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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2023 TO 08/12/2023

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
2023/12/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	2025	01/02/2024		Bond Future	175.5898	175.5898	175.6620	0.041	0.0000	0.0000
2023/12/08	2025	02/05/2024		Bond Future	179.5091	179.5091	179.5964	0.049	0.0000	0.0000
2023/12/08	2025	01/08/2024		Bond Future	181.6384	181.6384	181.7290	0.050	0.0000	0.0000
2023/12/08	2025	07/11/2024		Bond Future	185.9260	185.9260	185.9885	0.034	0.0000	0.0000
2023/12/08	2029	01/02/2024		Bond Future	128.3941	128.3941	128.7033	0.241	0.0000	0.0000
2023/12/08	2029	02/05/2024		Bond Future	129.8844	129.8844	130.2104	0.251	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	
2023/12/08	2029	01/08/2024		Bond Future	132.7640	132.7640	133.0984	133.0984	0.252	0.0000	0.0000
2023/12/08	2029	07/11/2024		Bond Future	134.4865	134.4865	134.8065	134.8065	0.238	0.0000	0.0000
2023/12/08	2029	06/02/2025		Bond Future	137.3375	137.3375	137.6614	137.6614	0.236	0.0000	0.0000
2023/12/08	2029	06/02/2025	132.40 Call	Bond Future	4937.5100	4.9375	5261.3500	5.2614	6.559	0.0000	0.0000
2023/12/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.85 Call	Bond Future	7374.4300	7.3744	7049.0800	7.0491	4.412	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.85 Put	Bond Future	30.6400	0.0306	36.4500	0.0365	18.962	0.0000	0.0000
2023/12/08	2030	01/02/2024	10.00 Put	Bond Future	1142.7500	1.1428	1302.9500	1.3030	14.019	0.0000	0.0000
2023/12/08	2030	01/02/2024	10.00 Call	Bond Future	1156.7800	1.1568	985.8200	0.9858	14.779	0.0000	0.0000
2023/12/08	2030	01/02/2024	9.89 Put	Bond Future	1368.4700	1.3685	1550.6100	1.5506	13.310	0.0000	0.0000
2023/12/08	2030	01/02/2024	9.89 Call	Bond Future	921.9100	0.9219	772.8900	0.7729	16.164	0.0000	0.0000
2023/12/08	2030	01/02/2024	10.39 Put	Bond Future	575.8800	0.5759	668.7800	0.6688	16.132	0.0000	0.0000
2023/12/08	2030	01/02/2024	10.39 Call	Bond Future	2199.8300	2.1998	1961.5700	1.9616	10.831	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.86 Call	Bond Future	7411.3700	7.4114	7085.9100	7.0859	4.391	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.86 Put	Bond Future	30.0100	0.0300	35.7100	0.0357	18.994	0.0000	0.0000
2023/12/08	2030	01/02/2024	10.16 Put	Bond Future	869.8000	0.8698	999.9500	1.0000	14.963	0.0000	0.0000
2023/12/08	2030	01/02/2024	10.16 Call	Bond Future	1548.6400	1.5486	1347.6300	1.3476	12.980	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.00 Call	Bond Future	4249.3200	4.2493	3950.4500	3.9505	7.033	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.00 Put	Bond Future	177.8800	0.1779	210.1700	0.2102	18.153	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.75 Call	Bond Future	7004.6600	7.0047	6680.6700	6.6807	4.625	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.75 Put	Bond Future	37.7400	0.0377	44.9100	0.0449	18.998	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.36 Call	Bond Future	5561.5800	5.5616	5246.3900	5.2464	5.667	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.36 Put	Bond Future	84.9800	0.0850	100.9500	0.1010	18.793	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.37 Call	Bond Future	5598.4500	5.5985	5282.9300	5.2829	5.636	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.37 Put	Bond Future	83.2200	0.0832	98.8600	0.0989	18.794	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.35 Call	Bond Future	5524.7100	5.5247	5209.8400	5.2098	5.699	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.35 Put	Bond Future	86.7500	0.0868	103.0400	0.1030	18.778	0.0000	0.0000
2023/12/08	2030	01/02/2024		Bond Future	9.9966	91.2975	10.0761	90.9663	0.795	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.31 Call	Bond Future	5377.4000	5.3774	5063.8900	5.0639	5.830	0.0000	0.0000
2023/12/08	2030	01/02/2024	11.31 Put	Bond Future	94.2500	0.0943	111.9000	0.1119	18.727	0.0000	0.0000
2023/12/08	2030	01/02/2024	9.93 Put	Bond Future	1282.8100	1.2828	1456.9000	1.4569	13.571	0.0000	0.0000
2023/12/08	2030	01/02/2024	9.93 Call	Bond Future	1004.0700	1.0041	847.0000	0.8470	15.643	0.0000	0.0000
2023/12/08	2030	01/02/2024	9.57 Put	Bond Future	2211.8300	2.2118	2457.1900	2.4572	11.093	0.0000	0.0000
2023/12/08	2030	01/02/2024	9.57 Call	Bond Future	408.7600	0.4088	322.9600	0.3230	20.990	0.0000	0.0000
2023/12/08	2030	01/02/2024	10.07 Put	Bond Future	1015.8600	1.0159	1162.5900	1.1626	14.444	0.0000	0.0000
2023/12/08	2030	01/02/2024	10.07 Call	Bond Future	1321.4900	1.3215	1137.0600	1.1371	13.956	0.0000	0.0000
2023/12/08	2030	01/02/2024	12.10 Call	Bond Future	8293.3800	8.2934	7965.4300	7.9654	3.954	0.0000	0.0000
2023/12/08	2030	01/02/2024	12.10 Put	Bond Future	16.6400	0.0166	19.8500	0.0199	19.291	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	
2023/12/08	2030	02/05/2024		Bond Future	10.0555	93.3132	10.1377	92.9816	0.818	0.0000	0.0000
2023/12/08	2030	02/05/2024	9.82 Call	Bond Future	1457.8400	1.4578	1313.5200	1.3135	9.900	0.0000	0.0000
2023/12/08	2030	02/05/2024	9.82 Put	Bond Future	2415.8400	2.4158	2603.1100	2.6031	7.752	0.0000	0.0000
2023/12/08	2030	02/05/2024	9.83 Call	Bond Future	1476.1000	1.4761	1330.6400	1.3306	9.854	0.0000	0.0000
2023/12/08	2030	02/05/2024	9.83 Put	Bond Future	2393.1600	2.3932	2579.2900	2.5793	7.778	0.0000	0.0000
2023/12/08	2030	02/05/2024	9.81 Call	Bond Future	1439.9400	1.4399	1296.7700	1.2968	9.943	0.0000	0.0000
2023/12/08	2030	02/05/2024	9.81 Put	Bond Future	2438.9000	2.4389	2627.3200	2.6273	7.726	0.0000	0.0000
2023/12/08	2030	02/05/2024	10.62 Put	Bond Future	1067.3300	1.0673	1169.9700	1.1700	9.617	0.0000	0.0000
2023/12/08	2030	02/05/2024	10.62 Call	Bond Future	3314.1500	3.3142	3085.2000	3.0852	6.908	0.0000	0.0000
2023/12/08	2030	02/05/2024	11.12 Put	Bond Future	616.2700	0.6163	680.8900	0.6809	10.486	0.0000	0.0000
