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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/12/2023 TO 07/12/2023

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
2023/12/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	2025	01/02/2024		Bond Future	175.5561	175.5561	175.5898	0.019	0.0000	0.0000
2023/12/07	2025	02/05/2024		Bond Future	179.4746	179.4746	179.5091	0.019	0.0000	0.0000
2023/12/07	2025	01/08/2024		Bond Future	181.6028	181.6028	181.6384	0.020	0.0000	0.0000
2023/12/07	2025	07/11/2024		Bond Future	185.8888	185.8888	185.9260	0.020	0.0000	0.0000
2023/12/07	2029	01/02/2024		Bond Future	128.4784	128.4784	128.3941	0.066	0.0000	0.0000
2023/12/07	2029	02/05/2024		Bond Future	129.9706	129.9706	129.8844	0.066	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	
2023/12/07	2029	01/08/2024		Bond Future	132.8518	132.8518	132.7640	132.7640	0.066	0.0000	0.0000
2023/12/07	2029	07/11/2024		Bond Future	134.5760	134.5760	134.4865	134.4865	0.067	0.0000	0.0000
2023/12/07	2029	06/02/2025		Bond Future	137.4283	137.4283	137.3375	137.3375	0.066	0.0000	0.0000
2023/12/07	2029	06/02/2025	132.40 Call	Bond Future	5028.3200	5.0283	4937.5100	4.9375	1.806	0.0000	0.0000
2023/12/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.85 Call	Bond Future	7331.2000	7.3312	7374.4300	7.3744	0.590	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.85 Put	Bond Future	33.4500	0.0335	30.6400	0.0306	8.401	0.0000	0.0000
2023/12/07	2030	01/02/2024	10.00 Put	Bond Future	1175.7500	1.1758	1142.7500	1.1428	2.807	0.0000	0.0000
2023/12/07	2030	01/02/2024	10.00 Call	Bond Future	1143.7400	1.1437	1156.7800	1.1568	1.140	0.0000	0.0000
2023/12/07	2030	01/02/2024	9.89 Put	Bond Future	1404.1400	1.4041	1368.4700	1.3685	2.540	0.0000	0.0000
2023/12/07	2030	01/02/2024	9.89 Call	Bond Future	911.5400	0.9115	921.9100	0.9219	1.138	0.0000	0.0000
2023/12/07	2030	01/02/2024	10.39 Put	Bond Future	598.9300	0.5989	575.8800	0.5759	3.849	0.0000	0.0000
2023/12/07	2030	01/02/2024	10.39 Call	Bond Future	2176.8400	2.1768	2199.8300	2.1998	1.056	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.86 Call	Bond Future	7368.1000	7.3681	7411.3700	7.4114	0.587	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.86 Put	Bond Future	32.7800	0.0328	30.0100	0.0300	8.450	0.0000	0.0000
2023/12/07	2030	01/02/2024	10.16 Put	Bond Future	898.7200	0.8987	869.8000	0.8698	3.218	0.0000	0.0000
2023/12/07	2030	01/02/2024	10.16 Call	Bond Future	1531.5200	1.5315	1548.6400	1.5486	1.118	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.00 Call	Bond Future	4213.9800	4.2140	4249.3200	4.2493	0.839	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.00 Put	Bond Future	188.5800	0.1886	177.8800	0.1779	5.674	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.75 Call	Bond Future	6961.9300	6.9619	7004.6600	7.0047	0.614	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.75 Put	Bond Future	41.0500	0.0411	37.7400	0.0377	8.063	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.36 Call	Bond Future	5521.7700	5.5218	5561.5800	5.5616	0.721	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.36 Put	Bond Future	91.2100	0.0912	84.9800	0.0850	6.830	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.37 Call	Bond Future	5558.5300	5.5585	5598.4500	5.5985	0.718	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.37 Put	Bond Future	89.3400	0.0893	83.2200	0.0832	6.850	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.35 Call	Bond Future	5484.9900	5.4850	5524.7100	5.5247	0.724	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.35 Put	Bond Future	93.0700	0.0931	86.7500	0.0868	6.791	0.0000	0.0000
2023/12/07	2030	01/02/2024		Bond Future	10.0077	91.2515	9.9966	91.2975	0.110	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.31 Call	Bond Future	5338.0900	5.3381	5377.4000	5.3774	0.736	0.0000	0.0000
2023/12/07	2030	01/02/2024	11.31 Put	Bond Future	100.9800	0.1010	94.2500	0.0943	6.665	0.0000	0.0000
2023/12/07	2030	01/02/2024	9.93 Put	Bond Future	1317.5300	1.3175	1282.8100	1.2828	2.635	0.0000	0.0000
2023/12/07	2030	01/02/2024	9.93 Call	Bond Future	992.7500	0.9928	1004.0700	1.0041	1.140	0.0000	0.0000
2023/12/07	2030	01/02/2024	9.57 Put	Bond Future	2253.7600	2.2538	2211.8300	2.2118	1.860	0.0000	0.0000
2023/12/07	2030	01/02/2024	9.57 Call	Bond Future	404.6500	0.4047	408.7600	0.4088	1.016	0.0000	0.0000
2023/12/07	2030	01/02/2024	10.07 Put	Bond Future	1047.1000	1.0471	1015.8600	1.0159	2.983	0.0000	0.0000
2023/12/07	2030	01/02/2024	10.07 Call	Bond Future	1306.6900	1.3067	1321.4900	1.3215	1.133	0.0000	0.0000
2023/12/07	2030	01/02/2024	12.10 Call	Bond Future	8249.0600	8.2491	8293.3800	8.2934	0.537	0.0000	0.0000
2023/12/07	2030	01/02/2024	12.10 Put	Bond Future	18.3600	0.0184	16.6400	0.0166	9.368	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	
2023/12/07	2030	02/05/2024		Bond Future	10.0671	93.2661	10.0555	93.3132	0.116	0.0000	0.0000
2023/12/07	2030	02/05/2024	9.82 Call	Bond Future	1444.0000	1.4440	1457.8400	1.4578	0.958	0.0000	0.0000
2023/12/07	2030	02/05/2024	9.82 Put	Bond Future	2449.0300	2.4490	2415.8400	2.4158	1.355	0.0000	0.0000
2023/12/07	2030	02/05/2024	9.83 Call	Bond Future	1462.1200	1.4621	1476.1000	1.4761	0.956	0.0000	0.0000
2023/12/07	2030	02/05/2024	9.83 Put	Bond Future	2426.2100	2.4262	2393.1600	2.3932	1.362	0.0000	0.0000
2023/12/07	2030	02/05/2024	9.81 Call	Bond Future	1426.2500	1.4263	1439.9400	1.4399	0.960	0.0000	0.0000
2023/12/07	2030	02/05/2024	9.81 Put	Bond Future	2472.2400	2.4722	2438.9000	2.4389	1.349	0.0000	0.0000
2023/12/07	2030	02/05/2024	10.62 Put	Bond Future	1088.4400	1.0884	1067.3300	1.0673	1.939	0.0000	0.0000
2023/12/07	2030	02/05/2024	10.62 Call	Bond Future	3288.2300	3.2882	3314.1500	3.3142	0.788	0.0000	0.0000
2023/12/07	2030	02/05/2024	11.12 Put	Bond Future	630.9400	0.6309	616.2700	0.6163	2.325	0.0000	0.0000
2023/12/07	2030	02/05/2024	11.12 Call	Bond Future	4763.4300	4.7634	4795.7900	4.7958	0.679	0.0000	0.0000
2023/12/07	2030	02/05/2024	13.15 Call	Bond Future	11493.8400	11.4938	11539.3600	11.5394	0.396	0.0000	0.0000
2023/12/07	2030	02/05/2024	13.15 Put	Bond Future	33.7100	0.0337	32.2000	0.0322	4.479	0.0000	0.0000
2023/12/07	2030	02/05/2024	9.66 Put	Bond Future	2842.0900	2.8421	2806.6200	2.8066	1.248	0.0000	0.0000
2023/12/07	2030	02/05/2024	9.66 Call	Bond Future	1178.9800	1.1790	1190.5400	1.1905	0.981	0.0000	0.0000
2023/12/07	2030	02/05/2024	10.16 Put	Bond Future	1755.4200	1.7554	1727.4000	1.7274	1.596	0.0000	0.0000
2023/12/07	2030	02/05/2024	10.16 Call	Bond Future	2129.6900	2.1297	2148.7000	2.1487	0.893	0.0000	0.0000
2023/12/07	2030	02/05/2024	11.94 Call	Bond Future	7441.2600	7.4413	7480.8600	7.4809	0.532	0.0000	0.0000
2023/12/07	2030	02/05/2024	11.94 Put	Bond Future	251.2300	0.2512	243.8000	0.2438	2.957	0.0000	0.0000
2023/12/07	2030	02/05/2024	12.38 Call	Bond Future	8905.2500	8.9053	8947.7900	8.9478	0.478	0.0000	0.0000
2023/12/07	2030	02/05/2024	12.38 Put	Bond Future	129.9800	0.1300	125.4900	0.1255	3.454	0.0000	0.0000
2023/12/07	2030	02/05/2024	10.82 Put	Bond Future	877.3600	0.8774	859.0000	0.8590	2.093	0.0000	0.0000
2023/12/07	2030	02/05/2024	10.82 Call	Bond Future	3856.5900	3.8566	3885.2600	3.8853	0.743	0.0000	0.0000
2023/12/07	2030	01/08/2024	10.38 Call	Bond Future	2867.1000	2.8671	2890.1100	2.8901	0.803	0.0000	0.0000
2023/12/07	2030	01/08/2024	10.38 Put	Bond Future	1923.3900	1.9234	1898.1200	1.8981	1.314	0.0000	0.0000
2023/12/07	2030	01/08/2024	10.39 Call	Bond Future	2890.3500	2.8904	2913.4800	2.9135	0.800	0.0000	0.0000
2023/12/07	2030	01/08/2024	10.39 Put	Bond Future	1908.1600	1.9082	1883.0100	1.8830	1.318	0.0000	0.0000
2023/12/07	2030	01/08/2024	10.37 Call	Bond Future	2844.2300	2.8442	2867.1100	2.8671	0.804	0.0000	0.0000
2023/12/07	2030	01/08/2024	10.37 Put	Bond Future	1939.0100	1.9390	1913.6100	1.9136	1.310	0.0000	0.0000
2023/12/07	2030	01/08/2024		Bond Future	10.1364	91.3060	10.1240	91.3542	0.122	0.0000	0.0000
2023/12/07	2030	07/11/2024		Bond Future	10.2179	93.4359	10.2046	93.4857	0.130	0.0000	0.0000
2023/12/07	2030	07/11/2024	10.75 Call	Bond Future	3834.8900	3.8349	3862.2700	3.8623	0.714	0.0000	0.0000
2023/12/07	2030	07/11/2024	10.75 Put	Bond Future	1866.3200	1.8663	1843.9300	1.8439	1.200	0.0000	0.0000
2023/12/07	2030	07/11/2024	10.76 Call	Bond Future	3859.1400	3.8591	3886.6200	3.8866	0.712	0.0000	0.0000
2023/12/07	2030	07/11/2024	10.76 Put	Bond Future	1854.0900	1.8541	1831.8000	1.8318	1.202	0.0000	0.0000
2023/12/07	2030	07/11/2024	10.74 Call	Bond Future	3810.7000	3.8107	3837.9700	3.8380	0.716	0.0000	0.0000
