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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/12/2023 TO 14/12/2023

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
2023/12/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	2025	01/02/2024		Bond Future	175.8389	175.8389	176.1972	0.204	0.0000	0.0000
2023/12/14	2025	02/05/2024		Bond Future	179.7798	179.7798	180.1462	0.204	0.0000	0.0000
2023/12/14	2025	01/08/2024		Bond Future	181.9479	181.9479	182.3213	0.205	0.0000	0.0000
2023/12/14	2025	07/11/2024		Bond Future	186.2329	186.2329	186.6159	0.206	0.0000	0.0000
2023/12/14	2029	01/02/2024		Bond Future	129.2701	129.2701	130.4280	0.896	0.0000	0.0000
2023/12/14	2029	02/05/2024		Bond Future	130.7984	130.7984	131.9820	0.905	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	
2023/12/14	2029	01/08/2024		Bond Future	133.7159	133.7159	134.9262	134.9262	0.905	0.0000	0.0000
2023/12/14	2029	07/11/2024		Bond Future	135.4597	135.4597	136.6974	136.6974	0.914	0.0000	0.0000
2023/12/14	2029	06/02/2025		Bond Future	138.3418	138.3418	139.6065	139.6065	0.914	0.0000	0.0000
2023/12/14	2029	06/02/2025	132.40 Call	Bond Future	5941.8400	5.9418	7206.5300	7.2065	21.284	0.0000	0.0000
2023/12/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.85 Call	Bond Future	7041.6500	7.0417	8273.2300	8.2732	17.490	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.85 Put	Bond Future	34.0900	0.0341	12.5300	0.0125	63.244	0.0000	0.0000
2023/12/14	2030	01/02/2024	10.00 Put	Bond Future	1241.0900	1.2411	667.2300	0.6672	46.238	0.0000	0.0000
2023/12/14	2030	01/02/2024	10.00 Call	Bond Future	918.8900	0.9189	1598.1700	1.5982	73.924	0.0000	0.0000
2023/12/14	2030	01/02/2024	9.89 Put	Bond Future	1484.1900	1.4842	824.7900	0.8248	44.428	0.0000	0.0000
2023/12/14	2030	01/02/2024	9.89 Call	Bond Future	701.4000	0.7014	1295.1400	1.2951	84.651	0.0000	0.0000
2023/12/14	2030	01/02/2024	10.39 Put	Bond Future	627.2400	0.6272	303.1100	0.3031	51.676	0.0000	0.0000
2023/12/14	2030	01/02/2024	10.39 Call	Bond Future	1914.9600	1.9150	2843.9700	2.8440	48.513	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.86 Call	Bond Future	7078.5200	7.0785	8310.5300	8.3105	17.405	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.86 Put	Bond Future	33.3900	0.0334	12.2600	0.0123	63.282	0.0000	0.0000
2023/12/14	2030	01/02/2024	10.16 Put	Bond Future	945.8400	0.9458	485.7200	0.4857	48.647	0.0000	0.0000
2023/12/14	2030	01/02/2024	10.16 Call	Bond Future	1288.4500	1.2885	2081.4700	2.0815	61.548	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.00 Call	Bond Future	3930.7200	3.9307	5071.1300	5.0711	29.013	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.00 Put	Bond Future	195.5100	0.1955	82.7800	0.0828	57.659	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.75 Call	Bond Future	6672.5600	6.6726	7899.4300	7.8994	18.387	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.75 Put	Bond Future	41.8700	0.0419	15.6000	0.0156	62.742	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.36 Call	Bond Future	5233.9500	5.2340	6430.5300	6.4305	22.862	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.36 Put	Bond Future	93.5800	0.0936	37.0200	0.0370	60.440	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.37 Call	Bond Future	5270.7000	5.2707	6468.3600	6.4684	22.723	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.37 Put	Bond Future	91.7000	0.0917	36.2200	0.0362	60.502	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.35 Call	Bond Future	5197.2800	5.1973	6392.7400	6.3927	23.002	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.35 Put	Bond Future	95.5500	0.0956	37.8700	0.0379	60.366	0.0000	0.0000
2023/12/14	2030	01/02/2024		Bond Future	10.0774	90.9613	9.7784	92.2144	2.967	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.31 Call	Bond Future	5050.6500	5.0507	6241.4600	6.2415	23.577	0.0000	0.0000
2023/12/14	2030	01/02/2024	11.31 Put	Bond Future	103.7300	0.1037	41.4000	0.0414	60.089	0.0000	0.0000
2023/12/14	2030	01/02/2024	9.93 Put	Bond Future	1391.8200	1.3918	764.0800	0.7641	45.102	0.0000	0.0000
2023/12/14	2030	01/02/2024	9.93 Call	Bond Future	776.8500	0.7769	1402.2500	1.4023	80.505	0.0000	0.0000
2023/12/14	2030	01/02/2024	9.57 Put	Bond Future	2393.1200	2.3931	1474.5000	1.4745	38.386	0.0000	0.0000
2023/12/14	2030	01/02/2024	9.57 Call	Bond Future	253.8200	0.2538	588.3400	0.5883	131.794	0.0000	0.0000
2023/12/14	2030	01/02/2024	10.07 Put	Bond Future	1103.6900	1.1037	581.3400	0.5813	47.328	0.0000	0.0000
2023/12/14	2030	01/02/2024	10.07 Call	Bond Future	1073.0900	1.0731	1803.8800	1.8039	68.101	0.0000	0.0000
2023/12/14	2030	01/02/2024	12.10 Call	Bond Future	7959.0900	7.9591	9200.1200	9.2001	15.593	0.0000	0.0000
2023/12/14	2030	01/02/2024	12.10 Put	Bond Future	18.5800	0.0186	6.4700	0.0065	65.178	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
2023/12/14	2030	02/05/2024		Bond Future	10.1387	92.9777	9.8231	94.2587	3.113	0.0000	0.0000
2023/12/14	2030	02/05/2024	9.82 Call	Bond Future	1261.8200	1.2618	1836.3300	1.8363	45.530	0.0000	0.0000
2023/12/14	2030	02/05/2024	9.82 Put	Bond Future	2555.2700	2.5553	1848.8200	1.8488	27.647	0.0000	0.0000
2023/12/14	2030	02/05/2024	9.83 Call	Bond Future	1278.3400	1.2783	1857.3500	1.8574	45.294	0.0000	0.0000
2023/12/14	2030	02/05/2024	9.83 Put	Bond Future	2530.8500	2.5309	1828.9000	1.8289	27.736	0.0000	0.0000
2023/12/14	2030	02/05/2024	9.81 Call	Bond Future	1245.6600	1.2457	1815.6600	1.8157	45.759	0.0000	0.0000
2023/12/14	2030	02/05/2024	9.81 Put	Bond Future	2580.0700	2.5801	1869.1100	1.8691	27.556	0.0000	0.0000
2023/12/14	2030	02/05/2024	10.62 Put	Bond Future	1100.1000	1.1001	724.5900	0.7246	34.134	0.0000	0.0000
2023/12/14	2030	02/05/2024	10.62 Call	Bond Future	3011.4700	3.0115	3916.9200	3.9169	30.067	0.0000	0.0000
2023/12/14	2030	02/05/2024	11.12 Put	Bond Future	622.0000	0.6220	390.8600	0.3909	37.161	0.0000	0.0000
2023/12/14	2030	02/05/2024	11.12 Call	Bond Future	4466.0700	4.4661	5515.8900	5.5159	23.507	0.0000	0.0000
2023/12/14	2030	02/05/2024	13.15 Call	Bond Future	11204.9600	11.2050	12469.7300	12.4697	11.288	0.0000	0.0000
2023/12/14	2030	02/05/2024	13.15 Put	Bond Future	33.2500	0.0333	17.0600	0.0171	48.692	0.0000	0.0000
2023/12/14	2030	02/05/2024	9.66 Put	Bond Future	2975.6500	2.9757	2198.0300	2.1980	26.133	0.0000	0.0000
2023/12/14	2030	02/05/2024	9.66 Call	Bond Future	1024.1200	1.0241	1527.4600	1.5275	49.149	0.0000	0.0000
2023/12/14	2030	02/05/2024	10.16 Put	Bond Future	1812.9100	1.8129	1257.5200	1.2575	30.635	0.0000	0.0000
2023/12/14	2030	02/05/2024	10.16 Call	Bond Future	1898.7600	1.8988	2624.3300	2.6243	38.213	0.0000	0.0000
2023/12/14	2030	02/05/2024	11.94 Call	Bond Future	7137.3400	7.1373	8322.0100	8.3220	16.598	0.0000	0.0000
2023/12/14	2030	02/05/2024	11.94 Put	Bond Future	235.7300	0.2357	139.4400	0.1394	40.848	0.0000	0.0000
2023/12/14	2030	02/05/2024	12.38 Call	Bond Future	8618.4400	8.6184	9842.9000	9.8429	14.207	0.0000	0.0000
2023/12/14	2030	02/05/2024	12.38 Put	Bond Future	131.5900	0.1316	75.0900	0.0751	42.936	0.0000	0.0000
2023/12/14	2030	02/05/2024	10.82 Put	Bond Future	878.1900	0.8782	567.0400	0.5670	35.431	0.0000	0.0000
2023/12/14	2030	02/05/2024	10.82 Call	Bond Future	3569.0000	3.5690	4538.8100	4.5388	27.173	0.0000	0.0000
2023/12/14	2030	01/08/2024	10.38 Call	Bond Future	2662.5800	2.6626	3445.4400	3.4454	29.402	0.0000	0.0000
2023/12/14	2030	01/08/2024	10.38 Put	Bond Future	2000.9900	2.0010	1474.3900	1.4744	26.317	0.0000	0.0000
2023/12/14	2030	01/08/2024	10.39 Call	Bond Future	2685.1300	2.6851	3471.2600	3.4713	29.277	0.0000	0.0000
2023/12/14	2030	01/08/2024	10.39 Put	Bond Future	1985.0600	1.9851	1461.7300	1.4617	26.363	0.0000	0.0000
2023/12/14	2030	01/08/2024	10.37 Call	Bond Future	2640.4100	2.6404	3419.9800	3.4200	29.525	0.0000	0.0000
2023/12/14	2030	01/08/2024	10.37 Put	Bond Future	2017.3100	2.0173	1487.4200	1.4874	26.267	0.0000	0.0000
2023/12/14	2030	01/08/2024		Bond Future	10.2089	91.0238	9.8747	92.3333	3.273	0.0000	0.0000
2023/12/14	2030	07/11/2024		Bond Future	10.2964	93.1422	9.9407	94.4826	3.454	0.0000	0.0000
2023/12/14	2030	07/11/2024	10.75 Call	Bond Future	3547.4100	3.5474	4417.3400	4.4173	24.523	0.0000	0.0000
2023/12/14	2030	07/11/2024	10.75 Put	Bond Future	1872.6000	1.8726	1402.0900	1.4021	25.126	0.0000	0.0000
2023/12/14	2030	07/11/2024	10.76 Call	Bond Future	3571.2100	3.5712	4443.7700	4.4438	24.433	0.0000	0.0000
2023/12/14	2030	07/11/2024	10.76 Put	Bond Future	1859.9200	1.8599	1392.0400	1.3920	25.156	0.0000	0.0000
