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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/12/2023 TO 22/12/2023

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
2023/12/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/22	2025	01/02/2024		Bond Future	176.2415	176.2415	176.2137	0.016	0.0000	0.0000
2023/12/22	2025	02/05/2024		Bond Future	180.1923	180.1923	180.1562	0.020	0.0000	0.0000
2023/12/22	2025	01/08/2024		Bond Future	182.3728	182.3728	182.3414	0.017	0.0000	0.0000
2023/12/22	2025	07/11/2024		Bond Future	186.6749	186.6749	186.6413	0.018	0.0000	0.0000
2023/12/22	2029	01/02/2024		Bond Future	130.3113	130.3113	130.2548	0.043	0.0000	0.0000
2023/12/22	2029	02/05/2024		Bond Future	131.8634	131.8634	131.8000	0.048	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	
2023/12/22	2029	01/08/2024		Bond Future	134.8078	134.8078	134.7470	134.7470	0.045	0.0000	0.0000
2023/12/22	2029	07/11/2024		Bond Future	136.5814	136.5814	136.5181	136.5181	0.046	0.0000	0.0000
2023/12/22	2029	06/02/2025		Bond Future	139.4930	139.4930	139.4353	139.4353	0.041	0.0000	0.0000
2023/12/22	2029	06/02/2025	132.40 Call	Bond Future	7093.0200	7.0930	7035.2800	7.0353	0.814	0.0000	0.0000
2023/12/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	2030	01/02/2024		Bond Future	9.7692	92.2532	9.7384	92.3837	0.315	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.36 Call	Bond Future	6454.4500	6.4545	6588.3500	6.5884	2.075	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.36 Put	Bond Future	22.1200	0.0221	25.5900	0.0256	15.687	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.37 Call	Bond Future	6492.5300	6.4925	6626.3700	6.6264	2.061	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.37 Put	Bond Future	21.5700	0.0216	24.9800	0.0250	15.809	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.35 Call	Bond Future	6416.3900	6.4164	6550.3200	6.5503	2.087	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.35 Put	Bond Future	22.7000	0.0227	26.2000	0.0262	15.419	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.31 Call	Bond Future	6264.0100	6.2640	6398.1200	6.3981	2.141	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.31 Put	Bond Future	25.1300	0.0251	28.8100	0.0288	14.644	0.0000	0.0000
2023/12/22	2030	01/02/2024	9.93 Put	Bond Future	673.3500	0.6734	654.2100	0.6542	2.843	0.0000	0.0000
2023/12/22	2030	01/02/2024	9.93 Call	Bond Future	1350.3400	1.3503	1461.6300	1.4616	8.242	0.0000	0.0000
2023/12/22	2030	01/02/2024	9.57 Put	Bond Future	1382.6500	1.3827	1315.1900	1.3152	4.879	0.0000	0.0000
2023/12/22	2030	01/02/2024	9.57 Call	Bond Future	535.3100	0.5353	598.2800	0.5983	11.763	0.0000	0.0000
2023/12/22	2030	01/02/2024	10.07 Put	Bond Future	497.3200	0.4973	489.4600	0.4895	1.580	0.0000	0.0000
2023/12/22	2030	01/02/2024	10.07 Call	Bond Future	1758.6800	1.7587	1881.2500	1.8813	6.969	0.0000	0.0000
2023/12/22	2030	01/02/2024	12.10 Call	Bond Future	9235.4800	9.2355	9365.7200	9.3657	1.410	0.0000	0.0000
2023/12/22	2030	01/02/2024	12.10 Put	Bond Future	3.0100	0.0030	2.8200	0.0028	6.312	0.0000	0.0000
2023/12/22	2030	01/02/2024	9.89 Put	Bond Future	732.6600	0.7327	709.4800	0.7095	3.164	0.0000	0.0000
2023/12/22	2030	01/02/2024	9.89 Call	Bond Future	1241.8300	1.2418	1349.0800	1.3491	8.636	0.0000	0.0000
2023/12/22	2030	01/02/2024	10.39 Put	Bond Future	240.1000	0.2401	244.8000	0.2448	1.958	0.0000	0.0000
2023/12/22	2030	01/02/2024	10.39 Call	Bond Future	2819.7800	2.8198	2954.9100	2.9549	4.792	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.86 Call	Bond Future	8343.3300	8.3433	8474.4400	8.4744	1.571	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.86 Put	Bond Future	6.2400	0.0062	6.9200	0.0069	10.897	0.0000	0.0000
2023/12/22	2030	01/02/2024	10.16 Put	Bond Future	407.1000	0.4071	404.5400	0.4045	0.629	0.0000	0.0000
2023/12/22	2030	01/02/2024	10.16 Call	Bond Future	2041.6700	2.0417	2169.5400	2.1695	6.263	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.00 Call	Bond Future	5082.4800	5.0825	5217.8300	5.2178	2.663	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.00 Put	Bond Future	55.3100	0.0553	60.2300	0.0602	8.895	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.75 Call	Bond Future	7930.8800	7.9309	8063.3200	8.0633	1.670	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.75 Put	Bond Future	8.2300	0.0082	10.2400	0.0102	24.423	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.85 Call	Bond Future	8305.9200	8.3059	8437.1300	8.4371	1.580	0.0000	0.0000
2023/12/22	2030	01/02/2024	11.85 Put	Bond Future	6.4000	0.0064	7.1800	0.0072	12.188	0.0000	0.0000
2023/12/22	2030	01/02/2024	10.00 Put	Bond Future	579.5300	0.5795	566.6800	0.5667	2.217	0.0000	0.0000
2023/12/22	2030	01/02/2024	10.00 Call	Bond Future	1549.2900	1.5493	1666.8700	1.6669	7.589	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	
2023/12/22	2030	02/05/2024	12.38 Call	Bond Future	9871.5800	9.8716	9991.3400	9.9913	1.213	0.0000	0.0000
2023/12/22	2030	02/05/2024	12.38 Put	Bond Future	63.7600	0.0638	54.2500	0.0543	14.915	0.0000	0.0000
2023/12/22	2030	02/05/2024	10.82 Put	Bond Future	524.4700	0.5245	541.4600	0.5415	3.239	0.0000	0.0000
2023/12/22	2030	02/05/2024	10.82 Call	Bond Future	4536.2500	4.5363	4682.5100	4.6825	3.224	0.0000	0.0000
2023/12/22	2030	02/05/2024	10.62 Put	Bond Future	676.5300	0.6765	691.5500	0.6916	2.220	0.0000	0.0000
2023/12/22	2030	02/05/2024	10.62 Call	Bond Future	3908.8700	3.9089	4053.1600	4.0532	3.691	0.0000	0.0000
2023/12/22	2030	02/05/2024	11.12 Put	Bond Future	356.1900	0.3562	373.5000	0.3735	4.860	0.0000	0.0000
2023/12/22	2030	02/05/2024	11.12 Call	Bond Future	5521.2300	5.5212	5667.8100	5.6678	2.655	0.0000	0.0000
2023/12/22	2030	02/05/2024	13.15 Call	Bond Future	12506.2400	12.5062	12632.8700	12.6329	1.013	0.0000	0.0000
2023/12/22	2030	02/05/2024	13.15 Put	Bond Future	13.5600	0.0136	10.9200	0.0109	19.469	0.0000	0.0000
2023/12/22	2030	02/05/2024	9.66 Put	Bond Future	2129.9400	2.1299	2068.9100	2.0689	2.865	0.0000	0.0000
2023/12/22	2030	02/05/2024	9.66 Call	Bond Future	1499.3800	1.4994	1567.6200	1.5676	4.551	0.0000	0.0000
2023/12/22	2030	02/05/2024	10.16 Put	Bond Future	1197.5700	1.1976	1191.2100	1.1912	0.531	0.0000	0.0000
2023/12/22	2030	02/05/2024	10.16 Call	Bond Future	2604.3900	2.6044	2727.3000	2.7273	4.719	0.0000	0.0000
2023/12/22	2030	02/05/2024	11.94 Call	Bond Future	8344.2300	8.3442	8473.4300	8.4734	1.548	0.0000	0.0000
2023/12/22	2030	02/05/2024	11.94 Put	Bond Future	121.6500	0.1217	121.5800	0.1216	0.058	0.0000	0.0000
2023/12/22	2030	02/05/2024	9.82 Call	Bond Future	1810.0900	1.8101	1900.3200	1.9003	4.985	0.0000	0.0000
2023/12/22	2030	02/05/2024	9.82 Put	Bond Future	1782.5700	1.7826	1743.5300	1.7435	2.190	0.0000	0.0000
2023/12/22	2030	02/05/2024	9.83 Call	Bond Future	1831.2500	1.8313	1922.3900	1.9224	4.977	0.0000	0.0000
2023/12/22	2030	02/05/2024	9.83 Put	Bond Future	1762.7900	1.7628	1724.6600	1.7247	2.163	0.0000	0.0000
2023/12/22	2030	02/05/2024	9.81 Call	Bond Future	1789.3000	1.7893	1878.1700	1.8782	4.967	0.0000	0.0000
2023/12/22	2030	02/05/2024	9.81 Put	Bond Future	1802.7400	1.8027	1762.3400	1.7623	2.241	0.0000	0.0000
2023/12/22	2030	02/05/2024		Bond Future	9.8133	94.2987	9.7818	94.4279	0.321	0.0000	0.0000
2023/12/22	2030	01/08/2024		Bond Future	9.8639	92.3762	9.8297	92.5113	0.346	0.0000	0.0000
2023/12/22	2030	01/08/2024	10.38 Call	Bond Future	3439.6800	3.4397	3597.1400	3.5971	4.578	0.0000	0.0000
2023/12/22	2030	01/08/2024	10.38 Put	Bond Future	1425.7200	1.4257	1448.0900	1.4481	1.569	0.0000	0.0000
2023/12/22	2030	01/08/2024	10.39 Call	Bond Future	3465.6500	3.4657	3623.5200	3.6235	4.555	0.0000	0.0000
2023/12/22	2030	01/08/2024	10.39 Put	Bond Future	1413.2100	1.4132	1435.9900	1.4360	1.612	0.0000	0.0000
2023/12/22	2030	01/08/2024	10.37 Call	Bond Future	3414.0500	3.4141	3570.8400	3.5708	4.592	0.0000	0.0000
2023/12/22	2030	01/08/2024	10.37 Put	Bond Future	1438.5800	1.4386	1460.2800	1.4603	1.508	0.0000	0.0000
2023/12/22	2030	07/11/2024	10.75 Call	Bond Future	4424.5200	4.4245	4606.5800	4.6066	4.115	0.0000	0.0000
2023/12/22	2030	07/11/2024	10.75 Put	Bond Future	1362.1000	1.3621	1406.6200	1.4066	3.268	0.0000	0.0000
2023/12/22	2030	07/11/2024	10.76 Call	Bond Future	4451.0800	4.4511	4633.1600	4.6332	4.091	0.0000	0.0000
2023/12/22	2030	07/11/2024	10.76 Put	Bond Future	1352.1800	1.3522	1396.7200	1.3967	3.294	0.0000	0.0000
2023/12/22	2030	07/11/2024	10.74 Call	Bond Future	4398.0100	4.3980	4580.0500	4.5801	4.139	0.0000	0.0000
2023/12/22	2030	07/11/2024	10.74 Put	Bond Future	1372.1000	1.3721	1416.6000	1.4166	3.243	0.0000	0.0000
