023/12/28	2037	02/05/2024	11.43 Call	Bond Future	1312.5500	1.3126	1305.9400	1.3059	0.504	0.0000	0.0000
2023/12/28	2037	02/05/2024	11.43 Put	Bond Future	4109.9600	4.1100	4096.9800	4.0970	0.316	0.0000	0.0000
2023/12/28	2037	01/08/2024		Bond Future	12.0438	77.5440	12.0425	77.5506	0.010	0.0000	0.0000
2023/12/28	2037	01/08/2024	12.10 Call	Bond Future	3505.5300	3.5055	3501.3900	3.5014	0.118	0.0000	0.0000
2023/12/28	2037	01/08/2024	12.10 Put	Bond Future	3208.2200	3.2082	3197.4500	3.1975	0.336	0.0000	0.0000
2023/12/28	2037	01/08/2024	12.11 Call	Bond Future	3534.8900	3.5349	3530.7600	3.5308	0.117	0.0000	0.0000
2023/12/28	2037	01/08/2024	12.11 Put	Bond Future	3184.8600	3.1849	3174.1000	3.1741	0.338	0.0000	0.0000
2023/12/28	2037	01/08/2024	12.09 Call	Bond Future	3476.5200	3.4765	3472.3700	3.4724	0.119	0.0000	0.0000
2023/12/28	2037	01/08/2024	12.09 Put	Bond Future	3231.9800	3.2320	3221.2000	3.2212	0.334	0.0000	0.0000
2023/12/28	2037	01/08/2024	13.82 Call	Bond Future	9533.2700	9.5333	9533.3000	9.5333	0.000	0.0000	0.0000
2023/12/28	2037	01/08/2024	13.82 Put	Bond Future	887.7300	0.8877	881.1300	0.8811	0.743	0.0000	0.0000
2023/12/28	2037	01/08/2024	13.17 Call	Bond Future	7098.9200	7.0989	7097.1800	7.0972	0.025	0.0000	0.0000
2023/12/28	2037	01/08/2024	13.17 Put	Bond Future	1444.8200	1.4448	1436.4500	1.4365	0.579	0.0000	0.0000
2023/12/28	2037	07/11/2024		Bond Future	12.1670	79.3517	12.1656	79.3588	0.011	0.0000	0.0000
2023/12/28	2037	07/11/2024	12.58 Call	Bond Future	5205.5900	5.2056	5203.6700	5.2037	0.037	0.0000	0.0000
2023/12/28	2037	07/11/2024	12.58 Put	Bond Future	3097.1800	3.0972	3088.0700	3.0881	0.294	0.0000	0.0000
2023/12/28	2037	07/11/2024	12.59 Call	Bond Future	5236.8700	5.2369	5234.9600	5.2350	0.036	0.0000	0.0000
2023/12/28	2037	07/11/2024	12.59 Put	Bond Future	3078.4500	3.0785	3069.3500	3.0694	0.296	0.0000	0.0000
2023/12/28	2037	07/11/2024	12.57 Call	Bond Future	5174.3900	5.1744	5172.4500	5.1725	0.037	0.0000	0.0000
2023/12/28	2037	07/11/2024	12.57 Put	Bond Future	3116.0300	3.1160	3106.9000	3.1069	0.293	0.0000	0.0000
2023/12/28	2037	06/02/2025		Bond Future	12.2985	76.7667	12.2970	76.7744	0.012	0.0000	0.0000
2023/12/28	2037	06/02/2025	12.76 Call	Bond Future	5784.2900	5.7843	5783.5300	5.7835	0.013	0.0000	0.0000
2023/12/28	2037	06/02/2025	12.76 Put	Bond Future	3478.2500	3.4783	3469.7800	3.4698	0.244	0.0000	0.0000
2023/12/28	2038	01/02/2024		Bond Future	132.6474	132.6474	132.3671	132.3671	0.211	0.0000	0.0000
2023/12/28	2038	02/05/2024		Bond Future	135.6154	135.6154	135.3289	135.3289	0.211	0.0000	0.0000
2023/12/28	2038	01/08/2024		Bond Future	136.5721	136.5721	136.2798	136.2798	0.214	0.0000	0.0000
2023/12/28	2038	07/11/2024		Bond Future	139.7944	139.7944	139.4956	139.4956	0.214	0.0000	0.0000
2023/12/28	2038	06/02/2025		Bond Future	140.6388	140.6388	140.3350	140.3350	0.216	0.0000	0.0000
2023/12/28	2038	06/02/2025	135.23 Call	Bond Future	5408.8000	5.4088	5105.0000	5.1050	5.617	0.0000	0.0000
2023/12/28	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.30 Put	Bond Future	942.3200	0.9423	921.0700	0.9211	2.255	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.30 Call	Bond Future	1969.6900	1.9697	1955.2700	1.9553	0.732	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.90 Put	Bond Future	221.6000	0.2216	210.5000	0.2105	5.009	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.90 Call	Bond Future	4534.4500	4.5345	4530.1800	4.5302	0.094	0.0000	0.0000
2023/12/28	2040	01/02/2024	13.90 Call	Bond Future	9329.9300	9.3299	9335.3000	9.3353	0.058	0.0000	0.0000
2023/12/28	2040	01/02/2024	13.90 Put	Bond Future	13.1100	0.0131	11.6500	0.0117	11.137	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.34 Call	Bond Future	2116.5500	2.1166	2102.6200	2.1026	0.658	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.34 Put	Bond Future	863.0700	0.8631	842.3100	0.8423	2.405	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	
2023/12/28	2040	01/02/2024	12.35 Call	Bond Future	2154.0100	2.1540	2140.2000	2.1402	0.641	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.35 Put	Bond Future	844.1600	0.8442	823.5200	0.8235	2.445	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.33 Call	Bond Future	2079.3800	2.0794	2065.3200	2.0653	0.676	0.0000	0.0000
2023/12/28	2040	01/02/2024	12.33 Put	Bond Future	882.3300	0.8823	861.4400	0.8614	2.368	0.0000	0.0000
2023/12/28	2040	01/02/2024		Bond Future	12.1205	78.3235	12.1194	78.3303	0.010	0.0000	0.0000
2023/12/28	2040	02/05/2024		Bond Future	12.2261	80.0568	12.2249	80.0638	0.010	0.0000	0.0000
2023/12/28	2040	02/05/2024	11.61 Call	Bond Future	1194.2600	1.1943	1187.5200	1.1875	0.564	0.0000	0.0000
2023/12/28	2040	02/05/2024	11.61 Put	Bond Future	4831.3300	4.8313	4817.5800	4.8176	0.285	0.0000	0.0000
2023/12/28	2040	02/05/2024	11.62 Call	Bond Future	1213.2300	1.2132	1206.4700	1.2065	0.557	0.0000	0.0000
2023/12/28	2040	02/05/2024	11.62 Put	Bond Future	4789.1900	4.7892	4775.4200	4.7754	0.288	0.0000	0.0000
2023/12/28	2040	02/05/2024	11.60 Call	Bond Future	1175.6300	1.1756	1168.9200	1.1689	0.571	0.0000	0.0000
2023/12/28	2040	02/05/2024	11.60 Put	Bond Future	4873.8900	4.8739	4860.1700	4.8602	0.281	0.0000	0.0000
2023/12/28	2040	01/08/2024		Bond Future	12.3387	77.3221	12.3374	77.3295	0.011	0.0000	0.0000
2023/12/28	2040	01/08/2024	12.33 Call	Bond Future	3470.3200	3.4703	3466.1300	3.4661	0.121	0.0000	0.0000
2023/12/28	2040	01/08/2024	12.33 Put	Bond Future	3518.9300	3.5189	3507.4000	3.5074	0.328	0.0000	0.0000
2023/12/28	2040	01/08/2024	12.34 Call	Bond Future	3500.3700	3.5004	3496.1900	3.4962	0.119	0.0000	0.0000
2023/12/28	2040	01/08/2024	12.34 Put	Bond Future	3492.9200	3.4929	3481.4000	3.4814	0.330	0.0000	0.0000
2023/12/28	2040	01/08/2024	12.32 Call	Bond Future	3440.3900	3.4404	3436.1800	3.4362	0.122	0.0000	0.0000
