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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/12/2023 TO 18/12/2023

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
2023/12/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/18	2025	01/02/2024		Bond Future	176.1972	176.1972	176.3055	0.061	0.0000	0.0000
2023/12/18	2025	02/05/2024		Bond Future	180.1462	180.1462	180.2571	0.062	0.0000	0.0000
2023/12/18	2025	01/08/2024		Bond Future	182.3213	182.3213	182.4354	0.063	0.0000	0.0000
2023/12/18	2025	07/11/2024		Bond Future	186.6159	186.6159	186.7335	0.063	0.0000	0.0000
2023/12/18	2029	01/02/2024		Bond Future	130.4280	130.4280	130.6939	0.204	0.0000	0.0000
2023/12/18	2029	02/05/2024		Bond Future	131.9820	131.9820	132.2540	0.206	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	
2023/12/18	2029	01/08/2024		Bond Future	134.9262	134.9262	135.2047	135.2047	0.206	0.0000	0.0000
2023/12/18	2029	07/11/2024		Bond Future	136.6974	136.6974	136.9834	136.9834	0.209	0.0000	0.0000
2023/12/18	2029	06/02/2025		Bond Future	139.6065	139.6065	139.8992	139.8992	0.210	0.0000	0.0000
2023/12/18	2029	06/02/2025	132.40 Call	Bond Future	7206.5300	7.2065	7499.2300	7.4992	4.062	0.0000	0.0000
2023/12/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.85 Call	Bond Future	8273.2300	8.2732	8791.8300	8.7918	6.268	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.85 Put	Bond Future	12.5300	0.0125	5.6800	0.0057	54.669	0.0000	0.0000
2023/12/18	2030	01/02/2024	10.00 Put	Bond Future	667.2300	0.6672	459.0700	0.4591	31.198	0.0000	0.0000
2023/12/18	2030	01/02/2024	10.00 Call	Bond Future	1598.1700	1.5982	1915.4600	1.9155	19.853	0.0000	0.0000
2023/12/18	2030	01/02/2024	9.89 Put	Bond Future	824.7900	0.8248	582.3000	0.5823	29.400	0.0000	0.0000
2023/12/18	2030	01/02/2024	9.89 Call	Bond Future	1295.1400	1.2951	1578.1000	1.5781	21.848	0.0000	0.0000
2023/12/18	2030	01/02/2024	10.39 Put	Bond Future	303.1100	0.3031	190.3400	0.1903	37.204	0.0000	0.0000
2023/12/18	2030	01/02/2024	10.39 Call	Bond Future	2843.9700	2.8440	3256.6500	3.2567	14.511	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.86 Call	Bond Future	8310.5300	8.3105	8829.2600	8.8293	6.242	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.86 Put	Bond Future	12.2600	0.0123	5.5400	0.0055	54.812	0.0000	0.0000
2023/12/18	2030	01/02/2024	10.16 Put	Bond Future	485.7200	0.4857	321.8600	0.3219	33.735	0.0000	0.0000
2023/12/18	2030	01/02/2024	10.16 Call	Bond Future	2081.4700	2.0815	2443.0600	2.4431	17.372	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.00 Call	Bond Future	5071.1300	5.0711	5559.0700	5.5591	9.622	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.00 Put	Bond Future	82.7800	0.0828	45.2700	0.0453	45.313	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.75 Call	Bond Future	7899.4300	7.8994	8416.5000	8.4165	6.546	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.75 Put	Bond Future	15.6000	0.0156	7.2200	0.0072	53.718	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.36 Call	Bond Future	6430.5300	6.4305	6937.6100	6.9376	7.886	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.36 Put	Bond Future	37.0200	0.0370	18.6500	0.0187	49.622	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.37 Call	Bond Future	6468.3600	6.4684	6975.7900	6.9758	7.845	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.37 Put	Bond Future	36.2200	0.0362	18.2000	0.0182	49.752	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.35 Call	Bond Future	6392.7400	6.3927	6899.4300	6.8994	7.926	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.35 Put	Bond Future	37.8700	0.0379	19.1100	0.0191	49.538	0.0000	0.0000
2023/12/18	2030	01/02/2024		Bond Future	9.7784	92.2144	9.6545	92.7399	1.267	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.31 Call	Bond Future	6241.4600	6.2415	6746.5900	6.7466	8.093	0.0000	0.0000
2023/12/18	2030	01/02/2024	11.31 Put	Bond Future	41.4000	0.0414	21.0800	0.0211	49.082	0.0000	0.0000
2023/12/18	2030	01/02/2024	9.93 Put	Bond Future	764.0800	0.7641	534.4100	0.5344	30.058	0.0000	0.0000
2023/12/18	2030	01/02/2024	9.93 Call	Bond Future	1402.2500	1.4023	1698.0300	1.6980	21.093	0.0000	0.0000
2023/12/18	2030	01/02/2024	9.57 Put	Bond Future	1474.5000	1.4745	1121.3100	1.1213	23.953	0.0000	0.0000
2023/12/18	2030	01/02/2024	9.57 Call	Bond Future	588.3400	0.5883	760.6000	0.7606	29.279	0.0000	0.0000
2023/12/18	2030	01/02/2024	10.07 Put	Bond Future	581.3400	0.5813	393.4400	0.3934	32.322	0.0000	0.0000
2023/12/18	2030	01/02/2024	10.07 Call	Bond Future	1803.8800	1.8039	2141.4300	2.1414	18.712	0.0000	0.0000
2023/12/18	2030	01/02/2024	12.10 Call	Bond Future	9200.1200	9.2001	9721.8400	9.7218	5.671	0.0000	0.0000
2023/12/18	2030	01/02/2024	12.10 Put	Bond Future	6.4700	0.0065	2.7400	0.0027	57.651	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	
2023/12/18	2030	02/05/2024		Bond Future	9.8231	94.2587	9.6923	94.7958	1.331	0.0000	0.0000
2023/12/18	2030	02/05/2024	9.82 Call	Bond Future	1836.3300	1.8363	2095.5400	2.0955	14.116	0.0000	0.0000
2023/12/18	2030	02/05/2024	9.82 Put	Bond Future	1848.8200	1.8488	1570.9100	1.5709	15.032	0.0000	0.0000
2023/12/18	2030	02/05/2024	9.83 Call	Bond Future	1857.3500	1.8574	2118.4800	2.1185	14.059	0.0000	0.0000
2023/12/18	2030	02/05/2024	9.83 Put	Bond Future	1828.9000	1.8289	1552.9100	1.5529	15.090	0.0000	0.0000
2023/12/18	2030	02/05/2024	9.81 Call	Bond Future	1815.6600	1.8157	2072.9700	2.0730	14.172	0.0000	0.0000
2023/12/18	2030	02/05/2024	9.81 Put	Bond Future	1869.1100	1.8691	1589.3000	1.5893	14.970	0.0000	0.0000
2023/12/18	2030	02/05/2024	10.62 Put	Bond Future	724.5900	0.7246	582.0000	0.5820	19.679	0.0000	0.0000
2023/12/18	2030	02/05/2024	10.62 Call	Bond Future	3916.9200	3.9169	4311.4500	4.3115	10.072	0.0000	0.0000
2023/12/18	2030	02/05/2024	11.12 Put	Bond Future	390.8600	0.3909	304.2000	0.3042	22.172	0.0000	0.0000
2023/12/18	2030	02/05/2024	11.12 Call	Bond Future	5515.8900	5.5159	5966.3500	5.9664	8.167	0.0000	0.0000
2023/12/18	2030	02/05/2024	13.15 Call	Bond Future	12469.7300	12.4697	13001.1900	13.0012	4.262	0.0000	0.0000
2023/12/18	2030	02/05/2024	13.15 Put	Bond Future	17.0600	0.0171	11.4000	0.0114	33.177	0.0000	0.0000
2023/12/18	2030	02/05/2024	9.66 Put	Bond Future	2198.0300	2.1980	1889.5300	1.8895	14.035	0.0000	0.0000
2023/12/18	2030	02/05/2024	9.66 Call	Bond Future	1527.4600	1.5275	1756.0800	1.7561	14.967	0.0000	0.0000
2023/12/18	2030	02/05/2024	10.16 Put	Bond Future	1257.5200	1.2575	1042.7000	1.0427	17.083	0.0000	0.0000
2023/12/18	2030	02/05/2024	10.16 Call	Bond Future	2624.3300	2.6243	2946.6300	2.9466	12.281	0.0000	0.0000
2023/12/18	2030	02/05/2024	11.94 Call	Bond Future	8322.0100	8.3220	8823.3100	8.8233	6.024	0.0000	0.0000
2023/12/18	2030	02/05/2024	11.94 Put	Bond Future	139.4400	0.1394	103.6200	0.1036	25.688	0.0000	0.0000
2023/12/18	2030	02/05/2024	12.38 Call	Bond Future	9842.9000	9.8429	10359.1700	10.3592	5.245	0.0000	0.0000
2023/12/18	2030	02/05/2024	12.38 Put	Bond Future	75.0900	0.0751	54.2400	0.0542	27.767	0.0000	0.0000
2023/12/18	2030	02/05/2024	10.82 Put	Bond Future	567.0400	0.5670	449.5900	0.4496	20.713	0.0000	0.0000
2023/12/18	2030	02/05/2024	10.82 Call	Bond Future	4538.8100	4.5388	4958.4800	4.9585	9.246	0.0000	0.0000
2023/12/18	2030	01/08/2024	10.38 Call	Bond Future	3445.4400	3.4454	3790.1700	3.7902	10.005	0.0000	0.0000
2023/12/18	2030	01/08/2024	10.38 Put	Bond Future	1474.3900	1.4744	1269.8400	1.2698	13.874	0.0000	0.0000
2023/12/18	2030	01/08/2024	10.39 Call	Bond Future	3471.2600	3.4713	3817.3100	3.8173	9.969	0.0000	0.0000
2023/12/18	2030	01/08/2024	10.39 Put	Bond Future	1461.7300	1.4617	1258.5000	1.2585	13.903	0.0000	0.0000
2023/12/18	2030	01/08/2024	10.37 Call	Bond Future	3419.9800	3.4200	3763.3800	3.7634	10.041	0.0000	0.0000
2023/12/18	2030	01/08/2024	10.37 Put	Bond Future	1487.4200	1.4874	1281.5400	1.2815	13.841	0.0000	0.0000
2023/12/18	2030	01/08/2024		Bond Future	9.8747	92.3333	9.7363	92.8826	1.402	0.0000	0.0000
2023/12/18	2030	07/11/2024		Bond Future	9.9407	94.4826	9.7933	95.0451	1.482	0.0000	0.0000
2023/12/18	2030	07/11/2024	10.75 Call	Bond Future	4417.3400	4.4173	4798.7300	4.7987	8.634	0.0000	0.0000
2023/12/18	2030	07/11/2024	10.75 Put	Bond Future	1402.0900	1.4021	1221.0200	1.2210	12.914	0.0000	0.0000
2023/12/18	2030	07/11/2024	10.76 Call	Bond Future	4443.7700	4.4438	4826.1900	4.8262	8.606	0.0000	0.0000
2023/12/18	2030	07/11/2024	10.76 Put	Bond Future	1392.0400	1.3920	1212.0000	1.2120	12.934	0.0000	0.0000
2023/12/18	2030	07/11/2024	10.74 Call	Bond Future	4390.9500	4.3910	4771.3000	4.7713	8.662	0.0000	0.0000
2023/12/18	2030	07/11/2024	10.74 Put	Bond Future	1412.2100	1.4122	1230.1000	1.2301	12.895	0.0000	0.0000
