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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/12/2023 TO 21/12/2023

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
2023/12/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/21	2025	01/02/2024		Bond Future	176.3420	176.3420	176.2415	0.057	0.0000	0.0000
2023/12/21	2025	02/05/2024		Bond Future	180.2950	180.2950	180.1923	0.057	0.0000	0.0000
2023/12/21	2025	01/08/2024		Bond Future	182.4772	182.4772	182.3728	0.057	0.0000	0.0000
2023/12/21	2025	07/11/2024		Bond Future	186.7810	186.7810	186.6749	0.057	0.0000	0.0000
2023/12/21	2029	01/02/2024		Bond Future	130.3019	130.3019	130.3113	0.007	0.0000	0.0000
2023/12/21	2029	02/05/2024		Bond Future	131.8537	131.8537	131.8634	0.007	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	
2023/12/21	2029	01/08/2024		Bond Future	134.7976	134.7976	134.8078	134.8078	0.008	0.0000	0.0000
2023/12/21	2029	07/11/2024		Bond Future	136.5703	136.5703	136.5814	136.5814	0.008	0.0000	0.0000
2023/12/21	2029	06/02/2025		Bond Future	139.4811	139.4811	139.4930	139.4930	0.009	0.0000	0.0000
2023/12/21	2029	06/02/2025	132.40 Call	Bond Future	7081.0700	7.0811	7093.0200	7.0930	0.169	0.0000	0.0000
2023/12/21	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.85 Call	Bond Future	8671.6600	8.6717	8305.9200	8.3059	4.218	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.85 Put	Bond Future	5.1300	0.0051	6.4000	0.0064	24.756	0.0000	0.0000
2023/12/21	2030	01/02/2024	10.00 Put	Bond Future	473.5300	0.4735	579.5300	0.5795	22.385	0.0000	0.0000
2023/12/21	2030	01/02/2024	10.00 Call	Bond Future	1810.3000	1.8103	1549.2900	1.5493	14.418	0.0000	0.0000
2023/12/21	2030	01/02/2024	9.89 Put	Bond Future	602.9800	0.6030	732.6600	0.7327	21.507	0.0000	0.0000
2023/12/21	2030	01/02/2024	9.89 Call	Bond Future	1479.1600	1.4792	1241.8300	1.2418	16.045	0.0000	0.0000
2023/12/21	2030	01/02/2024	10.39 Put	Bond Future	192.6300	0.1926	240.1000	0.2401	24.643	0.0000	0.0000
2023/12/21	2030	01/02/2024	10.39 Call	Bond Future	3139.3200	3.1393	2819.7800	2.8198	10.179	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.86 Call	Bond Future	8709.1000	8.7091	8343.3300	8.3433	4.200	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.86 Put	Bond Future	5.0000	0.0050	6.2400	0.0062	24.800	0.0000	0.0000
2023/12/21	2030	01/02/2024	10.16 Put	Bond Future	329.7300	0.3297	407.1000	0.4071	23.465	0.0000	0.0000
2023/12/21	2030	01/02/2024	10.16 Call	Bond Future	2331.3100	2.3313	2041.6700	2.0417	12.424	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.00 Call	Bond Future	5438.1200	5.4381	5082.4800	5.0825	6.540	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.00 Put	Bond Future	43.9400	0.0439	55.3100	0.0553	25.876	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.75 Call	Bond Future	8296.2400	8.2962	7930.8800	7.9309	4.404	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.75 Put	Bond Future	6.5800	0.0066	8.2300	0.0082	25.076	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.36 Call	Bond Future	6816.9200	6.8169	6454.4500	6.4545	5.317	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.36 Put	Bond Future	17.5800	0.0176	22.1200	0.0221	25.825	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.37 Call	Bond Future	6855.1100	6.8551	6492.5300	6.4925	5.289	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.37 Put	Bond Future	17.1400	0.0171	21.5700	0.0216	25.846	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.35 Call	Bond Future	6778.7300	6.7787	6416.3900	6.4164	5.345	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.35 Put	Bond Future	18.0300	0.0180	22.7000	0.0227	25.901	0.0000	0.0000
2023/12/21	2030	01/02/2024		Bond Future	9.6826	92.6202	9.7692	92.2532	0.894	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.31 Call	Bond Future	6625.8500	6.6259	6264.0100	6.2640	5.461	0.0000	0.0000
2023/12/21	2030	01/02/2024	11.31 Put	Bond Future	19.9600	0.0200	25.1300	0.0251	25.902	0.0000	0.0000
2023/12/21	2030	01/02/2024	9.93 Put	Bond Future	552.6600	0.5527	673.3500	0.6734	21.838	0.0000	0.0000
2023/12/21	2030	01/02/2024	9.93 Call	Bond Future	1596.6600	1.5967	1350.3400	1.3503	15.427	0.0000	0.0000
2023/12/21	2030	01/02/2024	9.57 Put	Bond Future	1168.6600	1.1687	1382.6500	1.3827	18.311	0.0000	0.0000
2023/12/21	2030	01/02/2024	9.57 Call	Bond Future	688.3300	0.6883	535.3100	0.5353	22.231	0.0000	0.0000
2023/12/21	2030	01/02/2024	10.07 Put	Bond Future	404.6900	0.4047	497.3200	0.4973	22.889	0.0000	0.0000
2023/12/21	2030	01/02/2024	10.07 Call	Bond Future	2033.0600	2.0331	1758.6800	1.7587	13.496	0.0000	0.0000
2023/12/21	2030	01/02/2024	12.10 Call	Bond Future	9601.8900	9.6019	9235.4800	9.2355	3.816	0.0000	0.0000
2023/12/21	2030	01/02/2024	12.10 Put	Bond Future	2.4100	0.0024	3.0100	0.0030	24.896	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
2023/12/21	2030	02/05/2024		Bond Future	9.7219	94.6738	9.8133	94.2987	0.940	0.0000	0.0000
2023/12/21	2030	02/05/2024	9.82 Call	Bond Future	2015.0600	2.0151	1810.0900	1.8101	10.172	0.0000	0.0000
2023/12/21	2030	02/05/2024	9.82 Put	Bond Future	1612.4300	1.6124	1782.5700	1.7826	10.552	0.0000	0.0000
2023/12/21	2030	02/05/2024	9.83 Call	Bond Future	2037.5700	2.0376	1831.2500	1.8313	10.126	0.0000	0.0000
2023/12/21	2030	02/05/2024	9.83 Put	Bond Future	1594.0000	1.5940	1762.7900	1.7628	10.589	0.0000	0.0000
2023/12/21	2030	02/05/2024	9.81 Call	Bond Future	1992.9100	1.9929	1789.3000	1.7893	10.217	0.0000	0.0000
2023/12/21	2030	02/05/2024	9.81 Put	Bond Future	1631.2400	1.6312	1802.7400	1.8027	10.513	0.0000	0.0000
2023/12/21	2030	02/05/2024	10.62 Put	Bond Future	597.4400	0.5974	676.5300	0.6765	13.238	0.0000	0.0000
2023/12/21	2030	02/05/2024	10.62 Call	Bond Future	4204.8900	4.2049	3908.8700	3.9089	7.040	0.0000	0.0000
2023/12/21	2030	02/05/2024	11.12 Put	Bond Future	311.4300	0.3114	356.1900	0.3562	14.372	0.0000	0.0000
2023/12/21	2030	02/05/2024	11.12 Call	Bond Future	5851.5800	5.8516	5521.2300	5.5212	5.645	0.0000	0.0000
2023/12/21	2030	02/05/2024	13.15 Call	Bond Future	12879.2100	12.8792	12506.2400	12.5062	2.896	0.0000	0.0000
2023/12/21	2030	02/05/2024	13.15 Put	Bond Future	11.4200	0.0114	13.5600	0.0136	18.739	0.0000	0.0000
2023/12/21	2030	02/05/2024	9.66 Put	Bond Future	1938.0100	1.9380	2129.9400	2.1299	9.903	0.0000	0.0000
2023/12/21	2030	02/05/2024	9.66 Call	Bond Future	1682.5600	1.6826	1499.3800	1.4994	10.887	0.0000	0.0000
2023/12/21	2030	02/05/2024	10.16 Put	Bond Future	1071.0700	1.0711	1197.5700	1.1976	11.811	0.0000	0.0000
2023/12/21	2030	02/05/2024	10.16 Call	Bond Future	2853.0000	2.8530	2604.3900	2.6044	8.714	0.0000	0.0000
2023/12/21	2030	02/05/2024	11.94 Call	Bond Future	8702.9900	8.7030	8344.2300	8.3442	4.122	0.0000	0.0000
2023/12/21	2030	02/05/2024	11.94 Put	Bond Future	105.3000	0.1053	121.6500	0.1217	15.527	0.0000	0.0000
2023/12/21	2030	02/05/2024	12.38 Call	Bond Future	10237.8000	10.2378	9871.5800	9.8716	3.577	0.0000	0.0000
2023/12/21	2030	02/05/2024	12.38 Put	Bond Future	54.8700	0.0549	63.7600	0.0638	16.202	0.0000	0.0000
2023/12/21	2030	02/05/2024	10.82 Put	Bond Future	461.1200	0.4611	524.4700	0.5245	13.738	0.0000	0.0000
2023/12/21	2030	02/05/2024	10.82 Call	Bond Future	4848.0100	4.8480	4536.2500	4.5363	6.431	0.0000	0.0000
2023/12/21	2030	01/08/2024	10.38 Call	Bond Future	3697.5700	3.6976	3439.6800	3.4397	6.975	0.0000	0.0000
2023/12/21	2030	01/08/2024	10.38 Put	Bond Future	1300.4400	1.3004	1425.7200	1.4257	9.634	0.0000	0.0000
2023/12/21	2030	01/08/2024	10.39 Call	Bond Future	3724.4400	3.7244	3465.6500	3.4657	6.948	0.0000	0.0000
2023/12/21	2030	01/08/2024	10.39 Put	Bond Future	1288.8300	1.2888	1413.2100	1.4132	9.651	0.0000	0.0000
2023/12/21	2030	01/08/2024	10.37 Call	Bond Future	3671.0400	3.6710	3414.0500	3.4141	7.000	0.0000	0.0000
2023/12/21	2030	01/08/2024	10.37 Put	Bond Future	1312.4000	1.3124	1438.5800	1.4386	9.614	0.0000	0.0000
2023/12/21	2030	01/08/2024		Bond Future	9.7672	92.7594	9.8639	92.3762	0.989	0.0000	0.0000
2023/12/21	2030	07/11/2024		Bond Future	9.8256	94.9215	9.9283	94.5298	1.045	0.0000	0.0000
2023/12/21	2030	07/11/2024	10.75 Call	Bond Future	4703.2900	4.7033	4424.5200	4.4245	5.927	0.0000	0.0000
2023/12/21	2030	07/11/2024	10.75 Put	Bond Future	1249.1600	1.2492	1362.1000	1.3621	9.041	0.0000	0.0000
2023/12/21	2030	07/11/2024	10.76 Call	Bond Future	4730.5500	4.7306	4451.0800	4.4511	5.908	0.0000	0.0000
2023/12/21	2030	07/11/2024	10.76 Put	Bond Future	1239.9400	1.2399	1352.1800	1.3522	9.052	0.0000	0.0000
2023/12/21	2030	07/11/2024	10.74 Call	Bond Future	4676.0700	4.6761	4398.0100	4.3980	5.946	0.0000	0.0000