2023/12/22	2030	07/11/2024		Bond Future	9.9283	94.5298	9.8922	94.6673	0.364	0.0000	0.0000
2023/12/22	2030	06/02/2025		Bond Future	10.0113	92.5108	9.9716	92.6562	0.397	0.0000	0.0000
2023/12/22	2030	06/02/2025	10.68 Call	Bond Future	4087.3900	4.0874	4385.2700	4.3853	7.288	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	
2023/12/22	2030	06/02/2025	10.68 Put	Bond Future	1682.6100	1.6826	1835.1500	1.8352	9.066	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.90 Put	Bond Future	561.2400	0.5612	632.6900	0.6327	12.731	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.90 Call	Bond Future	1986.1800	1.9862	2210.7100	2.2107	11.305	0.0000	0.0000
2023/12/22	2032	01/02/2024	12.00 Call	Bond Future	6555.5200	6.5555	6727.7700	6.7278	2.628	0.0000	0.0000
2023/12/22	2032	01/02/2024	12.00 Put	Bond Future	42.6300	0.0426	61.8000	0.0618	44.968	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.55 Call	Bond Future	4605.0800	4.6051	4799.0400	4.7990	4.212	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.55 Put	Bond Future	124.7400	0.1247	165.6200	0.1656	32.772	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.33 Call	Bond Future	3672.2500	3.6723	3878.4200	3.8784	5.614	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.33 Put	Bond Future	209.9500	0.2100	263.0400	0.2630	25.287	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.35 Call	Bond Future	3755.7900	3.7558	3960.9500	3.9610	5.462	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.35 Put	Bond Future	200.2700	0.2003	252.3500	0.2524	26.005	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.85 Call	Bond Future	1810.6600	1.8107	2034.9100	2.0349	12.385	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.85 Put	Bond Future	626.7900	0.6268	697.9600	0.6980	11.355	0.0000	0.0000
2023/12/22	2032	01/02/2024		Bond Future	10.6071	90.2373	10.5760	90.3904	0.293	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.84 Call	Bond Future	5860.0700	5.8601	6038.6000	6.0386	3.047	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.84 Put	Bond Future	62.3100	0.0623	87.7600	0.0878	40.844	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.85 Call	Bond Future	5903.5500	5.9036	6081.6200	6.0816	3.016	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.85 Put	Bond Future	60.8500	0.0609	85.8400	0.0858	41.068	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.83 Call	Bond Future	5816.6200	5.8166	5995.5600	5.9956	3.076	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.83 Put	Bond Future	63.8300	0.0638	89.6900	0.0897	40.514	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.01 Put	Bond Future	3091.4400	3.0914	2998.8500	2.9989	2.995	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.01 Call	Bond Future	91.0000	0.0910	151.4900	0.1515	66.473	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.76 Put	Bond Future	762.6200	0.7626	831.4100	0.8314	9.020	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.76 Call	Bond Future	1510.3600	1.5104	1732.2300	1.7322	14.690	0.0000	0.0000
2023/12/22	2032	01/02/2024	12.62 Call	Bond Future	9216.7700	9.2168	9374.8000	9.3748	1.715	0.0000	0.0000
2023/12/22	2032	01/02/2024	12.62 Put	Bond Future	9.2900	0.0093	14.2400	0.0142	53.283	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.78 Put	Bond Future	730.3500	0.7304	799.8800	0.7999	9.520	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.78 Call	Bond Future	1575.2500	1.5753	1797.8600	1.7979	14.132	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.75 Call	Bond Future	5469.1200	5.4691	5651.8200	5.6518	3.341	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.75 Put	Bond Future	77.2600	0.0773	106.8800	0.1069	38.338	0.0000	0.0000
2023/12/22	2032	01/02/2024	12.50 Call	Bond Future	8707.7000	8.7077	8869.3200	8.8693	1.856	0.0000	0.0000
2023/12/22	2032	01/02/2024	12.50 Put	Bond Future	12.4300	0.0124	20.9700	0.0210	68.705	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.59 Put	Bond Future	1091.5700	1.0916	1144.5900	1.1446	4.857	0.0000	0.0000
2023/12/22	2032	01/02/2024	10.59 Call	Bond Future	1007.6400	1.0076	1213.7400	1.2137	20.454	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.09 Put	Bond Future	365.7900	0.3658	432.0300	0.4320	18.109	0.0000	0.0000
2023/12/22	2032	01/02/2024	11.09 Call	Bond Future	2698.8100	2.6988	2918.1300	2.9181	8.127	0.0000	0.0000
2023/12/22	2032	01/02/2024	12.73 Call	Bond Future	9680.2800	9.6803	9836.0800	9.8361	1.609	0.0000	0.0000
2023/12/22	2032	01/02/2024	12.73 Put	Bond Future	7.1400	0.0071	9.8600	0.0099	38.095	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	
2023/12/22	2032	02/05/2024	10.59 Put	Bond Future	2413.6100	2.4136	2342.8000	2.3428	2.934	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.59 Call	Bond Future	1989.2100	1.9892	2070.9100	2.0709	4.107	0.0000	0.0000
2023/12/22	2032	02/05/2024	11.09 Put	Bond Future	1414.6900	1.4147	1379.6300	1.3796	2.478	0.0000	0.0000
2023/12/22	2032	02/05/2024	11.09 Call	Bond Future	3365.6400	3.3656	3483.0900	3.4831	3.490	0.0000	0.0000
2023/12/22	2032	02/05/2024	13.18 Call	Bond Future	11134.5200	11.1345	11272.0900	11.2721	1.236	0.0000	0.0000
2023/12/22	2032	02/05/2024	13.18 Put	Bond Future	114.4300	0.1144	99.4900	0.0995	13.056	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.36 Put	Bond Future	3041.6900	3.0417	2946.8600	2.9469	3.118	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.36 Call	Bond Future	1495.9200	1.4959	1553.6000	1.5536	3.856	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.86 Put	Bond Future	1816.9200	1.8169	1767.9600	1.7680	2.695	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.86 Call	Bond Future	2685.6800	2.6857	2789.2300	2.7892	3.856	0.0000	0.0000
2023/12/22	2032	02/05/2024	12.90 Call	Bond Future	10053.6000	10.0536	10192.1200	10.1921	1.378	0.0000	0.0000
2023/12/22	2032	02/05/2024	12.90 Put	Bond Future	172.8000	0.1728	158.8100	0.1588	8.096	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.55 Call	Bond Future	1895.9200	1.8959	1974.2200	1.9742	4.130	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.55 Put	Bond Future	2514.0200	2.5140	2439.8100	2.4398	2.952	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.56 Call	Bond Future	1918.9500	1.9190	1998.2100	1.9982	4.130	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.56 Put	Bond Future	2488.5800	2.4886	2415.3300	2.4153	2.943	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.54 Call	Bond Future	1873.0400	1.8730	1950.5800	1.9506	4.140	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.54 Put	Bond Future	2539.6600	2.5397	2464.6900	2.4647	2.952	0.0000	0.0000
2023/12/22	2032	02/05/2024		Bond Future	10.6780	88.0759	10.6463	88.2285	0.297	0.0000	0.0000
2023/12/22	2032	02/05/2024	11.81 Call	Bond Future	5851.1400	5.8511	5991.1100	5.9911	2.392	0.0000	0.0000
2023/12/22	2032	02/05/2024	11.81 Put	Bond Future	624.2500	0.6243	611.7100	0.6117	2.009	0.0000	0.0000
2023/12/22	2032	02/05/2024	11.21 Call	Bond Future	3746.9700	3.7470	3869.7600	3.8698	3.277	0.0000	0.0000
2023/12/22	2032	02/05/2024	11.21 Put	Bond Future	1238.3800	1.2384	1208.6600	1.2087	2.400	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.57 Put	Bond Future	2463.5400	2.4635	2391.0300	2.3910	2.943	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.57 Call	Bond Future	1942.3600	1.9424	2022.3600	2.0224	4.119	0.0000	0.0000
2023/12/22	2032	02/05/2024	13.35 Call	Bond Future	11786.8600	11.7869	11927.4700	11.9275	1.193	0.0000	0.0000
2023/12/22	2032	02/05/2024	13.35 Put	Bond Future	85.8300	0.0858	73.9300	0.0739	13.865	0.0000	0.0000
2023/12/22	2032	02/05/2024	11.35 Put	Bond Future	1057.8800	1.0579	1034.1100	1.0341	2.247	0.0000	0.0000
2023/12/22	2032	02/05/2024	11.35 Call	Bond Future	4211.0900	4.2111	4339.8300	4.3398	3.057	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.65 Put	Bond Future	2268.5100	2.2685	2203.0000	2.2030	2.888	0.0000	0.0000
2023/12/22	2032	02/05/2024	10.65 Call	Bond Future	2133.6300	2.1336	2220.6300	2.2206	4.078	0.0000	0.0000
2023/12/22	2032	01/08/2024		Bond Future	10.7551	90.0212	10.7213	90.1800	0.314	0.0000	0.0000
2023/12/22	2032	01/08/2024	11.14 Call	Bond Future	3855.0400	3.8550	3985.7300	3.9857	3.390	0.0000	0.0000
2023/12/22	2032	01/08/2024	11.14 Put	Bond Future	2072.5100	2.0725	2044.4400	2.0444	1.354	0.0000	0.0000
2023/12/22	2032	01/08/2024	11.15 Call	Bond Future	3884.1000	3.8841	4015.3700	4.0154	3.380	0.0000	0.0000
2023/12/22	2032	01/08/2024	11.15 Put	Bond Future	2055.8900	2.0559	2028.4000	2.0284	1.337	0.0000	0.0000
