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## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/12/2023 TO 19/12/2023

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
2023/12/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/19	2025	01/02/2024		Bond Future	176.3055	176.3055	176.2798	0.015	0.0000	0.0000
2023/12/19	2025	02/05/2024		Bond Future	180.2571	180.2571	180.2308	0.015	0.0000	0.0000
2023/12/19	2025	01/08/2024		Bond Future	182.4354	182.4354	182.4090	0.014	0.0000	0.0000
2023/12/19	2025	07/11/2024		Bond Future	186.7335	186.7335	186.7073	0.014	0.0000	0.0000
2023/12/19	2029	01/02/2024		Bond Future	130.6939	130.6939	130.6389	0.042	0.0000	0.0000
2023/12/19	2029	02/05/2024		Bond Future	132.2540	132.2540	132.1980	0.042	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	
2023/12/19	2029	01/08/2024		Bond Future	135.2047	135.2047	135.1477	135.1477	0.042	0.0000	0.0000
2023/12/19	2029	07/11/2024		Bond Future	136.9834	136.9834	136.9257	136.9257	0.042	0.0000	0.0000
2023/12/19	2029	06/02/2025		Bond Future	139.8992	139.8992	139.8409	139.8409	0.042	0.0000	0.0000
2023/12/19	2029	06/02/2025	132.40 Call	Bond Future	7499.2300	7.4992	7440.8600	7.4409	0.778	0.0000	0.0000
2023/12/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.85 Call	Bond Future	8791.8300	8.7918	8445.8800	8.4459	3.935	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.85 Put	Bond Future	5.6800	0.0057	6.9500	0.0070	22.359	0.0000	0.0000
2023/12/19	2030	01/02/2024	10.00 Put	Bond Future	459.0700	0.4591	554.2800	0.5543	20.740	0.0000	0.0000
2023/12/19	2030	01/02/2024	10.00 Call	Bond Future	1915.4600	1.9155	1663.4500	1.6635	13.157	0.0000	0.0000
2023/12/19	2030	01/02/2024	9.89 Put	Bond Future	582.3000	0.5823	698.7900	0.6988	20.005	0.0000	0.0000
2023/12/19	2030	01/02/2024	9.89 Call	Bond Future	1578.1000	1.5781	1347.3700	1.3474	14.621	0.0000	0.0000
2023/12/19	2030	01/02/2024	10.39 Put	Bond Future	190.3400	0.1903	233.3200	0.2333	22.581	0.0000	0.0000
2023/12/19	2030	01/02/2024	10.39 Call	Bond Future	3256.6500	3.2567	2952.4100	2.9524	9.342	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.86 Call	Bond Future	8829.2600	8.8293	8483.2800	8.4833	3.919	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.86 Put	Bond Future	5.5400	0.0055	6.7800	0.0068	22.383	0.0000	0.0000
2023/12/19	2030	01/02/2024	10.16 Put	Bond Future	321.8600	0.3219	391.4900	0.3915	21.634	0.0000	0.0000
2023/12/19	2030	01/02/2024	10.16 Call	Bond Future	2443.0600	2.4431	2165.4700	2.1655	11.362	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.00 Call	Bond Future	5559.0700	5.5591	5222.4600	5.2225	6.055	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.00 Put	Bond Future	45.2700	0.0453	55.8800	0.0559	23.437	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.75 Call	Bond Future	8416.5000	8.4165	8070.9100	8.0709	4.106	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.75 Put	Bond Future	7.2200	0.0072	8.8500	0.0089	22.576	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.36 Call	Bond Future	6937.6100	6.9376	6594.7300	6.5947	4.942	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.36 Put	Bond Future	18.6500	0.0187	22.9900	0.0230	23.271	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.37 Call	Bond Future	6975.7900	6.9758	6632.8100	6.6328	4.917	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.37 Put	Bond Future	18.2000	0.0182	22.4400	0.0224	23.297	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.35 Call	Bond Future	6899.4300	6.8994	6556.6700	6.5567	4.968	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.35 Put	Bond Future	19.1100	0.0191	23.5700	0.0236	23.339	0.0000	0.0000
2023/12/19	2030	01/02/2024		Bond Future	9.6545	92.7399	9.7363	92.3926	0.847	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.31 Call	Bond Future	6746.5900	6.7466	6404.3000	6.4043	5.074	0.0000	0.0000
2023/12/19	2030	01/02/2024	11.31 Put	Bond Future	21.0800	0.0211	26.0100	0.0260	23.387	0.0000	0.0000
2023/12/19	2030	01/02/2024	9.93 Put	Bond Future	534.4100	0.5344	642.8100	0.6428	20.284	0.0000	0.0000
2023/12/19	2030	01/02/2024	9.93 Call	Bond Future	1698.0300	1.6980	1459.2100	1.4592	14.065	0.0000	0.0000
2023/12/19	2030	01/02/2024	9.57 Put	Bond Future	1121.3100	1.1213	1314.8100	1.3148	17.257	0.0000	0.0000
2023/12/19	2030	01/02/2024	9.57 Call	Bond Future	760.6000	0.7606	606.8800	0.6069	20.210	0.0000	0.0000
2023/12/19	2030	01/02/2024	10.07 Put	Bond Future	393.4400	0.3934	476.6900	0.4767	21.160	0.0000	0.0000
2023/12/19	2030	01/02/2024	10.07 Call	Bond Future	2141.4300	2.1414	1877.4600	1.8775	12.327	0.0000	0.0000
2023/12/19	2030	01/02/2024	12.10 Call	Bond Future	9721.8400	9.7218	9375.2200	9.3752	3.565	0.0000	0.0000
2023/12/19	2030	01/02/2024	12.10 Put	Bond Future	2.7400	0.0027	3.3400	0.0033	21.898	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
2023/12/19	2030	02/05/2024		Bond Future	9.6923	94.7958	9.7786	94.4409	0.890	0.0000	0.0000
2023/12/19	2030	02/05/2024	9.82 Call	Bond Future	2095.5400	2.0955	1897.2600	1.8973	9.462	0.0000	0.0000
2023/12/19	2030	02/05/2024	9.82 Put	Bond Future	1570.9100	1.5709	1727.5000	1.7275	9.968	0.0000	0.0000
2023/12/19	2030	02/05/2024	9.83 Call	Bond Future	2118.4800	2.1185	1918.9300	1.9189	9.419	0.0000	0.0000
2023/12/19	2030	02/05/2024	9.83 Put	Bond Future	1552.9100	1.5529	1708.2300	1.7082	10.002	0.0000	0.0000
2023/12/19	2030	02/05/2024	9.81 Call	Bond Future	2072.9700	2.0730	1875.9500	1.8760	9.504	0.0000	0.0000
2023/12/19	2030	02/05/2024	9.81 Put	Bond Future	1589.3000	1.5893	1747.1500	1.7472	9.932	0.0000	0.0000
2023/12/19	2030	02/05/2024	10.62 Put	Bond Future	582.0000	0.5820	654.3000	0.6543	12.423	0.0000	0.0000
2023/12/19	2030	02/05/2024	10.62 Call	Bond Future	4311.4500	4.3115	4028.8800	4.0289	6.554	0.0000	0.0000
2023/12/19	2030	02/05/2024	11.12 Put	Bond Future	304.2000	0.3042	345.0800	0.3451	13.439	0.0000	0.0000
2023/12/19	2030	02/05/2024	11.12 Call	Bond Future	5966.3500	5.9664	5652.3600	5.6524	5.263	0.0000	0.0000
2023/12/19	2030	02/05/2024	13.15 Call	Bond Future	13001.1900	13.0012	12648.2900	12.6483	2.714	0.0000	0.0000
2023/12/19	2030	02/05/2024	13.15 Put	Bond Future	11.4000	0.0114	13.3700	0.0134	17.281	0.0000	0.0000
2023/12/19	2030	02/05/2024	9.66 Put	Bond Future	1889.5300	1.8895	2066.5300	2.0665	9.367	0.0000	0.0000
2023/12/19	2030	02/05/2024	9.66 Call	Bond Future	1756.0800	1.7561	1578.2100	1.5782	10.129	0.0000	0.0000
2023/12/19	2030	02/05/2024	10.16 Put	Bond Future	1042.7000	1.0427	1158.7100	1.1587	11.126	0.0000	0.0000
2023/12/19	2030	02/05/2024	10.16 Call	Bond Future	2946.6300	2.9466	2707.7700	2.7078	8.106	0.0000	0.0000
2023/12/19	2030	02/05/2024	11.94 Call	Bond Future	8823.3100	8.8233	8483.4100	8.4834	3.852	0.0000	0.0000
2023/12/19	2030	02/05/2024	11.94 Put	Bond Future	103.6200	0.1036	118.5900	0.1186	14.447	0.0000	0.0000
2023/12/19	2030	02/05/2024	12.38 Call	Bond Future	10359.1700	10.3592	10012.4700	10.0125	3.347	0.0000	0.0000
2023/12/19	2030	02/05/2024	12.38 Put	Bond Future	54.2400	0.0542	62.4100	0.0624	15.063	0.0000	0.0000
2023/12/19	2030	02/05/2024	10.82 Put	Bond Future	449.5900	0.4496	507.4700	0.5075	12.874	0.0000	0.0000
2023/12/19	2030	02/05/2024	10.82 Call	Bond Future	4958.4800	4.9585	4661.4900	4.6615	5.990	0.0000	0.0000
2023/12/19	2030	01/08/2024	10.38 Call	Bond Future	3790.1700	3.7902	3543.2200	3.5432	6.516	0.0000	0.0000
2023/12/19	2030	01/08/2024	10.38 Put	Bond Future	1269.8400	1.2698	1385.3400	1.3853	9.096	0.0000	0.0000
2023/12/19	2030	01/08/2024	10.39 Call	Bond Future	3817.3100	3.8173	3569.5300	3.5695	6.491	0.0000	0.0000
2023/12/19	2030	01/08/2024	10.39 Put	Bond Future	1258.5000	1.2585	1373.1700	1.3732	9.112	0.0000	0.0000
2023/12/19	2030	01/08/2024	10.37 Call	Bond Future	3763.3800	3.7634	3517.2700	3.5173	6.540	0.0000	0.0000
2023/12/19	2030	01/08/2024	10.37 Put	Bond Future	1281.5400	1.2815	1397.8800	1.3979	9.078	0.0000	0.0000
2023/12/19	2030	01/08/2024		Bond Future	9.7363	92.8826	9.8275	92.5201	0.937	0.0000	0.0000
2023/12/19	2030	07/11/2024		Bond Future	9.7933	95.0451	9.8903	94.6746	0.990	0.0000	0.0000
2023/12/19	2030	07/11/2024	10.75 Call	Bond Future	4798.7300	4.7987	4532.5400	4.5325	5.547	0.0000	0.0000
2023/12/19	2030	07/11/2024	10.75 Put	Bond Future	1221.0200	1.2210	1325.3000	1.3253	8.540	0.0000	0.0000
2023/12/19	2030	07/11/2024	10.76 Call	Bond Future	4826.1900	4.8262	4559.3500	4.5594	5.529	0.0000	0.0000
2023/12/19	2030	07/11/2024	10.76 Put	Bond Future	1212.0000	1.2120	1315.6300	1.3156	8.550	0.0000	0.0000
2023/12/19	2030	07/11/2024	10.74 Call	Bond Future	4771.3000	4.7713	4505.7800	4.5058	5.565	0.0000	0.0000