2023/12/14	2030	07/11/2024	10.74 Call	Bond Future	3523.6500	3.5237	4390.9500	4.3910	24.614	0.0000	0.0000
2023/12/14	2030	07/11/2024	10.74 Put	Bond Future	1885.3500	1.8854	1412.2100	1.4122	25.096	0.0000	0.0000
2023/12/14	2030	06/02/2025		Bond Future	10.4038	91.0900	10.0255	92.4591	3.636	0.0000	0.0000
2023/12/14	2030	06/02/2025	10.68 Call	Bond Future	3242.5400	3.2425	4075.3400	4.0753	25.684	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	
2023/12/14	2030	06/02/2025	10.68 Put	Bond Future	2258.6400	2.2586	1722.3000	1.7223	23.746	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.90 Put	Bond Future	1292.4400	1.2924	718.8600	0.7189	44.380	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.90 Call	Bond Future	1163.2100	1.1632	1910.4300	1.9104	64.238	0.0000	0.0000
2023/12/14	2032	01/02/2024	12.00 Call	Bond Future	5126.9800	5.1270	6354.7200	6.3547	23.947	0.0000	0.0000
2023/12/14	2032	01/02/2024	12.00 Put	Bond Future	168.2600	0.1683	75.2000	0.0752	55.307	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.55 Call	Bond Future	3324.7400	3.3247	4438.8600	4.4389	33.510	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.55 Put	Bond Future	398.5700	0.3986	191.8900	0.1919	51.855	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.33 Call	Bond Future	2509.8800	2.5099	3531.6100	3.5316	40.708	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.33 Put	Bond Future	601.7500	0.6018	302.6800	0.3027	49.700	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.35 Call	Bond Future	2581.1700	2.5812	3612.5700	3.6126	39.959	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.35 Put	Bond Future	579.8200	0.5798	290.4200	0.2904	49.912	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.59 Put	Bond Future	2136.9300	2.1369	1297.3700	1.2974	39.288	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.59 Call	Bond Future	498.8300	0.4988	980.0700	0.9801	96.474	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.09 Put	Bond Future	929.0100	0.9290	492.8600	0.4929	46.948	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.09 Call	Bond Future	1707.8600	1.7079	2592.5100	2.5925	51.799	0.0000	0.0000
2023/12/14	2032	01/02/2024	12.73 Call	Bond Future	8158.2800	8.1583	9455.6800	9.4557	15.903	0.0000	0.0000
2023/12/14	2032	01/02/2024	12.73 Put	Bond Future	39.3100	0.0393	15.9100	0.0159	59.527	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.78 Put	Bond Future	1579.6400	1.5796	907.5400	0.9075	42.548	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.78 Call	Bond Future	870.3700	0.8704	1519.0700	1.5191	74.532	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.75 Call	Bond Future	4109.5700	4.1096	5284.7700	5.2848	28.597	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.75 Put	Bond Future	271.8800	0.2719	126.2800	0.1263	53.553	0.0000	0.0000
2023/12/14	2032	01/02/2024	12.50 Call	Bond Future	7203.0300	7.2030	8487.6400	8.4876	17.834	0.0000	0.0000
2023/12/14	2032	01/02/2024	12.50 Put	Bond Future	61.9300	0.0619	25.7400	0.0257	58.437	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.84 Call	Bond Future	4472.2900	4.4723	5669.0700	5.6691	26.760	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.84 Put	Bond Future	228.7000	0.2287	104.6800	0.1047	54.228	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.85 Call	Bond Future	4512.9000	4.5129	5711.8700	5.7119	26.568	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.85 Put	Bond Future	224.3700	0.2244	102.5400	0.1025	54.299	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.83 Call	Bond Future	4431.8000	4.4318	5626.3200	5.6263	26.953	0.0000	0.0000
2023/12/14	2032	01/02/2024	11.83 Put	Bond Future	233.1800	0.2332	106.9000	0.1069	54.156	0.0000	0.0000
2023/12/14	2032	01/02/2024		Bond Future	10.9269	88.6832	10.6546	90.0040	2.492	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.01 Put	Bond Future	4581.6200	4.5816	3332.2300	3.3322	27.270	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.01 Call	Bond Future	27.0100	0.0270	98.4200	0.0984	264.384	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.76 Put	Bond Future	1632.2400	1.6322	943.0100	0.9430	42.226	0.0000	0.0000
2023/12/14	2032	01/02/2024	10.76 Call	Bond Future	825.8100	0.8258	1457.3800	1.4574	76.479	0.0000	0.0000
2023/12/14	2032	01/02/2024	12.62 Call	Bond Future	7702.1300	7.7021	8994.1100	8.9941	16.774	0.0000	0.0000
2023/12/14	2032	01/02/2024	12.62 Put	Bond Future	48.8200	0.0488	20.0000	0.0200	59.033	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.55 Call	Bond Future	1303.2700	1.3033	1842.4500	1.8425	41.371	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.55 Put	Bond Future	3510.3900	3.5104	2699.4400	2.6994	23.101	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	
2023/12/14	2032	02/05/2024	10.56 Call	Bond Future	1321.0000	1.3210	1864.7400	1.8647	41.161	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.56 Put	Bond Future	3479.6500	3.4797	2673.2600	2.6733	23.174	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.54 Call	Bond Future	1285.6800	1.2857	1820.3100	1.8203	41.583	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.54 Put	Bond Future	3541.3200	3.5413	2725.8200	2.7258	23.028	0.0000	0.0000
2023/12/14	2032	02/05/2024		Bond Future	11.0127	86.4869	10.7278	87.8371	2.586	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.59 Put	Bond Future	3388.7100	3.3887	2596.0200	2.5960	23.392	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.59 Call	Bond Future	1375.2900	1.3753	1932.7300	1.9327	40.533	0.0000	0.0000
2023/12/14	2032	02/05/2024	11.09 Put	Bond Future	2126.6200	2.1266	1556.8600	1.5569	26.792	0.0000	0.0000
2023/12/14	2032	02/05/2024	11.09 Call	Bond Future	2488.5500	2.4886	3268.9200	3.2689	31.358	0.0000	0.0000
2023/12/14	2032	02/05/2024	13.18 Call	Bond Future	9653.4100	9.6534	10922.4700	10.9225	13.146	0.0000	0.0000
2023/12/14	2032	02/05/2024	13.18 Put	Bond Future	222.3400	0.2223	141.2700	0.1413	36.462	0.0000	0.0000
2023/12/14	2032	02/05/2024	13.35 Call	Bond Future	10284.2600	10.2843	11569.6200	11.5696	12.498	0.0000	0.0000
2023/12/14	2032	02/05/2024	13.35 Put	Bond Future	172.2500	0.1723	107.4800	0.1075	37.602	0.0000	0.0000
2023/12/14	2032	02/05/2024	11.35 Put	Bond Future	1645.5900	1.6456	1179.2100	1.1792	28.341	0.0000	0.0000
2023/12/14	2032	02/05/2024	11.35 Call	Bond Future	3209.7800	3.2098	4093.5300	4.0935	27.533	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.65 Put	Bond Future	3211.5700	3.2116	2446.3000	2.4463	23.829	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.65 Call	Bond Future	1487.6700	1.4877	2072.5300	2.0725	39.314	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.36 Put	Bond Future	4136.2800	4.1363	3240.6300	3.2406	21.654	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.36 Call	Bond Future	1001.4900	1.0015	1455.9700	1.4560	45.380	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.86 Put	Bond Future	2647.7900	2.6478	1977.9200	1.9779	25.299	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.86 Call	Bond Future	1927.5300	1.9275	2607.7900	2.6078	35.292	0.0000	0.0000
2023/12/14	2032	02/05/2024	12.90 Call	Bond Future	8613.2800	8.6133	9851.0800	9.8511	14.371	0.0000	0.0000
2023/12/14	2032	02/05/2024	12.90 Put	Bond Future	321.5000	0.3215	209.1700	0.2092	34.939	0.0000	0.0000
2023/12/14	2032	02/05/2024	11.81 Call	Bond Future	4666.3600	4.6664	5700.5000	5.7005	22.162	0.0000	0.0000
2023/12/14	2032	02/05/2024	11.81 Put	Bond Future	1028.4900	1.0285	712.5000	0.7125	30.724	0.0000	0.0000
2023/12/14	2032	02/05/2024	11.21 Call	Bond Future	2810.9500	2.8110	3640.5200	3.6405	29.512	0.0000	0.0000
2023/12/14	2032	02/05/2024	11.21 Put	Bond Future	1891.3800	1.8914	1370.8200	1.3708	27.523	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.57 Put	Bond Future	3449.2800	3.4493	2647.4700	2.6475	23.246	0.0000	0.0000
2023/12/14	2032	02/05/2024	10.57 Call	Bond Future	1339.0800	1.3391	1887.4000	1.8874	40.948	0.0000	0.0000
2023/12/14	2032	01/08/2024	11.14 Call	Bond Future	2979.4600	2.9795	3749.3000	3.7493	25.838	0.0000	0.0000
2023/12/14	2032	01/08/2024	11.14 Put	Bond Future	2823.0900	2.8231	2212.7900	2.2128	21.618	0.0000	0.0000
2023/12/14	2032	01/08/2024	11.15 Call	Bond Future	3004.5200	3.0045	3777.7500	3.7778	25.736	0.0000	0.0000
2023/12/14	2032	01/08/2024	11.15 Put	Bond Future	2802.4700	2.8025	2195.5600	2.1956	21.656	0.0000	0.0000
2023/12/14	2032	01/08/2024	11.13 Call	Bond Future	2954.4900	2.9545	3720.9500	3.7210	25.942	0.0000	0.0000
2023/12/14	2032	01/08/2024	11.13 Put	Bond Future	2843.8300	2.8438	2230.1500	2.2302	21.579	0.0000	0.0000
2023/12/14	2032	01/08/2024		Bond Future	11.1058	88.3951	10.8076	89.7752	2.685	0.0000	0.0000