2023/12/28	2040	01/08/2024	12.32 Put	Bond Future	3545.1300	3.5451	3533.5800	3.5336	0.326	0.0000	0.0000
2023/12/28	2040	07/11/2024		Bond Future	12.4654	79.1243	12.4640	79.1322	0.011	0.0000	0.0000
2023/12/28	2040	07/11/2024	12.85 Call	Bond Future	5385.0400	5.3850	5383.1700	5.3832	0.035	0.0000	0.0000
2023/12/28	2040	07/11/2024	12.85 Put	Bond Future	3311.5000	3.3115	3301.7500	3.3018	0.294	0.0000	0.0000
2023/12/28	2040	07/11/2024	12.86 Call	Bond Future	5417.7800	5.4178	5415.9300	5.4159	0.034	0.0000	0.0000
2023/12/28	2040	07/11/2024	12.86 Put	Bond Future	3291.4900	3.2915	3281.7600	3.2818	0.296	0.0000	0.0000
2023/12/28	2040	07/11/2024	12.84 Call	Bond Future	5352.3600	5.3524	5350.4800	5.3505	0.035	0.0000	0.0000
2023/12/28	2040	07/11/2024	12.84 Put	Bond Future	3331.6300	3.3316	3321.8700	3.3219	0.293	0.0000	0.0000
2023/12/28	2040	06/02/2025		Bond Future	12.5996	76.2837	12.5980	76.2921	0.012	0.0000	0.0000
2023/12/28	2040	06/02/2025	12.95 Call	Bond Future	5591.4000	5.5914	5590.8000	5.5908	0.011	0.0000	0.0000
2023/12/28	2040	06/02/2025	12.95 Put	Bond Future	3733.0900	3.7331	3724.1100	3.7241	0.241	0.0000	0.0000
2023/12/28	2044	01/02/2024	13.25 Call	Bond Future	5757.0800	5.7571	5756.1900	5.7562	0.015	0.0000	0.0000
2023/12/28	2044	01/02/2024	13.25 Put	Bond Future	120.2900	0.1203	112.7100	0.1127	6.301	0.0000	0.0000
2023/12/28	2044	01/02/2024	13.00 Call	Bond Future	4574.0700	4.5741	4569.3500	4.5694	0.103	0.0000	0.0000
2023/12/28	2044	01/02/2024	13.00 Put	Bond Future	230.3600	0.2304	218.9500	0.2190	4.953	0.0000	0.0000
2023/12/28	2044	01/02/2024		Bond Future	12.2145	74.4298	12.2133	74.4365	0.009	0.0000	0.0000
2023/12/28	2044	01/02/2024	12.28 Call	Bond Future	1604.9200	1.6049	1589.0600	1.5891	0.988	0.0000	0.0000
2023/12/28	2044	01/02/2024	12.28 Put	Bond Future	1225.5200	1.2255	1202.9700	1.2030	1.840	0.0000	0.0000
2023/12/28	2044	01/02/2024	12.29 Call	Bond Future	1637.6000	1.6376	1621.8000	1.6218	0.965	0.0000	0.0000
2023/12/28	2044	01/02/2024	12.29 Put	Bond Future	1200.5700	1.2006	1178.0800	1.1781	1.873	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	
2023/12/28	2044	01/02/2024	12.27 Call	Bond Future	1572.4700	1.5725	1556.5600	1.5566	1.012	0.0000	0.0000
2023/12/28	2044	01/02/2024	12.27 Put	Bond Future	1250.7800	1.2508	1228.1800	1.2282	1.807	0.0000	0.0000
2023/12/28	2044	02/05/2024	11.66 Call	Bond Future	1143.3200	1.1433	1136.5200	1.1365	0.595	0.0000	0.0000
2023/12/28	2044	02/05/2024	11.66 Put	Bond Future	5076.7100	5.0767	5063.0300	5.0630	0.269	0.0000	0.0000
2023/12/28	2044	02/05/2024	11.67 Call	Bond Future	1161.7300	1.1617	1154.9000	1.1549	0.588	0.0000	0.0000
2023/12/28	2044	02/05/2024	11.67 Put	Bond Future	5032.6800	5.0327	5018.9700	5.0190	0.272	0.0000	0.0000
2023/12/28	2044	02/05/2024	11.65 Call	Bond Future	1125.1000	1.1251	1118.3300	1.1183	0.602	0.0000	0.0000
2023/12/28	2044	02/05/2024	11.65 Put	Bond Future	5121.0100	5.1210	5107.3600	5.1074	0.267	0.0000	0.0000
2023/12/28	2044	02/05/2024		Bond Future	12.3171	76.0770	12.3159	76.0838	0.010	0.0000	0.0000
2023/12/28	2044	01/08/2024		Bond Future	12.4261	73.3794	12.4249	73.3865	0.010	0.0000	0.0000
2023/12/28	2044	01/08/2024	12.29 Call	Bond Future	3157.9000	3.1579	3153.3300	3.1533	0.145	0.0000	0.0000
2023/12/28	2044	01/08/2024	12.29 Put	Bond Future	3933.0000	3.9330	3921.2700	3.9213	0.298	0.0000	0.0000
2023/12/28	2044	01/08/2024	12.30 Call	Bond Future	3186.7100	3.1867	3182.1500	3.1822	0.143	0.0000	0.0000
2023/12/28	2044	01/08/2024	12.30 Put	Bond Future	3904.4000	3.9044	3892.6800	3.8927	0.300	0.0000	0.0000
2023/12/28	2044	01/08/2024	12.28 Call	Bond Future	3129.2200	3.1292	3124.6400	3.1246	0.146	0.0000	0.0000
2023/12/28	2044	01/08/2024	12.28 Put	Bond Future	3961.7900	3.9618	3950.0500	3.9501	0.296	0.0000	0.0000
2023/12/28	2044	07/11/2024	12.91 Call	Bond Future	5393.3300	5.3933	5391.2000	5.3912	0.039	0.0000	0.0000
2023/12/28	2044	07/11/2024	12.91 Put	Bond Future	3430.8600	3.4309	3421.0200	3.4210	0.287	0.0000	0.0000
2023/12/28	2044	07/11/2024	12.92 Call	Bond Future	5425.6300	5.4256	5423.5300	5.4235	0.039	0.0000	0.0000
2023/12/28	2044	07/11/2024	12.92 Put	Bond Future	3410.1600	3.4102	3400.3500	3.4004	0.288	0.0000	0.0000
2023/12/28	2044	07/11/2024	12.90 Call	Bond Future	5360.8100	5.3608	5358.6700	5.3587	0.040	0.0000	0.0000
2023/12/28	2044	07/11/2024	12.90 Put	Bond Future	3451.4100	3.4514	3441.5600	3.4416	0.285	0.0000	0.0000
2023/12/28	2044	07/11/2024		Bond Future	12.5484	75.0896	12.5470	75.0973	0.011	0.0000	0.0000
2023/12/28	2044	06/02/2025		Bond Future	12.6772	72.2889	12.6757	72.2971	0.012	0.0000	0.0000
2023/12/28	2044	06/02/2025	13.02 Call	Bond Future	5658.4100	5.6584	5657.6200	5.6576	0.014	0.0000	0.0000
2023/12/28	2044	06/02/2025	13.02 Put	Bond Future	3828.6600	3.8287	3819.6400	3.8196	0.236	0.0000	0.0000
2023/12/28	2046	01/02/2024		Bond Future	116.2307	116.2307	116.6093	116.6093	0.326	0.0000	0.0000
2023/12/28	2046	02/05/2024		Bond Future	116.6800	116.6800	117.0671	117.0671	0.332	0.0000	0.0000
2023/12/28	2046	01/08/2024		Bond Future	119.2900	119.2900	119.6860	119.6860	0.332	0.0000	0.0000
2023/12/28	2046	07/11/2024		Bond Future	119.8871	119.8871	120.2933	120.2933	0.339	0.0000	0.0000
2023/12/28	2046	06/02/2025		Bond Future	122.4493	122.4493	122.8649	122.8649	0.339	0.0000	0.0000
2023/12/28	2046	06/02/2025	114.01 Call	Bond Future	8439.3400	8.4393	8854.8600	8.8549	4.924	0.0000	0.0000
2023/12/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	2050	01/02/2024		Bond Future	115.6998	115.6998	116.5222	116.5222	0.711	0.0000	0.0000
2023/12/28	2050	02/05/2024		Bond Future	118.2886	118.2886	119.1296	119.1296	0.711	0.0000	0.0000
2023/12/28	2050	01/08/2024		Bond Future	118.6235	118.6235	119.4837	119.4837	0.725	0.0000	0.0000
2023/12/28	2050	07/11/2024		Bond Future	121.4223	121.4223	122.3033	122.3033	0.726	0.0000	0.0000