2023/12/19	2030	07/11/2024	10.74 Put	Bond Future	1230.1000	1.2301	1335.0500	1.3351	8.532	0.0000	0.0000
2023/12/19	2030	06/02/2025		Bond Future	9.8688	93.0339	9.9717	92.6560	1.043	0.0000	0.0000
2023/12/19	2030	06/02/2025	10.68 Call	Bond Future	4444.5600	4.4446	4188.7300	4.1887	5.756	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	
2023/12/19	2030	06/02/2025	10.68 Put	Bond Future	1516.7600	1.5168	1638.7600	1.6388	8.043	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.90 Put	Bond Future	419.2400	0.4192	554.3700	0.5544	32.232	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.90 Call	Bond Future	2497.9300	2.4979	2080.7600	2.0808	16.701	0.0000	0.0000
2023/12/19	2032	01/02/2024	12.00 Call	Bond Future	7199.8500	7.1999	6659.7700	6.6598	7.501	0.0000	0.0000
2023/12/19	2032	01/02/2024	12.00 Put	Bond Future	33.2100	0.0332	45.4300	0.0454	36.796	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.55 Call	Bond Future	5228.3400	5.2283	4710.0900	4.7101	9.912	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.55 Put	Bond Future	94.2500	0.0943	128.3000	0.1283	36.127	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.33 Call	Bond Future	4273.2700	4.2733	3776.3700	3.7764	11.628	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.33 Put	Bond Future	157.2200	0.1572	212.6200	0.2126	35.237	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.35 Call	Bond Future	4359.3300	4.3593	3860.0600	3.8601	11.453	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.35 Put	Bond Future	150.0600	0.1501	203.0900	0.2031	35.339	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.85 Call	Bond Future	2306.4800	2.3065	1903.0100	1.9030	17.493	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.85 Put	Bond Future	468.8600	0.4689	617.6900	0.6177	31.743	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.59 Put	Bond Future	828.5200	0.8285	1065.6200	1.0656	28.617	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.59 Call	Bond Future	1398.3400	1.3983	1083.1400	1.0831	22.541	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.09 Put	Bond Future	272.7200	0.2727	364.9400	0.3649	33.815	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.09 Call	Bond Future	3259.4900	3.2595	2799.4100	2.7994	14.115	0.0000	0.0000
2023/12/19	2032	01/02/2024	12.73 Call	Bond Future	10332.8500	10.3329	9782.7000	9.7827	5.324	0.0000	0.0000
2023/12/19	2032	01/02/2024	12.73 Put	Bond Future	5.9600	0.0060	8.1100	0.0081	36.074	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.78 Put	Bond Future	547.8200	0.5478	717.6000	0.7176	30.992	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.78 Call	Bond Future	2046.4700	2.0465	1663.9500	1.6640	18.692	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.75 Call	Bond Future	6104.6700	6.1047	5573.9900	5.5740	8.693	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.75 Put	Bond Future	59.0600	0.0591	80.6800	0.0807	36.607	0.0000	0.0000
2023/12/19	2032	01/02/2024	12.50 Call	Bond Future	9359.1400	9.3591	8810.5500	8.8106	5.862	0.0000	0.0000
2023/12/19	2032	01/02/2024	12.50 Put	Bond Future	10.1200	0.0101	13.8300	0.0138	36.660	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.84 Call	Bond Future	6499.4400	6.4994	5964.7400	5.9647	8.227	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.84 Put	Bond Future	47.9300	0.0479	65.5300	0.0655	36.720	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.85 Call	Bond Future	6543.2900	6.5433	6008.2000	6.0082	8.178	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.85 Put	Bond Future	46.8400	0.0468	64.0500	0.0641	36.742	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.83 Call	Bond Future	6455.6000	6.4556	5921.3200	5.9213	8.276	0.0000	0.0000
2023/12/19	2032	01/02/2024	11.83 Put	Bond Future	49.0600	0.0491	67.0800	0.0671	36.731	0.0000	0.0000
2023/12/19	2032	01/02/2024		Bond Future	10.4747	90.8911	10.5864	90.3388	1.066	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.01 Put	Bond Future	2533.2800	2.5333	3008.6800	3.0087	18.766	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.01 Call	Bond Future	186.5900	0.1866	109.6900	0.1097	41.213	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.76 Put	Bond Future	572.5600	0.5726	748.7100	0.7487	30.765	0.0000	0.0000
2023/12/19	2032	01/02/2024	10.76 Call	Bond Future	1974.0500	1.9741	1597.9000	1.5979	19.055	0.0000	0.0000
2023/12/19	2032	01/02/2024	12.62 Call	Bond Future	9868.8900	9.8689	9319.3900	9.3194	5.568	0.0000	0.0000
2023/12/19	2032	01/02/2024	12.62 Put	Bond Future	7.6600	0.0077	10.4600	0.0105	36.554	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	
2023/12/19	2032	02/05/2024	10.54 Put	Bond Future	2222.5100	2.2225	2500.9500	2.5010	12.528	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.55 Call	Bond Future	2249.0700	2.2491	1961.0000	1.9610	12.808	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.55 Put	Bond Future	2199.2400	2.1992	2475.7000	2.4757	12.571	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.56 Call	Bond Future	2274.4700	2.2745	1984.4200	1.9844	12.752	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.56 Put	Bond Future	2176.1700	2.1762	2450.6500	2.4507	12.613	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.54 Call	Bond Future	2223.8200	2.2238	1937.7300	1.9377	12.865	0.0000	0.0000
2023/12/19	2032	02/05/2024		Bond Future	10.5397	88.7439	10.6565	88.1793	1.108	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.59 Put	Bond Future	2108.2400	2.1082	2376.8200	2.3768	12.740	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.59 Call	Bond Future	2351.7700	2.3518	2055.8200	2.0558	12.584	0.0000	0.0000
2023/12/19	2032	02/05/2024	11.09 Put	Bond Future	1216.0000	1.2160	1394.3800	1.3944	14.669	0.0000	0.0000
2023/12/19	2032	02/05/2024	11.09 Call	Bond Future	3834.8800	3.8349	3448.7300	3.4487	10.069	0.0000	0.0000
2023/12/19	2032	02/05/2024	13.18 Call	Bond Future	11784.0800	11.7841	11238.2200	11.2382	4.632	0.0000	0.0000
2023/12/19	2032	02/05/2024	13.18 Put	Bond Future	96.0600	0.0961	114.7300	0.1147	19.436	0.0000	0.0000
2023/12/19	2032	02/05/2024	13.35 Call	Bond Future	12440.7500	12.4408	11890.6600	11.8907	4.422	0.0000	0.0000
2023/12/19	2032	02/05/2024	13.35 Put	Bond Future	71.7900	0.0718	86.2300	0.0862	20.114	0.0000	0.0000
2023/12/19	2032	02/05/2024	11.35 Put	Bond Future	903.6600	0.9037	1043.8500	1.0439	15.514	0.0000	0.0000
2023/12/19	2032	02/05/2024	11.35 Call	Bond Future	4724.8000	4.7248	4300.4600	4.3005	8.981	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.65 Put	Bond Future	1977.0900	1.9771	2233.9700	2.2340	12.993	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.65 Call	Bond Future	2510.1400	2.5101	2202.4900	2.2025	12.256	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.36 Put	Bond Future	2681.5900	2.6816	2995.8900	2.9959	11.721	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.36 Call	Bond Future	1803.7500	1.8038	1553.5200	1.5535	13.873	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.86 Put	Bond Future	1572.2000	1.5722	1789.7000	1.7897	13.834	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.86 Call	Bond Future	3108.8900	3.1089	2761.8600	2.7619	11.163	0.0000	0.0000
2023/12/19	2032	02/05/2024	12.90 Call	Bond Future	10694.3700	10.6944	10156.9500	10.1570	5.025	0.0000	0.0000
2023/12/19	2032	02/05/2024	12.90 Put	Bond Future	145.6400	0.1456	172.7500	0.1728	18.614	0.0000	0.0000
2023/12/19	2032	02/05/2024	11.81 Call	Bond Future	6423.9700	6.4240	5948.0400	5.9480	7.409	0.0000	0.0000
2023/12/19	2032	02/05/2024	11.81 Put	Bond Future	529.1500	0.5292	617.7500	0.6178	16.744	0.0000	0.0000
2023/12/19	2032	02/05/2024	11.21 Call	Bond Future	4237.7500	4.2378	3833.1500	3.8332	9.548	0.0000	0.0000
2023/12/19	2032	02/05/2024	11.21 Put	Bond Future	1061.2300	1.0612	1221.1600	1.2212	15.070	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.57 Put	Bond Future	2153.4800	2.1535	2425.9900	2.4260	12.654	0.0000	0.0000
2023/12/19	2032	02/05/2024	10.57 Call	Bond Future	2300.2300	2.3002	2008.2100	2.0082	12.695	0.0000	0.0000
2023/12/19	2032	01/08/2024	11.14 Call	Bond Future	4302.8800	4.3029	3931.6700	3.9317	8.627	0.0000	0.0000
2023/12/19	2032	01/08/2024	11.14 Put	Bond Future	1839.2900	1.8393	2044.8300	2.0448	11.175	0.0000	0.0000
2023/12/19	2032	01/08/2024	11.15 Call	Bond Future	4333.5000	4.3335	3960.9700	3.9610	8.597	0.0000	0.0000
2023/12/19	2032	01/08/2024	11.15 Put	Bond Future	1824.2300	1.8242	2028.4500	2.0285	11.195	0.0000	0.0000
2023/12/19	2032	01/08/2024	11.13 Call	Bond Future	4272.3400	4.2723	3902.4600	3.9025	8.658	0.0000	0.0000