2023/12/07	2030	07/11/2024	10.74 Put	Bond Future	1878.6400	1.8786	1856.1400	1.8561	1.198	0.0000	0.0000
2023/12/07	2030	06/02/2025		Bond Future	10.3225	91.3821	10.3082	91.4334	0.138	0.0000	0.0000
2023/12/07	2030	06/02/2025	10.68 Call	Bond Future	3637.4900	3.6375	3664.1100	3.6641	0.732	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	
2023/12/07	2030	06/02/2025	10.68 Put	Bond Future	2361.4000	2.3614	2336.7700	2.3368	1.043	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.90 Put	Bond Future	1243.0100	1.2430	1194.4500	1.1945	3.907	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.90 Call	Bond Future	1438.0100	1.4380	1468.6600	1.4687	2.131	0.0000	0.0000
2023/12/07	2032	01/02/2024	12.00 Call	Bond Future	5451.8300	5.4518	5518.6500	5.5187	1.226	0.0000	0.0000
2023/12/07	2032	01/02/2024	12.00 Put	Bond Future	168.8800	0.1689	156.4900	0.1565	7.337	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.55 Call	Bond Future	3643.9200	3.6439	3699.8800	3.6999	1.536	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.55 Put	Bond Future	393.5200	0.3935	370.2700	0.3703	5.908	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.33 Call	Bond Future	2820.8700	2.8209	2869.3900	2.8694	1.720	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.33 Put	Bond Future	588.5100	0.5885	557.8200	0.5578	5.215	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.35 Call	Bond Future	2893.1800	2.8932	2942.4300	2.9424	1.702	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.35 Put	Bond Future	567.6000	0.5676	537.6400	0.5376	5.278	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.59 Put	Bond Future	2031.1400	2.0311	1969.3600	1.9694	3.042	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.59 Call	Bond Future	717.2700	0.7173	734.7000	0.7347	2.430	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.09 Put	Bond Future	900.2100	0.9002	859.9400	0.8599	4.473	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.09 Call	Bond Future	2003.2900	2.0033	2042.2300	2.0422	1.944	0.0000	0.0000
2023/12/07	2032	01/02/2024	12.73 Call	Bond Future	8483.6500	8.4837	8558.9500	8.5590	0.888	0.0000	0.0000
2023/12/07	2032	01/02/2024	12.73 Put	Bond Future	40.4500	0.0405	36.5400	0.0365	9.666	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.78 Put	Bond Future	1511.6500	1.5117	1457.8100	1.4578	3.562	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.78 Call	Bond Future	1126.6100	1.1266	1151.9800	1.1520	2.252	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.75 Call	Bond Future	4432.6800	4.4327	4494.1700	4.4942	1.387	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.75 Put	Bond Future	270.7600	0.2708	253.0400	0.2530	6.545	0.0000	0.0000
2023/12/07	2032	01/02/2024	12.50 Call	Bond Future	7528.7000	7.5287	7602.2300	7.6022	0.977	0.0000	0.0000
2023/12/07	2032	01/02/2024	12.50 Put	Bond Future	63.3700	0.0634	57.6900	0.0577	8.963	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.84 Call	Bond Future	4796.3100	4.7963	4859.9100	4.8599	1.326	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.84 Put	Bond Future	228.4900	0.2285	212.8800	0.2129	6.832	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.85 Call	Bond Future	4837.0100	4.8370	4900.8300	4.9008	1.319	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.85 Put	Bond Future	224.2500	0.2243	208.8600	0.2089	6.863	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.83 Call	Bond Future	4755.7400	4.7557	4819.1100	4.8191	1.332	0.0000	0.0000
2023/12/07	2032	01/02/2024	11.83 Put	Bond Future	232.8900	0.2329	217.0500	0.2171	6.801	0.0000	0.0000
2023/12/07	2032	01/02/2024		Bond Future	10.8595	89.0074	10.8431	89.0866	0.151	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.01 Put	Bond Future	4324.6700	4.3247	4247.9100	4.2479	1.775	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.01 Call	Bond Future	94.2900	0.0943	96.7400	0.0967	2.598	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.76 Put	Bond Future	1560.7500	1.5608	1506.0400	1.5060	3.505	0.0000	0.0000
2023/12/07	2032	01/02/2024	10.76 Call	Bond Future	1078.5500	1.0786	1103.0500	1.1031	2.272	0.0000	0.0000
2023/12/07	2032	01/02/2024	12.62 Call	Bond Future	8027.6600	8.0277	8102.1900	8.1022	0.928	0.0000	0.0000
2023/12/07	2032	01/02/2024	12.62 Put	Bond Future	50.1200	0.0501	45.4400	0.0454	9.338	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.54 Put	Bond Future	3407.0900	3.4071	3349.8400	3.3498	1.680	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.55 Call	Bond Future	1493.8800	1.4939	1517.8300	1.5178	1.603	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	
2023/12/07	2032	02/05/2024	10.55 Put	Bond Future	3377.4600	3.3775	3320.4400	3.3204	1.688	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.56 Call	Bond Future	1512.9000	1.5129	1537.0900	1.5371	1.599	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.56 Put	Bond Future	3348.0100	3.3480	3291.2300	3.2912	1.696	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.54 Call	Bond Future	1474.9900	1.4750	1498.7100	1.4987	1.608	0.0000	0.0000
2023/12/07	2032	02/05/2024		Bond Future	10.9439	86.8105	10.9267	86.8914	0.157	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.59 Put	Bond Future	3260.9400	3.2609	3204.8900	3.2049	1.719	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.59 Call	Bond Future	1571.0600	1.5711	1595.9800	1.5960	1.586	0.0000	0.0000
2023/12/07	2032	02/05/2024	11.09 Put	Bond Future	2055.7500	2.0558	2012.2800	2.0123	2.115	0.0000	0.0000
2023/12/07	2032	02/05/2024	11.09 Call	Bond Future	2741.2200	2.7412	2778.7200	2.7787	1.368	0.0000	0.0000
2023/12/07	2032	02/05/2024	13.18 Call	Bond Future	9982.4400	9.9824	10054.6600	10.0547	0.723	0.0000	0.0000
2023/12/07	2032	02/05/2024	13.18 Put	Bond Future	227.8300	0.2278	219.0800	0.2191	3.841	0.0000	0.0000
2023/12/07	2032	02/05/2024	13.35 Call	Bond Future	10613.3300	10.6133	10687.1000	10.6871	0.695	0.0000	0.0000
2023/12/07	2032	02/05/2024	13.35 Put	Bond Future	177.7800	0.1778	170.5800	0.1706	4.050	0.0000	0.0000
2023/12/07	2032	02/05/2024	11.35 Put	Bond Future	1597.5800	1.5976	1560.4600	1.5605	2.324	0.0000	0.0000
2023/12/07	2032	02/05/2024	11.35 Call	Bond Future	3485.3100	3.4853	3529.1600	3.5292	1.258	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.65 Put	Bond Future	3091.4100	3.0914	3036.8400	3.0368	1.765	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.65 Call	Bond Future	1691.0500	1.6911	1717.4500	1.7175	1.561	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.36 Put	Bond Future	3978.7600	3.9788	3917.3400	3.9173	1.544	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.36 Call	Bond Future	1167.5100	1.1675	1187.0600	1.1871	1.675	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.86 Put	Bond Future	2553.0400	2.5530	2503.7600	2.5038	1.930	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.86 Call	Bond Future	2156.3200	2.1563	2188.0100	2.1880	1.470	0.0000	0.0000
2023/12/07	2032	02/05/2024	12.90 Call	Bond Future	8941.3200	8.9413	9010.7300	9.0107	0.776	0.0000	0.0000
2023/12/07	2032	02/05/2024	12.90 Put	Bond Future	326.0000	0.3260	314.4400	0.3144	3.546	0.0000	0.0000
2023/12/07	2032	02/05/2024	11.81 Call	Bond Future	4970.7900	4.9708	5024.5900	5.0246	1.082	0.0000	0.0000
2023/12/07	2032	02/05/2024	11.81 Put	Bond Future	1009.3800	1.0094	982.2100	0.9822	2.692	0.0000	0.0000
2023/12/07	2032	02/05/2024	11.21 Call	Bond Future	3073.9400	3.0739	3114.4200	3.1144	1.317	0.0000	0.0000
2023/12/07	2032	02/05/2024	11.21 Put	Bond Future	1830.8300	1.8308	1790.3400	1.7903	2.212	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.57 Put	Bond Future	3318.9400	3.3189	3262.4100	3.2624	1.703	0.0000	0.0000
2023/12/07	2032	02/05/2024	10.57 Call	Bond Future	1532.2800	1.5323	1556.7200	1.5567	1.595	0.0000	0.0000
2023/12/07	2032	01/08/2024	11.14 Call	Bond Future	3210.0800	3.2101	3249.0600	3.2491	1.214	0.0000	0.0000
2023/12/07	2032	01/08/2024	11.14 Put	Bond Future	2734.8900	2.7349	2690.8800	2.6909	1.609	0.0000	0.0000
2023/12/07	2032	01/08/2024	11.15 Call	Bond Future	3235.9400	3.2359	3275.1200	3.2751	1.211	0.0000	0.0000
2023/12/07	2032	01/08/2024	11.15 Put	Bond Future	2715.0700	2.7151	2671.2600	2.6713	1.614	0.0000	0.0000
2023/12/07	2032	01/08/2024	11.13 Call	Bond Future	3184.3200	3.1843	3223.1000	3.2231	1.218	0.0000	0.0000
2023/12/07	2032	01/08/2024	11.13 Put	Bond Future	2754.8400	2.7548	2710.6300	2.7106	1.605	0.0000	0.0000
2023/12/07	2032	01/08/2024		Bond Future	11.0364	88.7139	11.0184	88.7969	0.163	0.0000	0.0000
2023/12/07	2032	07/11/2024	11.48 Call	Bond Future	3909.6700	3.9097	3955.7200	3.9557	1.178	0.0000	0.0000