2023/12/14	2032	07/11/2024	11.48 Call	Bond Future	3771.1700	3.7712	4625.9900	4.6260	22.667	0.0000	0.0000
2023/12/14	2032	07/11/2024	11.48 Put	Bond Future	2645.6800	2.6457	2087.7900	2.0878	21.087	0.0000	0.0000
2023/12/14	2032	07/11/2024	11.49 Call	Bond Future	3797.6400	3.7976	4655.3600	4.6554	22.586	0.0000	0.0000

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2023/12/14	2032	07/11/2024	11.49 Put	Bond Future	2628.4000	2.6284	2073.4100	2.0734	21.115	0.0000	0.0000
2023/12/14	2032	07/11/2024	11.47 Call	Bond Future	3745.1000	3.7451	4596.9800	4.5970	22.747	0.0000	0.0000
2023/12/14	2032	07/11/2024	11.47 Put	Bond Future	2663.4000	2.6634	2102.5700	2.1026	21.057	0.0000	0.0000
2023/12/14	2032	07/11/2024		Bond Future	11.2251	86.2859	10.9111	87.6986	2.797	0.0000	0.0000
2023/12/14	2032	07/11/2024	13.36 Call	Bond Future	9606.0400	9.6060	10831.6500	10.8317	12.759	0.0000	0.0000
2023/12/14	2032	07/11/2024	13.36 Put	Bond Future	745.6000	0.7456	558.5000	0.5585	25.094	0.0000	0.0000
2023/12/14	2032	07/11/2024	11.64 Put	Bond Future	2381.8800	2.3819	1869.2400	1.8692	21.522	0.0000	0.0000
2023/12/14	2032	07/11/2024	11.64 Call	Bond Future	4203.9900	4.2040	5104.0600	5.1041	21.410	0.0000	0.0000
2023/12/14	2032	06/02/2025		Bond Future	11.3577	88.0975	11.0280	89.5404	2.904	0.0000	0.0000
2023/12/14	2032	06/02/2025	11.72 Call	Bond Future	4239.9500	4.2400	5134.8700	5.1349	21.107	0.0000	0.0000
2023/12/14	2032	06/02/2025	11.72 Put	Bond Future	2690.2300	2.6902	2142.2500	2.1423	20.369	0.0000	0.0000
2023/12/14	2033	01/02/2024		Bond Future	122.3045	122.3045	123.6150	123.6150	1.071	0.0000	0.0000
2023/12/14	2033	02/05/2024		Bond Future	123.5799	123.5799	124.9198	124.9198	1.084	0.0000	0.0000
2023/12/14	2033	01/08/2024		Bond Future	126.3365	126.3365	127.7066	127.7066	1.085	0.0000	0.0000
2023/12/14	2033	07/11/2024		Bond Future	127.8092	127.8092	129.2105	129.2105	1.096	0.0000	0.0000
2023/12/14	2033	06/02/2025		Bond Future	130.5287	130.5287	131.9605	131.9605	1.097	0.0000	0.0000
2023/12/14	2033	06/02/2025	124.94 Call	Bond Future	5588.6700	5.5887	7020.4900	7.0205	25.620	0.0000	0.0000
2023/12/14	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	2037	01/02/2024	13.93 Call	Bond Future	8608.7200	8.6087	9769.2300	9.7692	13.481	0.0000	0.0000
2023/12/14	2037	01/02/2024	13.93 Put	Bond Future	42.0100	0.0420	19.6500	0.0197	53.225	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.93 Call	Bond Future	4262.6100	4.2626	5283.5200	5.2835	23.950	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.93 Put	Bond Future	365.5400	0.3655	203.5800	0.2036	44.307	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.09 Put	Bond Future	1713.4600	1.7135	1141.8700	1.1419	33.359	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.09 Call	Bond Future	1309.7100	1.3097	1920.9900	1.9210	46.673	0.0000	0.0000
2023/12/14	2037	01/02/2024		Bond Future	12.1659	76.5064	11.9452	77.6892	1.814	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.32 Call	Bond Future	1973.8800	1.9739	2729.6900	2.7297	38.291	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.32 Put	Bond Future	1163.4900	1.1635	736.4300	0.7364	36.705	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.33 Call	Bond Future	2005.9000	2.0059	2767.5200	2.7675	37.969	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.33 Put	Bond Future	1143.3600	1.1434	722.1100	0.7221	36.843	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.31 Call	Bond Future	1942.2100	1.9422	2692.1500	2.6922	38.613	0.0000	0.0000
2023/12/14	2037	01/02/2024	12.31 Put	Bond Future	1184.0200	1.1840	751.0900	0.7511	36.564	0.0000	0.0000
2023/12/14	2037	02/05/2024		Bond Future	12.2797	78.2023	12.0504	79.4114	1.867	0.0000	0.0000
2023/12/14	2037	02/05/2024	11.44 Call	Bond Future	857.5900	0.8576	1186.1600	1.1862	38.313	0.0000	0.0000
2023/12/14	2037	02/05/2024	11.44 Put	Bond Future	5424.8200	5.4248	4544.3000	4.5443	16.231	0.0000	0.0000
2023/12/14	2037	02/05/2024	11.45 Call	Bond Future	871.9400	0.8719	1204.2600	1.2043	38.113	0.0000	0.0000
2023/12/14	2037	02/05/2024	11.45 Put	Bond Future	5382.4700	5.3825	4505.7000	4.5057	16.289	0.0000	0.0000
2023/12/14	2037	02/05/2024	11.43 Call	Bond Future	843.5500	0.8436	1168.4000	1.1684	38.510	0.0000	0.0000
2023/12/14	2037	02/05/2024	11.43 Put	Bond Future	5467.5300	5.4675	4583.2900	4.5833	16.173	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	
2023/12/14	2037	01/08/2024		Bond Future	12.4031	75.6719	12.1644	76.9079	1.924	0.0000	0.0000
2023/12/14	2037	01/08/2024	12.10 Call	Bond Future	2533.8300	2.5338	3113.7000	3.1137	22.885	0.0000	0.0000
2023/12/14	2037	01/08/2024	12.10 Put	Bond Future	4108.6400	4.1086	3452.4600	3.4525	15.971	0.0000	0.0000
2023/12/14	2037	01/08/2024	12.11 Call	Bond Future	2558.0000	2.5580	3141.0700	3.1411	22.794	0.0000	0.0000
2023/12/14	2037	01/08/2024	12.11 Put	Bond Future	4080.0900	4.0801	3427.1100	3.4271	16.004	0.0000	0.0000
2023/12/14	2037	01/08/2024	12.09 Call	Bond Future	2509.7800	2.5098	3086.4400	3.0864	22.977	0.0000	0.0000
2023/12/14	2037	01/08/2024	12.09 Put	Bond Future	4137.3600	4.1374	3477.9700	3.4780	15.937	0.0000	0.0000
2023/12/14	2037	01/08/2024	13.82 Call	Bond Future	7971.0500	7.9711	8965.1800	8.9652	12.472	0.0000	0.0000
2023/12/14	2037	01/08/2024	13.82 Put	Bond Future	1197.6300	1.1976	955.7100	0.9557	20.200	0.0000	0.0000
2023/12/14	2037	01/08/2024	13.17 Call	Bond Future	5693.8000	5.6938	6568.0100	6.5680	15.354	0.0000	0.0000
2023/12/14	2037	01/08/2024	13.17 Put	Bond Future	1911.8200	1.9118	1549.9800	1.5500	18.926	0.0000	0.0000
2023/12/14	2037	07/11/2024		Bond Future	12.5424	77.4319	12.2934	78.6971	1.985	0.0000	0.0000
2023/12/14	2037	07/11/2024	12.58 Call	Bond Future	3880.0800	3.8801	4581.0700	4.5811	18.066	0.0000	0.0000
2023/12/14	2037	07/11/2024	12.58 Put	Bond Future	3691.4100	3.6914	3127.1700	3.1272	15.285	0.0000	0.0000
2023/12/14	2037	07/11/2024	12.59 Call	Bond Future	3907.5300	3.9075	4611.1400	4.6111	18.007	0.0000	0.0000
2023/12/14	2037	07/11/2024	12.59 Put	Bond Future	3668.8500	3.6689	3107.2300	3.1072	15.308	0.0000	0.0000
2023/12/14	2037	07/11/2024	12.57 Call	Bond Future	3852.4200	3.8524	4550.7900	4.5508	18.128	0.0000	0.0000
2023/12/14	2037	07/11/2024	12.57 Put	Bond Future	3713.8000	3.7138	3146.9400	3.1469	15.264	0.0000	0.0000
2023/12/14	2037	06/02/2025		Bond Future	12.6913	74.7975	12.4319	76.0897	2.044	0.0000	0.0000
2023/12/14	2037	06/02/2025	12.76 Call	Bond Future	4225.1200	4.2251	4950.7100	4.9507	17.173	0.0000	0.0000
2023/12/14	2037	06/02/2025	12.76 Put	Bond Future	3888.3600	3.8884	3321.6700	3.3217	14.574	0.0000	0.0000
2023/12/14	2038	01/02/2024		Bond Future	132.0050	132.0050	133.3947	133.3947	1.053	0.0000	0.0000
2023/12/14	2038	02/05/2024		Bond Future	134.9636	134.9636	136.3844	136.3844	1.053	0.0000	0.0000
2023/12/14	2038	01/08/2024		Bond Future	135.9015	135.9015	137.3526	137.3526	1.068	0.0000	0.0000
2023/12/14	2038	07/11/2024		Bond Future	139.1014	139.1014	140.5871	140.5871	1.068	0.0000	0.0000
2023/12/14	2038	06/02/2025		Bond Future	139.9353	139.9353	141.4492	141.4492	1.082	0.0000	0.0000
2023/12/14	2038	06/02/2025	135.23 Call	Bond Future	4705.2600	4.7053	6219.1900	6.2192	32.175	0.0000	0.0000
2023/12/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.30 Put	Bond Future	2146.2800	2.1463	1558.1600	1.5582	27.402	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.30 Call	Bond Future	1143.8800	1.1439	1622.6300	1.6226	41.853	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.90 Put	Bond Future	782.8500	0.7829	509.2600	0.5093	34.948	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.90 Call	Bond Future	3065.9300	3.0659	3859.2100	3.8592	25.874	0.0000	0.0000
2023/12/14	2040	01/02/2024	13.90 Call	Bond Future	7394.8000	7.3948	8413.7700	8.4138	13.780	0.0000	0.0000
2023/12/14	2040	01/02/2024	13.90 Put	Bond Future	107.7500	0.1078	59.8500	0.0599	44.455	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.34 Call	Bond Future	1242.7400	1.2427	1745.4800	1.7455	40.454	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.34 Put	Bond Future	2019.0300	2.0190	1454.9000	1.4549	27.941	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.35 Call	Bond Future	1268.1800	1.2682	1776.8900	1.7769	40.113	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.35 Put	Bond Future	1988.1000	1.9881	1429.9400	1.4299	28.075	0.0000	0.0000

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2023/12/14	2040	01/02/2024	12.33 Call	Bond Future	1217.5900	1.2176	1714.3400	1.7143	40.798	0.0000	0.0000