2023/12/22	2032	01/08/2024	11.13 Call	Bond Future	3826.0700	3.8261	3956.4500	3.9565	3.408	0.0000	0.0000
2023/12/22	2032	01/08/2024	11.13 Put	Bond Future	2089.2500	2.0893	2060.8700	2.0609	1.358	0.0000	0.0000
2023/12/22	2032	07/11/2024	11.48 Call	Bond Future	4758.8200	4.7588	4963.3100	4.9633	4.297	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	
2023/12/22	2032	07/11/2024	11.48 Put	Bond Future	1965.7500	1.9658	2008.5000	2.0085	2.175	0.0000	0.0000
2023/12/22	2032	07/11/2024	11.49 Call	Bond Future	4788.7300	4.7887	4993.3200	4.9933	4.272	0.0000	0.0000
2023/12/22	2032	07/11/2024	11.49 Put	Bond Future	1951.9100	1.9519	1994.7600	1.9948	2.195	0.0000	0.0000
2023/12/22	2032	07/11/2024	11.47 Call	Bond Future	4729.2700	4.7293	4933.3600	4.9334	4.315	0.0000	0.0000
2023/12/22	2032	07/11/2024	11.47 Put	Bond Future	1979.9900	1.9800	2022.3400	2.0223	2.139	0.0000	0.0000
2023/12/22	2032	07/11/2024		Bond Future	10.8552	87.9535	10.8198	88.1152	0.326	0.0000	0.0000
2023/12/22	2032	07/11/2024	13.36 Call	Bond Future	11038.8900	11.0389	11160.1400	11.1601	1.098	0.0000	0.0000
2023/12/22	2032	07/11/2024	13.36 Put	Bond Future	510.8700	0.5109	470.3800	0.4704	7.926	0.0000	0.0000
2023/12/22	2032	07/11/2024	11.64 Put	Bond Future	1755.6200	1.7556	1799.8900	1.7999	2.522	0.0000	0.0000
2023/12/22	2032	07/11/2024	11.64 Call	Bond Future	5245.3100	5.2453	5451.3200	5.4513	3.928	0.0000	0.0000
2023/12/22	2032	06/02/2025		Bond Future	10.9685	89.8040	10.9303	89.9738	0.348	0.0000	0.0000
2023/12/22	2032	06/02/2025	11.72 Call	Bond Future	5282.0200	5.2820	5451.6500	5.4517	3.211	0.0000	0.0000
2023/12/22	2032	06/02/2025	11.72 Put	Bond Future	2025.7900	2.0258	2025.6100	2.0256	0.009	0.0000	0.0000
2023/12/22	2033	01/02/2024		Bond Future	123.7027	123.7027	123.1114	123.1114	0.478	0.0000	0.0000
2023/12/22	2033	02/05/2024		Bond Future	125.0101	125.0101	124.4001	124.4001	0.488	0.0000	0.0000
2023/12/22	2033	01/08/2024		Bond Future	127.8016	127.8016	127.1819	127.1819	0.485	0.0000	0.0000
2023/12/22	2033	07/11/2024		Bond Future	129.3125	129.3125	128.6772	128.6772	0.491	0.0000	0.0000
2023/12/22	2033	06/02/2025		Bond Future	132.0694	132.0694	131.4270	131.4270	0.486	0.0000	0.0000
2023/12/22	2033	06/02/2025	124.94 Call	Bond Future	7129.3900	7.1294	6486.9500	6.4870	9.011	0.0000	0.0000
2023/12/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	2037	01/02/2024		Bond Future	11.8799	78.0442	11.8384	78.2715	0.350	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.32 Call	Bond Future	2893.0400	2.8930	3074.0900	3.0741	6.258	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.32 Put	Bond Future	544.7700	0.5448	498.5800	0.4986	8.479	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.33 Call	Bond Future	2933.1300	2.9331	3114.9700	3.1150	6.200	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.33 Put	Bond Future	532.7100	0.5327	487.3100	0.4873	8.522	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.31 Call	Bond Future	2853.2300	2.8532	3033.3000	3.0333	6.311	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.31 Put	Bond Future	557.1600	0.5572	509.9900	0.5100	8.466	0.0000	0.0000
2023/12/22	2037	01/02/2024	13.93 Call	Bond Future	10112.9800	10.1130	10339.1100	10.3391	2.236	0.0000	0.0000
2023/12/22	2037	01/02/2024	13.93 Put	Bond Future	8.3900	0.0084	7.2800	0.0073	13.230	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.93 Call	Bond Future	5559.7300	5.5597	5774.7600	5.7748	3.868	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.93 Put	Bond Future	124.7800	0.1248	112.5700	0.1126	9.785	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.09 Put	Bond Future	897.1600	0.8972	826.1300	0.8261	7.917	0.0000	0.0000
2023/12/22	2037	01/02/2024	12.09 Call	Bond Future	2031.2900	2.0313	2187.5000	2.1875	7.690	0.0000	0.0000
2023/12/22	2037	02/05/2024		Bond Future	11.9825	79.7746	11.9400	80.0034	0.355	0.0000	0.0000
2023/12/22	2037	02/05/2024	11.44 Call	Bond Future	1245.9900	1.2460	1367.0400	1.3670	9.715	0.0000	0.0000
2023/12/22	2037	02/05/2024	11.44 Put	Bond Future	4240.9100	4.2409	4133.1600	4.1332	2.541	0.0000	0.0000
2023/12/22	2037	02/05/2024	11.45 Call	Bond Future	1265.0200	1.2650	1386.8400	1.3868	9.630	0.0000	0.0000
2023/12/22	2037	02/05/2024	11.45 Put	Bond Future	4203.2400	4.2032	4096.2600	4.0963	2.545	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	
2023/12/22	2037	02/05/2024	11.43 Call	Bond Future	1227.3100	1.2273	1347.2300	1.3472	9.771	0.0000	0.0000
2023/12/22	2037	02/05/2024	11.43 Put	Bond Future	4278.9800	4.2790	4170.1000	4.1701	2.545	0.0000	0.0000
2023/12/22	2037	01/08/2024	12.10 Call	Bond Future	3255.1800	3.2552	3529.3900	3.5294	8.424	0.0000	0.0000
2023/12/22	2037	01/08/2024	12.10 Put	Bond Future	3221.0400	3.2210	3258.8600	3.2589	1.174	0.0000	0.0000
2023/12/22	2037	01/08/2024	12.11 Call	Bond Future	3283.4900	3.2835	3558.7000	3.5587	8.382	0.0000	0.0000
2023/12/22	2037	01/08/2024	12.11 Put	Bond Future	3196.6300	3.1966	3235.4500	3.2355	1.214	0.0000	0.0000
2023/12/22	2037	01/08/2024	12.09 Call	Bond Future	3226.9900	3.2270	3500.4300	3.5004	8.474	0.0000	0.0000
2023/12/22	2037	01/08/2024	12.09 Put	Bond Future	3245.6200	3.2456	3282.6700	3.2827	1.142	0.0000	0.0000
2023/12/22	2037	01/08/2024		Bond Future	12.0935	77.2808	12.0488	77.5172	0.370	0.0000	0.0000
2023/12/22	2037	01/08/2024	13.82 Call	Bond Future	9238.7400	9.2387	9538.4900	9.5385	3.244	0.0000	0.0000
2023/12/22	2037	01/08/2024	13.82 Put	Bond Future	856.3700	0.8564	919.7300	0.9197	7.399	0.0000	0.0000
2023/12/22	2037	01/08/2024	13.17 Call	Bond Future	6800.6100	6.8006	7112.3400	7.1123	4.584	0.0000	0.0000
2023/12/22	2037	01/08/2024	13.17 Put	Bond Future	1409.6800	1.4097	1485.0200	1.4850	5.344	0.0000	0.0000
2023/12/22	2037	07/11/2024		Bond Future	12.2190	79.0815	12.1725	79.3229	0.380	0.0000	0.0000
2023/12/22	2037	07/11/2024	12.58 Call	Bond Future	4768.6700	4.7687	5219.4500	5.2195	9.453	0.0000	0.0000
2023/12/22	2037	07/11/2024	12.58 Put	Bond Future	2930.3900	2.9304	3139.8300	3.1398	7.147	0.0000	0.0000
2023/12/22	2037	07/11/2024	12.59 Call	Bond Future	4799.5300	4.7995	5250.6600	5.2507	9.399	0.0000	0.0000
2023/12/22	2037	07/11/2024	12.59 Put	Bond Future	2911.2400	2.9112	3121.0300	3.1210	7.206	0.0000	0.0000
2023/12/22	2037	07/11/2024	12.57 Call	Bond Future	4737.5900	4.7376	5188.3100	5.1883	9.514	0.0000	0.0000
2023/12/22	2037	07/11/2024	12.57 Put	Bond Future	2949.3600	2.9494	3158.7400	3.1587	7.099	0.0000	0.0000
2023/12/22	2037	06/02/2025		Bond Future	12.3538	76.4853	12.3046	76.7358	0.398	0.0000	0.0000
2023/12/22	2037	06/02/2025	12.76 Call	Bond Future	5153.3900	5.1534	5792.6600	5.7927	12.405	0.0000	0.0000
2023/12/22	2037	06/02/2025	12.76 Put	Bond Future	3128.7800	3.1288	3517.5200	3.5175	12.425	0.0000	0.0000
2023/12/22	2038	01/02/2024		Bond Future	132.4230	132.4230	132.5856	132.5856	0.123	0.0000	0.0000
2023/12/22	2038	02/05/2024		Bond Future	135.3915	135.3915	135.5519	135.5519	0.119	0.0000	0.0000
2023/12/22	2038	01/08/2024		Bond Future	136.3409	136.3409	136.5092	136.5092	0.123	0.0000	0.0000
2023/12/22	2038	07/11/2024		Bond Future	139.5564	139.5564	139.7277	139.7277	0.123	0.0000	0.0000
2023/12/22	2038	06/02/2025		Bond Future	140.4033	140.4033	140.5852	140.5852	0.130	0.0000	0.0000
2023/12/22	2038	06/02/2025	135.23 Call	Bond Future	5173.3100	5.1733	5355.2100	5.3552	3.516	0.0000	0.0000
2023/12/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	2040	01/02/2024		Bond Future	12.1770	77.9979	12.1354	78.2376	0.342	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.34 Call	Bond Future	1993.5500	1.9936	2150.6200	2.1506	7.879	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.34 Put	Bond Future	1065.7000	1.0657	983.0700	0.9831	7.754	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.35 Call	Bond Future	2028.7600	2.0288	2187.2100	2.1872	7.810	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.35 Put	Bond Future	1044.5400	1.0445	963.2900	0.9633	7.779	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.33 Call	Bond Future	1958.6300	1.9586	2114.3000	2.1143	7.948	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.33 Put	Bond Future	1087.2100	1.0872	1003.1800	1.0032	7.729	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.30 Put	Bond Future	1153.8600	1.1539	1065.6400	1.0656	7.646	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	
2023/12/22	2040	01/02/2024	12.30 Call	Bond Future	1855.6000	1.8556	2007.0800	2.0071	8.163	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.90 Put	Bond Future	314.1300	0.3141	285.4000	0.2854	9.146	0.0000	0.0000