2023/12/07	2032	07/11/2024	11.48 Put	Bond Future	2453.1900	2.4532	2413.9900	2.4140	1.598	0.0000	0.0000
2023/12/07	2032	07/11/2024	11.49 Call	Bond Future	3936.9400	3.9369	3983.1700	3.9832	1.174	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	
2023/12/07	2032	07/11/2024	11.49 Put	Bond Future	2436.7100	2.4367	2397.6900	2.3977	1.601	0.0000	0.0000
2023/12/07	2032	07/11/2024	11.47 Call	Bond Future	3882.8000	3.8828	3928.6600	3.9287	1.181	0.0000	0.0000
2023/12/07	2032	07/11/2024	11.47 Put	Bond Future	2470.1100	2.4701	2430.7200	2.4307	1.595	0.0000	0.0000
2023/12/07	2032	07/11/2024	13.36 Call	Bond Future	9860.4300	9.8604	9931.2200	9.9312	0.718	0.0000	0.0000
2023/12/07	2032	07/11/2024	13.36 Put	Bond Future	669.0000	0.6690	654.5400	0.6545	2.161	0.0000	0.0000
2023/12/07	2032	07/11/2024	11.64 Put	Bond Future	2202.0500	2.2021	2165.7100	2.1657	1.650	0.0000	0.0000
2023/12/07	2032	07/11/2024	11.64 Call	Bond Future	4355.1500	4.3552	4404.0600	4.4041	1.123	0.0000	0.0000
2023/12/07	2032	07/11/2024		Bond Future	11.1509	86.6169	11.1319	86.7021	0.171	0.0000	0.0000
2023/12/07	2032	06/02/2025		Bond Future	11.2815	88.4283	11.2614	88.5157	0.178	0.0000	0.0000
2023/12/07	2032	06/02/2025	11.72 Call	Bond Future	4516.7500	4.5168	4565.7600	4.5658	1.085	0.0000	0.0000
2023/12/07	2032	06/02/2025	11.72 Put	Bond Future	2636.2500	2.6363	2597.8500	2.5979	1.457	0.0000	0.0000
2023/12/07	2033	01/02/2024		Bond Future	122.2009	122.2009	122.0137	122.0137	0.153	0.0000	0.0000
2023/12/07	2033	02/05/2024		Bond Future	123.4568	123.4568	123.2654	123.2654	0.155	0.0000	0.0000
2023/12/07	2033	01/08/2024		Bond Future	126.1938	126.1938	125.9985	125.9985	0.155	0.0000	0.0000
2023/12/07	2033	07/11/2024		Bond Future	127.6629	127.6629	127.4632	127.4632	0.156	0.0000	0.0000
2023/12/07	2033	06/02/2025		Bond Future	130.3687	130.3687	130.1655	130.1655	0.156	0.0000	0.0000
2023/12/07	2033	06/02/2025	124.94 Call	Bond Future	5428.6900	5.4287	5225.4700	5.2255	3.743	0.0000	0.0000
2023/12/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	2037	01/02/2024	13.93 Call	Bond Future	9325.3700	9.3254	9382.5800	9.3826	0.613	0.0000	0.0000
2023/12/07	2037	01/02/2024	13.93 Put	Bond Future	55.7800	0.0558	51.3400	0.0513	7.960	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.93 Call	Bond Future	4979.8800	4.9799	5022.7500	5.0228	0.861	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.93 Put	Bond Future	379.9300	0.3799	361.1500	0.3612	4.943	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.09 Put	Bond Future	1561.3900	1.5614	1518.1500	1.5182	2.769	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.09 Call	Bond Future	1860.5200	1.8605	1878.9300	1.8789	0.990	0.0000	0.0000
2023/12/07	2037	01/02/2024		Bond Future	12.0342	77.2092	12.0227	77.2709	0.095	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.32 Call	Bond Future	2600.9300	2.6009	2626.5700	2.6266	0.986	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.32 Put	Bond Future	1087.6600	1.0877	1051.6500	1.0517	3.311	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.33 Call	Bond Future	2635.5500	2.6356	2661.5100	2.6615	0.985	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.33 Put	Bond Future	1070.1300	1.0701	1034.4400	1.0344	3.335	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.31 Call	Bond Future	2566.3800	2.5664	2591.7000	2.5917	0.987	0.0000	0.0000
2023/12/07	2037	01/02/2024	12.31 Put	Bond Future	1105.3100	1.1053	1068.9800	1.0690	3.287	0.0000	0.0000
2023/12/07	2037	02/05/2024		Bond Future	12.1441	78.9139	12.1322	78.9769	0.098	0.0000	0.0000
2023/12/07	2037	02/05/2024	11.44 Call	Bond Future	1172.1100	1.1721	1183.2100	1.1832	0.947	0.0000	0.0000
2023/12/07	2037	02/05/2024	11.44 Put	Bond Future	5027.7800	5.0278	4975.8500	4.9759	1.033	0.0000	0.0000
2023/12/07	2037	02/05/2024	11.45 Call	Bond Future	1189.1600	1.1892	1200.4100	1.2004	0.946	0.0000	0.0000
2023/12/07	2037	02/05/2024	11.45 Put	Bond Future	4988.1300	4.9881	4936.3500	4.9364	1.038	0.0000	0.0000
2023/12/07	2037	02/05/2024	11.43 Call	Bond Future	1155.2300	1.1552	1166.1800	1.1662	0.948	0.0000	0.0000
2023/12/07	2037	02/05/2024	11.43 Put	Bond Future	5067.6500	5.0677	5015.5700	5.0156	1.028	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	
2023/12/07	2037	01/08/2024		Bond Future	12.2641	76.3884	12.2516	76.4531	0.102	0.0000	0.0000
2023/12/07	2037	01/08/2024	12.10 Call	Bond Future	3026.5600	3.0266	3050.7000	3.0507	0.798	0.0000	0.0000
2023/12/07	2037	01/08/2024	12.10 Put	Bond Future	3884.8700	3.8849	3844.3500	3.8444	1.043	0.0000	0.0000
2023/12/07	2037	01/08/2024	12.11 Call	Bond Future	3052.6800	3.0527	3076.9700	3.0770	0.796	0.0000	0.0000
2023/12/07	2037	01/08/2024	12.11 Put	Bond Future	3858.2700	3.8583	3817.9000	3.8179	1.046	0.0000	0.0000
2023/12/07	2037	01/08/2024	12.09 Call	Bond Future	3000.5400	3.0005	3024.5300	3.0245	0.800	0.0000	0.0000
2023/12/07	2037	01/08/2024	12.09 Put	Bond Future	3911.6200	3.9116	3870.9500	3.8710	1.040	0.0000	0.0000
2023/12/07	2037	01/08/2024	13.82 Call	Bond Future	8659.4800	8.6595	8705.6700	8.7057	0.533	0.0000	0.0000
2023/12/07	2037	01/08/2024	13.82 Put	Bond Future	1169.5600	1.1696	1151.0900	1.1511	1.579	0.0000	0.0000
2023/12/07	2037	01/08/2024	13.17 Call	Bond Future	6343.2300	6.3432	6382.4000	6.3824	0.618	0.0000	0.0000
2023/12/07	2037	01/08/2024	13.17 Put	Bond Future	1844.7500	1.8448	1819.2600	1.8193	1.382	0.0000	0.0000
2023/12/07	2037	07/11/2024		Bond Future	12.3965	78.1695	12.3835	78.2359	0.105	0.0000	0.0000
2023/12/07	2037	07/11/2024	12.58 Call	Bond Future	4614.8700	4.6149	4646.1900	4.6462	0.679	0.0000	0.0000
2023/12/07	2037	07/11/2024	12.58 Put	Bond Future	3688.6500	3.6887	3653.5200	3.6535	0.952	0.0000	0.0000
2023/12/07	2037	07/11/2024	12.59 Call	Bond Future	4643.9200	4.6439	4675.3700	4.6754	0.677	0.0000	0.0000
2023/12/07	2037	07/11/2024	12.59 Put	Bond Future	3667.6900	3.6677	3632.6900	3.6327	0.954	0.0000	0.0000
2023/12/07	2037	07/11/2024	12.57 Call	Bond Future	4585.8900	4.5859	4617.0900	4.6171	0.680	0.0000	0.0000
2023/12/07	2037	07/11/2024	12.57 Put	Bond Future	3709.7200	3.7097	3674.4700	3.6745	0.950	0.0000	0.0000
2023/12/07	2037	06/02/2025		Bond Future	12.5407	75.5440	12.5270	75.6122	0.109	0.0000	0.0000
2023/12/07	2037	06/02/2025	12.76 Call	Bond Future	4988.1800	4.9882	5021.8900	5.0219	0.676	0.0000	0.0000
2023/12/07	2037	06/02/2025	12.76 Put	Bond Future	3904.8700	3.9049	3870.3500	3.8704	0.884	0.0000	0.0000
2023/12/07	2038	01/02/2024		Bond Future	130.6782	130.6782	130.9929	130.9929	0.241	0.0000	0.0000
2023/12/07	2038	02/05/2024		Bond Future	133.5949	133.5949	133.9168	133.9168	0.241	0.0000	0.0000
2023/12/07	2038	01/08/2024		Bond Future	134.4745	134.4745	134.8037	134.8037	0.245	0.0000	0.0000
2023/12/07	2038	07/11/2024		Bond Future	137.6475	137.6475	137.9850	137.9850	0.245	0.0000	0.0000
2023/12/07	2038	06/02/2025		Bond Future	138.4325	138.4325	138.7773	138.7773	0.249	0.0000	0.0000
2023/12/07	2038	06/02/2025	135.23 Call	Bond Future	3202.5100	3.2025	3547.3200	3.5473	10.767	0.0000	0.0000
2023/12/07	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.30 Put	Bond Future	1863.2400	1.8632	1872.4900	1.8725	0.496	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.30 Call	Bond Future	1768.6600	1.7687	1727.3200	1.7273	2.337	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.90 Put	Bond Future	722.4700	0.7225	721.3000	0.7213	0.162	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.90 Call	Bond Future	3913.3700	3.9134	3861.6100	3.8616	1.323	0.0000	0.0000
2023/12/07	2040	01/02/2024	13.90 Call	Bond Future	8315.3700	8.3154	8262.3500	8.2624	0.638	0.0000	0.0000
2023/12/07	2040	01/02/2024	13.90 Put	Bond Future	120.5000	0.1205	118.0700	0.1181	2.017	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.34 Call	Bond Future	1888.1700	1.8882	1845.7700	1.8458	2.246	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.34 Put	Bond Future	1756.6400	1.7566	1764.8300	1.7648	0.466	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.35 Call	Bond Future	1918.6600	1.9187	1876.0000	1.8760	2.223	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.35 Put	Bond Future	1730.7600	1.7308	1738.6900	1.7387	0.458	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	
2023/12/07	2040	01/02/2024	12.33 Call	Bond Future	1857.9200	1.8579	1815.7900	1.8158	2.268	0.0000	0.0000
2023/12/07	2040	01/02/2024	12.33 Put	Bond Future	1782.8200	1.7828	1791.2800	1.7913	0.475	0.0000	0.0000
2023/12/07	2040	01/02/2024		Bond Future	12.3167	77.2016	12.3257	77.1510	0.073	0.0000	0.0000
2023/12/07	2040	02/05/2024		Bond Future	12.4304	78.9060	12.4397	78.8543	0.075	0.0000	0.0000