2023/12/08	2030	02/05/2024	11.12 Call	Bond Future	4795.7900	4.7958	4528.8200	4.5288	5.567	0.0000	0.0000
2023/12/08	2030	02/05/2024	13.15 Call	Bond Future	11539.3600	11.5394	11212.4100	11.2124	2.833	0.0000	0.0000
2023/12/08	2030	02/05/2024	13.15 Put	Bond Future	32.2000	0.0322	36.8400	0.0368	14.410	0.0000	0.0000
2023/12/08	2030	02/05/2024	9.66 Put	Bond Future	2806.6200	2.8066	3012.0400	3.0120	7.319	0.0000	0.0000
2023/12/08	2030	02/05/2024	9.66 Call	Bond Future	1190.5400	1.1905	1064.3700	1.0644	10.598	0.0000	0.0000
2023/12/08	2030	02/05/2024	10.16 Put	Bond Future	1727.4000	1.7274	1876.2300	1.8762	8.616	0.0000	0.0000
2023/12/08	2030	02/05/2024	10.16 Call	Bond Future	2148.7000	2.1487	1965.9400	1.9659	8.506	0.0000	0.0000
2023/12/08	2030	02/05/2024	11.94 Call	Bond Future	7480.8600	7.4809	7177.1500	7.1772	4.060	0.0000	0.0000
2023/12/08	2030	02/05/2024	11.94 Put	Bond Future	243.8000	0.2438	271.6800	0.2717	11.436	0.0000	0.0000
2023/12/08	2030	02/05/2024	12.38 Call	Bond Future	8947.7900	8.9478	8631.8300	8.6318	3.531	0.0000	0.0000
2023/12/08	2030	02/05/2024	12.38 Put	Bond Future	125.4900	0.1255	141.1200	0.1411	12.455	0.0000	0.0000
2023/12/08	2030	02/05/2024	10.82 Put	Bond Future	859.0000	0.8590	944.8300	0.9448	9.992	0.0000	0.0000
2023/12/08	2030	02/05/2024	10.82 Call	Bond Future	3885.2600	3.8853	3639.5000	3.6395	6.325	0.0000	0.0000
2023/12/08	2030	01/08/2024	10.38 Call	Bond Future	2890.1100	2.8901	2693.0700	2.6931	6.818	0.0000	0.0000
2023/12/08	2030	01/08/2024	10.38 Put	Bond Future	1898.1200	1.8981	2039.2100	2.0392	7.433	0.0000	0.0000
2023/12/08	2030	01/08/2024	10.39 Call	Bond Future	2913.4800	2.9135	2715.5900	2.7156	6.792	0.0000	0.0000
2023/12/08	2030	01/08/2024	10.39 Put	Bond Future	1883.0100	1.8830	2023.2500	2.0233	7.448	0.0000	0.0000
2023/12/08	2030	01/08/2024	10.37 Call	Bond Future	2867.1100	2.8671	2670.9400	2.6709	6.842	0.0000	0.0000
2023/12/08	2030	01/08/2024	10.37 Put	Bond Future	1913.6100	1.9136	2055.5700	2.0556	7.418	0.0000	0.0000
2023/12/08	2030	01/08/2024		Bond Future	10.1240	91.3542	10.2109	91.0161	0.858	0.0000	0.0000
2023/12/08	2030	07/11/2024		Bond Future	10.2046	93.4857	10.3013	93.1239	0.947	0.0000	0.0000
2023/12/08	2030	07/11/2024	10.75 Call	Bond Future	3862.2700	3.8623	3634.0300	3.6340	5.909	0.0000	0.0000
2023/12/08	2030	07/11/2024	10.75 Put	Bond Future	1843.9300	1.8439	1977.5200	1.9775	7.245	0.0000	0.0000
2023/12/08	2030	07/11/2024	10.76 Call	Bond Future	3886.6200	3.8866	3657.6600	3.6577	5.891	0.0000	0.0000
2023/12/08	2030	07/11/2024	10.76 Put	Bond Future	1831.8000	1.8318	1964.6700	1.9647	7.254	0.0000	0.0000
2023/12/08	2030	07/11/2024	10.74 Call	Bond Future	3837.9700	3.8380	3610.4400	3.6104	5.928	0.0000	0.0000
2023/12/08	2030	07/11/2024	10.74 Put	Bond Future	1856.1400	1.8561	1990.4400	1.9904	7.235	0.0000	0.0000
2023/12/08	2030	06/02/2025		Bond Future	10.3082	91.4334	10.4116	91.0619	1.003	0.0000	0.0000
2023/12/08	2030	06/02/2025	10.68 Call	Bond Future	3664.1100	3.6641	3446.1900	3.4462	5.947	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	
2023/12/08	2030	06/02/2025	10.68 Put	Bond Future	2336.7700	2.3368	2490.3700	2.4904	6.573	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.90 Put	Bond Future	1194.4500	1.1945	1366.7900	1.3668	14.428	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.90 Call	Bond Future	1468.6600	1.4687	1259.2700	1.2593	14.257	0.0000	0.0000
2023/12/08	2032	01/02/2024	12.00 Call	Bond Future	5518.6500	5.5187	5165.2100	5.1652	6.404	0.0000	0.0000
2023/12/08	2032	01/02/2024	12.00 Put	Bond Future	156.4900	0.1565	184.7800	0.1848	18.078	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.55 Call	Bond Future	3699.8800	3.6999	3381.8300	3.3818	8.596	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.55 Put	Bond Future	370.2700	0.3703	433.9500	0.4340	17.198	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.33 Call	Bond Future	2869.3900	2.8694	2579.5500	2.5796	10.101	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.33 Put	Bond Future	557.8200	0.5578	649.7100	0.6497	16.473	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.35 Call	Bond Future	2942.4300	2.9424	2649.6600	2.6497	9.950	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.35 Put	Bond Future	537.6400	0.5376	626.6000	0.6266	16.546	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.59 Put	Bond Future	1969.3600	1.9694	2214.6200	2.2146	12.454	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.59 Call	Bond Future	734.7000	0.7347	598.2300	0.5982	18.575	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.09 Put	Bond Future	859.9400	0.8599	992.6800	0.9927	15.436	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.09 Call	Bond Future	2042.2300	2.0422	1793.2400	1.7932	12.192	0.0000	0.0000
2023/12/08	2032	01/02/2024	12.73 Call	Bond Future	8558.9500	8.5590	8183.9400	8.1839	4.381	0.0000	0.0000
2023/12/08	2032	01/02/2024	12.73 Put	Bond Future	36.5400	0.0365	43.2600	0.0433	18.391	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.78 Put	Bond Future	1457.8100	1.4578	1657.7100	1.6577	13.712	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.78 Call	Bond Future	1151.9800	1.1520	970.1500	0.9702	15.784	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.75 Call	Bond Future	4494.1700	4.4942	4157.2000	4.1572	7.498	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.75 Put	Bond Future	253.0400	0.2530	297.8000	0.2978	17.689	0.0000	0.0000
2023/12/08	2032	01/02/2024	12.50 Call	Bond Future	7602.2300	7.6022	7231.1600	7.2312	4.881	0.0000	0.0000
2023/12/08	2032	01/02/2024	12.50 Put	Bond Future	57.6900	0.0577	68.3500	0.0684	18.478	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.84 Call	Bond Future	4859.9100	4.8599	4516.2000	4.5162	7.072	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.84 Put	Bond Future	212.8800	0.2129	250.9000	0.2509	17.860	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.85 Call	Bond Future	4900.8300	4.9008	4556.4300	4.5564	7.027	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.85 Put	Bond Future	208.8600	0.2089	246.1900	0.2462	17.873	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.83 Call	Bond Future	4819.1100	4.8191	4476.1100	4.4761	7.117	0.0000	0.0000
