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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/12/2023 TO 20/12/2023

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
2023/12/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/20	2025	01/02/2024		Bond Future	176.2798	176.2798	176.3420	0.035	0.0000	0.0000
2023/12/20	2025	02/05/2024		Bond Future	180.2308	180.2308	180.2950	0.036	0.0000	0.0000
2023/12/20	2025	01/08/2024		Bond Future	182.4090	182.4090	182.4772	0.037	0.0000	0.0000
2023/12/20	2025	07/11/2024		Bond Future	186.7073	186.7073	186.7810	0.039	0.0000	0.0000
2023/12/20	2029	01/02/2024		Bond Future	130.6389	130.6389	130.3019	0.258	0.0000	0.0000
2023/12/20	2029	02/05/2024		Bond Future	132.1980	132.1980	131.8537	0.260	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	
2023/12/20	2029	01/08/2024		Bond Future	135.1477	135.1477	134.7976	134.7976	0.259	0.0000	0.0000
2023/12/20	2029	07/11/2024		Bond Future	136.9257	136.9257	136.5703	136.5703	0.260	0.0000	0.0000
2023/12/20	2029	06/02/2025		Bond Future	139.8409	139.8409	139.4811	139.4811	0.257	0.0000	0.0000
2023/12/20	2029	06/02/2025	132.40 Call	Bond Future	7440.8600	7.4409	7081.0700	7.0811	4.835	0.0000	0.0000
2023/12/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.85 Call	Bond Future	8445.8800	8.4459	8671.6600	8.6717	2.673	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.85 Put	Bond Future	6.9500	0.0070	5.1300	0.0051	26.187	0.0000	0.0000
2023/12/20	2030	01/02/2024	10.00 Put	Bond Future	554.2800	0.5543	473.5300	0.4735	14.568	0.0000	0.0000
2023/12/20	2030	01/02/2024	10.00 Call	Bond Future	1663.4500	1.6635	1810.3000	1.8103	8.828	0.0000	0.0000
2023/12/20	2030	01/02/2024	9.89 Put	Bond Future	698.7900	0.6988	602.9800	0.6030	13.711	0.0000	0.0000
2023/12/20	2030	01/02/2024	9.89 Call	Bond Future	1347.3700	1.3474	1479.1600	1.4792	9.781	0.0000	0.0000
2023/12/20	2030	01/02/2024	10.39 Put	Bond Future	233.3200	0.2333	192.6300	0.1926	17.440	0.0000	0.0000
2023/12/20	2030	01/02/2024	10.39 Call	Bond Future	2952.4100	2.9524	3139.3200	3.1393	6.331	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.86 Call	Bond Future	8483.2800	8.4833	8709.1000	8.7091	2.662	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.86 Put	Bond Future	6.7800	0.0068	5.0000	0.0050	26.254	0.0000	0.0000
2023/12/20	2030	01/02/2024	10.16 Put	Bond Future	391.4900	0.3915	329.7300	0.3297	15.776	0.0000	0.0000
2023/12/20	2030	01/02/2024	10.16 Call	Bond Future	2165.4700	2.1655	2331.3100	2.3313	7.658	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.00 Call	Bond Future	5222.4600	5.2225	5438.1200	5.4381	4.129	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.00 Put	Bond Future	55.8800	0.0559	43.9400	0.0439	21.367	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.75 Call	Bond Future	8070.9100	8.0709	8296.2400	8.2962	2.792	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.75 Put	Bond Future	8.8500	0.0089	6.5800	0.0066	25.650	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.36 Call	Bond Future	6594.7300	6.5947	6816.9200	6.8169	3.369	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.36 Put	Bond Future	22.9900	0.0230	17.5800	0.0176	23.532	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.37 Call	Bond Future	6632.8100	6.6328	6855.1100	6.8551	3.352	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.37 Put	Bond Future	22.4400	0.0224	17.1400	0.0171	23.619	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.35 Call	Bond Future	6556.6700	6.5567	6778.7300	6.7787	3.387	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.35 Put	Bond Future	23.5700	0.0236	18.0300	0.0180	23.504	0.0000	0.0000
2023/12/20	2030	01/02/2024		Bond Future	9.7363	92.3926	9.6826	92.6202	0.551	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.31 Call	Bond Future	6404.3000	6.4043	6625.8500	6.6259	3.459	0.0000	0.0000
2023/12/20	2030	01/02/2024	11.31 Put	Bond Future	26.0100	0.0260	19.9600	0.0200	23.260	0.0000	0.0000
2023/12/20	2030	01/02/2024	9.93 Put	Bond Future	642.8100	0.6428	552.6600	0.5527	14.024	0.0000	0.0000
2023/12/20	2030	01/02/2024	9.93 Call	Bond Future	1459.2100	1.4592	1596.6600	1.5967	9.419	0.0000	0.0000
2023/12/20	2030	01/02/2024	9.57 Put	Bond Future	1314.8100	1.3148	1168.6600	1.1687	11.116	0.0000	0.0000
2023/12/20	2030	01/02/2024	9.57 Call	Bond Future	606.8800	0.6069	688.3300	0.6883	13.421	0.0000	0.0000
2023/12/20	2030	01/02/2024	10.07 Put	Bond Future	476.6900	0.4767	404.6900	0.4047	15.104	0.0000	0.0000
2023/12/20	2030	01/02/2024	10.07 Call	Bond Future	1877.4600	1.8775	2033.0600	2.0331	8.288	0.0000	0.0000
2023/12/20	2030	01/02/2024	12.10 Call	Bond Future	9375.2200	9.3752	9601.8900	9.6019	2.418	0.0000	0.0000
2023/12/20	2030	01/02/2024	12.10 Put	Bond Future	3.3400	0.0033	2.4100	0.0024	27.844	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	
2023/12/20	2030	02/05/2024		Bond Future	9.7786	94.4409	9.7219	94.6738	0.579	0.0000	0.0000
2023/12/20	2030	02/05/2024	9.82 Call	Bond Future	1897.2600	1.8973	2015.0600	2.0151	6.209	0.0000	0.0000
2023/12/20	2030	02/05/2024	9.82 Put	Bond Future	1727.5000	1.7275	1612.4300	1.6124	6.661	0.0000	0.0000
2023/12/20	2030	02/05/2024	9.83 Call	Bond Future	1918.9300	1.9189	2037.5700	2.0376	6.183	0.0000	0.0000
2023/12/20	2030	02/05/2024	9.83 Put	Bond Future	1708.2300	1.7082	1594.0000	1.5940	6.687	0.0000	0.0000
2023/12/20	2030	02/05/2024	9.81 Call	Bond Future	1875.9500	1.8760	1992.9100	1.9929	6.235	0.0000	0.0000
2023/12/20	2030	02/05/2024	9.81 Put	Bond Future	1747.1500	1.7472	1631.2400	1.6312	6.634	0.0000	0.0000
2023/12/20	2030	02/05/2024	10.62 Put	Bond Future	654.3000	0.6543	597.4400	0.5974	8.690	0.0000	0.0000
2023/12/20	2030	02/05/2024	10.62 Call	Bond Future	4028.8800	4.0289	4204.8900	4.2049	4.369	0.0000	0.0000
2023/12/20	2030	02/05/2024	11.12 Put	Bond Future	345.0800	0.3451	311.4300	0.3114	9.751	0.0000	0.0000
2023/12/20	2030	02/05/2024	11.12 Call	Bond Future	5652.3600	5.6524	5851.5800	5.8516	3.525	0.0000	0.0000
2023/12/20	2030	02/05/2024	13.15 Call	Bond Future	12648.2900	12.6483	12879.2100	12.8792	1.826	0.0000	0.0000
2023/12/20	2030	02/05/2024	13.15 Put	Bond Future	13.3700	0.0134	11.4200	0.0114	14.585	0.0000	0.0000
2023/12/20	2030	02/05/2024	9.66 Put	Bond Future	2066.5300	2.0665	1938.0100	1.9380	6.219	0.0000	0.0000
2023/12/20	2030	02/05/2024	9.66 Call	Bond Future	1578.2100	1.5782	1682.5600	1.6826	6.612	0.0000	0.0000
2023/12/20	2030	02/05/2024	10.16 Put	Bond Future	1158.7100	1.1587	1071.0700	1.0711	7.564	0.0000	0.0000
2023/12/20	2030	02/05/2024	10.16 Call	Bond Future	2707.7700	2.7078	2853.0000	2.8530	5.363	0.0000	0.0000
2023/12/20	2030	02/05/2024	11.94 Call	Bond Future	8483.4100	8.4834	8702.9900	8.7030	2.588	0.0000	0.0000
2023/12/20	2030	02/05/2024	11.94 Put	Bond Future	118.5900	0.1186	105.3000	0.1053	11.207	0.0000	0.0000
2023/12/20	2030	02/05/2024	12.38 Call	Bond Future	10012.4700	10.0125	10237.8000	10.2378	2.250	0.0000	0.0000
2023/12/20	2030	02/05/2024	12.38 Put	Bond Future	62.4100	0.0624	54.8700	0.0549	12.081	0.0000	0.0000
2023/12/20	2030	02/05/2024	10.82 Put	Bond Future	507.4700	0.5075	461.1200	0.4611	9.134	0.0000	0.0000
2023/12/20	2030	02/05/2024	10.82 Call	Bond Future	4661.4900	4.6615	4848.0100	4.8480	4.001	0.0000	0.0000
2023/12/20	2030	01/08/2024	10.38 Call	Bond Future	3543.2200	3.5432	3697.5700	3.6976	4.356	0.0000	0.0000
2023/12/20	2030	01/08/2024	10.38 Put	Bond Future	1385.3400	1.3853	1300.4400	1.3004	6.128	0.0000	0.0000
2023/12/20	2030	01/08/2024	10.39 Call	Bond Future	3569.5300	3.5695	3724.4400	3.7244	4.340	0.0000	0.0000
2023/12/20	2030	01/08/2024	10.39 Put	Bond Future	1373.1700	1.3732	1288.8300	1.2888	6.142	0.0000	0.0000
2023/12/20	2030	01/08/2024	10.37 Call	Bond Future	3517.2700	3.5173	3671.0400	3.6710	4.372	0.0000	0.0000
2023/12/20	2030	01/08/2024	10.37 Put	Bond Future	1397.8800	1.3979	1312.4000	1.3124	6.115	0.0000	0.0000
2023/12/20	2030	01/08/2024		Bond Future	9.8275	92.5201	9.7672	92.7594	0.613	0.0000	0.0000
2023/12/20	2030	07/11/2024		Bond Future	9.8903	94.6746	9.8256	94.9215	0.654	0.0000	0.0000
2023/12/20	2030	07/11/2024	10.75 Call	Bond Future	4532.5400	4.5325	4703.2900	4.7033	3.767	0.0000	0.0000
2023/12/20	2030	07/11/2024	10.75 Put	Bond Future	1325.3000	1.3253	1249.1600	1.2492	5.745	0.0000	0.0000
2023/12/20	2030	07/11/2024	10.76 Call	Bond Future	4559.3500	4.5594	4730.5500	4.7306	3.755	0.0000	0.0000
2023/12/20	2030	07/11/2024	10.76 Put	Bond Future	1315.6300	1.3156	1239.9400	1.2399	5.753	0.0000	0.0000
2023/12/20	2030	07/11/2024	10.74 Call	Bond Future	4505.7800	4.5058	4676.0700	4.6761	3.779	0.0000	0.0000