2023/12/21	2030	07/11/2024	10.74 Put	Bond Future	1258.4500	1.2585	1372.1000	1.3721	9.031	0.0000	0.0000
2023/12/21	2030	06/02/2025		Bond Future	9.9023	92.9103	10.0113	92.5108	1.101	0.0000	0.0000
2023/12/21	2030	06/02/2025	10.68 Call	Bond Future	4355.0700	4.3551	4087.3900	4.0874	6.146	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	
2023/12/21	2030	06/02/2025	10.68 Put	Bond Future	1550.7800	1.5508	1682.6100	1.6826	8.501	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.90 Put	Bond Future	454.6300	0.4546	561.2400	0.5612	23.450	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.90 Call	Bond Future	2303.1700	2.3032	1986.1800	1.9862	13.763	0.0000	0.0000
2023/12/21	2032	01/02/2024	12.00 Call	Bond Future	6970.4000	6.9704	6555.5200	6.5555	5.952	0.0000	0.0000
2023/12/21	2032	01/02/2024	12.00 Put	Bond Future	33.9100	0.0339	42.6300	0.0426	25.715	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.55 Call	Bond Future	5003.1300	5.0031	4605.0800	4.6051	7.956	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.55 Put	Bond Future	99.1900	0.0992	124.7400	0.1247	25.759	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.33 Call	Bond Future	4053.4100	4.0534	3672.2500	3.6723	9.403	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.33 Put	Bond Future	167.5100	0.1675	209.9500	0.2100	25.336	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.35 Call	Bond Future	4138.8400	4.1388	3755.7900	3.7558	9.255	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.35 Put	Bond Future	159.7200	0.1597	200.2700	0.2003	25.388	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.85 Call	Bond Future	2116.5800	2.1166	1810.6600	1.8107	14.454	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.85 Put	Bond Future	509.1100	0.5091	626.7900	0.6268	23.115	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.59 Put	Bond Future	902.7500	0.9028	1091.5700	1.0916	20.916	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.59 Call	Bond Future	1242.4200	1.2424	1007.6400	1.0076	18.897	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.09 Put	Bond Future	293.8300	0.2938	365.7900	0.3658	24.490	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.09 Call	Bond Future	3050.4500	3.0505	2698.8100	2.6988	11.527	0.0000	0.0000
2023/12/21	2032	01/02/2024	12.73 Call	Bond Future	10102.4800	10.1025	9680.2800	9.6803	4.179	0.0000	0.0000
2023/12/21	2032	01/02/2024	12.73 Put	Bond Future	5.7400	0.0057	7.1400	0.0071	24.390	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.78 Put	Bond Future	595.7200	0.5957	730.3500	0.7304	22.600	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.78 Call	Bond Future	1864.2200	1.8642	1575.2500	1.5753	15.501	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.75 Call	Bond Future	5876.8300	5.8768	5469.1200	5.4691	6.938	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.75 Put	Bond Future	61.3700	0.0614	77.2600	0.0773	25.892	0.0000	0.0000
2023/12/21	2032	01/02/2024	12.50 Call	Bond Future	9128.8200	9.1288	8707.7000	8.7077	4.613	0.0000	0.0000
2023/12/21	2032	01/02/2024	12.50 Put	Bond Future	9.9500	0.0100	12.4300	0.0124	24.925	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.84 Call	Bond Future	6270.8600	6.2709	5860.0700	5.8601	6.551	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.84 Put	Bond Future	49.5000	0.0495	62.3100	0.0623	25.879	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.85 Call	Bond Future	6314.6400	6.3146	5903.5500	5.9036	6.510	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.85 Put	Bond Future	48.3400	0.0483	60.8500	0.0609	25.879	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.83 Call	Bond Future	6227.0900	6.2271	5816.6200	5.8166	6.592	0.0000	0.0000
2023/12/21	2032	01/02/2024	11.83 Put	Bond Future	50.7000	0.0507	63.8300	0.0638	25.897	0.0000	0.0000
2023/12/21	2032	01/02/2024		Bond Future	10.5212	90.6609	10.6071	90.2373	0.816	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.01 Put	Bond Future	2718.9000	2.7189	3091.4400	3.0914	13.702	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.01 Call	Bond Future	142.0600	0.1421	91.0000	0.0910	35.943	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.76 Put	Bond Future	622.8500	0.6229	762.6200	0.7626	22.440	0.0000	0.0000
2023/12/21	2032	01/02/2024	10.76 Call	Bond Future	1794.1900	1.7942	1510.3600	1.5104	15.819	0.0000	0.0000
2023/12/21	2032	01/02/2024	12.62 Call	Bond Future	9638.5400	9.6385	9216.7700	9.2168	4.376	0.0000	0.0000
2023/12/21	2032	01/02/2024	12.62 Put	Bond Future	7.4600	0.0075	9.2900	0.0093	24.531	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	
2023/12/21	2032	02/05/2024	10.55 Call	Bond Future	2113.3800	2.1134	1895.9200	1.8959	10.290	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.55 Put	Bond Future	2298.5700	2.2986	2514.0200	2.5140	9.373	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.56 Call	Bond Future	2137.9400	2.1379	1918.9500	1.9190	10.243	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.56 Put	Bond Future	2274.6600	2.2747	2488.5800	2.4886	9.404	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.54 Call	Bond Future	2088.9500	2.0890	1873.0400	1.8730	10.336	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.54 Put	Bond Future	2322.6600	2.3227	2539.6600	2.5397	9.343	0.0000	0.0000
2023/12/21	2032	02/05/2024		Bond Future	10.5882	88.5089	10.6780	88.0759	0.848	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.59 Put	Bond Future	2204.2800	2.2043	2413.6100	2.4136	9.497	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.59 Call	Bond Future	2212.7900	2.2128	1989.2100	1.9892	10.104	0.0000	0.0000
2023/12/21	2032	02/05/2024	11.09 Put	Bond Future	1275.6600	1.2757	1414.6900	1.4147	10.899	0.0000	0.0000
2023/12/21	2032	02/05/2024	11.09 Call	Bond Future	3659.5200	3.6595	3365.6400	3.3656	8.031	0.0000	0.0000
2023/12/21	2032	02/05/2024	13.18 Call	Bond Future	11553.2400	11.5532	11134.5200	11.1345	3.624	0.0000	0.0000
2023/12/21	2032	02/05/2024	13.18 Put	Bond Future	100.2400	0.1002	114.4300	0.1144	14.156	0.0000	0.0000
2023/12/21	2032	02/05/2024	13.35 Call	Bond Future	12208.8300	12.2088	11786.8600	11.7869	3.456	0.0000	0.0000
2023/12/21	2032	02/05/2024	13.35 Put	Bond Future	74.8900	0.0749	85.8300	0.0858	14.608	0.0000	0.0000
2023/12/21	2032	02/05/2024	11.35 Put	Bond Future	948.7500	0.9488	1057.8800	1.0579	11.503	0.0000	0.0000
2023/12/21	2032	02/05/2024	11.35 Call	Bond Future	4534.8700	4.5349	4211.0900	4.2111	7.140	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.65 Put	Bond Future	2068.2600	2.0683	2268.5100	2.2685	9.682	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.65 Call	Bond Future	2366.2900	2.3663	2133.6300	2.1336	9.832	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.36 Put	Bond Future	2796.9500	2.7970	3041.6900	3.0417	8.750	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.36 Call	Bond Future	1684.0900	1.6841	1495.9200	1.4959	11.173	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.86 Put	Bond Future	1647.3300	1.6473	1816.9200	1.8169	10.295	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.86 Call	Bond Future	2949.0000	2.9490	2685.6800	2.6857	8.929	0.0000	0.0000
2023/12/21	2032	02/05/2024	12.90 Call	Bond Future	10465.8300	10.4658	10053.6000	10.0536	3.939	0.0000	0.0000
2023/12/21	2032	02/05/2024	12.90 Put	Bond Future	152.1200	0.1521	172.8000	0.1728	13.595	0.0000	0.0000
2023/12/21	2032	02/05/2024	11.81 Call	Bond Future	6215.3500	6.2154	5851.1400	5.8511	5.860	0.0000	0.0000
2023/12/21	2032	02/05/2024	11.81 Put	Bond Future	555.5500	0.5556	624.2500	0.6243	12.366	0.0000	0.0000
2023/12/21	2032	02/05/2024	11.21 Call	Bond Future	4055.2800	4.0553	3746.9700	3.7470	7.603	0.0000	0.0000
2023/12/21	2032	02/05/2024	11.21 Put	Bond Future	1113.7800	1.1138	1238.3800	1.2384	11.187	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.57 Put	Bond Future	2251.1600	2.2512	2463.5400	2.4635	9.434	0.0000	0.0000
2023/12/21	2032	02/05/2024	10.57 Call	Bond Future	2162.8900	2.1629	1942.3600	1.9424	10.196	0.0000	0.0000
2023/12/21	2032	01/08/2024	11.14 Call	Bond Future	4137.4800	4.1375	3855.0400	3.8550	6.826	0.0000	0.0000
2023/12/21	2032	01/08/2024	11.14 Put	Bond Future	1912.6600	1.9127	2072.5100	2.0725	8.357	0.0000	0.0000
2023/12/21	2032	01/08/2024	11.15 Call	Bond Future	4167.5700	4.1676	3884.1000	3.8841	6.802	0.0000	0.0000
2023/12/21	2032	01/08/2024	11.15 Put	Bond Future	1897.0700	1.8971	2055.8900	2.0559	8.372	0.0000	0.0000
2023/12/21	2032	01/08/2024	11.13 Call	Bond Future	4107.4700	4.1075	3826.0700	3.8261	6.851	0.0000	0.0000
