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## INTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/12/2023 TO 13/12/2023

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
2023/12/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	2025	01/02/2024		Bond Future	175.7884	175.7884	175.8389	0.029	0.0000	0.0000
2023/12/13	2025	02/05/2024		Bond Future	179.7263	179.7263	179.7798	0.030	0.0000	0.0000
2023/12/13	2025	01/08/2024		Bond Future	181.8638	181.8638	181.9479	0.046	0.0000	0.0000
2023/12/13	2025	07/11/2024		Bond Future	186.1304	186.1304	186.2329	0.055	0.0000	0.0000
2023/12/13	2029	01/02/2024		Bond Future	128.8808	128.8808	129.2701	0.302	0.0000	0.0000
2023/12/13	2029	02/05/2024		Bond Future	130.3924	130.3924	130.7984	0.311	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	
2023/12/13	2029	01/08/2024		Bond Future	133.2865	133.2865	133.7159	133.7159	0.322	0.0000	0.0000
2023/12/13	2029	07/11/2024		Bond Future	135.0011	135.0011	135.4597	135.4597	0.340	0.0000	0.0000
2023/12/13	2029	06/02/2025		Bond Future	137.8631	137.8631	138.3418	138.3418	0.347	0.0000	0.0000
2023/12/13	2029	06/02/2025	132.40 Call	Bond Future	5463.1300	5.4631	5941.8400	5.9418	8.763	0.0000	0.0000
2023/12/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.85 Call	Bond Future	6929.8700	6.9299	7041.6500	7.0417	1.613	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.85 Put	Bond Future	31.3100	0.0313	34.0900	0.0341	8.879	0.0000	0.0000
2023/12/13	2030	01/02/2024	10.00 Put	Bond Future	1323.6300	1.3236	1241.0900	1.2411	6.236	0.0000	0.0000
2023/12/13	2030	01/02/2024	10.00 Call	Bond Future	892.4300	0.8924	918.8900	0.9189	2.965	0.0000	0.0000
2023/12/13	2030	01/02/2024	9.89 Put	Bond Future	1581.0200	1.5810	1484.1900	1.4842	6.125	0.0000	0.0000
2023/12/13	2030	01/02/2024	9.89 Call	Bond Future	689.2300	0.6892	701.4000	0.7014	1.766	0.0000	0.0000
2023/12/13	2030	01/02/2024	10.39 Put	Bond Future	665.7400	0.6657	627.2400	0.6272	5.783	0.0000	0.0000
2023/12/13	2030	01/02/2024	10.39 Call	Bond Future	1844.4600	1.8445	1914.9600	1.9150	3.822	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.86 Call	Bond Future	6966.7600	6.9668	7078.5200	7.0785	1.604	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.86 Put	Bond Future	30.6300	0.0306	33.3900	0.0334	9.011	0.0000	0.0000
2023/12/13	2030	01/02/2024	10.16 Put	Bond Future	1008.7300	1.0087	945.8400	0.9458	6.235	0.0000	0.0000
2023/12/13	2030	01/02/2024	10.16 Call	Bond Future	1242.3400	1.2423	1288.4500	1.2885	3.712	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.00 Call	Bond Future	3825.0700	3.8251	3930.7200	3.9307	2.762	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.00 Put	Bond Future	198.8600	0.1989	195.5100	0.1955	1.685	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.75 Call	Bond Future	6560.7400	6.5607	6672.5600	6.6726	1.704	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.75 Put	Bond Future	39.0500	0.0391	41.8700	0.0419	7.222	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.36 Call	Bond Future	5123.3000	5.1233	5233.9500	5.2340	2.160	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.36 Put	Bond Future	91.9300	0.0919	93.5800	0.0936	1.795	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.37 Call	Bond Future	5159.9300	5.1599	5270.7000	5.2707	2.147	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.37 Put	Bond Future	89.9300	0.0899	91.7000	0.0917	1.968	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.35 Call	Bond Future	5086.6700	5.0867	5197.2800	5.1973	2.175	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.35 Put	Bond Future	93.9400	0.0939	95.5500	0.0956	1.714	0.0000	0.0000
2023/12/13	2030	01/02/2024		Bond Future	10.1036	90.8523	10.0774	90.9613	0.260	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.31 Call	Bond Future	4940.4000	4.9404	5050.6500	5.0507	2.232	0.0000	0.0000
2023/12/13	2030	01/02/2024	11.31 Put	Bond Future	102.4800	0.1025	103.7300	0.1037	1.220	0.0000	0.0000
2023/12/13	2030	01/02/2024	9.93 Put	Bond Future	1483.6300	1.4836	1391.8200	1.3918	6.188	0.0000	0.0000
2023/12/13	2030	01/02/2024	9.93 Call	Bond Future	759.6600	0.7597	776.8500	0.7769	2.263	0.0000	0.0000
2023/12/13	2030	01/02/2024	9.57 Put	Bond Future	2519.8700	2.5199	2393.1200	2.3931	5.030	0.0000	0.0000
2023/12/13	2030	01/02/2024	9.57 Call	Bond Future	271.5700	0.2716	253.8200	0.2538	6.536	0.0000	0.0000
2023/12/13	2030	01/02/2024	10.07 Put	Bond Future	1177.6800	1.1777	1103.6900	1.1037	6.283	0.0000	0.0000
2023/12/13	2030	01/02/2024	10.07 Call	Bond Future	1038.0800	1.0381	1073.0900	1.0731	3.373	0.0000	0.0000
2023/12/13	2030	01/02/2024	12.10 Call	Bond Future	7847.9700	7.8480	7959.0900	7.9591	1.416	0.0000	0.0000
2023/12/13	2030	01/02/2024	12.10 Put	Bond Future	16.4600	0.0165	18.5800	0.0186	12.880	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/12/13	2030	02/05/2024		Bond Future	10.1666	92.8653	10.1387	92.9777	0.275	0.0000	0.0000
2023/12/13	2030	02/05/2024	9.82 Call	Bond Future	1242.3800	1.2424	1261.8200	1.2618	1.565	0.0000	0.0000
2023/12/13	2030	02/05/2024	9.82 Put	Bond Future	2648.2800	2.6483	2555.2700	2.5553	3.512	0.0000	0.0000
2023/12/13	2030	02/05/2024	9.83 Call	Bond Future	1259.0200	1.2590	1278.3400	1.2783	1.535	0.0000	0.0000
2023/12/13	2030	02/05/2024	9.83 Put	Bond Future	2623.9800	2.6240	2530.8500	2.5309	3.549	0.0000	0.0000
2023/12/13	2030	02/05/2024	9.81 Call	Bond Future	1226.1000	1.2261	1245.6600	1.2457	1.595	0.0000	0.0000
2023/12/13	2030	02/05/2024	9.81 Put	Bond Future	2672.9600	2.6730	2580.0700	2.5801	3.475	0.0000	0.0000
2023/12/13	2030	02/05/2024	10.62 Put	Bond Future	1184.4500	1.1845	1100.1000	1.1001	7.121	0.0000	0.0000
2023/12/13	2030	02/05/2024	10.62 Call	Bond Future	2983.3700	2.9834	3011.4700	3.0115	0.942	0.0000	0.0000
2023/12/13	2030	02/05/2024	11.12 Put	Bond Future	685.0500	0.6851	622.0000	0.6220	9.204	0.0000	0.0000
2023/12/13	2030	02/05/2024	11.12 Call	Bond Future	4416.6700	4.4167	4466.0700	4.4661	1.118	0.0000	0.0000
2023/12/13	2030	02/05/2024	13.15 Call	Bond Future	11094.7300	11.0947	11204.9600	11.2050	0.994	0.0000	0.0000
2023/12/13	2030	02/05/2024	13.15 Put	Bond Future	35.4700	0.0355	33.2500	0.0333	6.259	0.0000	0.0000
2023/12/13	2030	02/05/2024	9.66 Put	Bond Future	3064.8000	3.0648	2975.6500	2.9757	2.909	0.0000	0.0000
2023/12/13	2030	02/05/2024	9.66 Call	Bond Future	1000.8200	1.0008	1024.1200	1.0241	2.328	0.0000	0.0000
2023/12/13	2030	02/05/2024	10.16 Put	Bond Future	1906.4100	1.9064	1812.9100	1.8129	4.905	0.0000	0.0000
2023/12/13	2030	02/05/2024	10.16 Call	Bond Future	1879.8100	1.8798	1898.7600	1.8988	1.008	0.0000	0.0000
2023/12/13	2030	02/05/2024	11.94 Call	Bond Future	7058.6700	7.0587	7137.3400	7.1373	1.115	0.0000	0.0000
2023/12/13	2030	02/05/2024	11.94 Put	Bond Future	269.5100	0.2695	235.7300	0.2357	12.534	0.0000	0.0000
2023/12/13	2030	02/05/2024	12.38 Call	Bond Future	8513.1200	8.5131	8618.4400	8.6184	1.237	0.0000	0.0000
2023/12/13	2030	02/05/2024	12.38 Put	Bond Future	138.7200	0.1387	131.5900	0.1316	5.140	0.0000	0.0000
2023/12/13	2030	02/05/2024	10.82 Put	Bond Future	954.4000	0.9544	878.1900	0.8782	7.985	0.0000	0.0000
2023/12/13	2030	02/05/2024	10.82 Call	Bond Future	3532.7600	3.5328	3569.0000	3.5690	1.026	0.0000	0.0000
2023/12/13	2030	01/08/2024	10.38 Call	Bond Future	2608.3000	2.6083	2662.5800	2.6626	2.081	0.0000	0.0000
2023/12/13	2030	01/08/2024	10.38 Put	Bond Future	2071.8600	2.0719	2000.9900	2.0010	3.421	0.0000	0.0000
2023/12/13	2030	01/08/2024	10.39 Call	Bond Future	2630.5200	2.6305	2685.1300	2.6851	2.076	0.0000	0.0000
2023/12/13	2030	01/08/2024	10.39 Put	Bond Future	2055.6000	2.0556	1985.0600	1.9851	3.432	0.0000	0.0000
2023/12/13	2030	01/08/2024	10.37 Call	Bond Future	2586.4700	2.5865	2640.4100	2.6404	2.085	0.0000	0.0000
2023/12/13	2030	01/08/2024	10.37 Put	Bond Future	2088.5200	2.0885	2017.3100	2.0173	3.410	0.0000	0.0000
2023/12/13	2030	01/08/2024		Bond Future	10.2411	90.8987	10.2089	91.0238	0.315	0.0000	0.0000
2023/12/13	2030	07/11/2024		Bond Future	10.3329	93.0058	10.2964	93.1422	0.354	0.0000	0.0000
2023/12/13	2030	07/11/2024	10.75 Call	Bond Future	3546.4700	3.5465	3547.4100	3.5474	0.027	0.0000	0.0000
2023/12/13	2030	07/11/2024	10.75 Put	Bond Future	2008.0700	2.0081	1872.6000	1.8726	6.746	0.0000	0.0000
2023/12/13	2030	07/11/2024	10.76 Call	Bond Future	3569.8800	3.5699	3571.2100	3.5712	0.037	0.0000	0.0000
2023/12/13	2030	07/11/2024	10.76 Put	Bond Future	1995.0000	1.9950	1859.9200	1.8599	6.771	0.0000	0.0000
2023/12/13	2030	07/11/2024	10.74 Call	Bond Future	3523.1100	3.5231	3523.6500	3.5237	0.015	0.0000	0.0000