2023/12/20	2030	07/11/2024	10.74 Put	Bond Future	1335.0500	1.3351	1258.4500	1.2585	5.738	0.0000	0.0000
2023/12/20	2030	06/02/2025		Bond Future	9.9717	92.6560	9.9023	92.9103	0.695	0.0000	0.0000
2023/12/20	2030	06/02/2025	10.68 Call	Bond Future	4188.7300	4.1887	4355.0700	4.3551	3.971	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	
2023/12/20	2030	06/02/2025	10.68 Put	Bond Future	1638.7600	1.6388	1550.7800	1.5508	5.369	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.90 Put	Bond Future	554.3700	0.5544	454.6300	0.4546	17.992	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.90 Call	Bond Future	2080.7600	2.0808	2303.1700	2.3032	10.689	0.0000	0.0000
2023/12/20	2032	01/02/2024	12.00 Call	Bond Future	6659.7700	6.6598	6970.4000	6.9704	4.664	0.0000	0.0000
2023/12/20	2032	01/02/2024	12.00 Put	Bond Future	45.4300	0.0454	33.9100	0.0339	25.358	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.55 Call	Bond Future	4710.0900	4.7101	5003.1300	5.0031	6.222	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.55 Put	Bond Future	128.3000	0.1283	99.1900	0.0992	22.689	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.33 Call	Bond Future	3776.3700	3.7764	4053.4100	4.0534	7.336	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.33 Put	Bond Future	212.6200	0.2126	167.5100	0.1675	21.216	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.35 Call	Bond Future	3860.0600	3.8601	4138.8400	4.1388	7.222	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.35 Put	Bond Future	203.0900	0.2031	159.7200	0.1597	21.355	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.85 Call	Bond Future	1903.0100	1.9030	2116.5800	2.1166	11.223	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.85 Put	Bond Future	617.6900	0.6177	509.1100	0.5091	17.578	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.59 Put	Bond Future	1065.6200	1.0656	902.7500	0.9028	15.284	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.59 Call	Bond Future	1083.1400	1.0831	1242.4200	1.2424	14.705	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.09 Put	Bond Future	364.9400	0.3649	293.8300	0.2938	19.485	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.09 Call	Bond Future	2799.4100	2.7994	3050.4500	3.0505	8.968	0.0000	0.0000
2023/12/20	2032	01/02/2024	12.73 Call	Bond Future	9782.7000	9.7827	10102.4800	10.1025	3.269	0.0000	0.0000
2023/12/20	2032	01/02/2024	12.73 Put	Bond Future	8.1100	0.0081	5.7400	0.0057	29.223	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.78 Put	Bond Future	717.6000	0.7176	595.7200	0.5957	16.984	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.78 Call	Bond Future	1663.9500	1.6640	1864.2200	1.8642	12.036	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.75 Call	Bond Future	5573.9900	5.5740	5876.8300	5.8768	5.433	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.75 Put	Bond Future	80.6800	0.0807	61.3700	0.0614	23.934	0.0000	0.0000
2023/12/20	2032	01/02/2024	12.50 Call	Bond Future	8810.5500	8.8106	9128.8200	9.1288	3.612	0.0000	0.0000
2023/12/20	2032	01/02/2024	12.50 Put	Bond Future	13.8300	0.0138	9.9500	0.0100	28.055	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.84 Call	Bond Future	5964.7400	5.9647	6270.8600	6.2709	5.132	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.84 Put	Bond Future	65.5300	0.0655	49.5000	0.0495	24.462	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.85 Call	Bond Future	6008.2000	6.0082	6314.6400	6.3146	5.100	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.85 Put	Bond Future	64.0500	0.0641	48.3400	0.0483	24.528	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.83 Call	Bond Future	5921.3200	5.9213	6227.0900	6.2271	5.164	0.0000	0.0000
2023/12/20	2032	01/02/2024	11.83 Put	Bond Future	67.0800	0.0671	50.7000	0.0507	24.419	0.0000	0.0000
2023/12/20	2032	01/02/2024		Bond Future	10.5864	90.3388	10.5212	90.6609	0.617	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.01 Put	Bond Future	3008.6800	3.0087	2718.9000	2.7189	9.631	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.01 Call	Bond Future	109.6900	0.1097	142.0600	0.1421	29.510	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.76 Put	Bond Future	748.7100	0.7487	622.8500	0.6229	16.810	0.0000	0.0000
2023/12/20	2032	01/02/2024	10.76 Call	Bond Future	1597.9000	1.5979	1794.1900	1.7942	12.284	0.0000	0.0000
2023/12/20	2032	01/02/2024	12.62 Call	Bond Future	9319.3900	9.3194	9638.5400	9.6385	3.425	0.0000	0.0000
2023/12/20	2032	01/02/2024	12.62 Put	Bond Future	10.4600	0.0105	7.4600	0.0075	28.681	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	
2023/12/20	2032	02/05/2024	10.54 Put	Bond Future	2500.9500	2.5010	2322.6600	2.3227	7.129	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.55 Call	Bond Future	1961.0000	1.9610	2113.3800	2.1134	7.771	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.55 Put	Bond Future	2475.7000	2.4757	2298.5700	2.2986	7.155	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.56 Call	Bond Future	1984.4200	1.9844	2137.9400	2.1379	7.736	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.56 Put	Bond Future	2450.6500	2.4507	2274.6600	2.2747	7.181	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.54 Call	Bond Future	1937.7300	1.9377	2088.9500	2.0890	7.804	0.0000	0.0000
2023/12/20	2032	02/05/2024		Bond Future	10.6565	88.1793	10.5882	88.5089	0.641	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.59 Put	Bond Future	2376.8200	2.3768	2204.2800	2.2043	7.259	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.59 Call	Bond Future	2055.8200	2.0558	2212.7900	2.2128	7.635	0.0000	0.0000
2023/12/20	2032	02/05/2024	11.09 Put	Bond Future	1394.3800	1.3944	1275.6600	1.2757	8.514	0.0000	0.0000
2023/12/20	2032	02/05/2024	11.09 Call	Bond Future	3448.7300	3.4487	3659.5200	3.6595	6.112	0.0000	0.0000
2023/12/20	2032	02/05/2024	13.18 Call	Bond Future	11238.2200	11.2382	11553.2400	11.5532	2.803	0.0000	0.0000
2023/12/20	2032	02/05/2024	13.18 Put	Bond Future	114.7300	0.1147	100.2400	0.1002	12.630	0.0000	0.0000
2023/12/20	2032	02/05/2024	13.35 Call	Bond Future	11890.6600	11.8907	12208.8300	12.2088	2.676	0.0000	0.0000
2023/12/20	2032	02/05/2024	13.35 Put	Bond Future	86.2300	0.0862	74.8900	0.0749	13.151	0.0000	0.0000
2023/12/20	2032	02/05/2024	11.35 Put	Bond Future	1043.8500	1.0439	948.7500	0.9488	9.111	0.0000	0.0000
2023/12/20	2032	02/05/2024	11.35 Call	Bond Future	4300.4600	4.3005	4534.8700	4.5349	5.451	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.65 Put	Bond Future	2233.9700	2.2340	2068.2600	2.0683	7.418	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.65 Call	Bond Future	2202.4900	2.2025	2366.2900	2.3663	7.437	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.36 Put	Bond Future	2995.8900	2.9959	2796.9500	2.7970	6.640	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.36 Call	Bond Future	1553.5200	1.5535	1684.0900	1.6841	8.405	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.86 Put	Bond Future	1789.7000	1.7897	1647.3300	1.6473	7.955	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.86 Call	Bond Future	2761.8600	2.7619	2949.0000	2.9490	6.776	0.0000	0.0000
2023/12/20	2032	02/05/2024	12.90 Call	Bond Future	10156.9500	10.1570	10465.8300	10.4658	3.041	0.0000	0.0000
2023/12/20	2032	02/05/2024	12.90 Put	Bond Future	172.7500	0.1728	152.1200	0.1521	11.942	0.0000	0.0000
2023/12/20	2032	02/05/2024	11.81 Call	Bond Future	5948.0400	5.9480	6215.3500	6.2154	4.494	0.0000	0.0000
2023/12/20	2032	02/05/2024	11.81 Put	Bond Future	617.7500	0.6178	555.5500	0.5556	10.069	0.0000	0.0000
2023/12/20	2032	02/05/2024	11.21 Call	Bond Future	3833.1500	3.8332	4055.2800	4.0553	5.795	0.0000	0.0000
2023/12/20	2032	02/05/2024	11.21 Put	Bond Future	1221.1600	1.2212	1113.7800	1.1138	8.793	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.57 Put	Bond Future	2425.9900	2.4260	2251.1600	2.2512	7.207	0.0000	0.0000
2023/12/20	2032	02/05/2024	10.57 Call	Bond Future	2008.2100	2.0082	2162.8900	2.1629	7.702	0.0000	0.0000
2023/12/20	2032	01/08/2024	11.14 Call	Bond Future	3931.6700	3.9317	4137.4800	4.1375	5.235	0.0000	0.0000
2023/12/20	2032	01/08/2024	11.14 Put	Bond Future	2044.8300	2.0448	1912.6600	1.9127	6.464	0.0000	0.0000
2023/12/20	2032	01/08/2024	11.15 Call	Bond Future	3960.9700	3.9610	4167.5700	4.1676	5.216	0.0000	0.0000
2023/12/20	2032	01/08/2024	11.15 Put	Bond Future	2028.4500	2.0285	1897.0700	1.8971	6.477	0.0000	0.0000
2023/12/20	2032	01/08/2024	11.13 Call	Bond Future	3902.4600	3.9025	4107.4700	4.1075	5.253	0.0000	0.0000