2023/12/19	2032	01/08/2024	11.13 Put	Bond Future	1854.4600	1.8545	2061.3300	2.0613	11.155	0.0000	0.0000
2023/12/19	2032	01/08/2024		Bond Future	10.6107	90.7023	10.7329	90.1255	1.152	0.0000	0.0000
2023/12/19	2032	07/11/2024	11.48 Call	Bond Future	5237.4800	5.2375	4836.6100	4.8366	7.654	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	
2023/12/19	2032	07/11/2024	11.48 Put	Bond Future	1750.1500	1.7502	1939.1100	1.9391	10.797	0.0000	0.0000
2023/12/19	2032	07/11/2024	11.49 Call	Bond Future	5268.6900	5.2687	4866.7100	4.8667	7.630	0.0000	0.0000
2023/12/19	2032	07/11/2024	11.49 Put	Bond Future	1737.6100	1.7376	1925.4600	1.9255	10.811	0.0000	0.0000
2023/12/19	2032	07/11/2024	11.47 Call	Bond Future	5206.6200	5.2066	4806.8700	4.8069	7.678	0.0000	0.0000
2023/12/19	2032	07/11/2024	11.47 Put	Bond Future	1763.0800	1.7631	1953.1600	1.9532	10.781	0.0000	0.0000
2023/12/19	2032	07/11/2024	13.36 Call	Bond Future	11670.6000	11.6706	11137.5700	11.1376	4.567	0.0000	0.0000
2023/12/19	2032	07/11/2024	13.36 Put	Bond Future	448.3200	0.4483	505.1200	0.5051	12.670	0.0000	0.0000
2023/12/19	2032	07/11/2024	11.64 Put	Bond Future	1560.1200	1.5601	1731.9200	1.7319	11.012	0.0000	0.0000
2023/12/19	2032	07/11/2024	11.64 Call	Bond Future	5744.0700	5.7441	5326.0400	5.3260	7.278	0.0000	0.0000
2023/12/19	2032	07/11/2024		Bond Future	10.7039	88.6477	10.8323	88.0579	1.200	0.0000	0.0000
2023/12/19	2032	06/02/2025		Bond Future	10.8103	90.5100	10.9450	89.9081	1.246	0.0000	0.0000
2023/12/19	2032	06/02/2025	11.72 Call	Bond Future	5773.6900	5.7737	5359.2200	5.3592	7.179	0.0000	0.0000
2023/12/19	2032	06/02/2025	11.72 Put	Bond Future	1811.5300	1.8115	1998.8900	1.9989	10.343	0.0000	0.0000
2023/12/19	2033	01/02/2024		Bond Future	124.4330	124.4330	123.8381	123.8381	0.478	0.0000	0.0000
2023/12/19	2033	02/05/2024		Bond Future	125.7562	125.7562	125.1481	125.1481	0.484	0.0000	0.0000
2023/12/19	2033	01/08/2024		Bond Future	128.5620	128.5620	127.9407	127.9407	0.483	0.0000	0.0000
2023/12/19	2033	07/11/2024		Bond Future	130.0869	130.0869	129.4514	129.4514	0.489	0.0000	0.0000
2023/12/19	2033	06/02/2025		Bond Future	132.8561	132.8561	132.2076	132.2076	0.488	0.0000	0.0000
2023/12/19	2033	06/02/2025	124.94 Call	Bond Future	7916.0700	7.9161	7267.6300	7.2676	8.191	0.0000	0.0000
2023/12/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	2037	01/02/2024	13.93 Call	Bond Future	10823.8000	10.8238	10382.2800	10.3823	4.079	0.0000	0.0000
2023/12/19	2037	01/02/2024	13.93 Put	Bond Future	6.9400	0.0069	8.5200	0.0085	22.767	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.93 Call	Bond Future	6244.3400	6.2443	5822.6100	5.8226	6.754	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.93 Put	Bond Future	97.1200	0.0971	118.4900	0.1185	22.004	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.09 Put	Bond Future	707.0800	0.7071	833.3200	0.8333	17.854	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.09 Call	Bond Future	2553.4800	2.5535	2236.6200	2.2366	12.409	0.0000	0.0000
2023/12/19	2037	01/02/2024		Bond Future	11.7502	78.7565	11.8307	78.3134	0.685	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.32 Call	Bond Future	3485.3100	3.4853	3124.4500	3.1245	10.354	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.32 Put	Bond Future	424.7700	0.4248	507.0100	0.5070	19.361	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.33 Call	Bond Future	3527.9200	3.5279	3165.4600	3.1655	10.274	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.33 Put	Bond Future	415.2300	0.4152	495.8700	0.4959	19.421	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.31 Call	Bond Future	3442.9200	3.4429	3083.7000	3.0837	10.434	0.0000	0.0000
2023/12/19	2037	01/02/2024	12.31 Put	Bond Future	434.5800	0.4346	518.4600	0.5185	19.301	0.0000	0.0000
2023/12/19	2037	02/05/2024		Bond Future	11.8480	80.5024	11.9315	80.0495	0.705	0.0000	0.0000
2023/12/19	2037	02/05/2024	11.44 Call	Bond Future	1525.9600	1.5260	1354.9200	1.3549	11.209	0.0000	0.0000
2023/12/19	2037	02/05/2024	11.44 Put	Bond Future	3793.1200	3.7931	4074.9600	4.0750	7.430	0.0000	0.0000
2023/12/19	2037	02/05/2024	11.45 Call	Bond Future	1547.6400	1.5476	1374.9700	1.3750	11.157	0.0000	0.0000
2023/12/19	2037	02/05/2024	11.45 Put	Bond Future	3758.1000	3.7581	4038.3100	4.0383	7.456	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	
2023/12/19	2037	02/05/2024	11.43 Call	Bond Future	1504.6600	1.5047	1335.2200	1.3352	11.261	0.0000	0.0000
2023/12/19	2037	02/05/2024	11.43 Put	Bond Future	3828.5700	3.8286	4112.0100	4.1120	7.403	0.0000	0.0000
2023/12/19	2037	01/08/2024		Bond Future	11.9539	78.0232	12.0407	77.5606	0.726	0.0000	0.0000
2023/12/19	2037	01/08/2024	12.10 Call	Bond Future	3678.1700	3.6782	3417.7100	3.4177	7.081	0.0000	0.0000
2023/12/19	2037	01/08/2024	12.10 Put	Bond Future	2901.6900	2.9017	3103.8500	3.1039	6.967	0.0000	0.0000
2023/12/19	2037	01/08/2024	12.11 Call	Bond Future	3708.3900	3.7084	3446.7400	3.4467	7.056	0.0000	0.0000
2023/12/19	2037	01/08/2024	12.11 Put	Bond Future	2879.1900	2.8792	3080.1600	3.0802	6.980	0.0000	0.0000
2023/12/19	2037	01/08/2024	12.09 Call	Bond Future	3648.0600	3.6481	3388.7900	3.3888	7.107	0.0000	0.0000
2023/12/19	2037	01/08/2024	12.09 Put	Bond Future	2924.3500	2.9244	3127.7000	3.1277	6.954	0.0000	0.0000
2023/12/19	2037	01/08/2024	13.82 Call	Bond Future	9883.1100	9.8831	9484.6100	9.4846	4.032	0.0000	0.0000
2023/12/19	2037	01/08/2024	13.82 Put	Bond Future	758.4000	0.7584	822.5200	0.8225	8.455	0.0000	0.0000
2023/12/19	2037	01/08/2024	13.17 Call	Bond Future	7386.2400	7.3862	7024.7100	7.0247	4.895	0.0000	0.0000
2023/12/19	2037	01/08/2024	13.17 Put	Bond Future	1252.9700	1.2530	1354.0600	1.3541	8.068	0.0000	0.0000
2023/12/19	2037	07/11/2024		Bond Future	12.0739	79.8388	12.1643	79.3657	0.749	0.0000	0.0000
2023/12/19	2037	07/11/2024	12.58 Call	Bond Future	5251.8000	5.2518	4952.3400	4.9523	5.702	0.0000	0.0000
2023/12/19	2037	07/11/2024	12.58 Put	Bond Future	2656.2700	2.6563	2829.9200	2.8299	6.537	0.0000	0.0000
2023/12/19	2037	07/11/2024	12.59 Call	Bond Future	5284.1400	5.2841	4983.7700	4.9838	5.684	0.0000	0.0000
2023/12/19	2037	07/11/2024	12.59 Put	Bond Future	2638.6000	2.6386	2811.3400	2.8113	6.547	0.0000	0.0000
2023/12/19	2037	07/11/2024	12.57 Call	Bond Future	5219.2400	5.2192	4920.7100	4.9207	5.720	0.0000	0.0000
2023/12/19	2037	07/11/2024	12.57 Put	Bond Future	2673.7600	2.6738	2848.3400	2.8483	6.529	0.0000	0.0000
2023/12/19	2037	06/02/2025		Bond Future	12.2032	77.2558	12.2973	76.7731	0.771	0.0000	0.0000
2023/12/19	2037	06/02/2025	12.76 Call	Bond Future	5644.6900	5.6447	5338.6200	5.3386	5.422	0.0000	0.0000
2023/12/19	2037	06/02/2025	12.76 Put	Bond Future	2849.6200	2.8496	3026.2000	3.0262	6.197	0.0000	0.0000
2023/12/19	2038	01/02/2024		Bond Future	133.5611	133.5611	133.5736	133.5736	0.009	0.0000	0.0000
2023/12/19	2038	02/05/2024		Bond Future	136.5547	136.5547	136.5674	136.5674	0.009	0.0000	0.0000
2023/12/19	2038	01/08/2024		Bond Future	137.5273	137.5273	137.5407	137.5407	0.010	0.0000	0.0000
2023/12/19	2038	07/11/2024		Bond Future	140.7666	140.7666	140.7809	140.7809	0.010	0.0000	0.0000
2023/12/19	2038	06/02/2025		Bond Future	141.6341	141.6341	141.6496	141.6496	0.011	0.0000	0.0000
2023/12/19	2038	06/02/2025	135.23 Call	Bond Future	6404.1300	6.4041	6419.6000	6.4196	0.242	0.0000	0.0000
2023/12/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.30 Put	Bond Future	920.0300	0.9200	1086.1000	1.0861	18.050	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.30 Call	Bond Future	2370.1500	2.3702	2040.0100	2.0400	13.929	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.90 Put	Bond Future	245.6800	0.2457	299.3500	0.2994	21.845	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.90 Call	Bond Future	4981.2800	4.9813	4538.7400	4.5387	8.884	0.0000	0.0000
2023/12/19	2040	01/02/2024	13.90 Call	Bond Future	9760.5100	9.7605	9269.3700	9.2694	5.032	0.0000	0.0000
2023/12/19	2040	01/02/2024	13.90 Put	Bond Future	20.9400	0.0209	26.0100	0.0260	24.212	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.34 Call	Bond Future	2523.9200	2.5239	2183.3400	2.1833	13.494	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.34 Put	Bond Future	847.6900	0.8477	1003.3200	1.0033	18.359	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	
2023/12/19	2040	01/02/2024	12.35 Call	Bond Future	2562.9700	2.5630	2219.8500	2.2199	13.388	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.35 Put	Bond Future	830.3700	0.8304	983.4600	0.9835	18.436	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.33 Call	Bond Future	2485.1100	2.4851	2147.1100	2.1471	13.601	0.0000	0.0000