2023/12/08	2032	01/02/2024	11.83 Put	Bond Future	217.0500	0.2171	255.7800	0.2558	17.844	0.0000	0.0000
2023/12/08	2032	01/02/2024		Bond Future	10.8431	89.0866	10.9224	88.7049	0.731	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.01 Put	Bond Future	4247.9100	4.2479	4600.7400	4.6007	8.306	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.01 Call	Bond Future	96.7400	0.0967	67.8400	0.0678	29.874	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.76 Put	Bond Future	1506.0400	1.5060	1710.6600	1.7107	13.587	0.0000	0.0000
2023/12/08	2032	01/02/2024	10.76 Call	Bond Future	1103.0500	1.1031	925.9400	0.9259	16.056	0.0000	0.0000
2023/12/08	2032	01/02/2024	12.62 Call	Bond Future	8102.1900	8.1022	7728.8400	7.7288	4.608	0.0000	0.0000
2023/12/08	2032	01/02/2024	12.62 Put	Bond Future	45.4400	0.0454	53.8200	0.0538	18.442	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.54 Put	Bond Future	3349.8400	3.3498	3582.5600	3.5826	6.947	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.55 Call	Bond Future	1517.8300	1.5178	1365.7500	1.3658	10.020	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	
2023/12/08	2032	02/05/2024	10.55 Put	Bond Future	3320.4400	3.3204	3551.8900	3.5519	6.970	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.56 Call	Bond Future	1537.0900	1.5371	1383.7400	1.3837	9.977	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.56 Put	Bond Future	3291.2300	3.2912	3521.4100	3.5214	6.994	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.54 Call	Bond Future	1498.7100	1.4987	1347.9000	1.3479	10.063	0.0000	0.0000
2023/12/08	2032	02/05/2024		Bond Future	10.9267	86.8914	11.0082	86.5079	0.746	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.59 Put	Bond Future	3204.8900	3.2049	3431.2400	3.4312	7.063	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.59 Call	Bond Future	1595.9800	1.5960	1438.8000	1.4388	9.848	0.0000	0.0000
2023/12/08	2032	02/05/2024	11.09 Put	Bond Future	2012.2800	2.0123	2176.0100	2.1760	8.137	0.0000	0.0000
2023/12/08	2032	02/05/2024	11.09 Call	Bond Future	2778.7200	2.7787	2558.9200	2.5589	7.910	0.0000	0.0000
2023/12/08	2032	02/05/2024	13.18 Call	Bond Future	10054.6600	10.0547	9694.9000	9.6949	3.578	0.0000	0.0000
2023/12/08	2032	02/05/2024	13.18 Put	Bond Future	219.0800	0.2191	242.8500	0.2429	10.850	0.0000	0.0000
2023/12/08	2032	02/05/2024	13.35 Call	Bond Future	10687.1000	10.6871	10322.6800	10.3227	3.410	0.0000	0.0000
2023/12/08	2032	02/05/2024	13.35 Put	Bond Future	170.5800	0.1706	189.6900	0.1897	11.203	0.0000	0.0000
2023/12/08	2032	02/05/2024	11.35 Put	Bond Future	1560.4600	1.5605	1694.8900	1.6949	8.615	0.0000	0.0000
2023/12/08	2032	02/05/2024	11.35 Call	Bond Future	3529.1600	3.5292	3280.0600	3.2801	7.058	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.65 Put	Bond Future	3036.8400	3.0368	3255.5200	3.2555	7.201	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.65 Call	Bond Future	1717.4500	1.7175	1552.6000	1.5526	9.599	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.36 Put	Bond Future	3917.3400	3.9173	4172.3700	4.1724	6.510	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.36 Call	Bond Future	1187.0600	1.1871	1058.5600	1.0586	10.825	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.86 Put	Bond Future	2503.7600	2.5038	2695.6900	2.6957	7.666	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.86 Call	Bond Future	2188.0100	2.1880	1996.4100	1.9964	8.757	0.0000	0.0000
2023/12/08	2032	02/05/2024	12.90 Call	Bond Future	9010.7300	9.0107	8659.9100	8.6599	3.893	0.0000	0.0000
2023/12/08	2032	02/05/2024	12.90 Put	Bond Future	314.4400	0.3144	347.1500	0.3472	10.403	0.0000	0.0000
2023/12/08	2032	02/05/2024	11.81 Call	Bond Future	5024.5900	5.0246	4732.5900	4.7326	5.811	0.0000	0.0000
2023/12/08	2032	02/05/2024	11.81 Put	Bond Future	982.2100	0.9822	1073.7400	1.0737	9.319	0.0000	0.0000
2023/12/08	2032	02/05/2024	11.21 Call	Bond Future	3114.4200	3.1144	2880.6900	2.8807	7.505	0.0000	0.0000
2023/12/08	2032	02/05/2024	11.21 Put	Bond Future	1790.3400	1.7903	1940.1400	1.9401	8.367	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.57 Put	Bond Future	3262.4100	3.2624	3491.3100	3.4913	7.016	0.0000	0.0000
2023/12/08	2032	02/05/2024	10.57 Call	Bond Future	1556.7200	1.5567	1402.0900	1.4021	9.933	0.0000	0.0000
2023/12/08	2032	01/08/2024	11.14 Call	Bond Future	3249.0600	3.2491	3033.0200	3.0330	6.649	0.0000	0.0000
2023/12/08	2032	01/08/2024	11.14 Put	Bond Future	2690.8800	2.6909	2866.2100	2.8662	6.516	0.0000	0.0000
2023/12/08	2032	01/08/2024	11.15 Call	Bond Future	3275.1200	3.2751	3058.1200	3.0581	6.626	0.0000	0.0000
2023/12/08	2032	01/08/2024	11.15 Put	Bond Future	2671.2600	2.6713	2845.6300	2.8456	6.528	0.0000	0.0000
2023/12/08	2032	01/08/2024	11.13 Call	Bond Future	3223.1000	3.2231	3008.0200	3.0080	6.673	0.0000	0.0000
2023/12/08	2032	01/08/2024	11.13 Put	Bond Future	2710.6300	2.7106	2886.9200	2.8869	6.504	0.0000	0.0000
2023/12/08	2032	01/08/2024		Bond Future	11.0184	88.7969	11.1035	88.4055	0.773	0.0000	0.0000
2023/12/08	2032	07/11/2024	11.48 Call	Bond Future	3955.7200	3.9557	3707.9000	3.7079	6.265	0.0000	0.0000
2023/12/08	2032	07/11/2024	11.48 Put	Bond Future	2413.9900	2.4140	2581.5700	2.5816	6.942	0.0000	0.0000
2023/12/08	2032	07/11/2024	11.49 Call	Bond Future	3983.1700	3.9832	3734.4600	3.7345	6.244	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	
2023/12/08	2032	07/11/2024	11.49 Put	Bond Future	2397.6900	2.3977	2564.3800	2.5644	6.952	0.0000	0.0000
2023/12/08	2032	07/11/2024	11.47 Call	Bond Future	3928.6600	3.9287	3681.7400	3.6817	6.285	0.0000	0.0000