2023/12/20	2032	01/08/2024	11.13 Put	Bond Future	2061.3300	2.0613	1928.3600	1.9284	6.451	0.0000	0.0000
2023/12/20	2032	01/08/2024		Bond Future	10.7329	90.1255	10.6611	90.4635	0.668	0.0000	0.0000
2023/12/20	2032	07/11/2024	11.48 Call	Bond Future	4836.6100	4.8366	5063.9500	5.0640	4.700	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	
2023/12/20	2032	07/11/2024	11.48 Put	Bond Future	1939.1100	1.9391	1818.6600	1.8187	6.212	0.0000	0.0000
2023/12/20	2032	07/11/2024	11.49 Call	Bond Future	4866.7100	4.8667	5094.7200	5.0947	4.685	0.0000	0.0000
2023/12/20	2032	07/11/2024	11.49 Put	Bond Future	1925.4600	1.9255	1805.6800	1.8057	6.221	0.0000	0.0000
2023/12/20	2032	07/11/2024	11.47 Call	Bond Future	4806.8700	4.8069	5033.5300	5.0335	4.715	0.0000	0.0000
2023/12/20	2032	07/11/2024	11.47 Put	Bond Future	1953.1600	1.9532	1832.0300	1.8320	6.202	0.0000	0.0000
2023/12/20	2032	07/11/2024	13.36 Call	Bond Future	11137.5700	11.1376	11447.0500	11.4471	2.779	0.0000	0.0000
2023/12/20	2032	07/11/2024	13.36 Put	Bond Future	505.1200	0.5051	466.8100	0.4668	7.584	0.0000	0.0000
2023/12/20	2032	07/11/2024	11.64 Put	Bond Future	1731.9200	1.7319	1621.8800	1.6219	6.354	0.0000	0.0000
2023/12/20	2032	07/11/2024	11.64 Call	Bond Future	5326.0400	5.3260	5563.7900	5.5638	4.464	0.0000	0.0000
2023/12/20	2032	07/11/2024		Bond Future	10.8323	88.0579	10.7565	88.4057	0.700	0.0000	0.0000
2023/12/20	2032	06/02/2025		Bond Future	10.9450	89.9081	10.8649	90.2653	0.732	0.0000	0.0000
2023/12/20	2032	06/02/2025	11.72 Call	Bond Future	5359.2200	5.3592	5597.4800	5.5975	4.446	0.0000	0.0000
2023/12/20	2032	06/02/2025	11.72 Put	Bond Future	1998.8900	1.9989	1879.9500	1.8800	5.950	0.0000	0.0000
2023/12/20	2033	01/02/2024		Bond Future	123.8381	123.8381	123.8927	123.8927	0.044	0.0000	0.0000
2023/12/20	2033	02/05/2024		Bond Future	125.1481	125.1481	125.2043	125.2043	0.045	0.0000	0.0000
2023/12/20	2033	01/08/2024		Bond Future	127.9407	127.9407	127.9997	127.9997	0.046	0.0000	0.0000
2023/12/20	2033	07/11/2024		Bond Future	129.4514	129.4514	129.5148	129.5148	0.049	0.0000	0.0000
2023/12/20	2033	06/02/2025		Bond Future	132.2076	132.2076	132.2753	132.2753	0.051	0.0000	0.0000
2023/12/20	2033	06/02/2025	124.94 Call	Bond Future	7267.6300	7.2676	7335.3200	7.3353	0.931	0.0000	0.0000
2023/12/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	2037	01/02/2024	13.93 Call	Bond Future	10382.2800	10.3823	10606.7900	10.6068	2.162	0.0000	0.0000
2023/12/20	2037	01/02/2024	13.93 Put	Bond Future	8.5200	0.0085	6.5700	0.0066	22.887	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.93 Call	Bond Future	5822.6100	5.8226	6029.5300	6.0295	3.554	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.93 Put	Bond Future	118.4900	0.1185	98.9500	0.0990	16.491	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.09 Put	Bond Future	833.3200	0.8333	744.4400	0.7444	10.666	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.09 Call	Bond Future	2236.6200	2.2366	2374.2000	2.3742	6.151	0.0000	0.0000
2023/12/20	2037	01/02/2024		Bond Future	11.8307	78.3134	11.7895	78.5399	0.348	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.32 Call	Bond Future	3124.4500	3.1245	3288.7200	3.2887	5.258	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.32 Put	Bond Future	507.0100	0.5070	444.8200	0.4448	12.266	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.33 Call	Bond Future	3165.4600	3.1655	3330.7500	3.3308	5.222	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.33 Put	Bond Future	495.8700	0.4959	434.7000	0.4347	12.336	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.31 Call	Bond Future	3083.7000	3.0837	3246.9300	3.2469	5.293	0.0000	0.0000
2023/12/20	2037	01/02/2024	12.31 Put	Bond Future	518.4600	0.5185	455.2300	0.4552	12.196	0.0000	0.0000
2023/12/20	2037	02/05/2024		Bond Future	11.9315	80.0495	11.8887	80.2812	0.359	0.0000	0.0000
2023/12/20	2037	02/05/2024	11.44 Call	Bond Future	1354.9200	1.3549	1427.9600	1.4280	5.391	0.0000	0.0000
2023/12/20	2037	02/05/2024	11.44 Put	Bond Future	4074.9600	4.0750	3916.2900	3.9163	3.894	0.0000	0.0000
2023/12/20	2037	02/05/2024	11.45 Call	Bond Future	1374.9700	1.3750	1448.7900	1.4488	5.369	0.0000	0.0000
2023/12/20	2037	02/05/2024	11.45 Put	Bond Future	4038.3100	4.0383	3880.4200	3.8804	3.910	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	
2023/12/20	2037	02/05/2024	11.43 Call	Bond Future	1335.2200	1.3352	1407.4900	1.4075	5.413	0.0000	0.0000
2023/12/20	2037	02/05/2024	11.43 Put	Bond Future	4112.0100	4.1120	3952.5700	3.9526	3.877	0.0000	0.0000
2023/12/20	2037	01/08/2024		Bond Future	12.0407	77.5606	11.9959	77.7984	0.371	0.0000	0.0000
2023/12/20	2037	01/08/2024	12.10 Call	Bond Future	3417.7100	3.4177	3539.4300	3.5394	3.561	0.0000	0.0000
2023/12/20	2037	01/08/2024	12.10 Put	Bond Future	3103.8500	3.1039	2987.7300	2.9877	3.741	0.0000	0.0000
2023/12/20	2037	01/08/2024	12.11 Call	Bond Future	3446.7400	3.4467	3569.0700	3.5691	3.549	0.0000	0.0000
2023/12/20	2037	01/08/2024	12.11 Put	Bond Future	3080.1600	3.0802	2964.6500	2.9647	3.750	0.0000	0.0000
2023/12/20	2037	01/08/2024	12.09 Call	Bond Future	3388.7900	3.3888	3509.9000	3.5099	3.574	0.0000	0.0000
2023/12/20	2037	01/08/2024	12.09 Put	Bond Future	3127.7000	3.1277	3010.9700	3.0110	3.732	0.0000	0.0000
2023/12/20	2037	01/08/2024	13.82 Call	Bond Future	9484.6100	9.4846	9681.3900	9.6814	2.075	0.0000	0.0000
2023/12/20	2037	01/08/2024	13.82 Put	Bond Future	822.5200	0.8225	781.4600	0.7815	4.992	0.0000	0.0000
2023/12/20	2037	01/08/2024	13.17 Call	Bond Future	7024.7100	7.0247	7200.4500	7.2005	2.502	0.0000	0.0000
2023/12/20	2037	01/08/2024	13.17 Put	Bond Future	1354.0600	1.3541	1291.9600	1.2920	4.586	0.0000	0.0000
2023/12/20	2037	07/11/2024		Bond Future	12.1643	79.3657	12.1173	79.6109	0.386	0.0000	0.0000
2023/12/20	2037	07/11/2024	12.58 Call	Bond Future	4952.3400	4.9523	5097.8200	5.0978	2.938	0.0000	0.0000
2023/12/20	2037	07/11/2024	12.58 Put	Bond Future	2829.9200	2.8299	2730.2100	2.7302	3.523	0.0000	0.0000
2023/12/20	2037	07/11/2024	12.59 Call	Bond Future	4983.7700	4.9838	5129.7300	5.1297	2.929	0.0000	0.0000
2023/12/20	2037	07/11/2024	12.59 Put	Bond Future	2811.3400	2.8113	2712.1100	2.7121	3.530	0.0000	0.0000
2023/12/20	2037	07/11/2024	12.57 Call	Bond Future	4920.7100	4.9207	5065.7000	5.0657	2.947	0.0000	0.0000
2023/12/20	2037	07/11/2024	12.57 Put	Bond Future	2848.3400	2.8483	2748.1400	2.7481	3.518	0.0000	0.0000
2023/12/20	2037	06/02/2025		Bond Future	12.2973	76.7731	12.2480	77.0254	0.401	0.0000	0.0000
2023/12/20	2037	06/02/2025	12.76 Call	Bond Future	5338.6200	5.3386	5490.3200	5.4903	2.842	0.0000	0.0000
2023/12/20	2037	06/02/2025	12.76 Put	Bond Future	3026.2000	3.0262	2925.5900	2.9256	3.325	0.0000	0.0000
2023/12/20	2038	01/02/2024		Bond Future	133.5736	133.5736	133.4817	133.4817	0.069	0.0000	0.0000
2023/12/20	2038	02/05/2024		Bond Future	136.5674	136.5674	136.4739	136.4739	0.068	0.0000	0.0000
2023/12/20	2038	01/08/2024		Bond Future	137.5407	137.5407	137.4472	137.4472	0.068	0.0000	0.0000
2023/12/20	2038	07/11/2024		Bond Future	140.7809	140.7809	140.6882	140.6882	0.066	0.0000	0.0000
2023/12/20	2038	06/02/2025		Bond Future	141.6496	141.6496	141.5586	141.5586	0.064	0.0000	0.0000
2023/12/20	2038	06/02/2025	135.23 Call	Bond Future	6419.6000	6.4196	6328.5600	6.3286	1.418	0.0000	0.0000
2023/12/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.30 Put	Bond Future	1086.1000	1.0861	956.9900	0.9570	11.887	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.30 Call	Bond Future	2040.0100	2.0400	2210.1600	2.2102	8.341	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.90 Put	Bond Future	299.3500	0.2994	250.3900	0.2504	16.355	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.90 Call	Bond Future	4538.7400	4.5387	4789.0400	4.7890	5.515	0.0000	0.0000
2023/12/20	2040	01/02/2024	13.90 Call	Bond Future	9269.3700	9.2694	9562.6100	9.5626	3.164	0.0000	0.0000
2023/12/20	2040	01/02/2024	13.90 Put	Bond Future	26.0100	0.0260	19.9900	0.0200	23.145	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.34 Call	Bond Future	2183.3400	2.1833	2360.3300	2.3603	8.106	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.34 Put	Bond Future	1003.3200	1.0033	881.0500	0.8811	12.187	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	
2023/12/20	2040	01/02/2024	12.35 Call	Bond Future	2219.8500	2.2199	2398.5200	2.3985	8.049	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.35 Put	Bond Future	983.4600	0.9835	862.8700	0.8629	12.262	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.33 Call	Bond Future	2147.1100	2.1471	2322.4000	2.3224	8.164	0.0000	0.0000