2023/12/22	2040	01/02/2024	12.90 Call	Bond Future	4301.3500	4.3014	4512.3200	4.5123	4.905	0.0000	0.0000
2023/12/22	2040	01/02/2024	13.90 Call	Bond Future	9016.9800	9.0170	9253.4800	9.2535	2.623	0.0000	0.0000
2023/12/22	2040	01/02/2024	13.90 Put	Bond Future	25.7900	0.0258	22.5900	0.0226	12.408	0.0000	0.0000
2023/12/22	2040	02/05/2024		Bond Future	12.2841	79.7272	12.2416	79.9688	0.347	0.0000	0.0000
2023/12/22	2040	02/05/2024	11.61 Call	Bond Future	1099.2500	1.0993	1211.3200	1.2113	10.195	0.0000	0.0000
2023/12/22	2040	02/05/2024	11.61 Put	Bond Future	5065.9200	5.0659	4936.3900	4.9364	2.557	0.0000	0.0000
2023/12/22	2040	02/05/2024	11.62 Call	Bond Future	1117.0200	1.1170	1230.2500	1.2303	10.137	0.0000	0.0000
2023/12/22	2040	02/05/2024	11.62 Put	Bond Future	5022.5800	5.0226	4894.2100	4.8942	2.556	0.0000	0.0000
2023/12/22	2040	02/05/2024	11.60 Call	Bond Future	1081.6600	1.0817	1192.7300	1.1927	10.268	0.0000	0.0000
2023/12/22	2040	02/05/2024	11.60 Put	Bond Future	5109.5200	5.1095	4978.9900	4.9790	2.555	0.0000	0.0000
2023/12/22	2040	01/08/2024	12.33 Call	Bond Future	3265.7900	3.2658	3463.0600	3.4631	6.040	0.0000	0.0000
2023/12/22	2040	01/08/2024	12.33 Put	Bond Future	3654.5800	3.6546	3602.4300	3.6024	1.427	0.0000	0.0000
2023/12/22	2040	01/08/2024	12.34 Call	Bond Future	3294.5200	3.2945	3492.9000	3.4929	6.022	0.0000	0.0000
2023/12/22	2040	01/08/2024	12.34 Put	Bond Future	3627.2500	3.6273	3576.2100	3.5762	1.407	0.0000	0.0000
2023/12/22	2040	01/08/2024	12.32 Call	Bond Future	3237.1700	3.2372	3433.3300	3.4333	6.060	0.0000	0.0000
2023/12/22	2040	01/08/2024	12.32 Put	Bond Future	3682.0900	3.6821	3628.8300	3.6288	1.446	0.0000	0.0000
2023/12/22	2040	01/08/2024		Bond Future	12.3996	76.9820	12.3549	77.2314	0.360	0.0000	0.0000
2023/12/22	2040	07/11/2024	12.85 Call	Bond Future	4932.4600	4.9325	5361.3200	5.3613	8.695	0.0000	0.0000
2023/12/22	2040	07/11/2024	12.85 Put	Bond Future	3207.8400	3.2078	3382.0300	3.3820	5.430	0.0000	0.0000
2023/12/22	2040	07/11/2024	12.86 Call	Bond Future	4964.5800	4.9646	5393.8700	5.3939	8.647	0.0000	0.0000
2023/12/22	2040	07/11/2024	12.86 Put	Bond Future	3187.2100	3.1872	3361.8300	3.3618	5.479	0.0000	0.0000
2023/12/22	2040	07/11/2024	12.84 Call	Bond Future	4900.4200	4.9004	5328.8400	5.3288	8.743	0.0000	0.0000
2023/12/22	2040	07/11/2024	12.84 Put	Bond Future	3228.6100	3.2286	3402.3600	3.4024	5.382	0.0000	0.0000
2023/12/22	2040	07/11/2024		Bond Future	12.5290	78.7754	12.4825	79.0301	0.371	0.0000	0.0000
2023/12/22	2040	06/02/2025		Bond Future	12.6668	75.9218	12.6177	76.1859	0.388	0.0000	0.0000
2023/12/22	2040	06/02/2025	12.95 Call	Bond Future	5066.4800	5.0665	5561.2900	5.5613	9.766	0.0000	0.0000
2023/12/22	2040	06/02/2025	12.95 Put	Bond Future	3570.0900	3.5701	3800.7300	3.8007	6.460	0.0000	0.0000
2023/12/22	2044	01/02/2024	13.00 Call	Bond Future	4389.5600	4.3896	4553.8000	4.5538	3.742	0.0000	0.0000
2023/12/22	2044	01/02/2024	13.00 Put	Bond Future	313.5200	0.3135	295.8000	0.2958	5.652	0.0000	0.0000
2023/12/22	2044	01/02/2024		Bond Future	12.2607	74.1622	12.2292	74.3441	0.256	0.0000	0.0000
2023/12/22	2044	01/02/2024	12.28 Call	Bond Future	1541.2300	1.5412	1652.1600	1.6522	7.197	0.0000	0.0000
2023/12/22	2044	01/02/2024	12.28 Put	Bond Future	1429.5000	1.4295	1358.4700	1.3585	4.969	0.0000	0.0000
2023/12/22	2044	01/02/2024	12.29 Call	Bond Future	1572.2300	1.5722	1684.2400	1.6842	7.124	0.0000	0.0000
2023/12/22	2044	01/02/2024	12.29 Put	Bond Future	1402.8700	1.4029	1332.9200	1.3329	4.986	0.0000	0.0000
2023/12/22	2044	01/02/2024	12.27 Call	Bond Future	1510.6300	1.5106	1620.2900	1.6203	7.259	0.0000	0.0000
2023/12/22	2044	01/02/2024	12.27 Put	Bond Future	1456.6100	1.4566	1384.3100	1.3843	4.964	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	
2023/12/22	2044	01/02/2024	13.25 Call	Bond Future	5543.7100	5.5437	5715.7100	5.7157	3.103	0.0000	0.0000
2023/12/22	2044	01/02/2024	13.25 Put	Bond Future	174.5900	0.1746	164.6300	0.1646	5.705	0.0000	0.0000
2023/12/22	2044	02/05/2024		Bond Future	12.3644	75.8065	12.3324	75.9892	0.259	0.0000	0.0000
2023/12/22	2044	02/05/2024	11.66 Call	Bond Future	1031.8700	1.0319	1161.2100	1.1612	12.535	0.0000	0.0000
2023/12/22	2044	02/05/2024	11.66 Put	Bond Future	5235.7600	5.2358	5182.3500	5.1824	1.020	0.0000	0.0000
2023/12/22	2044	02/05/2024	11.67 Call	Bond Future	1047.5400	1.0475	1179.5900	1.1796	12.606	0.0000	0.0000
2023/12/22	2044	02/05/2024	11.67 Put	Bond Future	5188.9900	5.1890	5138.2900	5.1383	0.977	0.0000	0.0000
2023/12/22	2044	02/05/2024	11.65 Call	Bond Future	1016.5100	1.0165	1143.0100	1.1430	12.445	0.0000	0.0000
2023/12/22	2044	02/05/2024	11.65 Put	Bond Future	5282.9200	5.2829	5226.6700	5.2267	1.065	0.0000	0.0000
2023/12/22	2044	01/08/2024	12.29 Call	Bond Future	2982.7000	2.9827	3153.8900	3.1539	5.739	0.0000	0.0000
2023/12/22	2044	01/08/2024	12.29 Put	Bond Future	4037.3700	4.0374	4019.3800	4.0194	0.446	0.0000	0.0000
2023/12/22	2044	01/08/2024	12.30 Call	Bond Future	3010.3400	3.0103	3182.5100	3.1825	5.719	0.0000	0.0000
2023/12/22	2044	01/08/2024	12.30 Put	Bond Future	4007.6000	4.0076	3990.5900	3.9906	0.424	0.0000	0.0000
2023/12/22	2044	01/08/2024	12.28 Call	Bond Future	2954.9500	2.9550	3125.4000	3.1254	5.768	0.0000	0.0000
2023/12/22	2044	01/08/2024	12.28 Put	Bond Future	4067.0900	4.0671	4048.3600	4.0484	0.461	0.0000	0.0000
2023/12/22	2044	01/08/2024		Bond Future	12.4758	73.0998	12.4422	73.2890	0.270	0.0000	0.0000
2023/12/22	2044	07/11/2024	12.91 Call	Bond Future	5021.9100	5.0219	5370.8100	5.3708	6.948	0.0000	0.0000
2023/12/22	2044	07/11/2024	12.91 Put	Bond Future	3346.3400	3.3463	3502.1700	3.5022	4.657	0.0000	0.0000
2023/12/22	2044	07/11/2024	12.92 Call	Bond Future	5053.6700	5.0537	5402.9300	5.4029	6.911	0.0000	0.0000
2023/12/22	2044	07/11/2024	12.92 Put	Bond Future	3325.1000	3.3251	3481.2900	3.4813	4.697	0.0000	0.0000
2023/12/22	2044	07/11/2024	12.90 Call	Bond Future	4990.4900	4.9905	5338.4700	5.3385	6.973	0.0000	0.0000
2023/12/22	2044	07/11/2024	12.90 Put	Bond Future	3367.9900	3.3680	3522.9000	3.5229	4.599	0.0000	0.0000
2023/12/22	2044	07/11/2024		Bond Future	12.6002	74.8027	12.5653	74.9957	0.277	0.0000	0.0000
2023/12/22	2044	06/02/2025		Bond Future	12.7321	71.9906	12.6951	72.1916	0.291	0.0000	0.0000
2023/12/22	2044	06/02/2025	13.02 Call	Bond Future	5339.8600	5.3399	5629.1100	5.6291	5.417	0.0000	0.0000
2023/12/22	2044	06/02/2025	13.02 Put	Bond Future	3808.4000	3.8084	3896.5900	3.8966	2.316	0.0000	0.0000
2023/12/22	2046	01/02/2024		Bond Future	117.7876	117.7876	116.1765	116.1765	1.368	0.0000	0.0000
2023/12/22	2046	02/05/2024		Bond Future	118.2768	118.2768	116.6245	116.6245	1.397	0.0000	0.0000
2023/12/22	2046	01/08/2024		Bond Future	120.9175	120.9175	119.2320	119.2320	1.394	0.0000	0.0000
2023/12/22	2046	07/11/2024		Bond Future	121.5589	121.5589	119.8327	119.8327	1.420	0.0000	0.0000
2023/12/22	2046	06/02/2025		Bond Future	124.1487	124.1487	122.3916	122.3916	1.415	0.0000	0.0000
2023/12/22	2046	06/02/2025	114.01 Call	Bond Future	10138.6600	10.1387	8381.5800	8.3816	17.330	0.0000	0.0000
2023/12/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	2050	01/02/2024		Bond Future	117.6543	117.6543	116.8506	116.8506	0.683	0.0000	0.0000
2023/12/22	2050	02/05/2024		Bond Future	120.2919	120.2919	119.4650	119.4650	0.687	0.0000	0.0000
2023/12/22	2050	01/08/2024		Bond Future	120.6691	120.6691	119.8273	119.8273	0.698	0.0000	0.0000
2023/12/22	2050	07/11/2024		Bond Future	123.5151	123.5151	122.6526	122.6526	0.698	0.0000	0.0000
2023/12/22	2050	06/02/2025		Bond Future	123.7763	123.7763	122.9015	122.9015	0.707	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	
2023/12/22	2050	06/02/2025	115.60 Call	Bond Future	8176.2900	8.1763	7301.5400	7.3015	10.699	0.0000	0.0000
2023/12/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	AL37	01/02/2024		Index Future	935.3590	935.3590	946.0260	946.0260	1.140	0.0000	0.0000
2023/12/22	AL37	02/05/2024		Index Future	969.5520	969.5520	966.9600	966.9600	0.267	0.0000	0.0000
2023/12/22	AL37	01/08/2024		Index Future	990.9650	990.9650	988.3530	988.3530	0.264	0.0000	0.0000
2023/12/22	AL37	07/11/2024		Index Future	1014.0930	1014.0930	1011.4240	1011.4240	0.263	0.0000	0.0000
2023/12/22	AL37	06/02/2025		Index Future	1035.4910	1035.4910	1032.8300	1032.8300	0.257	0.0000	0.0000
2023/12/22	AL7T	01/02/2024		Index Future	1094.7020	1094.7020	1096.9180	1096.9180	0.202	0.0000	0.0000
2023/12/22	AL7T	02/05/2024		Index Future	1118.9730	1118.9730	1121.1900	1121.1900	0.198	0.0000	0.0000
2023/12/22	AL7T	01/08/2024		Index Future	1143.6950	1143.6950	1145.9960	1145.9960	0.201	0.0000	0.0000