2023/12/21	2032	01/08/2024	11.13 Put	Bond Future	1928.3600	1.9284	2089.2500	2.0893	8.343	0.0000	0.0000
2023/12/21	2032	01/08/2024		Bond Future	10.6611	90.4635	10.7551	90.0212	0.881	0.0000	0.0000
2023/12/21	2032	07/11/2024	11.48 Call	Bond Future	5063.9500	5.0640	4758.8200	4.7588	6.026	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	
2023/12/21	2032	07/11/2024	11.48 Put	Bond Future	1818.6600	1.8187	1965.7500	1.9658	8.088	0.0000	0.0000
2023/12/21	2032	07/11/2024	11.49 Call	Bond Future	5094.7200	5.0947	4788.7300	4.7887	6.006	0.0000	0.0000
2023/12/21	2032	07/11/2024	11.49 Put	Bond Future	1805.6800	1.8057	1951.9100	1.9519	8.098	0.0000	0.0000
2023/12/21	2032	07/11/2024	11.47 Call	Bond Future	5033.5300	5.0335	4729.2700	4.7293	6.045	0.0000	0.0000
2023/12/21	2032	07/11/2024	11.47 Put	Bond Future	1832.0300	1.8320	1979.9900	1.9800	8.076	0.0000	0.0000
2023/12/21	2032	07/11/2024		Bond Future	10.7565	88.4057	10.8552	87.9535	0.918	0.0000	0.0000
2023/12/21	2032	07/11/2024	13.36 Call	Bond Future	11447.0500	11.4471	11038.8900	11.0389	3.566	0.0000	0.0000
2023/12/21	2032	07/11/2024	13.36 Put	Bond Future	466.8100	0.4668	510.8700	0.5109	9.439	0.0000	0.0000
2023/12/21	2032	07/11/2024	11.64 Put	Bond Future	1621.8800	1.6219	1755.6200	1.7556	8.246	0.0000	0.0000
2023/12/21	2032	07/11/2024	11.64 Call	Bond Future	5563.7900	5.5638	5245.3100	5.2453	5.724	0.0000	0.0000
2023/12/21	2032	06/02/2025		Bond Future	10.8649	90.2653	10.9685	89.8040	0.953	0.0000	0.0000
2023/12/21	2032	06/02/2025	11.72 Call	Bond Future	5597.4800	5.5975	5282.0200	5.2820	5.636	0.0000	0.0000
2023/12/21	2032	06/02/2025	11.72 Put	Bond Future	1879.9500	1.8800	2025.7900	2.0258	7.758	0.0000	0.0000
2023/12/21	2033	01/02/2024		Bond Future	123.8927	123.8927	123.7027	123.7027	0.153	0.0000	0.0000
2023/12/21	2033	02/05/2024		Bond Future	125.2043	125.2043	125.0101	125.0101	0.155	0.0000	0.0000
2023/12/21	2033	01/08/2024		Bond Future	127.9997	127.9997	127.8016	127.8016	0.155	0.0000	0.0000
2023/12/21	2033	07/11/2024		Bond Future	129.5148	129.5148	129.3125	129.3125	0.156	0.0000	0.0000
2023/12/21	2033	06/02/2025		Bond Future	132.2753	132.2753	132.0694	132.0694	0.156	0.0000	0.0000
2023/12/21	2033	06/02/2025	124.94 Call	Bond Future	7335.3200	7.3353	7129.3900	7.1294	2.807	0.0000	0.0000
2023/12/21	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	2037	01/02/2024	13.93 Call	Bond Future	10606.7900	10.6068	10112.9800	10.1130	4.656	0.0000	0.0000
2023/12/21	2037	01/02/2024	13.93 Put	Bond Future	6.5700	0.0066	8.3900	0.0084	27.702	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.93 Call	Bond Future	6029.5300	6.0295	5559.7300	5.5597	7.792	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.93 Put	Bond Future	98.9500	0.0990	124.7800	0.1248	26.104	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.09 Put	Bond Future	744.4400	0.7444	897.1600	0.8972	20.515	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.09 Call	Bond Future	2374.2000	2.3742	2031.2900	2.0313	14.443	0.0000	0.0000
2023/12/21	2037	01/02/2024		Bond Future	11.7895	78.5399	11.8799	78.0442	0.767	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.32 Call	Bond Future	3288.7200	3.2887	2893.0400	2.8930	12.031	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.32 Put	Bond Future	444.8200	0.4448	544.7700	0.5448	22.470	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.33 Call	Bond Future	3330.7500	3.3308	2933.1300	2.9331	11.938	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.33 Put	Bond Future	434.7000	0.4347	532.7100	0.5327	22.547	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.31 Call	Bond Future	3246.9300	3.2469	2853.2300	2.8532	12.125	0.0000	0.0000
2023/12/21	2037	01/02/2024	12.31 Put	Bond Future	455.2300	0.4552	557.1600	0.5572	22.391	0.0000	0.0000
2023/12/21	2037	02/05/2024		Bond Future	11.8887	80.2812	11.9825	79.7746	0.790	0.0000	0.0000
2023/12/21	2037	02/05/2024	11.44 Call	Bond Future	1427.9600	1.4280	1245.9900	1.2460	12.743	0.0000	0.0000
2023/12/21	2037	02/05/2024	11.44 Put	Bond Future	3916.2900	3.9163	4240.9100	4.2409	8.289	0.0000	0.0000
2023/12/21	2037	02/05/2024	11.45 Call	Bond Future	1448.7900	1.4488	1265.0200	1.2650	12.684	0.0000	0.0000
2023/12/21	2037	02/05/2024	11.45 Put	Bond Future	3880.4200	3.8804	4203.2400	4.2032	8.319	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	
2023/12/21	2037	02/05/2024	11.43 Call	Bond Future	1407.4900	1.4075	1227.3100	1.2273	12.802	0.0000	0.0000
2023/12/21	2037	02/05/2024	11.43 Put	Bond Future	3952.5700	3.9526	4278.9800	4.2790	8.258	0.0000	0.0000
2023/12/21	2037	01/08/2024		Bond Future	11.9959	77.7984	12.0935	77.2808	0.814	0.0000	0.0000
2023/12/21	2037	01/08/2024	12.10 Call	Bond Future	3539.4300	3.5394	3255.1800	3.2552	8.031	0.0000	0.0000
2023/12/21	2037	01/08/2024	12.10 Put	Bond Future	2987.7300	2.9877	3221.0400	3.2210	7.809	0.0000	0.0000
2023/12/21	2037	01/08/2024	12.11 Call	Bond Future	3569.0700	3.5691	3283.4900	3.2835	8.002	0.0000	0.0000
2023/12/21	2037	01/08/2024	12.11 Put	Bond Future	2964.6500	2.9647	3196.6300	3.1966	7.825	0.0000	0.0000
2023/12/21	2037	01/08/2024	12.09 Call	Bond Future	3509.9000	3.5099	3226.9900	3.2270	8.060	0.0000	0.0000
2023/12/21	2037	01/08/2024	12.09 Put	Bond Future	3010.9700	3.0110	3245.6200	3.2456	7.793	0.0000	0.0000
2023/12/21	2037	01/08/2024	13.82 Call	Bond Future	9681.3900	9.6814	9238.7400	9.2387	4.572	0.0000	0.0000
2023/12/21	2037	01/08/2024	13.82 Put	Bond Future	781.4600	0.7815	856.3700	0.8564	9.586	0.0000	0.0000
2023/12/21	2037	01/08/2024	13.17 Call	Bond Future	7200.4500	7.2005	6800.6100	6.8006	5.553	0.0000	0.0000
2023/12/21	2037	01/08/2024	13.17 Put	Bond Future	1291.9600	1.2920	1409.6800	1.4097	9.112	0.0000	0.0000
2023/12/21	2037	07/11/2024		Bond Future	12.1173	79.6109	12.2190	79.0815	0.839	0.0000	0.0000
2023/12/21	2037	07/11/2024	12.58 Call	Bond Future	5097.8200	5.0978	4768.6700	4.7687	6.457	0.0000	0.0000
2023/12/21	2037	07/11/2024	12.58 Put	Bond Future	2730.2100	2.7302	2930.3900	2.9304	7.332	0.0000	0.0000
2023/12/21	2037	07/11/2024	12.59 Call	Bond Future	5129.7300	5.1297	4799.5300	4.7995	6.437	0.0000	0.0000
2023/12/21	2037	07/11/2024	12.59 Put	Bond Future	2712.1100	2.7121	2911.2400	2.9112	7.342	0.0000	0.0000
2023/12/21	2037	07/11/2024	12.57 Call	Bond Future	5065.7000	5.0657	4737.5900	4.7376	6.477	0.0000	0.0000
2023/12/21	2037	07/11/2024	12.57 Put	Bond Future	2748.1400	2.7481	2949.3600	2.9494	7.322	0.0000	0.0000
2023/12/21	2037	06/02/2025		Bond Future	12.2480	77.0254	12.3538	76.4853	0.863	0.0000	0.0000
2023/12/21	2037	06/02/2025	12.76 Call	Bond Future	5490.3200	5.4903	5153.3900	5.1534	6.137	0.0000	0.0000
2023/12/21	2037	06/02/2025	12.76 Put	Bond Future	2925.5900	2.9256	3128.7800	3.1288	6.945	0.0000	0.0000
2023/12/21	2038	01/02/2024		Bond Future	133.4817	133.4817	132.4230	132.4230	0.793	0.0000	0.0000
2023/12/21	2038	02/05/2024		Bond Future	136.4739	136.4739	135.3915	135.3915	0.793	0.0000	0.0000
2023/12/21	2038	01/08/2024		Bond Future	137.4472	137.4472	136.3409	136.3409	0.805	0.0000	0.0000
2023/12/21	2038	07/11/2024		Bond Future	140.6882	140.6882	139.5564	139.5564	0.804	0.0000	0.0000
2023/12/21	2038	06/02/2025		Bond Future	141.5586	141.5586	140.4033	140.4033	0.816	0.0000	0.0000
2023/12/21	2038	06/02/2025	135.23 Call	Bond Future	6328.5600	6.3286	5173.3100	5.1733	18.255	0.0000	0.0000
2023/12/21	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.30 Put	Bond Future	956.9900	0.9570	1153.8600	1.1539	20.572	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.30 Call	Bond Future	2210.1600	2.2102	1855.6000	1.8556	16.042	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.90 Put	Bond Future	250.3900	0.2504	314.1300	0.3141	25.456	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.90 Call	Bond Future	4789.0400	4.7890	4301.3500	4.3014	10.183	0.0000	0.0000
2023/12/21	2040	01/02/2024	13.90 Call	Bond Future	9562.6100	9.5626	9016.9800	9.0170	5.706	0.0000	0.0000
2023/12/21	2040	01/02/2024	13.90 Put	Bond Future	19.9900	0.0200	25.7900	0.0258	29.015	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.34 Call	Bond Future	2360.3300	2.3603	1993.5500	1.9936	15.539	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.34 Put	Bond Future	881.0500	0.8811	1065.7000	1.0657	20.958	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	
2023/12/21	2040	01/02/2024	12.35 Call	Bond Future	2398.5200	2.3985	2028.7600	2.0288	15.416	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.35 Put	Bond Future	862.8700	0.8629	1044.5400	1.0445	21.054	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.33 Call	Bond Future	2322.4000	2.3224	1958.6300	1.9586	15.664	0.0000	0.0000