2023/12/19	2040	01/02/2024	12.33 Put	Bond Future	865.3100	0.8653	1023.5200	1.0235	18.284	0.0000	0.0000
2023/12/19	2040	01/02/2024		Bond Future	12.0478	78.7463	12.1333	78.2500	0.710	0.0000	0.0000
2023/12/19	2040	02/05/2024		Bond Future	12.1501	80.4919	12.2388	79.9848	0.730	0.0000	0.0000
2023/12/19	2040	02/05/2024	11.61 Call	Bond Future	1360.2900	1.3603	1191.5500	1.1916	12.405	0.0000	0.0000
2023/12/19	2040	02/05/2024	11.61 Put	Bond Future	4562.2800	4.5623	4900.6400	4.9006	7.416	0.0000	0.0000
2023/12/19	2040	02/05/2024	11.62 Call	Bond Future	1380.7600	1.3808	1210.2700	1.2103	12.348	0.0000	0.0000
2023/12/19	2040	02/05/2024	11.62 Put	Bond Future	4521.6400	4.5216	4858.2500	4.8583	7.444	0.0000	0.0000
2023/12/19	2040	02/05/2024	11.60 Call	Bond Future	1340.0000	1.3400	1173.0100	1.1730	12.462	0.0000	0.0000
2023/12/19	2040	02/05/2024	11.60 Put	Bond Future	4603.1800	4.6032	4943.2900	4.9433	7.389	0.0000	0.0000
2023/12/19	2040	01/08/2024		Bond Future	12.2605	77.7620	12.3526	77.2439	0.751	0.0000	0.0000
2023/12/19	2040	01/08/2024	12.33 Call	Bond Future	3696.4600	3.6965	3414.9400	3.4149	7.616	0.0000	0.0000
2023/12/19	2040	01/08/2024	12.33 Put	Bond Future	3305.1800	3.3052	3541.7800	3.5418	7.158	0.0000	0.0000
2023/12/19	2040	01/08/2024	12.34 Call	Bond Future	3727.2100	3.7272	3444.3600	3.4444	7.589	0.0000	0.0000
2023/12/19	2040	01/08/2024	12.34 Put	Bond Future	3279.8700	3.2799	3515.1400	3.5151	7.173	0.0000	0.0000
2023/12/19	2040	01/08/2024	12.32 Call	Bond Future	3665.8100	3.6658	3385.6200	3.3856	7.643	0.0000	0.0000
2023/12/19	2040	01/08/2024	12.32 Put	Bond Future	3330.6600	3.3307	3568.5900	3.5686	7.144	0.0000	0.0000
2023/12/19	2040	07/11/2024		Bond Future	12.3846	79.5713	12.4805	79.0414	0.774	0.0000	0.0000
2023/12/19	2040	07/11/2024	12.85 Call	Bond Future	5434.7200	5.4347	5103.8200	5.1038	6.089	0.0000	0.0000
2023/12/19	2040	07/11/2024	12.85 Put	Bond Future	2914.2500	2.9143	3113.2000	3.1132	6.827	0.0000	0.0000
2023/12/19	2040	07/11/2024	12.86 Call	Bond Future	5468.4000	5.4684	5136.4700	5.1365	6.070	0.0000	0.0000
2023/12/19	2040	07/11/2024	12.86 Put	Bond Future	2895.1800	2.8952	3093.1000	3.0931	6.836	0.0000	0.0000
2023/12/19	2040	07/11/2024	12.84 Call	Bond Future	5401.1100	5.4011	5071.2500	5.0713	6.107	0.0000	0.0000
2023/12/19	2040	07/11/2024	12.84 Put	Bond Future	2933.4500	2.9335	3133.4400	3.1334	6.818	0.0000	0.0000
2023/12/19	2040	06/02/2025		Bond Future	12.5171	76.7317	12.6168	76.1910	0.796	0.0000	0.0000
2023/12/19	2040	06/02/2025	12.95 Call	Bond Future	5565.9700	5.5660	5235.0900	5.2351	5.945	0.0000	0.0000
2023/12/19	2040	06/02/2025	12.95 Put	Bond Future	3259.6800	3.2597	3469.4600	3.4695	6.436	0.0000	0.0000
2023/12/19	2044	01/02/2024	13.25 Call	Bond Future	6316.9700	6.3170	5792.2800	5.7923	8.306	0.0000	0.0000
2023/12/19	2044	01/02/2024	13.25 Put	Bond Future	133.2000	0.1332	168.2800	0.1683	26.336	0.0000	0.0000
2023/12/19	2044	01/02/2024	13.00 Call	Bond Future	5129.7500	5.1298	4629.9500	4.6300	9.743	0.0000	0.0000
2023/12/19	2044	01/02/2024	13.00 Put	Bond Future	239.0600	0.2391	299.0300	0.2990	25.086	0.0000	0.0000
2023/12/19	2044	01/02/2024		Bond Future	12.1210	74.9768	12.2167	74.4170	0.789	0.0000	0.0000
2023/12/19	2044	01/02/2024	12.28 Call	Bond Future	2052.3900	2.0524	1712.5500	1.7126	16.558	0.0000	0.0000
2023/12/19	2044	01/02/2024	12.28 Put	Bond Future	1126.0100	1.1260	1345.9400	1.3459	19.532	0.0000	0.0000
2023/12/19	2044	01/02/2024	12.29 Call	Bond Future	2088.1500	2.0882	1745.1000	1.7451	16.428	0.0000	0.0000
2023/12/19	2044	01/02/2024	12.29 Put	Bond Future	1104.1400	1.1041	1320.8600	1.3209	19.628	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/12/19	2044	01/02/2024	12.27 Call	Bond Future		2017.0000	2.0170	1680.4100	1.6804	16.688	0.0000	0.0000
2023/12/19	2044	01/02/2024	12.27 Put	Bond Future		1148.3300	1.1483	1371.5100	1.3715	19.435	0.0000	0.0000
2023/12/19	2044	02/05/2024	11.66 Call	Bond Future		1304.6900	1.3047	1121.4700	1.1215	14.043	0.0000	0.0000
2023/12/19	2044	02/05/2024	11.66 Put	Bond Future		4676.1200	4.6761	5065.0600	5.0651	8.318	0.0000	0.0000
2023/12/19	2044	02/05/2024	11.67 Call	Bond Future		1323.1700	1.3232	1138.0500	1.1381	13.991	0.0000	0.0000
2023/12/19	2044	02/05/2024	11.67 Put	Bond Future		4632.1600	4.6322	5019.2000	5.0192	8.355	0.0000	0.0000
2023/12/19	2044	02/05/2024	11.65 Call	Bond Future		1286.5500	1.2866	1105.2100	1.1052	14.095	0.0000	0.0000
2023/12/19	2044	02/05/2024	11.65 Put	Bond Future		4720.5000	4.7205	5111.3200	5.1113	8.279	0.0000	0.0000
2023/12/19	2044	02/05/2024		Bond Future		12.2197	76.6389	12.3188	76.0668	0.812	0.0000	0.0000
2023/12/19	2044	01/08/2024		Bond Future		12.3258	73.9492	12.4287	73.3646	0.835	0.0000	0.0000
2023/12/19	2044	01/08/2024	12.29 Call	Bond Future		3426.5200	3.4265	3125.7300	3.1257	8.778	0.0000	0.0000
2023/12/19	2044	01/08/2024	12.29 Put	Bond Future		3631.7900	3.6318	3915.5600	3.9156	7.814	0.0000	0.0000
2023/12/19	2044	01/08/2024	12.30 Call	Bond Future		3456.4200	3.4564	3154.0900	3.1541	8.747	0.0000	0.0000
2023/12/19	2044	01/08/2024	12.30 Put	Bond Future		3604.2800	3.6043	3886.5100	3.8865	7.830	0.0000	0.0000
2023/12/19	2044	01/08/2024	12.28 Call	Bond Future		3396.5000	3.3965	3097.2600	3.0973	8.810	0.0000	0.0000
2023/12/19	2044	01/08/2024	12.28 Put	Bond Future		3659.2400	3.6592	3944.5600	3.9446	7.797	0.0000	0.0000
2023/12/19	2044	07/11/2024	12.91 Call	Bond Future		5567.2900	5.5673	5195.0000	5.1950	6.687	0.0000	0.0000
2023/12/19	2044	07/11/2024	12.91 Put	Bond Future		3024.8300	3.0248	3250.4100	3.2504	7.458	0.0000	0.0000
2023/12/19	2044	07/11/2024	12.92 Call	Bond Future		5600.7200	5.6007	5227.2800	5.2273	6.668	0.0000	0.0000
2023/12/19	2044	07/11/2024	12.92 Put	Bond Future		3005.2600	3.0053	3229.6900	3.2297	7.468	0.0000	0.0000
2023/12/19	2044	07/11/2024	12.90 Call	Bond Future		5534.1900	5.5342	5163.0500	5.1631	6.706	0.0000	0.0000
2023/12/19	2044	07/11/2024	12.90 Put	Bond Future		3044.8000	3.0448	3271.5300	3.2715	7.446	0.0000	0.0000
2023/12/19	2044	07/11/2024		Bond Future		12.4446	75.6696	12.5516	75.0717	0.860	0.0000	0.0000
2023/12/19	2044	06/02/2025		Bond Future		12.5708	72.8732	12.6819	72.2631	0.884	0.0000	0.0000
2023/12/19	2044	06/02/2025	13.02 Call	Bond Future		5885.3300	5.8853	5511.3300	5.5113	6.355	0.0000	0.0000
2023/12/19	2044	06/02/2025	13.02 Put	Bond Future		3471.2600	3.4713	3707.3700	3.7074	6.802	0.0000	0.0000
2023/12/19	2046	01/02/2024		Bond Future		118.2578	118.2578	118.0862	118.0862	0.145	0.0000	0.0000
2023/12/19	2046	02/05/2024		Bond Future		118.7571	118.7571	118.5815	118.5815	0.148	0.0000	0.0000
2023/12/19	2046	01/08/2024		Bond Future		121.4063	121.4063	121.2272	121.2272	0.148	0.0000	0.0000
2023/12/19	2046	07/11/2024		Bond Future		122.0553	122.0553	121.8724	121.8724	0.150	0.0000	0.0000
2023/12/19	2046	06/02/2025		Bond Future		124.6516	124.6516	124.4655	124.4655	0.149	0.0000	0.0000
2023/12/19	2046	06/02/2025	114.01 Call	Bond Future		10641.5800	10.6416	10455.5100	10.4555	1.749	0.0000	0.0000
2023/12/19	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	2050	01/02/2024		Bond Future		118.3990	118.3990	117.9986	117.9986	0.338	0.0000	0.0000
2023/12/19	2050	02/05/2024		Bond Future		121.0528	121.0528	120.6433	120.6433	0.338	0.0000	0.0000
2023/12/19	2050	01/08/2024		Bond Future		121.4446	121.4446	121.0263	121.0263	0.344	0.0000	0.0000
2023/12/19	2050	07/11/2024		Bond Future		124.3053	124.3053	123.8777	123.8777	0.344	0.0000	0.0000
2023/12/19	2050	06/02/2025		Bond Future		124.5785	124.5785	124.1427	124.1427	0.350	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	
2023/12/19	2050	06/02/2025	115.60 Call	Bond Future	8978.4900	8.9785	8542.7000	8.5427	4.854	0.0000	0.0000
2023/12/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	AL37	01/02/2024		Index Future	948.5230	948.5230	922.6280	922.6280	2.730	0.0000	0.0000
2023/12/19	AL37	02/05/2024		Index Future	969.5520	969.5520	943.0840	943.0840	2.730	0.0000	0.0000
2023/12/19	AL37	01/08/2024		Index Future	990.9650	990.9650	963.9150	963.9150	2.730	0.0000	0.0000
2023/12/19	AL37	07/11/2024		Index Future	1014.0930	1014.0930	986.4160	986.4160	2.729	0.0000	0.0000
2023/12/19	AL37	06/02/2025		Index Future	1035.4910	1035.4910	1007.2340	1007.2340	2.729	0.0000	0.0000
2023/12/19	AL7T	01/02/2024		Index Future	1079.3190	1079.3190	1096.6460	1096.6460	1.605	0.0000	0.0000
2023/12/19	AL7T	02/05/2024		Index Future	1103.2480	1103.2480	1120.9590	1120.9590	1.605	0.0000	0.0000
2023/12/19	AL7T	01/08/2024		Index Future	1127.6140	1127.6140	1145.7190	1145.7190	1.606	0.0000	0.0000