2023/12/20	2040	01/02/2024	12.33 Put	Bond Future	1023.5200	1.0235	899.5500	0.8996	12.112	0.0000	0.0000
2023/12/20	2040	01/02/2024		Bond Future	12.1333	78.2500	12.0816	78.5493	0.426	0.0000	0.0000
2023/12/20	2040	02/05/2024		Bond Future	12.2388	79.9848	12.1851	80.2908	0.438	0.0000	0.0000
2023/12/20	2040	02/05/2024	11.61 Call	Bond Future	1191.5500	1.1916	1277.8200	1.2778	7.240	0.0000	0.0000
2023/12/20	2040	02/05/2024	11.61 Put	Bond Future	4900.6400	4.9006	4680.9100	4.6809	4.484	0.0000	0.0000
2023/12/20	2040	02/05/2024	11.62 Call	Bond Future	1210.2700	1.2103	1297.5200	1.2975	7.209	0.0000	0.0000
2023/12/20	2040	02/05/2024	11.62 Put	Bond Future	4858.2500	4.8583	4639.5000	4.6395	4.503	0.0000	0.0000
2023/12/20	2040	02/05/2024	11.60 Call	Bond Future	1173.0100	1.1730	1258.3000	1.2583	7.271	0.0000	0.0000
2023/12/20	2040	02/05/2024	11.60 Put	Bond Future	4943.2900	4.9433	4722.5800	4.7226	4.465	0.0000	0.0000
2023/12/20	2040	01/08/2024		Bond Future	12.3526	77.2439	12.2967	77.5579	0.453	0.0000	0.0000
2023/12/20	2040	01/08/2024	12.33 Call	Bond Future	3414.9400	3.4149	3571.6900	3.5717	4.590	0.0000	0.0000
2023/12/20	2040	01/08/2024	12.33 Put	Bond Future	3541.7800	3.5418	3384.5900	3.3846	4.438	0.0000	0.0000
2023/12/20	2040	01/08/2024	12.34 Call	Bond Future	3444.3600	3.4444	3601.9200	3.6019	4.574	0.0000	0.0000
2023/12/20	2040	01/08/2024	12.34 Put	Bond Future	3515.1400	3.5151	3358.7600	3.3588	4.449	0.0000	0.0000
2023/12/20	2040	01/08/2024	12.32 Call	Bond Future	3385.6200	3.3856	3541.5700	3.5416	4.606	0.0000	0.0000
2023/12/20	2040	01/08/2024	12.32 Put	Bond Future	3568.5900	3.5686	3410.6000	3.4106	4.427	0.0000	0.0000
2023/12/20	2040	07/11/2024		Bond Future	12.4805	79.0414	12.4219	79.3644	0.469	0.0000	0.0000
2023/12/20	2040	07/11/2024	12.85 Call	Bond Future	5103.8200	5.1038	5294.5200	5.2945	3.736	0.0000	0.0000
2023/12/20	2040	07/11/2024	12.85 Put	Bond Future	3113.2000	3.1132	2980.9400	2.9809	4.248	0.0000	0.0000
2023/12/20	2040	07/11/2024	12.86 Call	Bond Future	5136.4700	5.1365	5327.8100	5.3278	3.725	0.0000	0.0000
2023/12/20	2040	07/11/2024	12.86 Put	Bond Future	3093.1000	3.0931	2961.4800	2.9615	4.255	0.0000	0.0000
2023/12/20	2040	07/11/2024	12.84 Call	Bond Future	5071.2500	5.0713	5261.3000	5.2613	3.748	0.0000	0.0000
2023/12/20	2040	07/11/2024	12.84 Put	Bond Future	3133.4400	3.1334	3000.5300	3.0005	4.242	0.0000	0.0000
2023/12/20	2040	06/02/2025		Bond Future	12.6168	76.1910	12.5555	76.5228	0.486	0.0000	0.0000
2023/12/20	2040	06/02/2025	12.95 Call	Bond Future	5235.0900	5.2351	5428.7000	5.4287	3.698	0.0000	0.0000
2023/12/20	2040	06/02/2025	12.95 Put	Bond Future	3469.4600	3.4695	3331.3200	3.3313	3.982	0.0000	0.0000
2023/12/20	2044	01/02/2024	13.25 Call	Bond Future	5792.2800	5.7923	6062.2900	6.0623	4.662	0.0000	0.0000
2023/12/20	2044	01/02/2024	13.25 Put	Bond Future	168.2800	0.1683	138.0100	0.1380	17.988	0.0000	0.0000
2023/12/20	2044	01/02/2024	13.00 Call	Bond Future	4629.9500	4.6300	4881.6600	4.8817	5.437	0.0000	0.0000
2023/12/20	2044	01/02/2024	13.00 Put	Bond Future	299.0300	0.2990	250.4600	0.2505	16.243	0.0000	0.0000
2023/12/20	2044	01/02/2024		Bond Future	12.2167	74.4170	12.1652	74.7173	0.421	0.0000	0.0000
2023/12/20	2044	01/02/2024	12.28 Call	Bond Future	1712.5500	1.7126	1864.7300	1.8647	8.886	0.0000	0.0000
2023/12/20	2044	01/02/2024	12.28 Put	Bond Future	1345.9400	1.3459	1197.8400	1.1978	11.003	0.0000	0.0000
2023/12/20	2044	01/02/2024	12.29 Call	Bond Future	1745.1000	1.7451	1899.0700	1.8991	8.823	0.0000	0.0000
2023/12/20	2044	01/02/2024	12.29 Put	Bond Future	1320.8600	1.3209	1174.5500	1.1746	11.077	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	
2023/12/20	2044	01/02/2024	12.27 Call	Bond Future	1680.4100	1.6804	1830.7700	1.8308	8.948	0.0000	0.0000
2023/12/20	2044	01/02/2024	12.27 Put	Bond Future	1371.5100	1.3715	1221.5900	1.2216	10.931	0.0000	0.0000
2023/12/20	2044	02/05/2024	11.66 Call	Bond Future	1121.4700	1.1215	1204.5700	1.2046	7.410	0.0000	0.0000
2023/12/20	2044	02/05/2024	11.66 Put	Bond Future	5065.0600	5.0651	4841.0400	4.8410	4.423	0.0000	0.0000
2023/12/20	2044	02/05/2024	11.67 Call	Bond Future	1138.0500	1.1381	1222.1000	1.2221	7.385	0.0000	0.0000
2023/12/20	2044	02/05/2024	11.67 Put	Bond Future	5019.2000	5.0192	4796.1300	4.7961	4.444	0.0000	0.0000
2023/12/20	2044	02/05/2024	11.65 Call	Bond Future	1105.2100	1.1052	1187.3800	1.1874	7.435	0.0000	0.0000
2023/12/20	2044	02/05/2024	11.65 Put	Bond Future	5111.3200	5.1113	4886.3700	4.8864	4.401	0.0000	0.0000
2023/12/20	2044	02/05/2024		Bond Future	12.3188	76.0668	12.2654	76.3739	0.433	0.0000	0.0000
2023/12/20	2044	01/08/2024		Bond Future	12.4287	73.3646	12.3731	73.6795	0.447	0.0000	0.0000
2023/12/20	2044	01/08/2024	12.29 Call	Bond Future	3125.7300	3.1257	3273.8800	3.2739	4.740	0.0000	0.0000
2023/12/20	2044	01/08/2024	12.29 Put	Bond Future	3915.5600	3.9156	3748.8200	3.7488	4.258	0.0000	0.0000
2023/12/20	2044	01/08/2024	12.30 Call	Bond Future	3154.0900	3.1541	3303.0700	3.3031	4.723	0.0000	0.0000
2023/12/20	2044	01/08/2024	12.30 Put	Bond Future	3886.5100	3.8865	3720.6000	3.7206	4.269	0.0000	0.0000
2023/12/20	2044	01/08/2024	12.28 Call	Bond Future	3097.2600	3.0973	3244.5800	3.2446	4.756	0.0000	0.0000
2023/12/20	2044	01/08/2024	12.28 Put	Bond Future	3944.5600	3.9446	3776.9900	3.7770	4.248	0.0000	0.0000
2023/12/20	2044	07/11/2024	12.91 Call	Bond Future	5195.0000	5.1950	5385.4700	5.3855	3.666	0.0000	0.0000
2023/12/20	2044	07/11/2024	12.91 Put	Bond Future	3250.4100	3.2504	3116.9400	3.1169	4.106	0.0000	0.0000
2023/12/20	2044	07/11/2024	12.92 Call	Bond Future	5227.2800	5.2273	5418.3900	5.4184	3.656	0.0000	0.0000
2023/12/20	2044	07/11/2024	12.92 Put	Bond Future	3229.6900	3.2297	3096.8600	3.0969	4.113	0.0000	0.0000
2023/12/20	2044	07/11/2024	12.90 Call	Bond Future	5163.0500	5.1631	5352.8900	5.3529	3.677	0.0000	0.0000
2023/12/20	2044	07/11/2024	12.90 Put	Bond Future	3271.5300	3.2715	3137.4300	3.1374	4.099	0.0000	0.0000
2023/12/20	2044	07/11/2024		Bond Future	12.5516	75.0717	12.4934	75.3956	0.463	0.0000	0.0000
2023/12/20	2044	06/02/2025		Bond Future	12.6819	72.2631	12.6211	72.5957	0.479	0.0000	0.0000
2023/12/20	2044	06/02/2025	13.02 Call	Bond Future	5511.3300	5.5113	5705.3700	5.7054	3.521	0.0000	0.0000
2023/12/20	2044	06/02/2025	13.02 Put	Bond Future	3707.3700	3.7074	3568.7900	3.5688	3.738	0.0000	0.0000
2023/12/20	2046	01/02/2024		Bond Future	118.0862	118.0862	117.7766	117.7766	0.262	0.0000	0.0000
2023/12/20	2046	02/05/2024		Bond Future	118.5815	118.5815	118.2656	118.2656	0.266	0.0000	0.0000
2023/12/20	2046	01/08/2024		Bond Future	121.2272	121.2272	120.9058	120.9058	0.265	0.0000	0.0000
2023/12/20	2046	07/11/2024		Bond Future	121.8724	121.8724	121.5463	121.5463	0.268	0.0000	0.0000
2023/12/20	2046	06/02/2025		Bond Future	124.4655	124.4655	124.1353	124.1353	0.265	0.0000	0.0000
2023/12/20	2046	06/02/2025	114.01 Call	Bond Future	10455.5100	10.4555	10125.2600	10.1253	3.159	0.0000	0.0000
2023/12/20	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	2050	01/02/2024		Bond Future	117.9986	117.9986	117.6436	117.6436	0.301	0.0000	0.0000
2023/12/20	2050	02/05/2024		Bond Future	120.6433	120.6433	120.2808	120.2808	0.301	0.0000	0.0000
2023/12/20	2050	01/08/2024		Bond Future	121.0263	121.0263	120.6574	120.6574	0.305	0.0000	0.0000
2023/12/20	2050	07/11/2024		Bond Future	123.8777	123.8777	123.5026	123.5026	0.303	0.0000	0.0000
2023/12/20	2050	06/02/2025		Bond Future	124.1427	124.1427	123.7630	123.7630	0.306	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	
2023/12/20	2050	06/02/2025	115.60 Call	Bond Future	8542.7000	8.5427	8162.9500	8.1630	4.445	0.0000	0.0000
2023/12/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	AL37	01/02/2024		Index Future	922.6280	922.6280	948.3400	948.3400	2.787	0.0000	0.0000
2023/12/20	AL37	02/05/2024		Index Future	943.0840	943.0840	969.3660	969.3660	2.787	0.0000	0.0000
2023/12/20	AL37	01/08/2024		Index Future	963.9150	963.9150	990.7800	990.7800	2.787	0.0000	0.0000
2023/12/20	AL37	07/11/2024		Index Future	986.4160	986.4160	1013.9120	1013.9120	2.787	0.0000	0.0000
2023/12/20	AL37	06/02/2025		Index Future	1007.2340	1007.2340	1035.3150	1035.3150	2.788	0.0000	0.0000
2023/12/20	AL7T	01/02/2024		Index Future	1096.6460	1096.6460	1100.0630	1100.0630	0.312	0.0000	0.0000
2023/12/20	AL7T	02/05/2024		Index Future	1120.9590	1120.9590	1124.4520	1124.4520	0.312	0.0000	0.0000
2023/12/20	AL7T	01/08/2024		Index Future	1145.7190	1145.7190	1149.2920	1149.2920	0.312	0.0000	0.0000
2023/12/20	AL7T	07/11/2024		Index Future	1172.4640	1172.4640	1176.1250	1176.1250	0.312	0.0000	0.0000