2023/12/21	2040	01/02/2024	12.33 Put	Bond Future	899.5500	0.8996	1087.2100	1.0872	20.862	0.0000	0.0000
2023/12/21	2040	01/02/2024		Bond Future	12.0816	78.5493	12.1770	77.9979	0.790	0.0000	0.0000
2023/12/21	2040	02/05/2024		Bond Future	12.1851	80.2908	12.2841	79.7272	0.813	0.0000	0.0000
2023/12/21	2040	02/05/2024	11.61 Call	Bond Future	1277.8200	1.2778	1099.2500	1.0993	13.975	0.0000	0.0000
2023/12/21	2040	02/05/2024	11.61 Put	Bond Future	4680.9100	4.6809	5065.9200	5.0659	8.225	0.0000	0.0000
2023/12/21	2040	02/05/2024	11.62 Call	Bond Future	1297.5200	1.2975	1117.0200	1.1170	13.911	0.0000	0.0000
2023/12/21	2040	02/05/2024	11.62 Put	Bond Future	4639.5000	4.6395	5022.5800	5.0226	8.257	0.0000	0.0000
2023/12/21	2040	02/05/2024	11.60 Call	Bond Future	1258.3000	1.2583	1081.6600	1.0817	14.038	0.0000	0.0000
2023/12/21	2040	02/05/2024	11.60 Put	Bond Future	4722.5800	4.7226	5109.5200	5.1095	8.193	0.0000	0.0000
2023/12/21	2040	01/08/2024		Bond Future	12.2967	77.5579	12.3996	76.9820	0.837	0.0000	0.0000
2023/12/21	2040	01/08/2024	12.33 Call	Bond Future	3571.6900	3.5717	3265.7900	3.2658	8.565	0.0000	0.0000
2023/12/21	2040	01/08/2024	12.33 Put	Bond Future	3384.5900	3.3846	3654.5800	3.6546	7.977	0.0000	0.0000
2023/12/21	2040	01/08/2024	12.34 Call	Bond Future	3601.9200	3.6019	3294.5200	3.2945	8.534	0.0000	0.0000
2023/12/21	2040	01/08/2024	12.34 Put	Bond Future	3358.7600	3.3588	3627.2500	3.6273	7.994	0.0000	0.0000
2023/12/21	2040	01/08/2024	12.32 Call	Bond Future	3541.5700	3.5416	3237.1700	3.2372	8.595	0.0000	0.0000
2023/12/21	2040	01/08/2024	12.32 Put	Bond Future	3410.6000	3.4106	3682.0900	3.6821	7.960	0.0000	0.0000
2023/12/21	2040	07/11/2024		Bond Future	12.4219	79.3644	12.5290	78.7754	0.862	0.0000	0.0000
2023/12/21	2040	07/11/2024	12.85 Call	Bond Future	5294.5200	5.2945	4932.4600	4.9325	6.838	0.0000	0.0000
2023/12/21	2040	07/11/2024	12.85 Put	Bond Future	2980.9400	2.9809	3207.8400	3.2078	7.612	0.0000	0.0000
2023/12/21	2040	07/11/2024	12.86 Call	Bond Future	5327.8100	5.3278	4964.5800	4.9646	6.818	0.0000	0.0000
2023/12/21	2040	07/11/2024	12.86 Put	Bond Future	2961.4800	2.9615	3187.2100	3.1872	7.622	0.0000	0.0000
2023/12/21	2040	07/11/2024	12.84 Call	Bond Future	5261.3000	5.2613	4900.4200	4.9004	6.859	0.0000	0.0000
2023/12/21	2040	07/11/2024	12.84 Put	Bond Future	3000.5300	3.0005	3228.6100	3.2286	7.601	0.0000	0.0000
2023/12/21	2040	06/02/2025		Bond Future	12.5555	76.5228	12.6668	75.9218	0.887	0.0000	0.0000
2023/12/21	2040	06/02/2025	12.95 Call	Bond Future	5428.7000	5.4287	5066.4800	5.0665	6.672	0.0000	0.0000
2023/12/21	2040	06/02/2025	12.95 Put	Bond Future	3331.3200	3.3313	3570.0900	3.5701	7.167	0.0000	0.0000
2023/12/21	2044	01/02/2024	13.25 Call	Bond Future	6062.2900	6.0623	5543.7100	5.5437	8.554	0.0000	0.0000
2023/12/21	2044	01/02/2024	13.25 Put	Bond Future	138.0100	0.1380	174.5900	0.1746	26.505	0.0000	0.0000
2023/12/21	2044	01/02/2024	13.00 Call	Bond Future	4881.6600	4.8817	4389.5600	4.3896	10.081	0.0000	0.0000
2023/12/21	2044	01/02/2024	13.00 Put	Bond Future	250.4600	0.2505	313.5200	0.3135	25.178	0.0000	0.0000
2023/12/21	2044	01/02/2024		Bond Future	12.1652	74.7173	12.2607	74.1622	0.784	0.0000	0.0000
2023/12/21	2044	01/02/2024	12.28 Call	Bond Future	1864.7300	1.8647	1541.2300	1.5412	17.348	0.0000	0.0000
2023/12/21	2044	01/02/2024	12.28 Put	Bond Future	1197.8400	1.1978	1429.5000	1.4295	19.340	0.0000	0.0000
2023/12/21	2044	01/02/2024	12.29 Call	Bond Future	1899.0700	1.8991	1572.2300	1.5722	17.211	0.0000	0.0000
2023/12/21	2044	01/02/2024	12.29 Put	Bond Future	1174.5500	1.1746	1402.8700	1.4029	19.439	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	
2023/12/21	2044	01/02/2024	12.27 Call	Bond Future	1830.7700	1.8308	1510.6300	1.5106	17.487	0.0000	0.0000
2023/12/21	2044	01/02/2024	12.27 Put	Bond Future	1221.5900	1.2216	1456.6100	1.4566	19.239	0.0000	0.0000
2023/12/21	2044	02/05/2024	11.66 Call	Bond Future	1204.5700	1.2046	1031.8700	1.0319	14.337	0.0000	0.0000
2023/12/21	2044	02/05/2024	11.66 Put	Bond Future	4841.0400	4.8410	5235.7600	5.2358	8.154	0.0000	0.0000
2023/12/21	2044	02/05/2024	11.67 Call	Bond Future	1222.1000	1.2221	1047.5400	1.0475	14.284	0.0000	0.0000
2023/12/21	2044	02/05/2024	11.67 Put	Bond Future	4796.1300	4.7961	5188.9900	5.1890	8.191	0.0000	0.0000
2023/12/21	2044	02/05/2024	11.65 Call	Bond Future	1187.3800	1.1874	1016.5100	1.0165	14.391	0.0000	0.0000
2023/12/21	2044	02/05/2024	11.65 Put	Bond Future	4886.3700	4.8864	5282.9200	5.2829	8.115	0.0000	0.0000
2023/12/21	2044	02/05/2024		Bond Future	12.2654	76.3739	12.3644	75.8065	0.807	0.0000	0.0000
2023/12/21	2044	01/08/2024		Bond Future	12.3731	73.6795	12.4758	73.0998	0.830	0.0000	0.0000
2023/12/21	2044	01/08/2024	12.29 Call	Bond Future	3273.8800	3.2739	2982.7000	2.9827	8.894	0.0000	0.0000
2023/12/21	2044	01/08/2024	12.29 Put	Bond Future	3748.8200	3.7488	4037.3700	4.0374	7.697	0.0000	0.0000
2023/12/21	2044	01/08/2024	12.30 Call	Bond Future	3303.0700	3.3031	3010.3400	3.0103	8.862	0.0000	0.0000
2023/12/21	2044	01/08/2024	12.30 Put	Bond Future	3720.6000	3.7206	4007.6000	4.0076	7.714	0.0000	0.0000
2023/12/21	2044	01/08/2024	12.28 Call	Bond Future	3244.5800	3.2446	2954.9500	2.9550	8.927	0.0000	0.0000
2023/12/21	2044	01/08/2024	12.28 Put	Bond Future	3776.9900	3.7770	4067.0900	4.0671	7.681	0.0000	0.0000
2023/12/21	2044	07/11/2024	12.91 Call	Bond Future	5385.4700	5.3855	5021.9100	5.0219	6.751	0.0000	0.0000
2023/12/21	2044	07/11/2024	12.91 Put	Bond Future	3116.9400	3.1169	3346.3400	3.3463	7.360	0.0000	0.0000
2023/12/21	2044	07/11/2024	12.92 Call	Bond Future	5418.3900	5.4184	5053.6700	5.0537	6.731	0.0000	0.0000
2023/12/21	2044	07/11/2024	12.92 Put	Bond Future	3096.8600	3.0969	3325.1000	3.3251	7.370	0.0000	0.0000
2023/12/21	2044	07/11/2024	12.90 Call	Bond Future	5352.8900	5.3529	4990.4900	4.9905	6.770	0.0000	0.0000
2023/12/21	2044	07/11/2024	12.90 Put	Bond Future	3137.4300	3.1374	3367.9900	3.3680	7.349	0.0000	0.0000
2023/12/21	2044	07/11/2024		Bond Future	12.4934	75.3956	12.6002	74.8027	0.855	0.0000	0.0000
2023/12/21	2044	06/02/2025		Bond Future	12.6211	72.5957	12.7321	71.9906	0.879	0.0000	0.0000
2023/12/21	2044	06/02/2025	13.02 Call	Bond Future	5705.3700	5.7054	5339.8600	5.3399	6.406	0.0000	0.0000
2023/12/21	2044	06/02/2025	13.02 Put	Bond Future	3568.7900	3.5688	3808.4000	3.8084	6.714	0.0000	0.0000
2023/12/21	2046	01/02/2024		Bond Future	117.7766	117.7766	117.7876	117.7876	0.009	0.0000	0.0000
2023/12/21	2046	02/05/2024		Bond Future	118.2656	118.2656	118.2768	118.2768	0.010	0.0000	0.0000
2023/12/21	2046	01/08/2024		Bond Future	120.9058	120.9058	120.9175	120.9175	0.010	0.0000	0.0000
2023/12/21	2046	07/11/2024		Bond Future	121.5463	121.5463	121.5589	121.5589	0.010	0.0000	0.0000
2023/12/21	2046	06/02/2025		Bond Future	124.1353	124.1353	124.1487	124.1487	0.011	0.0000	0.0000
2023/12/21	2046	06/02/2025	114.01 Call	Bond Future	10125.2600	10.1253	10138.6600	10.1387	0.132	0.0000	0.0000
2023/12/21	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	2050	01/02/2024		Bond Future	117.6436	117.6436	117.6543	117.6543	0.009	0.0000	0.0000
2023/12/21	2050	02/05/2024		Bond Future	120.2808	120.2808	120.2919	120.2919	0.009	0.0000	0.0000
2023/12/21	2050	01/08/2024		Bond Future	120.6574	120.6574	120.6691	120.6691	0.010	0.0000	0.0000
2023/12/21	2050	07/11/2024		Bond Future	123.5026	123.5026	123.5151	123.5151	0.010	0.0000	0.0000
2023/12/21	2050	06/02/2025		Bond Future	123.7630	123.7630	123.7763	123.7763	0.011	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	
2023/12/21	2050	06/02/2025	115.60 Call	Bond Future	8162.9500	8.1630	8176.2900	8.1763	0.163	0.0000	0.0000
2023/12/21	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	AL37	01/02/2024		Index Future	948.3400	948.3400	935.3590	935.3590	1.369	0.0000	0.0000
2023/12/21	AL37	02/05/2024		Index Future	969.3660	969.3660	969.5520	969.5520	0.019	0.0000	0.0000
2023/12/21	AL37	01/08/2024		Index Future	990.7800	990.7800	990.9650	990.9650	0.019	0.0000	0.0000
2023/12/21	AL37	07/11/2024		Index Future	1013.9120	1013.9120	1014.0930	1014.0930	0.018	0.0000	0.0000
2023/12/21	AL37	06/02/2025		Index Future	1035.3150	1035.3150	1035.4910	1035.4910	0.017	0.0000	0.0000
2023/12/21	AL7T	01/02/2024		Index Future	1100.0630	1100.0630	1094.7020	1094.7020	0.487	0.0000	0.0000
2023/12/21	AL7T	02/05/2024		Index Future	1124.4520	1124.4520	1118.9730	1118.9730	0.487	0.0000	0.0000
2023/12/21	AL7T	01/08/2024		Index Future	1149.2920	1149.2920	1143.6950	1143.6950	0.487	0.0000	0.0000