2023/12/18	2030	06/02/2025		Bond Future	10.0255	92.4591	9.8688	93.0339	1.563	0.0000	0.0000
2023/12/18	2030	06/02/2025	10.68 Call	Bond Future	4075.3400	4.0753	4444.5600	4.4446	9.060	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	
2023/12/18	2030	06/02/2025	10.68 Put	Bond Future	1722.3000	1.7223	1516.7600	1.5168	11.934	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.90 Put	Bond Future	718.8600	0.7189	419.2400	0.4192	41.680	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.90 Call	Bond Future	1910.4300	1.9104	2497.9300	2.4979	30.752	0.0000	0.0000
2023/12/18	2032	01/02/2024	12.00 Call	Bond Future	6354.7200	6.3547	7199.8500	7.1999	13.299	0.0000	0.0000
2023/12/18	2032	01/02/2024	12.00 Put	Bond Future	75.2000	0.0752	33.2100	0.0332	55.838	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.55 Call	Bond Future	4438.8600	4.4389	5228.3400	5.2283	17.786	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.55 Put	Bond Future	191.8900	0.1919	94.2500	0.0943	50.883	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.33 Call	Bond Future	3531.6100	3.5316	4273.2700	4.2733	21.001	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.33 Put	Bond Future	302.6800	0.3027	157.2200	0.1572	48.057	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.35 Call	Bond Future	3612.5700	3.6126	4359.3300	4.3593	20.671	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.35 Put	Bond Future	290.4200	0.2904	150.0600	0.1501	48.330	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.85 Call	Bond Future	1743.1000	1.7431	2306.4800	2.3065	32.321	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.85 Put	Bond Future	792.6000	0.7926	468.8600	0.4689	40.845	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.59 Put	Bond Future	1297.3700	1.2974	828.5200	0.8285	36.138	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.59 Call	Bond Future	980.0700	0.9801	1398.3400	1.3983	42.678	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.09 Put	Bond Future	492.8600	0.4929	272.7200	0.2727	44.666	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.09 Call	Bond Future	2592.5100	2.5925	3259.4900	3.2595	25.727	0.0000	0.0000
2023/12/18	2032	01/02/2024	12.73 Call	Bond Future	9455.6800	9.4557	10332.8500	10.3329	9.277	0.0000	0.0000
2023/12/18	2032	01/02/2024	12.73 Put	Bond Future	15.9100	0.0159	5.9600	0.0060	62.539	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.78 Put	Bond Future	907.5400	0.9075	547.8200	0.5478	39.637	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.78 Call	Bond Future	1519.0700	1.5191	2046.4700	2.0465	34.719	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.75 Call	Bond Future	5284.7700	5.2848	6104.6700	6.1047	15.514	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.75 Put	Bond Future	126.2800	0.1263	59.0600	0.0591	53.231	0.0000	0.0000
2023/12/18	2032	01/02/2024	12.50 Call	Bond Future	8487.6400	8.4876	9359.1400	9.3591	10.268	0.0000	0.0000
2023/12/18	2032	01/02/2024	12.50 Put	Bond Future	25.7400	0.0257	10.1200	0.0101	60.684	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.84 Call	Bond Future	5669.0700	5.6691	6499.4400	6.4994	14.647	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.84 Put	Bond Future	104.6800	0.1047	47.9300	0.0479	54.213	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.85 Call	Bond Future	5711.8700	5.7119	6543.2900	6.5433	14.556	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.85 Put	Bond Future	102.5400	0.1025	46.8400	0.0468	54.320	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.83 Call	Bond Future	5626.3200	5.6263	6455.6000	6.4556	14.739	0.0000	0.0000
2023/12/18	2032	01/02/2024	11.83 Put	Bond Future	106.9000	0.1069	49.0600	0.0491	54.107	0.0000	0.0000
2023/12/18	2032	01/02/2024		Bond Future	10.6546	90.0040	10.4747	90.8911	1.688	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.01 Put	Bond Future	3332.2300	3.3322	2533.2800	2.5333	23.976	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.01 Call	Bond Future	98.4200	0.0984	186.5900	0.1866	89.585	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.76 Put	Bond Future	943.0100	0.9430	572.5600	0.5726	39.284	0.0000	0.0000
2023/12/18	2032	01/02/2024	10.76 Call	Bond Future	1457.3800	1.4574	1974.0500	1.9741	35.452	0.0000	0.0000
2023/12/18	2032	01/02/2024	12.62 Call	Bond Future	8994.1100	8.9941	9868.8900	9.8689	9.726	0.0000	0.0000
2023/12/18	2032	01/02/2024	12.62 Put	Bond Future	20.0000	0.0200	7.6600	0.0077	61.700	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	
2023/12/18	2032	02/05/2024	10.55 Call	Bond Future	1842.4500	1.8425	2249.0700	2.2491	22.070	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.55 Put	Bond Future	2699.4400	2.6994	2199.2400	2.1992	18.530	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.56 Call	Bond Future	1864.7400	1.8647	2274.4700	2.2745	21.973	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.56 Put	Bond Future	2673.2600	2.6733	2176.1700	2.1762	18.595	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.54 Call	Bond Future	1820.3100	1.8203	2223.8200	2.2238	22.167	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.54 Put	Bond Future	2725.8200	2.7258	2222.5100	2.2225	18.465	0.0000	0.0000
2023/12/18	2032	02/05/2024		Bond Future	10.7278	87.8371	10.5397	88.7439	1.753	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.59 Put	Bond Future	2596.0200	2.5960	2108.2400	2.1082	18.790	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.59 Call	Bond Future	1932.7300	1.9327	2351.7700	2.3518	21.681	0.0000	0.0000
2023/12/18	2032	02/05/2024	11.09 Put	Bond Future	1556.8600	1.5569	1216.0000	1.2160	21.894	0.0000	0.0000
2023/12/18	2032	02/05/2024	11.09 Call	Bond Future	3268.9200	3.2689	3834.8800	3.8349	17.313	0.0000	0.0000
2023/12/18	2032	02/05/2024	13.18 Call	Bond Future	10922.4700	10.9225	11784.0800	11.7841	7.888	0.0000	0.0000
2023/12/18	2032	02/05/2024	13.18 Put	Bond Future	141.2700	0.1413	96.0600	0.0961	32.003	0.0000	0.0000
2023/12/18	2032	02/05/2024	13.35 Call	Bond Future	11569.6200	11.5696	12440.7500	12.4408	7.529	0.0000	0.0000
2023/12/18	2032	02/05/2024	13.35 Put	Bond Future	107.4800	0.1075	71.7900	0.0718	33.206	0.0000	0.0000
2023/12/18	2032	02/05/2024	11.35 Put	Bond Future	1179.2100	1.1792	903.6600	0.9037	23.367	0.0000	0.0000
2023/12/18	2032	02/05/2024	11.35 Call	Bond Future	4093.5300	4.0935	4724.8000	4.7248	15.421	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.65 Put	Bond Future	2446.3000	2.4463	1977.0900	1.9771	19.180	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.65 Call	Bond Future	2072.5300	2.0725	2510.1400	2.5101	21.115	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.36 Put	Bond Future	3240.6300	3.2406	2681.5900	2.6816	17.251	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.36 Call	Bond Future	1455.9700	1.4560	1803.7500	1.8038	23.886	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.86 Put	Bond Future	1977.9200	1.9779	1572.2000	1.5722	20.512	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.86 Call	Bond Future	2607.7900	2.6078	3108.8900	3.1089	19.216	0.0000	0.0000
2023/12/18	2032	02/05/2024	12.90 Call	Bond Future	9851.0800	9.8511	10694.3700	10.6944	8.560	0.0000	0.0000
2023/12/18	2032	02/05/2024	12.90 Put	Bond Future	209.1700	0.2092	145.6400	0.1456	30.372	0.0000	0.0000
2023/12/18	2032	02/05/2024	11.81 Call	Bond Future	5700.5000	5.7005	6423.9700	6.4240	12.691	0.0000	0.0000
2023/12/18	2032	02/05/2024	11.81 Put	Bond Future	712.5000	0.7125	529.1500	0.5292	25.733	0.0000	0.0000
2023/12/18	2032	02/05/2024	11.21 Call	Bond Future	3640.5200	3.6405	4237.7500	4.2378	16.405	0.0000	0.0000
2023/12/18	2032	02/05/2024	11.21 Put	Bond Future	1370.8200	1.3708	1061.2300	1.0612	22.584	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.57 Put	Bond Future	2647.4700	2.6475	2153.4800	2.1535	18.659	0.0000	0.0000
2023/12/18	2032	02/05/2024	10.57 Call	Bond Future	1887.4000	1.8874	2300.2300	2.3002	21.873	0.0000	0.0000
2023/12/18	2032	01/08/2024	11.14 Call	Bond Future	3749.3000	3.7493	4302.8800	4.3029	14.765	0.0000	0.0000
2023/12/18	2032	01/08/2024	11.14 Put	Bond Future	2212.7900	2.2128	1839.2900	1.8393	16.879	0.0000	0.0000
2023/12/18	2032	01/08/2024	11.15 Call	Bond Future	3777.7500	3.7778	4333.5000	4.3335	14.711	0.0000	0.0000
2023/12/18	2032	01/08/2024	11.15 Put	Bond Future	2195.5600	2.1956	1824.2300	1.8242	16.913	0.0000	0.0000
2023/12/18	2032	01/08/2024	11.13 Call	Bond Future	3720.9500	3.7210	4272.3400	4.2723	14.819	0.0000	0.0000
2023/12/18	2032	01/08/2024	11.13 Put	Bond Future	2230.1500	2.2302	1854.4600	1.8545	16.846	0.0000	0.0000
2023/12/18	2032	01/08/2024		Bond Future	10.8076	89.7752	10.6107	90.7023	1.822	0.0000	0.0000