2023/12/22	AL7T	07/11/2024		Index Future	1170.4020	1170.4020	1172.7470	1172.7470	0.200	0.0000	0.0000
2023/12/22	AL7T	06/02/2025		Index Future	1195.1130	1195.1130	1197.5670	1197.5670	0.205	0.0000	0.0000
2023/12/22	ALBI	01/02/2024		Index Future	947.7960	947.7960	949.5770	949.5770	0.188	0.0000	0.0000
2023/12/22	ALBI	02/05/2024		Index Future	968.8100	968.8100	970.5890	970.5890	0.184	0.0000	0.0000
2023/12/22	ALBI	01/08/2024		Index Future	990.2140	990.2140	992.0620	992.0620	0.187	0.0000	0.0000
2023/12/22	ALBI	07/11/2024		Index Future	1013.3370	1013.3370	1015.2200	1015.2200	0.186	0.0000	0.0000
2023/12/22	ALBI	06/02/2025		Index Future	1034.7320	1034.7320	1036.7060	1036.7060	0.191	0.0000	0.0000
2023/12/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	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	
2023/12/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/22	ES33	01/02/2024		Bond Future	12.2624	76.4943	12.2205	76.6840	0.342	0.0000	0.0000
2023/12/22	ES33	02/05/2024		Bond Future	12.3892	74.4100	12.3463	74.6008	0.347	0.0000	0.0000
2023/12/22	ES33	01/08/2024		Bond Future	12.5231	76.0710	12.4777	76.2684	0.363	0.0000	0.0000
2023/12/22	ES33	07/11/2024		Bond Future	12.6903	74.0604	12.6428	74.2619	0.374	0.0000	0.0000
2023/12/22	ES33	06/02/2025		Bond Future	12.8712	75.6344	12.8206	75.8442	0.394	0.0000	0.0000
2023/12/22	ES33	06/02/2025	13.34 Call	Bond Future	1902.8500	1.9029	2112.5700	2.1126	11.021	0.0000	0.0000
2023/12/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	ES42	01/02/2024		Bond Future	12.8746	71.9046	12.8328	72.1226	0.325	0.0000	0.0000
2023/12/22	ES42	02/05/2024		Bond Future	13.0005	69.2539	12.9577	69.4737	0.330	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	
2023/12/22	ES42	01/08/2024		Bond Future	13.1303	70.7991	13.0853	71.0261	0.343	0.0000	0.0000
2023/12/22	ES42	07/11/2024		Bond Future	13.2867	68.1986	13.2399	68.4304	0.353	0.0000	0.0000
2023/12/22	ES42	06/02/2025		Bond Future	13.4471	69.6451	13.3975	69.8856	0.369	0.0000	0.0000
2023/12/22	ES42	06/02/2025	13.71 Call	Bond Future	1251.5900	1.2516	1492.0700	1.4921	19.214	0.0000	0.0000
2023/12/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	01/02/2024		GOVI	934.2730	934.2730	936.0020	936.0020	0.185	0.0000	0.0000
2023/12/22	GOVI	01/02/2024	879.99 Call	GOVI	542830.0000	54.2830	560120.0000	56.0120	3.185	0.0000	0.0000
2023/12/22	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	01/02/2024	880.00 Call	GOVI	542730.0000	54.2730	560020.0000	56.0020	3.186	0.0000	0.0000
2023/12/22	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	01/02/2024	879.98 Call	GOVI	542930.0000	54.2930	560220.0000	56.0220	3.185	0.0000	0.0000
2023/12/22	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	02/05/2024		GOVI	954.9880	954.9880	956.7140	956.7140	0.181	0.0000	0.0000
2023/12/22	GOVI	02/05/2024	950.98 Call	GOVI	40080.0000	4.0080	57340.0000	5.7340	43.064	0.0000	0.0000
2023/12/22	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	02/05/2024	950.99 Call	GOVI	39980.0000	3.9980	57240.0000	5.7240	43.172	0.0000	0.0000
2023/12/22	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	02/05/2024	950.97 Call	GOVI	40180.0000	4.0180	57440.0000	5.7440	42.957	0.0000	0.0000
2023/12/22	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	01/08/2024	943.38 Call	GOVI	327060.0000	32.7060	345010.0000	34.5010	5.488	0.0000	0.0000
2023/12/22	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	01/08/2024	943.39 Call	GOVI	326960.0000	32.6960	344910.0000	34.4910	5.490	0.0000	0.0000
2023/12/22	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	01/08/2024	943.37 Call	GOVI	327160.0000	32.7160	345110.0000	34.5110	5.487	0.0000	0.0000
2023/12/22	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	01/08/2024		GOVI	976.0860	976.0860	977.8810	977.8810	0.184	0.0000	0.0000
2023/12/22	GOVI	07/11/2024	948.79 Call	GOVI	500900.0000	50.0900	519180.0000	51.9180	3.649	0.0000	0.0000
2023/12/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	07/11/2024	948.80 Call	GOVI	500800.0000	50.0800	519080.0000	51.9080	3.650	0.0000	0.0000
2023/12/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	07/11/2024	948.78 Call	GOVI	501000.0000	50.1000	519280.0000	51.9280	3.649	0.0000	0.0000
2023/12/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GOVI	07/11/2024		GOVI	998.8800	998.8800	1000.7080	1000.7080	0.183	0.0000	0.0000
2023/12/22	GOVI	06/02/2025		GOVI	1019.9690	1019.9690	1021.8860	1021.8860	0.188	0.0000	0.0000
2023/12/22	GOVI	06/02/2025	972.00 Call	GOVI	479690.0000	47.9690	498860.0000	49.8860	3.996	0.0000	0.0000
2023/12/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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	
2023/12/22	IGOV	01/02/2024		Index Future	350.0670	350.0670	348.5510	348.5510	0.433	0.0000	0.0000
2023/12/22	IGOV	02/05/2024		Index Future	357.9150	357.9150	356.3490	356.3490	0.438	0.0000	0.0000
2023/12/22	IGOV	01/08/2024		Index Future	365.9060	365.9060	364.3160	364.3160	0.435	0.0000	0.0000
2023/12/22	IGOV	07/11/2024		Index Future	374.5380	374.5380	372.9080	372.9080	0.435	0.0000	0.0000
2023/12/22	IGOV	06/02/2025		Index Future	382.5260	382.5260	380.8800	380.8800	0.430	0.0000	0.0000
2023/12/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/22	JBAF	20/12/2023		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2023/12/22	JBAF	17/01/2024		Jibar Tradeable Future	8.3900	91.6100	8.3800	91.6200	0.119	0.0000	0.0000
2023/12/22	JBAF	21/02/2024		Jibar Tradeable Future	8.3700	91.6300	8.3500	91.6500	0.239	0.0000	0.0000
2023/12/22	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	91.6500	8.3300	91.6700	0.240	0.0000	0.0000
2023/12/22	JBAF	17/04/2024		Jibar Tradeable Future	8.2600	91.7400	8.2500	91.7500	0.121	0.0000	0.0000
2023/12/22	JBAF	15/05/2024		Jibar Tradeable Future	8.2300	91.7700	8.2200	91.7800	0.122	0.0000	0.0000
2023/12/22	JBAF	19/06/2024		Jibar Tradeable Future	8.1000	91.9000	8.0900	91.9100	0.123	0.0000	0.0000
2023/12/22	JBAF	18/09/2024		Jibar Tradeable Future	7.8400	92.1600	7.8600	92.1400	0.255	0.0000	0.0000
2023/12/22	JBAF	18/12/2024		Jibar Tradeable Future	7.5200	92.4800	7.5400	92.4600	0.266	0.0000	0.0000
2023/12/22	JBAF	19/03/2025		Jibar Tradeable Future	7.4100	92.5900	7.4300	92.5700	0.270	0.0000	0.0000
2023/12/22	JBAF	18/06/2025		Jibar Tradeable Future	7.3400	92.6600	7.3500	92.6500	0.136	0.0000	0.0000
2023/12/22	JBAF	17/09/2025		Jibar Tradeable Future	7.2800	92.7200	7.2900	92.7100	0.137	0.0000	0.0000
2023/12/22	JBAF	17/12/2025		Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	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	
2023/12/22	R035	01/02/2024		Bond Future	11.4235	88.1045	11.3820	88.3332	0.364	0.0000	0.0000
2023/12/22	R035	01/02/2024	12.19 Call	Bond Future	4314.5000	4.3145	4517.4900	4.5175	4.705	0.0000	0.0000
2023/12/22	R035	01/02/2024	12.19 Put	Bond Future	245.8500	0.2459	220.1500	0.2202	10.454	0.0000	0.0000
2023/12/22	R035	01/02/2024	12.20 Call	Bond Future	4359.6700	4.3597	4563.2200	4.5632	4.669	0.0000	0.0000
2023/12/22	R035	01/02/2024	12.20 Put	Bond Future	239.7900	0.2398	214.6500	0.2147	10.484	0.0000	0.0000
2023/12/22	R035	01/02/2024	12.18 Call	Bond Future	4269.3500	4.2694	4471.8400	4.4718	4.743	0.0000	0.0000
2023/12/22	R035	01/02/2024	12.18 Put	Bond Future	251.9900	0.2520	225.7900	0.2258	10.397	0.0000	0.0000
2023/12/22	R035	01/02/2024	10.62 Put	Bond Future	4700.7500	4.7008	4482.6100	4.4826	4.641	0.0000	0.0000
2023/12/22	R035	01/02/2024	10.62 Call	Bond Future	119.4600	0.1195	130.0100	0.1300	8.831	0.0000	0.0000
2023/12/22	R035	01/02/2024	11.12 Put	Bond Future	2341.7600	2.3418	2184.2300	2.1842	6.727	0.0000	0.0000
2023/12/22	R035	01/02/2024	11.12 Call	Bond Future	650.7700	0.6508	721.9300	0.7219	10.935	0.0000	0.0000
2023/12/22	R035	01/02/2024	13.46 Call	Bond Future	10229.4600	10.2295	10456.8900	10.4569	2.223	0.0000	0.0000
2023/12/22	R035	01/02/2024	13.46 Put	Bond Future	7.6600	0.0077	6.4000	0.0064	16.449	0.0000	0.0000
2023/12/22	R035	02/05/2024	11.20 Call	Bond Future	1706.0700	1.7061	1845.2800	1.8453	8.160	0.0000	0.0000
2023/12/22	R035	02/05/2024	11.20 Put	Bond Future	3416.9900	3.4170	3326.1700	3.3262	2.658	0.0000	0.0000
2023/12/22	R035	02/05/2024	11.21 Call	Bond Future	1729.1100	1.7291	1869.6200	1.8696	8.126	0.0000	0.0000
2023/12/22	R035	02/05/2024	11.21 Put	Bond Future	3384.5200	3.3845	3295.0000	3.2950	2.645	0.0000	0.0000
2023/12/22	R035	02/05/2024	11.19 Call	Bond Future	1683.3900	1.6834	1820.9100	1.8209	8.169	0.0000	0.0000
2023/12/22	R035	02/05/2024	11.19 Put	Bond Future	3449.8800	3.4499	3357.3700	3.3574	2.682	0.0000	0.0000