2023/12/08	2032	07/11/2024	11.47 Put	Bond Future	2430.7200	2.4307	2599.2000	2.5992	6.931	0.0000	0.0000
2023/12/08	2032	07/11/2024	13.36 Call	Bond Future	9931.2200	9.9312	9570.1700	9.5702	3.636	0.0000	0.0000
2023/12/08	2032	07/11/2024	13.36 Put	Bond Future	654.5400	0.6545	708.8900	0.7089	8.304	0.0000	0.0000
2023/12/08	2032	07/11/2024	11.64 Put	Bond Future	2165.7100	2.1657	2319.4100	2.3194	7.097	0.0000	0.0000
2023/12/08	2032	07/11/2024	11.64 Call	Bond Future	4404.0600	4.4041	4142.3600	4.1424	5.942	0.0000	0.0000
2023/12/08	2032	07/11/2024		Bond Future	11.1319	86.7021	11.2249	86.2867	0.835	0.0000	0.0000
2023/12/08	2032	06/02/2025		Bond Future	11.2614	88.5157	11.3596	88.0897	0.871	0.0000	0.0000
2023/12/08	2032	06/02/2025	11.72 Call	Bond Future	4565.7600	4.5658	4306.5700	4.3066	5.677	0.0000	0.0000
2023/12/08	2032	06/02/2025	11.72 Put	Bond Future	2597.8500	2.5979	2764.7200	2.7647	6.423	0.0000	0.0000
2023/12/08	2033	01/02/2024		Bond Future	122.0137	122.0137	121.9392	121.9392	0.061	0.0000	0.0000
2023/12/08	2033	02/05/2024		Bond Future	123.2654	123.2654	123.1986	123.1986	0.054	0.0000	0.0000
2023/12/08	2033	01/08/2024		Bond Future	125.9985	125.9985	125.9312	125.9312	0.053	0.0000	0.0000
2023/12/08	2033	07/11/2024		Bond Future	127.4632	127.4632	127.3734	127.3734	0.070	0.0000	0.0000
2023/12/08	2033	06/02/2025		Bond Future	130.1655	130.1655	130.0709	130.0709	0.073	0.0000	0.0000
2023/12/08	2033	06/02/2025	124.94 Call	Bond Future	5225.4700	5.2255	5130.9300	5.1309	1.809	0.0000	0.0000
2023/12/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	2037	01/02/2024	13.93 Call	Bond Future	9382.5800	9.3826	9021.0700	9.0211	3.853	0.0000	0.0000
2023/12/08	2037	01/02/2024	13.93 Put	Bond Future	51.3400	0.0513	58.4600	0.0585	13.868	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.93 Call	Bond Future	5022.7500	5.0228	4700.8900	4.7009	6.408	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.93 Put	Bond Future	361.1500	0.3612	407.9200	0.4079	12.950	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.09 Put	Bond Future	1518.1500	1.5182	1677.1800	1.6772	10.475	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.09 Call	Bond Future	1878.9300	1.8789	1669.3300	1.6693	11.155	0.0000	0.0000
2023/12/08	2037	01/02/2024		Bond Future	12.0227	77.2709	12.0915	76.9023	0.572	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.32 Call	Bond Future	2626.5700	2.6266	2376.9800	2.3770	9.503	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.32 Put	Bond Future	1051.6500	1.0517	1170.6900	1.1707	11.319	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.33 Call	Bond Future	2661.5100	2.6615	2410.3300	2.4103	9.437	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.33 Put	Bond Future	1034.4400	1.0344	1151.8900	1.1519	11.354	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.31 Call	Bond Future	2591.7000	2.5917	2343.7200	2.3437	9.568	0.0000	0.0000
2023/12/08	2037	01/02/2024	12.31 Put	Bond Future	1068.9800	1.0690	1189.6300	1.1896	11.286	0.0000	0.0000
2023/12/08	2037	02/05/2024		Bond Future	12.1322	78.9769	12.2026	78.6059	0.580	0.0000	0.0000
2023/12/08	2037	02/05/2024	11.44 Call	Bond Future	1183.2100	1.1832	1068.4800	1.0685	9.697	0.0000	0.0000
2023/12/08	2037	02/05/2024	11.44 Put	Bond Future	4975.8500	4.9759	5232.1700	5.2322	5.151	0.0000	0.0000
2023/12/08	2037	02/05/2024	11.45 Call	Bond Future	1200.4100	1.2004	1084.5100	1.0845	9.655	0.0000	0.0000
2023/12/08	2037	02/05/2024	11.45 Put	Bond Future	4936.3500	4.9364	5191.5000	5.1915	5.169	0.0000	0.0000
2023/12/08	2037	02/05/2024	11.43 Call	Bond Future	1166.1800	1.1662	1052.6100	1.0526	9.739	0.0000	0.0000
2023/12/08	2037	02/05/2024	11.43 Put	Bond Future	5015.5700	5.0156	5273.0500	5.2731	5.134	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	
2023/12/08	2037	01/08/2024		Bond Future	12.2516	76.4531	12.3247	76.0745	0.597	0.0000	0.0000
2023/12/08	2037	01/08/2024	12.10 Call	Bond Future	3050.7000	3.0507	2863.0800	2.8631	6.150	0.0000	0.0000
2023/12/08	2037	01/08/2024	12.10 Put	Bond Future	3844.3500	3.8444	4035.3100	4.0353	4.967	0.0000	0.0000
2023/12/08	2037	01/08/2024	12.11 Call	Bond Future	3076.9700	3.0770	2888.4000	2.8884	6.128	0.0000	0.0000
2023/12/08	2037	01/08/2024	12.11 Put	Bond Future	3817.9000	3.8179	4007.9100	4.0079	4.977	0.0000	0.0000
2023/12/08	2037	01/08/2024	12.09 Call	Bond Future	3024.5300	3.0245	2837.8700	2.8379	6.172	0.0000	0.0000
2023/12/08	2037	01/08/2024	12.09 Put	Bond Future	3870.9500	3.8710	4062.8700	4.0629	4.958	0.0000	0.0000
2023/12/08	2037	01/08/2024	13.82 Call	Bond Future	8705.6700	8.7057	8396.8900	8.3969	3.547	0.0000	0.0000
2023/12/08	2037	01/08/2024	13.82 Put	Bond Future	1151.0900	1.1511	1220.8900	1.2209	6.064	0.0000	0.0000
2023/12/08	2037	01/08/2024	13.17 Call	Bond Future	6382.4000	6.3824	6108.5500	6.1086	4.291	0.0000	0.0000
2023/12/08	2037	01/08/2024	13.17 Put	Bond Future	1819.2600	1.8193	1923.9900	1.9240	5.757	0.0000	0.0000
2023/12/08	2037	07/11/2024		Bond Future	12.3835	78.2359	12.4624	77.8351	0.637	0.0000	0.0000
2023/12/08	2037	07/11/2024	12.58 Call	Bond Future	4646.1900	4.6462	4416.8600	4.4169	4.936	0.0000	0.0000
2023/12/08	2037	07/11/2024	12.58 Put	Bond Future	3653.5200	3.6535	3825.0000	3.8250	4.694	0.0000	0.0000
2023/12/08	2037	07/11/2024	12.59 Call	Bond Future	4675.3700	4.6754	4445.2700	4.4453	4.922	0.0000	0.0000
2023/12/08	2037	07/11/2024	12.59 Put	Bond Future	3632.6900	3.6327	3803.4000	3.8034	4.699	0.0000	0.0000
2023/12/08	2037	07/11/2024	12.57 Call	Bond Future	4617.0900	4.6171	4388.5300	4.3885	4.950	0.0000	0.0000
2023/12/08	2037	07/11/2024	12.57 Put	Bond Future	3674.4700	3.6745	3846.7200	3.8467	4.688	0.0000	0.0000
2023/12/08	2037	06/02/2025		Bond Future	12.5270	75.6122	12.6096	75.2013	0.659	0.0000	0.0000
2023/12/08	2037	06/02/2025	12.76 Call	Bond Future	5021.8900	5.0219	4785.2700	4.7853	4.712	0.0000	0.0000
2023/12/08	2037	06/02/2025	12.76 Put	Bond Future	3870.3500	3.8704	4044.6800	4.0447	4.504	0.0000	0.0000