2023/12/20	AL7T	06/02/2025		Index Future	1197.2080	1197.2080	1200.9520	1200.9520	0.313	0.0000	0.0000
2023/12/20	ALBI	01/02/2024		Index Future	942.8370	942.8370	952.6030	952.6030	1.036	0.0000	0.0000
2023/12/20	ALBI	02/05/2024		Index Future	963.7400	963.7400	973.7230	973.7230	1.036	0.0000	0.0000
2023/12/20	ALBI	01/08/2024		Index Future	985.0270	985.0270	995.2330	995.2330	1.036	0.0000	0.0000
2023/12/20	ALBI	07/11/2024		Index Future	1008.0210	1008.0210	1018.4700	1018.4700	1.037	0.0000	0.0000
2023/12/20	ALBI	06/02/2025		Index Future	1029.2950	1029.2950	1039.9690	1039.9690	1.037	0.0000	0.0000
2023/12/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/20	ES33	01/02/2024		Bond Future	12.2303	76.6396	12.1721	76.9038	0.476	0.0000	0.0000
2023/12/20	ES33	02/05/2024		Bond Future	12.3558	74.5584	12.2951	74.8287	0.491	0.0000	0.0000
2023/12/20	ES33	01/08/2024		Bond Future	12.4885	76.2214	12.4249	76.4988	0.509	0.0000	0.0000
2023/12/20	ES33	07/11/2024		Bond Future	12.6545	74.2124	12.5874	74.4981	0.530	0.0000	0.0000
2023/12/20	ES33	06/02/2025		Bond Future	12.8343	75.7874	12.7636	76.0810	0.551	0.0000	0.0000
2023/12/20	ES33	06/02/2025	13.34 Call	Bond Future	2055.8300	2.0558	2349.4100	2.3494	14.280	0.0000	0.0000
2023/12/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	ES42	01/02/2024		Bond Future	12.8422	72.0738	12.7845	72.3762	0.449	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	
2023/12/20	ES42	02/05/2024		Bond Future	12.9668	69.4267	12.9068	69.7361	0.463	0.0000	0.0000
2023/12/20	ES42	01/08/2024		Bond Future	13.0955	70.9745	13.0329	71.2918	0.478	0.0000	0.0000
2023/12/20	ES42	07/11/2024		Bond Future	13.2508	68.3763	13.1851	68.7027	0.496	0.0000	0.0000
2023/12/20	ES42	06/02/2025		Bond Future	13.4101	69.8245	13.3413	70.1595	0.513	0.0000	0.0000
2023/12/20	ES42	06/02/2025	13.71 Call	Bond Future	1430.9900	1.4310	1766.0400	1.7660	23.414	0.0000	0.0000
2023/12/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	01/02/2024		GOVI	928.8120	928.8120	938.9960	938.9960	1.096	0.0000	0.0000
2023/12/20	GOVI	01/02/2024	879.99 Call	GOVI	488220.0000	48.8220	590060.0000	59.0060	20.859	0.0000	0.0000
2023/12/20	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	01/02/2024	880.00 Call	GOVI	488120.0000	48.8120	589960.0000	58.9960	20.864	0.0000	0.0000
2023/12/20	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	01/02/2024	879.98 Call	GOVI	488320.0000	48.8320	590160.0000	59.0160	20.855	0.0000	0.0000
2023/12/20	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	02/05/2024		GOVI	949.4040	949.4040	959.8150	959.8150	1.097	0.0000	0.0000
2023/12/20	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	88350.0000	8.8350	100.000	0.0000	0.0000
2023/12/20	GOVI	02/05/2024	950.98 Put	GOVI	15760.0000	1.5760	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/20	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	88250.0000	8.8250	100.000	0.0000	0.0000
2023/12/20	GOVI	02/05/2024	950.99 Put	GOVI	15860.0000	1.5860	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/20	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	88450.0000	8.8450	100.000	0.0000	0.0000
2023/12/20	GOVI	02/05/2024	950.97 Put	GOVI	15660.0000	1.5660	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/20	GOVI	01/08/2024		GOVI	970.3750	970.3750	981.0180	981.0180	1.097	0.0000	0.0000
2023/12/20	GOVI	01/08/2024	943.38 Call	GOVI	269950.0000	26.9950	376380.0000	37.6380	39.426	0.0000	0.0000
2023/12/20	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	01/08/2024	943.39 Call	GOVI	269850.0000	26.9850	376280.0000	37.6280	39.440	0.0000	0.0000
2023/12/20	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	01/08/2024	943.37 Call	GOVI	270050.0000	27.0050	376480.0000	37.6480	39.411	0.0000	0.0000
2023/12/20	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	07/11/2024		GOVI	993.0270	993.0270	1003.9220	1003.9220	1.097	0.0000	0.0000
2023/12/20	GOVI	07/11/2024	948.79 Call	GOVI	442370.0000	44.2370	551320.0000	55.1320	24.629	0.0000	0.0000
2023/12/20	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	07/11/2024	948.80 Call	GOVI	442270.0000	44.2270	551220.0000	55.1220	24.634	0.0000	0.0000
2023/12/20	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	07/11/2024	948.78 Call	GOVI	442470.0000	44.2470	551420.0000	55.1420	24.623	0.0000	0.0000
2023/12/20	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	GOVI	06/02/2025		GOVI	1013.9840	1013.9840	1025.1140	1025.1140	1.098	0.0000	0.0000
2023/12/20	GOVI	06/02/2025	972.00 Call	GOVI	419840.0000	41.9840	531140.0000	53.1140	26.510	0.0000	0.0000
2023/12/20	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	
2023/12/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/20	IGOV	01/02/2024		Index Future	351.4890	351.4890	350.7400	350.7400	0.213	0.0000	0.0000
2023/12/20	IGOV	02/05/2024		Index Future	359.3680	359.3680	358.6020	358.6020	0.213	0.0000	0.0000
2023/12/20	IGOV	01/08/2024		Index Future	367.3890	367.3890	366.6070	366.6070	0.213	0.0000	0.0000
2023/12/20	IGOV	07/11/2024		Index Future	376.0540	376.0540	375.2550	375.2550	0.212	0.0000	0.0000
2023/12/20	IGOV	06/02/2025		Index Future	384.0700	384.0700	383.2560	383.2560	0.212	0.0000	0.0000
2023/12/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/20	JBAF	20/12/2023		Jibar Tradeable Future	8.3900	91.6100	8.4000	91.6000	0.119	0.0000	0.0000
2023/12/20	JBAF	17/01/2024		Jibar Tradeable Future	8.3600	91.6400	8.3800	91.6200	0.239	0.0000	0.0000
2023/12/20	JBAF	21/02/2024		Jibar Tradeable Future	8.2900	91.7100	8.3300	91.6700	0.483	0.0000	0.0000
2023/12/20	JBAF	20/03/2024		Jibar Tradeable Future	8.2700	91.7300	8.2900	91.7100	0.242	0.0000	0.0000
2023/12/20	JBAF	17/04/2024		Jibar Tradeable Future	8.1600	91.8400	8.2100	91.7900	0.613	0.0000	0.0000
2023/12/20	JBAF	15/05/2024		Jibar Tradeable Future	8.1200	91.8800	8.2000	91.8000	0.985	0.0000	0.0000
2023/12/20	JBAF	19/06/2024		Jibar Tradeable Future	7.9600	92.0400	8.0500	91.9500	1.131	0.0000	0.0000
2023/12/20	JBAF	18/09/2024		Jibar Tradeable Future	7.6800	92.3200	7.7800	92.2200	1.302	0.0000	0.0000
2023/12/20	JBAF	18/12/2024		Jibar Tradeable Future	7.3500	92.6500	7.4400	92.5600	1.224	0.0000	0.0000
2023/12/20	JBAF	19/03/2025		Jibar Tradeable Future	7.2100	92.7900	7.3300	92.6700	1.664	0.0000	0.0000
2023/12/20	JBAF	18/06/2025		Jibar Tradeable Future	7.1200	92.8800	7.2300	92.7700	1.545	0.0000	0.0000
2023/12/20	JBAF	17/09/2025		Jibar Tradeable Future	7.1100	92.8900	7.1500	92.8500	0.563	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	
2023/12/20	JBAF	17/12/2025		Jibar Tradeable Future	7.3500	7.3500	7.3500	92.6500	0.000	0.0000	0.0000
2023/12/20	R035	01/02/2024	10.62 Put	Bond Future	4541.9700	4.5420	4281.4000	4.2814	5.737	0.0000	0.0000
2023/12/20	R035	01/02/2024	10.62 Call	Bond Future	148.7300	0.1487	171.5300	0.1715	15.330	0.0000	0.0000
2023/12/20	R035	01/02/2024	11.12 Put	Bond Future	2242.7100	2.2427	2044.5400	2.0445	8.836	0.0000	0.0000
2023/12/20	R035	01/02/2024	11.12 Call	Bond Future	739.7700	0.7398	824.9700	0.8250	11.517	0.0000	0.0000
2023/12/20	R035	01/02/2024	13.46 Call	Bond Future	10418.0900	10.4181	10699.3000	10.6993	2.699	0.0000	0.0000
2023/12/20	R035	01/02/2024	13.46 Put	Bond Future	8.2400	0.0082	6.0800	0.0061	26.214	0.0000	0.0000
2023/12/20	R035	01/02/2024		Bond Future	11.3893	88.2926	11.3380	88.5760	0.450	0.0000	0.0000
2023/12/20	R035	01/02/2024	12.19 Call	Bond Future	4497.1200	4.4971	4739.2900	4.7393	5.385	0.0000	0.0000
2023/12/20	R035	01/02/2024	12.19 Put	Bond Future	240.4200	0.2404	199.2200	0.1992	17.137	0.0000	0.0000
2023/12/20	R035	01/02/2024	12.20 Call	Bond Future	4542.5400	4.5425	4785.5200	4.7855	5.349	0.0000	0.0000
2023/12/20	R035	01/02/2024	12.20 Put	Bond Future	234.6100	0.2346	194.2200	0.1942	17.216	0.0000	0.0000
2023/12/20	R035	01/02/2024	12.18 Call	Bond Future	4451.7100	4.4517	4693.0600	4.6931	5.422	0.0000	0.0000
2023/12/20	R035	01/02/2024	12.18 Put	Bond Future	246.3000	0.2463	204.2800	0.2043	17.060	0.0000	0.0000
2023/12/20	R035	02/05/2024		Bond Future	11.4769	85.7379	11.4235	86.0277	0.465	0.0000	0.0000
2023/12/20	R035	02/05/2024	11.20 Call	Bond Future	1802.9200	1.8029	1917.6300	1.9176	6.362	0.0000	0.0000
2023/12/20	R035	02/05/2024	11.20 Put	Bond Future	3321.8500	3.3219	3146.7000	3.1467	5.273	0.0000	0.0000
2023/12/20	R035	02/05/2024	11.21 Call	Bond Future	1826.7000	1.8267	1942.4200	1.9424	6.335	0.0000	0.0000
2023/12/20	R035	02/05/2024	11.21 Put	Bond Future	3290.1200	3.2901	3115.9800	3.1160	5.293	0.0000	0.0000