2023/12/18	2032	07/11/2024	11.48 Call	Bond Future	4625.9900	4.6260	5237.4800	5.2375	13.219	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	
2023/12/18	2032	07/11/2024	11.48 Put	Bond Future	2087.7900	2.0878	1750.1500	1.7502	16.172	0.0000	0.0000
2023/12/18	2032	07/11/2024	11.49 Call	Bond Future	4655.3600	4.6554	5268.6900	5.2687	13.175	0.0000	0.0000
2023/12/18	2032	07/11/2024	11.49 Put	Bond Future	2073.4100	2.0734	1737.6100	1.7376	16.196	0.0000	0.0000
2023/12/18	2032	07/11/2024	11.47 Call	Bond Future	4596.9800	4.5970	5206.6200	5.2066	13.262	0.0000	0.0000
2023/12/18	2032	07/11/2024	11.47 Put	Bond Future	2102.5700	2.1026	1763.0800	1.7631	16.146	0.0000	0.0000
2023/12/18	2032	07/11/2024		Bond Future	10.9111	87.6986	10.7039	88.6477	1.900	0.0000	0.0000
2023/12/18	2032	07/11/2024	13.36 Call	Bond Future	10831.6500	10.8317	11670.6000	11.6706	7.745	0.0000	0.0000
2023/12/18	2032	07/11/2024	13.36 Put	Bond Future	558.5000	0.5585	448.3200	0.4483	19.728	0.0000	0.0000
2023/12/18	2032	07/11/2024	11.64 Put	Bond Future	1869.2400	1.8692	1560.1200	1.5601	16.537	0.0000	0.0000
2023/12/18	2032	07/11/2024	11.64 Call	Bond Future	5104.0600	5.1041	5744.0700	5.7441	12.539	0.0000	0.0000
2023/12/18	2032	06/02/2025		Bond Future	11.0280	89.5404	10.8103	90.5100	1.974	0.0000	0.0000
2023/12/18	2032	06/02/2025	11.72 Call	Bond Future	5134.8700	5.1349	5773.6900	5.7737	12.441	0.0000	0.0000
2023/12/18	2032	06/02/2025	11.72 Put	Bond Future	2142.2500	2.1423	1811.5300	1.8115	15.438	0.0000	0.0000
2023/12/18	2033	01/02/2024		Bond Future	123.6150	123.6150	124.4330	124.4330	0.662	0.0000	0.0000
2023/12/18	2033	02/05/2024		Bond Future	124.9198	124.9198	125.7562	125.7562	0.670	0.0000	0.0000
2023/12/18	2033	01/08/2024		Bond Future	127.7066	127.7066	128.5620	128.5620	0.670	0.0000	0.0000
2023/12/18	2033	07/11/2024		Bond Future	129.2105	129.2105	130.0869	130.0869	0.678	0.0000	0.0000
2023/12/18	2033	06/02/2025		Bond Future	131.9605	131.9605	132.8561	132.8561	0.679	0.0000	0.0000
2023/12/18	2033	06/02/2025	124.94 Call	Bond Future	7020.4900	7.0205	7916.0700	7.9161	12.757	0.0000	0.0000
2023/12/18	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	2037	01/02/2024	13.93 Call	Bond Future	9769.2300	9.7692	10823.8000	10.8238	10.795	0.0000	0.0000
2023/12/18	2037	01/02/2024	13.93 Put	Bond Future	19.6500	0.0197	6.9400	0.0069	64.682	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.93 Call	Bond Future	5283.5200	5.2835	6244.3400	6.2443	18.185	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.93 Put	Bond Future	203.5800	0.2036	97.1200	0.0971	52.294	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.09 Put	Bond Future	1141.8700	1.1419	707.0800	0.7071	38.077	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.09 Call	Bond Future	1920.9900	1.9210	2553.4800	2.5535	32.925	0.0000	0.0000
2023/12/18	2037	01/02/2024		Bond Future	11.9452	77.6892	11.7502	78.7565	1.632	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.32 Call	Bond Future	2729.6900	2.7297	3485.3100	3.4853	27.682	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.32 Put	Bond Future	736.4300	0.7364	424.7700	0.4248	42.320	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.33 Call	Bond Future	2767.5200	2.7675	3527.9200	3.5279	27.476	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.33 Put	Bond Future	722.1100	0.7221	415.2300	0.4152	42.498	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.31 Call	Bond Future	2692.1500	2.6922	3442.9200	3.4429	27.887	0.0000	0.0000
2023/12/18	2037	01/02/2024	12.31 Put	Bond Future	751.0900	0.7511	434.5800	0.4346	42.140	0.0000	0.0000
2023/12/18	2037	02/05/2024		Bond Future	12.0504	79.4114	11.8480	80.5024	1.680	0.0000	0.0000
2023/12/18	2037	02/05/2024	11.44 Call	Bond Future	1186.1600	1.1862	1525.9600	1.5260	28.647	0.0000	0.0000
2023/12/18	2037	02/05/2024	11.44 Put	Bond Future	4544.3000	4.5443	3793.1200	3.7931	16.530	0.0000	0.0000
2023/12/18	2037	02/05/2024	11.45 Call	Bond Future	1204.2600	1.2043	1547.6400	1.5476	28.514	0.0000	0.0000
2023/12/18	2037	02/05/2024	11.45 Put	Bond Future	4505.7000	4.5057	3758.1000	3.7581	16.592	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	
2023/12/18	2037	02/05/2024	11.43 Call	Bond Future	1168.4000	1.1684	1504.6600	1.5047	28.780	0.0000	0.0000
2023/12/18	2037	02/05/2024	11.43 Put	Bond Future	4583.2900	4.5833	3828.5700	3.8286	16.467	0.0000	0.0000
2023/12/18	2037	01/08/2024		Bond Future	12.1644	76.9079	11.9539	78.0232	1.731	0.0000	0.0000
2023/12/18	2037	01/08/2024	12.10 Call	Bond Future	3113.7000	3.1137	3678.1700	3.6782	18.129	0.0000	0.0000
2023/12/18	2037	01/08/2024	12.10 Put	Bond Future	3452.4600	3.4525	2901.6900	2.9017	15.953	0.0000	0.0000
2023/12/18	2037	01/08/2024	12.11 Call	Bond Future	3141.0700	3.1411	3708.3900	3.7084	18.061	0.0000	0.0000
2023/12/18	2037	01/08/2024	12.11 Put	Bond Future	3427.1100	3.4271	2879.1900	2.8792	15.988	0.0000	0.0000
2023/12/18	2037	01/08/2024	12.09 Call	Bond Future	3086.4400	3.0864	3648.0600	3.6481	18.196	0.0000	0.0000
2023/12/18	2037	01/08/2024	12.09 Put	Bond Future	3477.9700	3.4780	2924.3500	2.9244	15.918	0.0000	0.0000
2023/12/18	2037	01/08/2024	13.82 Call	Bond Future	8965.1800	8.9652	9883.1100	9.8831	10.239	0.0000	0.0000
2023/12/18	2037	01/08/2024	13.82 Put	Bond Future	955.7100	0.9557	758.4000	0.7584	20.645	0.0000	0.0000
2023/12/18	2037	01/08/2024	13.17 Call	Bond Future	6568.0100	6.5680	7386.2400	7.3862	12.458	0.0000	0.0000
2023/12/18	2037	01/08/2024	13.17 Put	Bond Future	1549.9800	1.5500	1252.9700	1.2530	19.162	0.0000	0.0000
2023/12/18	2037	07/11/2024		Bond Future	12.2934	78.6971	12.0739	79.8388	1.786	0.0000	0.0000
2023/12/18	2037	07/11/2024	12.58 Call	Bond Future	4581.0700	4.5811	5251.8000	5.2518	14.641	0.0000	0.0000
2023/12/18	2037	07/11/2024	12.58 Put	Bond Future	3127.1700	3.1272	2656.2700	2.6563	15.058	0.0000	0.0000
2023/12/18	2037	07/11/2024	12.59 Call	Bond Future	4611.1400	4.6111	5284.1400	5.2841	14.595	0.0000	0.0000
2023/12/18	2037	07/11/2024	12.59 Put	Bond Future	3107.2300	3.1072	2638.6000	2.6386	15.082	0.0000	0.0000
2023/12/18	2037	07/11/2024	12.57 Call	Bond Future	4550.7900	4.5508	5219.2400	5.2192	14.689	0.0000	0.0000
2023/12/18	2037	07/11/2024	12.57 Put	Bond Future	3146.9400	3.1469	2673.7600	2.6738	15.036	0.0000	0.0000
2023/12/18	2037	06/02/2025		Bond Future	12.4319	76.0897	12.2032	77.2558	1.839	0.0000	0.0000
2023/12/18	2037	06/02/2025	12.76 Call	Bond Future	4950.7100	4.9507	5644.6900	5.6447	14.018	0.0000	0.0000
2023/12/18	2037	06/02/2025	12.76 Put	Bond Future	3321.6700	3.3217	2849.6200	2.8496	14.211	0.0000	0.0000
2023/12/18	2038	01/02/2024		Bond Future	133.3947	133.3947	133.5611	133.5611	0.125	0.0000	0.0000
2023/12/18	2038	02/05/2024		Bond Future	136.3844	136.3844	136.5547	136.5547	0.125	0.0000	0.0000
2023/12/18	2038	01/08/2024		Bond Future	137.3526	137.3526	137.5273	137.5273	0.127	0.0000	0.0000
2023/12/18	2038	07/11/2024		Bond Future	140.5871	140.5871	140.7666	140.7666	0.128	0.0000	0.0000
2023/12/18	2038	06/02/2025		Bond Future	141.4492	141.4492	141.6341	141.6341	0.131	0.0000	0.0000
2023/12/18	2038	06/02/2025	135.23 Call	Bond Future	6219.1900	6.2192	6404.1300	6.4041	2.974	0.0000	0.0000
2023/12/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.30 Put	Bond Future	1558.1600	1.5582	920.0300	0.9200	40.954	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.30 Call	Bond Future	1622.6300	1.6226	2370.1500	2.3702	46.068	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.90 Put	Bond Future	509.2600	0.5093	245.6800	0.2457	51.757	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.90 Call	Bond Future	3859.2100	3.8592	4981.2800	4.9813	29.075	0.0000	0.0000
2023/12/18	2040	01/02/2024	13.90 Call	Bond Future	8413.7700	8.4138	9760.5100	9.7605	16.006	0.0000	0.0000
2023/12/18	2040	01/02/2024	13.90 Put	Bond Future	59.8500	0.0599	20.9400	0.0209	65.013	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.34 Call	Bond Future	1745.4800	1.7455	2523.9200	2.5239	44.597	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.34 Put	Bond Future	1454.9000	1.4549	847.6900	0.8477	41.736	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	
2023/12/18	2040	01/02/2024	12.35 Call	Bond Future	1776.8900	1.7769	2562.9700	2.5630	44.239	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.35 Put	Bond Future	1429.9400	1.4299	830.3700	0.8304	41.930	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.33 Call	Bond Future	1714.3400	1.7143	2485.1100	2.4851	44.960	0.0000	0.0000
2023/12/18	2040	01/02/2024	12.33 Put	Bond Future	1480.1900	1.4802	865.3100	0.8653	41.541	0.0000	0.0000
2023/12/18	2040	01/02/2024		Bond Future	12.2886	77.3606	12.0478	78.7463	1.960	0.0000	0.0000