2023/12/08	2038	01/02/2024		Bond Future	130.9929	130.9929	130.7187	130.7187	0.209	0.0000	0.0000
2023/12/08	2038	02/05/2024		Bond Future	133.9168	133.9168	133.6465	133.6465	0.202	0.0000	0.0000
2023/12/08	2038	01/08/2024		Bond Future	134.8037	134.8037	134.5284	134.5284	0.204	0.0000	0.0000
2023/12/08	2038	07/11/2024		Bond Future	137.9850	137.9850	137.6806	137.6806	0.221	0.0000	0.0000
2023/12/08	2038	06/02/2025		Bond Future	138.7773	138.7773	138.4631	138.4631	0.226	0.0000	0.0000
2023/12/08	2038	06/02/2025	135.23 Call	Bond Future	3547.3200	3.5473	3233.0600	3.2331	8.859	0.0000	0.0000
2023/12/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.30 Put	Bond Future	1872.4900	1.8725	2057.1700	2.0572	9.863	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.30 Call	Bond Future	1727.3200	1.7273	1524.8700	1.5249	11.720	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.90 Put	Bond Future	721.3000	0.7213	806.4200	0.8064	11.801	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.90 Call	Bond Future	3861.6100	3.8616	3559.6000	3.5596	7.821	0.0000	0.0000
2023/12/08	2040	01/02/2024	13.90 Call	Bond Future	8262.3500	8.2624	7890.9000	7.8909	4.496	0.0000	0.0000
2023/12/08	2040	01/02/2024	13.90 Put	Bond Future	118.0700	0.1181	133.7500	0.1338	13.280	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.34 Call	Bond Future	1845.7700	1.8458	1635.4100	1.6354	11.397	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.34 Put	Bond Future	1764.8300	1.7648	1941.6000	1.9416	10.016	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.35 Call	Bond Future	1876.0000	1.8760	1663.6900	1.6637	11.317	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.35 Put	Bond Future	1738.6900	1.7387	1913.5100	1.9135	10.055	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	
2023/12/08	2040	01/02/2024	12.33 Call	Bond Future	1815.7900	1.8158	1607.3900	1.6074	11.477	0.0000	0.0000
2023/12/08	2040	01/02/2024	12.33 Put	Bond Future	1791.2800	1.7913	1970.0100	1.9700	9.978	0.0000	0.0000
2023/12/08	2040	01/02/2024		Bond Future	12.3257	77.1510	12.3945	76.7638	0.558	0.0000	0.0000
2023/12/08	2040	02/05/2024		Bond Future	12.4397	78.8543	12.5101	78.4644	0.566	0.0000	0.0000
2023/12/08	2040	02/05/2024	11.61 Call	Bond Future	1047.2000	1.0472	941.2800	0.9413	10.115	0.0000	0.0000
2023/12/08	2040	02/05/2024	11.61 Put	Bond Future	5886.7400	5.8867	6170.8100	6.1708	4.826	0.0000	0.0000
2023/12/08	2040	02/05/2024	11.62 Call	Bond Future	1063.2300	1.0632	956.1500	0.9562	10.071	0.0000	0.0000
2023/12/08	2040	02/05/2024	11.62 Put	Bond Future	5841.6600	5.8417	6124.5700	6.1246	4.843	0.0000	0.0000
2023/12/08	2040	02/05/2024	11.60 Call	Bond Future	1031.1600	1.0312	926.4100	0.9264	10.158	0.0000	0.0000
2023/12/08	2040	02/05/2024	11.60 Put	Bond Future	5931.8900	5.9319	6217.1300	6.2171	4.809	0.0000	0.0000
2023/12/08	2040	01/08/2024		Bond Future	12.5636	76.0774	12.6367	75.6795	0.582	0.0000	0.0000
2023/12/08	2040	01/08/2024	12.33 Call	Bond Future	3054.2000	3.0542	2863.9700	2.8640	6.228	0.0000	0.0000
2023/12/08	2040	01/08/2024	12.33 Put	Bond Future	4347.5900	4.3476	4555.2700	4.5553	4.777	0.0000	0.0000
2023/12/08	2040	01/08/2024	12.34 Call	Bond Future	3081.0100	3.0810	2889.7800	2.8898	6.207	0.0000	0.0000
2023/12/08	2040	01/08/2024	12.34 Put	Bond Future	4318.3400	4.3183	4525.0200	4.5250	4.786	0.0000	0.0000
2023/12/08	2040	01/08/2024	12.32 Call	Bond Future	3027.2400	3.0272	2838.0100	2.8380	6.251	0.0000	0.0000
2023/12/08	2040	01/08/2024	12.32 Put	Bond Future	4376.7600	4.3768	4585.4400	4.5854	4.768	0.0000	0.0000
2023/12/08	2040	07/11/2024		Bond Future	12.6996	77.8512	12.7783	77.4306	0.620	0.0000	0.0000
2023/12/08	2040	07/11/2024	12.85 Call	Bond Future	4785.0400	4.7850	4547.4000	4.5474	4.966	0.0000	0.0000
2023/12/08	2040	07/11/2024	12.85 Put	Bond Future	3984.6300	3.9846	4167.5900	4.1676	4.592	0.0000	0.0000
2023/12/08	2040	07/11/2024	12.86 Call	Bond Future	4815.0500	4.8151	4576.6000	4.5766	4.952	0.0000	0.0000
2023/12/08	2040	07/11/2024	12.86 Put	Bond Future	3961.8900	3.9619	4144.0400	4.1440	4.598	0.0000	0.0000
2023/12/08	2040	07/11/2024	12.84 Call	Bond Future	4755.1000	4.7551	4518.2700	4.5183	4.981	0.0000	0.0000
2023/12/08	2040	07/11/2024	12.84 Put	Bond Future	4007.5000	4.0075	4191.2700	4.1913	4.586	0.0000	0.0000
2023/12/08	2040	06/02/2025		Bond Future	12.8462	74.9684	12.9285	74.5372	0.641	0.0000	0.0000
2023/12/08	2040	06/02/2025	12.95 Call	Bond Future	4949.7900	4.9498	4710.5000	4.7105	4.834	0.0000	0.0000
2023/12/08	2040	06/02/2025	12.95 Put	Bond Future	4406.7700	4.4068	4598.6300	4.5986	4.354	0.0000	0.0000
2023/12/08	2044	01/02/2024	13.25 Call	Bond Future	4946.8800	4.9469	4663.5800	4.6636	5.727	0.0000	0.0000
2023/12/08	2044	01/02/2024	13.25 Put	Bond Future	482.8800	0.4829	530.5400	0.5305	9.870	0.0000	0.0000
2023/12/08	2044	01/02/2024	13.00 Call	Bond Future	3906.9900	3.9070	3646.0400	3.6460	6.679	0.0000	0.0000
2023/12/08	2044	01/02/2024	13.00 Put	Bond Future	736.0700	0.7361	806.0800	0.8061	9.511	0.0000	0.0000
2023/12/08	2044	01/02/2024		Bond Future	12.4188	73.2570	12.4775	72.9261	0.472	0.0000	0.0000
2023/12/08	2044	01/02/2024	12.28 Call	Bond Future	1440.8000	1.4408	1283.3600	1.2834	10.927	0.0000	0.0000
2023/12/08	2044	01/02/2024	12.28 Put	Bond Future	2234.1900	2.2342	2407.7100	2.4077	7.767	0.0000	0.0000
2023/12/08	2044	01/02/2024	12.29 Call	Bond Future	1467.2200	1.4672	1308.0400	1.3080	10.849	0.0000	0.0000
2023/12/08	2044	01/02/2024	12.29 Put	Bond Future	2202.9800	2.2030	2374.7600	2.3748	7.798	0.0000	0.0000
2023/12/08	2044	01/02/2024	12.27 Call	Bond Future	1414.5300	1.4145	1258.8400	1.2588	11.006	0.0000	0.0000
2023/12/08	2044	01/02/2024	12.27 Put	Bond Future	2265.6300	2.2656	2440.9000	2.4409	7.736	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/08	2044	02/05/2024	11.66 Call	Bond Future	962.1000	0.9621	875.1400	0.8751	9.039	0.0000	0.0000