2023/12/14	2040	01/02/2024	12.33 Put	Bond Future	2050.3100	2.0503	1480.1900	1.4802	27.807	0.0000	0.0000
2023/12/14	2040	01/02/2024		Bond Future	12.4787	76.2937	12.2886	77.3606	1.523	0.0000	0.0000
2023/12/14	2040	02/05/2024		Bond Future	12.5975	77.9850	12.4000	79.0755	1.567	0.0000	0.0000
2023/12/14	2040	02/05/2024	11.61 Call	Bond Future	729.7100	0.7297	976.7900	0.9768	33.860	0.0000	0.0000
2023/12/14	2040	02/05/2024	11.61 Put	Bond Future	6438.6400	6.4386	5595.1700	5.5952	13.100	0.0000	0.0000
2023/12/14	2040	02/05/2024	11.62 Call	Bond Future	742.6500	0.7427	992.8500	0.9929	33.690	0.0000	0.0000
2023/12/14	2040	02/05/2024	11.62 Put	Bond Future	6390.4700	6.3905	5550.1200	5.5501	13.150	0.0000	0.0000
2023/12/14	2040	02/05/2024	11.60 Call	Bond Future	716.9300	0.7169	960.9000	0.9609	34.030	0.0000	0.0000
2023/12/14	2040	02/05/2024	11.60 Put	Bond Future	6487.0500	6.4871	5640.4700	5.6405	13.050	0.0000	0.0000
2023/12/14	2040	01/08/2024		Bond Future	12.7258	75.1993	12.5204	76.3142	1.614	0.0000	0.0000
2023/12/14	2040	01/08/2024	12.33 Call	Bond Future	2498.6100	2.4986	2992.0900	2.9921	19.750	0.0000	0.0000
2023/12/14	2040	01/08/2024	12.33 Put	Bond Future	4670.0300	4.6700	4048.6800	4.0487	13.305	0.0000	0.0000
2023/12/14	2040	01/08/2024	12.34 Call	Bond Future	2522.7900	2.5228	3019.1400	3.0191	19.675	0.0000	0.0000
2023/12/14	2040	01/08/2024	12.34 Put	Bond Future	4638.1500	4.6382	4019.6700	4.0197	13.335	0.0000	0.0000
2023/12/14	2040	01/08/2024	12.32 Call	Bond Future	2474.5500	2.4746	2965.1500	2.9652	19.826	0.0000	0.0000
2023/12/14	2040	01/08/2024	12.32 Put	Bond Future	4702.1000	4.7021	4077.8700	4.0779	13.276	0.0000	0.0000
2023/12/14	2040	07/11/2024		Bond Future	12.8695	76.9481	12.6554	78.0892	1.664	0.0000	0.0000
2023/12/14	2040	07/11/2024	12.85 Call	Bond Future	3962.1700	3.9622	4577.3100	4.5773	15.525	0.0000	0.0000
2023/12/14	2040	07/11/2024	12.85 Put	Bond Future	4064.8700	4.0649	3538.8700	3.5389	12.940	0.0000	0.0000
2023/12/14	2040	07/11/2024	12.86 Call	Bond Future	3990.5100	3.9905	4608.0200	4.6080	15.474	0.0000	0.0000
2023/12/14	2040	07/11/2024	12.86 Put	Bond Future	4040.4600	4.0405	3516.8300	3.5168	12.960	0.0000	0.0000
2023/12/14	2040	07/11/2024	12.84 Call	Bond Future	3933.9100	3.9339	4546.6700	4.5467	15.576	0.0000	0.0000
2023/12/14	2040	07/11/2024	12.84 Put	Bond Future	4089.4200	4.0894	3561.0400	3.5610	12.921	0.0000	0.0000
2023/12/14	2040	06/02/2025		Bond Future	13.0220	74.0524	12.7989	75.2180	1.713	0.0000	0.0000
2023/12/14	2040	06/02/2025	12.95 Call	Bond Future	4080.4200	4.0804	4700.6100	4.7006	15.199	0.0000	0.0000
2023/12/14	2040	06/02/2025	12.95 Put	Bond Future	4453.3800	4.4534	3907.9600	3.9080	12.247	0.0000	0.0000
2023/12/14	2044	01/02/2024	13.25 Call	Bond Future	4197.4400	4.1974	5037.5500	5.0376	20.015	0.0000	0.0000
2023/12/14	2044	01/02/2024	13.25 Put	Bond Future	479.7100	0.4797	307.2400	0.3072	35.953	0.0000	0.0000
2023/12/14	2044	01/02/2024	13.00 Call	Bond Future	3186.4200	3.1864	3944.8400	3.9448	23.802	0.0000	0.0000
2023/12/14	2044	01/02/2024	13.00 Put	Bond Future	761.7700	0.7618	507.6100	0.5076	33.364	0.0000	0.0000
2023/12/14	2044	01/02/2024		Bond Future	12.5517	72.5108	12.3720	73.5233	1.432	0.0000	0.0000
2023/12/14	2044	01/02/2024	12.28 Call	Bond Future	948.3100	0.9483	1346.9800	1.3470	42.040	0.0000	0.0000
2023/12/14	2044	01/02/2024	12.28 Put	Bond Future	2487.9700	2.4880	1874.0600	1.8741	24.675	0.0000	0.0000
2023/12/14	2044	01/02/2024	12.29 Call	Bond Future	970.0100	0.9700	1374.3600	1.3744	41.685	0.0000	0.0000
2023/12/14	2044	01/02/2024	12.29 Put	Bond Future	2452.0400	2.4520	1843.8100	1.8438	24.805	0.0000	0.0000
2023/12/14	2044	01/02/2024	12.27 Call	Bond Future	927.0000	0.9270	1320.0100	1.3200	42.396	0.0000	0.0000
2023/12/14	2044	01/02/2024	12.27 Put	Bond Future	2524.3700	2.5244	1904.8000	1.9048	24.544	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	
2023/12/14	2044	02/05/2024	11.66 Call	Bond Future	690.5500	0.6906	915.1200	0.9151	32.520	0.0000	0.0000
2023/12/14	2044	02/05/2024	11.66 Put	Bond Future	6582.8000	6.5828	5772.2200	5.7722	12.314	0.0000	0.0000
2023/12/14	2044	02/05/2024	11.67 Call	Bond Future	701.8200	0.7018	929.1500	0.9292	32.391	0.0000	0.0000
2023/12/14	2044	02/05/2024	11.67 Put	Bond Future	6531.6300	6.5316	5723.8100	5.7238	12.368	0.0000	0.0000
2023/12/14	2044	02/05/2024	11.65 Call	Bond Future	679.5500	0.6796	901.3800	0.9014	32.644	0.0000	0.0000
2023/12/14	2044	02/05/2024	11.65 Put	Bond Future	6634.3200	6.6343	5821.0000	5.8210	12.259	0.0000	0.0000
2023/12/14	2044	02/05/2024		Bond Future	12.6664	74.1181	12.4799	75.1532	1.473	0.0000	0.0000
2023/12/14	2044	01/08/2024		Bond Future	12.7901	71.3723	12.5961	72.4305	1.517	0.0000	0.0000
2023/12/14	2044	01/08/2024	12.29 Call	Bond Future	2287.5500	2.2876	2727.3900	2.7274	19.228	0.0000	0.0000
2023/12/14	2044	01/08/2024	12.29 Put	Bond Future	5069.7000	5.0697	4451.3600	4.4514	12.197	0.0000	0.0000
2023/12/14	2044	01/08/2024	12.30 Call	Bond Future	2310.7500	2.3108	2753.3400	2.7533	19.154	0.0000	0.0000
2023/12/14	2044	01/08/2024	12.30 Put	Bond Future	5035.4900	5.0355	4419.9000	4.4199	12.225	0.0000	0.0000
2023/12/14	2044	01/08/2024	12.28 Call	Bond Future	2264.2500	2.2643	2701.3300	2.7013	19.304	0.0000	0.0000
2023/12/14	2044	01/08/2024	12.28 Put	Bond Future	5103.8700	5.1039	4482.7700	4.4828	12.169	0.0000	0.0000
2023/12/14	2044	07/11/2024	12.91 Call	Bond Future	4083.7800	4.0838	4668.1400	4.6681	14.309	0.0000	0.0000
2023/12/14	2044	07/11/2024	12.91 Put	Bond Future	4178.9800	4.1790	3680.1100	3.6801	11.938	0.0000	0.0000
2023/12/14	2044	07/11/2024	12.92 Call	Bond Future	4111.9600	4.1120	4698.5200	4.6985	14.265	0.0000	0.0000
2023/12/14	2044	07/11/2024	12.92 Put	Bond Future	4154.1600	4.1542	3657.4900	3.6575	11.956	0.0000	0.0000
2023/12/14	2044	07/11/2024	12.90 Call	Bond Future	4055.9500	4.0560	4638.1100	4.6381	14.353	0.0000	0.0000
2023/12/14	2044	07/11/2024	12.90 Put	Bond Future	4204.2200	4.2042	3703.1500	3.7032	11.918	0.0000	0.0000
2023/12/14	2044	07/11/2024		Bond Future	12.9280	73.0319	12.7259	74.1151	1.563	0.0000	0.0000
2023/12/14	2044	06/02/2025		Bond Future	13.0738	70.1792	12.8633	71.2856	1.609	0.0000	0.0000
2023/12/14	2044	06/02/2025	13.02 Call	Bond Future	4380.0300	4.3800	4973.8800	4.9739	13.558	0.0000	0.0000
2023/12/14	2044	06/02/2025	13.02 Put	Bond Future	4659.9500	4.6600	4147.4100	4.1474	10.999	0.0000	0.0000
2023/12/14	2046	01/02/2024		Bond Future	116.2464	116.2464	117.7000	117.7000	1.250	0.0000	0.0000
2023/12/14	2046	02/05/2024		Bond Future	116.7006	116.7006	118.1865	118.1865	1.273	0.0000	0.0000
2023/12/14	2046	01/08/2024		Bond Future	119.3034	119.3034	120.8227	120.8227	1.273	0.0000	0.0000
2023/12/14	2046	07/11/2024		Bond Future	119.9038	119.9038	121.4568	121.4568	1.295	0.0000	0.0000
2023/12/14	2046	06/02/2025		Bond Future	122.4533	122.4533	124.0397	124.0397	1.296	0.0000	0.0000
2023/12/14	2046	06/02/2025	114.01 Call	Bond Future	8443.2800	8.4433	10029.6900	10.0297	18.789	0.0000	0.0000
2023/12/14	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	2050	01/02/2024		Bond Future	115.3360	115.3360	120.2281	120.2281	4.242	0.0000	0.0000
2023/12/14	2050	02/05/2024		Bond Future	117.9209	117.9209	122.9227	122.9227	4.242	0.0000	0.0000
2023/12/14	2050	01/08/2024		Bond Future	118.2432	118.2432	123.3552	123.3552	4.323	0.0000	0.0000
2023/12/14	2050	07/11/2024		Bond Future	121.0273	121.0273	126.2604	126.2604	4.324	0.0000	0.0000
2023/12/14	2050	06/02/2025		Bond Future	121.2323	121.2323	126.5735	126.5735	4.406	0.0000	0.0000
2023/12/14	2050	06/02/2025	115.60 Call	Bond Future	5632.2900	5.6323	10973.5200	10.9735	94.832	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
2023/12/14	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	AL37	01/02/2024		Index Future	937.2470	937.2470	946.0750	0.942	0.0000	0.0000
2023/12/14	AL37	02/05/2024		Index Future	958.0240	958.0240	967.0480	0.942	0.0000	0.0000
2023/12/14	AL37	01/08/2024		Index Future	979.1700	979.1700	988.3960	0.942	0.0000	0.0000
2023/12/14	AL37	07/11/2024		Index Future	1002.0040	1002.0040	1011.4480	0.943	0.0000	0.0000
2023/12/14	AL37	06/02/2025		Index Future	1023.1240	1023.1240	1032.7730	0.943	0.0000	0.0000
2023/12/14	AL7T	01/02/2024		Index Future	1075.1800	1075.1800	1090.7760	1.451	0.0000	0.0000
2023/12/14	AL7T	02/05/2024		Index Future	1099.0150	1099.0150	1114.9570	1.451	0.0000	0.0000
2023/12/14	AL7T	01/08/2024		Index Future	1123.2730	1123.2730	1139.5700	1.451	0.0000	0.0000
2023/12/14	AL7T	07/11/2024		Index Future	1149.4670	1149.4670	1166.1480	1.451	0.0000	0.0000
2023/12/14	AL7T	06/02/2025		Index Future	1173.6960	1173.6960	1190.7340	1.452	0.0000	0.0000