2023/12/19	AL7T	07/11/2024		Index Future	1153.9310	1153.9310	1172.4640	1172.4640	1.606	0.0000	0.0000
2023/12/19	AL7T	06/02/2025		Index Future	1178.2800	1178.2800	1197.2080	1197.2080	1.606	0.0000	0.0000
2023/12/19	ALBI	01/02/2024		Index Future	948.7140	948.7140	942.8370	942.8370	0.619	0.0000	0.0000
2023/12/19	ALBI	02/05/2024		Index Future	969.7470	969.7470	963.7400	963.7400	0.619	0.0000	0.0000
2023/12/19	ALBI	01/08/2024		Index Future	991.1640	991.1640	985.0270	985.0270	0.619	0.0000	0.0000
2023/12/19	ALBI	07/11/2024		Index Future	1014.2980	1014.2980	1008.0210	1008.0210	0.619	0.0000	0.0000
2023/12/19	ALBI	06/02/2025		Index Future	1035.7000	1035.7000	1029.2950	1029.2950	0.618	0.0000	0.0000
2023/12/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	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	
2023/12/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/19	ES33	01/02/2024		Bond Future	12.1551	76.9815	12.2303	76.6396	0.619	0.0000	0.0000
2023/12/19	ES33	02/05/2024		Bond Future	12.2774	74.9079	12.3558	74.5584	0.639	0.0000	0.0000
2023/12/19	ES33	01/08/2024		Bond Future	12.4067	76.5785	12.4885	76.2214	0.659	0.0000	0.0000
2023/12/19	ES33	07/11/2024		Bond Future	12.5688	74.5776	12.6545	74.2124	0.682	0.0000	0.0000
2023/12/19	ES33	06/02/2025		Bond Future	12.7446	76.1600	12.8343	75.7874	0.703	0.0000	0.0000
2023/12/19	ES33	06/02/2025	13.34 Call	Bond Future	2428.4300	2.4284	2055.8300	2.0558	15.343	0.0000	0.0000
2023/12/19	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	ES42	01/02/2024		Bond Future	12.7619	72.4948	12.8422	72.0738	0.629	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	
2023/12/19	ES42	02/05/2024		Bond Future	12.8834	69.8570	12.9668	69.4267	0.647	0.0000	0.0000
2023/12/19	ES42	01/08/2024		Bond Future	13.0089	71.4143	13.0955	70.9745	0.666	0.0000	0.0000
2023/12/19	ES42	07/11/2024		Bond Future	13.1604	68.8261	13.2508	68.3763	0.687	0.0000	0.0000
2023/12/19	ES42	06/02/2025		Bond Future	13.3160	70.2835	13.4101	69.8245	0.706	0.0000	0.0000
2023/12/19	ES42	06/02/2025	13.71 Call	Bond Future	1890.0100	1.8900	1430.9900	1.4310	24.287	0.0000	0.0000
2023/12/19	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	01/02/2024		GOVI	934.7000	934.7000	928.8120	928.8120	0.630	0.0000	0.0000
2023/12/19	GOVI	01/02/2024	879.99 Call	GOVI	547100.0000	54.7100	488220.0000	48.8220	10.762	0.0000	0.0000
2023/12/19	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	01/02/2024	880.00 Call	GOVI	547000.0000	54.7000	488120.0000	48.8120	10.764	0.0000	0.0000
2023/12/19	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	01/02/2024	879.98 Call	GOVI	547200.0000	54.7200	488320.0000	48.8320	10.760	0.0000	0.0000
2023/12/19	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	02/05/2024		GOVI	955.4220	955.4220	949.4040	949.4040	0.630	0.0000	0.0000
2023/12/19	GOVI	02/05/2024	950.98 Call	GOVI	44420.0000	4.4420	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/19	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	15760.0000	1.5760	100.000	0.0000	0.0000
2023/12/19	GOVI	02/05/2024	950.99 Call	GOVI	44320.0000	4.4320	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/19	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	15860.0000	1.5860	100.000	0.0000	0.0000
2023/12/19	GOVI	02/05/2024	950.97 Call	GOVI	44520.0000	4.4520	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/19	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	15660.0000	1.5660	100.000	0.0000	0.0000
2023/12/19	GOVI	01/08/2024		GOVI	976.5230	976.5230	970.3750	970.3750	0.630	0.0000	0.0000
2023/12/19	GOVI	01/08/2024	943.38 Call	GOVI	331430.0000	33.1430	269950.0000	26.9950	18.550	0.0000	0.0000
2023/12/19	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	01/08/2024	943.39 Call	GOVI	331330.0000	33.1330	269850.0000	26.9850	18.556	0.0000	0.0000
2023/12/19	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	01/08/2024	943.37 Call	GOVI	331530.0000	33.1530	270050.0000	27.0050	18.544	0.0000	0.0000
2023/12/19	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	07/11/2024		GOVI	999.3150	999.3150	993.0270	993.0270	0.629	0.0000	0.0000
2023/12/19	GOVI	07/11/2024	948.79 Call	GOVI	505250.0000	50.5250	442370.0000	44.2370	12.445	0.0000	0.0000
2023/12/19	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	07/11/2024	948.80 Call	GOVI	505150.0000	50.5150	442270.0000	44.2270	12.448	0.0000	0.0000
2023/12/19	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	07/11/2024	948.78 Call	GOVI	505350.0000	50.5350	442470.0000	44.2470	12.443	0.0000	0.0000
2023/12/19	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	GOVI	06/02/2025		GOVI	1020.4000	1020.4000	1013.9840	1013.9840	0.629	0.0000	0.0000
2023/12/19	GOVI	06/02/2025	972.00 Call	GOVI	484000.0000	48.4000	419840.0000	41.9840	13.256	0.0000	0.0000
2023/12/19	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/19	IGOV	01/02/2024		Index Future	351.9520	351.9520	351.4890	351.4890	0.132	0.0000	0.0000
2023/12/19	IGOV	02/05/2024		Index Future	359.8410	359.8410	359.3680	359.3680	0.131	0.0000	0.0000
2023/12/19	IGOV	01/08/2024		Index Future	367.8720	367.8720	367.3890	367.3890	0.131	0.0000	0.0000
2023/12/19	IGOV	07/11/2024		Index Future	376.5460	376.5460	376.0540	376.0540	0.131	0.0000	0.0000
2023/12/19	IGOV	06/02/2025		Index Future	384.5720	384.5720	384.0700	384.0700	0.131	0.0000	0.0000
2023/12/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/19	JBAF	20/12/2023		Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2023/12/19	JBAF	17/01/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/12/19	JBAF	21/02/2024		Jibar Tradeable Future	8.2900	91.7100	8.2900	91.7100	0.000	0.0000	0.0000
2023/12/19	JBAF	20/03/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2023/12/19	JBAF	17/04/2024		Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000
2023/12/19	JBAF	15/05/2024		Jibar Tradeable Future	8.1200	91.8800	8.1200	91.8800	0.000	0.0000	0.0000
2023/12/19	JBAF	19/06/2024		Jibar Tradeable Future	7.9600	92.0400	7.9600	92.0400	0.000	0.0000	0.0000
2023/12/19	JBAF	18/09/2024		Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000
2023/12/19	JBAF	18/12/2024		Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000
2023/12/19	JBAF	19/03/2025		Jibar Tradeable Future	7.2100	92.7900	7.2100	92.7900	0.000	0.0000	0.0000
2023/12/19	JBAF	18/06/2025		Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000
2023/12/19	JBAF	17/09/2025		Jibar Tradeable Future	7.1100	92.8900	7.1100	92.8900	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	
2023/12/19	R035	01/02/2024	10.62 Put	Bond Future	4227.4400	4.2274	4541.9700	4.5420	7.440	0.0000	0.0000
2023/12/19	R035	01/02/2024	10.62 Call	Bond Future	195.1000	0.1951	148.7300	0.1487	23.767	0.0000	0.0000
2023/12/19	R035	01/02/2024	11.12 Put	Bond Future	2025.0500	2.0251	2242.7100	2.2427	10.748	0.0000	0.0000
2023/12/19	R035	01/02/2024	11.12 Call	Bond Future	883.0100	0.8830	739.7700	0.7398	16.222	0.0000	0.0000
2023/12/19	R035	01/02/2024	13.46 Call	Bond Future	10777.8300	10.7778	10418.0900	10.4181	3.338	0.0000	0.0000
2023/12/19	R035	01/02/2024	13.46 Put	Bond Future	7.0800	0.0071	8.2400	0.0082	16.384	0.0000	0.0000
2023/12/19	R035	01/02/2024		Bond Future	11.3241	88.6535	11.3893	88.2926	0.576	0.0000	0.0000
2023/12/19	R035	01/02/2024	12.19 Call	Bond Future	4824.7100	4.8247	4497.1200	4.4971	6.790	0.0000	0.0000
2023/12/19	R035	01/02/2024	12.19 Put	Bond Future	207.1100	0.2071	240.4200	0.2404	16.083	0.0000	0.0000
2023/12/19	R035	01/02/2024	12.20 Call	Bond Future	4870.8900	4.8709	4542.5400	4.5425	6.741	0.0000	0.0000
2023/12/19	R035	01/02/2024	12.20 Put	Bond Future	202.0600	0.2021	234.6100	0.2346	16.109	0.0000	0.0000
2023/12/19	R035	01/02/2024	12.18 Call	Bond Future	4778.5300	4.7785	4451.7100	4.4517	6.839	0.0000	0.0000
2023/12/19	R035	01/02/2024	12.18 Put	Bond Future	212.2200	0.2122	246.3000	0.2463	16.059	0.0000	0.0000
2023/12/19	R035	02/05/2024		Bond Future	11.4090	86.1067	11.4769	85.7379	0.595	0.0000	0.0000
2023/12/19	R035	02/05/2024	11.20 Call	Bond Future	1970.4200	1.9704	1802.9200	1.8029	8.501	0.0000	0.0000
2023/12/19	R035	02/05/2024	11.20 Put	Bond Future	3120.5000	3.1205	3321.8500	3.3219	6.452	0.0000	0.0000
2023/12/19	R035	02/05/2024	11.21 Call	Bond Future	1995.5200	1.9955	1826.7000	1.8267	8.460	0.0000	0.0000
2023/12/19	R035	02/05/2024	11.21 Put	Bond Future	3090.0900	3.0901	3290.1200	3.2901	6.473	0.0000	0.0000
2023/12/19	R035	02/05/2024	11.19 Call	Bond Future	1945.6900	1.9457	1779.5200	1.7795	8.540	0.0000	0.0000