2023/12/08	2044	02/05/2024	11.66 Put	Bond Future	6098.0300	6.0980	6343.8900	6.3439	4.032	0.0000	0.0000
2023/12/08	2044	02/05/2024	11.67 Call	Bond Future	977.7200	0.9777	889.7400	0.8897	8.998	0.0000	0.0000
2023/12/08	2044	02/05/2024	11.67 Put	Bond Future	6051.2100	6.0512	6296.0500	6.2961	4.046	0.0000	0.0000
2023/12/08	2044	02/05/2024	11.65 Call	Bond Future	946.8000	0.9468	860.8300	0.8608	9.080	0.0000	0.0000
2023/12/08	2044	02/05/2024	11.65 Put	Bond Future	6145.2500	6.1453	6392.1000	6.3921	4.017	0.0000	0.0000
2023/12/08	2044	02/05/2024		Bond Future	12.5297	74.8744	12.5896	74.5416	0.478	0.0000	0.0000
2023/12/08	2044	01/08/2024		Bond Future	12.6497	72.1353	12.7119	71.7958	0.491	0.0000	0.0000
2023/12/08	2044	01/08/2024	12.29 Call	Bond Future	2776.4000	2.7764	2622.4200	2.6224	5.546	0.0000	0.0000
2023/12/08	2044	01/08/2024	12.29 Put	Bond Future	4795.5500	4.7956	4981.1200	4.9811	3.870	0.0000	0.0000
2023/12/08	2044	01/08/2024	12.30 Call	Bond Future	2802.0400	2.8020	2647.1900	2.6472	5.526	0.0000	0.0000
2023/12/08	2044	01/08/2024	12.30 Put	Bond Future	4763.7800	4.7638	4948.4800	4.9485	3.877	0.0000	0.0000
2023/12/08	2044	01/08/2024	12.28 Call	Bond Future	2750.6500	2.7507	2597.5400	2.5975	5.566	0.0000	0.0000
2023/12/08	2044	01/08/2024	12.28 Put	Bond Future	4827.2700	4.8273	5013.7100	5.0137	3.862	0.0000	0.0000
2023/12/08	2044	07/11/2024	12.91 Call	Bond Future	4702.4900	4.7025	4498.6100	4.4986	4.336	0.0000	0.0000
2023/12/08	2044	07/11/2024	12.91 Put	Bond Future	4012.5100	4.0125	4168.8100	4.1688	3.895	0.0000	0.0000
2023/12/08	2044	07/11/2024	12.92 Call	Bond Future	4732.4500	4.7325	4527.8700	4.5279	4.323	0.0000	0.0000
2023/12/08	2044	07/11/2024	12.92 Put	Bond Future	3989.4700	3.9895	4145.0700	4.1451	3.900	0.0000	0.0000
2023/12/08	2044	07/11/2024	12.90 Call	Bond Future	4672.8800	4.6729	4469.7000	4.4697	4.348	0.0000	0.0000
2023/12/08	2044	07/11/2024	12.90 Put	Bond Future	4035.9700	4.0360	4192.9700	4.1930	3.890	0.0000	0.0000
2023/12/08	2044	07/11/2024		Bond Future	12.7810	73.8171	12.8481	73.4569	0.525	0.0000	0.0000
2023/12/08	2044	06/02/2025		Bond Future	12.9218	70.9751	12.9920	70.6057	0.543	0.0000	0.0000
2023/12/08	2044	06/02/2025	13.02 Call	Bond Future	5012.7400	5.0127	4806.0400	4.8060	4.123	0.0000	0.0000
2023/12/08	2044	06/02/2025	13.02 Put	Bond Future	4496.7800	4.4968	4659.4500	4.6595	3.617	0.0000	0.0000
2023/12/08	2046	01/02/2024		Bond Future	115.4435	115.4435	114.7599	114.7599	0.592	0.0000	0.0000
2023/12/08	2046	02/05/2024		Bond Future	115.8590	115.8590	115.1688	115.1688	0.596	0.0000	0.0000
2023/12/08	2046	01/08/2024		Bond Future	118.4274	118.4274	117.7229	117.7229	0.595	0.0000	0.0000
2023/12/08	2046	07/11/2024		Bond Future	119.0042	119.0042	118.2630	118.2630	0.623	0.0000	0.0000
2023/12/08	2046	06/02/2025		Bond Future	121.5251	121.5251	120.7655	120.7655	0.625	0.0000	0.0000
2023/12/08	2046	06/02/2025	114.01 Call	Bond Future	7515.0600	7.5151	6755.5400	6.7555	10.107	0.0000	0.0000
2023/12/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	2050	01/02/2024		Bond Future	115.0465	115.0465	114.0824	114.0824	0.838	0.0000	0.0000
2023/12/08	2050	02/05/2024		Bond Future	117.6144	117.6144	116.6377	116.6377	0.830	0.0000	0.0000
2023/12/08	2050	01/08/2024		Bond Future	117.9025	117.9025	116.9050	116.9050	0.846	0.0000	0.0000
2023/12/08	2050	07/11/2024		Bond Future	120.6850	120.6850	119.6443	119.6443	0.862	0.0000	0.0000
2023/12/08	2050	06/02/2025		Bond Future	120.8657	120.8657	119.7998	119.7998	0.882	0.0000	0.0000
2023/12/08	2050	06/02/2025	115.60 Call	Bond Future	5265.7400	5.2657	4199.8300	4.1998	20.242	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
2023/12/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	AL37	01/02/2024		Index Future	939.7820	939.7820	937.3430	0.260	0.0000	0.0000
2023/12/08	AL37	02/05/2024		Index Future	960.5310	960.5310	958.1100	0.252	0.0000	0.0000
2023/12/08	AL37	01/08/2024		Index Future	981.6070	981.6070	979.1420	0.251	0.0000	0.0000
2023/12/08	AL37	07/11/2024		Index Future	1004.5540	1004.5540	1001.8700	0.267	0.0000	0.0000
2023/12/08	AL37	06/02/2025		Index Future	1025.6560	1025.6560	1022.8940	0.269	0.0000	0.0000
2023/12/08	AL7T	01/02/2024		Index Future	1080.8360	1080.8360	1080.4990	0.031	0.0000	0.0000
2023/12/08	AL7T	02/05/2024		Index Future	1104.6990	1104.6990	1104.4380	0.024	0.0000	0.0000
2023/12/08	AL7T	01/08/2024		Index Future	1128.9380	1128.9380	1128.6810	0.023	0.0000	0.0000
2023/12/08	AL7T	07/11/2024		Index Future	1155.3290	1155.3290	1154.8800	0.039	0.0000	0.0000
2023/12/08	AL7T	06/02/2025		Index Future	1179.5990	1179.5990	1179.1160	0.041	0.0000	0.0000
2023/12/08	ALBI	01/02/2024		Index Future	938.5270	938.5270	941.2470	0.290	0.0000	0.0000
2023/12/08	ALBI	02/05/2024		Index Future	959.2480	959.2480	962.1000	0.297	0.0000	0.0000
2023/12/08	ALBI	01/08/2024		Index Future	980.2960	980.2960	983.2200	0.298	0.0000	0.0000
2023/12/08	ALBI	07/11/2024		Index Future	1003.2120	1003.2120	1006.0420	0.282	0.0000	0.0000
2023/12/08	ALBI	06/02/2025		Index Future	1024.2860	1024.2860	1027.1540	0.280	0.0000	0.0000
2023/12/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/08	ES33	01/02/2024		Bond Future	12.4467	75.6678	12.5151	75.3641	0.550	0.0000	0.0000
2023/12/08	ES33	02/05/2024		Bond Future	12.5831	73.5580	12.6532	73.2531	0.557	0.0000	0.0000
2023/12/08	ES33	01/08/2024		Bond Future	12.7282	75.1882	12.8013	74.8769	0.574	0.0000	0.0000
2023/12/08	ES33	07/11/2024		Bond Future	12.9052	73.1581	12.9849	72.8269	0.618	0.0000	0.0000
2023/12/08	ES33	06/02/2025		Bond Future	13.0984	74.7038	13.1824	74.3640	0.641	0.0000	0.0000
2023/12/08	ES33	06/02/2025	13.34 Call	Bond Future	972.1900	0.9722	632.3700	0.6324	34.954	0.0000	0.0000
2023/12/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	ES42	01/02/2024		Bond Future	13.0621	70.9405	13.1308	70.5929	0.526	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	