2023/12/13	2030	07/11/2024	10.74 Put	Bond Future	2021.2200	2.0212	1885.3500	1.8854	6.722	0.0000	0.0000
2023/12/13	2030	06/02/2025		Bond Future	10.4447	90.9435	10.4038	91.0900	0.391	0.0000	0.0000
2023/12/13	2030	06/02/2025	10.68 Call	Bond Future	3365.6500	3.3657	3242.5400	3.2425	3.658	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	
2023/12/13	2030	06/02/2025	10.68 Put	Bond Future	2528.1700	2.5282	2258.6400	2.2586	10.661	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.90 Put	Bond Future	1369.2000	1.3692	1292.4400	1.2924	5.606	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.90 Call	Bond Future	1162.2000	1.1622	1163.2100	1.1632	0.087	0.0000	0.0000
2023/12/13	2032	01/02/2024	12.00 Call	Bond Future	5050.1700	5.0502	5126.9800	5.1270	1.521	0.0000	0.0000
2023/12/13	2032	01/02/2024	12.00 Put	Bond Future	169.2200	0.1692	168.2600	0.1683	0.567	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.55 Call	Bond Future	3263.6700	3.2637	3324.7400	3.3247	1.871	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.55 Put	Bond Future	415.2700	0.4153	398.5700	0.3986	4.021	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.33 Call	Bond Future	2463.5600	2.4636	2509.8800	2.5099	1.880	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.33 Put	Bond Future	633.2000	0.6332	601.7500	0.6018	4.967	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.35 Call	Bond Future	2533.3200	2.5333	2581.1700	2.5812	1.889	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.35 Put	Bond Future	609.7400	0.6097	579.8200	0.5798	4.907	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.59 Put	Bond Future	2244.7200	2.2447	2136.9300	2.1369	4.802	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.59 Call	Bond Future	528.8500	0.5289	498.8300	0.4988	5.676	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.09 Put	Bond Future	983.8900	0.9839	929.0100	0.9290	5.578	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.09 Call	Bond Future	1684.9700	1.6850	1707.8600	1.7079	1.358	0.0000	0.0000
2023/12/13	2032	01/02/2024	12.73 Call	Bond Future	8077.6000	8.0776	8158.2800	8.1583	0.999	0.0000	0.0000
2023/12/13	2032	01/02/2024	12.73 Put	Bond Future	36.4000	0.0364	39.3100	0.0393	7.995	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.78 Put	Bond Future	1669.6400	1.6696	1579.6400	1.5796	5.390	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.78 Call	Bond Future	882.6000	0.8826	870.3700	0.8704	1.386	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.75 Call	Bond Future	4039.6500	4.0397	4109.5700	4.1096	1.731	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.75 Put	Bond Future	279.7300	0.2797	271.8800	0.2719	2.806	0.0000	0.0000
2023/12/13	2032	01/02/2024	12.50 Call	Bond Future	7122.4600	7.1225	7203.0300	7.2030	1.131	0.0000	0.0000
2023/12/13	2032	01/02/2024	12.50 Put	Bond Future	59.1300	0.0591	61.9300	0.0619	4.735	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.84 Call	Bond Future	4399.4100	4.3994	4472.2900	4.4723	1.657	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.84 Put	Bond Future	233.5900	0.2336	228.7000	0.2287	2.093	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.85 Call	Bond Future	4439.7300	4.4397	4512.9000	4.5129	1.648	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.85 Put	Bond Future	228.9700	0.2290	224.3700	0.2244	2.009	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.83 Call	Bond Future	4359.2200	4.3592	4431.8000	4.4318	1.665	0.0000	0.0000
2023/12/13	2032	01/02/2024	11.83 Put	Bond Future	238.3700	0.2384	233.1800	0.2332	2.177	0.0000	0.0000
2023/12/13	2032	01/02/2024		Bond Future	10.9431	88.6054	10.9269	88.6832	0.148	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.01 Put	Bond Future	4684.0000	4.6840	4581.6200	4.5816	2.186	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.01 Call	Bond Future	51.6200	0.0516	27.0100	0.0270	47.675	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.76 Put	Bond Future	1724.3500	1.7244	1632.2400	1.6322	5.342	0.0000	0.0000
2023/12/13	2032	01/02/2024	10.76 Call	Bond Future	840.1500	0.8402	825.8100	0.8258	1.707	0.0000	0.0000
2023/12/13	2032	01/02/2024	12.62 Call	Bond Future	7621.4400	7.6214	7702.1300	7.7021	1.059	0.0000	0.0000
2023/12/13	2032	01/02/2024	12.62 Put	Bond Future	45.9000	0.0459	48.8200	0.0488	6.362	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.54 Put	Bond Future	3618.6200	3.6186	3541.3200	3.5413	2.136	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.55 Call	Bond Future	1299.9600	1.3000	1303.2700	1.3033	0.255	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	
2023/12/13	2032	02/05/2024	10.55 Put	Bond Future	3587.5100	3.5875	3510.3900	3.5104	2.150	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.56 Call	Bond Future	1317.5100	1.3175	1321.0000	1.3210	0.265	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.56 Put	Bond Future	3556.5900	3.5566	3479.6500	3.4797	2.163	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.54 Call	Bond Future	1282.5500	1.2826	1285.6800	1.2857	0.244	0.0000	0.0000
2023/12/13	2032	02/05/2024		Bond Future	11.0298	86.4065	11.0127	86.4869	0.155	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.59 Put	Bond Future	3465.1100	3.4651	3388.7100	3.3887	2.205	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.59 Call	Bond Future	1371.2600	1.3713	1375.2900	1.3753	0.294	0.0000	0.0000
2023/12/13	2032	02/05/2024	11.09 Put	Bond Future	2190.5500	2.1906	2126.6200	2.1266	2.918	0.0000	0.0000
2023/12/13	2032	02/05/2024	11.09 Call	Bond Future	2472.0500	2.4721	2488.5500	2.4886	0.667	0.0000	0.0000
2023/12/13	2032	02/05/2024	13.18 Call	Bond Future	9587.2600	9.5873	9653.4100	9.6534	0.690	0.0000	0.0000
2023/12/13	2032	02/05/2024	13.18 Put	Bond Future	236.6200	0.2366	222.3400	0.2223	6.035	0.0000	0.0000
2023/12/13	2032	02/05/2024	13.35 Call	Bond Future	10215.6900	10.2157	10284.2600	10.2843	0.671	0.0000	0.0000
2023/12/13	2032	02/05/2024	13.35 Put	Bond Future	184.1100	0.1841	172.2500	0.1723	6.442	0.0000	0.0000
2023/12/13	2032	02/05/2024	11.35 Put	Bond Future	1701.9000	1.7019	1645.5900	1.6456	3.309	0.0000	0.0000
2023/12/13	2032	02/05/2024	11.35 Call	Bond Future	3185.6600	3.1857	3209.7800	3.2098	0.757	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.65 Put	Bond Future	3286.8200	3.2868	3211.5700	3.2116	2.289	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.65 Call	Bond Future	1482.4900	1.4825	1487.6700	1.4877	0.349	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.36 Put	Bond Future	4216.3400	4.2163	4136.2800	4.1363	1.899	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.36 Call	Bond Future	1001.1200	1.0011	1001.4900	1.0015	0.037	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.86 Put	Bond Future	2718.4300	2.7184	2647.7900	2.6478	2.599	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.86 Call	Bond Future	1917.7400	1.9177	1927.5300	1.9275	0.510	0.0000	0.0000
2023/12/13	2032	02/05/2024	12.90 Call	Bond Future	8551.5700	8.5516	8613.2800	8.6133	0.722	0.0000	0.0000
2023/12/13	2032	02/05/2024	12.90 Put	Bond Future	340.2200	0.3402	321.5000	0.3215	5.502	0.0000	0.0000
2023/12/13	2032	02/05/2024	11.81 Call	Bond Future	4629.4200	4.6294	4666.3600	4.6664	0.798	0.0000	0.0000
2023/12/13	2032	02/05/2024	11.81 Put	Bond Future	1071.9800	1.0720	1028.4900	1.0285	4.057	0.0000	0.0000
2023/12/13	2032	02/05/2024	11.21 Call	Bond Future	2790.1100	2.7901	2810.9500	2.8110	0.747	0.0000	0.0000
2023/12/13	2032	02/05/2024	11.21 Put	Bond Future	1950.9700	1.9510	1891.3800	1.8914	3.054	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.57 Put	Bond Future	3526.0500	3.5261	3449.2800	3.4493	2.177	0.0000	0.0000
2023/12/13	2032	02/05/2024	10.57 Call	Bond Future	1335.4200	1.3354	1339.0800	1.3391	0.274	0.0000	0.0000
2023/12/13	2032	01/08/2024	11.14 Call	Bond Future	2954.5700	2.9546	2979.4600	2.9795	0.842	0.0000	0.0000
2023/12/13	2032	01/08/2024	11.14 Put	Bond Future	2890.0600	2.8901	2823.0900	2.8231	2.317	0.0000	0.0000
2023/12/13	2032	01/08/2024	11.15 Call	Bond Future	2979.4000	2.9794	3004.5200	3.0045	0.843	0.0000	0.0000
2023/12/13	2032	01/08/2024	11.15 Put	Bond Future	2869.2100	2.8692	2802.4700	2.8025	2.326	0.0000	0.0000
2023/12/13	2032	01/08/2024	11.13 Call	Bond Future	2929.8400	2.9298	2954.4900	2.9545	0.841	0.0000	0.0000
2023/12/13	2032	01/08/2024	11.13 Put	Bond Future	2911.0400	2.9110	2843.8300	2.8438	2.309	0.0000	0.0000
2023/12/13	2032	01/08/2024		Bond Future	11.1259	88.3032	11.1058	88.3951	0.180	0.0000	0.0000