2023/12/21	AL7T	07/11/2024		Index Future	1176.1250	1176.1250	1170.4020	1170.4020	0.487	0.0000	0.0000
2023/12/21	AL7T	06/02/2025		Index Future	1200.9520	1200.9520	1195.1130	1195.1130	0.486	0.0000	0.0000
2023/12/21	ALBI	01/02/2024		Index Future	952.6030	952.6030	947.7960	947.7960	0.505	0.0000	0.0000
2023/12/21	ALBI	02/05/2024		Index Future	973.7230	973.7230	968.8100	968.8100	0.505	0.0000	0.0000
2023/12/21	ALBI	01/08/2024		Index Future	995.2330	995.2330	990.2140	990.2140	0.504	0.0000	0.0000
2023/12/21	ALBI	07/11/2024		Index Future	1018.4700	1018.4700	1013.3370	1013.3370	0.504	0.0000	0.0000
2023/12/21	ALBI	06/02/2025		Index Future	1039.9690	1039.9690	1034.7320	1034.7320	0.504	0.0000	0.0000
2023/12/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	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	
2023/12/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/21	ES33	01/02/2024		Bond Future	12.1721	76.9038	12.2624	76.4943	0.742	0.0000	0.0000
2023/12/21	ES33	02/05/2024		Bond Future	12.2951	74.8287	12.3892	74.4100	0.766	0.0000	0.0000
2023/12/21	ES33	01/08/2024		Bond Future	12.4249	76.4988	12.5231	76.0710	0.791	0.0000	0.0000
2023/12/21	ES33	07/11/2024		Bond Future	12.5874	74.4981	12.6903	74.0604	0.818	0.0000	0.0000
2023/12/21	ES33	06/02/2025		Bond Future	12.7636	76.0810	12.8712	75.6344	0.843	0.0000	0.0000
2023/12/21	ES33	06/02/2025	13.34 Call	Bond Future	2349.4100	2.3494	1902.8500	1.9029	19.007	0.0000	0.0000
2023/12/21	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	ES42	01/02/2024		Bond Future	12.7845	72.3762	12.8746	71.9046	0.705	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/21	ES42	02/05/2024		Bond Future	12.9068	69.7361	13.0005	69.2539	0.726	0.0000	0.0000
2023/12/21	ES42	01/08/2024		Bond Future	13.0329	71.2918	13.1303	70.7991	0.747	0.0000	0.0000
2023/12/21	ES42	07/11/2024		Bond Future	13.1851	68.7027	13.2867	68.1986	0.771	0.0000	0.0000
2023/12/21	ES42	06/02/2025		Bond Future	13.3413	70.1595	13.4471	69.6451	0.793	0.0000	0.0000
2023/12/21	ES42	06/02/2025	13.71 Call	Bond Future	1766.0400	1.7660	1251.5900	1.2516	29.130	0.0000	0.0000
2023/12/21	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	01/02/2024		GOVI	938.9960	938.9960	934.2730	934.2730	0.503	0.0000	0.0000
2023/12/21	GOVI	01/02/2024	879.99 Call	GOVI	590060.0000	59.0060	542830.0000	54.2830	8.004	0.0000	0.0000
2023/12/21	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	01/02/2024	880.00 Call	GOVI	589960.0000	58.9960	542730.0000	54.2730	8.006	0.0000	0.0000
2023/12/21	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	01/02/2024	879.98 Call	GOVI	590160.0000	59.0160	542930.0000	54.2930	8.003	0.0000	0.0000
2023/12/21	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	02/05/2024		GOVI	959.8150	959.8150	954.9880	954.9880	0.503	0.0000	0.0000
2023/12/21	GOVI	02/05/2024	950.98 Call	GOVI	88350.0000	8.8350	40080.0000	4.0080	54.635	0.0000	0.0000
2023/12/21	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	02/05/2024	950.99 Call	GOVI	88250.0000	8.8250	39980.0000	3.9980	54.697	0.0000	0.0000
2023/12/21	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	02/05/2024	950.97 Call	GOVI	88450.0000	8.8450	40180.0000	4.0180	54.573	0.0000	0.0000
2023/12/21	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	01/08/2024		GOVI	981.0180	981.0180	976.0860	976.0860	0.503	0.0000	0.0000
2023/12/21	GOVI	01/08/2024	943.38 Call	GOVI	376380.0000	37.6380	327060.0000	32.7060	13.104	0.0000	0.0000
2023/12/21	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	01/08/2024	943.39 Call	GOVI	376280.0000	37.6280	326960.0000	32.6960	13.107	0.0000	0.0000
2023/12/21	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	01/08/2024	943.37 Call	GOVI	376480.0000	37.6480	327160.0000	32.7160	13.100	0.0000	0.0000
2023/12/21	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	07/11/2024		GOVI	1003.9220	1003.9220	998.8800	998.8800	0.502	0.0000	0.0000
2023/12/21	GOVI	07/11/2024	948.79 Call	GOVI	551320.0000	55.1320	500900.0000	50.0900	9.145	0.0000	0.0000
2023/12/21	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	07/11/2024	948.80 Call	GOVI	551220.0000	55.1220	500800.0000	50.0800	9.147	0.0000	0.0000
2023/12/21	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	07/11/2024	948.78 Call	GOVI	551420.0000	55.1420	501000.0000	50.1000	9.144	0.0000	0.0000
2023/12/21	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	GOVI	06/02/2025		GOVI	1025.1140	1025.1140	1019.9690	1019.9690	0.502	0.0000	0.0000
2023/12/21	GOVI	06/02/2025	972.00 Call	GOVI	531140.0000	53.1140	479690.0000	47.9690	9.687	0.0000	0.0000
2023/12/21	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/21	IGOV	01/02/2024		Index Future	350.7400	350.7400	350.0670	350.0670	0.192	0.0000	0.0000
2023/12/21	IGOV	02/05/2024		Index Future	358.6020	358.6020	357.9150	357.9150	0.192	0.0000	0.0000
2023/12/21	IGOV	01/08/2024		Index Future	366.6070	366.6070	365.9060	365.9060	0.191	0.0000	0.0000
2023/12/21	IGOV	07/11/2024		Index Future	375.2550	375.2550	374.5380	374.5380	0.191	0.0000	0.0000
2023/12/21	IGOV	06/02/2025		Index Future	383.2560	383.2560	382.5260	382.5260	0.190	0.0000	0.0000
2023/12/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/21	JBAF	20/12/2023		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2023/12/21	JBAF	17/01/2024		Jibar Tradeable Future	8.3800	91.6200	8.3900	91.6100	0.119	0.0000	0.0000
2023/12/21	JBAF	21/02/2024		Jibar Tradeable Future	8.3300	91.6700	8.3700	91.6300	0.480	0.0000	0.0000
2023/12/21	JBAF	20/03/2024		Jibar Tradeable Future	8.2900	91.7100	8.3500	91.6500	0.724	0.0000	0.0000
2023/12/21	JBAF	17/04/2024		Jibar Tradeable Future	8.2100	91.7900	8.2600	91.7400	0.609	0.0000	0.0000
2023/12/21	JBAF	15/05/2024		Jibar Tradeable Future	8.2000	91.8000	8.2300	91.7700	0.366	0.0000	0.0000
2023/12/21	JBAF	19/06/2024		Jibar Tradeable Future	8.0500	91.9500	8.1000	91.9000	0.621	0.0000	0.0000
2023/12/21	JBAF	18/09/2024		Jibar Tradeable Future	7.7800	92.2200	7.8400	92.1600	0.771	0.0000	0.0000
2023/12/21	JBAF	18/12/2024		Jibar Tradeable Future	7.4400	92.5600	7.5200	92.4800	1.075	0.0000	0.0000
2023/12/21	JBAF	19/03/2025		Jibar Tradeable Future	7.3300	92.6700	7.4100	92.5900	1.091	0.0000	0.0000
2023/12/21	JBAF	18/06/2025		Jibar Tradeable Future	7.2300	92.7700	7.3400	92.6600	1.521	0.0000	0.0000
2023/12/21	JBAF	17/09/2025		Jibar Tradeable Future	7.1500	92.8500	7.2800	92.7200	1.818	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
2023/12/21	JBAF	17/12/2025		Jibar Tradeable Future	7.3500	92.6500	7.4100	92.5900	0.816	0.0000	0.0000
2023/12/21	R035	01/02/2024	10.62 Put	Bond Future	4281.4000	4.2814	4700.7500	4.7008	9.795	0.0000	0.0000
2023/12/21	R035	01/02/2024	10.62 Call	Bond Future	171.5300	0.1715	119.4600	0.1195	30.356	0.0000	0.0000
2023/12/21	R035	01/02/2024	11.12 Put	Bond Future	2044.5400	2.0445	2341.7600	2.3418	14.537	0.0000	0.0000
2023/12/21	R035	01/02/2024	11.12 Call	Bond Future	824.9700	0.8250	650.7700	0.6508	21.116	0.0000	0.0000
2023/12/21	R035	01/02/2024	13.46 Call	Bond Future	10699.3000	10.6993	10229.4600	10.2295	4.391	0.0000	0.0000
2023/12/21	R035	01/02/2024	13.46 Put	Bond Future	6.0800	0.0061	7.6600	0.0077	25.987	0.0000	0.0000
2023/12/21	R035	01/02/2024		Bond Future	11.3380	88.5760	11.4235	88.1045	0.754	0.0000	0.0000
2023/12/21	R035	01/02/2024	12.19 Call	Bond Future	4739.2900	4.7393	4314.5000	4.3145	8.963	0.0000	0.0000
2023/12/21	R035	01/02/2024	12.19 Put	Bond Future	199.2200	0.1992	245.8500	0.2459	23.406	0.0000	0.0000
2023/12/21	R035	01/02/2024	12.20 Call	Bond Future	4785.5200	4.7855	4359.6700	4.3597	8.899	0.0000	0.0000
2023/12/21	R035	01/02/2024	12.20 Put	Bond Future	194.2200	0.1942	239.7900	0.2398	23.463	0.0000	0.0000
2023/12/21	R035	01/02/2024	12.18 Call	Bond Future	4693.0600	4.6931	4269.3500	4.2694	9.028	0.0000	0.0000
2023/12/21	R035	01/02/2024	12.18 Put	Bond Future	204.2800	0.2043	251.9900	0.2520	23.355	0.0000	0.0000
2023/12/21	R035	02/05/2024		Bond Future	11.4235	86.0277	11.5124	85.5459	0.778	0.0000	0.0000
2023/12/21	R035	02/05/2024	11.20 Call	Bond Future	1917.6300	1.9176	1706.0700	1.7061	11.032	0.0000	0.0000
2023/12/21	R035	02/05/2024	11.20 Put	Bond Future	3146.7000	3.1467	3416.9900	3.4170	8.590	0.0000	0.0000
2023/12/21	R035	02/05/2024	11.21 Call	Bond Future	1942.4200	1.9424	1729.1100	1.7291	10.982	0.0000	0.0000
2023/12/21	R035	02/05/2024	11.21 Put	Bond Future	3115.9800	3.1160	3384.5200	3.3845	8.618	0.0000	0.0000
2023/12/21	R035	02/05/2024	11.19 Call	Bond Future	1893.2200	1.8932	1683.3900	1.6834	11.083	0.0000	0.0000