2023/12/07	2040	02/05/2024	11.61 Call	Bond Future	1068.4700	1.0685	1047.2000	1.0472	1.991	0.0000	0.0000
2023/12/07	2040	02/05/2024	11.61 Put	Bond Future	5856.3200	5.8563	5886.7400	5.8867	0.519	0.0000	0.0000
2023/12/07	2040	02/05/2024	11.62 Call	Bond Future	1084.7000	1.0847	1063.2300	1.0632	1.979	0.0000	0.0000
2023/12/07	2040	02/05/2024	11.62 Put	Bond Future	5811.4400	5.8114	5841.6600	5.8417	0.520	0.0000	0.0000
2023/12/07	2040	02/05/2024	11.60 Call	Bond Future	1052.2300	1.0522	1031.1600	1.0312	2.002	0.0000	0.0000
2023/12/07	2040	02/05/2024	11.60 Put	Bond Future	5901.2700	5.9013	5931.8900	5.9319	0.519	0.0000	0.0000
2023/12/07	2040	01/08/2024		Bond Future	12.5540	76.1300	12.5636	76.0774	0.077	0.0000	0.0000
2023/12/07	2040	01/08/2024	12.33 Call	Bond Future	3086.5000	3.0865	3054.2000	3.0542	1.046	0.0000	0.0000
2023/12/07	2040	01/08/2024	12.33 Put	Bond Future	4327.2400	4.3272	4347.5900	4.3476	0.470	0.0000	0.0000
2023/12/07	2040	01/08/2024	12.34 Call	Bond Future	3113.4600	3.1135	3081.0100	3.0810	1.042	0.0000	0.0000
2023/12/07	2040	01/08/2024	12.34 Put	Bond Future	4298.1400	4.2981	4318.3400	4.3183	0.470	0.0000	0.0000
2023/12/07	2040	01/08/2024	12.32 Call	Bond Future	3059.4100	3.0594	3027.2400	3.0272	1.052	0.0000	0.0000
2023/12/07	2040	01/08/2024	12.32 Put	Bond Future	4356.2800	4.3563	4376.7600	4.3768	0.470	0.0000	0.0000
2023/12/07	2040	07/11/2024		Bond Future	12.6896	77.9048	12.6996	77.8512	0.079	0.0000	0.0000
2023/12/07	2040	07/11/2024	12.85 Call	Bond Future	4821.4200	4.8214	4785.0400	4.7850	0.755	0.0000	0.0000
2023/12/07	2040	07/11/2024	12.85 Put	Bond Future	3967.4300	3.9674	3984.6300	3.9846	0.434	0.0000	0.0000
2023/12/07	2040	07/11/2024	12.86 Call	Bond Future	4851.5300	4.8515	4815.0500	4.8151	0.752	0.0000	0.0000
2023/12/07	2040	07/11/2024	12.86 Put	Bond Future	3944.7900	3.9448	3961.8900	3.9619	0.433	0.0000	0.0000
2023/12/07	2040	07/11/2024	12.84 Call	Bond Future	4791.3800	4.7914	4755.1000	4.7551	0.757	0.0000	0.0000
2023/12/07	2040	07/11/2024	12.84 Put	Bond Future	3990.2000	3.9902	4007.5000	4.0075	0.434	0.0000	0.0000
2023/12/07	2040	06/02/2025		Bond Future	12.8359	75.0228	12.8462	74.9684	0.080	0.0000	0.0000
2023/12/07	2040	06/02/2025	12.95 Call	Bond Future	4985.1900	4.9852	4949.7900	4.9498	0.710	0.0000	0.0000
2023/12/07	2040	06/02/2025	12.95 Put	Bond Future	4387.7800	4.3878	4406.7700	4.4068	0.433	0.0000	0.0000
2023/12/07	2044	01/02/2024	13.25 Call	Bond Future	4976.4600	4.9765	4946.8800	4.9469	0.594	0.0000	0.0000
2023/12/07	2044	01/02/2024	13.25 Put	Bond Future	490.6000	0.4906	482.8800	0.4829	1.574	0.0000	0.0000
2023/12/07	2044	01/02/2024	13.00 Call	Bond Future	3937.2400	3.9372	3906.9900	3.9070	0.768	0.0000	0.0000
2023/12/07	2044	01/02/2024	13.00 Put	Bond Future	744.4600	0.7445	736.0700	0.7361	1.127	0.0000	0.0000
2023/12/07	2044	01/02/2024		Bond Future	12.4150	73.2789	12.4188	73.2570	0.031	0.0000	0.0000
2023/12/07	2044	01/02/2024	12.28 Call	Bond Future	1466.3600	1.4664	1440.8000	1.4408	1.743	0.0000	0.0000
2023/12/07	2044	01/02/2024	12.28 Put	Bond Future	2237.8900	2.2379	2234.1900	2.2342	0.165	0.0000	0.0000
2023/12/07	2044	01/02/2024	12.29 Call	Bond Future	1492.9300	1.4929	1467.2200	1.4672	1.722	0.0000	0.0000
2023/12/07	2044	01/02/2024	12.29 Put	Bond Future	2206.8300	2.2068	2202.9800	2.2030	0.174	0.0000	0.0000
2023/12/07	2044	01/02/2024	12.27 Call	Bond Future	1439.9200	1.4399	1414.5300	1.4145	1.763	0.0000	0.0000
2023/12/07	2044	01/02/2024	12.27 Put	Bond Future	2269.1600	2.2692	2265.6300	2.2656	0.156	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	
2023/12/07	2044	02/05/2024	11.66 Call	Bond Future	975.0100	0.9750	962.1000	0.9621	1.324	0.0000	0.0000
2023/12/07	2044	02/05/2024	11.66 Put	Bond Future	6088.5600	6.0886	6098.0300	6.0980	0.156	0.0000	0.0000
2023/12/07	2044	02/05/2024	11.67 Call	Bond Future	990.7500	0.9908	977.7200	0.9777	1.315	0.0000	0.0000
2023/12/07	2044	02/05/2024	11.67 Put	Bond Future	6041.8600	6.0419	6051.2100	6.0512	0.155	0.0000	0.0000
2023/12/07	2044	02/05/2024	11.65 Call	Bond Future	959.5900	0.9596	946.8000	0.9468	1.333	0.0000	0.0000
2023/12/07	2044	02/05/2024	11.65 Put	Bond Future	6135.6600	6.1357	6145.2500	6.1453	0.156	0.0000	0.0000
2023/12/07	2044	02/05/2024		Bond Future	12.5257	74.8968	12.5297	74.8744	0.032	0.0000	0.0000
2023/12/07	2044	01/08/2024		Bond Future	12.6456	72.1580	12.6497	72.1353	0.033	0.0000	0.0000
2023/12/07	2044	01/08/2024	12.29 Call	Bond Future	2793.9300	2.7939	2776.4000	2.7764	0.627	0.0000	0.0000
2023/12/07	2044	01/08/2024	12.29 Put	Bond Future	4790.4200	4.7904	4795.5500	4.7956	0.107	0.0000	0.0000
2023/12/07	2044	01/08/2024	12.30 Call	Bond Future	2819.6400	2.8196	2802.0400	2.8020	0.624	0.0000	0.0000
2023/12/07	2044	01/08/2024	12.30 Put	Bond Future	4758.7200	4.7587	4763.7800	4.7638	0.106	0.0000	0.0000
2023/12/07	2044	01/08/2024	12.28 Call	Bond Future	2768.1100	2.7681	2750.6500	2.7507	0.631	0.0000	0.0000
2023/12/07	2044	01/08/2024	12.28 Put	Bond Future	4822.0700	4.8221	4827.2700	4.8273	0.108	0.0000	0.0000
2023/12/07	2044	07/11/2024	12.91 Call	Bond Future	4721.6500	4.7217	4702.4900	4.7025	0.406	0.0000	0.0000
2023/12/07	2044	07/11/2024	12.91 Put	Bond Future	4008.7600	4.0088	4012.5100	4.0125	0.094	0.0000	0.0000
2023/12/07	2044	07/11/2024	12.92 Call	Bond Future	4751.6500	4.7517	4732.4500	4.7325	0.404	0.0000	0.0000
2023/12/07	2044	07/11/2024	12.92 Put	Bond Future	3985.7600	3.9858	3989.4700	3.9895	0.093	0.0000	0.0000
2023/12/07	2044	07/11/2024	12.90 Call	Bond Future	4692.0000	4.6920	4672.8800	4.6729	0.408	0.0000	0.0000
2023/12/07	2044	07/11/2024	12.90 Put	Bond Future	4032.1800	4.0322	4035.9700	4.0360	0.094	0.0000	0.0000
2023/12/07	2044	07/11/2024		Bond Future	12.7767	73.8400	12.7810	73.8171	0.033	0.0000	0.0000
2023/12/07	2044	06/02/2025		Bond Future	12.9175	70.9981	12.9218	70.9751	0.034	0.0000	0.0000
2023/12/07	2044	06/02/2025	13.02 Call	Bond Future	5031.0000	5.0310	5012.7400	5.0127	0.363	0.0000	0.0000
2023/12/07	2044	06/02/2025	13.02 Put	Bond Future	4491.9700	4.4920	4496.7800	4.4968	0.107	0.0000	0.0000
2023/12/07	2046	01/02/2024		Bond Future	115.0776	115.0776	115.4435	115.4435	0.318	0.0000	0.0000
2023/12/07	2046	02/05/2024		Bond Future	115.4850	115.4850	115.8590	115.8590	0.324	0.0000	0.0000
2023/12/07	2046	01/08/2024		Bond Future	118.0447	118.0447	118.4274	118.4274	0.324	0.0000	0.0000
2023/12/07	2046	07/11/2024		Bond Future	118.6123	118.6123	119.0042	119.0042	0.330	0.0000	0.0000
2023/12/07	2046	06/02/2025		Bond Future	121.1242	121.1242	121.5251	121.5251	0.331	0.0000	0.0000
2023/12/07	2046	06/02/2025	114.01 Call	Bond Future	7114.2400	7.1142	7515.0600	7.5151	5.634	0.0000	0.0000
2023/12/07	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	2050	01/02/2024		Bond Future	115.0348	115.0348	115.0465	115.0465	0.010	0.0000	0.0000
2023/12/07	2050	02/05/2024		Bond Future	117.6025	117.6025	117.6144	117.6144	0.010	0.0000	0.0000
2023/12/07	2050	01/08/2024		Bond Future	117.8903	117.8903	117.9025	117.9025	0.010	0.0000	0.0000
2023/12/07	2050	07/11/2024		Bond Future	120.6720	120.6720	120.6850	120.6850	0.011	0.0000	0.0000
2023/12/07	2050	06/02/2025		Bond Future	120.8524	120.8524	120.8657	120.8657	0.011	0.0000	0.0000
2023/12/07	2050	06/02/2025	115.60 Call	Bond Future	5252.3800	5.2524	5265.7400	5.2657	0.254	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
2023/12/07	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	AL37	01/02/2024		Index Future	939.5760	939.5760	939.7820	0.022	0.0000	0.0000
2023/12/07	AL37	02/05/2024		Index Future	960.3200	960.3200	960.5310	0.022	0.0000	0.0000
2023/12/07	AL37	01/08/2024		Index Future	981.3890	981.3890	981.6070	0.022	0.0000	0.0000
2023/12/07	AL37	07/11/2024		Index Future	1004.3270	1004.3270	1004.5540	0.023	0.0000	0.0000
2023/12/07	AL37	06/02/2025		Index Future	1025.4200	1025.4200	1025.6560	0.023	0.0000	0.0000
2023/12/07	AL7T	01/02/2024		Index Future	1080.2260	1080.2260	1080.8360	0.056	0.0000	0.0000
2023/12/07	AL7T	02/05/2024		Index Future	1104.0750	1104.0750	1104.6990	0.057	0.0000	0.0000
2023/12/07	AL7T	01/08/2024		Index Future	1128.2980	1128.2980	1128.9380	0.057	0.0000	0.0000
2023/12/07	AL7T	07/11/2024		Index Future	1154.6700	1154.6700	1155.3290	0.057	0.0000	0.0000
2023/12/07	AL7T	06/02/2025		Index Future	1178.9210	1178.9210	1179.5990	0.058	0.0000	0.0000
2023/12/07	ALBI	01/02/2024		Index Future	938.2540	938.2540	938.5270	0.029	0.0000	0.0000
2023/12/07	ALBI	02/05/2024		Index Future	958.9690	958.9690	959.2480	0.029	0.0000	0.0000
2023/12/07	ALBI	01/08/2024		Index Future	980.0080	980.0080	980.2960	0.029	0.0000	0.0000