2023/12/13	2032	07/11/2024	11.48 Call	Bond Future	3630.5900	3.6306	3771.1700	3.7712	3.872	0.0000	0.0000
2023/12/13	2032	07/11/2024	11.48 Put	Bond Future	2607.0400	2.6070	2645.6800	2.6457	1.482	0.0000	0.0000
2023/12/13	2032	07/11/2024	11.49 Call	Bond Future	3656.9200	3.6569	3797.6400	3.7976	3.848	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	
2023/12/13	2032	07/11/2024	11.49 Put	Bond Future	2589.6200	2.5896	2628.4000	2.6284	1.498	0.0000	0.0000
2023/12/13	2032	07/11/2024	11.47 Call	Bond Future	3604.6500	3.6047	3745.1000	3.7451	3.896	0.0000	0.0000
2023/12/13	2032	07/11/2024	11.47 Put	Bond Future	2624.8900	2.6249	2663.4000	2.6634	1.467	0.0000	0.0000
2023/12/13	2032	07/11/2024	13.36 Call	Bond Future	9469.6400	9.4696	9606.0400	9.6060	1.440	0.0000	0.0000
2023/12/13	2032	07/11/2024	13.36 Put	Bond Future	711.1400	0.7111	745.6000	0.7456	4.846	0.0000	0.0000
2023/12/13	2032	07/11/2024	11.64 Put	Bond Future	2341.4500	2.3415	2381.8800	2.3819	1.727	0.0000	0.0000
2023/12/13	2032	07/11/2024	11.64 Call	Bond Future	4061.6200	4.0616	4203.9900	4.2040	3.505	0.0000	0.0000
2023/12/13	2032	07/11/2024		Bond Future	11.2480	86.1839	11.2251	86.2859	0.204	0.0000	0.0000
2023/12/13	2032	06/02/2025		Bond Future	11.3833	87.9868	11.3577	88.0975	0.225	0.0000	0.0000
2023/12/13	2032	06/02/2025	11.72 Call	Bond Future	4229.9900	4.2300	4239.9500	4.2400	0.235	0.0000	0.0000
2023/12/13	2032	06/02/2025	11.72 Put	Bond Future	2791.0300	2.7910	2690.2300	2.6902	3.612	0.0000	0.0000
2023/12/13	2033	01/02/2024		Bond Future	122.2941	122.2941	122.3045	122.3045	0.009	0.0000	0.0000
2023/12/13	2033	02/05/2024		Bond Future	123.5619	123.5619	123.5799	123.5799	0.015	0.0000	0.0000
2023/12/13	2033	01/08/2024		Bond Future	126.3045	126.3045	126.3365	126.3365	0.025	0.0000	0.0000
2023/12/13	2033	07/11/2024		Bond Future	127.7573	127.7573	127.8092	127.8092	0.041	0.0000	0.0000
2023/12/13	2033	06/02/2025		Bond Future	130.4660	130.4660	130.5287	130.5287	0.048	0.0000	0.0000
2023/12/13	2033	06/02/2025	124.94 Call	Bond Future	5525.9900	5.5260	5588.6700	5.5887	1.134	0.0000	0.0000
2023/12/13	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	2037	01/02/2024	13.93 Call	Bond Future	8697.1700	8.6972	8608.7200	8.6087	1.017	0.0000	0.0000
2023/12/13	2037	01/02/2024	13.93 Put	Bond Future	55.2500	0.0553	42.0100	0.0420	23.964	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.93 Call	Bond Future	4390.9400	4.3909	4262.6100	4.2626	2.923	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.93 Put	Bond Future	418.6600	0.4187	365.5400	0.3655	12.688	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.09 Put	Bond Future	1777.5100	1.7775	1713.4600	1.7135	3.603	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.09 Call	Bond Future	1448.9700	1.4490	1309.7100	1.3097	9.611	0.0000	0.0000
2023/12/13	2037	01/02/2024		Bond Future	12.1517	76.5816	12.1659	76.5064	0.117	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.32 Call	Bond Future	2120.4900	2.1205	1973.8800	1.9739	6.914	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.32 Put	Bond Future	1234.8900	1.2349	1163.4900	1.1635	5.782	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.33 Call	Bond Future	2152.4700	2.1525	2005.9000	2.0059	6.809	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.33 Put	Bond Future	1214.7200	1.2147	1143.3600	1.1434	5.875	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.31 Call	Bond Future	2088.6100	2.0886	1942.2100	1.9422	7.009	0.0000	0.0000
2023/12/13	2037	01/02/2024	12.31 Put	Bond Future	1255.2100	1.2552	1184.0200	1.1840	5.672	0.0000	0.0000
2023/12/13	2037	02/05/2024		Bond Future	12.2651	78.2783	12.2797	78.2023	0.119	0.0000	0.0000
2023/12/13	2037	02/05/2024	11.44 Call	Bond Future	951.1400	0.9511	857.5900	0.8576	9.836	0.0000	0.0000
2023/12/13	2037	02/05/2024	11.44 Put	Bond Future	5442.3600	5.4424	5424.8200	5.4248	0.322	0.0000	0.0000
2023/12/13	2037	02/05/2024	11.45 Call	Bond Future	966.0200	0.9660	871.9400	0.8719	9.739	0.0000	0.0000
2023/12/13	2037	02/05/2024	11.45 Put	Bond Future	5400.5400	5.4005	5382.4700	5.3825	0.335	0.0000	0.0000
2023/12/13	2037	02/05/2024	11.43 Call	Bond Future	936.4100	0.9364	843.5500	0.8436	9.917	0.0000	0.0000
2023/12/13	2037	02/05/2024	11.43 Put	Bond Future	5484.3800	5.4844	5467.5300	5.4675	0.307	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	
2023/12/13	2037	01/08/2024		Bond Future	12.3896	75.7409	12.4031	75.6719	0.109	0.0000	0.0000
2023/12/13	2037	01/08/2024	12.10 Call	Bond Future	2681.2500	2.6813	2533.8300	2.5338	5.498	0.0000	0.0000
2023/12/13	2037	01/08/2024	12.10 Put	Bond Future	4187.0100	4.1870	4108.6400	4.1086	1.872	0.0000	0.0000
2023/12/13	2037	01/08/2024	12.11 Call	Bond Future	2705.6900	2.7057	2558.0000	2.5580	5.458	0.0000	0.0000
2023/12/13	2037	01/08/2024	12.11 Put	Bond Future	4158.7300	4.1587	4080.0900	4.0801	1.891	0.0000	0.0000
2023/12/13	2037	01/08/2024	12.09 Call	Bond Future	2656.9100	2.6569	2509.7800	2.5098	5.538	0.0000	0.0000
2023/12/13	2037	01/08/2024	12.09 Put	Bond Future	4215.4400	4.2154	4137.3600	4.1374	1.852	0.0000	0.0000
2023/12/13	2037	01/08/2024	13.82 Call	Bond Future	8108.9200	8.1089	7971.0500	7.9711	1.700	0.0000	0.0000
2023/12/13	2037	01/08/2024	13.82 Put	Bond Future	1266.4500	1.2665	1197.6300	1.1976	5.434	0.0000	0.0000
2023/12/13	2037	01/08/2024	13.17 Call	Bond Future	5849.5700	5.8496	5693.8000	5.6938	2.663	0.0000	0.0000
2023/12/13	2037	01/08/2024	13.17 Put	Bond Future	1998.5400	1.9985	1911.8200	1.9118	4.339	0.0000	0.0000
2023/12/13	2037	07/11/2024		Bond Future	12.5297	77.4956	12.5424	77.4319	0.101	0.0000	0.0000
2023/12/13	2037	07/11/2024	12.58 Call	Bond Future	4208.0600	4.2081	3880.0800	3.8801	7.794	0.0000	0.0000
2023/12/13	2037	07/11/2024	12.58 Put	Bond Future	3955.6800	3.9557	3691.4100	3.6914	6.681	0.0000	0.0000
2023/12/13	2037	07/11/2024	12.59 Call	Bond Future	4235.8000	4.2358	3907.5300	3.9075	7.750	0.0000	0.0000
2023/12/13	2037	07/11/2024	12.59 Put	Bond Future	3933.4100	3.9334	3668.8500	3.6689	6.726	0.0000	0.0000
2023/12/13	2037	07/11/2024	12.57 Call	Bond Future	4180.3900	4.1804	3852.4200	3.8524	7.845	0.0000	0.0000
2023/12/13	2037	07/11/2024	12.57 Put	Bond Future	3978.0600	3.9781	3713.8000	3.7138	6.643	0.0000	0.0000
2023/12/13	2037	06/02/2025		Bond Future	12.6793	74.8565	12.6913	74.7975	0.095	0.0000	0.0000
2023/12/13	2037	06/02/2025	12.76 Call	Bond Future	4575.0700	4.5751	4225.1200	4.2251	7.649	0.0000	0.0000
2023/12/13	2037	06/02/2025	12.76 Put	Bond Future	4179.2400	4.1792	3888.3600	3.8884	6.960	0.0000	0.0000
2023/12/13	2038	01/02/2024		Bond Future	130.9337	130.9337	132.0050	132.0050	0.818	0.0000	0.0000
2023/12/13	2038	02/05/2024		Bond Future	133.8668	133.8668	134.9636	134.9636	0.819	0.0000	0.0000
2023/12/13	2038	01/08/2024		Bond Future	134.7547	134.7547	135.9015	135.9015	0.851	0.0000	0.0000
2023/12/13	2038	07/11/2024		Bond Future	137.9152	137.9152	139.1014	139.1014	0.860	0.0000	0.0000
2023/12/13	2038	06/02/2025		Bond Future	138.7041	138.7041	139.9353	139.9353	0.888	0.0000	0.0000
2023/12/13	2038	06/02/2025	135.23 Call	Bond Future	3474.1400	3.4741	4705.2600	4.7053	35.437	0.0000	0.0000
2023/12/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.30 Put	Bond Future	2226.0700	2.2261	2146.2800	2.1463	3.584	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.30 Call	Bond Future	1273.7100	1.2737	1143.8800	1.1439	10.193	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.90 Put	Bond Future	864.5900	0.8646	782.8500	0.7829	9.454	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.90 Call	Bond Future	3197.7100	3.1977	3065.9300	3.0659	4.121	0.0000	0.0000
2023/12/13	2040	01/02/2024	13.90 Call	Bond Future	7472.5700	7.4726	7394.8000	7.3948	1.041	0.0000	0.0000
2023/12/13	2040	01/02/2024	13.90 Put	Bond Future	135.4800	0.1355	107.7500	0.1078	20.468	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.34 Call	Bond Future	1374.8400	1.3748	1242.7400	1.2427	9.608	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.34 Put	Bond Future	2101.0900	2.1011	2019.0300	2.0190	3.906	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.35 Call	Bond Future	1400.8000	1.4008	1268.1800	1.2682	9.467	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.35 Put	Bond Future	2070.6800	2.0707	1988.1000	1.9881	3.988	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	
2023/12/13	2040	01/02/2024	12.33 Call	Bond Future	1349.1500	1.3492	1217.5900	1.2176	9.751	0.0000	0.0000
2023/12/13	2040	01/02/2024	12.33 Put	Bond Future	2131.8300	2.1318	2050.3100	2.0503	3.824	0.0000	0.0000
2023/12/13	2040	01/02/2024		Bond Future	12.4697	76.3438	12.4787	76.2937	0.072	0.0000	0.0000