2023/12/20	R035	02/05/2024	11.19 Call	Bond Future	1779.5200	1.7795	1893.2200	1.8932	6.389	0.0000	0.0000
2023/12/20	R035	02/05/2024	11.19 Put	Bond Future	3354.0200	3.3540	3177.8600	3.1779	5.252	0.0000	0.0000
2023/12/20	R035	01/08/2024		Bond Future	11.5692	87.6305	11.5135	87.9279	0.482	0.0000	0.0000
2023/12/20	R035	01/08/2024	11.80 Call	Bond Future	3900.5300	3.9005	4067.3100	4.0673	4.276	0.0000	0.0000
2023/12/20	R035	01/08/2024	11.80 Put	Bond Future	2684.9500	2.6850	2554.3300	2.5543	4.865	0.0000	0.0000
2023/12/20	R035	01/08/2024	11.81 Call	Bond Future	3931.7400	3.9317	4099.2500	4.0993	4.260	0.0000	0.0000
2023/12/20	R035	01/08/2024	11.81 Put	Bond Future	2664.0400	2.6640	2534.1500	2.5342	4.876	0.0000	0.0000
2023/12/20	R035	01/08/2024	11.79 Call	Bond Future	3869.1600	3.8692	4035.2000	4.0352	4.291	0.0000	0.0000
2023/12/20	R035	01/08/2024	11.79 Put	Bond Future	2705.7400	2.7057	2574.3800	2.5744	4.855	0.0000	0.0000
2023/12/20	R035	07/11/2024		Bond Future	11.6893	85.1562	11.6307	85.4624	0.502	0.0000	0.0000
2023/12/20	R035	07/11/2024	12.18 Call	Bond Future	5157.8100	5.1578	5345.6900	5.3457	3.643	0.0000	0.0000
2023/12/20	R035	07/11/2024	12.18 Put	Bond Future	2655.1900	2.6552	2536.8600	2.5369	4.457	0.0000	0.0000
2023/12/20	R035	07/11/2024	12.19 Call	Bond Future	5189.9600	5.1900	5378.4500	5.3785	3.632	0.0000	0.0000
2023/12/20	R035	07/11/2024	12.19 Put	Bond Future	2637.4200	2.6374	2519.7000	2.5197	4.463	0.0000	0.0000
2023/12/20	R035	07/11/2024	12.17 Call	Bond Future	5125.4100	5.1254	5312.7000	5.3127	3.654	0.0000	0.0000
2023/12/20	R035	07/11/2024	12.17 Put	Bond Future	2672.7500	2.6728	2553.8300	2.5538	4.449	0.0000	0.0000
2023/12/20	R035	06/02/2025		Bond Future	11.8215	86.9459	11.7599	87.2607	0.521	0.0000	0.0000
2023/12/20	R035	06/02/2025	12.41 Call	Bond Future	5677.9300	5.6779	5875.2100	5.8752	3.475	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	
2023/12/20	R035	06/02/2025	12.41 Put	Bond Future	2753.1000	2.7531	2635.6500	2.6357	4.266	0.0000	0.0000
2023/12/20	R053	01/02/2024	12.93 Call	Bond Future	6134.7400	6.1347	6430.0800	6.4301	4.814	0.0000	0.0000
2023/12/20	R053	01/02/2024	12.93 Put	Bond Future	404.3000	0.4043	344.2600	0.3443	14.850	0.0000	0.0000
2023/12/20	R053	01/02/2024	12.94 Call	Bond Future	6194.3300	6.1943	6490.7300	6.4907	4.785	0.0000	0.0000
2023/12/20	R053	01/02/2024	12.94 Put	Bond Future	395.4600	0.3955	336.4800	0.3365	14.914	0.0000	0.0000
2023/12/20	R053	01/02/2024	12.92 Call	Bond Future	6075.1600	6.0752	6369.4500	6.3695	4.844	0.0000	0.0000
2023/12/20	R053	01/02/2024	12.92 Put	Bond Future	413.2400	0.4132	352.1500	0.3522	14.783	0.0000	0.0000
2023/12/20	R053	01/02/2024		Bond Future	12.1397	99.9588	12.0935	100.3141	0.380	0.0000	0.0000
2023/12/20	R053	02/05/2024		Bond Future	12.2367	96.3099	12.1888	96.6734	0.392	0.0000	0.0000
2023/12/20	R053	02/05/2024	13.03 Call	Bond Future	7379.4900	7.3795	7637.0700	7.6371	3.490	0.0000	0.0000
2023/12/20	R053	02/05/2024	13.03 Put	Bond Future	1713.4600	1.7135	1607.4700	1.6075	6.186	0.0000	0.0000
2023/12/20	R053	02/05/2024	13.04 Call	Bond Future	7430.4100	7.4304	7688.7900	7.6888	3.477	0.0000	0.0000
2023/12/20	R053	02/05/2024	13.04 Put	Bond Future	1696.9600	1.6970	1591.7700	1.5918	6.199	0.0000	0.0000
2023/12/20	R053	02/05/2024	13.02 Call	Bond Future	7328.6400	7.3286	7585.4100	7.5854	3.504	0.0000	0.0000
2023/12/20	R053	02/05/2024	13.02 Put	Bond Future	1730.1300	1.7301	1623.3300	1.6233	6.173	0.0000	0.0000
2023/12/20	R053	01/08/2024	13.14 Call	Bond Future	8244.4200	8.2444	8497.2000	8.4972	3.066	0.0000	0.0000
2023/12/20	R053	01/08/2024	13.14 Put	Bond Future	2606.9400	2.6069	2486.9100	2.4869	4.604	0.0000	0.0000
2023/12/20	R053	01/08/2024	13.15 Call	Bond Future	8291.8300	8.2918	8545.2900	8.5453	3.057	0.0000	0.0000
2023/12/20	R053	01/08/2024	13.15 Put	Bond Future	2587.9900	2.5880	2468.6400	2.4686	4.612	0.0000	0.0000
2023/12/20	R053	01/08/2024	13.13 Call	Bond Future	8196.8000	8.1968	8448.8900	8.4489	3.075	0.0000	0.0000
2023/12/20	R053	01/08/2024	13.13 Put	Bond Future	2625.7800	2.6258	2505.0600	2.5051	4.597	0.0000	0.0000
2023/12/20	R053	01/08/2024		Bond Future	12.3383	98.4352	12.2884	98.8080	0.405	0.0000	0.0000
2023/12/20	R053	07/11/2024	12.80 Call	Bond Future	6839.8900	6.8399	7062.9800	7.0630	3.262	0.0000	0.0000
2023/12/20	R053	07/11/2024	12.80 Put	Bond Future	4417.3000	4.4173	4256.7200	4.2567	3.635	0.0000	0.0000
2023/12/20	R053	07/11/2024	12.81 Call	Bond Future	6882.3400	6.8823	7106.1700	7.1062	3.252	0.0000	0.0000
2023/12/20	R053	07/11/2024	12.81 Put	Bond Future	4390.1900	4.3902	4230.3500	4.2304	3.641	0.0000	0.0000
2023/12/20	R053	07/11/2024	12.79 Call	Bond Future	6797.5100	6.7975	7019.8700	7.0199	3.271	0.0000	0.0000
2023/12/20	R053	07/11/2024	12.79 Put	Bond Future	4444.5700	4.4446	4283.2600	4.2833	3.629	0.0000	0.0000
2023/12/20	R053	07/11/2024		Bond Future	12.4603	94.8552	12.4080	95.2389	0.420	0.0000	0.0000
2023/12/20	R053	06/02/2025		Bond Future	12.5874	96.8458	12.5326	97.2399	0.435	0.0000	0.0000
2023/12/20	R053	06/02/2025	12.94 Call	Bond Future	7284.0200	7.2840	7513.7800	7.5138	3.154	0.0000	0.0000
2023/12/20	R053	06/02/2025	12.94 Put	Bond Future	4818.5200	4.8185	4654.2000	4.6542	3.410	0.0000	0.0000
2023/12/20	R186	01/02/2024		Bond Future	8.6012	106.0693	8.5607	106.1737	0.471	0.0000	0.0000
2023/12/20	R186	01/02/2024	9.51 Call	Bond Future	2342.4800	2.3425	2439.6000	2.4396	4.146	0.0000	0.0000
2023/12/20	R186	01/02/2024	9.51 Put	Bond Future	36.0400	0.0360	28.8200	0.0288	20.033	0.0000	0.0000
2023/12/20	R186	01/02/2024	9.52 Call	Bond Future	2366.4300	2.3664	2463.7400	2.4637	4.112	0.0000	0.0000
2023/12/20	R186	01/02/2024	9.52 Put	Bond Future	34.9700	0.0350	27.9400	0.0279	20.103	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	
2023/12/20	R186	01/02/2024	9.50 Call	Bond Future	2318.5500	2.3186	2415.4800	2.4155	4.181	0.0000	0.0000
2023/12/20	R186	01/02/2024	9.50 Put	Bond Future	37.1400	0.0371	29.7300	0.0297	19.952	0.0000	0.0000
2023/12/20	R186	02/05/2024		Bond Future	8.5560	108.4209	8.5110	108.5278	0.526	0.0000	0.0000
2023/12/20	R186	02/05/2024	8.00 Call	Bond Future	299.8800	0.2999	325.6200	0.3256	8.583	0.0000	0.0000
2023/12/20	R186	02/05/2024	8.00 Put	Bond Future	1630.1700	1.6302	1549.0200	1.5490	4.978	0.0000	0.0000
2023/12/20	R186	02/05/2024	8.01 Call	Bond Future	306.5800	0.3066	332.7400	0.3327	8.533	0.0000	0.0000
2023/12/20	R186	02/05/2024	8.01 Put	Bond Future	1612.7500	1.6128	1532.0200	1.5320	5.006	0.0000	0.0000
2023/12/20	R186	02/05/2024	7.99 Call	Bond Future	294.5500	0.2946	319.9100	0.3199	8.610	0.0000	0.0000
2023/12/20	R186	02/05/2024	7.99 Put	Bond Future	1648.9600	1.6490	1567.4300	1.5674	4.944	0.0000	0.0000
2023/12/20	R186	02/05/2024	10.40 Call	Bond Future	4329.0400	4.3290	4429.0600	4.4291	2.310	0.0000	0.0000
2023/12/20	R186	02/05/2024	10.40 Put	Bond Future	66.9200	0.0669	60.0500	0.0601	10.266	0.0000	0.0000
2023/12/20	R186	02/05/2024	9.73 Put	Bond Future	169.1100	0.1691	153.5300	0.1535	9.213	0.0000	0.0000
2023/12/20	R186	02/05/2024	9.73 Call	Bond Future	2908.6300	2.9086	2999.9400	2.9999	3.139	0.0000	0.0000
2023/12/20	R186	01/08/2024	8.69 Call	Bond Future	1292.7300	1.2927	1353.5800	1.3536	4.707	0.0000	0.0000
2023/12/20	R186	01/08/2024	8.69 Put	Bond Future	895.0400	0.8950	845.2700	0.8453	5.561	0.0000	0.0000
2023/12/20	R186	01/08/2024	8.70 Call	Bond Future	1306.6600	1.3067	1367.8400	1.3678	4.682	0.0000	0.0000
2023/12/20	R186	01/08/2024	8.70 Put	Bond Future	887.3900	0.8874	837.9500	0.8380	5.571	0.0000	0.0000
2023/12/20	R186	01/08/2024	8.68 Call	Bond Future	1278.8600	1.2789	1339.3800	1.3394	4.732	0.0000	0.0000
2023/12/20	R186	01/08/2024	8.68 Put	Bond Future	902.7500	0.9028	852.6500	0.8527	5.550	0.0000	0.0000
2023/12/20	R186	01/08/2024		Bond Future	8.5062	105.5056	8.4552	105.6162	0.599	0.0000	0.0000
2023/12/20	R186	07/11/2024		Bond Future	8.4659	107.9635	8.4065	108.0789	0.702	0.0000	0.0000
2023/12/20	R186	07/11/2024	9.14 Call	Bond Future	1985.9000	1.9859	2062.1500	2.0622	3.840	0.0000	0.0000
2023/12/20	R186	07/11/2024	9.14 Put	Bond Future	687.2800	0.6873	648.0800	0.6481	5.704	0.0000	0.0000
2023/12/20	R186	07/11/2024	9.15 Call	Bond Future	2000.3300	2.0003	2076.8100	2.0768	3.823	0.0000	0.0000
2023/12/20	R186	07/11/2024	9.15 Put	Bond Future	682.6100	0.6826	643.6400	0.6436	5.709	0.0000	0.0000
2023/12/20	R186	07/11/2024	9.13 Call	Bond Future	1971.5000	1.9715	2047.5100	2.0475	3.855	0.0000	0.0000
2023/12/20	R186	07/11/2024	9.13 Put	Bond Future	691.9900	0.6920	652.5500	0.6526	5.700	0.0000	0.0000
2023/12/20	R186	06/02/2025		Bond Future	8.4591	104.9187	8.3894	105.0391	0.823	0.0000	0.0000