2023/12/07	ALBI	07/11/2024		Index Future	1002.9140	1002.9140	1003.2120	0.030	0.0000	0.0000
2023/12/07	ALBI	06/02/2025		Index Future	1023.9780	1023.9780	1024.2860	0.030	0.0000	0.0000
2023/12/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/07	ES33	01/02/2024		Bond Future	12.4534	75.6379	12.4467	75.6678	0.054	0.0000	0.0000
2023/12/07	ES33	02/05/2024		Bond Future	12.5901	73.5275	12.5831	73.5580	0.056	0.0000	0.0000
2023/12/07	ES33	01/08/2024		Bond Future	12.7356	75.1568	12.7282	75.1882	0.058	0.0000	0.0000
2023/12/07	ES33	07/11/2024		Bond Future	12.9129	73.1256	12.9052	73.1581	0.060	0.0000	0.0000
2023/12/07	ES33	06/02/2025		Bond Future	13.1067	74.6703	13.0984	74.7038	0.063	0.0000	0.0000
2023/12/07	ES33	06/02/2025	13.34 Call	Bond Future	938.7000	0.9387	972.1900	0.9722	3.568	0.0000	0.0000
2023/12/07	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	ES42	01/02/2024		Bond Future	13.0636	70.9330	13.0621	70.9405	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	
2023/12/07	ES42	02/05/2024		Bond Future	13.1985	68.2537	13.1969	68.2615	0.012	0.0000	0.0000
2023/12/07	ES42	01/08/2024		Bond Future	13.3383	69.7655	13.3367	69.7736	0.012	0.0000	0.0000
2023/12/07	ES42	07/11/2024		Bond Future	13.5039	67.1415	13.5022	67.1501	0.013	0.0000	0.0000
2023/12/07	ES42	06/02/2025		Bond Future	13.6753	68.5567	13.6733	68.5658	0.014	0.0000	0.0000
2023/12/07	ES42	06/02/2025	13.71 Call	Bond Future	163.2200	0.1632	172.3100	0.1723	5.569	0.0000	0.0000
2023/12/07	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	01/02/2024		GOVI	924.8940	924.8940	925.1360	925.1360	0.026	0.0000	0.0000
2023/12/07	GOVI	01/02/2024	879.99 Call	GOVI	449040.0000	44.9040	451460.0000	45.1460	0.539	0.0000	0.0000
2023/12/07	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	01/02/2024	880.00 Call	GOVI	448940.0000	44.8940	451360.0000	45.1360	0.539	0.0000	0.0000
2023/12/07	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	01/02/2024	879.98 Call	GOVI	449140.0000	44.9140	451560.0000	45.1560	0.539	0.0000	0.0000
2023/12/07	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	02/05/2024		GOVI	945.3140	945.3140	945.5620	945.5620	0.026	0.0000	0.0000
2023/12/07	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	02/05/2024	950.98 Put	GOVI	56660.0000	5.6660	54180.0000	5.4180	4.377	0.0000	0.0000
2023/12/07	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	02/05/2024	950.99 Put	GOVI	56760.0000	5.6760	54280.0000	5.4280	4.369	0.0000	0.0000
2023/12/07	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	02/05/2024	950.97 Put	GOVI	56560.0000	5.6560	54080.0000	5.4080	4.385	0.0000	0.0000
2023/12/07	GOVI	01/08/2024		GOVI	966.0530	966.0530	966.3090	966.3090	0.026	0.0000	0.0000
2023/12/07	GOVI	01/08/2024	943.38 Call	GOVI	226730.0000	22.6730	229290.0000	22.9290	1.129	0.0000	0.0000
2023/12/07	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	01/08/2024	943.39 Call	GOVI	226630.0000	22.6630	229190.0000	22.9190	1.130	0.0000	0.0000
2023/12/07	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	01/08/2024	943.37 Call	GOVI	226830.0000	22.6830	229390.0000	22.9390	1.129	0.0000	0.0000
2023/12/07	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	07/11/2024		GOVI	988.6330	988.6330	988.8980	988.8980	0.027	0.0000	0.0000
2023/12/07	GOVI	07/11/2024	948.79 Call	GOVI	398430.0000	39.8430	401080.0000	40.1080	0.665	0.0000	0.0000
2023/12/07	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	07/11/2024	948.80 Call	GOVI	398330.0000	39.8330	400980.0000	40.0980	0.665	0.0000	0.0000
2023/12/07	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	07/11/2024	948.78 Call	GOVI	398530.0000	39.8530	401180.0000	40.1180	0.665	0.0000	0.0000
2023/12/07	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	GOVI	06/02/2025		GOVI	1009.3970	1009.3970	1009.6720	1009.6720	0.027	0.0000	0.0000
2023/12/07	GOVI	06/02/2025	972.00 Call	GOVI	373970.0000	37.3970	376720.0000	37.6720	0.735	0.0000	0.0000
2023/12/07	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/07	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2023/12/07	IGOV	01/02/2024	Index Future		344.4770	344.4770	344.7450	0.078	0.0000	0.0000	
2023/12/07	IGOV	02/05/2024	Index Future		352.1660	352.1660	352.4400	0.078	0.0000	0.0000	
2023/12/07	IGOV	01/08/2024	Index Future		359.9740	359.9740	360.2550	0.078	0.0000	0.0000	
2023/12/07	IGOV	07/11/2024	Index Future		368.4740	368.4740	368.7620	0.078	0.0000	0.0000	
2023/12/07	IGOV	06/02/2025	Index Future		376.2910	376.2910	376.5870	0.079	0.0000	0.0000	
2023/12/07	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2023/12/07	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2023/12/07	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2023/12/07	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2023/12/07	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2023/12/07	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2023/12/07	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2023/12/07	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2023/12/07	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2023/12/07	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2023/12/07	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2023/12/07	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2023/12/07	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2023/12/07	JBAF	20/12/2023	Jibar Tradeable Future		8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/12/07	JBAF	17/01/2024	Jibar Tradeable Future		8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2023/12/07	JBAF	21/02/2024	Jibar Tradeable Future		8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000
2023/12/07	JBAF	20/03/2024	Jibar Tradeable Future		8.3000	91.7000	8.2900	91.7100	0.120	0.0000	0.0000
2023/12/07	JBAF	17/04/2024	Jibar Tradeable Future		8.2100	91.7900	8.2000	91.8000	0.122	0.0000	0.0000
2023/12/07	JBAF	15/05/2024	Jibar Tradeable Future		8.1900	91.8100	8.1800	91.8200	0.122	0.0000	0.0000
2023/12/07	JBAF	19/06/2024	Jibar Tradeable Future		8.0400	91.9600	8.0300	91.9700	0.124	0.0000	0.0000
2023/12/07	JBAF	18/09/2024	Jibar Tradeable Future		7.8100	92.1900	7.8200	92.1800	0.128	0.0000	0.0000
2023/12/07	JBAF	18/12/2024	Jibar Tradeable Future		7.4900	92.5100	7.5100	92.4900	0.267	0.0000	0.0000
2023/12/07	JBAF	19/03/2025	Jibar Tradeable Future		7.3600	92.6400	7.3700	92.6300	0.136	0.0000	0.0000
2023/12/07	JBAF	18/06/2025	Jibar Tradeable Future		7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000
2023/12/07	JBAF	17/09/2025	Jibar Tradeable Future		7.2500	92.7500	7.2600	92.7400	0.138	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	
2023/12/07	R035	01/02/2024	10.62 Put	Bond Future	5900.2400	5.9002	5863.8400	5.8638	0.617	0.0000	0.0000
2023/12/07	R035	01/02/2024	10.62 Call	Bond Future	118.7000	0.1187	116.6100	0.1166	1.761	0.0000	0.0000
2023/12/07	R035	01/02/2024	11.12 Put	Bond Future	3431.2900	3.4313	3394.5200	3.3945	1.072	0.0000	0.0000
2023/12/07	R035	01/02/2024	11.12 Call	Bond Future	540.0500	0.5401	537.5900	0.5376	0.456	0.0000	0.0000
2023/12/07	R035	01/02/2024	13.46 Call	Bond Future	9076.3200	9.0763	9106.9300	9.1069	0.337	0.0000	0.0000
2023/12/07	R035	01/02/2024	13.46 Put	Bond Future	54.7700	0.0548	51.0700	0.0511	6.756	0.0000	0.0000
2023/12/07	R035	01/02/2024		Bond Future	11.6441	86.9043	11.6378	86.9386	0.055	0.0000	0.0000
2023/12/07	R035	01/02/2024	12.19 Call	Bond Future	3530.1400	3.5301	3543.8800	3.5439	0.389	0.0000	0.0000
2023/12/07	R035	01/02/2024	12.19 Put	Bond Future	661.7400	0.6617	641.1700	0.6412	3.108	0.0000	0.0000
2023/12/07	R035	01/02/2024	12.20 Call	Bond Future	3569.6300	3.5696	3583.5700	3.5836	0.391	0.0000	0.0000
2023/12/07	R035	01/02/2024	12.20 Put	Bond Future	650.0000	0.6500	629.6300	0.6296	3.134	0.0000	0.0000
2023/12/07	R035	01/02/2024	12.18 Call	Bond Future	3490.7800	3.4908	3504.3100	3.5043	0.388	0.0000	0.0000
2023/12/07	R035	01/02/2024	12.18 Put	Bond Future	673.6700	0.6737	652.8900	0.6529	3.085	0.0000	0.0000
2023/12/07	R035	02/05/2024		Bond Future	11.7433	84.3112	11.7367	84.3463	0.056	0.0000	0.0000
2023/12/07	R035	02/05/2024	11.20 Call	Bond Future	1401.9300	1.4019	1405.8800	1.4059	0.282	0.0000	0.0000
2023/12/07	R035	02/05/2024	11.20 Put	Bond Future	4347.5200	4.3475	4316.4400	4.3164	0.715	0.0000	0.0000
2023/12/07	R035	02/05/2024	11.21 Call	Bond Future	1421.3600	1.4214	1425.3800	1.4254	0.283	0.0000	0.0000
2023/12/07	R035	02/05/2024	11.21 Put	Bond Future	4311.4400	4.3114	4280.4300	4.2804	0.719	0.0000	0.0000