2023/12/28	2050	06/02/2025		Bond Future	121.6314	121.6314	122.5324	122.5324	0.741	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	
2023/12/28	2050	06/02/2025	115.60 Call	Bond Future	6031.3800	6.0314	6932.3900	6.9324	14.939	0.0000	0.0000
2023/12/28	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	AL37	01/02/2024		Index Future	946.5550	946.5550	946.7880	946.7880	0.025	0.0000	0.0000
2023/12/28	AL37	02/05/2024		Index Future	967.5020	967.5020	967.7410	967.7410	0.025	0.0000	0.0000
2023/12/28	AL37	01/08/2024		Index Future	988.9180	988.9180	989.1640	989.1640	0.025	0.0000	0.0000
2023/12/28	AL37	07/11/2024		Index Future	1012.0230	1012.0230	1012.2790	1012.2790	0.025	0.0000	0.0000
2023/12/28	AL37	06/02/2025		Index Future	1033.4630	1033.4630	1033.7280	1033.7280	0.026	0.0000	0.0000
2023/12/28	AL7T	01/02/2024		Index Future	1098.0250	1098.0250	1098.1820	1098.1820	0.014	0.0000	0.0000
2023/12/28	AL7T	02/05/2024		Index Future	1122.3250	1122.3250	1122.4850	1122.4850	0.014	0.0000	0.0000
2023/12/28	AL7T	01/08/2024		Index Future	1147.1680	1147.1680	1147.3340	1147.3340	0.014	0.0000	0.0000
2023/12/28	AL7T	07/11/2024		Index Future	1173.9700	1173.9700	1174.1450	1174.1450	0.015	0.0000	0.0000
2023/12/28	AL7T	06/02/2025		Index Future	1198.8400	1198.8400	1199.0240	1199.0240	0.015	0.0000	0.0000
2023/12/28	ALBI	01/02/2024		Index Future	950.4140	950.4140	950.5780	950.5780	0.017	0.0000	0.0000
2023/12/28	ALBI	02/05/2024		Index Future	971.4470	971.4470	971.6150	971.6150	0.017	0.0000	0.0000
2023/12/28	ALBI	01/08/2024		Index Future	992.9500	992.9500	993.1240	993.1240	0.018	0.0000	0.0000
2023/12/28	ALBI	07/11/2024		Index Future	1016.1490	1016.1490	1016.3310	1016.3310	0.018	0.0000	0.0000
2023/12/28	ALBI	06/02/2025		Index Future	1037.6760	1037.6760	1037.8660	1037.8660	0.018	0.0000	0.0000
2023/12/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/28	ES33	01/02/2024		Bond Future	12.2046	76.7563	12.2032	76.7628	0.012	0.0000	0.0000
2023/12/28	ES33	02/05/2024		Bond Future	12.3296	74.6749	12.3281	74.6816	0.012	0.0000	0.0000
2023/12/28	ES33	01/08/2024		Bond Future	12.4602	76.3448	12.4586	76.3519	0.013	0.0000	0.0000
2023/12/28	ES33	07/11/2024		Bond Future	12.6241	74.3416	12.6223	74.3491	0.014	0.0000	0.0000
2023/12/28	ES33	06/02/2025		Bond Future	12.8006	75.9269	12.7987	75.9350	0.015	0.0000	0.0000
2023/12/28	ES33	06/02/2025	13.34 Call	Bond Future	2195.3200	2.1953	2203.3800	2.2034	0.367	0.0000	0.0000
2023/12/28	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	ES42	01/02/2024		Bond Future	12.8172	72.2044	12.8158	72.2115	0.011	0.0000	0.0000
2023/12/28	ES42	02/05/2024		Bond Future	12.9414	69.5575	12.9400	69.5648	0.011	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	
2023/12/28	ES42	01/08/2024		Bond Future	13.0682	71.1124	13.0667	71.1201	0.012	0.0000	0.0000
2023/12/28	ES42	07/11/2024		Bond Future	13.2218	68.5201	13.2201	68.5283	0.012	0.0000	0.0000
2023/12/28	ES42	06/02/2025		Bond Future	13.3784	69.9784	13.3766	69.9872	0.013	0.0000	0.0000
2023/12/28	ES42	06/02/2025	13.71 Call	Bond Future	1584.9400	1.5849	1593.6700	1.5937	0.551	0.0000	0.0000
2023/12/28	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	01/02/2024		GOVI	936.8260	936.8260	936.9830	936.9830	0.017	0.0000	0.0000
2023/12/28	GOVI	01/02/2024	879.99 Call	GOVI	568360.0000	56.8360	569930.0000	56.9930	0.276	0.0000	0.0000
2023/12/28	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	01/02/2024	880.00 Call	GOVI	568260.0000	56.8260	569830.0000	56.9830	0.276	0.0000	0.0000
2023/12/28	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	01/02/2024	879.98 Call	GOVI	568460.0000	56.8460	570030.0000	57.0030	0.276	0.0000	0.0000
2023/12/28	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	02/05/2024		GOVI	957.5580	957.5580	957.7190	957.7190	0.017	0.0000	0.0000
2023/12/28	GOVI	02/05/2024	950.98 Call	GOVI	65780.0000	6.5780	67390.0000	6.7390	2.448	0.0000	0.0000
2023/12/28	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	02/05/2024	950.99 Call	GOVI	65680.0000	6.5680	67290.0000	6.7290	2.451	0.0000	0.0000
2023/12/28	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	02/05/2024	950.97 Call	GOVI	65880.0000	6.5880	67490.0000	6.7490	2.444	0.0000	0.0000
2023/12/28	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	01/08/2024		GOVI	978.7540	978.7540	978.9210	978.9210	0.017	0.0000	0.0000
2023/12/28	GOVI	01/08/2024	943.38 Call	GOVI	353740.0000	35.3740	355410.0000	35.5410	0.472	0.0000	0.0000
2023/12/28	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	01/08/2024	943.39 Call	GOVI	353640.0000	35.3640	355310.0000	35.5310	0.472	0.0000	0.0000
2023/12/28	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	01/08/2024	943.37 Call	GOVI	353840.0000	35.3840	355510.0000	35.5510	0.472	0.0000	0.0000
2023/12/28	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	07/11/2024		GOVI	1001.6220	1001.6220	1001.7960	1001.7960	0.017	0.0000	0.0000
2023/12/28	GOVI	07/11/2024	948.79 Call	GOVI	528320.0000	52.8320	530060.0000	53.0060	0.329	0.0000	0.0000
2023/12/28	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	07/11/2024	948.80 Call	GOVI	528220.0000	52.8220	529960.0000	52.9960	0.329	0.0000	0.0000
2023/12/28	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	07/11/2024	948.78 Call	GOVI	528420.0000	52.8420	530160.0000	53.0160	0.329	0.0000	0.0000
2023/12/28	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GOVI	06/02/2025		GOVI	1022.8400	1022.8400	1023.0230	1023.0230	0.018	0.0000	0.0000
2023/12/28	GOVI	06/02/2025	972.00 Call	GOVI	508400.0000	50.8400	510230.0000	51.0230	0.360	0.0000	0.0000
2023/12/28	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/28	IGOV	01/02/2024		Index Future	348.7800	348.7800	347.1130	347.1130	0.478	0.0000	0.0000
2023/12/28	IGOV	02/05/2024		Index Future	356.5840	356.5840	354.8800	354.8800	0.478	0.0000	0.0000