2023/12/08	ES42	02/05/2024		Bond Future	13.1969	68.2615	13.2673	67.9115	0.533	0.0000	0.0000
2023/12/08	ES42	01/08/2024		Bond Future	13.3367	69.7736	13.4098	69.4162	0.548	0.0000	0.0000
2023/12/08	ES42	07/11/2024		Bond Future	13.5022	67.1501	13.5811	66.7724	0.585	0.0000	0.0000
2023/12/08	ES42	06/02/2025		Bond Future	13.6733	68.5658	13.7560	68.1786	0.604	0.0000	0.0000
2023/12/08	ES42	06/02/2025	13.71 Call	Bond Future	172.3100	0.1723	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/12/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	214.9100	0.2149	100.000	0.0000	0.0000
2023/12/08	GOVI	01/02/2024		GOVI	925.1360	925.1360	926.3580	926.3580	0.132	0.0000	0.0000
2023/12/08	GOVI	01/02/2024	879.99 Call	GOVI	451460.0000	45.1460	463680.0000	46.3680	2.707	0.0000	0.0000
2023/12/08	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	01/02/2024	880.00 Call	GOVI	451360.0000	45.1360	463580.0000	46.3580	2.707	0.0000	0.0000
2023/12/08	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	01/02/2024	879.98 Call	GOVI	451560.0000	45.1560	463780.0000	46.3780	2.706	0.0000	0.0000
2023/12/08	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	02/05/2024		GOVI	945.5620	945.5620	946.8810	946.8810	0.139	0.0000	0.0000
2023/12/08	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	02/05/2024	950.98 Put	GOVI	54180.0000	5.4180	40990.0000	4.0990	24.345	0.0000	0.0000
2023/12/08	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	02/05/2024	950.99 Put	GOVI	54280.0000	5.4280	41090.0000	4.1090	24.300	0.0000	0.0000
2023/12/08	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	02/05/2024	950.97 Put	GOVI	54080.0000	5.4080	40890.0000	4.0890	24.390	0.0000	0.0000
2023/12/08	GOVI	01/08/2024		GOVI	966.3090	966.3090	967.6660	967.6660	0.140	0.0000	0.0000
2023/12/08	GOVI	01/08/2024	943.38 Call	GOVI	229290.0000	22.9290	242860.0000	24.2860	5.918	0.0000	0.0000
2023/12/08	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	01/08/2024	943.39 Call	GOVI	229190.0000	22.9190	242760.0000	24.2760	5.921	0.0000	0.0000
2023/12/08	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	01/08/2024	943.37 Call	GOVI	229390.0000	22.9390	242960.0000	24.2960	5.916	0.0000	0.0000
2023/12/08	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	07/11/2024		GOVI	988.8980	988.8980	990.1280	990.1280	0.124	0.0000	0.0000
2023/12/08	GOVI	07/11/2024	948.79 Call	GOVI	401080.0000	40.1080	413380.0000	41.3380	3.067	0.0000	0.0000
2023/12/08	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	07/11/2024	948.80 Call	GOVI	400980.0000	40.0980	413280.0000	41.3280	3.067	0.0000	0.0000
2023/12/08	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	07/11/2024	948.78 Call	GOVI	401180.0000	40.1180	413480.0000	41.3480	3.066	0.0000	0.0000
2023/12/08	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	GOVI	06/02/2025		GOVI	1009.6720	1009.6720	1010.9060	1010.9060	0.122	0.0000	0.0000
2023/12/08	GOVI	06/02/2025	972.00 Call	GOVI	376720.0000	37.6720	389060.0000	38.9060	3.276	0.0000	0.0000
2023/12/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/08	IGOV	01/02/2024		Index Future	344.7450	344.7450	343.9620	343.9620	0.227	0.0000	0.0000
2023/12/08	IGOV	02/05/2024		Index Future	352.4400	352.4400	351.6660	351.6660	0.220	0.0000	0.0000
2023/12/08	IGOV	01/08/2024		Index Future	360.2550	360.2550	359.4670	359.4670	0.219	0.0000	0.0000
2023/12/08	IGOV	07/11/2024		Index Future	368.7620	368.7620	367.8970	367.8970	0.235	0.0000	0.0000
2023/12/08	IGOV	06/02/2025		Index Future	376.5870	376.5870	375.6960	375.6960	0.237	0.0000	0.0000
2023/12/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/08	JBAF	20/12/2023		Jibar Tradeable Future	8.3700	91.6300	8.3800	91.6200	0.119	0.0000	0.0000
2023/12/08	JBAF	17/01/2024		Jibar Tradeable Future	8.3500	91.6500	8.3700	91.6300	0.240	0.0000	0.0000
2023/12/08	JBAF	21/02/2024		Jibar Tradeable Future	8.3200	91.6800	8.3400	91.6600	0.240	0.0000	0.0000
2023/12/08	JBAF	20/03/2024		Jibar Tradeable Future	8.2900	91.7100	8.3300	91.6700	0.483	0.0000	0.0000
2023/12/08	JBAF	17/04/2024		Jibar Tradeable Future	8.2000	91.8000	8.2400	91.7600	0.488	0.0000	0.0000
2023/12/08	JBAF	15/05/2024		Jibar Tradeable Future	8.1800	91.8200	8.2000	91.8000	0.244	0.0000	0.0000
2023/12/08	JBAF	19/06/2024		Jibar Tradeable Future	8.0300	91.9700	8.0900	91.9100	0.747	0.0000	0.0000
2023/12/08	JBAF	18/09/2024		Jibar Tradeable Future	7.8200	92.1800	7.8600	92.1400	0.512	0.0000	0.0000
2023/12/08	JBAF	18/12/2024		Jibar Tradeable Future	7.5100	92.4900	7.5600	92.4400	0.666	0.0000	0.0000
2023/12/08	JBAF	19/03/2025		Jibar Tradeable Future	7.3700	92.6300	7.4200	92.5800	0.678	0.0000	0.0000
2023/12/08	JBAF	18/06/2025		Jibar Tradeable Future	7.2800	92.7200	7.3300	92.6700	0.687	0.0000	0.0000
2023/12/08	JBAF	17/09/2025		Jibar Tradeable Future	7.2600	92.7400	7.3200	92.6800	0.826	0.0000	0.0000

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	
2023/12/08	R035	01/02/2024	10.62 Put	Bond Future	5863.8400	5.8638	6205.5000	6.2055	5.827	0.0000	0.0000
2023/12/08	R035	01/02/2024	10.62 Call	Bond Future	116.6100	0.1166	88.7300	0.0887	23.909	0.0000	0.0000
2023/12/08	R035	01/02/2024	11.12 Put	Bond Future	3394.5200	3.3945	3670.4800	3.6705	8.130	0.0000	0.0000
2023/12/08	R035	01/02/2024	11.12 Call	Bond Future	537.5900	0.5376	444.0100	0.4440	17.407	0.0000	0.0000
2023/12/08	R035	01/02/2024	13.46 Call	Bond Future	9106.9300	9.1069	8744.8800	8.7449	3.976	0.0000	0.0000
2023/12/08	R035	01/02/2024	13.46 Put	Bond Future	51.0700	0.0511	58.5600	0.0586	14.666	0.0000	0.0000
2023/12/08	R035	01/02/2024		Bond Future	11.6378	86.9386	11.7066	86.5691	0.591	0.0000	0.0000
2023/12/08	R035	01/02/2024	12.19 Call	Bond Future	3543.8800	3.5439	3255.8600	3.2559	8.127	0.0000	0.0000
2023/12/08	R035	01/02/2024	12.19 Put	Bond Future	641.1700	0.6412	722.6900	0.7227	12.714	0.0000	0.0000
2023/12/08	R035	01/02/2024	12.20 Call	Bond Future	3583.5700	3.5836	3294.2800	3.2943	8.073	0.0000	0.0000