2023/12/14	ALBI	01/02/2024		Index Future	932.4400	932.4400	944.2390	1.265	0.0000	0.0000
2023/12/14	ALBI	02/05/2024		Index Future	953.1110	953.1110	965.1710	1.265	0.0000	0.0000
2023/12/14	ALBI	01/08/2024		Index Future	974.1480	974.1480	986.4780	1.266	0.0000	0.0000
2023/12/14	ALBI	07/11/2024		Index Future	996.8650	996.8650	1009.4850	1.266	0.0000	0.0000
2023/12/14	ALBI	06/02/2025		Index Future	1017.8770	1017.8770	1030.7680	1.266	0.0000	0.0000
2023/12/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/14	ES33	01/02/2024		Bond Future	12.5723	75.1114	12.3406	76.1422	1.843	0.0000	0.0000
2023/12/14	ES33	02/05/2024		Bond Future	12.7126	72.9958	12.4708	74.0497	1.902	0.0000	0.0000
2023/12/14	ES33	01/08/2024		Bond Future	12.8612	74.6233	12.6087	75.7009	1.963	0.0000	0.0000
2023/12/14	ES33	07/11/2024		Bond Future	13.0457	72.5757	12.7807	73.6790	2.031	0.0000	0.0000
2023/12/14	ES33	06/02/2025		Bond Future	13.2443	74.1148	12.9666	75.2420	2.097	0.0000	0.0000
2023/12/14	ES33	06/02/2025	13.34 Call	Bond Future	383.1800	0.3832	1510.4000	1.5104	294.175	0.0000	0.0000
2023/12/14	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	ES42	01/02/2024		Bond Future	13.2037	70.2273	13.0184	71.1634	1.403	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	
2023/12/14	ES42	02/05/2024		Bond Future	13.3429	67.5386	13.1501	68.4958	1.445	0.0000	0.0000
2023/12/14	ES42	01/08/2024		Bond Future	13.4867	69.0438	13.2861	70.0225	1.487	0.0000	0.0000
2023/12/14	ES42	07/11/2024		Bond Future	13.6599	66.3991	13.4501	67.4012	1.536	0.0000	0.0000
2023/12/14	ES42	06/02/2025		Bond Future	13.8367	67.8042	13.6178	68.8279	1.582	0.0000	0.0000
2023/12/14	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	434.4300	0.4344	100.000	0.0000	0.0000
2023/12/14	ES42	06/02/2025	13.71 Put	Bond Future	589.3100	0.5893	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/14	GOVI	01/02/2024		GOVI	919.2180	919.2180	930.9150	930.9150	1.272	0.0000	0.0000
2023/12/14	GOVI	01/02/2024	879.99 Call	GOVI	392280.0000	39.2280	509250.0000	50.9250	29.818	0.0000	0.0000
2023/12/14	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	01/02/2024	880.00 Call	GOVI	392180.0000	39.2180	509150.0000	50.9150	29.826	0.0000	0.0000
2023/12/14	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	01/02/2024	879.98 Call	GOVI	392380.0000	39.2380	509350.0000	50.9350	29.810	0.0000	0.0000
2023/12/14	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	02/05/2024		GOVI	939.5950	939.5950	951.5520	951.5520	1.273	0.0000	0.0000
2023/12/14	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	5720.0000	0.5720	100.000	0.0000	0.0000
2023/12/14	GOVI	02/05/2024	950.98 Put	GOVI	113850.0000	11.3850	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/14	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	5620.0000	0.5620	100.000	0.0000	0.0000
2023/12/14	GOVI	02/05/2024	950.99 Put	GOVI	113950.0000	11.3950	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/14	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	5820.0000	0.5820	100.000	0.0000	0.0000
2023/12/14	GOVI	02/05/2024	950.97 Put	GOVI	113750.0000	11.3750	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/14	GOVI	01/08/2024		GOVI	960.3350	960.3350	972.5580	972.5580	1.273	0.0000	0.0000
2023/12/14	GOVI	01/08/2024	943.38 Call	GOVI	169550.0000	16.9550	291780.0000	29.1780	72.091	0.0000	0.0000
2023/12/14	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	01/08/2024	943.39 Call	GOVI	169450.0000	16.9450	291680.0000	29.1680	72.133	0.0000	0.0000
2023/12/14	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	01/08/2024	943.37 Call	GOVI	169650.0000	16.9650	291880.0000	29.1880	72.048	0.0000	0.0000
2023/12/14	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	07/11/2024		GOVI	982.7290	982.7290	995.2410	995.2410	1.273	0.0000	0.0000
2023/12/14	GOVI	07/11/2024	948.79 Call	GOVI	339390.0000	33.9390	464510.0000	46.4510	36.866	0.0000	0.0000
2023/12/14	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	07/11/2024	948.80 Call	GOVI	339290.0000	33.9290	464410.0000	46.4410	36.877	0.0000	0.0000
2023/12/14	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	07/11/2024	948.78 Call	GOVI	339490.0000	33.9490	464610.0000	46.4610	36.855	0.0000	0.0000
2023/12/14	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	GOVI	06/02/2025		GOVI	1003.4440	1003.4440	1016.2240	1016.2240	1.274	0.0000	0.0000
2023/12/14	GOVI	06/02/2025	972.00 Call	GOVI	314440.0000	31.4440	442240.0000	44.2240	40.644	0.0000	0.0000
2023/12/14	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	
2023/12/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/14	IGOV	01/02/2024		Index Future	346.5040	346.5040	350.8240	350.8240	1.247	0.0000	0.0000
2023/12/14	IGOV	02/05/2024		Index Future	354.2700	354.2700	358.6870	358.6870	1.247	0.0000	0.0000
2023/12/14	IGOV	01/08/2024		Index Future	362.1720	362.1720	366.6880	366.6880	1.247	0.0000	0.0000
2023/12/14	IGOV	07/11/2024		Index Future	370.7040	370.7040	375.3290	375.3290	1.248	0.0000	0.0000
2023/12/14	IGOV	06/02/2025		Index Future	378.5970	378.5970	383.3220	383.3220	1.248	0.0000	0.0000
2023/12/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/14	JBAF	20/12/2023		Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2023/12/14	JBAF	17/01/2024		Jibar Tradeable Future	8.3800	91.6200	8.3600	91.6400	0.239	0.0000	0.0000
2023/12/14	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.2900	91.7100	0.719	0.0000	0.0000
2023/12/14	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.2700	91.7300	0.839	0.0000	0.0000
2023/12/14	JBAF	17/04/2024		Jibar Tradeable Future	8.2800	91.7200	8.1600	91.8400	1.449	0.0000	0.0000
2023/12/14	JBAF	15/05/2024		Jibar Tradeable Future	8.2500	91.7500	8.1200	91.8800	1.576	0.0000	0.0000
2023/12/14	JBAF	19/06/2024		Jibar Tradeable Future	8.1300	91.8700	7.9600	92.0400	2.091	0.0000	0.0000
2023/12/14	JBAF	18/09/2024		Jibar Tradeable Future	7.9100	92.0900	7.6800	92.3200	2.908	0.0000	0.0000
2023/12/14	JBAF	18/12/2024		Jibar Tradeable Future	7.6300	92.3700	7.3500	92.6500	3.670	0.0000	0.0000
2023/12/14	JBAF	19/03/2025		Jibar Tradeable Future	7.5100	92.4900	7.2100	92.7900	3.995	0.0000	0.0000
2023/12/14	JBAF	18/06/2025		Jibar Tradeable Future	7.4400	92.5600	7.1200	92.8800	4.301	0.0000	0.0000
2023/12/14	JBAF	17/09/2025		Jibar Tradeable Future	7.4100	92.5900	7.1100	92.8900	4.049	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	
2023/12/14	R035	01/02/2024	10.62 Put	Bond Future	6349.2000	6.3492	5220.4400	5.2204	17.778	0.0000	0.0000
2023/12/14	R035	01/02/2024	10.62 Call	Bond Future	52.6600	0.0527	115.4600	0.1155	119.256	0.0000	0.0000
2023/12/14	R035	01/02/2024	11.12 Put	Bond Future	3737.7400	3.7377	2802.5500	2.8026	25.020	0.0000	0.0000
2023/12/14	R035	01/02/2024	11.12 Call	Bond Future	331.5000	0.3315	587.8700	0.5879	77.336	0.0000	0.0000
2023/12/14	R035	01/02/2024	13.46 Call	Bond Future	8550.1100	8.5501	9718.3100	9.7183	13.663	0.0000	0.0000
2023/12/14	R035	01/02/2024	13.46 Put	Bond Future	43.5600	0.0436	20.2000	0.0202	53.627	0.0000	0.0000
2023/12/14	R035	01/02/2024		Bond Future	11.7402	86.3893	11.5192	87.5809	1.882	0.0000	0.0000
2023/12/14	R035	01/02/2024	12.19 Call	Bond Future	3026.3000	3.0263	3941.7900	3.9418	30.251	0.0000	0.0000
2023/12/14	R035	01/02/2024	12.19 Put	Bond Future	672.9000	0.6729	396.8300	0.3968	41.027	0.0000	0.0000
2023/12/14	R035	01/02/2024	12.20 Call	Bond Future	3064.6800	3.0647	3984.5900	3.9846	30.017	0.0000	0.0000
2023/12/14	R035	01/02/2024	12.20 Put	Bond Future	660.0500	0.6601	388.4000	0.3884	41.156	0.0000	0.0000
2023/12/14	R035	01/02/2024	12.18 Call	Bond Future	2987.9800	2.9880	3899.0100	3.8990	30.490	0.0000	0.0000
2023/12/14	R035	01/02/2024	12.18 Put	Bond Future	685.8700	0.6859	405.3400	0.4053	40.901	0.0000	0.0000
2023/12/14	R035	02/05/2024		Bond Future	11.8419	83.7923	11.6120	85.0102	1.941	0.0000	0.0000
2023/12/14	R035	02/05/2024	11.20 Call	Bond Future	1153.0600	1.1531	1558.1000	1.5581	35.127	0.0000	0.0000
2023/12/14	R035	02/05/2024	11.20 Put	Bond Future	4617.6100	4.6176	3804.6700	3.8047	17.605	0.0000	0.0000
2023/12/14	R035	02/05/2024	11.21 Call	Bond Future	1170.4400	1.1704	1579.4800	1.5795	34.948	0.0000	0.0000
2023/12/14	R035	02/05/2024	11.21 Put	Bond Future	4579.4800	4.5795	3770.5400	3.7705	17.664	0.0000	0.0000
2023/12/14	R035	02/05/2024	11.19 Call	Bond Future	1136.0100	1.1360	1537.0800	1.5371	35.305	0.0000	0.0000
2023/12/14	R035	02/05/2024	11.19 Put	Bond Future	4656.1300	4.6561	3839.2200	3.8392	17.545	0.0000	0.0000
2023/12/14	R035	01/08/2024		Bond Future	11.9494	85.6412	11.7099	86.8863	2.004	0.0000	0.0000