2023/12/28	IGOV	01/08/2024		Index Future	364.5610	364.5610	362.8190	362.8190	0.478	0.0000	0.0000
2023/12/28	IGOV	07/11/2024		Index Future	373.1670	373.1670	371.3850	371.3850	0.478	0.0000	0.0000
2023/12/28	IGOV	06/02/2025		Index Future	381.1520	381.1520	379.3340	379.3340	0.477	0.0000	0.0000
2023/12/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/28	JBAF	20/12/2023		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2023/12/28	JBAF	17/01/2024		Jibar Tradeable Future	8.3780	91.6220	8.3750	91.6250	0.036	0.0000	0.0000
2023/12/28	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2023/12/28	JBAF	20/03/2024		Jibar Tradeable Future	8.3280	91.6720	8.3280	91.6720	0.000	0.0000	0.0000
2023/12/28	JBAF	17/04/2024		Jibar Tradeable Future	8.2480	91.7520	8.2470	91.7530	0.012	0.0000	0.0000
2023/12/28	JBAF	15/05/2024		Jibar Tradeable Future	8.2180	91.7820	8.2180	91.7820	0.000	0.0000	0.0000
2023/12/28	JBAF	19/06/2024		Jibar Tradeable Future	8.0880	91.9120	8.0880	91.9120	0.000	0.0000	0.0000
2023/12/28	JBAF	18/09/2024		Jibar Tradeable Future	7.8580	92.1420	7.8580	92.1420	0.000	0.0000	0.0000
2023/12/28	JBAF	18/12/2024		Jibar Tradeable Future	7.5390	92.4610	7.5380	92.4620	0.013	0.0000	0.0000
2023/12/28	JBAF	19/03/2025		Jibar Tradeable Future	7.4300	92.5700	7.4250	92.5750	0.067	0.0000	0.0000
2023/12/28	JBAF	18/06/2025		Jibar Tradeable Future	7.3460	92.6540	7.3450	92.6550	0.014	0.0000	0.0000
2023/12/28	JBAF	17/09/2025		Jibar Tradeable Future	7.2900	92.7100	7.2850	92.7150	0.069	0.0000	0.0000
2023/12/28	JBAF	17/12/2025		Jibar Tradeable Future	7.4090	92.5910	7.4070	92.5930	0.027	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	
2023/12/28	R035	01/02/2024	10.62 Put	Bond Future	4378.3900	4.3784	4340.9600	4.3410	0.855	0.0000	0.0000
2023/12/28	R035	01/02/2024	10.62 Call	Bond Future	105.9800	0.1060	102.5900	0.1026	3.199	0.0000	0.0000
2023/12/28	R035	01/02/2024	11.12 Put	Bond Future	2055.2000	2.0552	2016.8100	2.0168	1.868	0.0000	0.0000
2023/12/28	R035	01/02/2024	11.12 Call	Bond Future	673.0900	0.6731	668.7400	0.6687	0.646	0.0000	0.0000
2023/12/28	R035	01/02/2024	13.46 Call	Bond Future	10533.8900	10.5339	10567.4100	10.5674	0.318	0.0000	0.0000
2023/12/28	R035	01/02/2024	13.46 Put	Bond Future	3.2100	0.0032	2.6900	0.0027	16.199	0.0000	0.0000
2023/12/28	R035	01/02/2024		Bond Future	11.3674	88.4134	11.3613	88.4475	0.054	0.0000	0.0000
2023/12/28	R035	01/02/2024	12.19 Call	Bond Future	4545.0100	4.5450	4567.3200	4.5673	0.491	0.0000	0.0000
2023/12/28	R035	01/02/2024	12.19 Put	Bond Future	167.4800	0.1675	155.7500	0.1558	7.004	0.0000	0.0000
2023/12/28	R035	01/02/2024	12.20 Call	Bond Future	4591.6000	4.5916	4614.1400	4.6141	0.491	0.0000	0.0000
2023/12/28	R035	01/02/2024	12.20 Put	Bond Future	162.8400	0.1628	151.3400	0.1513	7.062	0.0000	0.0000
2023/12/28	R035	01/02/2024	12.18 Call	Bond Future	4498.4800	4.4985	4520.5700	4.5206	0.491	0.0000	0.0000
2023/12/28	R035	01/02/2024	12.18 Put	Bond Future	172.2400	0.1722	160.2900	0.1603	6.938	0.0000	0.0000
2023/12/28	R035	02/05/2024		Bond Future	11.4547	85.8581	11.4483	85.8929	0.056	0.0000	0.0000
2023/12/28	R035	02/05/2024	11.20 Call	Bond Future	1833.1700	1.8332	1838.4800	1.8385	0.290	0.0000	0.0000
2023/12/28	R035	02/05/2024	11.20 Put	Bond Future	3231.9200	3.2319	3202.4200	3.2024	0.913	0.0000	0.0000
2023/12/28	R035	02/05/2024	11.21 Call	Bond Future	1857.6700	1.8577	1863.0900	1.8631	0.292	0.0000	0.0000
2023/12/28	R035	02/05/2024	11.21 Put	Bond Future	3200.9100	3.2009	3171.5200	3.1715	0.918	0.0000	0.0000
2023/12/28	R035	02/05/2024	11.19 Call	Bond Future	1808.6400	1.8086	1813.8500	1.8139	0.288	0.0000	0.0000
2023/12/28	R035	02/05/2024	11.19 Put	Bond Future	3262.9600	3.2630	3233.3600	3.2334	0.907	0.0000	0.0000
2023/12/28	R035	01/08/2024		Bond Future	11.5452	87.7582	11.5385	87.7940	0.058	0.0000	0.0000
2023/12/28	R035	01/08/2024	11.80 Call	Bond Future	4061.2800	4.0613	4074.5700	4.0746	0.327	0.0000	0.0000
2023/12/28	R035	01/08/2024	11.80 Put	Bond Future	2717.9800	2.7180	2695.4900	2.6955	0.827	0.0000	0.0000
2023/12/28	R035	01/08/2024	11.81 Call	Bond Future	4092.9000	4.0929	4106.2800	4.1063	0.327	0.0000	0.0000
2023/12/28	R035	01/08/2024	11.81 Put	Bond Future	2697.4800	2.6975	2675.0800	2.6751	0.830	0.0000	0.0000
2023/12/28	R035	01/08/2024	11.79 Call	Bond Future	4029.7600	4.0298	4042.9600	4.0430	0.328	0.0000	0.0000
2023/12/28	R035	01/08/2024	11.79 Put	Bond Future	2738.6200	2.7386	2716.0400	2.7160	0.825	0.0000	0.0000
2023/12/28	R035	07/11/2024		Bond Future	11.6637	85.2900	11.6566	85.3270	0.061	0.0000	0.0000
2023/12/28	R035	07/11/2024	12.18 Call	Bond Future	5297.4000	5.2974	5314.9100	5.3149	0.331	0.0000	0.0000
2023/12/28	R035	07/11/2024	12.18 Put	Bond Future	2660.9800	2.6610	2641.4600	2.6415	0.734	0.0000	0.0000
2023/12/28	R035	07/11/2024	12.19 Call	Bond Future	5329.9800	5.3300	5347.5700	5.3476	0.330	0.0000	0.0000
2023/12/28	R035	07/11/2024	12.19 Put	Bond Future	2643.6400	2.6436	2624.2000	2.6242	0.735	0.0000	0.0000
2023/12/28	R035	07/11/2024	12.17 Call	Bond Future	5264.8800	5.2649	5282.3200	5.2823	0.331	0.0000	0.0000
2023/12/28	R035	07/11/2024	12.17 Put	Bond Future	2678.4200	2.6784	2658.8300	2.6588	0.731	0.0000	0.0000
2023/12/28	R035	06/02/2025		Bond Future	11.7931	87.0911	11.7856	87.1293	0.063	0.0000	0.0000
2023/12/28	R035	06/02/2025	12.41 Call	Bond Future	5838.0400	5.8380	5857.6700	5.8577	0.336	0.0000	0.0000
2023/12/28	R035	06/02/2025	12.41 Put	Bond Future	2768.0500	2.7681	2749.4700	2.7495	0.671	0.0000	0.0000
2023/12/28	R053	01/02/2024	12.93 Call	Bond Future	6025.9000	6.0259	6018.7500	6.0188	0.119	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/28	R053	01/02/2024	12.93 Put	Bond Future	321.3900	0.3214	305.8100	0.3058	4.848	0.0000	0.0000
2023/12/28	R053	01/02/2024	12.94 Call	Bond Future	6086.5500	6.0866	6079.6100	6.0796	0.114	0.0000	0.0000