2023/12/18	2040	02/05/2024		Bond Future	12.4000	79.0755	12.1501	80.4919	2.016	0.0000	0.0000
2023/12/18	2040	02/05/2024	11.61 Call	Bond Future	976.7900	0.9768	1360.2900	1.3603	39.261	0.0000	0.0000
2023/12/18	2040	02/05/2024	11.61 Put	Bond Future	5595.1700	5.5952	4562.2800	4.5623	18.460	0.0000	0.0000
2023/12/18	2040	02/05/2024	11.62 Call	Bond Future	992.8500	0.9929	1380.7600	1.3808	39.070	0.0000	0.0000
2023/12/18	2040	02/05/2024	11.62 Put	Bond Future	5550.1200	5.5501	4521.6400	4.5216	18.531	0.0000	0.0000
2023/12/18	2040	02/05/2024	11.60 Call	Bond Future	960.9000	0.9609	1340.0000	1.3400	39.453	0.0000	0.0000
2023/12/18	2040	02/05/2024	11.60 Put	Bond Future	5640.4700	5.6405	4603.1800	4.6032	18.390	0.0000	0.0000
2023/12/18	2040	01/08/2024		Bond Future	12.5204	76.3142	12.2605	77.7620	2.075	0.0000	0.0000
2023/12/18	2040	01/08/2024	12.33 Call	Bond Future	2992.0900	2.9921	3696.4600	3.6965	23.541	0.0000	0.0000
2023/12/18	2040	01/08/2024	12.33 Put	Bond Future	4048.6800	4.0487	3305.1800	3.3052	18.364	0.0000	0.0000
2023/12/18	2040	01/08/2024	12.34 Call	Bond Future	3019.1400	3.0191	3727.2100	3.7272	23.453	0.0000	0.0000
2023/12/18	2040	01/08/2024	12.34 Put	Bond Future	4019.6700	4.0197	3279.8700	3.2799	18.404	0.0000	0.0000
2023/12/18	2040	01/08/2024	12.32 Call	Bond Future	2965.1500	2.9652	3665.8100	3.6658	23.630	0.0000	0.0000
2023/12/18	2040	01/08/2024	12.32 Put	Bond Future	4077.8700	4.0779	3330.6600	3.3307	18.324	0.0000	0.0000
2023/12/18	2040	07/11/2024		Bond Future	12.6554	78.0892	12.3846	79.5713	2.139	0.0000	0.0000
2023/12/18	2040	07/11/2024	12.85 Call	Bond Future	4577.3100	4.5773	5434.7200	5.4347	18.732	0.0000	0.0000
2023/12/18	2040	07/11/2024	12.85 Put	Bond Future	3538.8700	3.5389	2914.2500	2.9143	17.650	0.0000	0.0000
2023/12/18	2040	07/11/2024	12.86 Call	Bond Future	4608.0200	4.6080	5468.4000	5.4684	18.671	0.0000	0.0000
2023/12/18	2040	07/11/2024	12.86 Put	Bond Future	3516.8300	3.5168	2895.1800	2.8952	17.676	0.0000	0.0000
2023/12/18	2040	07/11/2024	12.84 Call	Bond Future	4546.6700	4.5467	5401.1100	5.4011	18.793	0.0000	0.0000
2023/12/18	2040	07/11/2024	12.84 Put	Bond Future	3561.0400	3.5610	2933.4500	2.9335	17.624	0.0000	0.0000
2023/12/18	2040	06/02/2025		Bond Future	12.7989	75.2180	12.5171	76.7317	2.202	0.0000	0.0000
2023/12/18	2040	06/02/2025	12.95 Call	Bond Future	4700.6100	4.7006	5565.9700	5.5660	18.410	0.0000	0.0000
2023/12/18	2040	06/02/2025	12.95 Put	Bond Future	3907.9600	3.9080	3259.6800	3.2597	16.589	0.0000	0.0000
2023/12/18	2044	01/02/2024	13.25 Call	Bond Future	5037.5500	5.0376	6316.9700	6.3170	25.398	0.0000	0.0000
2023/12/18	2044	01/02/2024	13.25 Put	Bond Future	307.2400	0.3072	133.2000	0.1332	56.646	0.0000	0.0000
2023/12/18	2044	01/02/2024	13.00 Call	Bond Future	3944.8400	3.9448	5129.7500	5.1298	30.037	0.0000	0.0000
2023/12/18	2044	01/02/2024	13.00 Put	Bond Future	507.6100	0.5076	239.0600	0.2391	52.905	0.0000	0.0000
2023/12/18	2044	01/02/2024		Bond Future	12.3720	73.5233	12.1210	74.9768	2.028	0.0000	0.0000
2023/12/18	2044	01/02/2024	12.28 Call	Bond Future	1346.9800	1.3470	2052.3900	2.0524	52.370	0.0000	0.0000
2023/12/18	2044	01/02/2024	12.28 Put	Bond Future	1874.0600	1.8741	1126.0100	1.1260	39.916	0.0000	0.0000
2023/12/18	2044	01/02/2024	12.29 Call	Bond Future	1374.3600	1.3744	2088.1500	2.0882	51.936	0.0000	0.0000
2023/12/18	2044	01/02/2024	12.29 Put	Bond Future	1843.8100	1.8438	1104.1400	1.1041	40.116	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	
2023/12/18	2044	01/02/2024	12.27 Call	Bond Future	1320.0100	1.3200	2017.0000	2.0170	52.802	0.0000	0.0000
2023/12/18	2044	01/02/2024	12.27 Put	Bond Future	1904.8000	1.9048	1148.3300	1.1483	39.714	0.0000	0.0000
2023/12/18	2044	02/05/2024	11.66 Call	Bond Future	915.1200	0.9151	1304.6900	1.3047	42.570	0.0000	0.0000
2023/12/18	2044	02/05/2024	11.66 Put	Bond Future	5772.2200	5.7722	4676.1200	4.6761	18.989	0.0000	0.0000
2023/12/18	2044	02/05/2024	11.67 Call	Bond Future	929.1500	0.9292	1323.1700	1.3232	42.407	0.0000	0.0000
2023/12/18	2044	02/05/2024	11.67 Put	Bond Future	5723.8100	5.7238	4632.1600	4.6322	19.072	0.0000	0.0000
2023/12/18	2044	02/05/2024	11.65 Call	Bond Future	901.3800	0.9014	1286.5500	1.2866	42.731	0.0000	0.0000
2023/12/18	2044	02/05/2024	11.65 Put	Bond Future	5821.0000	5.8210	4720.5000	4.7205	18.906	0.0000	0.0000
2023/12/18	2044	02/05/2024		Bond Future	12.4799	75.1532	12.2197	76.6389	2.085	0.0000	0.0000
2023/12/18	2044	01/08/2024		Bond Future	12.5961	72.4305	12.3258	73.9492	2.146	0.0000	0.0000
2023/12/18	2044	01/08/2024	12.29 Call	Bond Future	2727.3900	2.7274	3426.5200	3.4265	25.634	0.0000	0.0000
2023/12/18	2044	01/08/2024	12.29 Put	Bond Future	4451.3600	4.4514	3631.7900	3.6318	18.412	0.0000	0.0000
2023/12/18	2044	01/08/2024	12.30 Call	Bond Future	2753.3400	2.7533	3456.4200	3.4564	25.536	0.0000	0.0000
2023/12/18	2044	01/08/2024	12.30 Put	Bond Future	4419.9000	4.4199	3604.2800	3.6043	18.453	0.0000	0.0000
2023/12/18	2044	01/08/2024	12.28 Call	Bond Future	2701.3300	2.7013	3396.5000	3.3965	25.734	0.0000	0.0000
2023/12/18	2044	01/08/2024	12.28 Put	Bond Future	4482.7700	4.4828	3659.2400	3.6592	18.371	0.0000	0.0000
2023/12/18	2044	07/11/2024	12.91 Call	Bond Future	4668.1400	4.6681	5567.2900	5.5673	19.261	0.0000	0.0000
2023/12/18	2044	07/11/2024	12.91 Put	Bond Future	3680.1100	3.6801	3024.8300	3.0248	17.806	0.0000	0.0000
2023/12/18	2044	07/11/2024	12.92 Call	Bond Future	4698.5200	4.6985	5600.7200	5.6007	19.202	0.0000	0.0000
2023/12/18	2044	07/11/2024	12.92 Put	Bond Future	3657.4900	3.6575	3005.2600	3.0053	17.833	0.0000	0.0000
2023/12/18	2044	07/11/2024	12.90 Call	Bond Future	4638.1100	4.6381	5534.1900	5.5342	19.320	0.0000	0.0000
2023/12/18	2044	07/11/2024	12.90 Put	Bond Future	3703.1500	3.7032	3044.8000	3.0448	17.778	0.0000	0.0000
2023/12/18	2044	07/11/2024		Bond Future	12.7259	74.1151	12.4446	75.6696	2.210	0.0000	0.0000
2023/12/18	2044	06/02/2025		Bond Future	12.8633	71.2856	12.5708	72.8732	2.275	0.0000	0.0000
2023/12/18	2044	06/02/2025	13.02 Call	Bond Future	4973.8800	4.9739	5885.3300	5.8853	18.325	0.0000	0.0000
2023/12/18	2044	06/02/2025	13.02 Put	Bond Future	4147.4100	4.1474	3471.2600	3.4713	16.303	0.0000	0.0000
2023/12/18	2046	01/02/2024		Bond Future	117.7000	117.7000	118.2578	118.2578	0.474	0.0000	0.0000
2023/12/18	2046	02/05/2024		Bond Future	118.1865	118.1865	118.7571	118.7571	0.483	0.0000	0.0000
2023/12/18	2046	01/08/2024		Bond Future	120.8227	120.8227	121.4063	121.4063	0.483	0.0000	0.0000
2023/12/18	2046	07/11/2024		Bond Future	121.4568	121.4568	122.0553	122.0553	0.493	0.0000	0.0000
2023/12/18	2046	06/02/2025		Bond Future	124.0397	124.0397	124.6516	124.6516	0.493	0.0000	0.0000
2023/12/18	2046	06/02/2025	114.01 Call	Bond Future	10029.6900	10.0297	10641.5800	10.6416	6.101	0.0000	0.0000
2023/12/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	2050	01/02/2024		Bond Future	120.2281	120.2281	118.3990	118.3990	1.521	0.0000	0.0000
2023/12/18	2050	02/05/2024		Bond Future	122.9227	122.9227	121.0528	121.0528	1.521	0.0000	0.0000
2023/12/18	2050	01/08/2024		Bond Future	123.3552	123.3552	121.4446	121.4446	1.549	0.0000	0.0000
2023/12/18	2050	07/11/2024		Bond Future	126.2604	126.2604	124.3053	124.3053	1.548	0.0000	0.0000
2023/12/18	2050	06/02/2025		Bond Future	126.5735	126.5735	124.5785	124.5785	1.576	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	
2023/12/18	2050	06/02/2025	115.60 Call	Bond Future	10973.5200	10.9735	8978.4900	8.9785	18.180	0.0000	0.0000
2023/12/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	AL37	01/02/2024		Index Future	946.0750	946.0750	948.5230	948.5230	0.259	0.0000	0.0000
2023/12/18	AL37	02/05/2024		Index Future	967.0480	967.0480	969.5520	969.5520	0.259	0.0000	0.0000
2023/12/18	AL37	01/08/2024		Index Future	988.3960	988.3960	990.9650	990.9650	0.260	0.0000	0.0000
2023/12/18	AL37	07/11/2024		Index Future	1011.4480	1011.4480	1014.0930	1014.0930	0.262	0.0000	0.0000
2023/12/18	AL37	06/02/2025		Index Future	1032.7730	1032.7730	1035.4910	1035.4910	0.263	0.0000	0.0000
2023/12/18	AL7T	01/02/2024		Index Future	1090.7760	1090.7760	1079.3190	1079.3190	1.050	0.0000	0.0000
2023/12/18	AL7T	02/05/2024		Index Future	1114.9570	1114.9570	1103.2480	1103.2480	1.050	0.0000	0.0000
2023/12/18	AL7T	01/08/2024		Index Future	1139.5700	1139.5700	1127.6140	1127.6140	1.049	0.0000	0.0000
2023/12/18	AL7T	07/11/2024		Index Future	1166.1480	1166.1480	1153.9310	1153.9310	1.048	0.0000	0.0000
2023/12/18	AL7T	06/02/2025		Index Future	1190.7340	1190.7340	1178.2800	1178.2800	1.046	0.0000	0.0000
2023/12/18	ALBI	01/02/2024		Index Future	944.2390	944.2390	948.7140	948.7140	0.474	0.0000	0.0000
2023/12/18	ALBI	02/05/2024		Index Future	965.1710	965.1710	969.7470	969.7470	0.474	0.0000	0.0000