2023/12/14	R035	01/08/2024	11.80 Call	Bond Future	2889.6900	2.8897	3519.5800	3.5196	21.798	0.0000	0.0000
2023/12/14	R035	01/08/2024	11.80 Put	Bond Future	3663.3700	3.6634	3048.1600	3.0482	16.794	0.0000	0.0000
2023/12/14	R035	01/08/2024	11.81 Call	Bond Future	2915.8600	2.9159	3548.9300	3.5489	21.711	0.0000	0.0000
2023/12/14	R035	01/08/2024	11.81 Put	Bond Future	3637.4200	3.6374	3025.3900	3.0254	16.826	0.0000	0.0000
2023/12/14	R035	01/08/2024	11.79 Call	Bond Future	2863.3600	2.8634	3490.0700	3.4901	21.887	0.0000	0.0000
2023/12/14	R035	01/08/2024	11.79 Put	Bond Future	3689.2000	3.6892	3070.8100	3.0708	16.762	0.0000	0.0000
2023/12/14	R035	07/11/2024		Bond Future	12.0871	83.1194	11.8366	84.3939	2.072	0.0000	0.0000
2023/12/14	R035	07/11/2024	12.18 Call	Bond Future	4001.5100	4.0015	4720.7300	4.7207	17.974	0.0000	0.0000
2023/12/14	R035	07/11/2024	12.18 Put	Bond Future	3535.7200	3.5357	2980.3700	2.9804	15.707	0.0000	0.0000
2023/12/14	R035	07/11/2024	12.19 Call	Bond Future	4029.5100	4.0295	4751.3600	4.7514	17.914	0.0000	0.0000
2023/12/14	R035	07/11/2024	12.19 Put	Bond Future	3513.8000	3.5138	2961.0800	2.9611	15.730	0.0000	0.0000
2023/12/14	R035	07/11/2024	12.17 Call	Bond Future	3973.2900	3.9733	4689.8700	4.6899	18.035	0.0000	0.0000
2023/12/14	R035	07/11/2024	12.17 Put	Bond Future	3557.4600	3.5575	2999.4700	2.9995	15.685	0.0000	0.0000
2023/12/14	R035	06/02/2025		Bond Future	12.2372	84.8650	11.9755	86.1668	2.139	0.0000	0.0000
2023/12/14	R035	06/02/2025	12.41 Call	Bond Future	4464.3600	4.4644	5217.2900	5.2173	16.865	0.0000	0.0000
2023/12/14	R035	06/02/2025	12.41 Put	Bond Future	3620.5000	3.6205	3071.6100	3.0716	15.161	0.0000	0.0000
2023/12/14	R053	01/02/2024	12.93 Call	Bond Future	4266.8300	4.2668	5265.7400	5.2657	23.411	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/12/14	R053	01/02/2024	12.93 Put	Bond Future	1007.9500	1.0080	674.5800	0.6746	33.074	0.0000	0.0000
2023/12/14	R053	01/02/2024	12.94 Call	Bond Future	4317.5500	4.3176	5321.2600	5.3213	23.247	0.0000	0.0000
2023/12/14	R053	01/02/2024	12.94 Put	Bond Future	990.2400	0.9902	661.6700	0.6617	33.181	0.0000	0.0000
2023/12/14	R053	01/02/2024	12.92 Call	Bond Future	4216.1900	4.2162	5210.2400	5.2102	23.577	0.0000	0.0000
2023/12/14	R053	01/02/2024	12.92 Put	Bond Future	1025.8300	1.0258	687.6000	0.6876	32.971	0.0000	0.0000
2023/12/14	R053	01/02/2024		Bond Future	12.4695	97.4872	12.2897	98.8195	1.442	0.0000	0.0000
2023/12/14	R053	02/05/2024		Bond Future	12.5794	93.7834	12.3926	95.1452	1.485	0.0000	0.0000
2023/12/14	R053	02/05/2024	13.03 Call	Bond Future	5710.5400	5.7105	6609.3700	6.6094	15.740	0.0000	0.0000
2023/12/14	R053	02/05/2024	13.03 Put	Bond Future	2570.9800	2.5710	2107.9800	2.1080	18.009	0.0000	0.0000
2023/12/14	R053	02/05/2024	13.04 Call	Bond Future	5755.4700	5.7555	6657.5600	6.6576	15.674	0.0000	0.0000
2023/12/14	R053	02/05/2024	13.04 Put	Bond Future	2548.4900	2.5485	2088.7500	2.0888	18.040	0.0000	0.0000
2023/12/14	R053	02/05/2024	13.02 Call	Bond Future	5665.7100	5.6657	6561.2600	6.5613	15.806	0.0000	0.0000
2023/12/14	R053	02/05/2024	13.02 Put	Bond Future	2593.6700	2.5937	2127.3900	2.1274	17.978	0.0000	0.0000
2023/12/14	R053	01/08/2024	13.14 Call	Bond Future	6596.3100	6.5963	7482.2400	7.4822	13.431	0.0000	0.0000
2023/12/14	R053	01/08/2024	13.14 Put	Bond Future	3541.8400	3.5418	3035.6400	3.0356	14.292	0.0000	0.0000
2023/12/14	R053	01/08/2024	13.15 Call	Bond Future	6638.7000	6.6387	7527.3600	7.5274	13.386	0.0000	0.0000
2023/12/14	R053	01/08/2024	13.15 Put	Bond Future	3517.8700	3.5179	3014.4000	3.0144	14.312	0.0000	0.0000
2023/12/14	R053	01/08/2024	13.13 Call	Bond Future	6553.6900	6.5537	7436.8900	7.4369	13.476	0.0000	0.0000
2023/12/14	R053	01/08/2024	13.13 Put	Bond Future	3565.6800	3.5657	3056.7500	3.0568	14.273	0.0000	0.0000
2023/12/14	R053	01/08/2024		Bond Future	12.6943	95.8522	12.5002	97.2443	1.529	0.0000	0.0000
2023/12/14	R053	07/11/2024	12.80 Call	Bond Future	5406.6300	5.4066	6173.2800	6.1733	14.180	0.0000	0.0000
2023/12/14	R053	07/11/2024	12.80 Put	Bond Future	5628.5900	5.6286	4970.1500	4.9702	11.698	0.0000	0.0000
2023/12/14	R053	07/11/2024	12.81 Call	Bond Future	5443.8400	5.4438	6213.3400	6.2133	14.135	0.0000	0.0000
2023/12/14	R053	07/11/2024	12.81 Put	Bond Future	5596.2400	5.5962	4940.6500	4.9407	11.715	0.0000	0.0000
2023/12/14	R053	07/11/2024	12.79 Call	Bond Future	5369.5100	5.3695	6133.3000	6.1333	14.225	0.0000	0.0000
2023/12/14	R053	07/11/2024	12.79 Put	Bond Future	5661.1200	5.6611	4999.8200	4.9998	11.681	0.0000	0.0000
2023/12/14	R053	07/11/2024		Bond Future	12.8320	92.2106	12.6292	93.6357	1.580	0.0000	0.0000
2023/12/14	R053	06/02/2025		Bond Future	12.9747	94.1441	12.7634	95.5997	1.628	0.0000	0.0000
2023/12/14	R053	06/02/2025	12.94 Call	Bond Future	5811.4100	5.8114	6596.8300	6.5968	13.515	0.0000	0.0000
2023/12/14	R053	06/02/2025	12.94 Put	Bond Future	6047.5600	6.0476	5377.4600	5.3775	11.081	0.0000	0.0000
2023/12/14	R186	01/02/2024		Bond Future	8.8690	105.3830	8.6008	106.0706	3.024	0.0000	0.0000
2023/12/14	R186	01/02/2024	9.51 Call	Bond Future	1739.7900	1.7398	2353.6000	2.3536	35.281	0.0000	0.0000
2023/12/14	R186	01/02/2024	9.51 Put	Bond Future	119.6600	0.1197	45.9200	0.0459	61.625	0.0000	0.0000
2023/12/14	R186	01/02/2024	9.52 Call	Bond Future	1761.8800	1.7619	2377.3800	2.3774	34.934	0.0000	0.0000
2023/12/14	R186	01/02/2024	9.52 Put	Bond Future	116.7300	0.1167	44.6800	0.0447	61.724	0.0000	0.0000
2023/12/14	R186	01/02/2024	9.50 Call	Bond Future	1717.7500	1.7178	2329.8500	2.3299	35.634	0.0000	0.0000
2023/12/14	R186	01/02/2024	9.50 Put	Bond Future	122.6500	0.1227	47.2000	0.0472	61.517	0.0000	0.0000
2023/12/14	R186	02/05/2024		Bond Future	8.8530	107.7192	8.5555	108.4221	3.360	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	
2023/12/14	R186	02/05/2024	8.00 Call	Bond Future	168.1900	0.1682	311.8900	0.3119	85.439	0.0000	0.0000
2023/12/14	R186	02/05/2024	8.00 Put	Bond Future	2200.1300	2.2001	1640.9900	1.6410	25.414	0.0000	0.0000
2023/12/14	R186	02/05/2024	8.01 Call	Bond Future	172.4800	0.1725	318.7000	0.3187	84.775	0.0000	0.0000
2023/12/14	R186	02/05/2024	8.01 Put	Bond Future	2180.3000	2.1803	1623.6800	1.6237	25.530	0.0000	0.0000
2023/12/14	R186	02/05/2024	7.99 Call	Bond Future	164.9500	0.1650	306.4800	0.3065	85.802	0.0000	0.0000
2023/12/14	R186	02/05/2024	7.99 Put	Bond Future	2221.0100	2.2210	1659.7000	1.6597	25.273	0.0000	0.0000
2023/12/14	R186	02/05/2024	10.40 Call	Bond Future	3688.5600	3.6886	4336.0400	4.3360	17.554	0.0000	0.0000
2023/12/14	R186	02/05/2024	10.40 Put	Bond Future	128.0900	0.1281	72.7300	0.0727	43.220	0.0000	0.0000
2023/12/14	R186	02/05/2024	9.73 Put	Bond Future	300.7800	0.3008	178.9400	0.1789	40.508	0.0000	0.0000
2023/12/14	R186	02/05/2024	9.73 Call	Bond Future	2338.6500	2.3387	2919.6500	2.9197	24.843	0.0000	0.0000
2023/12/14	R186	01/08/2024	8.69 Call	Bond Future	940.1300	0.9401	1304.8800	1.3049	38.798	0.0000	0.0000
2023/12/14	R186	01/08/2024	8.69 Put	Bond Future	1260.4200	1.2604	906.5400	0.9065	28.076	0.0000	0.0000
2023/12/14	R186	01/08/2024	8.70 Call	Bond Future	951.8300	0.9518	1318.8200	1.3188	38.556	0.0000	0.0000
2023/12/14	R186	01/08/2024	8.70 Put	Bond Future	1250.5400	1.2505	898.9000	0.8989	28.119	0.0000	0.0000
2023/12/14	R186	01/08/2024	8.68 Call	Bond Future	928.5000	0.9285	1291.0000	1.2910	39.041	0.0000	0.0000
2023/12/14	R186	01/08/2024	8.68 Put	Bond Future	1270.3700	1.2704	914.2400	0.9142	28.034	0.0000	0.0000
2023/12/14	R186	01/08/2024		Bond Future	8.8387	104.7876	8.5059	105.5062	3.766	0.0000	0.0000
2023/12/14	R186	07/11/2024		Bond Future	8.8466	107.2274	8.4660	107.9633	4.302	0.0000	0.0000
2023/12/14	R186	07/11/2024	9.14 Call	Bond Future	1537.6600	1.5377	1994.4000	1.9944	29.704	0.0000	0.0000
2023/12/14	R186	07/11/2024	9.14 Put	Bond Future	975.1100	0.9751	696.0100	0.6960	28.622	0.0000	0.0000
2023/12/14	R186	07/11/2024	9.15 Call	Bond Future	1550.4900	1.5505	2008.8200	2.0088	29.560	0.0000	0.0000
2023/12/14	R186	07/11/2024	9.15 Put	Bond Future	968.8400	0.9688	691.3300	0.6913	28.644	0.0000	0.0000
2023/12/14	R186	07/11/2024	9.13 Call	Bond Future	1524.8600	1.5249	1980.0000	1.9800	29.848	0.0000	0.0000
2023/12/14	R186	07/11/2024	9.13 Put	Bond Future	981.4200	0.9814	700.7200	0.7007	28.601	0.0000	0.0000
2023/12/14	R186	06/02/2025		Bond Future	8.8973	104.1657	8.4598	104.9175	4.918	0.0000	0.0000
2023/12/14	R186	06/02/2025	9.03 Call	Bond Future	1347.4600	1.3475	1784.2800	1.7843	32.418	0.0000	0.0000
2023/12/14	R186	06/02/2025	9.03 Put	Bond Future	1120.8800	1.1209	805.8500	0.8059	28.106	0.0000	0.0000