2023/12/28	R053	01/02/2024	12.94 Put	Bond Future	313.6100	0.3136	298.2400	0.2982	4.901	0.0000	0.0000
2023/12/28	R053	01/02/2024	12.92 Call	Bond Future	5965.3500	5.9654	5957.9700	5.9580	0.124	0.0000	0.0000
2023/12/28	R053	01/02/2024	12.92 Put	Bond Future	329.3600	0.3294	313.5500	0.3136	4.800	0.0000	0.0000
2023/12/28	R053	01/02/2024		Bond Future	12.1430	99.9328	12.1419	99.9413	0.009	0.0000	0.0000
2023/12/28	R053	02/05/2024		Bond Future	12.2408	96.2796	12.2396	96.2882	0.009	0.0000	0.0000
2023/12/28	R053	02/05/2024	13.03 Call	Bond Future	7372.2600	7.3723	7365.5100	7.3655	0.092	0.0000	0.0000
2023/12/28	R053	02/05/2024	13.03 Put	Bond Future	1736.5300	1.7365	1721.0900	1.7211	0.889	0.0000	0.0000
2023/12/28	R053	02/05/2024	13.04 Call	Bond Future	7422.9400	7.4229	7416.2500	7.4163	0.090	0.0000	0.0000
2023/12/28	R053	02/05/2024	13.04 Put	Bond Future	1719.7900	1.7198	1704.4100	1.7044	0.894	0.0000	0.0000
2023/12/28	R053	02/05/2024	13.02 Call	Bond Future	7321.6400	7.3216	7314.8300	7.3148	0.093	0.0000	0.0000
2023/12/28	R053	02/05/2024	13.02 Put	Bond Future	1753.4300	1.7534	1737.9300	1.7379	0.884	0.0000	0.0000
2023/12/28	R053	01/08/2024	13.14 Call	Bond Future	8288.4200	8.2884	8284.4500	8.2845	0.048	0.0000	0.0000
2023/12/28	R053	01/08/2024	13.14 Put	Bond Future	2676.3800	2.6764	2663.2600	2.6633	0.490	0.0000	0.0000
2023/12/28	R053	01/08/2024	13.15 Call	Bond Future	8335.8000	8.3358	8331.8700	8.3319	0.047	0.0000	0.0000
2023/12/28	R053	01/08/2024	13.15 Put	Bond Future	2657.4000	2.6574	2644.3200	2.6443	0.492	0.0000	0.0000
2023/12/28	R053	01/08/2024	13.13 Call	Bond Future	8240.8100	8.2408	8236.8100	8.2368	0.049	0.0000	0.0000
2023/12/28	R053	01/08/2024	13.13 Put	Bond Future	2695.2300	2.6952	2682.0800	2.6821	0.488	0.0000	0.0000
2023/12/28	R053	01/08/2024		Bond Future	12.3417	98.4097	12.3405	98.4189	0.010	0.0000	0.0000
2023/12/28	R053	07/11/2024	12.80 Call	Bond Future	7066.8200	7.0668	7063.6000	7.0636	0.046	0.0000	0.0000
2023/12/28	R053	07/11/2024	12.80 Put	Bond Future	4666.7300	4.6667	4653.7900	4.6538	0.277	0.0000	0.0000
2023/12/28	R053	07/11/2024	12.81 Call	Bond Future	7108.8800	7.1089	7105.6700	7.1057	0.045	0.0000	0.0000
2023/12/28	R053	07/11/2024	12.81 Put	Bond Future	4639.2300	4.6392	4626.3000	4.6263	0.279	0.0000	0.0000
2023/12/28	R053	07/11/2024	12.79 Call	Bond Future	7024.8400	7.0248	7021.5900	7.0216	0.046	0.0000	0.0000
2023/12/28	R053	07/11/2024	12.79 Put	Bond Future	4694.4000	4.6944	4681.4300	4.6814	0.276	0.0000	0.0000
2023/12/28	R053	07/11/2024		Bond Future	12.4634	94.8327	12.4620	94.8424	0.011	0.0000	0.0000
2023/12/28	R053	06/02/2025		Bond Future	12.5893	96.8325	12.5878	96.8429	0.012	0.0000	0.0000
2023/12/28	R053	06/02/2025	12.94 Call	Bond Future	7565.9500	7.5660	7564.5400	7.5645	0.019	0.0000	0.0000
2023/12/28	R053	06/02/2025	12.94 Put	Bond Future	5113.7100	5.1137	5101.9000	5.1019	0.231	0.0000	0.0000
2023/12/28	R186	01/02/2024		Bond Future	8.6151	106.0337	8.6101	106.0464	0.057	0.0000	0.0000
2023/12/28	R186	01/02/2024	9.51 Call	Bond Future	2301.2000	2.3012	2311.2600	2.3113	0.437	0.0000	0.0000
2023/12/28	R186	01/02/2024	9.51 Put	Bond Future	30.3700	0.0304	27.7200	0.0277	8.726	0.0000	0.0000
2023/12/28	R186	01/02/2024	9.52 Call	Bond Future	2325.2700	2.3253	2335.3900	2.3354	0.435	0.0000	0.0000
2023/12/28	R186	01/02/2024	9.52 Put	Bond Future	29.4200	0.0294	26.8300	0.0268	8.804	0.0000	0.0000
2023/12/28	R186	01/02/2024	9.50 Call	Bond Future	2277.1500	2.2772	2287.1500	2.2872	0.439	0.0000	0.0000
2023/12/28	R186	01/02/2024	9.50 Put	Bond Future	31.3500	0.0314	28.6400	0.0286	8.644	0.0000	0.0000
2023/12/28	R186	02/05/2024		Bond Future	8.5731	108.3803	8.5676	108.3934	0.064	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	
2023/12/28	R186	02/05/2024	8.00 Call	Bond Future	289.0600	0.2891	289.8400	0.2898	0.270	0.0000	0.0000
2023/12/28	R186	02/05/2024	8.00 Put	Bond Future	1659.9000	1.6599	1647.6500	1.6477	0.738	0.0000	0.0000
2023/12/28	R186	02/05/2024	8.01 Call	Bond Future	295.7700	0.2958	296.5700	0.2966	0.270	0.0000	0.0000
2023/12/28	R186	02/05/2024	8.01 Put	Bond Future	1642.4900	1.6425	1630.2600	1.6303	0.745	0.0000	0.0000
2023/12/28	R186	02/05/2024	7.99 Call	Bond Future	282.6600	0.2827	283.4000	0.2834	0.262	0.0000	0.0000
2023/12/28	R186	02/05/2024	7.99 Put	Bond Future	1677.6200	1.6776	1665.3300	1.6653	0.733	0.0000	0.0000
2023/12/28	R186	02/05/2024	10.40 Call	Bond Future	4295.0300	4.2950	4305.9700	4.3060	0.255	0.0000	0.0000
2023/12/28	R186	02/05/2024	10.40 Put	Bond Future	73.4600	0.0735	71.3700	0.0714	2.845	0.0000	0.0000
2023/12/28	R186	02/05/2024	9.73 Put	Bond Future	186.2200	0.1862	182.1500	0.1822	2.186	0.0000	0.0000
2023/12/28	R186	02/05/2024	9.73 Call	Bond Future	2885.1900	2.8852	2894.1500	2.8942	0.311	0.0000	0.0000
2023/12/28	R186	01/08/2024	8.69 Call	Bond Future	1279.4100	1.2794	1284.5200	1.2845	0.399	0.0000	0.0000
2023/12/28	R186	01/08/2024	8.69 Put	Bond Future	917.2200	0.9172	908.7600	0.9088	0.922	0.0000	0.0000
2023/12/28	R186	01/08/2024	8.70 Call	Bond Future	1293.1900	1.2932	1298.3400	1.2983	0.398	0.0000	0.0000
2023/12/28	R186	01/08/2024	8.70 Put	Bond Future	909.4200	0.9094	901.0000	0.9010	0.926	0.0000	0.0000
2023/12/28	R186	01/08/2024	8.68 Call	Bond Future	1265.6900	1.2657	1270.7600	1.2708	0.401	0.0000	0.0000
2023/12/28	R186	01/08/2024	8.68 Put	Bond Future	925.0800	0.9251	916.5800	0.9166	0.919	0.0000	0.0000
2023/12/28	R186	01/08/2024		Bond Future	8.5225	105.4701	8.5163	105.4837	0.073	0.0000	0.0000
2023/12/28	R186	07/11/2024		Bond Future	8.4827	107.9309	8.4753	107.9452	0.087	0.0000	0.0000
2023/12/28	R186	07/11/2024	9.14 Call	Bond Future	2019.1500	2.0192	2026.7000	2.0267	0.374	0.0000	0.0000
2023/12/28	R186	07/11/2024	9.14 Put	Bond Future	753.1500	0.7532	746.3700	0.7464	0.900	0.0000	0.0000
2023/12/28	R186	07/11/2024	9.15 Call	Bond Future	2033.0000	2.0330	2040.5800	2.0406	0.373	0.0000	0.0000