2023/12/13	2040	02/05/2024		Bond Future	12.5883	78.0352	12.5975	77.9850	0.073	0.0000	0.0000
2023/12/13	2040	02/05/2024	11.61 Call	Bond Future	813.2700	0.8133	729.7100	0.7297	10.275	0.0000	0.0000
2023/12/13	2040	02/05/2024	11.61 Put	Bond Future	6471.9200	6.4719	6438.6400	6.4386	0.514	0.0000	0.0000
2023/12/13	2040	02/05/2024	11.62 Call	Bond Future	826.7400	0.8267	742.6500	0.7427	10.171	0.0000	0.0000
2023/12/13	2040	02/05/2024	11.62 Put	Bond Future	6424.2800	6.4243	6390.4700	6.3905	0.526	0.0000	0.0000
2023/12/13	2040	02/05/2024	11.60 Call	Bond Future	799.7900	0.7998	716.9300	0.7169	10.360	0.0000	0.0000
2023/12/13	2040	02/05/2024	11.60 Put	Bond Future	6519.6300	6.5196	6487.0500	6.4871	0.500	0.0000	0.0000
2023/12/13	2040	01/08/2024		Bond Future	12.7178	75.2421	12.7258	75.1993	0.063	0.0000	0.0000
2023/12/13	2040	01/08/2024	12.33 Call	Bond Future	2641.3100	2.6413	2498.6100	2.4986	5.403	0.0000	0.0000
2023/12/13	2040	01/08/2024	12.33 Put	Bond Future	4769.9400	4.7699	4670.0300	4.6700	2.095	0.0000	0.0000
2023/12/13	2040	01/08/2024	12.34 Call	Bond Future	2665.9800	2.6660	2522.7900	2.5228	5.371	0.0000	0.0000
2023/12/13	2040	01/08/2024	12.34 Put	Bond Future	4738.5500	4.7386	4638.1500	4.6382	2.119	0.0000	0.0000
2023/12/13	2040	01/08/2024	12.32 Call	Bond Future	2616.5100	2.6165	2474.5500	2.4746	5.426	0.0000	0.0000
2023/12/13	2040	01/08/2024	12.32 Put	Bond Future	4801.2700	4.8013	4702.1000	4.7021	2.065	0.0000	0.0000
2023/12/13	2040	07/11/2024		Bond Future	12.8625	76.9849	12.8695	76.9481	0.054	0.0000	0.0000
2023/12/13	2040	07/11/2024	12.85 Call	Bond Future	4283.4700	4.2835	3962.1700	3.9622	7.501	0.0000	0.0000
2023/12/13	2040	07/11/2024	12.85 Put	Bond Future	4349.3900	4.3494	4064.8700	4.0649	6.542	0.0000	0.0000
2023/12/13	2040	07/11/2024	12.86 Call	Bond Future	4311.7900	4.3118	3990.5100	3.9905	7.451	0.0000	0.0000
2023/12/13	2040	07/11/2024	12.86 Put	Bond Future	4324.9600	4.3250	4040.4600	4.0405	6.578	0.0000	0.0000
2023/12/13	2040	07/11/2024	12.84 Call	Bond Future	4255.2200	4.2552	3933.9100	3.9339	7.551	0.0000	0.0000
2023/12/13	2040	07/11/2024	12.84 Put	Bond Future	4373.9500	4.3740	4089.4200	4.0894	6.505	0.0000	0.0000
2023/12/13	2040	06/02/2025		Bond Future	13.0158	74.0841	13.0220	74.0524	0.047	0.0000	0.0000
2023/12/13	2040	06/02/2025	12.95 Call	Bond Future	4449.7400	4.4497	4080.4200	4.0804	8.300	0.0000	0.0000
2023/12/13	2040	06/02/2025	12.95 Put	Bond Future	4791.0500	4.7911	4453.3800	4.4534	7.048	0.0000	0.0000
2023/12/13	2044	01/02/2024	13.25 Call	Bond Future	4318.6000	4.3186	4197.4400	4.1974	2.806	0.0000	0.0000
2023/12/13	2044	01/02/2024	13.25 Put	Bond Future	550.5800	0.5506	479.7100	0.4797	12.872	0.0000	0.0000
2023/12/13	2044	01/02/2024	13.00 Call	Bond Future	3321.1900	3.3212	3186.4200	3.1864	4.058	0.0000	0.0000
2023/12/13	2044	01/02/2024	13.00 Put	Bond Future	846.2500	0.8463	761.7700	0.7618	9.983	0.0000	0.0000
2023/12/13	2044	01/02/2024		Bond Future	12.5427	72.5611	12.5517	72.5108	0.072	0.0000	0.0000
2023/12/13	2044	01/02/2024	12.28 Call	Bond Future	1076.0200	1.0760	948.3100	0.9483	11.869	0.0000	0.0000
2023/12/13	2044	01/02/2024	12.28 Put	Bond Future	2565.3900	2.5654	2487.9700	2.4880	3.018	0.0000	0.0000
2023/12/13	2044	01/02/2024	12.29 Call	Bond Future	1098.5200	1.0985	970.0100	0.9700	11.698	0.0000	0.0000
2023/12/13	2044	01/02/2024	12.29 Put	Bond Future	2530.2600	2.5303	2452.0400	2.4520	3.091	0.0000	0.0000
2023/12/13	2044	01/02/2024	12.27 Call	Bond Future	1053.6900	1.0537	927.0000	0.9270	12.023	0.0000	0.0000
2023/12/13	2044	01/02/2024	12.27 Put	Bond Future	2600.7700	2.6008	2524.3700	2.5244	2.938	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	
2023/12/13	2044	02/05/2024	11.66 Call	Bond Future	764.8000	0.7648	690.5500	0.6906	9.708	0.0000	0.0000
2023/12/13	2044	02/05/2024	11.66 Put	Bond Future	6606.4300	6.6064	6582.8000	6.5828	0.358	0.0000	0.0000
2023/12/13	2044	02/05/2024	11.67 Call	Bond Future	778.1400	0.7781	701.8200	0.7018	9.808	0.0000	0.0000
2023/12/13	2044	02/05/2024	11.67 Put	Bond Future	6557.3300	6.5573	6531.6300	6.5316	0.392	0.0000	0.0000
2023/12/13	2044	02/05/2024	11.65 Call	Bond Future	751.7400	0.7517	679.5500	0.6796	9.603	0.0000	0.0000
2023/12/13	2044	02/05/2024	11.65 Put	Bond Future	6655.8900	6.6559	6634.3200	6.6343	0.324	0.0000	0.0000
2023/12/13	2044	02/05/2024		Bond Future	12.6572	74.1687	12.6664	74.1181	0.073	0.0000	0.0000
2023/12/13	2044	01/08/2024		Bond Future	12.7820	71.4159	12.7901	71.3723	0.063	0.0000	0.0000
2023/12/13	2044	01/08/2024	12.29 Call	Bond Future	2434.7900	2.4348	2287.5500	2.2876	6.047	0.0000	0.0000
2023/12/13	2044	01/08/2024	12.29 Put	Bond Future	5173.3800	5.1734	5069.7000	5.0697	2.004	0.0000	0.0000
2023/12/13	2044	01/08/2024	12.30 Call	Bond Future	2458.5400	2.4585	2310.7500	2.3108	6.011	0.0000	0.0000
2023/12/13	2044	01/08/2024	12.30 Put	Bond Future	5139.7200	5.1397	5035.4900	5.0355	2.028	0.0000	0.0000
2023/12/13	2044	01/08/2024	12.28 Call	Bond Future	2410.9400	2.4109	2264.2500	2.2643	6.084	0.0000	0.0000
2023/12/13	2044	01/08/2024	12.28 Put	Bond Future	5207.0000	5.2070	5103.8700	5.1039	1.981	0.0000	0.0000
2023/12/13	2044	07/11/2024	12.91 Call	Bond Future	4265.9300	4.2659	4083.7800	4.0838	4.270	0.0000	0.0000
2023/12/13	2044	07/11/2024	12.91 Put	Bond Future	4323.1100	4.3231	4178.9800	4.1790	3.334	0.0000	0.0000
2023/12/13	2044	07/11/2024	12.92 Call	Bond Future	4294.4200	4.2944	4111.9600	4.1120	4.249	0.0000	0.0000
2023/12/13	2044	07/11/2024	12.92 Put	Bond Future	4298.6000	4.2986	4154.1600	4.1542	3.360	0.0000	0.0000
2023/12/13	2044	07/11/2024	12.90 Call	Bond Future	4237.8000	4.2378	4055.9500	4.0560	4.291	0.0000	0.0000
2023/12/13	2044	07/11/2024	12.90 Put	Bond Future	4348.0500	4.3481	4204.2200	4.2042	3.308	0.0000	0.0000
2023/12/13	2044	07/11/2024		Bond Future	12.9208	73.0699	12.9280	73.0319	0.056	0.0000	0.0000
2023/12/13	2044	06/02/2025		Bond Future	13.0674	70.2124	13.0738	70.1792	0.049	0.0000	0.0000
2023/12/13	2044	06/02/2025	13.02 Call	Bond Future	4574.6800	4.5747	4380.0300	4.3800	4.255	0.0000	0.0000
2023/12/13	2044	06/02/2025	13.02 Put	Bond Future	4821.4300	4.8214	4659.9500	4.6600	3.349	0.0000	0.0000
2023/12/13	2046	01/02/2024		Bond Future	115.3461	115.3461	116.2464	116.2464	0.781	0.0000	0.0000
2023/12/13	2046	02/05/2024		Bond Future	115.7686	115.7686	116.7006	116.7006	0.805	0.0000	0.0000
2023/12/13	2046	01/08/2024		Bond Future	118.3378	118.3378	119.3034	119.3034	0.816	0.0000	0.0000
2023/12/13	2046	07/11/2024		Bond Future	118.8935	118.8935	119.9038	119.9038	0.850	0.0000	0.0000
2023/12/13	2046	06/02/2025		Bond Future	121.4123	121.4123	122.4533	122.4533	0.857	0.0000	0.0000
2023/12/13	2046	06/02/2025	114.01 Call	Bond Future	7402.3400	7.4023	8443.2800	8.4433	14.062	0.0000	0.0000
2023/12/13	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	2050	01/02/2024		Bond Future	114.7303	114.7303	115.3360	115.3360	0.528	0.0000	0.0000
2023/12/13	2050	02/05/2024		Bond Future	117.3004	117.3004	117.9209	117.9209	0.529	0.0000	0.0000
2023/12/13	2050	01/08/2024		Bond Future	117.5838	117.5838	118.2432	118.2432	0.561	0.0000	0.0000
2023/12/13	2050	07/11/2024		Bond Future	120.3417	120.3417	121.0273	121.0273	0.570	0.0000	0.0000
2023/12/13	2050	06/02/2025		Bond Future	120.5131	120.5131	121.2323	121.2323	0.597	0.0000	0.0000
2023/12/13	2050	06/02/2025	115.60 Call	Bond Future	4913.1200	4.9131	5632.2900	5.6323	14.638	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
2023/12/13	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	AL37	01/02/2024		Index Future	936.4470	936.4470	937.2470	0.085	0.0000	0.0000
2023/12/13	AL37	02/05/2024		Index Future	957.1960	957.1960	958.0240	0.087	0.0000	0.0000
2023/12/13	AL37	01/08/2024		Index Future	978.2190	978.2190	979.1700	0.097	0.0000	0.0000
2023/12/13	AL37	07/11/2024		Index Future	1000.9420	1000.9420	1002.0040	0.106	0.0000	0.0000
2023/12/13	AL37	06/02/2025		Index Future	1021.9640	1021.9640	1023.1240	0.114	0.0000	0.0000
2023/12/13	AL7T	01/02/2024		Index Future	1074.5750	1074.5750	1075.1800	0.056	0.0000	0.0000
2023/12/13	AL7T	02/05/2024		Index Future	1098.3850	1098.3850	1099.0150	0.057	0.0000	0.0000
2023/12/13	AL7T	01/08/2024		Index Future	1122.5080	1122.5080	1123.2730	0.068	0.0000	0.0000
2023/12/13	AL7T	07/11/2024		Index Future	1148.5830	1148.5830	1149.4670	0.077	0.0000	0.0000
2023/12/13	AL7T	06/02/2025		Index Future	1172.7060	1172.7060	1173.6960	0.084	0.0000	0.0000
2023/12/13	ALBI	01/02/2024		Index Future	932.3700	932.3700	932.4400	0.008	0.0000	0.0000
2023/12/13	ALBI	02/05/2024		Index Future	953.0290	953.0290	953.1110	0.009	0.0000	0.0000