2023/12/14	R202	01/02/2024		Bond Future	259.1517	259.1517	261.4214	261.4214	0.876	0.0000	0.0000
2023/12/14	R202	02/05/2024		Bond Future	264.9597	264.9597	267.2807	267.2807	0.876	0.0000	0.0000
2023/12/14	R202	01/08/2024		Bond Future	265.7681	265.7681	268.1384	268.1384	0.892	0.0000	0.0000
2023/12/14	R202	07/11/2024		Bond Future	272.0264	272.0264	274.4539	274.4539	0.892	0.0000	0.0000
2023/12/14	R202	06/02/2025		Bond Future	272.5726	272.5726	275.0445	275.0445	0.907	0.0000	0.0000
2023/12/14	R202	06/02/2025	266.79 Call	Bond Future	5782.6100	5.7826	8254.4500	8.2545	42.746	0.0000	0.0000
2023/12/14	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	R209	01/02/2024		Bond Future	11.8985	66.3715	11.6680	67.4599	1.936	0.0000	0.0000
2023/12/14	R209	01/02/2024	12.13 Call	Bond Future	1935.7800	1.9358	2678.6000	2.6786	38.373	0.0000	0.0000
2023/12/14	R209	01/02/2024	12.13 Put	Bond Future	867.2300	0.8672	521.7200	0.5217	39.841	0.0000	0.0000
2023/12/14	R209	01/02/2024	12.14 Call	Bond Future	1965.5300	1.9655	2713.4300	2.7134	38.051	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
2023/12/14	R209	01/02/2024	12.14 Put	Bond Future		851.4000	0.8514	510.9700	0.5110	39.985	0.0000	0.0000
2023/12/14	R209	01/02/2024	12.12 Call	Bond Future		1906.2200	1.9062	2643.9100	2.6439	38.699	0.0000	0.0000
2023/12/14	R209	01/02/2024	12.12 Put	Bond Future		883.3100	0.8833	532.6700	0.5327	39.696	0.0000	0.0000
2023/12/14	R209	02/05/2024		Bond Future		11.9968	64.6897	11.7580	65.8022	1.991	0.0000	0.0000
2023/12/14	R209	02/05/2024	11.18 Call	Bond Future		753.1300	0.7531	1061.6800	1.0617	40.969	0.0000	0.0000
2023/12/14	R209	02/05/2024	11.18 Put	Bond Future		4669.6400	4.6696	3865.7600	3.8658	17.215	0.0000	0.0000
2023/12/14	R209	02/05/2024	11.19 Call	Bond Future		765.7700	0.7658	1077.8400	1.0778	40.752	0.0000	0.0000
2023/12/14	R209	02/05/2024	11.19 Put	Bond Future		4632.3800	4.6324	3832.0200	3.8320	17.278	0.0000	0.0000
2023/12/14	R209	02/05/2024	11.17 Call	Bond Future		740.6300	0.7406	1045.6700	1.0457	41.187	0.0000	0.0000
2023/12/14	R209	02/05/2024	11.17 Put	Bond Future		4707.1000	4.7071	3899.7100	3.8997	17.153	0.0000	0.0000
2023/12/14	R209	01/08/2024		Bond Future		12.1009	66.1169	11.8531	67.2541	2.047	0.0000	0.0000
2023/12/14	R209	01/08/2024	11.79 Call	Bond Future		2225.5400	2.2255	2758.5700	2.7586	23.951	0.0000	0.0000
2023/12/14	R209	01/08/2024	11.79 Put	Bond Future		3656.9800	3.6570	3052.8000	3.0528	16.521	0.0000	0.0000
2023/12/14	R209	01/08/2024	11.80 Call	Bond Future		2247.0200	2.2470	2783.0200	2.7830	23.854	0.0000	0.0000
2023/12/14	R209	01/08/2024	11.80 Put	Bond Future		3631.7300	3.6317	3030.5200	3.0305	16.554	0.0000	0.0000
2023/12/14	R209	01/08/2024	11.78 Call	Bond Future		2204.3700	2.2044	2734.4500	2.7345	24.047	0.0000	0.0000
2023/12/14	R209	01/08/2024	11.78 Put	Bond Future		3682.5800	3.6826	3075.4500	3.0755	16.487	0.0000	0.0000
2023/12/14	R209	07/11/2024		Bond Future		12.2273	64.4993	11.9694	65.6633	2.110	0.0000	0.0000
2023/12/14	R209	07/11/2024	12.22 Call	Bond Future		3260.3400	3.2603	3897.5500	3.8976	19.544	0.0000	0.0000
2023/12/14	R209	07/11/2024	12.22 Put	Bond Future		3293.0600	3.2931	2766.3000	2.7663	15.996	0.0000	0.0000
2023/12/14	R209	07/11/2024	12.23 Call	Bond Future		3283.9200	3.2839	3923.6200	3.9236	19.480	0.0000	0.0000
2023/12/14	R209	07/11/2024	12.23 Put	Bond Future		3272.0600	3.2721	2747.7900	2.7478	16.023	0.0000	0.0000
2023/12/14	R209	07/11/2024	12.21 Call	Bond Future		3236.5900	3.2366	3871.3000	3.8713	19.610	0.0000	0.0000
2023/12/14	R209	07/11/2024	12.21 Put	Bond Future		3313.9400	3.3139	2784.6800	2.7847	15.971	0.0000	0.0000
2023/12/14	R209	06/02/2025		Bond Future		12.3608	65.8534	12.0928	67.0423	2.169	0.0000	0.0000
2023/12/14	R209	06/02/2025	12.44 Call	Bond Future		3771.2400	3.7712	4442.6600	4.4427	17.804	0.0000	0.0000
2023/12/14	R209	06/02/2025	12.44 Put	Bond Future		3425.7700	3.4258	2908.3500	2.9084	15.104	0.0000	0.0000
2023/12/14	R210	01/02/2024		Bond Future		233.8127	233.8127	235.8790	235.8790	0.884	0.0000	0.0000
2023/12/14	R210	02/05/2024		Bond Future		235.7920	235.7920	237.9041	237.9041	0.896	0.0000	0.0000
2023/12/14	R210	01/08/2024		Bond Future		241.0512	241.0512	243.2111	243.2111	0.896	0.0000	0.0000
2023/12/14	R210	07/11/2024		Bond Future		243.3798	243.3798	245.5875	245.5875	0.907	0.0000	0.0000
2023/12/14	R210	06/02/2025		Bond Future		248.5566	248.5566	250.8124	250.8124	0.908	0.0000	0.0000
2023/12/14	R210	06/02/2025	239.61 Call	Bond Future		8946.5700	8.9466	11202.4100	11.2024	25.215	0.0000	0.0000
2023/12/14	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/14	R213	01/02/2024	11.71 Call	Bond Future		4720.7500	4.7208	5920.2700	5.9203	25.410	0.0000	0.0000
2023/12/14	R213	01/02/2024	11.71 Put	Bond Future		135.4800	0.1355	55.5100	0.0555	59.027	0.0000	0.0000
2023/12/14	R213	01/02/2024	11.72 Call	Bond Future		4758.3200	4.7583	5959.3100	5.9593	25.240	0.0000	0.0000
2023/12/14	R213	01/02/2024	11.72 Put	Bond Future		132.8500	0.1329	54.3500	0.0544	59.089	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	
2023/12/14	R213	01/02/2024	11.70 Call	Bond Future	4683.2100	4.6832	5881.2200	5.8812	25.581	0.0000	0.0000
2023/12/14	R213	01/02/2024	11.70 Put	Bond Future	138.1700	0.1382	56.6900	0.0567	58.971	0.0000	0.0000
2023/12/14	R213	01/02/2024		Bond Future	10.6103	85.4366	10.3171	86.7161	2.763	0.0000	0.0000
2023/12/14	R213	02/05/2024		Bond Future	10.6834	83.7717	10.3761	85.0796	2.876	0.0000	0.0000
2023/12/14	R213	02/05/2024	10.29 Call	Bond Future	1249.2800	1.2493	1804.5700	1.8046	44.449	0.0000	0.0000
2023/12/14	R213	02/05/2024	10.29 Put	Bond Future	2928.3400	2.9283	2175.7400	2.1757	25.701	0.0000	0.0000
2023/12/14	R213	02/05/2024	10.30 Call	Bond Future	1265.9400	1.2659	1825.7200	1.8257	44.219	0.0000	0.0000
2023/12/14	R213	02/05/2024	10.30 Put	Bond Future	2901.7900	2.9018	2153.6800	2.1537	25.781	0.0000	0.0000
2023/12/14	R213	02/05/2024	10.28 Call	Bond Future	1232.9600	1.2330	1783.7600	1.7838	44.673	0.0000	0.0000
2023/12/14	R213	02/05/2024	10.28 Put	Bond Future	2955.2500	2.9553	2198.1600	2.1982	25.618	0.0000	0.0000
2023/12/14	R213	01/08/2024		Bond Future	10.7621	85.6203	10.4394	86.9573	2.998	0.0000	0.0000
2023/12/14	R213	01/08/2024	10.87 Call	Bond Future	2767.5200	2.7675	3542.0700	3.5421	27.987	0.0000	0.0000
2023/12/14	R213	01/08/2024	10.87 Put	Bond Future	2326.0700	2.3261	1763.6300	1.7636	24.180	0.0000	0.0000
2023/12/14	R213	01/08/2024	10.88 Call	Bond Future	2790.6200	2.7906	3568.4600	3.5685	27.873	0.0000	0.0000
2023/12/14	R213	01/08/2024	10.88 Put	Bond Future	2308.4300	2.3084	1749.2800	1.7493	24.222	0.0000	0.0000
2023/12/14	R213	01/08/2024	10.86 Call	Bond Future	2744.5000	2.7445	3515.7600	3.5158	28.102	0.0000	0.0000
2023/12/14	R213	01/08/2024	10.86 Put	Bond Future	2343.8200	2.3438	1778.0900	1.7781	24.137	0.0000	0.0000
2023/12/14	R213	07/11/2024		Bond Future	10.8732	84.0528	10.5325	85.4214	3.134	0.0000	0.0000
2023/12/14	R213	07/11/2024	11.22 Call	Bond Future	3562.7700	3.5628	4419.8200	4.4198	24.056	0.0000	0.0000
2023/12/14	R213	07/11/2024	11.22 Put	Bond Future	2198.2300	2.1982	1686.7100	1.6867	23.270	0.0000	0.0000
2023/12/14	R213	07/11/2024	11.23 Call	Bond Future	3587.0700	3.5871	4446.8700	4.4469	23.969	0.0000	0.0000
2023/12/14	R213	07/11/2024	11.23 Put	Bond Future	2183.6000	2.1836	1674.8300	1.6748	23.300	0.0000	0.0000
2023/12/14	R213	07/11/2024	11.21 Call	Bond Future	3538.5200	3.5385	4392.8200	4.3928	24.143	0.0000	0.0000
2023/12/14	R213	07/11/2024	11.21 Put	Bond Future	2212.9400	2.2129	1698.6700	1.6987	23.239	0.0000	0.0000
2023/12/14	R213	06/02/2025		Bond Future	11.0028	85.8195	10.6433	87.2173	3.267	0.0000	0.0000
2023/12/14	R213	06/02/2025	11.35 Call	Bond Future	3805.0300	3.8050	4667.5300	4.6675	22.667	0.0000	0.0000
2023/12/14	R213	06/02/2025	11.35 Put	Bond Future	2482.1100	2.4821	1946.8100	1.9468	21.566	0.0000	0.0000
2023/12/14	R214	01/02/2024	12.15 Call	Bond Future	950.2200	0.9502	1338.1500	1.3382	40.825	0.0000	0.0000
2023/12/14	R214	01/02/2024	12.15 Put	Bond Future	1848.4700	1.8485	1357.9900	1.3580	26.534	0.0000	0.0000
2023/12/14	R214	01/02/2024	12.16 Call	Bond Future	970.4800	0.9705	1363.3600	1.3634	40.483	0.0000	0.0000
2023/12/14	R214	01/02/2024	12.16 Put	Bond Future	1820.6000	1.8206	1335.0700	1.3351	26.669	0.0000	0.0000
2023/12/14	R214	01/02/2024	12.14 Call	Bond Future	930.2100	0.9302	1313.1800	1.3132	41.170	0.0000	0.0000
2023/12/14	R214	01/02/2024	12.14 Put	Bond Future	1876.6400	1.8766	1381.2000	1.3812	26.400	0.0000	0.0000