2023/12/28	R186	07/11/2024	9.15 Put	Bond Future	747.9000	0.7479	741.1500	0.7412	0.903	0.0000	0.0000
2023/12/28	R186	07/11/2024	9.13 Call	Bond Future	2004.9600	2.0050	2012.4800	2.0125	0.375	0.0000	0.0000
2023/12/28	R186	07/11/2024	9.13 Put	Bond Future	758.0700	0.7581	751.2600	0.7513	0.898	0.0000	0.0000
2023/12/28	R186	06/02/2025		Bond Future	8.4723	104.8958	8.4636	104.9109	0.103	0.0000	0.0000
2023/12/28	R186	06/02/2025	9.03 Call	Bond Future	1815.2600	1.8153	1823.1900	1.8232	0.437	0.0000	0.0000
2023/12/28	R186	06/02/2025	9.03 Put	Bond Future	858.5300	0.8585	851.3400	0.8513	0.837	0.0000	0.0000
2023/12/28	R202	01/02/2024		Bond Future	260.0318	260.0318	260.0778	260.0778	0.018	0.0000	0.0000
2023/12/28	R202	02/05/2024		Bond Future	265.8502	265.8502	265.8973	265.8973	0.018	0.0000	0.0000
2023/12/28	R202	01/08/2024		Bond Future	266.6905	266.6905	266.7397	266.7397	0.018	0.0000	0.0000
2023/12/28	R202	07/11/2024		Bond Future	272.9834	272.9834	273.0349	273.0349	0.019	0.0000	0.0000
2023/12/28	R202	06/02/2025		Bond Future	273.5463	273.5463	273.6014	273.6014	0.020	0.0000	0.0000
2023/12/28	R202	06/02/2025	266.79 Call	Bond Future	6756.2700	6.7563	6811.3600	6.8114	0.815	0.0000	0.0000
2023/12/28	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	R209	01/02/2024		Bond Future	11.5385	68.0831	11.5375	68.0878	0.008	0.0000	0.0000
2023/12/28	R209	01/02/2024	12.13 Call	Bond Future	3071.8400	3.0718	3064.7900	3.0648	0.230	0.0000	0.0000
2023/12/28	R209	01/02/2024	12.13 Put	Bond Future	291.7100	0.2917	279.9600	0.2800	4.028	0.0000	0.0000
2023/12/28	R209	01/02/2024	12.14 Call	Bond Future	3110.0200	3.1100	3103.1300	3.1031	0.222	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	
2023/12/28	R209	01/02/2024	12.14 Put	Bond Future	284.3100	0.2843	272.7200	0.2727	4.077	0.0000	0.0000
2023/12/28	R209	01/02/2024	12.12 Call	Bond Future	3033.7200	3.0337	3026.5200	3.0265	0.237	0.0000	0.0000
2023/12/28	R209	01/02/2024	12.12 Put	Bond Future	299.2300	0.2992	287.3300	0.2873	3.977	0.0000	0.0000
2023/12/28	R209	02/05/2024		Bond Future	11.6243	66.4367	11.6232	66.4415	0.009	0.0000	0.0000
2023/12/28	R209	02/05/2024	11.18 Call	Bond Future	1222.2300	1.2222	1216.2100	1.2162	0.493	0.0000	0.0000
2023/12/28	R209	02/05/2024	11.18 Put	Bond Future	3391.7900	3.3918	3380.9400	3.3809	0.320	0.0000	0.0000
2023/12/28	R209	02/05/2024	11.19 Call	Bond Future	1240.3000	1.2403	1234.2600	1.2343	0.487	0.0000	0.0000
2023/12/28	R209	02/05/2024	11.19 Put	Bond Future	3359.9600	3.3600	3349.0900	3.3491	0.324	0.0000	0.0000
2023/12/28	R209	02/05/2024	11.17 Call	Bond Future	1204.1700	1.2042	1198.1700	1.1982	0.498	0.0000	0.0000
2023/12/28	R209	02/05/2024	11.17 Put	Bond Future	3423.6900	3.4237	3412.8600	3.4129	0.316	0.0000	0.0000
2023/12/28	R209	01/08/2024		Bond Future	11.7136	67.9068	11.7125	67.9119	0.009	0.0000	0.0000
2023/12/28	R209	01/08/2024	11.79 Call	Bond Future	3082.6100	3.0826	3078.7200	3.0787	0.126	0.0000	0.0000
2023/12/28	R209	01/08/2024	11.79 Put	Bond Future	2724.1400	2.7241	2715.1600	2.7152	0.330	0.0000	0.0000
2023/12/28	R209	01/08/2024	11.80 Call	Bond Future	3108.8700	3.1089	3104.9900	3.1050	0.125	0.0000	0.0000
2023/12/28	R209	01/08/2024	11.80 Put	Bond Future	2703.6700	2.7037	2694.7000	2.6947	0.332	0.0000	0.0000
2023/12/28	R209	01/08/2024	11.78 Call	Bond Future	3056.6600	3.0567	3052.7600	3.0528	0.128	0.0000	0.0000
2023/12/28	R209	01/08/2024	11.78 Put	Bond Future	2744.9600	2.7450	2735.9700	2.7360	0.328	0.0000	0.0000
2023/12/28	R209	07/11/2024		Bond Future	11.8236	66.3341	11.8224	66.3397	0.010	0.0000	0.0000
2023/12/28	R209	07/11/2024	12.22 Call	Bond Future	4435.3300	4.4353	4433.3400	4.4333	0.045	0.0000	0.0000
2023/12/28	R209	07/11/2024	12.22 Put	Bond Future	2633.2000	2.6332	2625.6900	2.6257	0.285	0.0000	0.0000
2023/12/28	R209	07/11/2024	12.23 Call	Bond Future	4462.7800	4.4628	4460.8000	4.4608	0.044	0.0000	0.0000
2023/12/28	R209	07/11/2024	12.23 Put	Bond Future	2616.0700	2.6161	2608.5700	2.6086	0.287	0.0000	0.0000
2023/12/28	R209	07/11/2024	12.21 Call	Bond Future	4407.7000	4.4077	4405.6900	4.4057	0.046	0.0000	0.0000
2023/12/28	R209	07/11/2024	12.21 Put	Bond Future	2650.2000	2.6502	2642.6700	2.6427	0.284	0.0000	0.0000
2023/12/28	R209	06/02/2025		Bond Future	11.9397	67.7345	11.9384	67.7405	0.011	0.0000	0.0000
2023/12/28	R209	06/02/2025	12.44 Call	Bond Future	5014.5900	5.0146	5013.7300	5.0137	0.017	0.0000	0.0000
2023/12/28	R209	06/02/2025	12.44 Put	Bond Future	2787.9900	2.7880	2781.2100	2.7812	0.243	0.0000	0.0000
2023/12/28	R210	01/02/2024		Bond Future	235.9282	235.9282	235.6876	235.6876	0.102	0.0000	0.0000
2023/12/28	R210	02/05/2024		Bond Future	237.9459	237.9459	237.7001	237.7001	0.103	0.0000	0.0000
2023/12/28	R210	01/08/2024		Bond Future	243.2686	243.2686	243.0178	243.0178	0.103	0.0000	0.0000
2023/12/28	R210	07/11/2024		Bond Future	245.6477	245.6477	245.3925	245.3925	0.104	0.0000	0.0000
2023/12/28	R210	06/02/2025		Bond Future	250.8997	250.8997	250.6402	250.6402	0.103	0.0000	0.0000
2023/12/28	R210	06/02/2025	239.61 Call	Bond Future	11289.6700	11.2897	11030.2000	11.0302	2.298	0.0000	0.0000
2023/12/28	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/28	R213	01/02/2024	11.71 Call	Bond Future	6253.8700	6.2539	6232.6000	6.2326	0.340	0.0000	0.0000
2023/12/28	R213	01/02/2024	11.71 Put	Bond Future	29.9800	0.0300	27.8900	0.0279	6.971	0.0000	0.0000
2023/12/28	R213	01/02/2024	11.72 Call	Bond Future	6293.3300	6.2933	6272.0900	6.2721	0.338	0.0000	0.0000
2023/12/28	R213	01/02/2024	11.72 Put	Bond Future	29.2400	0.0292	27.1800	0.0272	7.045	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	
2023/12/28	R213	01/02/2024	11.70 Call	Bond Future	6214.4100	6.2144	6193.1000	6.1931	0.343	0.0000	0.0000
2023/12/28	R213	01/02/2024	11.70 Put	Bond Future	30.7500	0.0308	28.6200	0.0286	6.927	0.0000	0.0000
2023/12/28	R213	01/02/2024		Bond Future	10.2358	87.0752	10.2401	87.0560	0.042	0.0000	0.0000