2023/12/13	ALBI	01/08/2024		Index Future	973.9610	973.9610	974.1480	0.019	0.0000	0.0000
2023/12/13	ALBI	07/11/2024		Index Future	996.5850	996.5850	996.8650	0.028	0.0000	0.0000
2023/12/13	ALBI	06/02/2025		Index Future	1017.5150	1017.5150	1017.8770	0.036	0.0000	0.0000
2023/12/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/13	ES33	01/02/2024		Bond Future	12.5584	75.1726	12.5723	75.1114	0.111	0.0000	0.0000
2023/12/13	ES33	02/05/2024		Bond Future	12.6983	73.0576	12.7126	72.9958	0.113	0.0000	0.0000
2023/12/13	ES33	01/08/2024		Bond Future	12.8482	74.6783	12.8612	74.6233	0.101	0.0000	0.0000
2023/12/13	ES33	07/11/2024		Bond Future	13.0337	72.6254	13.0457	72.5757	0.092	0.0000	0.0000
2023/12/13	ES33	06/02/2025		Bond Future	13.2330	74.1599	13.2443	74.1148	0.085	0.0000	0.0000
2023/12/13	ES33	06/02/2025	13.34 Call	Bond Future	428.3100	0.4283	383.1800	0.3832	10.537	0.0000	0.0000
2023/12/13	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	ES42	01/02/2024		Bond Future	13.1948	70.2713	13.2037	70.2273	0.067	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	
2023/12/13	ES42	02/05/2024		Bond Future	13.3339	67.5829	13.3429	67.5386	0.068	0.0000	0.0000
2023/12/13	ES42	01/08/2024		Bond Future	13.4789	69.0814	13.4867	69.0438	0.058	0.0000	0.0000
2023/12/13	ES42	07/11/2024		Bond Future	13.6530	66.4313	13.6599	66.3991	0.050	0.0000	0.0000
2023/12/13	ES42	06/02/2025		Bond Future	13.8307	67.8319	13.8367	67.8042	0.043	0.0000	0.0000
2023/12/13	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	ES42	06/02/2025	13.71 Put	Bond Future	561.5900	0.5616	589.3100	0.5893	4.936	0.0000	0.0000
2023/12/13	GOVI	01/02/2024		GOVI	919.1180	919.1180	919.2180	919.2180	0.011	0.0000	0.0000
2023/12/13	GOVI	01/02/2024	879.99 Call	GOVI	391280.0000	39.1280	392280.0000	39.2280	0.256	0.0000	0.0000
2023/12/13	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	01/02/2024	880.00 Call	GOVI	391180.0000	39.1180	392180.0000	39.2180	0.256	0.0000	0.0000
2023/12/13	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	01/02/2024	879.98 Call	GOVI	391380.0000	39.1380	392380.0000	39.2380	0.256	0.0000	0.0000
2023/12/13	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	02/05/2024		GOVI	939.4830	939.4830	939.5950	939.5950	0.012	0.0000	0.0000
2023/12/13	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	02/05/2024	950.98 Put	GOVI	114970.0000	11.4970	113850.0000	11.3850	0.974	0.0000	0.0000
2023/12/13	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	02/05/2024	950.99 Put	GOVI	115070.0000	11.5070	113950.0000	11.3950	0.973	0.0000	0.0000
2023/12/13	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	02/05/2024	950.97 Put	GOVI	114870.0000	11.4870	113750.0000	11.3750	0.975	0.0000	0.0000
2023/12/13	GOVI	01/08/2024		GOVI	960.1170	960.1170	960.3350	960.3350	0.023	0.0000	0.0000
2023/12/13	GOVI	01/08/2024	943.38 Call	GOVI	167370.0000	16.7370	169550.0000	16.9550	1.303	0.0000	0.0000
2023/12/13	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	01/08/2024	943.39 Call	GOVI	167270.0000	16.7270	169450.0000	16.9450	1.303	0.0000	0.0000
2023/12/13	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	01/08/2024	943.37 Call	GOVI	167470.0000	16.7470	169650.0000	16.9650	1.302	0.0000	0.0000
2023/12/13	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	07/11/2024		GOVI	982.4200	982.4200	982.7290	982.7290	0.031	0.0000	0.0000
2023/12/13	GOVI	07/11/2024	948.79 Call	GOVI	336300.0000	33.6300	339390.0000	33.9390	0.919	0.0000	0.0000
2023/12/13	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	07/11/2024	948.80 Call	GOVI	336200.0000	33.6200	339290.0000	33.9290	0.919	0.0000	0.0000
2023/12/13	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	07/11/2024	948.78 Call	GOVI	336400.0000	33.6400	339490.0000	33.9490	0.919	0.0000	0.0000
2023/12/13	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	GOVI	06/02/2025		GOVI	1003.0530	1003.0530	1003.4440	1003.4440	0.039	0.0000	0.0000
2023/12/13	GOVI	06/02/2025	972.00 Call	GOVI	310530.0000	31.0530	314440.0000	31.4440	1.259	0.0000	0.0000
2023/12/13	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/13	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2023/12/13	IGOV	01/02/2024	Index Future		345.0040	345.0040	346.5040	0.435	0.0000	0.0000	
2023/12/13	IGOV	02/05/2024	Index Future		352.7330	352.7330	354.2700	0.436	0.0000	0.0000	
2023/12/13	IGOV	01/08/2024	Index Future		360.5620	360.5620	362.1720	0.447	0.0000	0.0000	
2023/12/13	IGOV	07/11/2024	Index Future		369.0240	369.0240	370.7040	0.455	0.0000	0.0000	
2023/12/13	IGOV	06/02/2025	Index Future		376.8530	376.8530	378.5970	0.463	0.0000	0.0000	
2023/12/13	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2023/12/13	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2023/12/13	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2023/12/13	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2023/12/13	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2023/12/13	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2023/12/13	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2023/12/13	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2023/12/13	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2023/12/13	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2023/12/13	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2023/12/13	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2023/12/13	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2023/12/13	JBAF	20/12/2023	Jibar Tradeable Future		8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2023/12/13	JBAF	17/01/2024	Jibar Tradeable Future		8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2023/12/13	JBAF	21/02/2024	Jibar Tradeable Future		8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2023/12/13	JBAF	20/03/2024	Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/12/13	JBAF	17/04/2024	Jibar Tradeable Future		8.2800	91.7200	8.2800	91.7200	0.000	0.0000	0.0000
2023/12/13	JBAF	15/05/2024	Jibar Tradeable Future		8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000
2023/12/13	JBAF	19/06/2024	Jibar Tradeable Future		8.1300	91.8700	8.1300	91.8700	0.000	0.0000	0.0000
2023/12/13	JBAF	18/09/2024	Jibar Tradeable Future		7.9100	92.0900	7.9100	92.0900	0.000	0.0000	0.0000
2023/12/13	JBAF	18/12/2024	Jibar Tradeable Future		7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000
2023/12/13	JBAF	19/03/2025	Jibar Tradeable Future		7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000
2023/12/13	JBAF	18/06/2025	Jibar Tradeable Future		7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000
2023/12/13	JBAF	17/09/2025	Jibar Tradeable Future		7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/13	R035	01/02/2024	10.62 Put	Bond Future	6367.4400	6.3674	6349.2000	6.3492	0.286	0.0000	0.0000
2023/12/13	R035	01/02/2024	10.62 Call	Bond Future	64.9200	0.0649	52.6600	0.0527	18.885	0.0000	0.0000
2023/12/13	R035	01/02/2024	11.12 Put	Bond Future	3780.0500	3.7801	3737.7400	3.7377	1.119	0.0000	0.0000
2023/12/13	R035	01/02/2024	11.12 Call	Bond Future	367.8300	0.3678	331.5000	0.3315	9.877	0.0000	0.0000
2023/12/13	R035	01/02/2024	13.46 Call	Bond Future	8552.4300	8.5524	8550.1100	8.5501	0.027	0.0000	0.0000
2023/12/13	R035	01/02/2024	13.46 Put	Bond Future	51.8600	0.0519	43.5600	0.0436	16.005	0.0000	0.0000
2023/12/13	R035	01/02/2024		Bond Future	11.7413	86.3833	11.7402	86.3893	0.010	0.0000	0.0000
2023/12/13	R035	01/02/2024	12.19 Call	Bond Future	3067.5300	3.0675	3026.3000	3.0263	1.344	0.0000	0.0000
2023/12/13	R035	01/02/2024	12.19 Put	Bond Future	720.1100	0.7201	672.9000	0.6729	6.556	0.0000	0.0000
2023/12/13	R035	01/02/2024	12.20 Call	Bond Future	3105.5500	3.1056	3064.6800	3.0647	1.316	0.0000	0.0000
2023/12/13	R035	01/02/2024	12.20 Put	Bond Future	706.9000	0.7069	660.0500	0.6601	6.628	0.0000	0.0000
2023/12/13	R035	01/02/2024	12.18 Call	Bond Future	3029.6600	3.0297	2987.9800	2.9880	1.376	0.0000	0.0000
2023/12/13	R035	01/02/2024	12.18 Put	Bond Future	733.5300	0.7335	685.8700	0.6859	6.497	0.0000	0.0000
2023/12/13	R035	02/05/2024		Bond Future	11.8432	83.7852	11.8419	83.7923	0.011	0.0000	0.0000
2023/12/13	R035	02/05/2024	11.20 Call	Bond Future	1184.4000	1.1844	1153.0600	1.1531	2.646	0.0000	0.0000
2023/12/13	R035	02/05/2024	11.20 Put	Bond Future	4655.9800	4.6560	4617.6100	4.6176	0.824	0.0000	0.0000
2023/12/13	R035	02/05/2024	11.21 Call	Bond Future	1201.9300	1.2019	1170.4400	1.1704	2.620	0.0000	0.0000
2023/12/13	R035	02/05/2024	11.21 Put	Bond Future	4618.0000	4.6180	4579.4800	4.5795	0.834	0.0000	0.0000