2023/12/21	R035	02/05/2024	11.19 Put	Bond Future	3177.8600	3.1779	3449.8800	3.4499	8.560	0.0000	0.0000
2023/12/21	R035	01/08/2024		Bond Future	11.5135	87.9279	11.6059	87.4356	0.803	0.0000	0.0000
2023/12/21	R035	01/08/2024	11.80 Call	Bond Future	4067.3100	4.0673	3774.5600	3.7746	7.198	0.0000	0.0000
2023/12/21	R035	01/08/2024	11.80 Put	Bond Future	2554.3300	2.5543	2753.8800	2.7539	7.812	0.0000	0.0000
2023/12/21	R035	01/08/2024	11.81 Call	Bond Future	4099.2500	4.0993	3805.2800	3.8053	7.171	0.0000	0.0000
2023/12/21	R035	01/08/2024	11.81 Put	Bond Future	2534.1500	2.5342	2732.4800	2.7325	7.826	0.0000	0.0000
2023/12/21	R035	01/08/2024	11.79 Call	Bond Future	4035.2000	4.0352	3743.6700	3.7437	7.225	0.0000	0.0000
2023/12/21	R035	01/08/2024	11.79 Put	Bond Future	2574.3800	2.5744	2775.1500	2.7752	7.799	0.0000	0.0000
2023/12/21	R035	07/11/2024		Bond Future	11.6307	85.4624	11.7273	84.9590	0.830	0.0000	0.0000
2023/12/21	R035	07/11/2024	12.18 Call	Bond Future	5345.6900	5.3457	5023.8600	5.0239	6.020	0.0000	0.0000
2023/12/21	R035	07/11/2024	12.18 Put	Bond Future	2536.8600	2.5369	2718.4400	2.7184	7.158	0.0000	0.0000
2023/12/21	R035	07/11/2024	12.19 Call	Bond Future	5378.4500	5.3785	5055.6400	5.0556	6.002	0.0000	0.0000
2023/12/21	R035	07/11/2024	12.19 Put	Bond Future	2519.7000	2.5197	2700.3000	2.7003	7.168	0.0000	0.0000
2023/12/21	R035	07/11/2024	12.17 Call	Bond Future	5312.7000	5.3127	4991.8500	4.9919	6.039	0.0000	0.0000
2023/12/21	R035	07/11/2024	12.17 Put	Bond Future	2553.8300	2.5538	2736.3900	2.7364	7.148	0.0000	0.0000
2023/12/21	R035	06/02/2025		Bond Future	11.7599	87.2607	11.8606	86.7471	0.856	0.0000	0.0000
2023/12/21	R035	06/02/2025	12.41 Call	Bond Future	5875.2100	5.8752	5542.8000	5.5428	5.658	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	
2023/12/21	R035	06/02/2025	12.41 Put	Bond Future	2635.6500	2.6357	2816.8300	2.8168	6.874	0.0000	0.0000
2023/12/21	R053	01/02/2024	12.93 Call	Bond Future	6430.0800	6.4301	5782.7700	5.7828	10.067	0.0000	0.0000
2023/12/21	R053	01/02/2024	12.93 Put	Bond Future	344.2600	0.3443	429.5500	0.4296	24.775	0.0000	0.0000
2023/12/21	R053	01/02/2024	12.94 Call	Bond Future	6490.7300	6.4907	5841.6800	5.8417	10.000	0.0000	0.0000
2023/12/21	R053	01/02/2024	12.94 Put	Bond Future	336.4800	0.3365	420.0300	0.4200	24.831	0.0000	0.0000
2023/12/21	R053	01/02/2024	12.92 Call	Bond Future	6369.4500	6.3695	5723.8800	5.7239	10.135	0.0000	0.0000
2023/12/21	R053	01/02/2024	12.92 Put	Bond Future	352.1500	0.3522	439.1800	0.4392	24.714	0.0000	0.0000
2023/12/21	R053	01/02/2024		Bond Future	12.0935	100.3141	12.1890	99.5815	0.790	0.0000	0.0000
2023/12/21	R053	02/05/2024		Bond Future	12.1888	96.6734	12.2879	95.9245	0.813	0.0000	0.0000
2023/12/21	R053	02/05/2024	13.03 Call	Bond Future	7637.0700	7.6371	7073.3700	7.0734	7.381	0.0000	0.0000
2023/12/21	R053	02/05/2024	13.03 Put	Bond Future	1607.4700	1.6075	1792.6900	1.7927	11.522	0.0000	0.0000
2023/12/21	R053	02/05/2024	13.04 Call	Bond Future	7688.7900	7.6888	7123.5300	7.1235	7.352	0.0000	0.0000
2023/12/21	R053	02/05/2024	13.04 Put	Bond Future	1591.7700	1.5918	1775.4300	1.7754	11.538	0.0000	0.0000
2023/12/21	R053	02/05/2024	13.02 Call	Bond Future	7585.4100	7.5854	7023.2800	7.0233	7.411	0.0000	0.0000
2023/12/21	R053	02/05/2024	13.02 Put	Bond Future	1623.3300	1.6233	1810.1200	1.8101	11.507	0.0000	0.0000
2023/12/21	R053	01/08/2024	13.14 Call	Bond Future	8497.2000	8.4972	7952.5300	7.9525	6.410	0.0000	0.0000
2023/12/21	R053	01/08/2024	13.14 Put	Bond Future	2486.9100	2.4869	2707.3200	2.7073	8.863	0.0000	0.0000
2023/12/21	R053	01/08/2024	13.15 Call	Bond Future	8545.2900	8.5453	7999.2500	7.9993	6.390	0.0000	0.0000
2023/12/21	R053	01/08/2024	13.15 Put	Bond Future	2468.6400	2.4686	2687.6800	2.6877	8.873	0.0000	0.0000
2023/12/21	R053	01/08/2024	13.13 Call	Bond Future	8448.8900	8.4489	7905.5800	7.9056	6.431	0.0000	0.0000
2023/12/21	R053	01/08/2024	13.13 Put	Bond Future	2505.0600	2.5051	2726.8300	2.7268	8.853	0.0000	0.0000
2023/12/21	R053	01/08/2024		Bond Future	12.2884	98.8080	12.3912	98.0429	0.837	0.0000	0.0000
2023/12/21	R053	07/11/2024	12.80 Call	Bond Future	7062.9800	7.0630	6586.5900	6.5866	6.745	0.0000	0.0000
2023/12/21	R053	07/11/2024	12.80 Put	Bond Future	4256.7200	4.2567	4562.9200	4.5629	7.193	0.0000	0.0000
2023/12/21	R053	07/11/2024	12.81 Call	Bond Future	7106.1700	7.1062	6628.2800	6.6283	6.725	0.0000	0.0000
2023/12/21	R053	07/11/2024	12.81 Put	Bond Future	4230.3500	4.2304	4535.0500	4.5351	7.203	0.0000	0.0000
2023/12/21	R053	07/11/2024	12.79 Call	Bond Future	7019.8700	7.0199	6544.9900	6.5450	6.765	0.0000	0.0000
2023/12/21	R053	07/11/2024	12.79 Put	Bond Future	4283.2600	4.2833	4590.9700	4.5910	7.184	0.0000	0.0000
2023/12/21	R053	07/11/2024		Bond Future	12.4080	95.2389	12.5151	94.4563	0.863	0.0000	0.0000
2023/12/21	R053	06/02/2025		Bond Future	12.5326	97.2399	12.6441	96.4413	0.889	0.0000	0.0000
2023/12/21	R053	06/02/2025	12.94 Call	Bond Future	7513.7800	7.5138	7030.8200	7.0308	6.428	0.0000	0.0000
2023/12/21	R053	06/02/2025	12.94 Put	Bond Future	4654.2000	4.6542	4969.8400	4.9698	6.782	0.0000	0.0000
2023/12/21	R186	01/02/2024		Bond Future	8.5607	106.1737	8.6497	105.9447	1.039	0.0000	0.0000
2023/12/21	R186	01/02/2024	9.51 Call	Bond Future	2439.6000	2.4396	2221.2400	2.2212	8.951	0.0000	0.0000
2023/12/21	R186	01/02/2024	9.51 Put	Bond Future	28.8200	0.0288	39.4400	0.0394	36.849	0.0000	0.0000
2023/12/21	R186	01/02/2024	9.52 Call	Bond Future	2463.7400	2.4637	2245.0700	2.2451	8.876	0.0000	0.0000
2023/12/21	R186	01/02/2024	9.52 Put	Bond Future	27.9400	0.0279	38.2500	0.0383	36.901	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	
2023/12/21	R186	01/02/2024	9.50 Call	Bond Future	2415.4800	2.4155	2197.4400	2.1974	9.027	0.0000	0.0000
2023/12/21	R186	01/02/2024	9.50 Put	Bond Future	29.7300	0.0297	40.6700	0.0407	36.798	0.0000	0.0000
2023/12/21	R186	02/05/2024		Bond Future	8.5110	108.5278	8.6096	108.2938	1.159	0.0000	0.0000
2023/12/21	R186	02/05/2024	8.00 Call	Bond Future	325.6200	0.3256	264.2800	0.2643	18.838	0.0000	0.0000
2023/12/21	R186	02/05/2024	8.00 Put	Bond Future	1549.0200	1.5490	1721.6700	1.7217	11.146	0.0000	0.0000
2023/12/21	R186	02/05/2024	8.01 Call	Bond Future	332.7400	0.3327	270.4200	0.2704	18.729	0.0000	0.0000
2023/12/21	R186	02/05/2024	8.01 Put	Bond Future	1532.0200	1.5320	1703.6900	1.7037	11.205	0.0000	0.0000
2023/12/21	R186	02/05/2024	7.99 Call	Bond Future	319.9100	0.3199	259.4300	0.2594	18.905	0.0000	0.0000
2023/12/21	R186	02/05/2024	7.99 Put	Bond Future	1567.4300	1.5674	1740.9400	1.7409	11.070	0.0000	0.0000
2023/12/21	R186	02/05/2024	10.40 Call	Bond Future	4429.0600	4.4291	4206.9600	4.2070	5.015	0.0000	0.0000
2023/12/21	R186	02/05/2024	10.40 Put	Bond Future	60.0500	0.0601	71.9400	0.0719	19.800	0.0000	0.0000
2023/12/21	R186	02/05/2024	9.73 Put	Bond Future	153.5300	0.1535	182.4200	0.1824	18.817	0.0000	0.0000
2023/12/21	R186	02/05/2024	9.73 Call	Bond Future	2999.9400	2.9999	2794.8400	2.7948	6.837	0.0000	0.0000
2023/12/21	R186	01/08/2024	8.69 Call	Bond Future	1353.5800	1.3536	1216.9000	1.2169	10.098	0.0000	0.0000
2023/12/21	R186	01/08/2024	8.69 Put	Bond Future	845.2700	0.8453	947.4700	0.9475	12.091	0.0000	0.0000
2023/12/21	R186	01/08/2024	8.70 Call	Bond Future	1367.8400	1.3678	1230.4300	1.2304	10.046	0.0000	0.0000
2023/12/21	R186	01/08/2024	8.70 Put	Bond Future	837.9500	0.8380	939.4200	0.9394	12.109	0.0000	0.0000
2023/12/21	R186	01/08/2024	8.68 Call	Bond Future	1339.3800	1.3394	1203.4300	1.2034	10.150	0.0000	0.0000
2023/12/21	R186	01/08/2024	8.68 Put	Bond Future	852.6500	0.8527	955.5800	0.9556	12.072	0.0000	0.0000
2023/12/21	R186	01/08/2024		Bond Future	8.4552	105.6162	8.5654	105.3773	1.303	0.0000	0.0000
2023/12/21	R186	07/11/2024		Bond Future	8.4065	108.0789	8.5321	107.8349	1.495	0.0000	0.0000
2023/12/21	R186	07/11/2024	9.14 Call	Bond Future	2062.1500	2.0622	1897.4000	1.8974	7.989	0.0000	0.0000
2023/12/21	R186	07/11/2024	9.14 Put	Bond Future	648.0800	0.6481	727.3300	0.7273	12.228	0.0000	0.0000
2023/12/21	R186	07/11/2024	9.15 Call	Bond Future	2076.8100	2.0768	1911.5700	1.9116	7.956	0.0000	0.0000
2023/12/21	R186	07/11/2024	9.15 Put	Bond Future	643.6400	0.6436	722.4000	0.7224	12.237	0.0000	0.0000
2023/12/21	R186	07/11/2024	9.13 Call	Bond Future	2047.5100	2.0475	1883.2600	1.8833	8.022	0.0000	0.0000
2023/12/21	R186	07/11/2024	9.13 Put	Bond Future	652.5500	0.6526	732.3000	0.7323	12.221	0.0000	0.0000
2023/12/21	R186	06/02/2025		Bond Future	8.3894	105.0391	8.5334	104.7904	1.717	0.0000	0.0000
2023/12/21	R186	06/02/2025	9.03 Call	Bond Future	1853.4200	1.8534	1695.2900	1.6953	8.532	0.0000	0.0000