2023/12/28	R213	02/05/2024		Bond Future	10.2917	85.4435	10.2962	85.4239	0.044	0.0000	0.0000
2023/12/28	R213	02/05/2024	10.29 Call	Bond Future	1933.3000	1.9333	1915.6800	1.9157	0.911	0.0000	0.0000
2023/12/28	R213	02/05/2024	10.29 Put	Bond Future	1940.5600	1.9406	1942.5100	1.9425	0.100	0.0000	0.0000
2023/12/28	R213	02/05/2024	10.30 Call	Bond Future	1956.0700	1.9561	1938.3800	1.9384	0.904	0.0000	0.0000
2023/12/28	R213	02/05/2024	10.30 Put	Bond Future	1920.1200	1.9201	1922.0000	1.9220	0.098	0.0000	0.0000
2023/12/28	R213	02/05/2024	10.28 Call	Bond Future	1910.4700	1.9105	1892.9200	1.8929	0.919	0.0000	0.0000
2023/12/28	R213	02/05/2024	10.28 Put	Bond Future	1960.9600	1.9610	1962.9800	1.9630	0.103	0.0000	0.0000
2023/12/28	R213	01/08/2024		Bond Future	10.3496	87.3346	10.3543	87.3147	0.046	0.0000	0.0000
2023/12/28	R213	01/08/2024	10.87 Call	Bond Future	3738.8100	3.7388	3720.5400	3.7205	0.489	0.0000	0.0000
2023/12/28	R213	01/08/2024	10.87 Put	Bond Future	1583.1300	1.5831	1584.6900	1.5847	0.099	0.0000	0.0000
2023/12/28	R213	01/08/2024	10.88 Call	Bond Future	3766.1200	3.7661	3747.8000	3.7478	0.486	0.0000	0.0000
2023/12/28	R213	01/08/2024	10.88 Put	Bond Future	1569.7000	1.5697	1571.2100	1.5712	0.096	0.0000	0.0000
2023/12/28	R213	01/08/2024	10.86 Call	Bond Future	3711.5800	3.7116	3693.3400	3.6933	0.491	0.0000	0.0000
2023/12/28	R213	01/08/2024	10.86 Put	Bond Future	1596.6700	1.5967	1598.2600	1.5983	0.100	0.0000	0.0000
2023/12/28	R213	07/11/2024		Bond Future	10.4367	85.8112	10.4416	85.7913	0.047	0.0000	0.0000
2023/12/28	R213	07/11/2024	11.22 Call	Bond Future	4719.9100	4.7199	4702.1600	4.7022	0.376	0.0000	0.0000
2023/12/28	R213	07/11/2024	11.22 Put	Bond Future	1597.0000	1.5970	1599.1600	1.5992	0.135	0.0000	0.0000
2023/12/28	R213	07/11/2024	11.23 Call	Bond Future	4747.8400	4.7478	4730.0600	4.7301	0.374	0.0000	0.0000
2023/12/28	R213	07/11/2024	11.23 Put	Bond Future	1586.0000	1.5860	1588.1300	1.5881	0.134	0.0000	0.0000
2023/12/28	R213	07/11/2024	11.21 Call	Bond Future	4692.3100	4.6923	4674.5900	4.6746	0.378	0.0000	0.0000
2023/12/28	R213	07/11/2024	11.21 Put	Bond Future	1608.3600	1.6084	1610.5500	1.6106	0.136	0.0000	0.0000
2023/12/28	R213	06/02/2025		Bond Future	10.5400	87.6247	10.5450	87.6047	0.048	0.0000	0.0000
2023/12/28	R213	06/02/2025	11.35 Call	Bond Future	4954.8500	4.9549	4937.8900	4.9379	0.342	0.0000	0.0000
2023/12/28	R213	06/02/2025	11.35 Put	Bond Future	1826.8000	1.8268	1829.8000	1.8298	0.164	0.0000	0.0000
2023/12/28	R214	01/02/2024	12.15 Call	Bond Future	1715.7400	1.7157	1703.3200	1.7033	0.724	0.0000	0.0000
2023/12/28	R214	01/02/2024	12.15 Put	Bond Future	775.1600	0.7752	757.4600	0.7575	2.283	0.0000	0.0000
2023/12/28	R214	01/02/2024	12.16 Call	Bond Future	1746.9900	1.7470	1734.6700	1.7347	0.705	0.0000	0.0000
2023/12/28	R214	01/02/2024	12.16 Put	Bond Future	758.2800	0.7583	740.6800	0.7407	2.321	0.0000	0.0000
2023/12/28	R214	01/02/2024	12.14 Call	Bond Future	1684.8200	1.6848	1672.3000	1.6723	0.743	0.0000	0.0000
2023/12/28	R214	01/02/2024	12.14 Put	Bond Future	792.4200	0.7924	774.6200	0.7746	2.246	0.0000	0.0000
2023/12/28	R214	01/02/2024		Bond Future	11.9570	63.4993	11.9560	63.5045	0.009	0.0000	0.0000
2023/12/28	R214	02/05/2024		Bond Future	12.0443	61.6000	12.0432	61.6054	0.009	0.0000	0.0000
2023/12/28	R214	02/05/2024	11.47 Call	Bond Future	1071.8400	1.0718	1065.8900	1.0659	0.555	0.0000	0.0000
2023/12/28	R214	02/05/2024	11.47 Put	Bond Future	3975.8400	3.9758	3964.4300	3.9644	0.287	0.0000	0.0000
2023/12/28	R214	02/05/2024	11.48 Call	Bond Future	1088.6200	1.0886	1082.6500	1.0827	0.548	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	
2023/12/28	R214	02/05/2024	11.48 Put	Bond Future	3940.2400	3.9402	3928.8100	3.9288	0.290	0.0000	0.0000
2023/12/28	R214	02/05/2024	11.46 Call	Bond Future	1055.3500	1.0554	1049.4300	1.0494	0.561	0.0000	0.0000
2023/12/28	R214	02/05/2024	11.46 Put	Bond Future	4011.7900	4.0118	4000.4100	4.0004	0.284	0.0000	0.0000
2023/12/28	R214	02/05/2024	13.52 Call	Bond Future	7087.5000	7.0875	7086.2700	7.0863	0.017	0.0000	0.0000
2023/12/28	R214	02/05/2024	13.52 Put	Bond Future	507.1000	0.5071	500.4100	0.5004	1.319	0.0000	0.0000
2023/12/28	R214	02/05/2024	12.87 Call	Bond Future	4830.1800	4.8302	4826.3100	4.8263	0.080	0.0000	0.0000
2023/12/28	R214	02/05/2024	12.87 Put	Bond Future	1002.2200	1.0022	992.8900	0.9929	0.931	0.0000	0.0000
2023/12/28	R214	02/05/2024	12.12 Put	Bond Future	2149.1700	2.1492	2137.5200	2.1375	0.542	0.0000	0.0000
2023/12/28	R214	02/05/2024	12.12 Call	Bond Future	2516.6800	2.5167	2510.4900	2.5105	0.246	0.0000	0.0000
2023/12/28	R214	02/05/2024	12.14 Put	Bond Future	2107.0000	2.1070	2095.3900	2.0954	0.551	0.0000	0.0000
2023/12/28	R214	02/05/2024	12.14 Call	Bond Future	2571.0200	2.5710	2564.8700	2.5649	0.239	0.0000	0.0000
2023/12/28	R214	01/08/2024	12.17 Call	Bond Future	3058.5500	3.0586	3054.7900	3.0548	0.123	0.0000	0.0000
2023/12/28	R214	01/08/2024	12.17 Put	Bond Future	2885.1700	2.8852	2875.6800	2.8757	0.329	0.0000	0.0000
2023/12/28	R214	01/08/2024	12.18 Call	Bond Future	3084.6000	3.0846	3080.8600	3.0809	0.121	0.0000	0.0000
2023/12/28	R214	01/08/2024	12.18 Put	Bond Future	2863.2800	2.8633	2853.8100	2.8538	0.331	0.0000	0.0000
2023/12/28	R214	01/08/2024	12.16 Call	Bond Future	3032.4000	3.0324	3028.6300	3.0286	0.124	0.0000	0.0000
2023/12/28	R214	01/08/2024	12.16 Put	Bond Future	2907.0200	2.9070	2897.5200	2.8975	0.327	0.0000	0.0000
2023/12/28	R214	01/08/2024		Bond Future	12.1339	62.9632	12.1328	62.9689	0.010	0.0000	0.0000
2023/12/28	R214	07/11/2024		Bond Future	12.2467	61.1249	12.2454	61.1310	0.011	0.0000	0.0000
2023/12/28	R214	07/11/2024	12.61 Call	Bond Future	4521.2800	4.5213	4519.3600	4.5194	0.042	0.0000	0.0000
2023/12/28	R214	07/11/2024	12.61 Put	Bond Future	2833.0100	2.8330	2824.9700	2.8250	0.284	0.0000	0.0000