2023/12/07	R035	02/05/2024	11.19 Call	Bond Future	1382.8500	1.3829	1386.7200	1.3867	0.280	0.0000	0.0000
2023/12/07	R035	02/05/2024	11.19 Put	Bond Future	4384.0100	4.3840	4352.8500	4.3529	0.711	0.0000	0.0000
2023/12/07	R035	01/08/2024		Bond Future	11.8490	86.1600	11.8420	86.1961	0.059	0.0000	0.0000
2023/12/07	R035	01/08/2024	11.80 Call	Bond Future	3306.6900	3.3067	3317.8500	3.3179	0.337	0.0000	0.0000
2023/12/07	R035	01/08/2024	11.80 Put	Bond Future	3561.5200	3.5615	3536.6400	3.5366	0.699	0.0000	0.0000
2023/12/07	R035	01/08/2024	11.81 Call	Bond Future	3334.5000	3.3345	3345.7500	3.3458	0.337	0.0000	0.0000
2023/12/07	R035	01/08/2024	11.81 Put	Bond Future	3537.2100	3.5372	3512.4200	3.5124	0.701	0.0000	0.0000
2023/12/07	R035	01/08/2024	11.79 Call	Bond Future	3278.9900	3.2790	3290.0700	3.2901	0.338	0.0000	0.0000
2023/12/07	R035	01/08/2024	11.79 Put	Bond Future	3585.9800	3.5860	3561.0200	3.5610	0.696	0.0000	0.0000
2023/12/07	R035	07/11/2024		Bond Future	11.9812	83.6550	11.9739	83.6922	0.061	0.0000	0.0000
2023/12/07	R035	07/11/2024	12.18 Call	Bond Future	4240.0700	4.2401	4255.6300	4.2556	0.367	0.0000	0.0000
2023/12/07	R035	07/11/2024	12.18 Put	Bond Future	3238.6600	3.2387	3217.0300	3.2170	0.668	0.0000	0.0000
2023/12/07	R035	07/11/2024	12.19 Call	Bond Future	4269.2700	4.2693	4284.9000	4.2849	0.366	0.0000	0.0000
2023/12/07	R035	07/11/2024	12.19 Put	Bond Future	3217.9400	3.2179	3196.3800	3.1964	0.670	0.0000	0.0000
2023/12/07	R035	07/11/2024	12.17 Call	Bond Future	4210.9600	4.2110	4226.4400	4.2264	0.368	0.0000	0.0000
2023/12/07	R035	07/11/2024	12.17 Put	Bond Future	3259.5100	3.2595	3237.8000	3.2378	0.666	0.0000	0.0000
2023/12/07	R035	06/02/2025		Bond Future	12.1280	85.4049	12.1202	85.4433	0.064	0.0000	0.0000
2023/12/07	R035	06/02/2025	12.41 Call	Bond Future	4795.1400	4.7951	4812.6400	4.8126	0.365	0.0000	0.0000
2023/12/07	R035	06/02/2025	12.41 Put	Bond Future	3411.3900	3.4114	3390.5000	3.3905	0.612	0.0000	0.0000
2023/12/07	R053	01/02/2024	12.93 Call	Bond Future	5267.7000	5.2677	5314.2300	5.3142	0.883	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	
2023/12/07	R053	01/02/2024	12.93 Put	Bond Future	995.0000	0.9950	956.1000	0.9561	3.910	0.0000	0.0000
2023/12/07	R053	01/02/2024	12.94 Call	Bond Future	5320.4600	5.3205	5367.3700	5.3674	0.882	0.0000	0.0000
2023/12/07	R053	01/02/2024	12.94 Put	Bond Future	979.3300	0.9793	940.8100	0.9408	3.933	0.0000	0.0000
2023/12/07	R053	01/02/2024	12.92 Call	Bond Future	5215.2000	5.2152	5261.3500	5.2614	0.885	0.0000	0.0000
2023/12/07	R053	01/02/2024	12.92 Put	Bond Future	1011.0200	1.0110	971.7400	0.9717	3.885	0.0000	0.0000
2023/12/07	R053	01/02/2024		Bond Future	12.3323	98.5010	12.3209	98.5864	0.093	0.0000	0.0000
2023/12/07	R053	02/05/2024		Bond Future	12.4379	94.8111	12.4261	94.8983	0.096	0.0000	0.0000
2023/12/07	R053	02/05/2024	13.03 Call	Bond Future	6635.3100	6.6353	6681.0500	6.6811	0.689	0.0000	0.0000
2023/12/07	R053	02/05/2024	13.03 Put	Bond Future	2468.0800	2.4681	2426.5300	2.4265	1.683	0.0000	0.0000
2023/12/07	R053	02/05/2024	13.04 Call	Bond Future	6681.8700	6.6819	6727.8300	6.7278	0.688	0.0000	0.0000
2023/12/07	R053	02/05/2024	13.04 Put	Bond Future	2447.2200	2.4472	2405.8900	2.4059	1.689	0.0000	0.0000
2023/12/07	R053	02/05/2024	13.02 Call	Bond Future	6588.6100	6.5886	6634.1300	6.6341	0.691	0.0000	0.0000
2023/12/07	R053	02/05/2024	13.02 Put	Bond Future	2488.9000	2.4889	2447.1300	2.4471	1.678	0.0000	0.0000
2023/12/07	R053	01/08/2024	13.14 Call	Bond Future	7515.8200	7.5158	7563.5900	7.5636	0.636	0.0000	0.0000
2023/12/07	R053	01/08/2024	13.14 Put	Bond Future	3424.0100	3.4240	3382.3200	3.3823	1.218	0.0000	0.0000
2023/12/07	R053	01/08/2024	13.15 Call	Bond Future	7560.1000	7.5601	7608.0400	7.6080	0.634	0.0000	0.0000
2023/12/07	R053	01/08/2024	13.15 Put	Bond Future	3401.9300	3.4019	3360.4100	3.3604	1.220	0.0000	0.0000
2023/12/07	R053	01/08/2024	13.13 Call	Bond Future	7471.6000	7.4716	7519.1900	7.5192	0.637	0.0000	0.0000
2023/12/07	R053	01/08/2024	13.13 Put	Bond Future	3446.2500	3.4463	3404.3800	3.4044	1.215	0.0000	0.0000
2023/12/07	R053	01/08/2024		Bond Future	12.5491	96.8895	12.5367	96.9790	0.099	0.0000	0.0000
2023/12/07	R053	07/11/2024	12.80 Call	Bond Future	6358.5500	6.3586	6400.8600	6.4009	0.665	0.0000	0.0000
2023/12/07	R053	07/11/2024	12.80 Put	Bond Future	5513.6900	5.5137	5464.0800	5.4641	0.900	0.0000	0.0000
2023/12/07	R053	07/11/2024	12.81 Call	Bond Future	6397.7000	6.3977	6440.1800	6.4402	0.664	0.0000	0.0000
2023/12/07	R053	07/11/2024	12.81 Put	Bond Future	5483.2800	5.4833	5433.8400	5.4338	0.902	0.0000	0.0000
2023/12/07	R053	07/11/2024	12.79 Call	Bond Future	6319.4700	6.3195	6361.6100	6.3616	0.667	0.0000	0.0000
2023/12/07	R053	07/11/2024	12.79 Put	Bond Future	5544.2600	5.5443	5494.4800	5.4945	0.898	0.0000	0.0000
2023/12/07	R053	07/11/2024		Bond Future	12.6797	93.2775	12.6667	93.3694	0.102	0.0000	0.0000
2023/12/07	R053	06/02/2025		Bond Future	12.8171	95.2256	12.8036	95.3199	0.106	0.0000	0.0000
2023/12/07	R053	06/02/2025	12.94 Call	Bond Future	6787.6700	6.7877	6832.6500	6.8327	0.663	0.0000	0.0000
2023/12/07	R053	06/02/2025	12.94 Put	Bond Future	5942.3400	5.9423	5893.0600	5.8931	0.829	0.0000	0.0000
2023/12/07	R186	01/02/2024		Bond Future	8.7834	105.6019	8.7833	105.6020	0.000	0.0000	0.0000
2023/12/07	R186	01/02/2024	9.51 Call	Bond Future	1961.1800	1.9612	1957.9100	1.9579	0.167	0.0000	0.0000
2023/12/07	R186	01/02/2024	9.51 Put	Bond Future	122.1500	0.1222	118.8000	0.1188	2.743	0.0000	0.0000
2023/12/07	R186	01/02/2024	9.52 Call	Bond Future	1983.4100	1.9834	1980.1800	1.9802	0.163	0.0000	0.0000
2023/12/07	R186	01/02/2024	9.52 Put	Bond Future	119.3600	0.1194	116.0500	0.1161	2.773	0.0000	0.0000
2023/12/07	R186	01/02/2024	9.50 Call	Bond Future	1939.0000	1.9390	1935.7000	1.9357	0.170	0.0000	0.0000
2023/12/07	R186	01/02/2024	9.50 Put	Bond Future	125.0000	0.1250	121.6200	0.1216	2.704	0.0000	0.0000
2023/12/07	R186	02/05/2024		Bond Future	8.7621	107.9334	8.7620	107.9335	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	
2023/12/07	R186	02/05/2024	8.00 Call	Bond Future	239.8800	0.2399	237.8500	0.2379	0.846	0.0000	0.0000
2023/12/07	R186	02/05/2024	8.00 Put	Bond Future	2057.6300	2.0576	2055.5300	2.0555	0.102	0.0000	0.0000
2023/12/07	R186	02/05/2024	8.01 Call	Bond Future	245.2500	0.2453	243.2000	0.2432	0.836	0.0000	0.0000
2023/12/07	R186	02/05/2024	8.01 Put	Bond Future	2038.8800	2.0389	2036.7600	2.0368	0.104	0.0000	0.0000
2023/12/07	R186	02/05/2024	7.99 Call	Bond Future	234.5900	0.2346	232.5900	0.2326	0.853	0.0000	0.0000
2023/12/07	R186	02/05/2024	7.99 Put	Bond Future	2076.4600	2.0765	2074.3900	2.0744	0.100	0.0000	0.0000
2023/12/07	R186	02/05/2024	10.40 Call	Bond Future	3912.7600	3.9128	3911.0900	3.9111	0.043	0.0000	0.0000
2023/12/07	R186	02/05/2024	10.40 Put	Bond Future	138.1000	0.1381	136.3600	0.1364	1.260	0.0000	0.0000
2023/12/07	R186	02/05/2024	9.73 Put	Bond Future	308.9300	0.3089	306.3300	0.3063	0.842	0.0000	0.0000
2023/12/07	R186	02/05/2024	9.73 Call	Bond Future	2560.9900	2.5610	2558.4600	2.5585	0.099	0.0000	0.0000
2023/12/07	R186	01/08/2024	8.69 Call	Bond Future	1060.8200	1.0608	1058.6500	1.0587	0.205	0.0000	0.0000
2023/12/07	R186	01/08/2024	8.69 Put	Bond Future	1176.5300	1.1765	1174.0200	1.1740	0.213	0.0000	0.0000
2023/12/07	R186	01/08/2024	8.70 Call	Bond Future	1073.2100	1.0732	1071.0300	1.0710	0.203	0.0000	0.0000
2023/12/07	R186	01/08/2024	8.70 Put	Bond Future	1167.3400	1.1673	1164.8200	1.1648	0.216	0.0000	0.0000
2023/12/07	R186	01/08/2024	8.68 Call	Bond Future	1048.8400	1.0488	1046.6700	1.0467	0.207	0.0000	0.0000
2023/12/07	R186	01/08/2024	8.68 Put	Bond Future	1186.1300	1.1861	1183.6200	1.1836	0.212	0.0000	0.0000
2023/12/07	R186	01/08/2024		Bond Future	8.7437	104.9922	8.7435	104.9925	0.002	0.0000	0.0000
2023/12/07	R186	07/11/2024		Bond Future	8.7350	107.4425	8.7346	107.4433	0.004	0.0000	0.0000
2023/12/07	R186	07/11/2024	9.14 Call	Bond Future	1729.2600	1.7293	1727.8200	1.7278	0.083	0.0000	0.0000
2023/12/07	R186	07/11/2024	9.14 Put	Bond Future	951.6200	0.9516	949.4400	0.9494	0.229	0.0000	0.0000
2023/12/07	R186	07/11/2024	9.15 Call	Bond Future	1742.5100	1.7425	1741.0700	1.7411	0.083	0.0000	0.0000
2023/12/07	R186	07/11/2024	9.15 Put	Bond Future	945.7700	0.9458	943.5900	0.9436	0.231	0.0000	0.0000
2023/12/07	R186	07/11/2024	9.13 Call	Bond Future	1716.0500	1.7161	1714.6100	1.7146	0.084	0.0000	0.0000
2023/12/07	R186	07/11/2024	9.13 Put	Bond Future	957.5200	0.9575	955.3400	0.9553	0.228	0.0000	0.0000
2023/12/07	R186	06/02/2025		Bond Future	8.7741	104.3767	8.7734	104.3779	0.008	0.0000	0.0000