2023/12/21	R186	06/02/2025	9.03 Put	Bond Future	753.4300	0.7534	843.9600	0.8440	12.016	0.0000	0.0000
2023/12/21	R202	01/02/2024		Bond Future	261.3689	261.3689	260.5360	260.5360	0.319	0.0000	0.0000
2023/12/21	R202	02/05/2024		Bond Future	267.2280	267.2280	266.3765	266.3765	0.319	0.0000	0.0000
2023/12/21	R202	01/08/2024		Bond Future	268.0914	268.0914	267.2218	267.2218	0.324	0.0000	0.0000
2023/12/21	R202	07/11/2024		Bond Future	274.4137	274.4137	273.5246	273.5246	0.324	0.0000	0.0000
2023/12/21	R202	06/02/2025		Bond Future	275.0167	275.0167	274.1099	274.1099	0.330	0.0000	0.0000
2023/12/21	R202	06/02/2025	266.79 Call	Bond Future	8226.6800	8.2267	7319.9300	7.3199	11.022	0.0000	0.0000
2023/12/21	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	R209	01/02/2024		Bond Future	11.5034	68.2531	11.5939	67.8156	0.786	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/12/21	R209	01/02/2024	12.13 Call	Bond Future		3244.5200	3.2445	2877.8000	2.8778	11.303	0.0000	0.0000
2023/12/21	R209	01/02/2024	12.13 Put	Bond Future		294.3800	0.2944	365.2000	0.3652	24.057	0.0000	0.0000
2023/12/21	R209	01/02/2024	12.14 Call	Bond Future		3282.9600	3.2830	2914.7500	2.9148	11.216	0.0000	0.0000
2023/12/21	R209	01/02/2024	12.14 Put	Bond Future		287.2400	0.2872	356.5700	0.3566	24.137	0.0000	0.0000
2023/12/21	R209	01/02/2024	12.12 Call	Bond Future		3206.1800	3.2062	2840.9800	2.8410	11.391	0.0000	0.0000
2023/12/21	R209	01/02/2024	12.12 Put	Bond Future		301.6800	0.3017	374.0200	0.3740	23.979	0.0000	0.0000
2023/12/21	R209	02/05/2024		Bond Future		11.5874	66.6133	11.6811	66.1660	0.809	0.0000	0.0000
2023/12/21	R209	02/05/2024	11.18 Call	Bond Future		1297.9400	1.2979	1132.0000	1.1320	12.785	0.0000	0.0000
2023/12/21	R209	02/05/2024	11.18 Put	Bond Future		3290.9300	3.2909	3572.2200	3.5722	8.547	0.0000	0.0000
2023/12/21	R209	02/05/2024	11.19 Call	Bond Future		1316.7200	1.3167	1149.1700	1.1492	12.725	0.0000	0.0000
2023/12/21	R209	02/05/2024	11.19 Put	Bond Future		3259.8100	3.2598	3539.4900	3.5395	8.580	0.0000	0.0000
2023/12/21	R209	02/05/2024	11.17 Call	Bond Future		1279.3100	1.2793	1114.9900	1.1150	12.844	0.0000	0.0000
2023/12/21	R209	02/05/2024	11.17 Put	Bond Future		3322.2600	3.3223	3605.1700	3.6052	8.516	0.0000	0.0000
2023/12/21	R209	01/08/2024		Bond Future		11.6760	68.0843	11.7731	67.6274	0.832	0.0000	0.0000
2023/12/21	R209	01/08/2024	11.79 Call	Bond Future		3158.9500	3.1590	2906.6600	2.9067	7.987	0.0000	0.0000
2023/12/21	R209	01/08/2024	11.79 Put	Bond Future		2622.9600	2.6230	2827.5900	2.8276	7.801	0.0000	0.0000
2023/12/21	R209	01/08/2024	11.80 Call	Bond Future		3185.5100	3.1855	2932.0400	2.9320	7.957	0.0000	0.0000
2023/12/21	R209	01/08/2024	11.80 Put	Bond Future		2602.7900	2.6028	2806.2400	2.8062	7.817	0.0000	0.0000
2023/12/21	R209	01/08/2024	11.78 Call	Bond Future		3132.7000	3.1327	2881.5900	2.8816	8.016	0.0000	0.0000
2023/12/21	R209	01/08/2024	11.78 Put	Bond Future		2643.4800	2.6435	2849.2900	2.8493	7.786	0.0000	0.0000
2023/12/21	R209	07/11/2024		Bond Future		11.7846	66.5149	11.8856	66.0476	0.857	0.0000	0.0000
2023/12/21	R209	07/11/2024	12.22 Call	Bond Future		4378.1800	4.3782	4088.8900	4.0889	6.608	0.0000	0.0000
2023/12/21	R209	07/11/2024	12.22 Put	Bond Future		2395.3000	2.3953	2573.2900	2.5733	7.431	0.0000	0.0000
2023/12/21	R209	07/11/2024	12.23 Call	Bond Future		4406.0300	4.4060	4115.7800	4.1158	6.588	0.0000	0.0000
2023/12/21	R209	07/11/2024	12.23 Put	Bond Future		2378.5700	2.3786	2555.6000	2.5556	7.443	0.0000	0.0000
2023/12/21	R209	07/11/2024	12.21 Call	Bond Future		4350.1500	4.3502	4061.8200	4.0618	6.628	0.0000	0.0000
2023/12/21	R209	07/11/2024	12.21 Put	Bond Future		2411.9000	2.4119	2590.8500	2.5909	7.419	0.0000	0.0000
2023/12/21	R209	06/02/2025		Bond Future		11.9004	67.9140	12.0052	67.4372	0.880	0.0000	0.0000
2023/12/21	R209	06/02/2025	12.44 Call	Bond Future		4950.9600	4.9510	4650.7600	4.6508	6.063	0.0000	0.0000
2023/12/21	R209	06/02/2025	12.44 Put	Bond Future		2544.8600	2.5449	2721.5200	2.7215	6.942	0.0000	0.0000
2023/12/21	R210	01/02/2024		Bond Future		235.8106	235.8106	235.8275	235.8275	0.007	0.0000	0.0000
2023/12/21	R210	02/05/2024		Bond Future		237.8354	237.8354	237.8528	237.8528	0.007	0.0000	0.0000
2023/12/21	R210	01/08/2024		Bond Future		243.1453	243.1453	243.1637	243.1637	0.008	0.0000	0.0000
2023/12/21	R210	07/11/2024		Bond Future		245.5289	245.5289	245.5487	245.5487	0.008	0.0000	0.0000
2023/12/21	R210	06/02/2025		Bond Future		250.7604	250.7604	250.7818	250.7818	0.009	0.0000	0.0000
2023/12/21	R210	06/02/2025	239.61 Call	Bond Future		11150.3600	11.1504	11171.8000	11.1718	0.192	0.0000	0.0000
2023/12/21	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	R213	01/02/2024	11.71 Call	Bond Future		6411.9500	6.4120	6037.6500	6.0377	5.838	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	
2023/12/21	R213	01/02/2024	11.71 Put	Bond Future	25.5200	0.0255	32.2800	0.0323	26.489	0.0000	0.0000
2023/12/21	R213	01/02/2024	11.72 Call	Bond Future	6451.5400	6.4515	6077.0800	6.0771	5.804	0.0000	0.0000
2023/12/21	R213	01/02/2024	11.72 Put	Bond Future	24.9100	0.0249	31.5100	0.0315	26.495	0.0000	0.0000
2023/12/21	R213	01/02/2024	11.70 Call	Bond Future	6372.3400	6.3723	5998.2100	5.9982	5.871	0.0000	0.0000
2023/12/21	R213	01/02/2024	11.70 Put	Bond Future	26.1400	0.0261	33.0700	0.0331	26.511	0.0000	0.0000
2023/12/21	R213	01/02/2024		Bond Future	10.1991	87.2378	10.2852	86.8567	0.844	0.0000	0.0000
2023/12/21	R213	02/05/2024		Bond Future	10.2525	85.6131	10.3426	85.2237	0.879	0.0000	0.0000
2023/12/21	R213	02/05/2024	10.29 Call	Bond Future	2030.0100	2.0300	1824.6200	1.8246	10.118	0.0000	0.0000
2023/12/21	R213	02/05/2024	10.29 Put	Bond Future	1867.6200	1.8676	2051.6900	2.0517	9.856	0.0000	0.0000
2023/12/21	R213	02/05/2024	10.30 Call	Bond Future	2053.0100	2.0530	1846.2400	1.8462	10.072	0.0000	0.0000
2023/12/21	R213	02/05/2024	10.30 Put	Bond Future	1847.4100	1.8474	2030.1000	2.0301	9.889	0.0000	0.0000
2023/12/21	R213	02/05/2024	10.28 Call	Bond Future	2007.3500	2.0074	1803.3500	1.8034	10.163	0.0000	0.0000
2023/12/21	R213	02/05/2024	10.28 Put	Bond Future	1888.1900	1.8882	2073.6500	2.0737	9.822	0.0000	0.0000
2023/12/21	R213	01/08/2024		Bond Future	10.3093	87.5042	10.4039	87.1064	0.917	0.0000	0.0000
2023/12/21	R213	01/08/2024	10.87 Call	Bond Future	3860.4400	3.8604	3598.4000	3.5984	6.788	0.0000	0.0000
2023/12/21	R213	01/08/2024	10.87 Put	Bond Future	1535.0900	1.5351	1670.9000	1.6709	8.847	0.0000	0.0000
2023/12/21	R213	01/08/2024	10.88 Call	Bond Future	3888.1400	3.8881	3625.1800	3.6252	6.763	0.0000	0.0000
2023/12/21	R213	01/08/2024	10.88 Put	Bond Future	1522.0500	1.5221	1656.9400	1.6569	8.862	0.0000	0.0000
2023/12/21	R213	01/08/2024	10.86 Call	Bond Future	3832.8100	3.8328	3571.6900	3.5717	6.813	0.0000	0.0000
2023/12/21	R213	01/08/2024	10.86 Put	Bond Future	1548.2300	1.5482	1684.9600	1.6850	8.831	0.0000	0.0000
2023/12/21	R213	07/11/2024		Bond Future	10.3945	85.9836	10.4942	85.5768	0.959	0.0000	0.0000
2023/12/21	R213	07/11/2024	11.22 Call	Bond Future	4777.9000	4.7779	4495.7200	4.4957	5.906	0.0000	0.0000
2023/12/21	R213	07/11/2024	11.22 Put	Bond Future	1482.5100	1.4825	1607.1400	1.6071	8.407	0.0000	0.0000
2023/12/21	R213	07/11/2024	11.23 Call	Bond Future	4806.0400	4.8060	4523.1100	4.5231	5.887	0.0000	0.0000
2023/12/21	R213	07/11/2024	11.23 Put	Bond Future	1471.7200	1.4717	1595.6000	1.5956	8.417	0.0000	0.0000
2023/12/21	R213	07/11/2024	11.21 Call	Bond Future	4749.8100	4.7498	4468.3800	4.4684	5.925	0.0000	0.0000
2023/12/21	R213	07/11/2024	11.21 Put	Bond Future	1493.3800	1.4934	1618.7600	1.6188	8.396	0.0000	0.0000
2023/12/21	R213	06/02/2025		Bond Future	10.4971	87.7943	10.6022	87.3793	1.001	0.0000	0.0000
2023/12/21	R213	06/02/2025	11.35 Call	Bond Future	5031.3800	5.0314	4749.5200	4.7495	5.602	0.0000	0.0000
2023/12/21	R213	06/02/2025	11.35 Put	Bond Future	1733.7100	1.7337	1866.8100	1.8668	7.677	0.0000	0.0000
2023/12/21	R214	01/02/2024	12.15 Call	Bond Future	1905.8800	1.9059	1615.7200	1.6157	15.224	0.0000	0.0000
2023/12/21	R214	01/02/2024	12.15 Put	Bond Future	795.1200	0.7951	950.0500	0.9501	19.485	0.0000	0.0000
2023/12/21	R214	01/02/2024	12.16 Call	Bond Future	1937.6200	1.9376	1644.9800	1.6450	15.103	0.0000	0.0000
2023/12/21	R214	01/02/2024	12.16 Put	Bond Future	778.7300	0.7787	931.1800	0.9312	19.577	0.0000	0.0000
2023/12/21	R214	01/02/2024	12.14 Call	Bond Future	1874.3600	1.8744	1586.7000	1.5867	15.347	0.0000	0.0000
2023/12/21	R214	01/02/2024	12.14 Put	Bond Future	811.7800	0.8118	969.2100	0.9692	19.393	0.0000	0.0000