2023/12/20	R186	06/02/2025	9.03 Call	Bond Future	1778.0300	1.7780	1853.4200	1.8534	4.240	0.0000	0.0000
2023/12/20	R186	06/02/2025	9.03 Put	Bond Future	798.3900	0.7984	753.4300	0.7534	5.631	0.0000	0.0000
2023/12/20	R202	01/02/2024		Bond Future	262.3290	262.3290	261.3689	261.3689	0.366	0.0000	0.0000
2023/12/20	R202	02/05/2024		Bond Future	268.2088	268.2088	267.2280	267.2280	0.366	0.0000	0.0000
2023/12/20	R202	01/08/2024		Bond Future	269.0902	269.0902	268.0914	268.0914	0.371	0.0000	0.0000
2023/12/20	R202	07/11/2024		Bond Future	275.4306	275.4306	274.4137	274.4137	0.369	0.0000	0.0000
2023/12/20	R202	06/02/2025		Bond Future	276.0477	276.0477	275.0167	275.0167	0.374	0.0000	0.0000
2023/12/20	R202	06/02/2025	266.79 Call	Bond Future	9257.7300	9.2577	8226.6800	8.2267	11.137	0.0000	0.0000
2023/12/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	R209	01/02/2024		Bond Future	11.5591	67.9833	11.5034	68.2531	0.482	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	
2023/12/20	R209	01/02/2024	12.13 Call	Bond Future	3033.1100	3.0331	3244.5200	3.2445	6.970	0.0000	0.0000
2023/12/20	R209	01/02/2024	12.13 Put	Bond Future	352.7600	0.3528	294.3800	0.2944	16.549	0.0000	0.0000
2023/12/20	R209	01/02/2024	12.14 Call	Bond Future	3070.4800	3.0705	3282.9600	3.2830	6.920	0.0000	0.0000
2023/12/20	R209	01/02/2024	12.14 Put	Bond Future	344.5500	0.3446	287.2400	0.2872	16.633	0.0000	0.0000
2023/12/20	R209	01/02/2024	12.12 Call	Bond Future	2995.8500	2.9959	3206.1800	3.2062	7.021	0.0000	0.0000
2023/12/20	R209	01/02/2024	12.12 Put	Bond Future	361.1400	0.3611	301.6800	0.3017	16.465	0.0000	0.0000
2023/12/20	R209	02/05/2024		Bond Future	11.6451	66.3373	11.5874	66.6133	0.496	0.0000	0.0000
2023/12/20	R209	02/05/2024	11.18 Call	Bond Future	1205.6500	1.2057	1297.9400	1.2979	7.655	0.0000	0.0000
2023/12/20	R209	02/05/2024	11.18 Put	Bond Future	3474.5900	3.4746	3290.9300	3.2909	5.286	0.0000	0.0000
2023/12/20	R209	02/05/2024	11.19 Call	Bond Future	1223.4800	1.2235	1316.7200	1.3167	7.621	0.0000	0.0000
2023/12/20	R209	02/05/2024	11.19 Put	Bond Future	3442.5200	3.4425	3259.8100	3.2598	5.307	0.0000	0.0000
2023/12/20	R209	02/05/2024	11.17 Call	Bond Future	1187.9700	1.1880	1279.3100	1.2793	7.689	0.0000	0.0000
2023/12/20	R209	02/05/2024	11.17 Put	Bond Future	3506.8700	3.5069	3322.2600	3.3223	5.264	0.0000	0.0000
2023/12/20	R209	01/08/2024		Bond Future	11.7360	67.8014	11.6760	68.0843	0.511	0.0000	0.0000
2023/12/20	R209	01/08/2024	11.79 Call	Bond Future	3011.7200	3.0117	3158.9500	3.1590	4.889	0.0000	0.0000
2023/12/20	R209	01/08/2024	11.79 Put	Bond Future	2758.6400	2.7586	2622.9600	2.6230	4.918	0.0000	0.0000
2023/12/20	R209	01/08/2024	11.80 Call	Bond Future	3037.5600	3.0376	3185.5100	3.1855	4.871	0.0000	0.0000
2023/12/20	R209	01/08/2024	11.80 Put	Bond Future	2737.7500	2.7378	2602.7900	2.6028	4.930	0.0000	0.0000
2023/12/20	R209	01/08/2024	11.78 Call	Bond Future	2986.2000	2.9862	3132.7000	3.1327	4.906	0.0000	0.0000
2023/12/20	R209	01/08/2024	11.78 Put	Bond Future	2779.8900	2.7799	2643.4800	2.6435	4.907	0.0000	0.0000
2023/12/20	R209	07/11/2024		Bond Future	11.8474	66.2239	11.7846	66.5149	0.530	0.0000	0.0000
2023/12/20	R209	07/11/2024	12.22 Call	Bond Future	4204.9300	4.2049	4378.1800	4.3782	4.120	0.0000	0.0000
2023/12/20	R209	07/11/2024	12.22 Put	Bond Future	2513.0300	2.5130	2395.3000	2.3953	4.685	0.0000	0.0000
2023/12/20	R209	07/11/2024	12.23 Call	Bond Future	4232.1800	4.2322	4406.0300	4.4060	4.108	0.0000	0.0000
2023/12/20	R209	07/11/2024	12.23 Put	Bond Future	2495.7000	2.4957	2378.5700	2.3786	4.693	0.0000	0.0000
2023/12/20	R209	07/11/2024	12.21 Call	Bond Future	4177.5000	4.1775	4350.1500	4.3502	4.133	0.0000	0.0000
2023/12/20	R209	07/11/2024	12.21 Put	Bond Future	2530.2300	2.5302	2411.9000	2.4119	4.677	0.0000	0.0000
2023/12/20	R209	06/02/2025		Bond Future	11.9659	67.6154	11.9004	67.9140	0.547	0.0000	0.0000
2023/12/20	R209	06/02/2025	12.44 Call	Bond Future	4768.7300	4.7687	4950.9600	4.9510	3.821	0.0000	0.0000
2023/12/20	R209	06/02/2025	12.44 Put	Bond Future	2661.3200	2.6613	2544.8600	2.5449	4.376	0.0000	0.0000
2023/12/20	R210	01/02/2024		Bond Future	235.7259	235.7259	235.8106	235.8106	0.036	0.0000	0.0000
2023/12/20	R210	02/05/2024		Bond Future	237.7481	237.7481	237.8354	237.8354	0.037	0.0000	0.0000
2023/12/20	R210	01/08/2024		Bond Future	243.0529	243.0529	243.1453	243.1453	0.038	0.0000	0.0000
2023/12/20	R210	07/11/2024		Bond Future	245.4285	245.4285	245.5289	245.5289	0.041	0.0000	0.0000
2023/12/20	R210	06/02/2025		Bond Future	250.6524	250.6524	250.7604	250.7604	0.043	0.0000	0.0000
2023/12/20	R210	06/02/2025	239.61 Call	Bond Future	11042.3600	11.0424	11150.3600	11.1504	0.978	0.0000	0.0000
2023/12/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	R213	01/02/2024	11.71 Call	Bond Future	6154.3800	6.1544	6411.9500	6.4120	4.185	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	
2023/12/20	R213	01/02/2024	11.71 Put	Bond Future	33.8900	0.0339	25.5200	0.0255	24.698	0.0000	0.0000
2023/12/20	R213	01/02/2024	11.72 Call	Bond Future	6193.8000	6.1938	6451.5400	6.4515	4.161	0.0000	0.0000
2023/12/20	R213	01/02/2024	11.72 Put	Bond Future	33.1100	0.0331	24.9100	0.0249	24.766	0.0000	0.0000
2023/12/20	R213	01/02/2024	11.70 Call	Bond Future	6114.9500	6.1150	6372.3400	6.3723	4.209	0.0000	0.0000
2023/12/20	R213	01/02/2024	11.70 Put	Bond Future	34.6900	0.0347	26.1400	0.0261	24.647	0.0000	0.0000
2023/12/20	R213	01/02/2024		Bond Future	10.2592	86.9718	10.1991	87.2378	0.585	0.0000	0.0000
2023/12/20	R213	02/05/2024		Bond Future	10.3154	85.3411	10.2525	85.6131	0.610	0.0000	0.0000
2023/12/20	R213	02/05/2024	10.29 Call	Bond Future	1897.5500	1.8976	2030.0100	2.0300	6.981	0.0000	0.0000
2023/12/20	R213	02/05/2024	10.29 Put	Bond Future	2007.1900	2.0072	1867.6200	1.8676	6.954	0.0000	0.0000
2023/12/20	R213	02/05/2024	10.30 Call	Bond Future	1919.5900	1.9196	2053.0100	2.0530	6.950	0.0000	0.0000
2023/12/20	R213	02/05/2024	10.30 Put	Bond Future	1986.0200	1.9860	1847.4100	1.8474	6.979	0.0000	0.0000
2023/12/20	R213	02/05/2024	10.28 Call	Bond Future	1875.8500	1.8759	2007.3500	2.0074	7.010	0.0000	0.0000
2023/12/20	R213	02/05/2024	10.28 Put	Bond Future	2028.7200	2.0287	1888.1900	1.8882	6.927	0.0000	0.0000
2023/12/20	R213	01/08/2024		Bond Future	10.3756	87.2250	10.3093	87.5042	0.639	0.0000	0.0000
2023/12/20	R213	01/08/2024	10.87 Call	Bond Future	3684.6700	3.6847	3860.4400	3.8604	4.770	0.0000	0.0000
2023/12/20	R213	01/08/2024	10.87 Put	Bond Future	1638.5100	1.6385	1535.0900	1.5351	6.312	0.0000	0.0000
2023/12/20	R213	01/08/2024	10.88 Call	Bond Future	3711.7200	3.7117	3888.1400	3.8881	4.753	0.0000	0.0000
2023/12/20	R213	01/08/2024	10.88 Put	Bond Future	1624.8200	1.6248	1522.0500	1.5221	6.325	0.0000	0.0000
2023/12/20	R213	01/08/2024	10.86 Call	Bond Future	3657.6900	3.6577	3832.8100	3.8328	4.788	0.0000	0.0000
2023/12/20	R213	01/08/2024	10.86 Put	Bond Future	1652.3000	1.6523	1548.2300	1.5482	6.298	0.0000	0.0000
2023/12/20	R213	07/11/2024		Bond Future	10.4649	85.6961	10.3945	85.9836	0.673	0.0000	0.0000
2023/12/20	R213	07/11/2024	11.22 Call	Bond Future	4584.4000	4.5844	4777.9000	4.7779	4.221	0.0000	0.0000
2023/12/20	R213	07/11/2024	11.22 Put	Bond Future	1576.6000	1.5766	1482.5100	1.4825	5.968	0.0000	0.0000
2023/12/20	R213	07/11/2024	11.23 Call	Bond Future	4612.0000	4.6120	4806.0400	4.8060	4.207	0.0000	0.0000
2023/12/20	R213	07/11/2024	11.23 Put	Bond Future	1565.2700	1.5653	1471.7200	1.4717	5.977	0.0000	0.0000
2023/12/20	R213	07/11/2024	11.21 Call	Bond Future	4556.8500	4.5569	4749.8100	4.7498	4.235	0.0000	0.0000
2023/12/20	R213	07/11/2024	11.21 Put	Bond Future	1588.0100	1.5880	1493.3800	1.4934	5.959	0.0000	0.0000
2023/12/20	R213	06/02/2025		Bond Future	10.5719	87.4986	10.4971	87.7943	0.707	0.0000	0.0000
2023/12/20	R213	06/02/2025	11.35 Call	Bond Future	4835.7200	4.8357	5031.3800	5.0314	4.046	0.0000	0.0000
2023/12/20	R213	06/02/2025	11.35 Put	Bond Future	1833.6900	1.8337	1733.7100	1.7337	5.452	0.0000	0.0000
2023/12/20	R214	01/02/2024	12.15 Call	Bond Future	1745.5400	1.7455	1905.8800	1.9059	9.186	0.0000	0.0000
2023/12/20	R214	01/02/2024	12.15 Put	Bond Future	912.1700	0.9122	795.1200	0.7951	12.832	0.0000	0.0000
2023/12/20	R214	01/02/2024	12.16 Call	Bond Future	1775.6900	1.7757	1937.6200	1.9376	9.119	0.0000	0.0000
2023/12/20	R214	01/02/2024	12.16 Put	Bond Future	894.1900	0.8942	778.7300	0.7787	12.912	0.0000	0.0000
2023/12/20	R214	01/02/2024	12.14 Call	Bond Future	1715.6300	1.7156	1874.3600	1.8744	9.252	0.0000	0.0000
2023/12/20	R214	01/02/2024	12.14 Put	Bond Future	930.4400	0.9304	811.7800	0.8118	12.753	0.0000	0.0000