2023/12/22	R035	02/05/2024		Bond Future	11.5124	85.5459	11.4699	85.7759	0.369	0.0000	0.0000
2023/12/22	R035	01/08/2024		Bond Future	11.6059	87.4356	11.5611	87.6734	0.386	0.0000	0.0000
2023/12/22	R035	01/08/2024	11.80 Call	Bond Future	3774.5600	3.7746	4049.7600	4.0498	7.291	0.0000	0.0000
2023/12/22	R035	01/08/2024	11.80 Put	Bond Future	2753.8800	2.7539	2791.2300	2.7912	1.356	0.0000	0.0000
2023/12/22	R035	01/08/2024	11.81 Call	Bond Future	3805.2800	3.8053	4081.1700	4.0812	7.250	0.0000	0.0000
2023/12/22	R035	01/08/2024	11.81 Put	Bond Future	2732.4800	2.7325	2770.5200	2.7705	1.392	0.0000	0.0000
2023/12/22	R035	01/08/2024	11.79 Call	Bond Future	3743.6700	3.7437	4018.4500	4.0185	7.340	0.0000	0.0000
2023/12/22	R035	01/08/2024	11.79 Put	Bond Future	2775.1500	2.7752	2812.0800	2.8121	1.331	0.0000	0.0000
2023/12/22	R035	07/11/2024	12.18 Call	Bond Future	5023.8600	5.0239	5271.1400	5.2711	4.922	0.0000	0.0000
2023/12/22	R035	07/11/2024	12.18 Put	Bond Future	2718.4400	2.7184	2722.9300	2.7229	0.165	0.0000	0.0000
2023/12/22	R035	07/11/2024	12.19 Call	Bond Future	5055.6400	5.0556	5303.5300	5.3035	4.903	0.0000	0.0000
2023/12/22	R035	07/11/2024	12.19 Put	Bond Future	2700.3000	2.7003	2705.4000	2.7054	0.189	0.0000	0.0000
2023/12/22	R035	07/11/2024	12.17 Call	Bond Future	4991.8500	4.9919	5238.8100	5.2388	4.947	0.0000	0.0000
2023/12/22	R035	07/11/2024	12.17 Put	Bond Future	2736.3900	2.7364	2740.5600	2.7406	0.152	0.0000	0.0000
2023/12/22	R035	07/11/2024		Bond Future	11.7273	84.9590	11.6806	85.2018	0.398	0.0000	0.0000
2023/12/22	R035	06/02/2025		Bond Future	11.8606	86.7471	11.8110	86.9994	0.418	0.0000	0.0000
2023/12/22	R035	06/02/2025	12.41 Call	Bond Future	5542.8000	5.5428	5803.7300	5.8037	4.708	0.0000	0.0000
2023/12/22	R035	06/02/2025	12.41 Put	Bond Future	2816.8300	2.8168	2825.4300	2.8254	0.305	0.0000	0.0000
2023/12/22	R053	01/02/2024		Bond Future	12.1890	99.5815	12.1576	99.8212	0.257	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	
2023/12/22	R053	01/02/2024	12.93 Call	Bond Future	5782.7700	5.7828	6003.4900	6.0035	3.817	0.0000	0.0000
2023/12/22	R053	01/02/2024	12.93 Put	Bond Future	429.5500	0.4296	410.6300	0.4106	4.405	0.0000	0.0000
2023/12/22	R053	01/02/2024	12.94 Call	Bond Future	5841.6800	5.8417	6062.9100	6.0629	3.787	0.0000	0.0000
2023/12/22	R053	01/02/2024	12.94 Put	Bond Future	420.0300	0.4200	401.6200	0.4016	4.383	0.0000	0.0000
2023/12/22	R053	01/02/2024	12.92 Call	Bond Future	5723.8800	5.7239	5944.1600	5.9442	3.848	0.0000	0.0000
2023/12/22	R053	01/02/2024	12.92 Put	Bond Future	439.1800	0.4392	419.8200	0.4198	4.408	0.0000	0.0000
2023/12/22	R053	02/05/2024	13.03 Call	Bond Future	7073.3700	7.0734	7354.0800	7.3541	3.969	0.0000	0.0000
2023/12/22	R053	02/05/2024	13.03 Put	Bond Future	1792.6900	1.7927	1832.6700	1.8327	2.230	0.0000	0.0000
2023/12/22	R053	02/05/2024	13.04 Call	Bond Future	7123.5300	7.1235	7404.3300	7.4043	3.942	0.0000	0.0000
2023/12/22	R053	02/05/2024	13.04 Put	Bond Future	1775.4300	1.7754	1815.5000	1.8155	2.257	0.0000	0.0000
2023/12/22	R053	02/05/2024	13.02 Call	Bond Future	7023.2800	7.0233	7303.8900	7.3039	3.995	0.0000	0.0000
2023/12/22	R053	02/05/2024	13.02 Put	Bond Future	1810.1200	1.8101	1850.0000	1.8500	2.203	0.0000	0.0000
2023/12/22	R053	02/05/2024		Bond Future	12.2879	95.9245	12.2559	96.1652	0.260	0.0000	0.0000
2023/12/22	R053	01/08/2024		Bond Future	12.3912	98.0429	12.3575	98.2920	0.272	0.0000	0.0000
2023/12/22	R053	01/08/2024	13.14 Call	Bond Future	7952.5300	7.9525	8258.2300	8.2582	3.844	0.0000	0.0000
2023/12/22	R053	01/08/2024	13.14 Put	Bond Future	2707.3200	2.7073	2763.8900	2.7639	2.090	0.0000	0.0000
2023/12/22	R053	01/08/2024	13.15 Call	Bond Future	7999.2500	7.9993	8305.3300	8.3053	3.826	0.0000	0.0000
2023/12/22	R053	01/08/2024	13.15 Put	Bond Future	2687.6800	2.6877	2744.6300	2.7446	2.119	0.0000	0.0000
2023/12/22	R053	01/08/2024	13.13 Call	Bond Future	7905.5800	7.9056	8210.9100	8.2109	3.862	0.0000	0.0000
2023/12/22	R053	01/08/2024	13.13 Put	Bond Future	2726.8300	2.7268	2783.0300	2.7830	2.061	0.0000	0.0000
2023/12/22	R053	07/11/2024		Bond Future	12.5151	94.4563	12.4801	94.7105	0.280	0.0000	0.0000
2023/12/22	R053	07/11/2024	12.80 Call	Bond Future	6586.5900	6.5866	7039.1600	7.0392	6.871	0.0000	0.0000
2023/12/22	R053	07/11/2024	12.80 Put	Bond Future	4562.9200	4.5629	4761.2300	4.7612	4.346	0.0000	0.0000
2023/12/22	R053	07/11/2024	12.81 Call	Bond Future	6628.2800	6.6283	7080.9700	7.0810	6.830	0.0000	0.0000
2023/12/22	R053	07/11/2024	12.81 Put	Bond Future	4535.0500	4.5351	4733.4800	4.7335	4.375	0.0000	0.0000
2023/12/22	R053	07/11/2024	12.79 Call	Bond Future	6544.9900	6.5450	6997.4100	6.9974	6.912	0.0000	0.0000
2023/12/22	R053	07/11/2024	12.79 Put	Bond Future	4590.9700	4.5910	4789.1300	4.7891	4.316	0.0000	0.0000
2023/12/22	R053	06/02/2025		Bond Future	12.6441	96.4413	12.6069	96.7059	0.294	0.0000	0.0000
2023/12/22	R053	06/02/2025	12.94 Call	Bond Future	7030.8200	7.0308	7528.7500	7.5288	7.082	0.0000	0.0000
2023/12/22	R053	06/02/2025	12.94 Put	Bond Future	4969.8400	4.9698	5203.1200	5.2031	4.694	0.0000	0.0000
2023/12/22	R186	01/02/2024		Bond Future	8.6497	105.9447	8.6193	106.0228	0.351	0.0000	0.0000
2023/12/22	R186	01/02/2024	9.51 Call	Bond Future	2221.2400	2.2212	2301.7500	2.3018	3.625	0.0000	0.0000
2023/12/22	R186	01/02/2024	9.51 Put	Bond Future	39.4400	0.0394	41.8800	0.0419	6.187	0.0000	0.0000
2023/12/22	R186	01/02/2024	9.52 Call	Bond Future	2245.0700	2.2451	2325.5900	2.3256	3.587	0.0000	0.0000
2023/12/22	R186	01/02/2024	9.52 Put	Bond Future	38.2500	0.0383	40.7000	0.0407	6.405	0.0000	0.0000
2023/12/22	R186	01/02/2024	9.50 Call	Bond Future	2197.4400	2.1974	2277.9300	2.2779	3.663	0.0000	0.0000
2023/12/22	R186	01/02/2024	9.50 Put	Bond Future	40.6700	0.0407	43.0900	0.0431	5.950	0.0000	0.0000
2023/12/22	R186	02/05/2024		Bond Future	8.6096	108.2938	8.5779	108.3689	0.368	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	
2023/12/22	R186	02/05/2024	10.40 Call	Bond Future	4206.9600	4.2070	4291.0400	4.2910	1.999	0.0000	0.0000
2023/12/22	R186	02/05/2024	10.40 Put	Bond Future	71.9400	0.0719	80.8700	0.0809	12.413	0.0000	0.0000
2023/12/22	R186	02/05/2024	9.73 Put	Bond Future	182.4200	0.1824	199.1800	0.1992	9.188	0.0000	0.0000
2023/12/22	R186	02/05/2024	9.73 Call	Bond Future	2794.8400	2.7948	2886.7500	2.8868	3.289	0.0000	0.0000
2023/12/22	R186	02/05/2024	8.00 Call	Bond Future	264.2800	0.2643	298.4400	0.2984	12.926	0.0000	0.0000
2023/12/22	R186	02/05/2024	8.00 Put	Bond Future	1721.6700	1.7217	1680.6800	1.6807	2.381	0.0000	0.0000
2023/12/22	R186	02/05/2024	8.01 Call	Bond Future	270.4200	0.2704	305.2200	0.3052	12.869	0.0000	0.0000
2023/12/22	R186	02/05/2024	8.01 Put	Bond Future	1703.6900	1.7037	1663.3400	1.6633	2.368	0.0000	0.0000
2023/12/22	R186	02/05/2024	7.99 Call	Bond Future	259.4300	0.2594	291.9700	0.2920	12.543	0.0000	0.0000
2023/12/22	R186	02/05/2024	7.99 Put	Bond Future	1740.9400	1.7409	1698.3300	1.6983	2.448	0.0000	0.0000
2023/12/22	R186	01/08/2024	8.69 Call	Bond Future	1216.9000	1.2169	1284.7000	1.2847	5.572	0.0000	0.0000
2023/12/22	R186	01/08/2024	8.69 Put	Bond Future	947.4700	0.9475	935.1200	0.9351	1.303	0.0000	0.0000
2023/12/22	R186	01/08/2024	8.70 Call	Bond Future	1230.4300	1.2304	1298.4500	1.2985	5.528	0.0000	0.0000
2023/12/22	R186	01/08/2024	8.70 Put	Bond Future	939.4200	0.9394	927.2900	0.9273	1.291	0.0000	0.0000
2023/12/22	R186	01/08/2024	8.68 Call	Bond Future	1203.4300	1.2034	1271.0100	1.2710	5.616	0.0000	0.0000
2023/12/22	R186	01/08/2024	8.68 Put	Bond Future	955.5800	0.9556	943.0100	0.9430	1.315	0.0000	0.0000
2023/12/22	R186	01/08/2024		Bond Future	8.5654	105.3773	8.5284	105.4575	0.432	0.0000	0.0000
2023/12/22	R186	07/11/2024	9.14 Call	Bond Future	1897.4000	1.8974	2018.9000	2.0189	6.403	0.0000	0.0000
2023/12/22	R186	07/11/2024	9.14 Put	Bond Future	727.3300	0.7273	767.6200	0.7676	5.539	0.0000	0.0000
2023/12/22	R186	07/11/2024	9.15 Call	Bond Future	1911.5700	1.9116	2032.7100	2.0327	6.337	0.0000	0.0000
2023/12/22	R186	07/11/2024	9.15 Put	Bond Future	722.4000	0.7224	762.3300	0.7623	5.527	0.0000	0.0000
2023/12/22	R186	07/11/2024	9.13 Call	Bond Future	1883.2600	1.8833	2004.7400	2.0047	6.451	0.0000	0.0000
2023/12/22	R186	07/11/2024	9.13 Put	Bond Future	732.3000	0.7323	772.5700	0.7726	5.499	0.0000	0.0000
2023/12/22	R186	07/11/2024		Bond Future	8.5321	107.8349	8.4903	107.9162	0.491	0.0000	0.0000
2023/12/22	R186	06/02/2025		Bond Future	8.5334	104.7904	8.4821	104.8789	0.601	0.0000	0.0000