2023/12/07	R186	06/02/2025	9.03 Call	Bond Future	1517.9000	1.5179	1517.1000	1.5171	0.053	0.0000	0.0000
2023/12/07	R186	06/02/2025	9.03 Put	Bond Future	1080.3200	1.0803	1078.2900	1.0783	0.188	0.0000	0.0000
2023/12/07	R202	01/02/2024		Bond Future	257.5525	257.5525	257.5771	257.5771	0.010	0.0000	0.0000
2023/12/07	R202	02/05/2024		Bond Future	263.3011	263.3011	263.3264	263.3264	0.010	0.0000	0.0000
2023/12/07	R202	01/08/2024		Bond Future	264.0116	264.0116	264.0377	264.0377	0.010	0.0000	0.0000
2023/12/07	R202	07/11/2024		Bond Future	270.2420	270.2420	270.2698	270.2698	0.010	0.0000	0.0000
2023/12/07	R202	06/02/2025		Bond Future	270.7107	270.7107	270.7397	270.7397	0.011	0.0000	0.0000
2023/12/07	R202	06/02/2025	266.79 Call	Bond Future	3920.6900	3.9207	3949.7000	3.9497	0.740	0.0000	0.0000
2023/12/07	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	R209	01/02/2024		Bond Future	11.7759	66.9474	11.7697	66.9768	0.053	0.0000	0.0000
2023/12/07	R209	01/02/2024	12.13 Call	Bond Future	2474.0100	2.4740	2481.9000	2.4819	0.319	0.0000	0.0000
2023/12/07	R209	01/02/2024	12.13 Put	Bond Future	829.5700	0.8296	808.0900	0.8081	2.589	0.0000	0.0000
2023/12/07	R209	01/02/2024	12.14 Call	Bond Future	2505.6800	2.5057	2513.7400	2.5137	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	
2023/12/07	R209	01/02/2024	12.14 Put	Bond Future	815.6600	0.8157	794.3500	0.7944	2.613	0.0000	0.0000
2023/12/07	R209	01/02/2024	12.12 Call	Bond Future	2442.4900	2.4425	2450.2000	2.4502	0.316	0.0000	0.0000
2023/12/07	R209	01/02/2024	12.12 Put	Bond Future	843.6900	0.8437	822.0300	0.8220	2.567	0.0000	0.0000
2023/12/07	R209	02/05/2024		Bond Future	11.8710	65.2725	11.8646	65.3024	0.054	0.0000	0.0000
2023/12/07	R209	02/05/2024	11.18 Call	Bond Future	1016.4300	1.0164	1018.7100	1.0187	0.224	0.0000	0.0000
2023/12/07	R209	02/05/2024	11.18 Put	Bond Future	4350.1900	4.3502	4322.5400	4.3225	0.636	0.0000	0.0000
2023/12/07	R209	02/05/2024	11.19 Call	Bond Future	1031.4600	1.0315	1033.8100	1.0338	0.228	0.0000	0.0000
2023/12/07	R209	02/05/2024	11.19 Put	Bond Future	4315.3200	4.3153	4287.7400	4.2877	0.639	0.0000	0.0000
2023/12/07	R209	02/05/2024	11.17 Call	Bond Future	1001.6700	1.0017	1003.9000	1.0039	0.223	0.0000	0.0000
2023/12/07	R209	02/05/2024	11.17 Put	Bond Future	4385.3900	4.3854	4357.6900	4.3577	0.632	0.0000	0.0000
2023/12/07	R209	01/08/2024		Bond Future	11.9723	66.7036	11.9656	66.7344	0.056	0.0000	0.0000
2023/12/07	R209	01/08/2024	11.79 Call	Bond Future	2568.0300	2.5680	2576.5500	2.5766	0.332	0.0000	0.0000
2023/12/07	R209	01/08/2024	11.79 Put	Bond Future	3412.7500	3.4128	3390.4900	3.3905	0.652	0.0000	0.0000
2023/12/07	R209	01/08/2024	11.80 Call	Bond Future	2591.1100	2.5911	2599.7100	2.5997	0.332	0.0000	0.0000
2023/12/07	R209	01/08/2024	11.80 Put	Bond Future	3389.1000	3.3891	3366.9200	3.3669	0.654	0.0000	0.0000
2023/12/07	R209	01/08/2024	11.78 Call	Bond Future	2545.2600	2.5453	2553.7100	2.5537	0.332	0.0000	0.0000
2023/12/07	R209	01/08/2024	11.78 Put	Bond Future	3436.7500	3.4368	3414.4200	3.4144	0.650	0.0000	0.0000
2023/12/07	R209	07/11/2024		Bond Future	12.0927	65.1032	12.0857	65.1350	0.058	0.0000	0.0000
2023/12/07	R209	07/11/2024	12.22 Call	Bond Future	3773.2000	3.7732	3785.6200	3.7856	0.329	0.0000	0.0000
2023/12/07	R209	07/11/2024	12.22 Put	Bond Future	3201.9900	3.2020	3182.6600	3.1827	0.604	0.0000	0.0000
2023/12/07	R209	07/11/2024	12.23 Call	Bond Future	3798.2200	3.7982	3810.7100	3.8107	0.329	0.0000	0.0000
2023/12/07	R209	07/11/2024	12.23 Put	Bond Future	3182.4300	3.1824	3163.1700	3.1632	0.605	0.0000	0.0000
2023/12/07	R209	07/11/2024	12.21 Call	Bond Future	3748.2400	3.7482	3760.6000	3.7606	0.330	0.0000	0.0000
2023/12/07	R209	07/11/2024	12.21 Put	Bond Future	3221.6600	3.2217	3202.2700	3.2023	0.602	0.0000	0.0000
2023/12/07	R209	06/02/2025		Bond Future	12.2222	66.4647	12.2148	66.4974	0.060	0.0000	0.0000
2023/12/07	R209	06/02/2025	12.44 Call	Bond Future	4214.2900	4.2143	4228.6000	4.2286	0.340	0.0000	0.0000
2023/12/07	R209	06/02/2025	12.44 Put	Bond Future	3257.5400	3.2575	3239.1400	3.2391	0.565	0.0000	0.0000
2023/12/07	R210	01/02/2024		Bond Future	232.6674	232.6674	232.8257	232.8257	0.068	0.0000	0.0000
2023/12/07	R210	02/05/2024		Bond Future	234.5844	234.5844	234.7461	234.7461	0.069	0.0000	0.0000
2023/12/07	R210	01/08/2024		Bond Future	239.7845	239.7845	239.9504	239.9504	0.069	0.0000	0.0000
2023/12/07	R210	07/11/2024		Bond Future	242.0812	242.0812	242.2516	242.2516	0.070	0.0000	0.0000
2023/12/07	R210	06/02/2025		Bond Future	247.2104	247.2104	247.3855	247.3855	0.071	0.0000	0.0000
2023/12/07	R210	06/02/2025	239.61 Call	Bond Future	7600.3800	7.6004	7775.5100	7.7755	2.304	0.0000	0.0000
2023/12/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/07	R213	01/02/2024	11.71 Call	Bond Future	5054.4700	5.0545	5073.5000	5.0735	0.376	0.0000	0.0000
2023/12/07	R213	01/02/2024	11.71 Put	Bond Future	154.0400	0.1540	146.5800	0.1466	4.843	0.0000	0.0000
2023/12/07	R213	01/02/2024	11.72 Call	Bond Future	5091.7200	5.0917	5110.8400	5.1108	0.376	0.0000	0.0000
2023/12/07	R213	01/02/2024	11.72 Put	Bond Future	151.0900	0.1511	143.7200	0.1437	4.878	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	
2023/12/07	R213	01/02/2024	11.70 Call	Bond Future	5017.2000	5.0172	5036.1200	5.0361	0.377	0.0000	0.0000
2023/12/07	R213	01/02/2024	11.70 Put	Bond Future	157.0000	0.1570	149.4300	0.1494	4.822	0.0000	0.0000
2023/12/07	R213	01/02/2024		Bond Future	10.5375	85.7518	10.5314	85.7783	0.058	0.0000	0.0000
2023/12/07	R213	02/05/2024		Bond Future	10.6089	84.0864	10.6025	84.1135	0.060	0.0000	0.0000
2023/12/07	R213	02/05/2024	10.29 Call	Bond Future	1429.2000	1.4292	1433.5600	1.4336	0.305	0.0000	0.0000
2023/12/07	R213	02/05/2024	10.29 Put	Bond Future	2793.5400	2.7935	2770.8300	2.7708	0.813	0.0000	0.0000
2023/12/07	R213	02/05/2024	10.30 Call	Bond Future	1446.8600	1.4469	1451.3000	1.4513	0.307	0.0000	0.0000
2023/12/07	R213	02/05/2024	10.30 Put	Bond Future	2767.9900	2.7680	2745.3600	2.7454	0.818	0.0000	0.0000
2023/12/07	R213	02/05/2024	10.28 Call	Bond Future	1411.6600	1.4117	1415.9500	1.4160	0.304	0.0000	0.0000
2023/12/07	R213	02/05/2024	10.28 Put	Bond Future	2819.2300	2.8192	2796.4500	2.7965	0.808	0.0000	0.0000
2023/12/07	R213	01/08/2024		Bond Future	10.6866	85.9305	10.6799	85.9584	0.063	0.0000	0.0000
2023/12/07	R213	01/08/2024	10.87 Call	Bond Future	2990.2900	2.9903	3000.5700	3.0006	0.344	0.0000	0.0000
2023/12/07	R213	01/08/2024	10.87 Put	Bond Future	2238.6700	2.2387	2221.0300	2.2210	0.788	0.0000	0.0000
2023/12/07	R213	01/08/2024	10.88 Call	Bond Future	3014.1500	3.0142	3024.5100	3.0245	0.344	0.0000	0.0000
2023/12/07	R213	01/08/2024	10.88 Put	Bond Future	2221.7900	2.2218	2204.2300	2.2042	0.790	0.0000	0.0000
2023/12/07	R213	01/08/2024	10.86 Call	Bond Future	2966.5000	2.9665	2976.7200	2.9767	0.345	0.0000	0.0000
2023/12/07	R213	01/08/2024	10.86 Put	Bond Future	2255.6500	2.2557	2237.9500	2.2380	0.785	0.0000	0.0000
2023/12/07	R213	07/11/2024		Bond Future	10.7924	84.3748	10.7852	84.4036	0.067	0.0000	0.0000
2023/12/07	R213	07/11/2024	11.22 Call	Bond Future	3794.5500	3.7946	3808.0000	3.8080	0.354	0.0000	0.0000
2023/12/07	R213	07/11/2024	11.22 Put	Bond Future	2108.0200	2.1080	2092.6200	2.0926	0.731	0.0000	0.0000
2023/12/07	R213	07/11/2024	11.23 Call	Bond Future	3819.4900	3.8195	3833.0100	3.8330	0.354	0.0000	0.0000
2023/12/07	R213	07/11/2024	11.23 Put	Bond Future	2094.0300	2.0940	2078.7000	2.0787	0.732	0.0000	0.0000
2023/12/07	R213	07/11/2024	11.21 Call	Bond Future	3769.3500	3.7694	3782.7500	3.7828	0.355	0.0000	0.0000
2023/12/07	R213	07/11/2024	11.21 Put	Bond Future	2121.7800	2.1218	2106.3300	2.1063	0.728	0.0000	0.0000
2023/12/07	R213	06/02/2025		Bond Future	10.9194	86.1413	10.9117	86.1711	0.071	0.0000	0.0000
2023/12/07	R213	06/02/2025	11.35 Call	Bond Future	3992.2700	3.9923	4006.7100	4.0067	0.362	0.0000	0.0000
2023/12/07	R213	06/02/2025	11.35 Put	Bond Future	2347.6200	2.3476	2332.2000	2.3322	0.657	0.0000	0.0000
2023/12/07	R214	01/02/2024	12.15 Call	Bond Future	1430.6900	1.4307	1419.9400	1.4199	0.751	0.0000	0.0000
2023/12/07	R214	01/02/2024	12.15 Put	Bond Future	1653.8500	1.6539	1637.4000	1.6374	0.995	0.0000	0.0000
2023/12/07	R214	01/02/2024	12.16 Call	Bond Future	1455.0500	1.4551	1444.3000	1.4443	0.739	0.0000	0.0000
2023/12/07	R214	01/02/2024	12.16 Put	Bond Future	1630.0800	1.6301	1613.6300	1.6136	1.009	0.0000	0.0000
2023/12/07	R214	01/02/2024	12.14 Call	Bond Future	1406.6600	1.4067	1395.9000	1.3959	0.765	0.0000	0.0000
2023/12/07	R214	01/02/2024	12.14 Put	Bond Future	1678.0000	1.6780	1661.5400	1.6615	0.981	0.0000	0.0000