2023/12/13	R035	02/05/2024	11.19 Call	Bond Future	1167.2200	1.1672	1136.0100	1.1360	2.674	0.0000	0.0000
2023/12/13	R035	02/05/2024	11.19 Put	Bond Future	4694.3700	4.6944	4656.1300	4.6561	0.815	0.0000	0.0000
2023/12/13	R035	01/08/2024		Bond Future	11.9526	85.6247	11.9494	85.6412	0.027	0.0000	0.0000
2023/12/13	R035	01/08/2024	11.80 Call	Bond Future	2998.3300	2.9983	2889.6900	2.8897	3.623	0.0000	0.0000
2023/12/13	R035	01/08/2024	11.80 Put	Bond Future	3788.5200	3.7885	3663.3700	3.6634	3.303	0.0000	0.0000
2023/12/13	R035	01/08/2024	11.81 Call	Bond Future	3024.7700	3.0248	2915.8600	2.9159	3.601	0.0000	0.0000
2023/12/13	R035	01/08/2024	11.81 Put	Bond Future	3762.8400	3.7628	3637.4200	3.6374	3.333	0.0000	0.0000
2023/12/13	R035	01/08/2024	11.79 Call	Bond Future	2972.0000	2.9720	2863.3600	2.8634	3.655	0.0000	0.0000
2023/12/13	R035	01/08/2024	11.79 Put	Bond Future	3814.3500	3.8144	3689.2000	3.6892	3.281	0.0000	0.0000
2023/12/13	R035	07/11/2024		Bond Future	12.0920	83.0949	12.0871	83.1194	0.040	0.0000	0.0000
2023/12/13	R035	07/11/2024	12.18 Call	Bond Future	3897.2600	3.8973	4001.5100	4.0015	2.675	0.0000	0.0000
2023/12/13	R035	07/11/2024	12.18 Put	Bond Future	3455.8800	3.4559	3535.7200	3.5357	2.310	0.0000	0.0000
2023/12/13	R035	07/11/2024	12.19 Call	Bond Future	3925.2600	3.9253	4029.5100	4.0295	2.656	0.0000	0.0000
2023/12/13	R035	07/11/2024	12.19 Put	Bond Future	3433.9600	3.4340	3513.8000	3.5138	2.325	0.0000	0.0000
2023/12/13	R035	07/11/2024	12.17 Call	Bond Future	3869.3500	3.8694	3973.2900	3.9733	2.686	0.0000	0.0000
2023/12/13	R035	07/11/2024	12.17 Put	Bond Future	3477.9300	3.4779	3557.4600	3.5575	2.287	0.0000	0.0000
2023/12/13	R035	06/02/2025		Bond Future	12.2436	84.8336	12.2372	84.8650	0.052	0.0000	0.0000
2023/12/13	R035	06/02/2025	12.41 Call	Bond Future	4443.0200	4.4430	4464.3600	4.4644	0.480	0.0000	0.0000
2023/12/13	R035	06/02/2025	12.41 Put	Bond Future	3630.5400	3.6305	3620.5000	3.6205	0.277	0.0000	0.0000
2023/12/13	R053	01/02/2024	12.93 Call	Bond Future	4479.7500	4.4798	4266.8300	4.2668	4.753	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	
2023/12/13	R053	01/02/2024	12.93 Put	Bond Future	1116.9800	1.1170	1007.9500	1.0080	9.761	0.0000	0.0000
2023/12/13	R053	01/02/2024	12.94 Call	Bond Future	4530.0800	4.5301	4317.5500	4.3176	4.692	0.0000	0.0000
2023/12/13	R053	01/02/2024	12.94 Put	Bond Future	1098.8800	1.0989	990.2400	0.9902	9.886	0.0000	0.0000
2023/12/13	R053	01/02/2024	12.92 Call	Bond Future	4429.7200	4.4297	4216.1900	4.2162	4.820	0.0000	0.0000
2023/12/13	R053	01/02/2024	12.92 Put	Bond Future	1135.4700	1.1355	1025.8300	1.0258	9.656	0.0000	0.0000
2023/12/13	R053	01/02/2024		Bond Future	12.4553	97.5911	12.4695	97.4872	0.114	0.0000	0.0000
2023/12/13	R053	02/05/2024		Bond Future	12.5648	93.8886	12.5794	93.7834	0.116	0.0000	0.0000
2023/12/13	R053	02/05/2024	13.03 Call	Bond Future	5946.1900	5.9462	5710.5400	5.7105	3.963	0.0000	0.0000
2023/12/13	R053	02/05/2024	13.03 Put	Bond Future	2701.4200	2.7014	2570.9800	2.5710	4.829	0.0000	0.0000
2023/12/13	R053	02/05/2024	13.04 Call	Bond Future	5990.7600	5.9908	5755.4700	5.7555	3.928	0.0000	0.0000
2023/12/13	R053	02/05/2024	13.04 Put	Bond Future	2678.5700	2.6786	2548.4900	2.5485	4.856	0.0000	0.0000
2023/12/13	R053	02/05/2024	13.02 Call	Bond Future	5901.4900	5.9015	5665.7100	5.6657	3.995	0.0000	0.0000
2023/12/13	R053	02/05/2024	13.02 Put	Bond Future	2724.2400	2.7242	2593.6700	2.5937	4.793	0.0000	0.0000
2023/12/13	R053	01/08/2024	13.14 Call	Bond Future	6854.6500	6.8547	6596.3100	6.5963	3.769	0.0000	0.0000
2023/12/13	R053	01/08/2024	13.14 Put	Bond Future	3703.2800	3.7033	3541.8400	3.5418	4.359	0.0000	0.0000
2023/12/13	R053	01/08/2024	13.15 Call	Bond Future	6897.2200	6.8972	6638.7000	6.6387	3.748	0.0000	0.0000
2023/12/13	R053	01/08/2024	13.15 Put	Bond Future	3679.4900	3.6795	3517.8700	3.5179	4.392	0.0000	0.0000
2023/12/13	R053	01/08/2024	13.13 Call	Bond Future	6812.1600	6.8122	6553.6900	6.5537	3.794	0.0000	0.0000
2023/12/13	R053	01/08/2024	13.13 Put	Bond Future	3727.2500	3.7273	3565.6800	3.5657	4.335	0.0000	0.0000
2023/12/13	R053	01/08/2024		Bond Future	12.6806	95.9491	12.6943	95.8522	0.108	0.0000	0.0000
2023/12/13	R053	07/11/2024	12.80 Call	Bond Future	5777.4000	5.7774	5406.6300	5.4066	6.418	0.0000	0.0000
2023/12/13	R053	07/11/2024	12.80 Put	Bond Future	5908.7100	5.9087	5628.5900	5.6286	4.741	0.0000	0.0000
2023/12/13	R053	07/11/2024	12.81 Call	Bond Future	5814.7000	5.8147	5443.8400	5.4438	6.378	0.0000	0.0000
2023/12/13	R053	07/11/2024	12.81 Put	Bond Future	5876.4500	5.8765	5596.2400	5.5962	4.768	0.0000	0.0000
2023/12/13	R053	07/11/2024	12.79 Call	Bond Future	5740.2000	5.7402	5369.5100	5.3695	6.458	0.0000	0.0000
2023/12/13	R053	07/11/2024	12.79 Put	Bond Future	5941.1600	5.9412	5661.1200	5.6611	4.714	0.0000	0.0000
2023/12/13	R053	07/11/2024		Bond Future	12.8189	92.3013	12.8320	92.2106	0.102	0.0000	0.0000
2023/12/13	R053	06/02/2025		Bond Future	12.9622	94.2295	12.9747	94.1441	0.097	0.0000	0.0000
2023/12/13	R053	06/02/2025	12.94 Call	Bond Future	6203.2200	6.2032	5811.4100	5.8114	6.316	0.0000	0.0000
2023/12/13	R053	06/02/2025	12.94 Put	Bond Future	6354.0500	6.3541	6047.5600	6.0476	4.824	0.0000	0.0000
2023/12/13	R186	01/02/2024		Bond Future	8.8951	105.3165	8.8690	105.3830	0.293	0.0000	0.0000
2023/12/13	R186	01/02/2024	9.51 Call	Bond Future	1697.2300	1.6972	1739.7900	1.7398	2.508	0.0000	0.0000
2023/12/13	R186	01/02/2024	9.51 Put	Bond Future	143.5900	0.1436	119.6600	0.1197	16.666	0.0000	0.0000
2023/12/13	R186	01/02/2024	9.52 Call	Bond Future	1718.8400	1.7188	1761.8800	1.7619	2.504	0.0000	0.0000
2023/12/13	R186	01/02/2024	9.52 Put	Bond Future	140.1800	0.1402	116.7300	0.1167	16.728	0.0000	0.0000
2023/12/13	R186	01/02/2024	9.50 Call	Bond Future	1675.7000	1.6757	1717.7500	1.7178	2.509	0.0000	0.0000
2023/12/13	R186	01/02/2024	9.50 Put	Bond Future	147.0900	0.1471	122.6500	0.1227	16.616	0.0000	0.0000
2023/12/13	R186	02/05/2024		Bond Future	8.8823	107.6502	8.8530	107.7192	0.331	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	
2023/12/13	R186	02/05/2024	8.00 Call	Bond Future	176.8600	0.1769	168.1900	4.902	0.0000	0.0000	
2023/12/13	R186	02/05/2024	8.00 Put	Bond Future	2277.8800	2.2779	2200.1300	3.413	0.0000	0.0000	
2023/12/13	R186	02/05/2024	8.01 Call	Bond Future	181.1800	0.1812	172.4800	4.802	0.0000	0.0000	
2023/12/13	R186	02/05/2024	8.01 Put	Bond Future	2258.0800	2.2581	2180.3000	3.445	0.0000	0.0000	
2023/12/13	R186	02/05/2024	7.99 Call	Bond Future	172.6100	0.1726	164.9500	4.438	0.0000	0.0000	
2023/12/13	R186	02/05/2024	7.99 Put	Bond Future	2297.7500	2.2978	2221.0100	3.340	0.0000	0.0000	
2023/12/13	R186	02/05/2024	10.40 Call	Bond Future	3647.7400	3.6477	3688.5600	1.119	0.0000	0.0000	
2023/12/13	R186	02/05/2024	10.40 Put	Bond Future	156.3500	0.1564	128.0900	18.075	0.0000	0.0000	
2023/12/13	R186	02/05/2024	9.73 Put	Bond Future	352.7900	0.3528	300.7800	14.742	0.0000	0.0000	
2023/12/13	R186	02/05/2024	9.73 Call	Bond Future	2321.5800	2.3216	2338.6500	0.735	0.0000	0.0000	
2023/12/13	R186	01/08/2024	8.69 Call	Bond Future	912.5000	0.9125	940.1300	3.028	0.0000	0.0000	
2023/12/13	R186	01/08/2024	8.69 Put	Bond Future	1315.0500	1.3151	1260.4200	4.154	0.0000	0.0000	
2023/12/13	R186	01/08/2024	8.70 Call	Bond Future	923.9400	0.9239	951.8300	3.019	0.0000	0.0000	
2023/12/13	R186	01/08/2024	8.70 Put	Bond Future	1304.9100	1.3049	1250.5400	4.167	0.0000	0.0000	
2023/12/13	R186	01/08/2024	8.68 Call	Bond Future	901.4500	0.9015	928.5000	3.001	0.0000	0.0000	
2023/12/13	R186	01/08/2024	8.68 Put	Bond Future	1325.5800	1.3256	1270.3700	4.165	0.0000	0.0000	
2023/12/13	R186	01/08/2024		Bond Future	8.8770	104.7054	8.8387	104.7876	0.431	0.0000	0.0000
2023/12/13	R186	07/11/2024		Bond Future	8.8954	107.1337	8.8466	107.2274	0.548	0.0000	0.0000
2023/12/13	R186	07/11/2024	9.14 Call	Bond Future	1538.1200	1.5381	1537.6600	0.030	0.0000	0.0000	
2023/12/13	R186	07/11/2024	9.14 Put	Bond Future	1069.3100	1.0693	975.1100	8.809	0.0000	0.0000	
2023/12/13	R186	07/11/2024	9.15 Call	Bond Future	1550.6900	1.5507	1550.4900	0.013	0.0000	0.0000	
2023/12/13	R186	07/11/2024	9.15 Put	Bond Future	1062.7800	1.0628	968.8400	8.839	0.0000	0.0000	
2023/12/13	R186	07/11/2024	9.13 Call	Bond Future	1525.5900	1.5256	1524.8600	0.048	0.0000	0.0000	
2023/12/13	R186	07/11/2024	9.13 Put	Bond Future	1075.8900	1.0759	981.4200	8.781	0.0000	0.0000	
2023/12/13	R186	06/02/2025		Bond Future	8.9580	104.0619	8.8973	104.1657	0.678	0.0000	0.0000