2023/12/22	R186	06/02/2025	9.03 Call	Bond Future	1695.2900	1.6953	1812.2400	1.8122	6.899	0.0000	0.0000
2023/12/22	R186	06/02/2025	9.03 Put	Bond Future	843.9600	0.8440	872.4500	0.8725	3.376	0.0000	0.0000
2023/12/22	R202	01/02/2024		Bond Future	260.5360	260.5360	259.9154	259.9154	0.238	0.0000	0.0000
2023/12/22	R202	02/05/2024		Bond Future	266.3765	266.3765	265.7305	265.7305	0.243	0.0000	0.0000
2023/12/22	R202	01/08/2024		Bond Future	267.2218	267.2218	266.5694	266.5694	0.244	0.0000	0.0000
2023/12/22	R202	07/11/2024		Bond Future	273.5246	273.5246	272.8549	272.8549	0.245	0.0000	0.0000
2023/12/22	R202	06/02/2025		Bond Future	274.1099	274.1099	273.4398	273.4398	0.244	0.0000	0.0000
2023/12/22	R202	06/02/2025	266.79 Call	Bond Future	7319.9300	7.3199	6649.8000	6.6498	9.155	0.0000	0.0000
2023/12/22	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	R209	01/02/2024		Bond Future	11.5939	67.8156	11.5525	68.0152	0.357	0.0000	0.0000
2023/12/22	R209	01/02/2024	12.13 Call	Bond Future	2877.8000	2.8778	3071.2200	3.0712	6.721	0.0000	0.0000
2023/12/22	R209	01/02/2024	12.13 Put	Bond Future	365.2000	0.3652	359.0200	0.3590	1.692	0.0000	0.0000
2023/12/22	R209	01/02/2024	12.14 Call	Bond Future	2914.7500	2.9148	3108.5200	3.1085	6.648	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	
2023/12/22	R209	01/02/2024	12.14 Put	Bond Future	356.5700	0.3566	350.7400	0.3507	1.635	0.0000	0.0000
2023/12/22	R209	01/02/2024	12.12 Call	Bond Future	2840.9800	2.8410	3033.9700	3.0340	6.793	0.0000	0.0000
2023/12/22	R209	01/02/2024	12.12 Put	Bond Future	374.0200	0.3740	367.4100	0.3674	1.767	0.0000	0.0000
2023/12/22	R209	02/05/2024		Bond Future	11.6811	66.1660	11.6388	66.3672	0.362	0.0000	0.0000
2023/12/22	R209	02/05/2024	11.18 Call	Bond Future	1132.0000	1.1320	1235.6900	1.2357	9.160	0.0000	0.0000
2023/12/22	R209	02/05/2024	11.18 Put	Bond Future	3572.2200	3.5722	3474.7900	3.4748	2.727	0.0000	0.0000
2023/12/22	R209	02/05/2024	11.19 Call	Bond Future	1149.1700	1.1492	1253.6800	1.2537	9.094	0.0000	0.0000
2023/12/22	R209	02/05/2024	11.19 Put	Bond Future	3539.4900	3.5395	3442.8800	3.4429	2.729	0.0000	0.0000
2023/12/22	R209	02/05/2024	11.17 Call	Bond Future	1114.9900	1.1150	1217.7100	1.2177	9.213	0.0000	0.0000
2023/12/22	R209	02/05/2024	11.17 Put	Bond Future	3605.1700	3.6052	3506.7700	3.5068	2.729	0.0000	0.0000
2023/12/22	R209	01/08/2024	11.79 Call	Bond Future	2906.6600	2.9067	3076.9400	3.0769	5.858	0.0000	0.0000
2023/12/22	R209	01/08/2024	11.79 Put	Bond Future	2827.5900	2.8276	2790.2000	2.7902	1.322	0.0000	0.0000
2023/12/22	R209	01/08/2024	11.80 Call	Bond Future	2932.0400	2.9320	3103.0200	3.1030	5.831	0.0000	0.0000
2023/12/22	R209	01/08/2024	11.80 Put	Bond Future	2806.2400	2.8062	2769.5500	2.7696	1.307	0.0000	0.0000
2023/12/22	R209	01/08/2024	11.78 Call	Bond Future	2881.5900	2.8816	3051.1600	3.0512	5.885	0.0000	0.0000
2023/12/22	R209	01/08/2024	11.78 Put	Bond Future	2849.2900	2.8493	2811.1900	2.8112	1.337	0.0000	0.0000
2023/12/22	R209	01/08/2024		Bond Future	11.7731	67.6274	11.7289	67.8351	0.376	0.0000	0.0000
2023/12/22	R209	07/11/2024	12.22 Call	Bond Future	4088.8900	4.0889	4416.8200	4.4168	8.020	0.0000	0.0000
2023/12/22	R209	07/11/2024	12.22 Put	Bond Future	2573.2900	2.5733	2689.2200	2.6892	4.505	0.0000	0.0000
2023/12/22	R209	07/11/2024	12.23 Call	Bond Future	4115.7800	4.1158	4444.1100	4.4441	7.977	0.0000	0.0000
2023/12/22	R209	07/11/2024	12.23 Put	Bond Future	2555.6000	2.5556	2671.9300	2.6719	4.552	0.0000	0.0000
2023/12/22	R209	07/11/2024	12.21 Call	Bond Future	4061.8200	4.0618	4389.3500	4.3894	8.064	0.0000	0.0000
2023/12/22	R209	07/11/2024	12.21 Put	Bond Future	2590.8500	2.5909	2706.3800	2.7064	4.459	0.0000	0.0000
2023/12/22	R209	07/11/2024		Bond Future	11.8856	66.0476	11.8397	66.2596	0.386	0.0000	0.0000
2023/12/22	R209	06/02/2025		Bond Future	12.0052	67.4372	11.9567	67.6572	0.404	0.0000	0.0000
2023/12/22	R209	06/02/2025	12.44 Call	Bond Future	4650.7600	4.6508	4989.3800	4.9894	7.281	0.0000	0.0000
2023/12/22	R209	06/02/2025	12.44 Put	Bond Future	2721.5200	2.7215	2840.1400	2.8401	4.359	0.0000	0.0000
2023/12/22	R210	01/02/2024		Bond Future	235.8275	235.8275	235.8403	235.8403	0.005	0.0000	0.0000
2023/12/22	R210	02/05/2024		Bond Future	237.8528	237.8528	237.8557	237.8557	0.001	0.0000	0.0000
2023/12/22	R210	01/08/2024		Bond Future	243.1637	243.1637	243.1741	243.1741	0.004	0.0000	0.0000
2023/12/22	R210	07/11/2024		Bond Future	245.5487	245.5487	245.5575	245.5575	0.004	0.0000	0.0000
2023/12/22	R210	06/02/2025		Bond Future	250.7818	250.7818	250.8032	250.8032	0.009	0.0000	0.0000
2023/12/22	R210	06/02/2025	239.61 Call	Bond Future	11171.8000	11.1718	11193.2000	11.1932	0.192	0.0000	0.0000
2023/12/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/22	R213	01/02/2024		Bond Future	10.2852	86.8567	10.2541	86.9940	0.302	0.0000	0.0000
2023/12/22	R213	01/02/2024	11.71 Call	Bond Future	6037.6500	6.0377	6189.4100	6.1894	2.514	0.0000	0.0000
2023/12/22	R213	01/02/2024	11.71 Put	Bond Future	32.2800	0.0323	46.7200	0.0467	44.734	0.0000	0.0000
2023/12/22	R213	01/02/2024	11.72 Call	Bond Future	6077.0800	6.0771	6228.5700	6.2286	2.493	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
2023/12/22	R213	01/02/2024	11.72 Put	Bond Future	31.5100	0.0315	45.6800	0.0457	44.970	0.0000	0.0000
2023/12/22	R213	01/02/2024	11.70 Call	Bond Future	5998.2100	5.9982	6150.2500	6.1503	2.535	0.0000	0.0000
2023/12/22	R213	01/02/2024	11.70 Put	Bond Future	33.0700	0.0331	47.7900	0.0478	44.512	0.0000	0.0000
2023/12/22	R213	02/05/2024		Bond Future	10.3426	85.2237	10.3109	85.3603	0.306	0.0000	0.0000
2023/12/22	R213	02/05/2024	10.29 Call	Bond Future	1824.6200	1.8246	1928.8200	1.9288	5.711	0.0000	0.0000
2023/12/22	R213	02/05/2024	10.29 Put	Bond Future	2051.6900	2.0517	2019.2600	2.0193	1.581	0.0000	0.0000
2023/12/22	R213	02/05/2024	10.30 Call	Bond Future	1846.2400	1.8462	1951.3300	1.9513	5.692	0.0000	0.0000
2023/12/22	R213	02/05/2024	10.30 Put	Bond Future	2030.1000	2.0301	1998.5600	1.9986	1.554	0.0000	0.0000
2023/12/22	R213	02/05/2024	10.28 Call	Bond Future	1803.3500	1.8034	1906.2500	1.9063	5.706	0.0000	0.0000
2023/12/22	R213	02/05/2024	10.28 Put	Bond Future	2073.6500	2.0737	2039.9200	2.0399	1.627	0.0000	0.0000
2023/12/22	R213	01/08/2024	10.87 Call	Bond Future	3598.4000	3.5984	3710.6300	3.7106	3.119	0.0000	0.0000
2023/12/22	R213	01/08/2024	10.87 Put	Bond Future	1670.9000	1.6709	1640.7700	1.6408	1.803	0.0000	0.0000
2023/12/22	R213	01/08/2024	10.88 Call	Bond Future	3625.1800	3.6252	3737.7000	3.7377	3.104	0.0000	0.0000
2023/12/22	R213	01/08/2024	10.88 Put	Bond Future	1656.9400	1.6569	1627.1000	1.6271	1.801	0.0000	0.0000
2023/12/22	R213	01/08/2024	10.86 Call	Bond Future	3571.6900	3.5717	3683.6400	3.6836	3.134	0.0000	0.0000
2023/12/22	R213	01/08/2024	10.86 Put	Bond Future	1684.9600	1.6850	1654.5500	1.6546	1.805	0.0000	0.0000
2023/12/22	R213	01/08/2024		Bond Future	10.4039	87.1064	10.3700	87.2487	0.326	0.0000	0.0000
2023/12/22	R213	07/11/2024	11.22 Call	Bond Future	4495.7200	4.4957	4680.1000	4.6801	4.101	0.0000	0.0000
2023/12/22	R213	07/11/2024	11.22 Put	Bond Future	1607.1400	1.6071	1646.4600	1.6465	2.447	0.0000	0.0000
2023/12/22	R213	07/11/2024	11.23 Call	Bond Future	4523.1100	4.5231	4707.8400	4.7078	4.084	0.0000	0.0000
2023/12/22	R213	07/11/2024	11.23 Put	Bond Future	1595.6000	1.5956	1635.2700	1.6353	2.486	0.0000	0.0000
2023/12/22	R213	07/11/2024	11.21 Call	Bond Future	4468.3800	4.4684	4652.7000	4.6527	4.125	0.0000	0.0000
2023/12/22	R213	07/11/2024	11.21 Put	Bond Future	1618.7600	1.6188	1658.0200	1.6580	2.425	0.0000	0.0000
2023/12/22	R213	07/11/2024		Bond Future	10.4942	85.5768	10.4586	85.7219	0.340	0.0000	0.0000
2023/12/22	R213	06/02/2025		Bond Future	10.6022	87.3793	10.5635	87.5319	0.365	0.0000	0.0000
2023/12/22	R213	06/02/2025	11.35 Call	Bond Future	4749.5200	4.7495	4910.7000	4.9107	3.394	0.0000	0.0000
2023/12/22	R213	06/02/2025	11.35 Put	Bond Future	1866.8100	1.8668	1875.4000	1.8754	0.460	0.0000	0.0000
2023/12/22	R214	01/02/2024		Bond Future	12.0129	63.2244	11.9715	63.4281	0.345	0.0000	0.0000
2023/12/22	R214	01/02/2024	12.15 Call	Bond Future	1615.7200	1.6157	1747.5400	1.7475	8.159	0.0000	0.0000
2023/12/22	R214	01/02/2024	12.15 Put	Bond Future	950.0500	0.9501	878.1300	0.8781	7.570	0.0000	0.0000
2023/12/22	R214	01/02/2024	12.16 Call	Bond Future	1644.9800	1.6450	1778.0900	1.7781	8.092	0.0000	0.0000
2023/12/22	R214	01/02/2024	12.16 Put	Bond Future	931.1800	0.9312	860.5500	0.8606	7.585	0.0000	0.0000
2023/12/22	R214	01/02/2024	12.14 Call	Bond Future	1586.7000	1.5867	1717.3100	1.7173	8.232	0.0000	0.0000