2023/12/28	R214	07/11/2024	12.62 Call	Bond Future	4548.9000	4.5489	4546.9900	4.5470	0.042	0.0000	0.0000
2023/12/28	R214	07/11/2024	12.62 Put	Bond Future	2815.2000	2.8152	2807.1700	2.8072	0.285	0.0000	0.0000
2023/12/28	R214	07/11/2024	12.60 Call	Bond Future	4493.5100	4.4935	4491.5700	4.4916	0.043	0.0000	0.0000
2023/12/28	R214	07/11/2024	12.60 Put	Bond Future	2850.7100	2.8507	2842.6500	2.8427	0.283	0.0000	0.0000
2023/12/28	R214	06/02/2025		Bond Future	12.3662	62.4157	12.3648	62.4222	0.011	0.0000	0.0000
2023/12/28	R214	06/02/2025	12.71 Call	Bond Future	4746.5700	4.7466	4745.7100	4.7457	0.018	0.0000	0.0000
2023/12/28	R214	06/02/2025	12.71 Put	Bond Future	3171.5400	3.1715	3164.1800	3.1642	0.232	0.0000	0.0000
2023/12/28	R248	01/02/2024	11.50 Put	Bond Future	4169.8700	4.1699	4127.7800	4.1278	1.009	0.0000	0.0000
2023/12/28	R248	01/02/2024	11.50 Call	Bond Future	206.7900	0.2068	201.8300	0.2018	2.399	0.0000	0.0000
2023/12/28	R248	01/02/2024	12.30 Put	Bond Future	1010.5300	1.0105	976.8600	0.9769	3.332	0.0000	0.0000
2023/12/28	R248	01/02/2024	12.30 Call	Bond Future	1986.6400	1.9866	1990.1000	1.9901	0.174	0.0000	0.0000
2023/12/28	R248	01/02/2024	13.37 Call	Bond Future	6840.6500	6.8407	6871.2200	6.8712	0.447	0.0000	0.0000
2023/12/28	R248	01/02/2024	13.37 Put	Bond Future	72.1500	0.0722	65.5900	0.0656	9.092	0.0000	0.0000
2023/12/28	R248	01/02/2024	13.10 Call	Bond Future	5534.2300	5.5342	5560.3400	5.5603	0.472	0.0000	0.0000
2023/12/28	R248	01/02/2024	13.10 Put	Bond Future	147.6500	0.1477	136.6300	0.1366	7.464	0.0000	0.0000
2023/12/28	R248	01/02/2024	13.90 Call	Bond Future	9355.6400	9.3556	9390.6900	9.3907	0.375	0.0000	0.0000
2023/12/28	R248	01/02/2024	13.90 Put	Bond Future	16.8000	0.0168	14.7200	0.0147	12.381	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	
2023/12/28	R248	01/02/2024	12.15 Call	Bond Future	1474.1900	1.4742	1473.6000	1.4736	0.040	0.0000	0.0000
2023/12/28	R248	01/02/2024	12.15 Put	Bond Future	1381.5800	1.3816	1343.8600	1.3439	2.730	0.0000	0.0000
2023/12/28	R248	01/02/2024	12.16 Call	Bond Future	1505.9400	1.5059	1505.6000	1.5056	0.023	0.0000	0.0000
2023/12/28	R248	01/02/2024	12.16 Put	Bond Future	1353.8400	1.3538	1316.3700	1.3164	2.768	0.0000	0.0000
2023/12/28	R248	01/02/2024	12.14 Call	Bond Future	1442.7900	1.4428	1441.9700	1.4420	0.057	0.0000	0.0000
2023/12/28	R248	01/02/2024	12.14 Put	Bond Future	1409.7500	1.4098	1371.8000	1.3718	2.692	0.0000	0.0000
2023/12/28	R248	01/02/2024		Bond Future	12.1345	77.5766	12.1282	77.6137	0.051	0.0000	0.0000
2023/12/28	R248	02/05/2024		Bond Future	12.2277	74.8450	12.2213	74.8829	0.053	0.0000	0.0000
2023/12/28	R248	02/05/2024	11.47 Call	Bond Future	983.0700	0.9831	984.4600	0.9845	0.141	0.0000	0.0000
2023/12/28	R248	02/05/2024	11.47 Put	Bond Future	5692.8100	5.6928	5656.2800	5.6563	0.642	0.0000	0.0000
2023/12/28	R248	02/05/2024	11.48 Call	Bond Future	1000.0100	1.0000	1001.4600	1.0015	0.145	0.0000	0.0000
2023/12/28	R248	02/05/2024	11.48 Put	Bond Future	5644.1900	5.6442	5607.7200	5.6077	0.646	0.0000	0.0000
2023/12/28	R248	02/05/2024	11.46 Call	Bond Future	966.1700	0.9662	967.5100	0.9675	0.139	0.0000	0.0000
2023/12/28	R248	02/05/2024	11.46 Put	Bond Future	5741.5700	5.7416	5704.9900	5.7050	0.637	0.0000	0.0000
2023/12/28	R248	02/05/2024	11.40 Put	Bond Future	6040.5200	6.0405	6003.5900	6.0036	0.611	0.0000	0.0000
2023/12/28	R248	02/05/2024	11.40 Call	Bond Future	869.1400	0.8691	870.1300	0.8701	0.114	0.0000	0.0000
2023/12/28	R248	02/05/2024	12.40 Put	Bond Future	2395.8500	2.3959	2368.5500	2.3686	1.139	0.0000	0.0000
2023/12/28	R248	02/05/2024	12.40 Call	Bond Future	3397.8500	3.3979	3408.4700	3.4085	0.313	0.0000	0.0000
2023/12/28	R248	02/05/2024	13.16 Call	Bond Future	6271.5000	6.2715	6291.1800	6.2912	0.314	0.0000	0.0000
2023/12/28	R248	02/05/2024	13.16 Put	Bond Future	1126.0300	1.1260	1107.7900	1.1078	1.620	0.0000	0.0000
2023/12/28	R248	01/08/2024	12.31 Call	Bond Future	3675.9200	3.6759	3687.7300	3.6877	0.321	0.0000	0.0000
2023/12/28	R248	01/08/2024	12.31 Put	Bond Future	3755.2100	3.7552	3728.0600	3.7281	0.723	0.0000	0.0000
2023/12/28	R248	01/08/2024	12.32 Call	Bond Future	3706.9700	3.7070	3718.8700	3.7189	0.321	0.0000	0.0000
2023/12/28	R248	01/08/2024	12.32 Put	Bond Future	3728.1600	3.7282	3701.1000	3.7011	0.726	0.0000	0.0000
2023/12/28	R248	01/08/2024	12.30 Call	Bond Future	3644.7400	3.6447	3656.4600	3.6565	0.322	0.0000	0.0000
2023/12/28	R248	01/08/2024	12.30 Put	Bond Future	3782.2100	3.7822	3754.9700	3.7550	0.720	0.0000	0.0000
2023/12/28	R248	01/08/2024		Bond Future	12.3237	76.5013	12.3169	76.5403	0.054	0.0000	0.0000
2023/12/28	R248	07/11/2024		Bond Future	12.4434	73.8337	12.4364	73.8739	0.057	0.0000	0.0000
2023/12/28	R248	07/11/2024	12.79 Call	Bond Future	5457.1900	5.4572	5474.4000	5.4744	0.315	0.0000	0.0000
2023/12/28	R248	07/11/2024	12.79 Put	Bond Future	3526.4400	3.5264	3503.4600	3.5035	0.652	0.0000	0.0000
2023/12/28	R248	07/11/2024	12.80 Call	Bond Future	5490.2500	5.4903	5507.5300	5.5075	0.315	0.0000	0.0000
2023/12/28	R248	07/11/2024	12.80 Put	Bond Future	3505.1500	3.5052	3482.2400	3.4822	0.654	0.0000	0.0000
2023/12/28	R248	07/11/2024	12.78 Call	Bond Future	5424.1900	5.4242	5441.3100	5.4413	0.316	0.0000	0.0000
2023/12/28	R248	07/11/2024	12.78 Put	Bond Future	3547.8700	3.5479	3524.8000	3.5248	0.650	0.0000	0.0000
2023/12/28	R248	06/02/2025		Bond Future	12.5702	75.3922	12.5628	75.4336	0.059	0.0000	0.0000
2023/12/28	R248	06/02/2025	12.71 Call	Bond Future	5237.5800	5.2376	5254.7800	5.2548	0.328	0.0000	0.0000
2023/12/28	R248	06/02/2025	12.71 Put	Bond Future	4461.7400	4.4617	4437.5200	4.4375	0.543	0.0000	0.0000
2023/12/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000





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

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