2023/12/18	ALBI	01/08/2024		Index Future	986.4780	986.4780	991.1640	991.1640	0.475	0.0000	0.0000
2023/12/18	ALBI	07/11/2024		Index Future	1009.4850	1009.4850	1014.2980	1014.2980	0.477	0.0000	0.0000
2023/12/18	ALBI	06/02/2025		Index Future	1030.7680	1030.7680	1035.7000	1035.7000	0.478	0.0000	0.0000
2023/12/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	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	
2023/12/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/18	ES33	01/02/2024		Bond Future	12.3406	76.1422	12.1551	76.9815	1.503	0.0000	0.0000
2023/12/18	ES33	02/05/2024		Bond Future	12.4708	74.0497	12.2774	74.9079	1.551	0.0000	0.0000
2023/12/18	ES33	01/08/2024		Bond Future	12.6087	75.7009	12.4067	76.5785	1.602	0.0000	0.0000
2023/12/18	ES33	07/11/2024		Bond Future	12.7807	73.6790	12.5688	74.5776	1.658	0.0000	0.0000
2023/12/18	ES33	06/02/2025		Bond Future	12.9666	75.2420	12.7446	76.1600	1.712	0.0000	0.0000
2023/12/18	ES33	06/02/2025	13.34 Call	Bond Future	1510.4000	1.5104	2428.4300	2.4284	60.781	0.0000	0.0000
2023/12/18	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	ES42	01/02/2024		Bond Future	13.0184	71.1634	12.7619	72.4948	1.970	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	
2023/12/18	ES42	02/05/2024		Bond Future	13.1501	68.4958	12.8834	69.8570	2.028	0.0000	0.0000
2023/12/18	ES42	01/08/2024		Bond Future	13.2861	70.0225	13.0089	71.4143	2.086	0.0000	0.0000
2023/12/18	ES42	07/11/2024		Bond Future	13.4501	67.4012	13.1604	68.8261	2.153	0.0000	0.0000
2023/12/18	ES42	06/02/2025		Bond Future	13.6178	68.8279	13.3160	70.2835	2.216	0.0000	0.0000
2023/12/18	ES42	06/02/2025	13.71 Call	Bond Future	434.4300	0.4344	1890.0100	1.8900	335.055	0.0000	0.0000
2023/12/18	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	01/02/2024		GOVI	930.9150	930.9150	934.7000	934.7000	0.407	0.0000	0.0000
2023/12/18	GOVI	01/02/2024	879.99 Call	GOVI	509250.0000	50.9250	547100.0000	54.7100	7.432	0.0000	0.0000
2023/12/18	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	01/02/2024	880.00 Call	GOVI	509150.0000	50.9150	547000.0000	54.7000	7.434	0.0000	0.0000
2023/12/18	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	01/02/2024	879.98 Call	GOVI	509350.0000	50.9350	547200.0000	54.7200	7.431	0.0000	0.0000
2023/12/18	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	02/05/2024		GOVI	951.5520	951.5520	955.4220	955.4220	0.407	0.0000	0.0000
2023/12/18	GOVI	02/05/2024	950.98 Call	GOVI	5720.0000	0.5720	44420.0000	4.4420	676.573	0.0000	0.0000
2023/12/18	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	02/05/2024	950.99 Call	GOVI	5620.0000	0.5620	44320.0000	4.4320	688.612	0.0000	0.0000
2023/12/18	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	02/05/2024	950.97 Call	GOVI	5820.0000	0.5820	44520.0000	4.4520	664.948	0.0000	0.0000
2023/12/18	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	01/08/2024		GOVI	972.5580	972.5580	976.5230	976.5230	0.408	0.0000	0.0000
2023/12/18	GOVI	01/08/2024	943.38 Call	GOVI	291780.0000	29.1780	331430.0000	33.1430	13.589	0.0000	0.0000
2023/12/18	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	01/08/2024	943.39 Call	GOVI	291680.0000	29.1680	331330.0000	33.1330	13.594	0.0000	0.0000
2023/12/18	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	01/08/2024	943.37 Call	GOVI	291880.0000	29.1880	331530.0000	33.1530	13.584	0.0000	0.0000
2023/12/18	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	07/11/2024		GOVI	995.2410	995.2410	999.3150	999.3150	0.409	0.0000	0.0000
2023/12/18	GOVI	07/11/2024	948.79 Call	GOVI	464510.0000	46.4510	505250.0000	50.5250	8.771	0.0000	0.0000
2023/12/18	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	07/11/2024	948.80 Call	GOVI	464410.0000	46.4410	505150.0000	50.5150	8.772	0.0000	0.0000
2023/12/18	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	07/11/2024	948.78 Call	GOVI	464610.0000	46.4610	505350.0000	50.5350	8.769	0.0000	0.0000
2023/12/18	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	GOVI	06/02/2025		GOVI	1016.2240	1016.2240	1020.4000	1020.4000	0.411	0.0000	0.0000
2023/12/18	GOVI	06/02/2025	972.00 Call	GOVI	442240.0000	44.2240	484000.0000	48.4000	9.443	0.0000	0.0000
2023/12/18	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	
2023/12/18	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2023/12/18	IGOV	01/02/2024	Index Future		350.8240	350.8240	351.9520	0.322	0.0000	0.0000	
2023/12/18	IGOV	02/05/2024	Index Future		358.6870	358.6870	359.8410	0.322	0.0000	0.0000	
2023/12/18	IGOV	01/08/2024	Index Future		366.6880	366.6880	367.8720	0.323	0.0000	0.0000	
2023/12/18	IGOV	07/11/2024	Index Future		375.3290	375.3290	376.5460	0.324	0.0000	0.0000	
2023/12/18	IGOV	06/02/2025	Index Future		383.3220	383.3220	384.5720	0.326	0.0000	0.0000	
2023/12/18	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2023/12/18	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2023/12/18	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2023/12/18	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2023/12/18	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2023/12/18	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2023/12/18	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2023/12/18	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2023/12/18	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2023/12/18	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2023/12/18	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2023/12/18	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2023/12/18	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2023/12/18	JBAF	20/12/2023	Jibar Tradeable Future		8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2023/12/18	JBAF	17/01/2024	Jibar Tradeable Future		8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/12/18	JBAF	21/02/2024	Jibar Tradeable Future		8.2900	91.7100	8.2900	91.7100	0.000	0.0000	0.0000
2023/12/18	JBAF	20/03/2024	Jibar Tradeable Future		8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2023/12/18	JBAF	17/04/2024	Jibar Tradeable Future		8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000
2023/12/18	JBAF	15/05/2024	Jibar Tradeable Future		8.1200	91.8800	8.1200	91.8800	0.000	0.0000	0.0000
2023/12/18	JBAF	19/06/2024	Jibar Tradeable Future		7.9600	92.0400	7.9600	92.0400	0.000	0.0000	0.0000
2023/12/18	JBAF	18/09/2024	Jibar Tradeable Future		7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000
2023/12/18	JBAF	18/12/2024	Jibar Tradeable Future		7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000
2023/12/18	JBAF	19/03/2025	Jibar Tradeable Future		7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000
2023/12/18	JBAF	18/06/2025	Jibar Tradeable Future		7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000
2023/12/18	JBAF	17/09/2025	Jibar Tradeable Future		7.1100	92.8900	7.1100	92.8900	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	
2023/12/18	R035	01/02/2024	10.62 Put	Bond Future	5220.4400	5.2204	4227.4400	4.2274	19.021	0.0000	0.0000
2023/12/18	R035	01/02/2024	10.62 Call	Bond Future	115.4600	0.1155	195.1000	0.1951	68.976	0.0000	0.0000
2023/12/18	R035	01/02/2024	11.12 Put	Bond Future	2802.5500	2.8026	2025.0500	2.0251	27.743	0.0000	0.0000
2023/12/18	R035	01/02/2024	11.12 Call	Bond Future	587.8700	0.5879	883.0100	0.8830	50.205	0.0000	0.0000
2023/12/18	R035	01/02/2024	13.46 Call	Bond Future	9718.3100	9.7183	10777.8300	10.7778	10.902	0.0000	0.0000
2023/12/18	R035	01/02/2024	13.46 Put	Bond Future	20.2000	0.0202	7.0800	0.0071	64.950	0.0000	0.0000
2023/12/18	R035	01/02/2024		Bond Future	11.5192	87.5809	11.3241	88.6535	1.694	0.0000	0.0000
2023/12/18	R035	01/02/2024	12.19 Call	Bond Future	3941.7900	3.9418	4824.7100	4.8247	22.399	0.0000	0.0000
2023/12/18	R035	01/02/2024	12.19 Put	Bond Future	396.8300	0.3968	207.1100	0.2071	47.809	0.0000	0.0000
2023/12/18	R035	01/02/2024	12.20 Call	Bond Future	3984.5900	3.9846	4870.8900	4.8709	22.243	0.0000	0.0000
2023/12/18	R035	01/02/2024	12.20 Put	Bond Future	388.4000	0.3884	202.0600	0.2021	47.976	0.0000	0.0000
2023/12/18	R035	01/02/2024	12.18 Call	Bond Future	3899.0100	3.8990	4778.5300	4.7785	22.558	0.0000	0.0000
2023/12/18	R035	01/02/2024	12.18 Put	Bond Future	405.3400	0.4053	212.2200	0.2122	47.644	0.0000	0.0000
2023/12/18	R035	02/05/2024		Bond Future	11.6120	85.0102	11.4090	86.1067	1.748	0.0000	0.0000
2023/12/18	R035	02/05/2024	11.20 Call	Bond Future	1558.1000	1.5581	1970.4200	1.9704	26.463	0.0000	0.0000
2023/12/18	R035	02/05/2024	11.20 Put	Bond Future	3804.6700	3.8047	3120.5000	3.1205	17.982	0.0000	0.0000