2023/12/07	R214	01/02/2024		Bond Future	12.1965	62.3355	12.1953	62.3412	0.010	0.0000	0.0000
2023/12/07	R214	02/05/2024		Bond Future	12.2926	60.4074	12.2914	60.4132	0.010	0.0000	0.0000
2023/12/07	R214	02/05/2024	11.47 Call	Bond Future	861.4400	0.8614	856.6500	0.8567	0.556	0.0000	0.0000
2023/12/07	R214	02/05/2024	11.47 Put	Bond Future	4958.0100	4.9580	4947.4000	4.9474	0.214	0.0000	0.0000
2023/12/07	R214	02/05/2024	11.48 Call	Bond Future	875.0800	0.8751	870.2600	0.8703	0.551	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	
2023/12/07	R214	02/05/2024	11.48 Put	Bond Future	4919.2700	4.9193	4908.6300	4.9086	0.216	0.0000	0.0000
2023/12/07	R214	02/05/2024	11.46 Call	Bond Future	847.9400	0.8479	843.1700	0.8432	0.563	0.0000	0.0000
2023/12/07	R214	02/05/2024	11.46 Put	Bond Future	4996.9500	4.9970	4986.3600	4.9864	0.212	0.0000	0.0000
2023/12/07	R214	02/05/2024	13.52 Call	Bond Future	6196.3900	6.1964	6194.4900	6.1945	0.031	0.0000	0.0000
2023/12/07	R214	02/05/2024	13.52 Put	Bond Future	808.5600	0.8086	800.8400	0.8008	0.955	0.0000	0.0000
2023/12/07	R214	02/05/2024	12.87 Call	Bond Future	4106.2500	4.1063	4102.1800	4.1022	0.099	0.0000	0.0000
2023/12/07	R214	02/05/2024	12.87 Put	Bond Future	1470.8600	1.4709	1460.9700	1.4610	0.672	0.0000	0.0000
2023/12/07	R214	02/05/2024	12.12 Put	Bond Future	2882.7400	2.8827	2871.4400	2.8714	0.392	0.0000	0.0000
2023/12/07	R214	02/05/2024	12.12 Call	Bond Future	2057.6800	2.0577	2052.2000	2.0522	0.266	0.0000	0.0000
2023/12/07	R214	02/05/2024	12.14 Put	Bond Future	2832.7600	2.8328	2821.4600	2.8215	0.399	0.0000	0.0000
2023/12/07	R214	02/05/2024	12.14 Call	Bond Future	2104.2100	2.1042	2098.7300	2.0987	0.260	0.0000	0.0000
2023/12/07	R214	01/08/2024	12.17 Call	Bond Future	2617.0800	2.6171	2613.5000	2.6135	0.137	0.0000	0.0000
2023/12/07	R214	01/08/2024	12.17 Put	Bond Future	3674.8800	3.6749	3665.1800	3.6652	0.264	0.0000	0.0000
2023/12/07	R214	01/08/2024	12.18 Call	Bond Future	2640.1300	2.6401	2636.5600	2.6366	0.135	0.0000	0.0000
2023/12/07	R214	01/08/2024	12.18 Put	Bond Future	3649.9900	3.6500	3640.3000	3.6403	0.265	0.0000	0.0000
2023/12/07	R214	01/08/2024	12.16 Call	Bond Future	2594.3200	2.5943	2590.7400	2.5907	0.138	0.0000	0.0000
2023/12/07	R214	01/08/2024	12.16 Put	Bond Future	3700.1200	3.7001	3690.4200	3.6904	0.262	0.0000	0.0000
2023/12/07	R214	01/08/2024		Bond Future	12.3935	61.7320	12.3922	61.7381	0.011	0.0000	0.0000
2023/12/07	R214	07/11/2024		Bond Future	12.5162	59.8653	12.5148	59.8718	0.011	0.0000	0.0000
2023/12/07	R214	07/11/2024	12.61 Call	Bond Future	3848.5000	3.8485	3846.6800	3.8467	0.047	0.0000	0.0000
2023/12/07	R214	07/11/2024	12.61 Put	Bond Future	3419.8600	3.4199	3411.5600	3.4116	0.243	0.0000	0.0000
2023/12/07	R214	07/11/2024	12.62 Call	Bond Future	3873.6800	3.8737	3871.8800	3.8719	0.046	0.0000	0.0000
2023/12/07	R214	07/11/2024	12.62 Put	Bond Future	3399.6100	3.3996	3391.3300	3.3913	0.244	0.0000	0.0000
2023/12/07	R214	07/11/2024	12.60 Call	Bond Future	3823.3800	3.8234	3821.5500	3.8216	0.048	0.0000	0.0000
2023/12/07	R214	07/11/2024	12.60 Put	Bond Future	3440.2100	3.4402	3431.9000	3.4319	0.242	0.0000	0.0000
2023/12/07	R214	06/02/2025		Bond Future	12.6485	61.1175	12.6470	61.1243	0.012	0.0000	0.0000
2023/12/07	R214	06/02/2025	12.71 Call	Bond Future	4108.6100	4.1086	4107.7100	4.1077	0.022	0.0000	0.0000
2023/12/07	R214	06/02/2025	12.71 Put	Bond Future	3831.7700	3.8318	3824.0000	3.8240	0.203	0.0000	0.0000
2023/12/07	R248	01/02/2024	11.50 Put	Bond Future	5390.7500	5.3908	5376.4100	5.3764	0.266	0.0000	0.0000
2023/12/07	R248	01/02/2024	11.50 Call	Bond Future	278.7200	0.2787	271.5800	0.2716	2.562	0.0000	0.0000
2023/12/07	R248	01/02/2024	12.30 Put	Bond Future	1968.4400	1.9684	1948.2700	1.9483	1.025	0.0000	0.0000
2023/12/07	R248	01/02/2024	12.30 Call	Bond Future	1795.6000	1.7956	1782.6300	1.7826	0.722	0.0000	0.0000
2023/12/07	R248	01/02/2024	13.37 Call	Bond Future	5974.3900	5.9744	5970.8400	5.9708	0.059	0.0000	0.0000
2023/12/07	R248	01/02/2024	13.37 Put	Bond Future	354.8400	0.3548	344.0900	0.3441	3.030	0.0000	0.0000
2023/12/07	R248	01/02/2024	13.10 Call	Bond Future	4797.9800	4.7980	4791.4700	4.7915	0.136	0.0000	0.0000
2023/12/07	R248	01/02/2024	13.10 Put	Bond Future	560.3500	0.5604	546.6400	0.5466	2.447	0.0000	0.0000
2023/12/07	R248	01/02/2024	13.90 Call	Bond Future	8331.3800	8.3314	8332.5500	8.3326	0.014	0.0000	0.0000
2023/12/07	R248	01/02/2024	13.90 Put	Bond Future	141.4900	0.1415	135.4600	0.1355	4.262	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	
2023/12/07	R248	01/02/2024	12.15 Call	Bond Future	1377.2900	1.3773	1364.3800	1.3644	0.937	0.0000	0.0000
2023/12/07	R248	01/02/2024	12.15 Put	Bond Future	2433.6300	2.4336	2413.5200	2.4135	0.826	0.0000	0.0000
2023/12/07	R248	01/02/2024	12.16 Call	Bond Future	1403.2800	1.4033	1390.3400	1.3903	0.922	0.0000	0.0000
2023/12/07	R248	01/02/2024	12.16 Put	Bond Future	2400.1300	2.4001	2379.9900	2.3800	0.839	0.0000	0.0000
2023/12/07	R248	01/02/2024	12.14 Call	Bond Future	1351.5700	1.3516	1338.6800	1.3387	0.954	0.0000	0.0000
2023/12/07	R248	01/02/2024	12.14 Put	Bond Future	2467.4800	2.4675	2447.3900	2.4474	0.814	0.0000	0.0000
2023/12/07	R248	01/02/2024		Bond Future	12.3297	76.4277	12.3285	76.4349	0.010	0.0000	0.0000
2023/12/07	R248	02/05/2024		Bond Future	12.4307	73.6668	12.4294	73.6742	0.010	0.0000	0.0000
2023/12/07	R248	02/05/2024	11.47 Call	Bond Future	889.5100	0.8895	883.9400	0.8839	0.626	0.0000	0.0000
2023/12/07	R248	02/05/2024	11.47 Put	Bond Future	6777.4200	6.7774	6764.4700	6.7645	0.191	0.0000	0.0000
2023/12/07	R248	02/05/2024	11.48 Call	Bond Future	904.3200	0.9043	898.7300	0.8987	0.618	0.0000	0.0000
2023/12/07	R248	02/05/2024	11.48 Put	Bond Future	6726.6700	6.7267	6713.7000	6.7137	0.193	0.0000	0.0000
2023/12/07	R248	02/05/2024	11.46 Call	Bond Future	874.8500	0.8749	869.3200	0.8693	0.632	0.0000	0.0000
2023/12/07	R248	02/05/2024	11.46 Put	Bond Future	6828.4200	6.8284	6815.5100	6.8155	0.189	0.0000	0.0000
2023/12/07	R248	02/05/2024	11.40 Put	Bond Future	7139.8000	7.1398	7127.1200	7.1271	0.178	0.0000	0.0000
2023/12/07	R248	02/05/2024	11.40 Call	Bond Future	790.2500	0.7903	784.9500	0.7850	0.671	0.0000	0.0000
2023/12/07	R248	02/05/2024	12.40 Put	Bond Future	3187.2000	3.1872	3173.1300	3.1731	0.441	0.0000	0.0000
2023/12/07	R248	02/05/2024	12.40 Call	Bond Future	3011.0300	3.0110	3004.3400	3.0043	0.222	0.0000	0.0000
2023/12/07	R248	02/05/2024	13.16 Call	Bond Future	5623.4800	5.6235	5618.8900	5.6189	0.082	0.0000	0.0000
2023/12/07	R248	02/05/2024	13.16 Put	Bond Future	1656.1800	1.6562	1644.2100	1.6442	0.723	0.0000	0.0000
2023/12/07	R248	01/08/2024	12.31 Call	Bond Future	3198.3800	3.1984	3194.1100	3.1941	0.134	0.0000	0.0000
2023/12/07	R248	01/08/2024	12.31 Put	Bond Future	4496.8300	4.4968	4484.8500	4.4849	0.266	0.0000	0.0000
2023/12/07	R248	01/08/2024	12.32 Call	Bond Future	3226.3200	3.2263	3222.0600	3.2221	0.132	0.0000	0.0000
2023/12/07	R248	01/08/2024	12.32 Put	Bond Future	4466.6700	4.4667	4454.7000	4.4547	0.268	0.0000	0.0000
2023/12/07	R248	01/08/2024	12.30 Call	Bond Future	3170.5500	3.1706	3166.2800	3.1663	0.135	0.0000	0.0000
2023/12/07	R248	01/08/2024	12.30 Put	Bond Future	4527.1800	4.5272	4515.2000	4.5152	0.265	0.0000	0.0000
2023/12/07	R248	01/08/2024		Bond Future	12.5369	75.2821	12.5355	75.2898	0.011	0.0000	0.0000
2023/12/07	R248	07/11/2024		Bond Future	12.6654	72.5865	12.6639	72.5947	0.012	0.0000	0.0000
2023/12/07	R248	07/11/2024	12.79 Call	Bond Future	4885.3600	4.8854	4883.2000	4.8832	0.044	0.0000	0.0000
2023/12/07	R248	07/11/2024	12.79 Put	Bond Future	4201.8700	4.2019	4191.5200	4.1915	0.246	0.0000	0.0000
2023/12/07	R248	07/11/2024	12.80 Call	Bond Future	4916.0400	4.9160	4913.8900	4.9139	0.044	0.0000	0.0000
2023/12/07	R248	07/11/2024	12.80 Put	Bond Future	4178.2000	4.1782	4167.8600	4.1679	0.247	0.0000	0.0000
2023/12/07	R248	07/11/2024	12.78 Call	Bond Future	4855.0200	4.8550	4852.8500	4.8529	0.045	0.0000	0.0000
2023/12/07	R248	07/11/2024	12.78 Put	Bond Future	4225.9600	4.2260	4215.6000	4.2156	0.245	0.0000	0.0000
2023/12/07	R248	06/02/2025		Bond Future	12.8038	74.1040	12.8022	74.1127	0.012	0.0000	0.0000
2023/12/07	R248	06/02/2025	12.71 Call	Bond Future	4569.4000	4.5694	4568.2600	4.5683	0.025	0.0000	0.0000
2023/12/07	R248	06/02/2025	12.71 Put	Bond Future	5081.7900	5.0818	5071.9700	5.0720	0.193	0.0000	0.0000
2023/12/07	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
2023/12/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

Open Interest

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