2023/12/14	R214	01/02/2024		Bond Future	12.3388	61.6604	12.1541	62.5388	1.496	0.0000	0.0000
2023/12/14	R214	02/05/2024		Bond Future	12.4387	59.7227	12.2477	60.6206	1.536	0.0000	0.0000
2023/12/14	R214	02/05/2024	11.47 Call	Bond Future	603.2400	0.6032	806.1800	0.8062	33.642	0.0000	0.0000
2023/12/14	R214	02/05/2024	11.47 Put	Bond Future	5384.5300	5.3845	4689.5400	4.6895	12.907	0.0000	0.0000
2023/12/14	R214	02/05/2024	11.48 Call	Bond Future	613.0100	0.6130	818.4200	0.8184	33.508	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	
2023/12/14	R214	02/05/2024	11.48 Put	Bond Future	5341.9200	5.3419	4649.4000	4.6494	12.964	0.0000	0.0000
2023/12/14	R214	02/05/2024	11.46 Call	Bond Future	593.6900	0.5937	794.1900	0.7942	33.772	0.0000	0.0000
2023/12/14	R214	02/05/2024	11.46 Put	Bond Future	5427.4200	5.4274	4729.9900	4.7300	12.850	0.0000	0.0000
2023/12/14	R214	02/05/2024	13.52 Call	Bond Future	5541.7800	5.5418	6259.9600	6.2600	12.959	0.0000	0.0000
2023/12/14	R214	02/05/2024	13.52 Put	Bond Future	838.6700	0.8387	658.9200	0.6589	21.433	0.0000	0.0000
2023/12/14	R214	02/05/2024	12.87 Call	Bond Future	3509.5700	3.5096	4105.6200	4.1056	16.984	0.0000	0.0000
2023/12/14	R214	02/05/2024	12.87 Put	Bond Future	1558.9000	1.5589	1257.0200	1.2570	19.365	0.0000	0.0000
2023/12/14	R214	02/05/2024	12.12 Put	Bond Future	3118.5000	3.1185	2612.4600	2.6125	16.227	0.0000	0.0000
2023/12/14	R214	02/05/2024	12.12 Call	Bond Future	1608.7200	1.6087	2000.6100	2.0006	24.360	0.0000	0.0000
2023/12/14	R214	02/05/2024	12.14 Put	Bond Future	3063.4200	3.0634	2563.4300	2.5634	16.321	0.0000	0.0000
2023/12/14	R214	02/05/2024	12.14 Call	Bond Future	1650.1500	1.6502	2048.0900	2.0481	24.115	0.0000	0.0000
2023/12/14	R214	01/08/2024	12.17 Call	Bond Future	2155.1700	2.1552	2566.0400	2.5660	19.064	0.0000	0.0000
2023/12/14	R214	01/08/2024	12.17 Put	Bond Future	3904.5200	3.9045	3397.5000	3.3975	12.985	0.0000	0.0000
2023/12/14	R214	01/08/2024	12.18 Call	Bond Future	2175.9100	2.1759	2589.1600	2.5892	18.992	0.0000	0.0000
2023/12/14	R214	01/08/2024	12.18 Put	Bond Future	3877.3200	3.8773	3372.6800	3.3727	13.015	0.0000	0.0000
2023/12/14	R214	01/08/2024	12.16 Call	Bond Future	2134.3400	2.1343	2542.8100	2.5428	19.138	0.0000	0.0000
2023/12/14	R214	01/08/2024	12.16 Put	Bond Future	3931.6900	3.9317	3422.2700	3.4223	12.957	0.0000	0.0000
2023/12/14	R214	01/08/2024		Bond Future	12.5431	61.0405	12.3452	61.9584	1.578	0.0000	0.0000
2023/12/14	R214	07/11/2024		Bond Future	12.6724	59.1543	12.4667	60.0938	1.623	0.0000	0.0000
2023/12/14	R214	07/11/2024	12.61 Call	Bond Future	3216.4900	3.2165	3715.9900	3.7160	15.529	0.0000	0.0000
2023/12/14	R214	07/11/2024	12.61 Put	Bond Future	3498.8900	3.4989	3058.8000	3.0588	12.578	0.0000	0.0000
2023/12/14	R214	07/11/2024	12.62 Call	Bond Future	3240.0500	3.2401	3741.5800	3.7416	15.479	0.0000	0.0000
2023/12/14	R214	07/11/2024	12.62 Put	Bond Future	3477.0200	3.4770	3038.9600	3.0390	12.599	0.0000	0.0000
2023/12/14	R214	07/11/2024	12.60 Call	Bond Future	3193.0000	3.1930	3690.4800	3.6905	15.580	0.0000	0.0000
2023/12/14	R214	07/11/2024	12.60 Put	Bond Future	3520.8700	3.5209	3078.7600	3.0788	12.557	0.0000	0.0000
2023/12/14	R214	06/02/2025		Bond Future	12.8096	60.3964	12.5959	61.3561	1.668	0.0000	0.0000
2023/12/14	R214	06/02/2025	12.71 Call	Bond Future	3434.8300	3.4348	3940.6600	3.9407	14.726	0.0000	0.0000
2023/12/14	R214	06/02/2025	12.71 Put	Bond Future	3879.0300	3.8790	3425.1800	3.4252	11.700	0.0000	0.0000
2023/12/14	R248	01/02/2024	11.50 Put	Bond Future	6066.1300	6.0661	5087.7700	5.0878	16.128	0.0000	0.0000
2023/12/14	R248	01/02/2024	11.50 Call	Bond Future	109.1300	0.1091	195.8600	0.1959	79.474	0.0000	0.0000
2023/12/14	R248	01/02/2024	12.30 Put	Bond Future	2204.7100	2.2047	1617.3400	1.6173	26.642	0.0000	0.0000
2023/12/14	R248	01/02/2024	12.30 Call	Bond Future	1186.9000	1.1869	1664.6200	1.6646	40.249	0.0000	0.0000
2023/12/14	R248	01/02/2024	13.37 Call	Bond Future	5114.0100	5.1140	6047.8000	6.0478	18.259	0.0000	0.0000
2023/12/14	R248	01/02/2024	13.37 Put	Bond Future	339.4300	0.3394	208.1300	0.2081	38.682	0.0000	0.0000
2023/12/14	R248	01/02/2024	13.10 Call	Bond Future	3957.1200	3.9571	4818.5200	4.8185	21.768	0.0000	0.0000
2023/12/14	R248	01/02/2024	13.10 Put	Bond Future	564.4600	0.5645	360.7700	0.3608	36.086	0.0000	0.0000
2023/12/14	R248	01/02/2024	13.90 Call	Bond Future	7465.1400	7.4651	8478.4900	8.4785	13.574	0.0000	0.0000
2023/12/14	R248	01/02/2024	13.90 Put	Bond Future	120.2200	0.1202	68.4800	0.0685	43.038	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	
2023/12/14	R248	01/02/2024	12.15 Call	Bond Future	848.8100	0.8488	1236.6800	1.2367	45.696	0.0000	0.0000
2023/12/14	R248	01/02/2024	12.15 Put	Bond Future	2750.1200	2.7501	2072.9000	2.0729	24.625	0.0000	0.0000
2023/12/14	R248	01/02/2024	12.16 Call	Bond Future	869.1900	0.8692	1263.0100	1.2630	45.309	0.0000	0.0000
2023/12/14	R248	01/02/2024	12.16 Put	Bond Future	2711.0100	2.7110	2039.7400	2.0397	24.761	0.0000	0.0000
2023/12/14	R248	01/02/2024	12.14 Call	Bond Future	828.7300	0.8287	1210.6600	1.2107	46.086	0.0000	0.0000
2023/12/14	R248	01/02/2024	12.14 Put	Bond Future	2789.6100	2.7896	2106.4500	2.1065	24.489	0.0000	0.0000
2023/12/14	R248	01/02/2024		Bond Future	12.4768	75.5827	12.2919	76.6478	1.482	0.0000	0.0000
2023/12/14	R248	02/05/2024		Bond Future	12.5822	72.8097	12.3904	73.8984	1.524	0.0000	0.0000
2023/12/14	R248	02/05/2024	11.47 Call	Bond Future	601.2900	0.6013	809.9800	0.8100	34.707	0.0000	0.0000
2023/12/14	R248	02/05/2024	11.47 Put	Bond Future	7346.3500	7.3464	6466.3600	6.4664	11.979	0.0000	0.0000
2023/12/14	R248	02/05/2024	11.48 Call	Bond Future	611.5400	0.6115	822.9600	0.8230	34.572	0.0000	0.0000
2023/12/14	R248	02/05/2024	11.48 Put	Bond Future	7291.0400	7.2910	6413.7800	6.4138	12.032	0.0000	0.0000
2023/12/14	R248	02/05/2024	11.46 Call	Bond Future	591.2800	0.5913	797.2900	0.7973	34.841	0.0000	0.0000
2023/12/14	R248	02/05/2024	11.46 Put	Bond Future	7402.0000	7.4020	6519.3300	6.5193	11.925	0.0000	0.0000
2023/12/14	R248	02/05/2024	11.40 Put	Bond Future	7740.4500	7.7405	6842.0200	6.8420	11.607	0.0000	0.0000
2023/12/14	R248	02/05/2024	11.40 Call	Bond Future	533.7500	0.5338	724.0000	0.7240	35.644	0.0000	0.0000
2023/12/14	R248	02/05/2024	12.40 Put	Bond Future	3429.9100	3.4299	2867.4000	2.8674	16.400	0.0000	0.0000
2023/12/14	R248	02/05/2024	12.40 Call	Bond Future	2396.5900	2.3966	2922.7600	2.9228	21.955	0.0000	0.0000
2023/12/14	R248	02/05/2024	13.16 Call	Bond Future	4851.9300	4.8519	5606.5400	5.6065	15.553	0.0000	0.0000
2023/12/14	R248	02/05/2024	13.16 Put	Bond Future	1741.7800	1.7418	1407.7100	1.4077	19.180	0.0000	0.0000
2023/12/14	R248	01/08/2024	12.31 Call	Bond Future	2615.0300	2.6150	3111.4800	3.1115	18.984	0.0000	0.0000
2023/12/14	R248	01/08/2024	12.31 Put	Bond Future	4779.5000	4.7795	4162.9800	4.1630	12.899	0.0000	0.0000
2023/12/14	R248	01/08/2024	12.32 Call	Bond Future	2640.1000	2.6401	3139.4300	3.1394	18.913	0.0000	0.0000
2023/12/14	R248	01/08/2024	12.32 Put	Bond Future	4746.4700	4.7465	4132.8300	4.1328	12.928	0.0000	0.0000
2023/12/14	R248	01/08/2024	12.30 Call	Bond Future	2589.8400	2.5898	3083.4100	3.0834	19.058	0.0000	0.0000
2023/12/14	R248	01/08/2024	12.30 Put	Bond Future	4812.4900	4.8125	4193.0900	4.1931	12.871	0.0000	0.0000
2023/12/14	R248	01/08/2024		Bond Future	12.6923	74.4161	12.4932	75.5291	1.569	0.0000	0.0000
2023/12/14	R248	07/11/2024		Bond Future	12.8281	71.6962	12.6205	72.8354	1.618	0.0000	0.0000
2023/12/14	R248	07/11/2024	12.79 Call	Bond Future	4219.1800	4.2192	4831.5300	4.8315	14.513	0.0000	0.0000
2023/12/14	R248	07/11/2024	12.79 Put	Bond Future	4425.9600	4.4260	3899.0800	3.8991	11.904	0.0000	0.0000
2023/12/14	R248	07/11/2024	12.80 Call	Bond Future	4247.8900	4.2479	4862.5200	4.8625	14.469	0.0000	0.0000
2023/12/14	R248	07/11/2024	12.80 Put	Bond Future	4400.3200	4.4003	3875.7200	3.8757	11.922	0.0000	0.0000
2023/12/14	R248	07/11/2024	12.78 Call	Bond Future	4190.5400	4.1905	4800.6100	4.8006	14.558	0.0000	0.0000
2023/12/14	R248	07/11/2024	12.78 Put	Bond Future	4451.7500	4.4518	3922.5900	3.9226	11.887	0.0000	0.0000
2023/12/14	R248	06/02/2025		Bond Future	12.9722	73.2010	12.7560	74.3647	1.667	0.0000	0.0000
2023/12/14	R248	06/02/2025	12.71 Call	Bond Future	3945.5400	3.9455	4524.9600	4.5250	14.685	0.0000	0.0000
2023/12/14	R248	06/02/2025	12.71 Put	Bond Future	5360.8900	5.3609	4776.6800	4.7767	10.898	0.0000	0.0000
2023/12/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/12/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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