2023/12/18	R035	02/05/2024	11.21 Call	Bond Future	1579.4800	1.5795	1995.5200	1.9955	26.340	0.0000	0.0000
2023/12/18	R035	02/05/2024	11.21 Put	Bond Future	3770.5400	3.7705	3090.0900	3.0901	18.046	0.0000	0.0000
2023/12/18	R035	02/05/2024	11.19 Call	Bond Future	1537.0800	1.5371	1945.6900	1.9457	26.584	0.0000	0.0000
2023/12/18	R035	02/05/2024	11.19 Put	Bond Future	3839.2200	3.8392	3151.3400	3.1513	17.917	0.0000	0.0000
2023/12/18	R035	01/08/2024		Bond Future	11.7099	86.8863	11.4986	88.0072	1.805	0.0000	0.0000
2023/12/18	R035	01/08/2024	11.80 Call	Bond Future	3519.5800	3.5196	4128.5700	4.1286	17.303	0.0000	0.0000
2023/12/18	R035	01/08/2024	11.80 Put	Bond Future	3048.1600	3.0482	2536.2500	2.5363	16.794	0.0000	0.0000
2023/12/18	R035	01/08/2024	11.81 Call	Bond Future	3548.9300	3.5489	4160.7000	4.1607	17.238	0.0000	0.0000
2023/12/18	R035	01/08/2024	11.81 Put	Bond Future	3025.3900	3.0254	2516.2600	2.5163	16.829	0.0000	0.0000
2023/12/18	R035	01/08/2024	11.79 Call	Bond Future	3490.0700	3.4901	4096.2700	4.0963	17.369	0.0000	0.0000
2023/12/18	R035	01/08/2024	11.79 Put	Bond Future	3070.8100	3.0708	2556.1100	2.5561	16.761	0.0000	0.0000
2023/12/18	R035	07/11/2024		Bond Future	11.8366	84.3939	11.6156	85.5413	1.867	0.0000	0.0000
2023/12/18	R035	07/11/2024	12.18 Call	Bond Future	4720.7300	4.7207	5407.3100	5.4073	14.544	0.0000	0.0000
2023/12/18	R035	07/11/2024	12.18 Put	Bond Future	2980.3700	2.9804	2519.5300	2.5195	15.463	0.0000	0.0000
2023/12/18	R035	07/11/2024	12.19 Call	Bond Future	4751.3600	4.7514	5440.2100	5.4402	14.498	0.0000	0.0000
2023/12/18	R035	07/11/2024	12.19 Put	Bond Future	2961.0800	2.9611	2502.5100	2.5025	15.487	0.0000	0.0000
2023/12/18	R035	07/11/2024	12.17 Call	Bond Future	4689.8700	4.6899	5374.1800	5.3742	14.591	0.0000	0.0000
2023/12/18	R035	07/11/2024	12.17 Put	Bond Future	2999.4700	2.9995	2536.3600	2.5364	15.440	0.0000	0.0000
2023/12/18	R035	06/02/2025		Bond Future	11.9755	86.1668	11.7447	87.3388	1.927	0.0000	0.0000
2023/12/18	R035	06/02/2025	12.41 Call	Bond Future	5217.2900	5.2173	5935.1700	5.9352	13.760	0.0000	0.0000
2023/12/18	R035	06/02/2025	12.41 Put	Bond Future	3071.6100	3.0716	2617.4600	2.6175	14.785	0.0000	0.0000
2023/12/18	R053	01/02/2024	12.93 Call	Bond Future	5265.7400	5.2657	6759.2100	6.7592	28.362	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	
2023/12/18	R053	01/02/2024	12.93 Put	Bond Future	674.5800	0.6746	328.5700	0.3286	51.293	0.0000	0.0000
2023/12/18	R053	01/02/2024	12.94 Call	Bond Future	5321.2600	5.3213	6820.3300	6.8203	28.171	0.0000	0.0000
2023/12/18	R053	01/02/2024	12.94 Put	Bond Future	661.6700	0.6617	321.2600	0.3213	51.447	0.0000	0.0000
2023/12/18	R053	01/02/2024	12.92 Call	Bond Future	5210.2400	5.2102	6698.0800	6.6981	28.556	0.0000	0.0000
2023/12/18	R053	01/02/2024	12.92 Put	Bond Future	687.6000	0.6876	335.9600	0.3360	51.140	0.0000	0.0000
2023/12/18	R053	01/02/2024		Bond Future	12.2897	98.8195	12.0490	100.6590	1.959	0.0000	0.0000
2023/12/18	R053	02/05/2024		Bond Future	12.3926	95.1452	12.1427	97.0256	2.016	0.0000	0.0000
2023/12/18	R053	02/05/2024	13.03 Call	Bond Future	6609.3700	6.6094	7925.9800	7.9260	19.920	0.0000	0.0000
2023/12/18	R053	02/05/2024	13.03 Put	Bond Future	2107.9800	2.1080	1544.2000	1.5442	26.745	0.0000	0.0000
2023/12/18	R053	02/05/2024	13.04 Call	Bond Future	6657.5600	6.6576	7978.3400	7.9783	19.839	0.0000	0.0000
2023/12/18	R053	02/05/2024	13.04 Put	Bond Future	2088.7500	2.0888	1529.1400	1.5291	26.792	0.0000	0.0000
2023/12/18	R053	02/05/2024	13.02 Call	Bond Future	6561.2600	6.5613	7873.6800	7.8737	20.003	0.0000	0.0000
2023/12/18	R053	02/05/2024	13.02 Put	Bond Future	2127.3900	2.1274	1559.4200	1.5594	26.698	0.0000	0.0000
2023/12/18	R053	01/08/2024	13.14 Call	Bond Future	7482.2400	7.4822	8772.3100	8.7723	17.242	0.0000	0.0000
2023/12/18	R053	01/08/2024	13.14 Put	Bond Future	3035.6400	3.0356	2403.5700	2.4036	20.822	0.0000	0.0000
2023/12/18	R053	01/08/2024	13.15 Call	Bond Future	7527.3600	7.5274	8820.9800	8.8210	17.186	0.0000	0.0000
2023/12/18	R053	01/08/2024	13.15 Put	Bond Future	3014.4000	3.0144	2385.8800	2.3859	20.851	0.0000	0.0000
2023/12/18	R053	01/08/2024	13.13 Call	Bond Future	7436.8900	7.4369	8723.4100	8.7234	17.299	0.0000	0.0000
2023/12/18	R053	01/08/2024	13.13 Put	Bond Future	3056.7500	3.0568	2421.1300	2.4211	20.794	0.0000	0.0000
2023/12/18	R053	01/08/2024		Bond Future	12.5002	97.2443	12.2407	99.1664	2.076	0.0000	0.0000
2023/12/18	R053	07/11/2024	12.80 Call	Bond Future	6173.2800	6.1733	7303.1400	7.3031	18.302	0.0000	0.0000
2023/12/18	R053	07/11/2024	12.80 Put	Bond Future	4970.1500	4.9702	4132.7100	4.1327	16.849	0.0000	0.0000
2023/12/18	R053	07/11/2024	12.81 Call	Bond Future	6213.3400	6.2133	7347.0100	7.3470	18.246	0.0000	0.0000
2023/12/18	R053	07/11/2024	12.81 Put	Bond Future	4940.6500	4.9407	4107.0200	4.1070	16.873	0.0000	0.0000
2023/12/18	R053	07/11/2024	12.79 Call	Bond Future	6133.3000	6.1333	7259.3500	7.2594	18.360	0.0000	0.0000
2023/12/18	R053	07/11/2024	12.79 Put	Bond Future	4999.8200	4.9998	4158.5700	4.1586	16.826	0.0000	0.0000
2023/12/18	R053	07/11/2024		Bond Future	12.6292	93.6357	12.3587	95.6030	2.142	0.0000	0.0000
2023/12/18	R053	06/02/2025		Bond Future	12.7634	95.5997	12.4817	97.6090	2.207	0.0000	0.0000
2023/12/18	R053	06/02/2025	12.94 Call	Bond Future	6596.8300	6.5968	7753.2900	7.7533	17.531	0.0000	0.0000
2023/12/18	R053	06/02/2025	12.94 Put	Bond Future	5377.4600	5.3775	4524.5700	4.5246	15.860	0.0000	0.0000
2023/12/18	R186	01/02/2024		Bond Future	8.6008	106.0706	8.5117	106.3001	1.035	0.0000	0.0000
2023/12/18	R186	01/02/2024	9.51 Call	Bond Future	2353.6000	2.3536	2563.5600	2.5636	8.921	0.0000	0.0000
2023/12/18	R186	01/02/2024	9.51 Put	Bond Future	45.9200	0.0459	26.3300	0.0263	42.661	0.0000	0.0000
2023/12/18	R186	01/02/2024	9.52 Call	Bond Future	2377.3800	2.3774	2587.7900	2.5878	8.850	0.0000	0.0000
2023/12/18	R186	01/02/2024	9.52 Put	Bond Future	44.6800	0.0447	25.5400	0.0255	42.838	0.0000	0.0000
2023/12/18	R186	01/02/2024	9.50 Call	Bond Future	2329.8500	2.3299	2539.3400	2.5393	8.992	0.0000	0.0000
2023/12/18	R186	01/02/2024	9.50 Put	Bond Future	47.2000	0.0472	27.1400	0.0271	42.500	0.0000	0.0000
2023/12/18	R186	02/05/2024		Bond Future	8.5555	108.4221	8.4568	108.6568	1.154	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	
2023/12/18	R186	02/05/2024	8.00 Call	Bond Future	311.8900	0.3119	367.1600	0.3672	17.721	0.0000	0.0000
2023/12/18	R186	02/05/2024	8.00 Put	Bond Future	1640.9900	1.6410	1461.5600	1.4616	10.934	0.0000	0.0000
2023/12/18	R186	02/05/2024	8.01 Call	Bond Future	318.7000	0.3187	374.8700	0.3749	17.625	0.0000	0.0000
2023/12/18	R186	02/05/2024	8.01 Put	Bond Future	1623.6800	1.6237	1445.1500	1.4452	10.995	0.0000	0.0000
2023/12/18	R186	02/05/2024	7.99 Call	Bond Future	306.4800	0.3065	360.9200	0.3609	17.763	0.0000	0.0000
2023/12/18	R186	02/05/2024	7.99 Put	Bond Future	1659.7000	1.6597	1479.4400	1.4794	10.861	0.0000	0.0000
2023/12/18	R186	02/05/2024	10.40 Call	Bond Future	4336.0400	4.3360	4553.7600	4.5538	5.021	0.0000	0.0000
2023/12/18	R186	02/05/2024	10.40 Put	Bond Future	72.7300	0.0727	55.7500	0.0558	23.347	0.0000	0.0000
2023/12/18	R186	02/05/2024	9.73 Put	Bond Future	178.9400	0.1789	141.9600	0.1420	20.666	0.0000	0.0000
2023/12/18	R186	02/05/2024	9.73 Call	Bond Future	2919.6500	2.9197	3117.3700	3.1174	6.772	0.0000	0.0000
2023/12/18	R186	01/08/2024	8.69 Call	Bond Future	1304.8800	1.3049	1434.8900	1.4349	9.963	0.0000	0.0000
2023/12/18	R186	01/08/2024	8.69 Put	Bond Future	906.5400	0.9065	796.4000	0.7964	12.149	0.0000	0.0000
2023/12/18	R186	01/08/2024	8.70 Call	Bond Future	1318.8200	1.3188	1449.5400	1.4495	9.912	0.0000	0.0000
2023/12/18	R186	01/08/2024	8.70 Put	Bond Future	898.9000	0.8989	789.4700	0.7895	12.174	0.0000	0.0000
2023/12/18	R186	01/08/2024	8.68 Call	Bond Future	1291.0000	1.2910	1420.3000	1.4203	10.015	0.0000	0.0000
2023/12/18	R186	01/08/2024	8.68 Put	Bond Future	914.2400	0.9142	803.3900	0.8034	12.125	0.0000	0.0000
2023/12/18	R186	01/08/2024		Bond Future	8.5059	105.5062	8.3953	105.7464	1.300	0.0000	0.0000
2023/12/18	R186	07/11/2024		Bond Future	8.4660	107.9633	8.3395	108.2095	1.495	0.0000	0.0000
2023/12/18	R186	07/11/2024	9.14 Call	Bond Future	1994.4000	1.9944	2155.5200	2.1555	8.079	0.0000	0.0000
2023/12/18	R186	07/11/2024	9.14 Put	Bond Future	696.0100	0.6960	610.9200	0.6109	12.225	0.0000	0.0000
2023/12/18	R186	07/11/2024	9.15 Call	Bond Future	2008.8200	2.0088	2170.4300	2.1704	8.045	0.0000	0.0000
2023/12/18	R186	07/11/2024	9.15 Put	Bond Future	691.3300	0.6913	606.7300	0.6067	12.237	0.0000	0.0000
2023/12/18	R186	07/11/2024	9.13 Call	Bond Future	1980.0000	1.9800	2140.6300	2.1406	8.113	0.0000	0.0000