2023/12/21	R214	01/02/2024		Bond Future	11.9226	63.6694	12.0129	63.2244	0.758	0.0000	0.0000
2023/12/21	R214	02/05/2024		Bond Future	12.0082	61.7764	12.1016	61.3215	0.778	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	
2023/12/21	R214	02/05/2024	11.47 Call	Bond Future	1102.3500	1.1024	953.8100	0.9538	13.475	0.0000	0.0000
2023/12/21	R214	02/05/2024	11.47 Put	Bond Future	3829.8900	3.8299	4136.2300	4.1362	7.999	0.0000	0.0000
2023/12/21	R214	02/05/2024	11.48 Call	Bond Future	1118.0500	1.1181	967.9700	0.9680	13.423	0.0000	0.0000
2023/12/21	R214	02/05/2024	11.48 Put	Bond Future	3793.2100	3.7932	4098.0100	4.0980	8.035	0.0000	0.0000
2023/12/21	R214	02/05/2024	11.46 Call	Bond Future	1086.9500	1.0870	939.9300	0.9399	13.526	0.0000	0.0000
2023/12/21	R214	02/05/2024	11.46 Put	Bond Future	3866.9300	3.8669	4174.7900	4.1748	7.961	0.0000	0.0000
2023/12/21	R214	02/05/2024	13.52 Call	Bond Future	7206.9800	7.2070	6808.6200	6.8086	5.527	0.0000	0.0000
2023/12/21	R214	02/05/2024	13.52 Put	Bond Future	450.1200	0.4501	506.6400	0.5066	12.557	0.0000	0.0000
2023/12/21	R214	02/05/2024	12.87 Call	Bond Future	4906.7100	4.9067	4557.1000	4.5571	7.125	0.0000	0.0000
2023/12/21	R214	02/05/2024	12.87 Put	Bond Future	902.2900	0.9023	1007.5600	1.0076	11.667	0.0000	0.0000
2023/12/21	R214	02/05/2024	12.12 Put	Bond Future	2003.6000	2.0036	2204.1500	2.2042	10.009	0.0000	0.0000
2023/12/21	R214	02/05/2024	12.12 Call	Bond Future	2547.5700	2.5476	2293.2400	2.2932	9.983	0.0000	0.0000
2023/12/21	R214	02/05/2024	12.14 Put	Bond Future	1962.3000	1.9623	2159.7800	2.1598	10.064	0.0000	0.0000
2023/12/21	R214	02/05/2024	12.14 Call	Bond Future	2602.7800	2.6028	2345.3800	2.3454	9.889	0.0000	0.0000
2023/12/21	R214	01/08/2024	12.17 Call	Bond Future	3131.1500	3.1312	2878.3600	2.8784	8.073	0.0000	0.0000
2023/12/21	R214	01/08/2024	12.17 Put	Bond Future	2780.0900	2.7801	2992.0800	2.9921	7.625	0.0000	0.0000
2023/12/21	R214	01/08/2024	12.18 Call	Bond Future	3157.3200	3.1573	2903.3300	2.9033	8.044	0.0000	0.0000
2023/12/21	R214	01/08/2024	12.18 Put	Bond Future	2758.3200	2.7583	2969.1100	2.9691	7.642	0.0000	0.0000
2023/12/21	R214	01/08/2024	12.16 Call	Bond Future	3104.8700	3.1049	2853.3000	2.8533	8.102	0.0000	0.0000
2023/12/21	R214	01/08/2024	12.16 Put	Bond Future	2801.8100	2.8018	3015.0200	3.0150	7.610	0.0000	0.0000
2023/12/21	R214	01/08/2024		Bond Future	12.0972	63.1409	12.1937	62.6761	0.798	0.0000	0.0000
2023/12/21	R214	07/11/2024		Bond Future	12.2087	61.3058	12.3089	60.8305	0.821	0.0000	0.0000
2023/12/21	R214	07/11/2024	12.61 Call	Bond Future	4396.5400	4.3965	4104.4200	4.1044	6.644	0.0000	0.0000
2023/12/21	R214	07/11/2024	12.61 Put	Bond Future	2527.3700	2.5274	2710.6100	2.7106	7.250	0.0000	0.0000
2023/12/21	R214	07/11/2024	12.62 Call	Bond Future	4424.6600	4.4247	4131.5700	4.1316	6.624	0.0000	0.0000
2023/12/21	R214	07/11/2024	12.62 Put	Bond Future	2510.0600	2.5101	2692.3300	2.6923	7.262	0.0000	0.0000
2023/12/21	R214	07/11/2024	12.60 Call	Bond Future	4368.4900	4.3685	4077.3500	4.0774	6.665	0.0000	0.0000
2023/12/21	R214	07/11/2024	12.60 Put	Bond Future	2544.7900	2.5448	2729.0100	2.7290	7.239	0.0000	0.0000
2023/12/21	R214	06/02/2025		Bond Future	12.3278	62.5958	12.4317	62.1106	0.843	0.0000	0.0000
2023/12/21	R214	06/02/2025	12.71 Call	Bond Future	4631.5000	4.6315	4338.7800	4.3388	6.320	0.0000	0.0000
2023/12/21	R214	06/02/2025	12.71 Put	Bond Future	2876.3700	2.8764	3068.7700	3.0688	6.689	0.0000	0.0000
2023/12/21	R248	01/02/2024	11.50 Put	Bond Future	3977.4200	3.9774	4454.7400	4.4547	12.001	0.0000	0.0000
2023/12/21	R248	01/02/2024	11.50 Call	Bond Future	309.5100	0.3095	217.2200	0.2172	29.818	0.0000	0.0000
2023/12/21	R248	01/02/2024	12.30 Put	Bond Future	996.0200	0.9960	1200.4200	1.2004	20.522	0.0000	0.0000
2023/12/21	R248	01/02/2024	12.30 Call	Bond Future	2267.3000	2.2673	1902.0900	1.9021	16.108	0.0000	0.0000
2023/12/21	R248	01/02/2024	13.37 Call	Bond Future	7150.0800	7.1501	6604.3200	6.6043	7.633	0.0000	0.0000
2023/12/21	R248	01/02/2024	13.37 Put	Bond Future	86.4100	0.0864	110.2600	0.1103	27.601	0.0000	0.0000
2023/12/21	R248	01/02/2024	13.10 Call	Bond Future	5847.3900	5.8474	5321.6200	5.3216	8.992	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/21	R248	01/02/2024	13.10 Put	Bond Future	165.6400	0.1656	209.4800	0.2095	26.467	0.0000	0.0000
2023/12/21	R248	01/02/2024	13.90 Call	Bond Future	9657.4000	9.6574	9094.5300	9.0945	5.828	0.0000	0.0000
2023/12/21	R248	01/02/2024	13.90 Put	Bond Future	23.3900	0.0234	30.1300	0.0301	28.816	0.0000	0.0000
2023/12/21	R248	01/02/2024	12.15 Call	Bond Future	1731.9100	1.7319	1417.6000	1.4176	18.148	0.0000	0.0000
2023/12/21	R248	01/02/2024	12.15 Put	Bond Future	1344.1300	1.3441	1599.4300	1.5994	18.994	0.0000	0.0000
2023/12/21	R248	01/02/2024	12.16 Call	Bond Future	1765.4400	1.7654	1447.6000	1.4476	18.003	0.0000	0.0000
2023/12/21	R248	01/02/2024	12.16 Put	Bond Future	1318.1700	1.3182	1569.9400	1.5699	19.100	0.0000	0.0000
2023/12/21	R248	01/02/2024	12.14 Call	Bond Future	1698.6900	1.6987	1387.9500	1.3880	18.293	0.0000	0.0000
2023/12/21	R248	01/02/2024	12.14 Put	Bond Future	1370.4800	1.3705	1629.3500	1.6294	18.889	0.0000	0.0000
2023/12/21	R248	01/02/2024		Bond Future	12.0852	77.8718	12.1806	77.3022	0.790	0.0000	0.0000
2023/12/21	R248	02/05/2024		Bond Future	12.1761	75.1498	12.2750	74.5676	0.812	0.0000	0.0000
2023/12/21	R248	02/05/2024	11.47 Call	Bond Future	1072.7900	1.0728	913.6700	0.9137	14.832	0.0000	0.0000
2023/12/21	R248	02/05/2024	11.47 Put	Bond Future	5477.7600	5.4778	5900.8400	5.9008	7.724	0.0000	0.0000
2023/12/21	R248	02/05/2024	11.48 Call	Bond Future	1089.1500	1.0892	928.2100	0.9282	14.777	0.0000	0.0000
2023/12/21	R248	02/05/2024	11.48 Put	Bond Future	5428.5600	5.4286	5849.8200	5.8498	7.760	0.0000	0.0000
2023/12/21	R248	02/05/2024	11.46 Call	Bond Future	1056.7600	1.0568	899.4500	0.8995	14.886	0.0000	0.0000
2023/12/21	R248	02/05/2024	11.46 Put	Bond Future	5527.3900	5.5274	5952.2800	5.9523	7.687	0.0000	0.0000
2023/12/21	R248	02/05/2024	11.40 Put	Bond Future	5830.5300	5.8305	6266.0700	6.2661	7.470	0.0000	0.0000
2023/12/21	R248	02/05/2024	11.40 Call	Bond Future	963.9200	0.9639	817.2600	0.8173	15.215	0.0000	0.0000
2023/12/21	R248	02/05/2024	12.40 Put	Bond Future	2250.3000	2.2503	2486.9400	2.4869	10.516	0.0000	0.0000
2023/12/21	R248	02/05/2024	12.40 Call	Bond Future	3557.0700	3.5571	3211.5100	3.2115	9.715	0.0000	0.0000
2023/12/21	R248	02/05/2024	13.16 Call	Bond Future	6494.9600	6.4950	6038.2600	6.0383	7.032	0.0000	0.0000
2023/12/21	R248	02/05/2024	13.16 Put	Bond Future	1044.7200	1.0447	1170.2200	1.1702	12.013	0.0000	0.0000
2023/12/21	R248	01/08/2024	12.31 Call	Bond Future	3711.4500	3.7115	3393.9100	3.3939	8.556	0.0000	0.0000
2023/12/21	R248	01/08/2024	12.31 Put	Bond Future	3482.5000	3.4825	3759.8600	3.7599	7.964	0.0000	0.0000
2023/12/21	R248	01/08/2024	12.32 Call	Bond Future	3742.6800	3.7427	3423.5900	3.4236	8.526	0.0000	0.0000
2023/12/21	R248	01/08/2024	12.32 Put	Bond Future	3455.6300	3.4556	3731.4400	3.7314	7.981	0.0000	0.0000
2023/12/21	R248	01/08/2024	12.30 Call	Bond Future	3680.1000	3.6801	3364.1100	3.3641	8.586	0.0000	0.0000
2023/12/21	R248	01/08/2024	12.30 Put	Bond Future	3509.3300	3.5093	3788.2400	3.7882	7.948	0.0000	0.0000
2023/12/21	R248	01/08/2024		Bond Future	12.2707	76.8095	12.3732	76.2146	0.835	0.0000	0.0000
2023/12/21	R248	07/11/2024		Bond Future	12.3885	74.1480	12.4951	73.5396	0.861	0.0000	0.0000
2023/12/21	R248	07/11/2024	12.79 Call	Bond Future	5562.8800	5.5629	5191.3000	5.1913	6.680	0.0000	0.0000
2023/12/21	R248	07/11/2024	12.79 Put	Bond Future	3317.8300	3.3178	3554.6700	3.5547	7.138	0.0000	0.0000
2023/12/21	R248	07/11/2024	12.80 Call	Bond Future	5596.4100	5.5964	5223.6700	5.2237	6.660	0.0000	0.0000
2023/12/21	R248	07/11/2024	12.80 Put	Bond Future	3297.0100	3.2970	3532.6900	3.5327	7.148	0.0000	0.0000
2023/12/21	R248	07/11/2024	12.78 Call	Bond Future	5529.3900	5.5294	5158.9900	5.1590	6.699	0.0000	0.0000
2023/12/21	R248	07/11/2024	12.78 Put	Bond Future	3338.7700	3.3388	3576.7900	3.5768	7.129	0.0000	0.0000
2023/12/21	R248	06/02/2025		Bond Future	12.5141	75.7075	12.6249	75.0866	0.886	0.0000	0.0000
2023/12/21	R248	06/02/2025	12.71 Call	Bond Future	5223.8700	5.2239	4872.1200	4.8721	6.734	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/12/21	R248	06/02/2025	12.71 Put	Bond Future	4132.7700	4.1328	4401.9500	4.4020	6.513	0.0000	0.0000
2023/12/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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