2023/12/20	R214	01/02/2024		Bond Future	11.9788	63.3921	11.9226	63.6694	0.469	0.0000	0.0000
2023/12/20	R214	02/05/2024		Bond Future	12.0663	61.4928	12.0082	61.7764	0.482	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	
2023/12/20	R214	02/05/2024	11.47 Call	Bond Future	1019.5200	1.0195	1102.3500	1.1024	8.124	0.0000	0.0000
2023/12/20	R214	02/05/2024	11.47 Put	Bond Future	4030.6700	4.0307	3829.8900	3.8299	4.981	0.0000	0.0000
2023/12/20	R214	02/05/2024	11.48 Call	Bond Future	1034.3000	1.0343	1118.0500	1.1181	8.097	0.0000	0.0000
2023/12/20	R214	02/05/2024	11.48 Put	Bond Future	3993.0700	3.9931	3793.2100	3.7932	5.005	0.0000	0.0000
2023/12/20	R214	02/05/2024	11.46 Call	Bond Future	1005.0200	1.0050	1086.9500	1.0870	8.152	0.0000	0.0000
2023/12/20	R214	02/05/2024	11.46 Put	Bond Future	4068.6100	4.0686	3866.9300	3.8669	4.957	0.0000	0.0000
2023/12/20	R214	02/05/2024	13.52 Call	Bond Future	6966.7400	6.9667	7206.9800	7.2070	3.448	0.0000	0.0000
2023/12/20	R214	02/05/2024	13.52 Put	Bond Future	493.4900	0.4935	450.1200	0.4501	8.788	0.0000	0.0000
2023/12/20	R214	02/05/2024	12.87 Call	Bond Future	4699.4400	4.6994	4906.7100	4.9067	4.411	0.0000	0.0000
2023/12/20	R214	02/05/2024	12.87 Put	Bond Future	978.6300	0.9786	902.2900	0.9023	7.801	0.0000	0.0000
2023/12/20	R214	02/05/2024	12.12 Put	Bond Future	2140.6100	2.1406	2003.6000	2.0036	6.401	0.0000	0.0000
2023/12/20	R214	02/05/2024	12.12 Call	Bond Future	2400.9700	2.4010	2547.5700	2.5476	6.106	0.0000	0.0000
2023/12/20	R214	02/05/2024	12.14 Put	Bond Future	2097.4000	2.0974	1962.3000	1.9623	6.441	0.0000	0.0000
2023/12/20	R214	02/05/2024	12.14 Call	Bond Future	2454.2700	2.4543	2602.7800	2.6028	6.051	0.0000	0.0000
2023/12/20	R214	01/08/2024	12.17 Call	Bond Future	2982.2900	2.9823	3131.1500	3.1312	4.991	0.0000	0.0000
2023/12/20	R214	01/08/2024	12.17 Put	Bond Future	2921.9400	2.9219	2780.0900	2.7801	4.855	0.0000	0.0000
2023/12/20	R214	01/08/2024	12.18 Call	Bond Future	3007.7200	3.0077	3157.3200	3.1573	4.974	0.0000	0.0000
2023/12/20	R214	01/08/2024	12.18 Put	Bond Future	2899.4300	2.8994	2758.3200	2.7583	4.867	0.0000	0.0000
2023/12/20	R214	01/08/2024	12.16 Call	Bond Future	2956.7700	2.9568	3104.8700	3.1049	5.009	0.0000	0.0000
2023/12/20	R214	01/08/2024	12.16 Put	Bond Future	2944.4200	2.9444	2801.8100	2.8018	4.843	0.0000	0.0000
2023/12/20	R214	01/08/2024		Bond Future	12.1574	62.8502	12.0972	63.1409	0.496	0.0000	0.0000
2023/12/20	R214	07/11/2024		Bond Future	12.2715	61.0070	12.2087	61.3058	0.512	0.0000	0.0000
2023/12/20	R214	07/11/2024	12.61 Call	Bond Future	4220.0500	4.2201	4396.5400	4.3965	4.182	0.0000	0.0000
2023/12/20	R214	07/11/2024	12.61 Put	Bond Future	2649.7300	2.6497	2527.3700	2.5274	4.618	0.0000	0.0000
2023/12/20	R214	07/11/2024	12.62 Call	Bond Future	4247.5600	4.2476	4424.6600	4.4247	4.169	0.0000	0.0000
2023/12/20	R214	07/11/2024	12.62 Put	Bond Future	2631.8100	2.6318	2510.0600	2.5101	4.626	0.0000	0.0000
2023/12/20	R214	07/11/2024	12.60 Call	Bond Future	4192.6200	4.1926	4368.4900	4.3685	4.195	0.0000	0.0000
2023/12/20	R214	07/11/2024	12.60 Put	Bond Future	2667.7700	2.6678	2544.7900	2.5448	4.610	0.0000	0.0000
2023/12/20	R214	06/02/2025		Bond Future	12.3933	62.2891	12.3278	62.5958	0.529	0.0000	0.0000
2023/12/20	R214	06/02/2025	12.71 Call	Bond Future	4452.4700	4.4525	4631.5000	4.6315	4.021	0.0000	0.0000
2023/12/20	R214	06/02/2025	12.71 Put	Bond Future	3004.0200	3.0040	2876.3700	2.8764	4.249	0.0000	0.0000
2023/12/20	R248	01/02/2024	11.50 Put	Bond Future	4221.3200	4.2213	3977.4200	3.9774	5.778	0.0000	0.0000
2023/12/20	R248	01/02/2024	11.50 Call	Bond Future	275.7900	0.2758	309.5100	0.3095	12.227	0.0000	0.0000
2023/12/20	R248	01/02/2024	12.30 Put	Bond Future	1117.6200	1.1176	996.0200	0.9960	10.880	0.0000	0.0000
2023/12/20	R248	01/02/2024	12.30 Call	Bond Future	2111.2800	2.1113	2267.3000	2.2673	7.390	0.0000	0.0000
2023/12/20	R248	01/02/2024	13.37 Call	Bond Future	6891.6500	6.8917	7150.0800	7.1501	3.750	0.0000	0.0000
2023/12/20	R248	01/02/2024	13.37 Put	Bond Future	105.6000	0.1056	86.4100	0.0864	18.172	0.0000	0.0000
2023/12/20	R248	01/02/2024	13.10 Call	Bond Future	5602.3000	5.6023	5847.3900	5.8474	4.375	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	
2023/12/20	R248	01/02/2024	13.10 Put	Bond Future	198.1700	0.1982	165.6400	0.1656	16.415	0.0000	0.0000
2023/12/20	R248	01/02/2024	13.90 Call	Bond Future	9386.1500	9.3862	9657.4000	9.6574	2.890	0.0000	0.0000
2023/12/20	R248	01/02/2024	13.90 Put	Bond Future	29.7600	0.0298	23.3900	0.0234	21.405	0.0000	0.0000
2023/12/20	R248	01/02/2024	12.15 Call	Bond Future	1600.8400	1.6008	1731.9100	1.7319	8.188	0.0000	0.0000
2023/12/20	R248	01/02/2024	12.15 Put	Bond Future	1490.6800	1.4907	1344.1300	1.3441	9.831	0.0000	0.0000
2023/12/20	R248	01/02/2024	12.16 Call	Bond Future	1632.6700	1.6327	1765.4400	1.7654	8.132	0.0000	0.0000
2023/12/20	R248	01/02/2024	12.16 Put	Bond Future	1463.0200	1.4630	1318.1700	1.3182	9.901	0.0000	0.0000
2023/12/20	R248	01/02/2024	12.14 Call	Bond Future	1569.3300	1.5693	1698.6900	1.6987	8.243	0.0000	0.0000
2023/12/20	R248	01/02/2024	12.14 Put	Bond Future	1518.7400	1.5187	1370.4800	1.3705	9.762	0.0000	0.0000
2023/12/20	R248	01/02/2024		Bond Future	12.1315	77.5942	12.0852	77.8718	0.382	0.0000	0.0000
2023/12/20	R248	02/05/2024		Bond Future	12.2242	74.8658	12.1761	75.1498	0.393	0.0000	0.0000
2023/12/20	R248	02/05/2024	11.47 Call	Bond Future	1004.9000	1.0049	1072.7900	1.0728	6.756	0.0000	0.0000
2023/12/20	R248	02/05/2024	11.47 Put	Bond Future	5693.8600	5.6939	5477.7600	5.4778	3.795	0.0000	0.0000
2023/12/20	R248	02/05/2024	11.48 Call	Bond Future	1020.4200	1.0204	1089.1500	1.0892	6.735	0.0000	0.0000
2023/12/20	R248	02/05/2024	11.48 Put	Bond Future	5643.8200	5.6438	5428.5600	5.4286	3.814	0.0000	0.0000
2023/12/20	R248	02/05/2024	11.46 Call	Bond Future	989.6800	0.9897	1056.7600	1.0568	6.778	0.0000	0.0000
2023/12/20	R248	02/05/2024	11.46 Put	Bond Future	5744.3000	5.7443	5527.3900	5.5274	3.776	0.0000	0.0000
2023/12/20	R248	02/05/2024	11.40 Put	Bond Future	6052.2700	6.0523	5830.5300	5.8305	3.664	0.0000	0.0000
2023/12/20	R248	02/05/2024	11.40 Call	Bond Future	901.6700	0.9017	963.9200	0.9639	6.904	0.0000	0.0000
2023/12/20	R248	02/05/2024	12.40 Put	Bond Future	2379.0800	2.3791	2250.3000	2.2503	5.413	0.0000	0.0000
2023/12/20	R248	02/05/2024	12.40 Call	Bond Future	3401.8600	3.4019	3557.0700	3.5571	4.563	0.0000	0.0000
2023/12/20	R248	02/05/2024	13.16 Call	Bond Future	6283.8600	6.2839	6494.9600	6.4950	3.359	0.0000	0.0000
2023/12/20	R248	02/05/2024	13.16 Put	Bond Future	1117.6100	1.1176	1044.7200	1.0447	6.522	0.0000	0.0000
2023/12/20	R248	01/08/2024	12.31 Call	Bond Future	3565.9000	3.5659	3711.4500	3.7115	4.082	0.0000	0.0000
2023/12/20	R248	01/08/2024	12.31 Put	Bond Future	3628.1800	3.6282	3482.5000	3.4825	4.015	0.0000	0.0000
2023/12/20	R248	01/08/2024	12.32 Call	Bond Future	3596.3800	3.5964	3742.6800	3.7427	4.068	0.0000	0.0000
2023/12/20	R248	01/08/2024	12.32 Put	Bond Future	3600.5600	3.6006	3455.6300	3.4556	4.025	0.0000	0.0000
2023/12/20	R248	01/08/2024	12.30 Call	Bond Future	3535.2900	3.5353	3680.1000	3.6801	4.096	0.0000	0.0000
2023/12/20	R248	01/08/2024	12.30 Put	Bond Future	3655.7500	3.6558	3509.3300	3.5093	4.005	0.0000	0.0000
2023/12/20	R248	01/08/2024		Bond Future	12.3207	76.5183	12.2707	76.8095	0.406	0.0000	0.0000
2023/12/20	R248	07/11/2024		Bond Future	12.4408	73.8483	12.3885	74.1480	0.421	0.0000	0.0000
2023/12/20	R248	07/11/2024	12.79 Call	Bond Future	5388.0800	5.3881	5562.8800	5.5629	3.244	0.0000	0.0000
2023/12/20	R248	07/11/2024	12.79 Put	Bond Future	3442.7200	3.4427	3317.8300	3.3178	3.628	0.0000	0.0000
2023/12/20	R248	07/11/2024	12.80 Call	Bond Future	5421.0500	5.4211	5596.4100	5.5964	3.235	0.0000	0.0000
2023/12/20	R248	07/11/2024	12.80 Put	Bond Future	3421.3400	3.4213	3297.0100	3.2970	3.634	0.0000	0.0000
2023/12/20	R248	07/11/2024	12.78 Call	Bond Future	5355.1800	5.3552	5529.3900	5.5294	3.253	0.0000	0.0000
2023/12/20	R248	07/11/2024	12.78 Put	Bond Future	3464.2500	3.4643	3338.7700	3.3388	3.622	0.0000	0.0000
2023/12/20	R248	06/02/2025		Bond Future	12.5688	75.3997	12.5141	75.7075	0.435	0.0000	0.0000
2023/12/20	R248	06/02/2025	12.71 Call	Bond Future	5056.2300	5.0562	5223.8700	5.2239	3.316	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	
2023/12/20	R248	06/02/2025	12.71 Put	Bond Future	4272.9400	4.2729	4132.7700	4.1328	3.280	0.0000	0.0000
2023/12/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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