2023/12/18	R186	07/11/2024	9.13 Put	Bond Future	700.7200	0.7007	615.1400	0.6151	12.213	0.0000	0.0000
2023/12/18	R186	06/02/2025		Bond Future	8.4598	104.9175	8.3141	105.1694	1.722	0.0000	0.0000
2023/12/18	R186	06/02/2025	9.03 Call	Bond Future	1784.2800	1.7843	1941.2600	1.9413	8.798	0.0000	0.0000
2023/12/18	R186	06/02/2025	9.03 Put	Bond Future	805.8500	0.8059	710.9500	0.7110	11.776	0.0000	0.0000
2023/12/18	R202	01/02/2024		Bond Future	261.4214	261.4214	262.3061	262.3061	0.338	0.0000	0.0000
2023/12/18	R202	02/05/2024		Bond Future	267.2807	267.2807	268.1852	268.1852	0.338	0.0000	0.0000
2023/12/18	R202	01/08/2024		Bond Future	268.1384	268.1384	269.0653	269.0653	0.346	0.0000	0.0000
2023/12/18	R202	07/11/2024		Bond Future	274.4539	274.4539	275.4038	275.4038	0.346	0.0000	0.0000
2023/12/18	R202	06/02/2025		Bond Future	275.0445	275.0445	276.0193	276.0193	0.354	0.0000	0.0000
2023/12/18	R202	06/02/2025	266.79 Call	Bond Future	8254.4500	8.2545	9229.2900	9.2293	11.810	0.0000	0.0000
2023/12/18	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	R209	01/02/2024		Bond Future	11.6680	67.4599	11.4837	68.3490	1.580	0.0000	0.0000
2023/12/18	R209	01/02/2024	12.13 Call	Bond Future	2678.6000	2.6786	3342.9200	3.3429	24.801	0.0000	0.0000
2023/12/18	R209	01/02/2024	12.13 Put	Bond Future	521.7200	0.5217	296.8700	0.2969	43.098	0.0000	0.0000
2023/12/18	R209	01/02/2024	12.14 Call	Bond Future	2713.4300	2.7134	3381.4600	3.3815	24.619	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	
2023/12/18	R209	01/02/2024	12.14 Put	Bond Future	510.9700	0.5110	289.8300	0.2898	43.278	0.0000	0.0000
2023/12/18	R209	01/02/2024	12.12 Call	Bond Future	2643.9100	2.6439	3304.4700	3.3045	24.984	0.0000	0.0000
2023/12/18	R209	01/02/2024	12.12 Put	Bond Future	532.6700	0.5327	304.0600	0.3041	42.918	0.0000	0.0000
2023/12/18	R209	02/05/2024		Bond Future	11.7580	65.8022	11.5670	66.7111	1.625	0.0000	0.0000
2023/12/18	R209	02/05/2024	11.18 Call	Bond Future	1061.6800	1.0617	1349.5800	1.3496	27.117	0.0000	0.0000
2023/12/18	R209	02/05/2024	11.18 Put	Bond Future	3865.7600	3.8658	3244.7300	3.2447	16.065	0.0000	0.0000
2023/12/18	R209	02/05/2024	11.19 Call	Bond Future	1077.8400	1.0778	1368.7600	1.3688	26.991	0.0000	0.0000
2023/12/18	R209	02/05/2024	11.19 Put	Bond Future	3832.0200	3.8320	3214.0100	3.2140	16.128	0.0000	0.0000
2023/12/18	R209	02/05/2024	11.17 Call	Bond Future	1045.6700	1.0457	1330.5400	1.3305	27.243	0.0000	0.0000
2023/12/18	R209	02/05/2024	11.17 Put	Bond Future	3899.7100	3.8997	3275.6500	3.2757	16.003	0.0000	0.0000
2023/12/18	R209	01/08/2024		Bond Future	11.8531	67.2541	11.6551	68.1833	1.671	0.0000	0.0000
2023/12/18	R209	01/08/2024	11.79 Call	Bond Future	2758.5700	2.7586	3226.4500	3.2265	16.961	0.0000	0.0000
2023/12/18	R209	01/08/2024	11.79 Put	Bond Future	3052.8000	3.0528	2591.5000	2.5915	15.111	0.0000	0.0000
2023/12/18	R209	01/08/2024	11.80 Call	Bond Future	2783.0200	2.7830	3253.2600	3.2533	16.897	0.0000	0.0000
2023/12/18	R209	01/08/2024	11.80 Put	Bond Future	3030.5200	3.0305	2571.5800	2.5716	15.144	0.0000	0.0000
2023/12/18	R209	01/08/2024	11.78 Call	Bond Future	2734.4500	2.7345	3199.9400	3.1999	17.023	0.0000	0.0000
2023/12/18	R209	01/08/2024	11.78 Put	Bond Future	3075.4500	3.0755	2611.7600	2.6118	15.077	0.0000	0.0000
2023/12/18	R209	07/11/2024		Bond Future	11.9694	65.6633	11.7633	66.6144	1.722	0.0000	0.0000
2023/12/18	R209	07/11/2024	12.22 Call	Bond Future	3897.5500	3.8976	4449.8800	4.4499	14.171	0.0000	0.0000
2023/12/18	R209	07/11/2024	12.22 Put	Bond Future	2766.3000	2.7663	2367.4700	2.3675	14.417	0.0000	0.0000
2023/12/18	R209	07/11/2024	12.23 Call	Bond Future	3923.6200	3.9236	4477.9200	4.4779	14.127	0.0000	0.0000
2023/12/18	R209	07/11/2024	12.23 Put	Bond Future	2747.7900	2.7478	2350.9300	2.3509	14.443	0.0000	0.0000
2023/12/18	R209	07/11/2024	12.21 Call	Bond Future	3871.3000	3.8713	4421.6600	4.4217	14.216	0.0000	0.0000
2023/12/18	R209	07/11/2024	12.21 Put	Bond Future	2784.6800	2.7847	2383.8800	2.3839	14.393	0.0000	0.0000
2023/12/18	R209	06/02/2025		Bond Future	12.0928	67.0423	11.8786	68.0138	1.771	0.0000	0.0000
2023/12/18	R209	06/02/2025	12.44 Call	Bond Future	4442.6600	4.4427	5022.4600	5.0225	13.051	0.0000	0.0000
2023/12/18	R209	06/02/2025	12.44 Put	Bond Future	2908.3500	2.9084	2516.6000	2.5166	13.470	0.0000	0.0000
2023/12/18	R210	01/02/2024		Bond Future	235.8790	235.8790	235.9894	235.9894	0.047	0.0000	0.0000
2023/12/18	R210	02/05/2024		Bond Future	237.9041	237.9041	238.0174	238.0174	0.048	0.0000	0.0000
2023/12/18	R210	01/08/2024		Bond Future	243.2111	243.2111	243.3275	243.3275	0.048	0.0000	0.0000
2023/12/18	R210	07/11/2024		Bond Future	245.5875	245.5875	245.7087	245.7087	0.049	0.0000	0.0000
2023/12/18	R210	06/02/2025		Bond Future	250.8124	250.8124	250.9373	250.9373	0.050	0.0000	0.0000
2023/12/18	R210	06/02/2025	239.61 Call	Bond Future	11202.4100	11.2024	11327.3000	11.3273	1.115	0.0000	0.0000
2023/12/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	R213	01/02/2024	11.71 Call	Bond Future	5920.2700	5.9203	6619.6400	6.6196	11.813	0.0000	0.0000
2023/12/18	R213	01/02/2024	11.71 Put	Bond Future	55.5100	0.0555	24.9900	0.0250	54.981	0.0000	0.0000
2023/12/18	R213	01/02/2024	11.72 Call	Bond Future	5959.3100	5.9593	6659.2700	6.6593	11.746	0.0000	0.0000
2023/12/18	R213	01/02/2024	11.72 Put	Bond Future	54.3500	0.0544	24.4200	0.0244	55.069	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	
2023/12/18	R213	01/02/2024	11.70 Call	Bond Future	5881.2200	5.8812	6580.0000	6.5800	11.882	0.0000	0.0000
2023/12/18	R213	01/02/2024	11.70 Put	Bond Future	56.6900	0.0567	25.5800	0.0256	54.877	0.0000	0.0000
2023/12/18	R213	01/02/2024		Bond Future	10.3171	86.7161	10.1523	87.4460	1.597	0.0000	0.0000
2023/12/18	R213	02/05/2024		Bond Future	10.3761	85.0796	10.2035	85.8258	1.664	0.0000	0.0000
2023/12/18	R213	02/05/2024	10.29 Call	Bond Future	1804.5700	1.8046	2157.8300	2.1578	19.576	0.0000	0.0000
2023/12/18	R213	02/05/2024	10.29 Put	Bond Future	2175.7400	2.1757	1782.8300	1.7828	18.059	0.0000	0.0000
2023/12/18	R213	02/05/2024	10.30 Call	Bond Future	1825.7200	1.8257	2181.5800	2.1816	19.491	0.0000	0.0000
2023/12/18	R213	02/05/2024	10.30 Put	Bond Future	2153.6800	2.1537	1763.3700	1.7634	18.123	0.0000	0.0000
2023/12/18	R213	02/05/2024	10.28 Call	Bond Future	1783.7600	1.7838	2134.4400	2.1344	19.660	0.0000	0.0000
2023/12/18	R213	02/05/2024	10.28 Put	Bond Future	2198.1600	2.1982	1802.6700	1.8027	17.992	0.0000	0.0000
2023/12/18	R213	01/08/2024		Bond Future	10.4394	86.9573	10.2582	87.7202	1.736	0.0000	0.0000
2023/12/18	R213	01/08/2024	10.87 Call	Bond Future	3542.0700	3.5421	4013.9300	4.0139	13.322	0.0000	0.0000
2023/12/18	R213	01/08/2024	10.87 Put	Bond Future	1763.6300	1.7636	1472.6400	1.4726	16.499	0.0000	0.0000
2023/12/18	R213	01/08/2024	10.88 Call	Bond Future	3568.4600	3.5685	4042.1100	4.0421	13.273	0.0000	0.0000
2023/12/18	R213	01/08/2024	10.88 Put	Bond Future	1749.2800	1.7493	1460.0800	1.4601	16.533	0.0000	0.0000
2023/12/18	R213	01/08/2024	10.86 Call	Bond Future	3515.7600	3.5158	3985.8300	3.9858	13.370	0.0000	0.0000
2023/12/18	R213	01/08/2024	10.86 Put	Bond Future	1778.0900	1.7781	1485.3100	1.4853	16.466	0.0000	0.0000
2023/12/18	R213	07/11/2024		Bond Future	10.5325	85.4214	10.3411	86.2024	1.817	0.0000	0.0000
2023/12/18	R213	07/11/2024	11.22 Call	Bond Future	4419.8200	4.4198	4938.5500	4.9386	11.736	0.0000	0.0000
2023/12/18	R213	07/11/2024	11.22 Put	Bond Future	1686.7100	1.6867	1424.4200	1.4244	15.550	0.0000	0.0000
2023/12/18	R213	07/11/2024	11.23 Call	Bond Future	4446.8700	4.4469	4967.0700	4.9671	11.698	0.0000	0.0000
2023/12/18	R213	07/11/2024	11.23 Put	Bond Future	1674.8300	1.6748	1414.0100	1.4140	15.573	0.0000	0.0000
2023/12/18	R213	07/11/2024	11.21 Call	Bond Future	4392.8200	4.3928	4910.0800	4.9101	11.775	0.0000	0.0000
2023/12/18	R213	07/11/2024	11.21 Put	Bond Future	1698.6700	1.6987	1434.9100	1.4349	15.527	0.0000	0.0000
2023/12/18	R213	06/02/2025		Bond Future	10.6433	87.2173	10.4414	88.0152	1.897	0.0000	0.0000
2023/12/18	R213	06/02/2025	11.35 Call	Bond Future	4667.5300	4.6675	5189.5400	5.1895	11.184	0.0000	0.0000
2023/12/18	R213	06/02/2025	11.35 Put	Bond Future	1946.8100	1.9468	1670.9300	1.6709	14.171	0.0000	0.0000
2023/12/18	R214	01/02/2024	12.15 Call	Bond Future	1338.1500	1.3382	2011.4800	2.0115	50.318	0.0000	0.0000
2023/12/18	R214	01/02/2024	12.15 Put	Bond Future	1357.9900	1.3580	780.6300	0.7806	42.516	0.0000	0.0000
2023/12/18	R214	01/02/2024	12.16 Call	Bond Future	1363.3600	1.3634	2043.7500	2.0438	49.905	0.0000	0.0000
2023/12/18	R214	01/02/2024	12.16 Put	Bond Future	1335.0700	1.3351	764.7700	0.7648	42.717	0.0000	0.0000
2023/12/18	R214	01/02/2024	12.14 Call	Bond Future	1313.1800	1.3132	1979.4400	1.9794	50.736	0.0000	0.0000