2023/12/13	R186	06/02/2025	9.03 Call	Bond Future	1338.6600	1.3387	1347.4600	0.657	0.0000	0.0000	
2023/12/13	R186	06/02/2025	9.03 Put	Bond Future	1215.8500	1.2159	1120.8800	7.811	0.0000	0.0000	
2023/12/13	R202	01/02/2024		Bond Future	258.3859	258.3859	259.1517	0.296	0.0000	0.0000	
2023/12/13	R202	02/05/2024		Bond Future	264.1742	264.1742	264.9597	0.297	0.0000	0.0000	
2023/12/13	R202	01/08/2024		Bond Future	264.9097	264.9097	265.7681	0.324	0.0000	0.0000	
2023/12/13	R202	07/11/2024		Bond Future	271.1240	271.1240	272.0264	0.333	0.0000	0.0000	
2023/12/13	R202	06/02/2025		Bond Future	271.6073	271.6073	272.5726	0.355	0.0000	0.0000	
2023/12/13	R202	06/02/2025	266.79 Call	Bond Future	4817.3100	4.8173	5782.6100	20.038	0.0000	0.0000	
2023/12/13	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2023/12/13	R209	01/02/2024		Bond Future	11.8841	66.4384	11.8985	66.3715	0.120	0.0000	0.0000
2023/12/13	R209	01/02/2024	12.13 Call	Bond Future	2063.5300	2.0635	1935.7800	6.191	0.0000	0.0000	
2023/12/13	R209	01/02/2024	12.13 Put	Bond Future	928.1200	0.9281	867.2300	6.561	0.0000	0.0000	
2023/12/13	R209	01/02/2024	12.14 Call	Bond Future	2093.2300	2.0932	1965.5300	6.101	0.0000	0.0000	

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/12/13	R209	01/02/2024	12.14 Put	Bond Future		912.2400	0.9122	851.4000	0.8514	6.669	0.0000	0.0000
2023/12/13	R209	01/02/2024	12.12 Call	Bond Future		2034.0100	2.0340	1906.2200	1.9062	6.283	0.0000	0.0000
2023/12/13	R209	01/02/2024	12.12 Put	Bond Future		944.2400	0.9442	883.3100	0.8833	6.453	0.0000	0.0000
2023/12/13	R209	02/05/2024		Bond Future		11.9822	64.7574	11.9968	64.6897	0.123	0.0000	0.0000
2023/12/13	R209	02/05/2024	11.18 Call	Bond Future		833.7400	0.8337	753.1300	0.7531	9.668	0.0000	0.0000
2023/12/13	R209	02/05/2024	11.18 Put	Bond Future		4682.6400	4.6826	4669.6400	4.6696	0.278	0.0000	0.0000
2023/12/13	R209	02/05/2024	11.19 Call	Bond Future		846.9700	0.8470	765.7700	0.7658	9.587	0.0000	0.0000
2023/12/13	R209	02/05/2024	11.19 Put	Bond Future		4645.9700	4.6460	4632.3800	4.6324	0.293	0.0000	0.0000
2023/12/13	R209	02/05/2024	11.17 Call	Bond Future		820.7700	0.8208	740.6300	0.7406	9.764	0.0000	0.0000
2023/12/13	R209	02/05/2024	11.17 Put	Bond Future		4719.6300	4.7196	4707.1000	4.7071	0.265	0.0000	0.0000
2023/12/13	R209	01/08/2024		Bond Future		12.0872	66.1788	12.1009	66.1169	0.113	0.0000	0.0000
2023/12/13	R209	01/08/2024	11.79 Call	Bond Future		2288.4300	2.2884	2225.5400	2.2255	2.748	0.0000	0.0000
2023/12/13	R209	01/08/2024	11.79 Put	Bond Future		3657.9700	3.6580	3656.9800	3.6570	0.027	0.0000	0.0000
2023/12/13	R209	01/08/2024	11.80 Call	Bond Future		2310.1100	2.3101	2247.0200	2.2470	2.731	0.0000	0.0000
2023/12/13	R209	01/08/2024	11.80 Put	Bond Future		3632.9200	3.6329	3631.7300	3.6317	0.033	0.0000	0.0000
2023/12/13	R209	01/08/2024	11.78 Call	Bond Future		2267.0600	2.2671	2204.3700	2.2044	2.765	0.0000	0.0000
2023/12/13	R209	01/08/2024	11.78 Put	Bond Future		3683.3700	3.6834	3682.5800	3.6826	0.021	0.0000	0.0000
2023/12/13	R209	07/11/2024		Bond Future		12.2145	64.5566	12.2273	64.4993	0.105	0.0000	0.0000
2023/12/13	R209	07/11/2024	12.22 Call	Bond Future		3446.8800	3.4469	3260.3400	3.2603	5.412	0.0000	0.0000
2023/12/13	R209	07/11/2024	12.22 Put	Bond Future		3422.2500	3.4223	3293.0600	3.2931	3.775	0.0000	0.0000
2023/12/13	R209	07/11/2024	12.23 Call	Bond Future		3470.7700	3.4708	3283.9200	3.2839	5.384	0.0000	0.0000
2023/12/13	R209	07/11/2024	12.23 Put	Bond Future		3401.5600	3.4016	3272.0600	3.2721	3.807	0.0000	0.0000
2023/12/13	R209	07/11/2024	12.21 Call	Bond Future		3423.0500	3.4231	3236.5900	3.2366	5.447	0.0000	0.0000
2023/12/13	R209	07/11/2024	12.21 Put	Bond Future		3443.0500	3.4431	3313.9400	3.3139	3.750	0.0000	0.0000
2023/12/13	R209	06/02/2025		Bond Future		12.3486	65.9070	12.3608	65.8534	0.099	0.0000	0.0000
2023/12/13	R209	06/02/2025	12.44 Call	Bond Future		3877.6800	3.8777	3771.2400	3.7712	2.745	0.0000	0.0000
2023/12/13	R209	06/02/2025	12.44 Put	Bond Future		3478.6100	3.4786	3425.7700	3.4258	1.519	0.0000	0.0000
2023/12/13	R210	01/02/2024		Bond Future		233.7037	233.7037	233.8127	233.8127	0.047	0.0000	0.0000
2023/12/13	R210	02/05/2024		Bond Future		235.6626	235.6626	235.7920	235.7920	0.055	0.0000	0.0000
2023/12/13	R210	01/08/2024		Bond Future		240.8929	240.8929	241.0512	241.0512	0.066	0.0000	0.0000
2023/12/13	R210	07/11/2024		Bond Future		243.1790	243.1790	243.3798	243.3798	0.083	0.0000	0.0000
2023/12/13	R210	06/02/2025		Bond Future		248.3329	248.3329	248.5566	248.5566	0.090	0.0000	0.0000
2023/12/13	R210	06/02/2025	239.61 Call	Bond Future		8722.8500	8.7229	8946.5700	8.9466	2.565	0.0000	0.0000
2023/12/13	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/13	R213	01/02/2024	11.71 Call	Bond Future		4650.8000	4.6508	4720.7500	4.7208	1.504	0.0000	0.0000
2023/12/13	R213	01/02/2024	11.71 Put	Bond Future		157.6500	0.1577	135.4800	0.1355	14.063	0.0000	0.0000
2023/12/13	R213	01/02/2024	11.72 Call	Bond Future		4687.7900	4.6878	4758.3200	4.7583	1.505	0.0000	0.0000
2023/12/13	R213	01/02/2024	11.72 Put	Bond Future		154.4400	0.1544	132.8500	0.1329	13.980	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	
2023/12/13	R213	01/02/2024	11.70 Call	Bond Future	4613.7900	4.6138	4683.2100	4.6832	1.505	0.0000	0.0000
2023/12/13	R213	01/02/2024	11.70 Put	Bond Future	160.8700	0.1609	138.1700	0.1382	14.111	0.0000	0.0000
2023/12/13	R213	01/02/2024		Bond Future	10.6316	85.3445	10.6103	85.4366	0.201	0.0000	0.0000
2023/12/13	R213	02/05/2024		Bond Future	10.7060	83.6766	10.6834	83.7717	0.211	0.0000	0.0000
2023/12/13	R213	02/05/2024	10.29 Call	Bond Future	1229.8900	1.2299	1249.2800	1.2493	1.577	0.0000	0.0000
2023/12/13	R213	02/05/2024	10.29 Put	Bond Future	3004.0000	3.0040	2928.3400	2.9283	2.519	0.0000	0.0000
2023/12/13	R213	02/05/2024	10.30 Call	Bond Future	1246.0800	1.2461	1265.9400	1.2659	1.594	0.0000	0.0000
2023/12/13	R213	02/05/2024	10.30 Put	Bond Future	2976.9800	2.9770	2901.7900	2.9018	2.526	0.0000	0.0000
2023/12/13	R213	02/05/2024	10.28 Call	Bond Future	1213.8300	1.2138	1232.9600	1.2330	1.576	0.0000	0.0000
2023/12/13	R213	02/05/2024	10.28 Put	Bond Future	3031.1700	3.0312	2955.2500	2.9553	2.505	0.0000	0.0000
2023/12/13	R213	01/08/2024		Bond Future	10.7880	85.5139	10.7621	85.6203	0.241	0.0000	0.0000
2023/12/13	R213	01/08/2024	10.87 Call	Bond Future	2729.1700	2.7292	2767.5200	2.7675	1.405	0.0000	0.0000
2023/12/13	R213	01/08/2024	10.87 Put	Bond Future	2394.1500	2.3942	2326.0700	2.3261	2.844	0.0000	0.0000
2023/12/13	R213	01/08/2024	10.88 Call	Bond Future	2752.0000	2.7520	2790.6200	2.7906	1.403	0.0000	0.0000
2023/12/13	R213	01/08/2024	10.88 Put	Bond Future	2376.2400	2.3762	2308.4300	2.3084	2.854	0.0000	0.0000
2023/12/13	R213	01/08/2024	10.86 Call	Bond Future	2706.4300	2.7064	2744.5000	2.7445	1.407	0.0000	0.0000
2023/12/13	R213	01/08/2024	10.86 Put	Bond Future	2412.1800	2.4122	2343.8200	2.3438	2.834	0.0000	0.0000
2023/12/13	R213	07/11/2024		Bond Future	10.9026	83.9363	10.8732	84.0528	0.269	0.0000	0.0000
2023/12/13	R213	07/11/2024	11.22 Call	Bond Future	3507.3200	3.5073	3562.7700	3.5628	1.581	0.0000	0.0000
2023/12/13	R213	07/11/2024	11.22 Put	Bond Future	2259.2500	2.2593	2198.2300	2.1982	2.701	0.0000	0.0000
2023/12/13	R213	07/11/2024	11.23 Call	Bond Future	3531.3700	3.5314	3587.0700	3.5871	1.577	0.0000	0.0000
2023/12/13	R213	07/11/2024	11.23 Put	Bond Future	2244.3700	2.2444	2183.6000	2.1836	2.708	0.0000	0.0000
2023/12/13	R213	07/11/2024	11.21 Call	Bond Future	3483.0300	3.4830	3538.5200	3.5385	1.593	0.0000	0.0000
2023/12/13	R213	07/11/2024	11.21 Put	Bond Future	2273.9200	2.2739	2212.9400	2.2129	2.682	0.0000	0.0000
2023/12/13	R213	06/02/2025		Bond Future	11.0354	85.6941	11.0028	85.8195	0.296	0.0000	0.0000
2023/12/13	R213	06/02/2025	11.35 Call	Bond Future	3706.8000	3.7068	3805.0300	3.8050	2.650	0.0000	0.0000
2023/12/13	R213	06/02/2025	11.35 Put	Bond Future	2509.3000	2.5093	2482.1100	2.4821	1.084	0.0000	0.0000
2023/12/13	R214	01/02/2024	12.15 Call	Bond Future	1061.2900	1.0613	950.2200	0.9502	10.466	0.0000	0.0000
2023/12/13	R214	01/02/2024	12.15 Put	Bond Future	1916.8100	1.9168	1848.4700	1.8485	3.565	0.0000	0.0000
2023/12/13	R214	01/02/2024	12.16 Call	Bond Future	1082.1700	1.0822	970.4800	0.9705	10.321	0.0000	0.0000
2023/12/13	R214	01/02/2024	12.16 Put	Bond Future	1889.5600	1.8896	1820.6000	1.8206	3.650	0.0000	0.0000
2023/12/13	R214	01/02/2024	12.14 Call	Bond Future	1040.7300	1.0407	930.2100	0.9302	10.619	0.0000	0.0000
2023/12/13	R214	01/02/2024	12.14 Put	Bond Future	1944.4300	1.9444	1876.6400	1.8766	3.486	0.0000	0.0000