2023/12/19	R035	02/05/2024	11.19 Put	Bond Future	3151.3400	3.1513	3354.0200	3.3540	6.432	0.0000	0.0000
2023/12/19	R035	01/08/2024		Bond Future	11.4986	88.0072	11.5692	87.6305	0.614	0.0000	0.0000
2023/12/19	R035	01/08/2024	11.80 Call	Bond Future	4128.5700	4.1286	3900.5300	3.9005	5.523	0.0000	0.0000
2023/12/19	R035	01/08/2024	11.80 Put	Bond Future	2536.2500	2.5363	2684.9500	2.6850	5.863	0.0000	0.0000
2023/12/19	R035	01/08/2024	11.81 Call	Bond Future	4160.7000	4.1607	3931.7400	3.9317	5.503	0.0000	0.0000
2023/12/19	R035	01/08/2024	11.81 Put	Bond Future	2516.2600	2.5163	2664.0400	2.6640	5.873	0.0000	0.0000
2023/12/19	R035	01/08/2024	11.79 Call	Bond Future	4096.2700	4.0963	3869.1600	3.8692	5.544	0.0000	0.0000
2023/12/19	R035	01/08/2024	11.79 Put	Bond Future	2556.1100	2.5561	2705.7400	2.7057	5.854	0.0000	0.0000
2023/12/19	R035	07/11/2024		Bond Future	11.6156	85.5413	11.6893	85.1562	0.635	0.0000	0.0000
2023/12/19	R035	07/11/2024	12.18 Call	Bond Future	5407.3100	5.4073	5157.8100	5.1578	4.614	0.0000	0.0000
2023/12/19	R035	07/11/2024	12.18 Put	Bond Future	2519.5300	2.5195	2655.1900	2.6552	5.384	0.0000	0.0000
2023/12/19	R035	07/11/2024	12.19 Call	Bond Future	5440.2100	5.4402	5189.9600	5.1900	4.600	0.0000	0.0000
2023/12/19	R035	07/11/2024	12.19 Put	Bond Future	2502.5100	2.5025	2637.4200	2.6374	5.391	0.0000	0.0000
2023/12/19	R035	07/11/2024	12.17 Call	Bond Future	5374.1800	5.3742	5125.4100	5.1254	4.629	0.0000	0.0000
2023/12/19	R035	07/11/2024	12.17 Put	Bond Future	2536.3600	2.5364	2672.7500	2.6728	5.377	0.0000	0.0000
2023/12/19	R035	06/02/2025		Bond Future	11.7447	87.3388	11.8215	86.9459	0.655	0.0000	0.0000
2023/12/19	R035	06/02/2025	12.41 Call	Bond Future	5935.1700	5.9352	5677.9300	5.6779	4.334	0.0000	0.0000
2023/12/19	R035	06/02/2025	12.41 Put	Bond Future	2617.4600	2.6175	2753.1000	2.7531	5.182	0.0000	0.0000
2023/12/19	R053	01/02/2024	12.93 Call	Bond Future	6759.2100	6.7592	6134.7400	6.1347	9.239	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	
2023/12/19	R053	01/02/2024	12.93 Put	Bond Future	328.5700	0.3286	404.3000	0.4043	23.048	0.0000	0.0000
2023/12/19	R053	01/02/2024	12.94 Call	Bond Future	6820.3300	6.8203	6194.3300	6.1943	9.178	0.0000	0.0000
2023/12/19	R053	01/02/2024	12.94 Put	Bond Future	321.2600	0.3213	395.4600	0.3955	23.097	0.0000	0.0000
2023/12/19	R053	01/02/2024	12.92 Call	Bond Future	6698.0800	6.6981	6075.1600	6.0752	9.300	0.0000	0.0000
2023/12/19	R053	01/02/2024	12.92 Put	Bond Future	335.9600	0.3360	413.2400	0.4132	23.003	0.0000	0.0000
2023/12/19	R053	01/02/2024		Bond Future	12.0490	100.6590	12.1397	99.9588	0.752	0.0000	0.0000
2023/12/19	R053	02/05/2024		Bond Future	12.1427	97.0256	12.2367	96.3099	0.774	0.0000	0.0000
2023/12/19	R053	02/05/2024	13.03 Call	Bond Future	7925.9800	7.9260	7379.4900	7.3795	6.895	0.0000	0.0000
2023/12/19	R053	02/05/2024	13.03 Put	Bond Future	1544.2000	1.5442	1713.4600	1.7135	10.961	0.0000	0.0000
2023/12/19	R053	02/05/2024	13.04 Call	Bond Future	7978.3400	7.9783	7430.4100	7.4304	6.868	0.0000	0.0000
2023/12/19	R053	02/05/2024	13.04 Put	Bond Future	1529.1400	1.5291	1696.9600	1.6970	10.975	0.0000	0.0000
2023/12/19	R053	02/05/2024	13.02 Call	Bond Future	7873.6800	7.8737	7328.6400	7.3286	6.922	0.0000	0.0000
2023/12/19	R053	02/05/2024	13.02 Put	Bond Future	1559.4200	1.5594	1730.1300	1.7301	10.947	0.0000	0.0000
2023/12/19	R053	01/08/2024	13.14 Call	Bond Future	8772.3100	8.7723	8244.4200	8.2444	6.018	0.0000	0.0000
2023/12/19	R053	01/08/2024	13.14 Put	Bond Future	2403.5700	2.4036	2606.9400	2.6069	8.461	0.0000	0.0000
2023/12/19	R053	01/08/2024	13.15 Call	Bond Future	8820.9800	8.8210	8291.8300	8.2918	5.999	0.0000	0.0000
2023/12/19	R053	01/08/2024	13.15 Put	Bond Future	2385.8800	2.3859	2587.9900	2.5880	8.471	0.0000	0.0000
2023/12/19	R053	01/08/2024	13.13 Call	Bond Future	8723.4100	8.7234	8196.8000	8.1968	6.037	0.0000	0.0000
2023/12/19	R053	01/08/2024	13.13 Put	Bond Future	2421.1300	2.4211	2625.7800	2.6258	8.453	0.0000	0.0000
2023/12/19	R053	01/08/2024		Bond Future	12.2407	99.1664	12.3383	98.4352	0.797	0.0000	0.0000
2023/12/19	R053	07/11/2024	12.80 Call	Bond Future	7303.1400	7.3031	6839.8900	6.8399	6.343	0.0000	0.0000
2023/12/19	R053	07/11/2024	12.80 Put	Bond Future	4132.7100	4.1327	4417.3000	4.4173	6.886	0.0000	0.0000
2023/12/19	R053	07/11/2024	12.81 Call	Bond Future	7347.0100	7.3470	6882.3400	6.8823	6.325	0.0000	0.0000
2023/12/19	R053	07/11/2024	12.81 Put	Bond Future	4107.0200	4.1070	4390.1900	4.3902	6.895	0.0000	0.0000
2023/12/19	R053	07/11/2024	12.79 Call	Bond Future	7259.3500	7.2594	6797.5100	6.7975	6.362	0.0000	0.0000
2023/12/19	R053	07/11/2024	12.79 Put	Bond Future	4158.5700	4.1586	4444.5700	4.4446	6.877	0.0000	0.0000
2023/12/19	R053	07/11/2024		Bond Future	12.3587	95.6030	12.4603	94.8552	0.822	0.0000	0.0000
2023/12/19	R053	06/02/2025		Bond Future	12.4817	97.6090	12.5874	96.8458	0.847	0.0000	0.0000
2023/12/19	R053	06/02/2025	12.94 Call	Bond Future	7753.2900	7.7533	7284.0200	7.2840	6.053	0.0000	0.0000
2023/12/19	R053	06/02/2025	12.94 Put	Bond Future	4524.5700	4.5246	4818.5200	4.8185	6.497	0.0000	0.0000
2023/12/19	R186	01/02/2024		Bond Future	8.5117	106.3001	8.6012	106.0693	1.052	0.0000	0.0000
2023/12/19	R186	01/02/2024	9.51 Call	Bond Future	2563.5600	2.5636	2342.4800	2.3425	8.624	0.0000	0.0000
2023/12/19	R186	01/02/2024	9.51 Put	Bond Future	26.3300	0.0263	36.0400	0.0360	36.878	0.0000	0.0000
2023/12/19	R186	01/02/2024	9.52 Call	Bond Future	2587.7900	2.5878	2366.4300	2.3664	8.554	0.0000	0.0000
2023/12/19	R186	01/02/2024	9.52 Put	Bond Future	25.5400	0.0255	34.9700	0.0350	36.922	0.0000	0.0000
2023/12/19	R186	01/02/2024	9.50 Call	Bond Future	2539.3400	2.5393	2318.5500	2.3186	8.695	0.0000	0.0000
2023/12/19	R186	01/02/2024	9.50 Put	Bond Future	27.1400	0.0271	37.1400	0.0371	36.846	0.0000	0.0000
2023/12/19	R186	02/05/2024		Bond Future	8.4568	108.6568	8.5560	108.4209	1.174	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	
2023/12/19	R186	02/05/2024	8.00 Call	Bond Future	367.1600	0.3672	299.8800	0.2999	18.324	0.0000	0.0000
2023/12/19	R186	02/05/2024	8.00 Put	Bond Future	1461.5600	1.4616	1630.1700	1.6302	11.536	0.0000	0.0000
2023/12/19	R186	02/05/2024	8.01 Call	Bond Future	374.8700	0.3749	306.5800	0.3066	18.217	0.0000	0.0000
2023/12/19	R186	02/05/2024	8.01 Put	Bond Future	1445.1500	1.4452	1612.7500	1.6128	11.597	0.0000	0.0000
2023/12/19	R186	02/05/2024	7.99 Call	Bond Future	360.9200	0.3609	294.5500	0.2946	18.389	0.0000	0.0000
2023/12/19	R186	02/05/2024	7.99 Put	Bond Future	1479.4400	1.4794	1648.9600	1.6490	11.458	0.0000	0.0000
2023/12/19	R186	02/05/2024	10.40 Call	Bond Future	4553.7600	4.5538	4329.0400	4.3290	4.935	0.0000	0.0000
2023/12/19	R186	02/05/2024	10.40 Put	Bond Future	55.7500	0.0558	66.9200	0.0669	20.036	0.0000	0.0000
2023/12/19	R186	02/05/2024	9.73 Put	Bond Future	141.9600	0.1420	169.1100	0.1691	19.125	0.0000	0.0000
2023/12/19	R186	02/05/2024	9.73 Call	Bond Future	3117.3700	3.1174	2908.6300	2.9086	6.696	0.0000	0.0000
2023/12/19	R186	01/08/2024	8.69 Call	Bond Future	1434.8900	1.4349	1292.7300	1.2927	9.907	0.0000	0.0000
2023/12/19	R186	01/08/2024	8.69 Put	Bond Future	796.4000	0.7964	895.0400	0.8950	12.386	0.0000	0.0000
2023/12/19	R186	01/08/2024	8.70 Call	Bond Future	1449.5400	1.4495	1306.6600	1.3067	9.857	0.0000	0.0000
2023/12/19	R186	01/08/2024	8.70 Put	Bond Future	789.4700	0.7895	887.3900	0.8874	12.403	0.0000	0.0000
2023/12/19	R186	01/08/2024	8.68 Call	Bond Future	1420.3000	1.4203	1278.8600	1.2789	9.958	0.0000	0.0000
2023/12/19	R186	01/08/2024	8.68 Put	Bond Future	803.3900	0.8034	902.7500	0.9028	12.368	0.0000	0.0000
2023/12/19	R186	01/08/2024		Bond Future	8.3953	105.7464	8.5062	105.5056	1.321	0.0000	0.0000
2023/12/19	R186	07/11/2024		Bond Future	8.3395	108.2095	8.4659	107.9635	1.516	0.0000	0.0000
2023/12/19	R186	07/11/2024	9.14 Call	Bond Future	2155.5200	2.1555	1985.9000	1.9859	7.869	0.0000	0.0000
2023/12/19	R186	07/11/2024	9.14 Put	Bond Future	610.9200	0.6109	687.2800	0.6873	12.499	0.0000	0.0000
2023/12/19	R186	07/11/2024	9.15 Call	Bond Future	2170.4300	2.1704	2000.3300	2.0003	7.837	0.0000	0.0000
2023/12/19	R186	07/11/2024	9.15 Put	Bond Future	606.7300	0.6067	682.6100	0.6826	12.506	0.0000	0.0000
2023/12/19	R186	07/11/2024	9.13 Call	Bond Future	2140.6300	2.1406	1971.5000	1.9715	7.901	0.0000	0.0000
2023/12/19	R186	07/11/2024	9.13 Put	Bond Future	615.1400	0.6151	691.9900	0.6920	12.493	0.0000	0.0000
2023/12/19	R186	06/02/2025		Bond Future	8.3141	105.1694	8.4591	104.9187	1.743	0.0000	0.0000
2023/12/19	R186	06/02/2025	9.03 Call	Bond Future	1941.2600	1.9413	1778.0300	1.7780	8.408	0.0000	0.0000