2023/12/18	R214	01/02/2024	12.14 Put	Bond Future	1381.2000	1.3812	796.7700	0.7968	42.313	0.0000	0.0000
2023/12/18	R214	01/02/2024		Bond Future	12.1541	62.5388	11.8984	63.7895	2.104	0.0000	0.0000
2023/12/18	R214	02/05/2024		Bond Future	12.2477	60.6206	11.9832	61.8990	2.159	0.0000	0.0000
2023/12/18	R214	02/05/2024	11.47 Call	Bond Future	806.1800	0.8062	1157.5300	1.1575	43.582	0.0000	0.0000
2023/12/18	R214	02/05/2024	11.47 Put	Bond Future	4689.5400	4.6895	3762.5000	3.7625	19.768	0.0000	0.0000
2023/12/18	R214	02/05/2024	11.48 Call	Bond Future	818.4200	0.8184	1173.6900	1.1737	43.409	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	
2023/12/18	R214	02/05/2024	11.48 Put	Bond Future	4649.4000	4.6494	3726.2800	3.7263	19.855	0.0000	0.0000
2023/12/18	R214	02/05/2024	11.46 Call	Bond Future	794.1900	0.7942	1141.6500	1.1417	43.750	0.0000	0.0000
2023/12/18	R214	02/05/2024	11.46 Put	Bond Future	4729.9900	4.7300	3799.0600	3.7991	19.681	0.0000	0.0000
2023/12/18	R214	02/05/2024	13.52 Call	Bond Future	6259.9600	6.2600	7324.2100	7.3242	17.001	0.0000	0.0000
2023/12/18	R214	02/05/2024	13.52 Put	Bond Future	658.9200	0.6589	444.7800	0.4448	32.499	0.0000	0.0000
2023/12/18	R214	02/05/2024	12.87 Call	Bond Future	4105.6200	4.1056	5014.7400	5.0147	22.143	0.0000	0.0000
2023/12/18	R214	02/05/2024	12.87 Put	Bond Future	1257.0200	1.2570	887.7500	0.8878	29.377	0.0000	0.0000
2023/12/18	R214	02/05/2024	12.12 Put	Bond Future	2612.4600	2.6125	1966.4900	1.9665	24.727	0.0000	0.0000
2023/12/18	R214	02/05/2024	12.12 Call	Bond Future	2000.6100	2.0006	2633.0300	2.6330	31.611	0.0000	0.0000
2023/12/18	R214	02/05/2024	12.14 Put	Bond Future	2563.4300	2.5634	1925.9900	1.9260	24.867	0.0000	0.0000
2023/12/18	R214	02/05/2024	12.14 Call	Bond Future	2048.0900	2.0481	2689.0400	2.6890	31.295	0.0000	0.0000
2023/12/18	R214	01/08/2024	12.17 Call	Bond Future	2566.0400	2.5660	3212.0400	3.2120	25.175	0.0000	0.0000
2023/12/18	R214	01/08/2024	12.17 Put	Bond Future	3397.5000	3.3975	2736.6600	2.7367	19.451	0.0000	0.0000
2023/12/18	R214	01/08/2024	12.18 Call	Bond Future	2589.1600	2.5892	3238.5300	3.2385	25.080	0.0000	0.0000
2023/12/18	R214	01/08/2024	12.18 Put	Bond Future	3372.6800	3.3727	2715.2100	2.7152	19.494	0.0000	0.0000
2023/12/18	R214	01/08/2024	12.16 Call	Bond Future	2542.8100	2.5428	3185.4400	3.1854	25.272	0.0000	0.0000
2023/12/18	R214	01/08/2024	12.16 Put	Bond Future	3422.2700	3.4223	2758.0600	2.7581	19.408	0.0000	0.0000
2023/12/18	R214	01/08/2024		Bond Future	12.3452	61.9584	12.0715	63.2652	2.217	0.0000	0.0000
2023/12/18	R214	07/11/2024		Bond Future	12.4667	60.0938	12.1824	61.4314	2.280	0.0000	0.0000
2023/12/18	R214	07/11/2024	12.61 Call	Bond Future	3715.9900	3.7160	4484.2100	4.4842	20.673	0.0000	0.0000
2023/12/18	R214	07/11/2024	12.61 Put	Bond Future	3058.8000	3.0588	2489.4400	2.4894	18.614	0.0000	0.0000
2023/12/18	R214	07/11/2024	12.62 Call	Bond Future	3741.5800	3.7416	4512.5700	4.5126	20.606	0.0000	0.0000
2023/12/18	R214	07/11/2024	12.62 Put	Bond Future	3038.9600	3.0390	2472.3700	2.4724	18.644	0.0000	0.0000
2023/12/18	R214	07/11/2024	12.60 Call	Bond Future	3690.4800	3.6905	4455.9100	4.4559	20.741	0.0000	0.0000
2023/12/18	R214	07/11/2024	12.60 Put	Bond Future	3078.7600	3.0788	2506.6100	2.5066	18.584	0.0000	0.0000
2023/12/18	R214	06/02/2025		Bond Future	12.5959	61.3561	12.3009	62.7222	2.342	0.0000	0.0000
2023/12/18	R214	06/02/2025	12.71 Call	Bond Future	3940.6600	3.9407	4716.9500	4.7170	19.699	0.0000	0.0000
2023/12/18	R214	06/02/2025	12.71 Put	Bond Future	3425.1800	3.4252	2835.3700	2.8354	17.220	0.0000	0.0000
2023/12/18	R248	01/02/2024	11.50 Put	Bond Future	5087.7700	5.0878	3854.8400	3.8548	24.233	0.0000	0.0000
2023/12/18	R248	01/02/2024	11.50 Call	Bond Future	195.8600	0.1959	361.2300	0.3612	84.433	0.0000	0.0000
2023/12/18	R248	01/02/2024	12.30 Put	Bond Future	1617.3400	1.6173	967.6500	0.9677	40.170	0.0000	0.0000
2023/12/18	R248	01/02/2024	12.30 Call	Bond Future	1664.6200	1.6646	2413.2300	2.4132	44.972	0.0000	0.0000
2023/12/18	R248	01/02/2024	13.37 Call	Bond Future	6047.8000	6.0478	7326.2900	7.3263	21.140	0.0000	0.0000
2023/12/18	R248	01/02/2024	13.37 Put	Bond Future	208.1300	0.2081	88.3200	0.0883	57.565	0.0000	0.0000
2023/12/18	R248	01/02/2024	13.10 Call	Bond Future	4818.5200	4.8185	6022.5100	6.0225	24.987	0.0000	0.0000
2023/12/18	R248	01/02/2024	13.10 Put	Bond Future	360.7700	0.3608	166.4600	0.1665	53.860	0.0000	0.0000
2023/12/18	R248	01/02/2024	13.90 Call	Bond Future	8478.4900	8.4785	9833.1500	9.8332	15.978	0.0000	0.0000
2023/12/18	R248	01/02/2024	13.90 Put	Bond Future	68.4800	0.0685	24.8400	0.0248	63.727	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	
2023/12/18	R248	01/02/2024	12.15 Call	Bond Future	1236.6800	1.2367	1864.1900	1.8642	50.742	0.0000	0.0000
2023/12/18	R248	01/02/2024	12.15 Put	Bond Future	2072.9000	2.0729	1302.1100	1.3021	37.184	0.0000	0.0000
2023/12/18	R248	01/02/2024	12.16 Call	Bond Future	1263.0100	1.2630	1898.7300	1.8987	50.334	0.0000	0.0000
2023/12/18	R248	01/02/2024	12.16 Put	Bond Future	2039.7400	2.0397	1277.1600	1.2772	37.386	0.0000	0.0000
2023/12/18	R248	01/02/2024	12.14 Call	Bond Future	1210.6600	1.2107	1829.9500	1.8300	51.153	0.0000	0.0000
2023/12/18	R248	01/02/2024	12.14 Put	Bond Future	2106.4500	2.1065	1327.4400	1.3274	36.982	0.0000	0.0000
2023/12/18	R248	01/02/2024		Bond Future	12.2919	76.6478	12.0562	78.0461	1.917	0.0000	0.0000
2023/12/18	R248	02/05/2024		Bond Future	12.3904	73.8984	12.1462	75.3277	1.971	0.0000	0.0000
2023/12/18	R248	02/05/2024	11.47 Call	Bond Future	809.9800	0.8100	1139.2000	1.1392	40.645	0.0000	0.0000
2023/12/18	R248	02/05/2024	11.47 Put	Bond Future	6466.3600	6.4664	5366.2200	5.3662	17.013	0.0000	0.0000
2023/12/18	R248	02/05/2024	11.48 Call	Bond Future	822.9600	0.8230	1156.2100	1.1562	40.494	0.0000	0.0000
2023/12/18	R248	02/05/2024	11.48 Put	Bond Future	6413.7800	6.4138	5317.6700	5.3177	17.090	0.0000	0.0000
2023/12/18	R248	02/05/2024	11.46 Call	Bond Future	797.2900	0.7973	1122.5200	1.1225	40.792	0.0000	0.0000
2023/12/18	R248	02/05/2024	11.46 Put	Bond Future	6519.3300	6.5193	5415.2000	5.4152	16.936	0.0000	0.0000
2023/12/18	R248	02/05/2024	11.40 Put	Bond Future	6842.0200	6.8420	5714.5100	5.7145	16.479	0.0000	0.0000
2023/12/18	R248	02/05/2024	11.40 Call	Bond Future	724.0000	0.7240	1025.8500	1.0259	41.692	0.0000	0.0000
2023/12/18	R248	02/05/2024	12.40 Put	Bond Future	2867.4000	2.8674	2199.1900	2.1992	23.304	0.0000	0.0000
2023/12/18	R248	02/05/2024	12.40 Call	Bond Future	2922.7600	2.9228	3683.9100	3.6839	26.042	0.0000	0.0000
2023/12/18	R248	02/05/2024	13.16 Call	Bond Future	5606.5400	5.6065	6651.4200	6.6514	18.637	0.0000	0.0000
2023/12/18	R248	02/05/2024	13.16 Put	Bond Future	1407.7100	1.4077	1023.2300	1.0232	27.312	0.0000	0.0000
2023/12/18	R248	01/08/2024	12.31 Call	Bond Future	3111.4800	3.1115	3824.4700	3.8245	22.915	0.0000	0.0000
2023/12/18	R248	01/08/2024	12.31 Put	Bond Future	4162.9800	4.1630	3414.8900	3.4149	17.970	0.0000	0.0000
2023/12/18	R248	01/08/2024	12.32 Call	Bond Future	3139.4300	3.1394	3856.1600	3.8562	22.830	0.0000	0.0000
2023/12/18	R248	01/08/2024	12.32 Put	Bond Future	4132.8300	4.1328	3388.4800	3.3885	18.011	0.0000	0.0000
2023/12/18	R248	01/08/2024	12.30 Call	Bond Future	3083.4100	3.0834	3792.6500	3.7927	23.002	0.0000	0.0000
2023/12/18	R248	01/08/2024	12.30 Put	Bond Future	4193.0900	4.1931	3441.2500	3.4413	17.930	0.0000	0.0000
2023/12/18	R248	01/08/2024		Bond Future	12.4932	75.5291	12.2399	76.9902	2.027	0.0000	0.0000
2023/12/18	R248	07/11/2024		Bond Future	12.6205	72.8354	12.3568	74.3309	2.090	0.0000	0.0000
2023/12/18	R248	07/11/2024	12.79 Call	Bond Future	4831.5300	4.8315	5688.1900	5.6882	17.731	0.0000	0.0000
2023/12/18	R248	07/11/2024	12.79 Put	Bond Future	3899.0800	3.8991	3260.2700	3.2603	16.384	0.0000	0.0000
2023/12/18	R248	07/11/2024	12.80 Call	Bond Future	4862.5200	4.8625	5722.0700	5.7221	17.677	0.0000	0.0000
2023/12/18	R248	07/11/2024	12.80 Put	Bond Future	3875.7200	3.8757	3239.8000	3.2398	16.408	0.0000	0.0000
2023/12/18	R248	07/11/2024	12.78 Call	Bond Future	4800.6100	4.8006	5654.3700	5.6544	17.784	0.0000	0.0000
2023/12/18	R248	07/11/2024	12.78 Put	Bond Future	3922.5900	3.9226	3280.8800	3.2809	16.359	0.0000	0.0000
2023/12/18	R248	06/02/2025		Bond Future	12.7560	74.3647	12.4815	75.8920	2.152	0.0000	0.0000
2023/12/18	R248	06/02/2025	12.71 Call	Bond Future	4524.9600	4.5250	5340.4100	5.3404	18.021	0.0000	0.0000
2023/12/18	R248	06/02/2025	12.71 Put	Bond Future	4776.6800	4.7767	4064.7500	4.0648	14.904	0.0000	0.0000
2023/12/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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