2023/12/13	R214	01/02/2024		Bond Future	12.3297	61.7032	12.3388	61.6604	0.074	0.0000	0.0000
2023/12/13	R214	02/05/2024		Bond Future	12.4295	59.7657	12.4387	59.7227	0.075	0.0000	0.0000
2023/12/13	R214	02/05/2024	11.47 Call	Bond Future	671.1700	0.6712	603.2400	0.6032	10.121	0.0000	0.0000
2023/12/13	R214	02/05/2024	11.47 Put	Bond Future	5409.4300	5.4094	5384.5300	5.3845	0.460	0.0000	0.0000
2023/12/13	R214	02/05/2024	11.48 Call	Bond Future	682.6900	0.6827	613.0100	0.6130	10.207	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	
2023/12/13	R214	02/05/2024	11.48 Put	Bond Future	5368.5700	5.3686	5341.9200	5.3419	0.496	0.0000	0.0000
2023/12/13	R214	02/05/2024	11.46 Call	Bond Future	659.7900	0.6598	593.6900	0.5937	10.018	0.0000	0.0000
2023/12/13	R214	02/05/2024	11.46 Put	Bond Future	5450.4900	5.4505	5427.4200	5.4274	0.423	0.0000	0.0000
2023/12/13	R214	02/05/2024	13.52 Call	Bond Future	5646.0700	5.6461	5541.7800	5.5418	1.847	0.0000	0.0000
2023/12/13	R214	02/05/2024	13.52 Put	Bond Future	899.9300	0.8999	838.6700	0.8387	6.807	0.0000	0.0000
2023/12/13	R214	02/05/2024	12.87 Call	Bond Future	3632.5400	3.6325	3509.5700	3.5096	3.385	0.0000	0.0000
2023/12/13	R214	02/05/2024	12.87 Put	Bond Future	1638.8400	1.6388	1558.9000	1.5589	4.878	0.0000	0.0000
2023/12/13	R214	02/05/2024	12.12 Put	Bond Future	3190.0800	3.1901	3118.5000	3.1185	2.244	0.0000	0.0000
2023/12/13	R214	02/05/2024	12.12 Call	Bond Future	1723.3300	1.7233	1608.7200	1.6087	6.650	0.0000	0.0000
2023/12/13	R214	02/05/2024	12.14 Put	Bond Future	3135.7700	3.1358	3063.4200	3.0634	2.307	0.0000	0.0000
2023/12/13	R214	02/05/2024	12.14 Call	Bond Future	1765.5300	1.7655	1650.1500	1.6502	6.535	0.0000	0.0000
2023/12/13	R214	01/08/2024	12.17 Call	Bond Future	2281.7100	2.2817	2155.1700	2.1552	5.546	0.0000	0.0000
2023/12/13	R214	01/08/2024	12.17 Put	Bond Future	3993.7000	3.9937	3904.5200	3.9045	2.233	0.0000	0.0000
2023/12/13	R214	01/08/2024	12.18 Call	Bond Future	2303.0500	2.3031	2175.9100	2.1759	5.521	0.0000	0.0000
2023/12/13	R214	01/08/2024	12.18 Put	Bond Future	3967.1000	3.9671	3877.3200	3.8773	2.263	0.0000	0.0000
2023/12/13	R214	01/08/2024	12.16 Call	Bond Future	2260.6500	2.2607	2134.3400	2.1343	5.587	0.0000	0.0000
2023/12/13	R214	01/08/2024	12.16 Put	Bond Future	4020.6400	4.0206	3931.6900	3.9317	2.212	0.0000	0.0000
2023/12/13	R214	01/08/2024		Bond Future	12.5349	61.0778	12.5431	61.0405	0.065	0.0000	0.0000
2023/12/13	R214	07/11/2024		Bond Future	12.6651	59.1871	12.6724	59.1543	0.057	0.0000	0.0000
2023/12/13	R214	07/11/2024	12.61 Call	Bond Future	3453.9200	3.4539	3216.4900	3.2165	6.874	0.0000	0.0000
2023/12/13	R214	07/11/2024	12.61 Put	Bond Future	3703.4700	3.7035	3498.8900	3.4989	5.524	0.0000	0.0000
2023/12/13	R214	07/11/2024	12.62 Call	Bond Future	3477.7300	3.4777	3240.0500	3.2401	6.834	0.0000	0.0000
2023/12/13	R214	07/11/2024	12.62 Put	Bond Future	3681.8500	3.6819	3477.0200	3.4770	5.563	0.0000	0.0000
2023/12/13	R214	07/11/2024	12.60 Call	Bond Future	3430.1800	3.4302	3193.0000	3.1930	6.915	0.0000	0.0000
2023/12/13	R214	07/11/2024	12.60 Put	Bond Future	3725.2000	3.7252	3520.8700	3.5209	5.485	0.0000	0.0000
2023/12/13	R214	06/02/2025		Bond Future	12.8030	60.4254	12.8096	60.3964	0.051	0.0000	0.0000
2023/12/13	R214	06/02/2025	12.71 Call	Bond Future	3714.3100	3.7143	3434.8300	3.4348	7.524	0.0000	0.0000
2023/12/13	R214	06/02/2025	12.71 Put	Bond Future	4129.5400	4.1295	3879.0300	3.8790	6.066	0.0000	0.0000
2023/12/13	R248	01/02/2024	11.50 Put	Bond Future	6030.2400	6.0302	6066.1300	6.0661	0.595	0.0000	0.0000
2023/12/13	R248	01/02/2024	11.50 Call	Bond Future	153.7000	0.1537	109.1300	0.1091	28.998	0.0000	0.0000
2023/12/13	R248	01/02/2024	12.30 Put	Bond Future	2278.1600	2.2782	2204.7100	2.2047	3.224	0.0000	0.0000
2023/12/13	R248	01/02/2024	12.30 Call	Bond Future	1340.8100	1.3408	1186.9000	1.1869	11.479	0.0000	0.0000
2023/12/13	R248	01/02/2024	13.37 Call	Bond Future	5252.6200	5.2526	5114.0100	5.1140	2.639	0.0000	0.0000
2023/12/13	R248	01/02/2024	13.37 Put	Bond Future	397.5800	0.3976	339.4300	0.3394	14.626	0.0000	0.0000
2023/12/13	R248	01/02/2024	13.10 Call	Bond Future	4111.4300	4.1114	3957.1200	3.9571	3.753	0.0000	0.0000
2023/12/13	R248	01/02/2024	13.10 Put	Bond Future	638.3100	0.6383	564.4600	0.5645	11.570	0.0000	0.0000
2023/12/13	R248	01/02/2024	13.90 Call	Bond Future	7576.9000	7.5769	7465.1400	7.4651	1.475	0.0000	0.0000
2023/12/13	R248	01/02/2024	13.90 Put	Bond Future	151.5200	0.1515	120.2200	0.1202	20.657	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	
2023/12/13	R248	01/02/2024	12.15 Call	Bond Future	986.9400	0.9869	848.8100	0.8488	13.996	0.0000	0.0000
2023/12/13	R248	01/02/2024	12.15 Put	Bond Future	2807.7900	2.8078	2750.1200	2.7501	2.054	0.0000	0.0000
2023/12/13	R248	01/02/2024	12.16 Call	Bond Future	1008.5200	1.0085	869.1900	0.8692	13.815	0.0000	0.0000
2023/12/13	R248	01/02/2024	12.16 Put	Bond Future	2769.8800	2.7699	2711.0100	2.7110	2.125	0.0000	0.0000
2023/12/13	R248	01/02/2024	12.14 Call	Bond Future	965.6400	0.9656	828.7300	0.8287	14.178	0.0000	0.0000
2023/12/13	R248	01/02/2024	12.14 Put	Bond Future	2846.0600	2.8461	2789.6100	2.7896	1.983	0.0000	0.0000
2023/12/13	R248	01/02/2024		Bond Future	12.4627	75.6632	12.4768	75.5827	0.113	0.0000	0.0000
2023/12/13	R248	02/05/2024		Bond Future	12.5676	72.8911	12.5822	72.8097	0.116	0.0000	0.0000
2023/12/13	R248	02/05/2024	11.47 Call	Bond Future	686.7700	0.6868	601.2900	0.6013	12.447	0.0000	0.0000
2023/12/13	R248	02/05/2024	11.47 Put	Bond Future	7350.3800	7.3504	7346.3500	7.3464	0.055	0.0000	0.0000
2023/12/13	R248	02/05/2024	11.48 Call	Bond Future	699.1500	0.6992	611.5400	0.6115	12.531	0.0000	0.0000
2023/12/13	R248	02/05/2024	11.48 Put	Bond Future	7297.2000	7.2972	7291.0400	7.2910	0.084	0.0000	0.0000
2023/12/13	R248	02/05/2024	11.46 Call	Bond Future	674.5400	0.6745	591.2800	0.5913	12.343	0.0000	0.0000
2023/12/13	R248	02/05/2024	11.46 Put	Bond Future	7403.8100	7.4038	7402.0000	7.4020	0.024	0.0000	0.0000
2023/12/13	R248	02/05/2024	11.40 Put	Bond Future	7729.5100	7.7295	7740.4500	7.7405	0.142	0.0000	0.0000
2023/12/13	R248	02/05/2024	11.40 Call	Bond Future	604.2600	0.6043	533.7500	0.5338	11.669	0.0000	0.0000
2023/12/13	R248	02/05/2024	12.40 Put	Bond Future	3518.7000	3.5187	3429.9100	3.4299	2.523	0.0000	0.0000
2023/12/13	R248	02/05/2024	12.40 Call	Bond Future	2566.8300	2.5668	2396.5900	2.3966	6.632	0.0000	0.0000
2023/12/13	R248	02/05/2024	13.16 Call	Bond Future	5026.9800	5.0270	4851.9300	4.8519	3.482	0.0000	0.0000
2023/12/13	R248	02/05/2024	13.16 Put	Bond Future	1835.3800	1.8354	1741.7800	1.7418	5.100	0.0000	0.0000
2023/12/13	R248	01/08/2024	12.31 Call	Bond Future	2792.3500	2.7924	2615.0300	2.6150	6.350	0.0000	0.0000
2023/12/13	R248	01/08/2024	12.31 Put	Bond Future	4881.6700	4.8817	4779.5000	4.7795	2.093	0.0000	0.0000
2023/12/13	R248	01/08/2024	12.32 Call	Bond Future	2818.2400	2.8182	2640.1000	2.6401	6.321	0.0000	0.0000
2023/12/13	R248	01/08/2024	12.32 Put	Bond Future	4849.4600	4.8495	4746.4700	4.7465	2.124	0.0000	0.0000
2023/12/13	R248	01/08/2024	12.30 Call	Bond Future	2766.5700	2.7666	2589.8400	2.5898	6.388	0.0000	0.0000
2023/12/13	R248	01/08/2024	12.30 Put	Bond Future	4914.0700	4.9141	4812.4900	4.8125	2.067	0.0000	0.0000
2023/12/13	R248	01/08/2024		Bond Future	12.6787	74.4913	12.6923	74.4161	0.107	0.0000	0.0000
2023/12/13	R248	07/11/2024		Bond Future	12.8151	71.7665	12.8281	71.6962	0.101	0.0000	0.0000
2023/12/13	R248	07/11/2024	12.79 Call	Bond Future	4401.5700	4.4016	4219.1800	4.2192	4.144	0.0000	0.0000
2023/12/13	R248	07/11/2024	12.79 Put	Bond Future	4538.0600	4.5381	4425.9600	4.4260	2.470	0.0000	0.0000
2023/12/13	R248	07/11/2024	12.80 Call	Bond Future	4430.6500	4.4307	4247.8900	4.2479	4.125	0.0000	0.0000
2023/12/13	R248	07/11/2024	12.80 Put	Bond Future	4512.7900	4.5128	4400.3200	4.4003	2.492	0.0000	0.0000
2023/12/13	R248	07/11/2024	12.78 Call	Bond Future	4372.8200	4.3728	4190.5400	4.1905	4.168	0.0000	0.0000
2023/12/13	R248	07/11/2024	12.78 Put	Bond Future	4563.7400	4.5637	4451.7500	4.4518	2.454	0.0000	0.0000
2023/12/13	R248	06/02/2025		Bond Future	12.9597	73.2673	12.9722	73.2010	0.096	0.0000	0.0000
2023/12/13	R248	06/02/2025	12.71 Call	Bond Future	4116.2200	4.1162	3945.5400	3.9455	4.147	0.0000	0.0000
2023/12/13	R248	06/02/2025	12.71 Put	Bond Future	5465.2900	5.4653	5360.8900	5.3609	1.910	0.0000	0.0000
2023/12/13	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
2023/12/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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