2023/12/19	R186	06/02/2025	9.03 Put	Bond Future	710.9500	0.7110	798.3900	0.7984	12.299	0.0000	0.0000
2023/12/19	R202	01/02/2024		Bond Future	262.3061	262.3061	262.3290	262.3290	0.009	0.0000	0.0000
2023/12/19	R202	02/05/2024		Bond Future	268.1852	268.1852	268.2088	268.2088	0.009	0.0000	0.0000
2023/12/19	R202	01/08/2024		Bond Future	269.0653	269.0653	269.0902	269.0902	0.009	0.0000	0.0000
2023/12/19	R202	07/11/2024		Bond Future	275.4038	275.4038	275.4306	275.4306	0.010	0.0000	0.0000
2023/12/19	R202	06/02/2025		Bond Future	276.0193	276.0193	276.0477	276.0477	0.010	0.0000	0.0000
2023/12/19	R202	06/02/2025	266.79 Call	Bond Future	9229.2900	9.2293	9257.7300	9.2577	0.308	0.0000	0.0000
2023/12/19	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	R209	01/02/2024		Bond Future	11.4837	68.3490	11.5591	67.9833	0.657	0.0000	0.0000
2023/12/19	R209	01/02/2024	12.13 Call	Bond Future	3342.9200	3.3429	3033.1100	3.0331	9.268	0.0000	0.0000
2023/12/19	R209	01/02/2024	12.13 Put	Bond Future	296.8700	0.2969	352.7600	0.3528	18.826	0.0000	0.0000
2023/12/19	R209	01/02/2024	12.14 Call	Bond Future	3381.4600	3.3815	3070.4800	3.0705	9.197	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	
2023/12/19	R209	01/02/2024	12.14 Put	Bond Future	289.8300	0.2898	344.5500	0.3446	18.880	0.0000	0.0000
2023/12/19	R209	01/02/2024	12.12 Call	Bond Future	3304.4700	3.3045	2995.8500	2.9959	9.339	0.0000	0.0000
2023/12/19	R209	01/02/2024	12.12 Put	Bond Future	304.0600	0.3041	361.1400	0.3611	18.773	0.0000	0.0000
2023/12/19	R209	02/05/2024		Bond Future	11.5670	66.7111	11.6451	66.3373	0.675	0.0000	0.0000
2023/12/19	R209	02/05/2024	11.18 Call	Bond Future	1349.5800	1.3496	1205.6500	1.2057	10.665	0.0000	0.0000
2023/12/19	R209	02/05/2024	11.18 Put	Bond Future	3244.7300	3.2447	3474.5900	3.4746	7.084	0.0000	0.0000
2023/12/19	R209	02/05/2024	11.19 Call	Bond Future	1368.7600	1.3688	1223.4800	1.2235	10.614	0.0000	0.0000
2023/12/19	R209	02/05/2024	11.19 Put	Bond Future	3214.0100	3.2140	3442.5200	3.4425	7.110	0.0000	0.0000
2023/12/19	R209	02/05/2024	11.17 Call	Bond Future	1330.5400	1.3305	1187.9700	1.1880	10.715	0.0000	0.0000
2023/12/19	R209	02/05/2024	11.17 Put	Bond Future	3275.6500	3.2757	3506.8700	3.5069	7.059	0.0000	0.0000
2023/12/19	R209	01/08/2024		Bond Future	11.6551	68.1833	11.7360	67.8014	0.694	0.0000	0.0000
2023/12/19	R209	01/08/2024	11.79 Call	Bond Future	3226.4500	3.2265	3011.7200	3.0117	6.655	0.0000	0.0000
2023/12/19	R209	01/08/2024	11.79 Put	Bond Future	2591.5000	2.5915	2758.6400	2.7586	6.450	0.0000	0.0000
2023/12/19	R209	01/08/2024	11.80 Call	Bond Future	3253.2600	3.2533	3037.5600	3.0376	6.630	0.0000	0.0000
2023/12/19	R209	01/08/2024	11.80 Put	Bond Future	2571.5800	2.5716	2737.7500	2.7378	6.462	0.0000	0.0000
2023/12/19	R209	01/08/2024	11.78 Call	Bond Future	3199.9400	3.1999	2986.2000	2.9862	6.680	0.0000	0.0000
2023/12/19	R209	01/08/2024	11.78 Put	Bond Future	2611.7600	2.6118	2779.8900	2.7799	6.437	0.0000	0.0000
2023/12/19	R209	07/11/2024		Bond Future	11.7633	66.6144	11.8474	66.2239	0.715	0.0000	0.0000
2023/12/19	R209	07/11/2024	12.22 Call	Bond Future	4449.8800	4.4499	4204.9300	4.2049	5.505	0.0000	0.0000
2023/12/19	R209	07/11/2024	12.22 Put	Bond Future	2367.4700	2.3675	2513.0300	2.5130	6.148	0.0000	0.0000
2023/12/19	R209	07/11/2024	12.23 Call	Bond Future	4477.9200	4.4779	4232.1800	4.2322	5.488	0.0000	0.0000
2023/12/19	R209	07/11/2024	12.23 Put	Bond Future	2350.9300	2.3509	2495.7000	2.4957	6.158	0.0000	0.0000
2023/12/19	R209	07/11/2024	12.21 Call	Bond Future	4421.6600	4.4217	4177.5000	4.1775	5.522	0.0000	0.0000
2023/12/19	R209	07/11/2024	12.21 Put	Bond Future	2383.8800	2.3839	2530.2300	2.5302	6.139	0.0000	0.0000
2023/12/19	R209	06/02/2025		Bond Future	11.8786	68.0138	11.9659	67.6154	0.735	0.0000	0.0000
2023/12/19	R209	06/02/2025	12.44 Call	Bond Future	5022.4600	5.0225	4768.7300	4.7687	5.052	0.0000	0.0000
2023/12/19	R209	06/02/2025	12.44 Put	Bond Future	2516.6000	2.5166	2661.3200	2.6613	5.751	0.0000	0.0000
2023/12/19	R210	01/02/2024		Bond Future	235.9894	235.9894	235.7259	235.7259	0.112	0.0000	0.0000
2023/12/19	R210	02/05/2024		Bond Future	238.0174	238.0174	237.7481	237.7481	0.113	0.0000	0.0000
2023/12/19	R210	01/08/2024		Bond Future	243.3275	243.3275	243.0529	243.0529	0.113	0.0000	0.0000
2023/12/19	R210	07/11/2024		Bond Future	245.7087	245.7087	245.4285	245.4285	0.114	0.0000	0.0000
2023/12/19	R210	06/02/2025		Bond Future	250.9373	250.9373	250.6524	250.6524	0.114	0.0000	0.0000
2023/12/19	R210	06/02/2025	239.61 Call	Bond Future	11327.3000	11.3273	11042.3600	11.0424	2.516	0.0000	0.0000
2023/12/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/19	R213	01/02/2024	11.71 Call	Bond Future	6619.6400	6.6196	6154.3800	6.1544	7.028	0.0000	0.0000
2023/12/19	R213	01/02/2024	11.71 Put	Bond Future	24.9900	0.0250	33.8900	0.0339	35.614	0.0000	0.0000
2023/12/19	R213	01/02/2024	11.72 Call	Bond Future	6659.2700	6.6593	6193.8000	6.1938	6.990	0.0000	0.0000
2023/12/19	R213	01/02/2024	11.72 Put	Bond Future	24.4200	0.0244	33.1100	0.0331	35.586	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	
2023/12/19	R213	01/02/2024	11.70 Call	Bond Future	6580.0000	6.5800	6114.9500	6.1150	7.068	0.0000	0.0000
2023/12/19	R213	01/02/2024	11.70 Put	Bond Future	25.5800	0.0256	34.6900	0.0347	35.614	0.0000	0.0000
2023/12/19	R213	01/02/2024		Bond Future	10.1523	87.4460	10.2592	86.9718	1.052	0.0000	0.0000
2023/12/19	R213	02/05/2024		Bond Future	10.2035	85.8258	10.3154	85.3411	1.097	0.0000	0.0000
2023/12/19	R213	02/05/2024	10.29 Call	Bond Future	2157.8300	2.1578	1897.5500	1.8976	12.062	0.0000	0.0000
2023/12/19	R213	02/05/2024	10.29 Put	Bond Future	1782.8300	1.7828	2007.1900	2.0072	12.584	0.0000	0.0000
2023/12/19	R213	02/05/2024	10.30 Call	Bond Future	2181.5800	2.1816	1919.5900	1.9196	12.009	0.0000	0.0000
2023/12/19	R213	02/05/2024	10.30 Put	Bond Future	1763.3700	1.7634	1986.0200	1.9860	12.626	0.0000	0.0000
2023/12/19	R213	02/05/2024	10.28 Call	Bond Future	2134.4400	2.1344	1875.8500	1.8759	12.115	0.0000	0.0000
2023/12/19	R213	02/05/2024	10.28 Put	Bond Future	1802.6700	1.8027	2028.7200	2.0287	12.540	0.0000	0.0000
2023/12/19	R213	01/08/2024		Bond Future	10.2582	87.7202	10.3756	87.2250	1.144	0.0000	0.0000
2023/12/19	R213	01/08/2024	10.87 Call	Bond Future	4013.9300	4.0139	3684.6700	3.6847	8.203	0.0000	0.0000
2023/12/19	R213	01/08/2024	10.87 Put	Bond Future	1472.6400	1.4726	1638.5100	1.6385	11.263	0.0000	0.0000
2023/12/19	R213	01/08/2024	10.88 Call	Bond Future	4042.1100	4.0421	3711.7200	3.7117	8.174	0.0000	0.0000
2023/12/19	R213	01/08/2024	10.88 Put	Bond Future	1460.0800	1.4601	1624.8200	1.6248	11.283	0.0000	0.0000
2023/12/19	R213	01/08/2024	10.86 Call	Bond Future	3985.8300	3.9858	3657.6900	3.6577	8.233	0.0000	0.0000
2023/12/19	R213	01/08/2024	10.86 Put	Bond Future	1485.3100	1.4853	1652.3000	1.6523	11.243	0.0000	0.0000
2023/12/19	R213	07/11/2024		Bond Future	10.3411	86.2024	10.4649	85.6961	1.197	0.0000	0.0000
2023/12/19	R213	07/11/2024	11.22 Call	Bond Future	4938.5500	4.9386	4584.4000	4.5844	7.171	0.0000	0.0000
2023/12/19	R213	07/11/2024	11.22 Put	Bond Future	1424.4200	1.4244	1576.6000	1.5766	10.684	0.0000	0.0000
2023/12/19	R213	07/11/2024	11.23 Call	Bond Future	4967.0700	4.9671	4612.0000	4.6120	7.148	0.0000	0.0000
2023/12/19	R213	07/11/2024	11.23 Put	Bond Future	1414.0100	1.4140	1565.2700	1.5653	10.697	0.0000	0.0000
2023/12/19	R213	07/11/2024	11.21 Call	Bond Future	4910.0800	4.9101	4556.8500	4.5569	7.194	0.0000	0.0000
2023/12/19	R213	07/11/2024	11.21 Put	Bond Future	1434.9100	1.4349	1588.0100	1.5880	10.670	0.0000	0.0000
2023/12/19	R213	06/02/2025		Bond Future	10.4414	88.0152	10.5719	87.4986	1.249	0.0000	0.0000
2023/12/19	R213	06/02/2025	11.35 Call	Bond Future	5189.5400	5.1895	4835.7200	4.8357	6.818	0.0000	0.0000
2023/12/19	R213	06/02/2025	11.35 Put	Bond Future	1670.9300	1.6709	1833.6900	1.8337	9.741	0.0000	0.0000
2023/12/19	R214	01/02/2024	12.15 Call	Bond Future	2011.4800	2.0115	1745.5400	1.7455	13.221	0.0000	0.0000
2023/12/19	R214	01/02/2024	12.15 Put	Bond Future	780.6300	0.7806	912.1700	0.9122	16.850	0.0000	0.0000
2023/12/19	R214	01/02/2024	12.16 Call	Bond Future	2043.7500	2.0438	1775.6900	1.7757	13.116	0.0000	0.0000
2023/12/19	R214	01/02/2024	12.16 Put	Bond Future	764.7700	0.7648	894.1900	0.8942	16.923	0.0000	0.0000
2023/12/19	R214	01/02/2024	12.14 Call	Bond Future	1979.4400	1.9794	1715.6300	1.7156	13.328	0.0000	0.0000
2023/12/19	R214	01/02/2024	12.14 Put	Bond Future	796.7700	0.7968	930.4400	0.9304	16.776	0.0000	0.0000