2023/12/22	R214	01/02/2024	12.14 Put	Bond Future	969.2100	0.9692	896.0800	0.8961	7.545	0.0000	0.0000
2023/12/22	R214	02/05/2024		Bond Future	12.1016	61.3215	12.0593	61.5271	0.350	0.0000	0.0000
2023/12/22	R214	02/05/2024	11.47 Call	Bond Future	953.8100	0.9538	1086.6400	1.0866	13.926	0.0000	0.0000
2023/12/22	R214	02/05/2024	11.47 Put	Bond Future	4136.2300	4.1362	4063.5300	4.0635	1.758	0.0000	0.0000
2023/12/22	R214	02/05/2024	11.48 Call	Bond Future	967.9700	0.9680	1103.3800	1.1034	13.989	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	
2023/12/22	R214	02/05/2024	11.48 Put	Bond Future	4098.0100	4.0980	4027.8900	4.0279	1.711	0.0000	0.0000
2023/12/22	R214	02/05/2024	11.46 Call	Bond Future	939.9300	0.9399	1070.2000	1.0702	13.860	0.0000	0.0000
2023/12/22	R214	02/05/2024	11.46 Put	Bond Future	4174.7900	4.1748	4099.5300	4.0995	1.803	0.0000	0.0000
2023/12/22	R214	02/05/2024	13.52 Call	Bond Future	6808.6200	6.8086	7054.8800	7.0549	3.617	0.0000	0.0000
2023/12/22	R214	02/05/2024	13.52 Put	Bond Future	506.6400	0.5066	547.3700	0.5474	8.039	0.0000	0.0000
2023/12/22	R214	02/05/2024	12.87 Call	Bond Future	4557.1000	4.5571	4815.5100	4.8155	5.670	0.0000	0.0000
2023/12/22	R214	02/05/2024	12.87 Put	Bond Future	1007.5600	1.0076	1060.4400	1.0604	5.248	0.0000	0.0000
2023/12/22	R214	02/05/2024	12.12 Put	Bond Future	2204.1500	2.2042	2227.8600	2.2279	1.076	0.0000	0.0000
2023/12/22	R214	02/05/2024	12.12 Call	Bond Future	2293.2400	2.2932	2522.4800	2.5225	9.996	0.0000	0.0000
2023/12/22	R214	02/05/2024	12.14 Put	Bond Future	2159.7800	2.1598	2185.2400	2.1852	1.179	0.0000	0.0000
2023/12/22	R214	02/05/2024	12.14 Call	Bond Future	2345.3800	2.3454	2576.3700	2.5764	9.849	0.0000	0.0000
2023/12/22	R214	01/08/2024	12.17 Call	Bond Future	2878.3600	2.8784	3052.5200	3.0525	6.051	0.0000	0.0000
2023/12/22	R214	01/08/2024	12.17 Put	Bond Future	2992.0800	2.9921	2954.1900	2.9542	1.266	0.0000	0.0000
2023/12/22	R214	01/08/2024	12.18 Call	Bond Future	2903.3300	2.9033	3078.4000	3.0784	6.030	0.0000	0.0000
2023/12/22	R214	01/08/2024	12.18 Put	Bond Future	2969.1100	2.9691	2932.1300	2.9321	1.245	0.0000	0.0000
2023/12/22	R214	01/08/2024	12.16 Call	Bond Future	2853.3000	2.8533	3026.5500	3.0266	6.072	0.0000	0.0000
2023/12/22	R214	01/08/2024	12.16 Put	Bond Future	3015.0200	3.0150	2976.2200	2.9762	1.287	0.0000	0.0000
2023/12/22	R214	01/08/2024		Bond Future	12.1937	62.6761	12.1495	62.8882	0.363	0.0000	0.0000
2023/12/22	R214	07/11/2024	12.61 Call	Bond Future	4104.4200	4.1044	4502.3800	4.5024	9.696	0.0000	0.0000
2023/12/22	R214	07/11/2024	12.61 Put	Bond Future	2710.6100	2.7106	2892.0300	2.8920	6.693	0.0000	0.0000
2023/12/22	R214	07/11/2024	12.62 Call	Bond Future	4131.5700	4.1316	4529.8300	4.5298	9.639	0.0000	0.0000
2023/12/22	R214	07/11/2024	12.62 Put	Bond Future	2692.3300	2.6923	2874.0500	2.8741	6.750	0.0000	0.0000
2023/12/22	R214	07/11/2024	12.60 Call	Bond Future	4077.3500	4.0774	4474.7700	4.4748	9.747	0.0000	0.0000
2023/12/22	R214	07/11/2024	12.60 Put	Bond Future	2729.0100	2.7290	2909.8900	2.9099	6.628	0.0000	0.0000
2023/12/22	R214	07/11/2024		Bond Future	12.3089	60.8305	12.2631	61.0470	0.372	0.0000	0.0000
2023/12/22	R214	06/02/2025		Bond Future	12.4317	62.1106	12.3835	62.3350	0.388	0.0000	0.0000
2023/12/22	R214	06/02/2025	12.71 Call	Bond Future	4338.7800	4.3388	4722.3000	4.7223	8.839	0.0000	0.0000
2023/12/22	R214	06/02/2025	12.71 Put	Bond Future	3068.7700	3.0688	3227.9500	3.2280	5.187	0.0000	0.0000
2023/12/22	R248	01/02/2024		Bond Future	12.1806	77.3022	12.1594	77.4284	0.175	0.0000	0.0000
2023/12/22	R248	01/02/2024	12.15 Call	Bond Future	1417.6000	1.4176	1494.1900	1.4942	5.403	0.0000	0.0000
2023/12/22	R248	01/02/2024	12.15 Put	Bond Future	1599.4300	1.5994	1549.8100	1.5498	3.102	0.0000	0.0000
2023/12/22	R248	01/02/2024	12.16 Call	Bond Future	1447.6000	1.4476	1525.0500	1.5251	5.350	0.0000	0.0000
2023/12/22	R248	01/02/2024	12.16 Put	Bond Future	1569.9400	1.5699	1521.1800	1.5212	3.106	0.0000	0.0000
2023/12/22	R248	01/02/2024	12.14 Call	Bond Future	1387.9500	1.3880	1463.6600	1.4637	5.455	0.0000	0.0000
2023/12/22	R248	01/02/2024	12.14 Put	Bond Future	1629.3500	1.6294	1578.8500	1.5789	3.099	0.0000	0.0000
2023/12/22	R248	01/02/2024	11.50 Put	Bond Future	4454.7400	4.4547	4346.1300	4.3461	2.438	0.0000	0.0000
2023/12/22	R248	01/02/2024	11.50 Call	Bond Future	217.2200	0.2172	234.8200	0.2348	8.102	0.0000	0.0000
2023/12/22	R248	01/02/2024	12.30 Put	Bond Future	1200.4200	1.2004	1163.4600	1.1635	3.079	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	
2023/12/22	R248	01/02/2024	12.30 Call	Bond Future	1902.0900	1.9021	1991.3400	1.9913	4.692	0.0000	0.0000
2023/12/22	R248	01/02/2024	13.37 Call	Bond Future	6604.3200	6.6043	6727.8200	6.7278	1.870	0.0000	0.0000
2023/12/22	R248	01/02/2024	13.37 Put	Bond Future	110.2600	0.1103	107.5500	0.1076	2.458	0.0000	0.0000
2023/12/22	R248	01/02/2024	13.10 Call	Bond Future	5321.6200	5.3216	5442.6600	5.4427	2.274	0.0000	0.0000
2023/12/22	R248	01/02/2024	13.10 Put	Bond Future	209.4800	0.2095	204.3100	0.2043	2.468	0.0000	0.0000
2023/12/22	R248	01/02/2024	13.90 Call	Bond Future	9094.5300	9.0945	9219.9000	9.2199	1.379	0.0000	0.0000
2023/12/22	R248	01/02/2024	13.90 Put	Bond Future	30.1300	0.0301	29.2900	0.0293	2.788	0.0000	0.0000
2023/12/22	R248	02/05/2024	11.40 Put	Bond Future	6266.0700	6.2661	6195.8000	6.1958	1.121	0.0000	0.0000
2023/12/22	R248	02/05/2024	11.40 Call	Bond Future	817.2600	0.8173	872.7200	0.8727	6.786	0.0000	0.0000
2023/12/22	R248	02/05/2024	12.40 Put	Bond Future	2486.9400	2.4869	2516.4800	2.5165	1.188	0.0000	0.0000
2023/12/22	R248	02/05/2024	12.40 Call	Bond Future	3211.5100	3.2115	3366.7800	3.3668	4.835	0.0000	0.0000
2023/12/22	R248	02/05/2024	13.16 Call	Bond Future	6038.2600	6.0383	6203.1800	6.2032	2.731	0.0000	0.0000
2023/12/22	R248	02/05/2024		Bond Future	12.2750	74.5676	12.2535	74.6933	0.175	0.0000	0.0000
2023/12/22	R248	02/05/2024	13.16 Put	Bond Future	1170.2200	1.1702	1209.4100	1.2094	3.349	0.0000	0.0000
2023/12/22	R248	02/05/2024	11.47 Call	Bond Future	913.6700	0.9137	985.4900	0.9855	7.861	0.0000	0.0000
2023/12/22	R248	02/05/2024	11.47 Put	Bond Future	5900.8400	5.9008	5846.9300	5.8469	0.914	0.0000	0.0000
2023/12/22	R248	02/05/2024	11.48 Call	Bond Future	928.2100	0.9282	1002.2500	1.0023	7.977	0.0000	0.0000
2023/12/22	R248	02/05/2024	11.48 Put	Bond Future	5849.8200	5.8498	5798.1300	5.7981	0.884	0.0000	0.0000
2023/12/22	R248	02/05/2024	11.46 Call	Bond Future	899.4500	0.8995	968.7800	0.9688	7.708	0.0000	0.0000
2023/12/22	R248	02/05/2024	11.46 Put	Bond Future	5952.2800	5.9523	5895.8800	5.8959	0.948	0.0000	0.0000
2023/12/22	R248	01/08/2024	12.31 Call	Bond Future	3393.9100	3.3939	3637.5700	3.6376	7.179	0.0000	0.0000
2023/12/22	R248	01/08/2024	12.31 Put	Bond Future	3759.8600	3.7599	3872.6100	3.8726	2.999	0.0000	0.0000
2023/12/22	R248	01/08/2024	12.32 Call	Bond Future	3423.5900	3.4236	3668.2600	3.6683	7.147	0.0000	0.0000
2023/12/22	R248	01/08/2024	12.32 Put	Bond Future	3731.4400	3.7314	3845.2000	3.8452	3.049	0.0000	0.0000
2023/12/22	R248	01/08/2024	12.30 Call	Bond Future	3364.1100	3.3641	3606.7500	3.6068	7.213	0.0000	0.0000
2023/12/22	R248	01/08/2024	12.30 Put	Bond Future	3788.2400	3.7882	3899.9700	3.9000	2.949	0.0000	0.0000
2023/12/22	R248	01/08/2024		Bond Future	12.3732	76.2146	12.3505	76.3455	0.183	0.0000	0.0000
2023/12/22	R248	07/11/2024	12.79 Call	Bond Future	5191.3000	5.1913	5395.7600	5.3958	3.939	0.0000	0.0000
2023/12/22	R248	07/11/2024	12.79 Put	Bond Future	3554.6700	3.5547	3625.6900	3.6257	1.998	0.0000	0.0000
2023/12/22	R248	07/11/2024	12.80 Call	Bond Future	5223.6700	5.2237	5428.5000	5.4285	3.921	0.0000	0.0000
2023/12/22	R248	07/11/2024	12.80 Put	Bond Future	3532.6900	3.5327	3604.0800	3.6041	2.021	0.0000	0.0000
2023/12/22	R248	07/11/2024	12.78 Call	Bond Future	5158.9900	5.1590	5363.0700	5.3631	3.956	0.0000	0.0000
2023/12/22	R248	07/11/2024	12.78 Put	Bond Future	3576.7900	3.5768	3647.4300	3.6474	1.975	0.0000	0.0000
2023/12/22	R248	07/11/2024		Bond Future	12.4951	73.5396	12.4716	73.6730	0.188	0.0000	0.0000
2023/12/22	R248	06/02/2025		Bond Future	12.6249	75.0866	12.5998	75.2267	0.199	0.0000	0.0000
2023/12/22	R248	06/02/2025	12.71 Call	Bond Future	4872.1200	4.8721	5175.2300	5.1752	6.221	0.0000	0.0000
2023/12/22	R248	06/02/2025	12.71 Put	Bond Future	4401.9500	4.4020	4564.9300	4.5649	3.702	0.0000	0.0000
2023/12/22	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
2023/12/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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