2023/12/19	R214	01/02/2024		Bond Future	11.8984	63.7895	11.9788	63.3921	0.676	0.0000	0.0000
2023/12/19	R214	02/05/2024		Bond Future	11.9832	61.8990	12.0663	61.4928	0.693	0.0000	0.0000
2023/12/19	R214	02/05/2024	11.47 Call	Bond Future	1157.5300	1.1575	1019.5200	1.0195	11.923	0.0000	0.0000
2023/12/19	R214	02/05/2024	11.47 Put	Bond Future	3762.5000	3.7625	4030.6700	4.0307	7.127	0.0000	0.0000
2023/12/19	R214	02/05/2024	11.48 Call	Bond Future	1173.6900	1.1737	1034.3000	1.0343	11.876	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	
2023/12/19	R214	02/05/2024	11.48 Put	Bond Future	3726.2800	3.7263	3993.0700	3.9931	7.160	0.0000	0.0000
2023/12/19	R214	02/05/2024	11.46 Call	Bond Future	1141.6500	1.1417	1005.0200	1.0050	11.968	0.0000	0.0000
2023/12/19	R214	02/05/2024	11.46 Put	Bond Future	3799.0600	3.7991	4068.6100	4.0686	7.095	0.0000	0.0000
2023/12/19	R214	02/05/2024	13.52 Call	Bond Future	7324.2100	7.3242	6966.7400	6.9667	4.881	0.0000	0.0000
2023/12/19	R214	02/05/2024	13.52 Put	Bond Future	444.7800	0.4448	493.4900	0.4935	10.951	0.0000	0.0000
2023/12/19	R214	02/05/2024	12.87 Call	Bond Future	5014.7400	5.0147	4699.4400	4.6994	6.287	0.0000	0.0000
2023/12/19	R214	02/05/2024	12.87 Put	Bond Future	887.7500	0.8878	978.6300	0.9786	10.237	0.0000	0.0000
2023/12/19	R214	02/05/2024	12.12 Put	Bond Future	1966.4900	1.9665	2140.6100	2.1406	8.854	0.0000	0.0000
2023/12/19	R214	02/05/2024	12.12 Call	Bond Future	2633.0300	2.6330	2400.9700	2.4010	8.813	0.0000	0.0000
2023/12/19	R214	02/05/2024	12.14 Put	Bond Future	1925.9900	1.9260	2097.4000	2.0974	8.900	0.0000	0.0000
2023/12/19	R214	02/05/2024	12.14 Call	Bond Future	2689.0400	2.6890	2454.2700	2.4543	8.731	0.0000	0.0000
2023/12/19	R214	01/08/2024	12.17 Call	Bond Future	3212.0400	3.2120	2982.2900	2.9823	7.153	0.0000	0.0000
2023/12/19	R214	01/08/2024	12.17 Put	Bond Future	2736.6600	2.7367	2921.9400	2.9219	6.770	0.0000	0.0000
2023/12/19	R214	01/08/2024	12.18 Call	Bond Future	3238.5300	3.2385	3007.7200	3.0077	7.127	0.0000	0.0000
2023/12/19	R214	01/08/2024	12.18 Put	Bond Future	2715.2100	2.7152	2899.4300	2.8994	6.785	0.0000	0.0000
2023/12/19	R214	01/08/2024	12.16 Call	Bond Future	3185.4400	3.1854	2956.7700	2.9568	7.179	0.0000	0.0000
2023/12/19	R214	01/08/2024	12.16 Put	Bond Future	2758.0600	2.7581	2944.4200	2.9444	6.757	0.0000	0.0000
2023/12/19	R214	01/08/2024		Bond Future	12.0715	63.2652	12.1574	62.8502	0.712	0.0000	0.0000
2023/12/19	R214	07/11/2024		Bond Future	12.1824	61.4314	12.2715	61.0070	0.732	0.0000	0.0000
2023/12/19	R214	07/11/2024	12.61 Call	Bond Future	4484.2100	4.4842	4220.0500	4.2201	5.891	0.0000	0.0000
2023/12/19	R214	07/11/2024	12.61 Put	Bond Future	2489.4400	2.4894	2649.7300	2.6497	6.439	0.0000	0.0000
2023/12/19	R214	07/11/2024	12.62 Call	Bond Future	4512.5700	4.5126	4247.5600	4.2476	5.873	0.0000	0.0000
2023/12/19	R214	07/11/2024	12.62 Put	Bond Future	2472.3700	2.4724	2631.8100	2.6318	6.449	0.0000	0.0000
2023/12/19	R214	07/11/2024	12.60 Call	Bond Future	4455.9100	4.4559	4192.6200	4.1926	5.909	0.0000	0.0000
2023/12/19	R214	07/11/2024	12.60 Put	Bond Future	2506.6100	2.5066	2667.7700	2.6678	6.429	0.0000	0.0000
2023/12/19	R214	06/02/2025		Bond Future	12.3009	62.7222	12.3933	62.2891	0.751	0.0000	0.0000
2023/12/19	R214	06/02/2025	12.71 Call	Bond Future	4716.9500	4.7170	4452.4700	4.4525	5.607	0.0000	0.0000
2023/12/19	R214	06/02/2025	12.71 Put	Bond Future	2835.3700	2.8354	3004.0200	3.0040	5.948	0.0000	0.0000
2023/12/19	R248	01/02/2024	11.50 Put	Bond Future	3854.8400	3.8548	4221.3200	4.2213	9.507	0.0000	0.0000
2023/12/19	R248	01/02/2024	11.50 Call	Bond Future	361.2300	0.3612	275.7900	0.2758	23.653	0.0000	0.0000
2023/12/19	R248	01/02/2024	12.30 Put	Bond Future	967.6500	0.9677	1117.6200	1.1176	15.498	0.0000	0.0000
2023/12/19	R248	01/02/2024	12.30 Call	Bond Future	2413.2300	2.4132	2111.2800	2.1113	12.512	0.0000	0.0000
2023/12/19	R248	01/02/2024	13.37 Call	Bond Future	7326.2900	7.3263	6891.6500	6.8917	5.933	0.0000	0.0000
2023/12/19	R248	01/02/2024	13.37 Put	Bond Future	88.3200	0.0883	105.6000	0.1056	19.565	0.0000	0.0000
2023/12/19	R248	01/02/2024	13.10 Call	Bond Future	6022.5100	6.0225	5602.3000	5.6023	6.977	0.0000	0.0000
2023/12/19	R248	01/02/2024	13.10 Put	Bond Future	166.4600	0.1665	198.1700	0.1982	19.050	0.0000	0.0000
2023/12/19	R248	01/02/2024	13.90 Call	Bond Future	9833.1500	9.8332	9386.1500	9.3862	4.546	0.0000	0.0000
2023/12/19	R248	01/02/2024	13.90 Put	Bond Future	24.8400	0.0248	29.7600	0.0298	19.807	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	
2023/12/19	R248	01/02/2024	12.15 Call	Bond Future	1864.1900	1.8642	1600.8400	1.6008	14.127	0.0000	0.0000
2023/12/19	R248	01/02/2024	12.15 Put	Bond Future	1302.1100	1.3021	1490.6800	1.4907	14.482	0.0000	0.0000
2023/12/19	R248	01/02/2024	12.16 Call	Bond Future	1898.7300	1.8987	1632.6700	1.6327	14.013	0.0000	0.0000
2023/12/19	R248	01/02/2024	12.16 Put	Bond Future	1277.1600	1.2772	1463.0200	1.4630	14.553	0.0000	0.0000
2023/12/19	R248	01/02/2024	12.14 Call	Bond Future	1829.9500	1.8300	1569.3300	1.5693	14.242	0.0000	0.0000
2023/12/19	R248	01/02/2024	12.14 Put	Bond Future	1327.4400	1.3274	1518.7400	1.5187	14.411	0.0000	0.0000
2023/12/19	R248	01/02/2024		Bond Future	12.0562	78.0461	12.1315	77.5942	0.625	0.0000	0.0000
2023/12/19	R248	02/05/2024		Bond Future	12.1462	75.3277	12.2242	74.8658	0.642	0.0000	0.0000
2023/12/19	R248	02/05/2024	11.47 Call	Bond Future	1139.2000	1.1392	1004.9000	1.0049	11.789	0.0000	0.0000
2023/12/19	R248	02/05/2024	11.47 Put	Bond Future	5366.2200	5.3662	5693.8600	5.6939	6.106	0.0000	0.0000
2023/12/19	R248	02/05/2024	11.48 Call	Bond Future	1156.2100	1.1562	1020.4200	1.0204	11.744	0.0000	0.0000
2023/12/19	R248	02/05/2024	11.48 Put	Bond Future	5317.6700	5.3177	5643.8200	5.6438	6.133	0.0000	0.0000
2023/12/19	R248	02/05/2024	11.46 Call	Bond Future	1122.5200	1.1225	989.6800	0.9897	11.834	0.0000	0.0000
2023/12/19	R248	02/05/2024	11.46 Put	Bond Future	5415.2000	5.4152	5744.3000	5.7443	6.077	0.0000	0.0000
2023/12/19	R248	02/05/2024	11.40 Put	Bond Future	5714.5100	5.7145	6052.2700	6.0523	5.911	0.0000	0.0000
2023/12/19	R248	02/05/2024	11.40 Call	Bond Future	1025.8500	1.0259	901.6700	0.9017	12.105	0.0000	0.0000
2023/12/19	R248	02/05/2024	12.40 Put	Bond Future	2199.1900	2.1992	2379.0800	2.3791	8.180	0.0000	0.0000
2023/12/19	R248	02/05/2024	12.40 Call	Bond Future	3683.9100	3.6839	3401.8600	3.4019	7.656	0.0000	0.0000
2023/12/19	R248	02/05/2024	13.16 Call	Bond Future	6651.4200	6.6514	6283.8600	6.2839	5.526	0.0000	0.0000
2023/12/19	R248	02/05/2024	13.16 Put	Bond Future	1023.2300	1.0232	1117.6100	1.1176	9.224	0.0000	0.0000
2023/12/19	R248	01/08/2024	12.31 Call	Bond Future	3824.4700	3.8245	3565.9000	3.5659	6.761	0.0000	0.0000
2023/12/19	R248	01/08/2024	12.31 Put	Bond Future	3414.8900	3.4149	3628.1800	3.6282	6.246	0.0000	0.0000
2023/12/19	R248	01/08/2024	12.32 Call	Bond Future	3856.1600	3.8562	3596.3800	3.5964	6.737	0.0000	0.0000
2023/12/19	R248	01/08/2024	12.32 Put	Bond Future	3388.4800	3.3885	3600.5600	3.6006	6.259	0.0000	0.0000
2023/12/19	R248	01/08/2024	12.30 Call	Bond Future	3792.6500	3.7927	3535.2900	3.5353	6.786	0.0000	0.0000
2023/12/19	R248	01/08/2024	12.30 Put	Bond Future	3441.2500	3.4413	3655.7500	3.6558	6.233	0.0000	0.0000
2023/12/19	R248	01/08/2024		Bond Future	12.2399	76.9902	12.3207	76.5183	0.660	0.0000	0.0000
2023/12/19	R248	07/11/2024		Bond Future	12.3568	74.3309	12.4408	73.8483	0.680	0.0000	0.0000
2023/12/19	R248	07/11/2024	12.79 Call	Bond Future	5688.1900	5.6882	5388.0800	5.3881	5.276	0.0000	0.0000
2023/12/19	R248	07/11/2024	12.79 Put	Bond Future	3260.2700	3.2603	3442.7200	3.4427	5.596	0.0000	0.0000
2023/12/19	R248	07/11/2024	12.80 Call	Bond Future	5722.0700	5.7221	5421.0500	5.4211	5.261	0.0000	0.0000
2023/12/19	R248	07/11/2024	12.80 Put	Bond Future	3239.8000	3.2398	3421.3400	3.4213	5.603	0.0000	0.0000
2023/12/19	R248	07/11/2024	12.78 Call	Bond Future	5654.3700	5.6544	5355.1800	5.3552	5.291	0.0000	0.0000
2023/12/19	R248	07/11/2024	12.78 Put	Bond Future	3280.8800	3.2809	3464.2500	3.4643	5.589	0.0000	0.0000
2023/12/19	R248	06/02/2025		Bond Future	12.4815	75.8920	12.5688	75.3997	0.700	0.0000	0.0000
2023/12/19	R248	06/02/2025	12.71 Call	Bond Future	5340.4100	5.3404	5056.2300	5.0562	5.321	0.0000	0.0000
2023/12/19	R248	06/02/2025	12.71 Put	Bond Future	4064.7500	4.0648	4272.9400	4.2729	5.122	0.0000	0.0000
2023/12/19	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
2023/12/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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