2023/12/08	R035	01/02/2024	12.20 Put	Bond Future	629.6300	0.6296	709.8800	0.7099	12.746	0.0000	0.0000
2023/12/08	R035	01/02/2024	12.18 Call	Bond Future	3504.3100	3.5043	3217.5800	3.2176	8.182	0.0000	0.0000
2023/12/08	R035	01/02/2024	12.18 Put	Bond Future	652.8900	0.6529	735.7000	0.7357	12.684	0.0000	0.0000
2023/12/08	R035	02/05/2024		Bond Future	11.7367	84.3463	11.8071	83.9748	0.600	0.0000	0.0000
2023/12/08	R035	02/05/2024	11.20 Call	Bond Future	1405.8800	1.4059	1275.0000	1.2750	9.309	0.0000	0.0000
2023/12/08	R035	02/05/2024	11.20 Put	Bond Future	4316.4400	4.3164	4556.9700	4.5570	5.572	0.0000	0.0000
2023/12/08	R035	02/05/2024	11.21 Call	Bond Future	1425.3800	1.4254	1293.2800	1.2933	9.268	0.0000	0.0000
2023/12/08	R035	02/05/2024	11.21 Put	Bond Future	4280.4300	4.2804	4519.7400	4.5197	5.591	0.0000	0.0000
2023/12/08	R035	02/05/2024	11.19 Call	Bond Future	1386.7200	1.3867	1257.0600	1.2571	9.350	0.0000	0.0000
2023/12/08	R035	02/05/2024	11.19 Put	Bond Future	4352.8500	4.3529	4594.6000	4.5946	5.554	0.0000	0.0000
2023/12/08	R035	01/08/2024		Bond Future	11.8420	86.1961	11.9152	85.8172	0.618	0.0000	0.0000
2023/12/08	R035	01/08/2024	11.80 Call	Bond Future	3317.8500	3.3179	3120.8800	3.1209	5.937	0.0000	0.0000
2023/12/08	R035	01/08/2024	11.80 Put	Bond Future	3536.6400	3.5366	3718.6000	3.7186	5.145	0.0000	0.0000
2023/12/08	R035	01/08/2024	11.81 Call	Bond Future	3345.7500	3.3458	3147.8400	3.1478	5.915	0.0000	0.0000
2023/12/08	R035	01/08/2024	11.81 Put	Bond Future	3512.4200	3.5124	3693.4400	3.6934	5.154	0.0000	0.0000
2023/12/08	R035	01/08/2024	11.79 Call	Bond Future	3290.0700	3.2901	3094.0400	3.0940	5.958	0.0000	0.0000
2023/12/08	R035	01/08/2024	11.79 Put	Bond Future	3561.0200	3.5610	3743.9200	3.7439	5.136	0.0000	0.0000
2023/12/08	R035	07/11/2024		Bond Future	11.9739	83.6922	12.0533	83.2900	0.663	0.0000	0.0000
2023/12/08	R035	07/11/2024	12.18 Call	Bond Future	4255.6300	4.2556	4025.7200	4.0257	5.402	0.0000	0.0000
2023/12/08	R035	07/11/2024	12.18 Put	Bond Future	3217.0300	3.2170	3389.2800	3.3893	5.354	0.0000	0.0000
2023/12/08	R035	07/11/2024	12.19 Call	Bond Future	4284.9000	4.2849	4054.1400	4.0541	5.385	0.0000	0.0000
2023/12/08	R035	07/11/2024	12.19 Put	Bond Future	3196.3800	3.1964	3367.7800	3.3678	5.362	0.0000	0.0000
2023/12/08	R035	07/11/2024	12.17 Call	Bond Future	4226.4400	4.2264	3997.3800	3.9974	5.420	0.0000	0.0000
2023/12/08	R035	07/11/2024	12.17 Put	Bond Future	3237.8000	3.2378	3410.9000	3.4109	5.346	0.0000	0.0000
2023/12/08	R035	06/02/2025		Bond Future	12.1202	85.4433	12.2036	85.0307	0.688	0.0000	0.0000
2023/12/08	R035	06/02/2025	12.41 Call	Bond Future	4812.6400	4.8126	4572.2700	4.5723	4.995	0.0000	0.0000
2023/12/08	R035	06/02/2025	12.41 Put	Bond Future	3390.5000	3.3905	3562.6500	3.5627	5.077	0.0000	0.0000
2023/12/08	R053	01/02/2024	12.93 Call	Bond Future	5314.2300	5.3142	4938.7500	4.9388	7.066	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	
2023/12/08	R053	01/02/2024	12.93 Put	Bond Future	956.1000	0.9561	1055.8900	1.0559	10.437	0.0000	0.0000
2023/12/08	R053	01/02/2024	12.94 Call	Bond Future	5367.3700	5.3674	4990.4700	4.9905	7.022	0.0000	0.0000
2023/12/08	R053	01/02/2024	12.94 Put	Bond Future	940.8100	0.9408	1039.1800	1.0392	10.456	0.0000	0.0000
2023/12/08	R053	01/02/2024	12.92 Call	Bond Future	5261.3500	5.2614	4887.3200	4.8873	7.109	0.0000	0.0000
2023/12/08	R053	01/02/2024	12.92 Put	Bond Future	971.7400	0.9717	1072.9800	1.0730	10.418	0.0000	0.0000
2023/12/08	R053	01/02/2024		Bond Future	12.3209	98.5864	12.3847	98.1112	0.519	0.0000	0.0000
2023/12/08	R053	02/05/2024		Bond Future	12.4261	94.8983	12.4914	94.4199	0.526	0.0000	0.0000
2023/12/08	R053	02/05/2024	13.03 Call	Bond Future	6681.0500	6.6811	6347.5400	6.3475	4.992	0.0000	0.0000
2023/12/08	R053	02/05/2024	13.03 Put	Bond Future	2426.5300	2.4265	2571.4700	2.5715	5.973	0.0000	0.0000
2023/12/08	R053	02/05/2024	13.04 Call	Bond Future	6727.8300	6.7278	6393.2700	6.3933	4.973	0.0000	0.0000
2023/12/08	R053	02/05/2024	13.04 Put	Bond Future	2405.8900	2.4059	2549.7800	2.5498	5.981	0.0000	0.0000
2023/12/08	R053	02/05/2024	13.02 Call	Bond Future	6634.1300	6.6341	6301.6800	6.3017	5.011	0.0000	0.0000
2023/12/08	R053	02/05/2024	13.02 Put	Bond Future	2447.1300	2.4471	2593.1300	2.5931	5.966	0.0000	0.0000
2023/12/08	R053	01/08/2024	13.14 Call	Bond Future	7563.5900	7.5636	7238.3600	7.2384	4.300	0.0000	0.0000
2023/12/08	R053	01/08/2024	13.14 Put	Bond Future	3382.3200	3.3823	3545.4400	3.5454	4.823	0.0000	0.0000
2023/12/08	R053	01/08/2024	13.15 Call	Bond Future	7608.0400	7.6080	7281.9200	7.2819	4.287	0.0000	0.0000
2023/12/08	R053	01/08/2024	13.15 Put	Bond Future	3360.4100	3.3604	3522.6400	3.5226	4.828	0.0000	0.0000
2023/12/08	R053	01/08/2024	13.13 Call	Bond Future	7519.1900	7.5192	7194.8600	7.1949	4.313	0.0000	0.0000
2023/12/08	R053	01/08/2024	13.13 Put	Bond Future	3404.3800	3.4044	3568.4000	3.5684	4.818	0.0000	0.0000
2023/12/08	R053	01/08/2024		Bond Future	12.5367	96.9790	12.6046	96.4906	0.541	0.0000	0.0000
2023/12/08	R053	07/11/2024	12.80 Call	Bond Future	6400.8600	6.4009	6108.1800	6.1082	4.573	0.0000	0.0000
2023/12/08	R053	07/11/2024	12.80 Put	Bond Future	5464.0800	5.4641	5687.5900	5.6876	4.091	0.0000	0.0000
2023/12/08	R053	07/11/2024	12.81 Call	Bond Future	6440.1800	6.4402	6146.5400	6.1465	4.559	0.0000	0.0000
2023/12/08	R053	07/11/2024	12.81 Put	Bond Future	5433.8400	5.4338	5656.3900	5.6564	4.096	0.0000	0.0000
2023/12/08	R053	07/11/2024	12.79 Call	Bond Future	6361.6100	6.3616	6069.9100	6.0699	4.585	0.0000	0.0000
2023/12/08	R053	07/11/2024	12.79 Put	Bond Future	5494.4800	5.4945	5718.9700	5.7190	4.086	0.0000	0.0000
2023/12/08	R053	07/11/2024		Bond Future	12.6667	93.3694	12.7398	92.8532	0.577	0.0000	0.0000
2023/12/08	R053	06/02/2025		Bond Future	12.8036	95.3199	12.8801	94.7908	0.598	0.0000	0.0000
2023/12/08	R053	06/02/2025	12.94 Call	Bond Future	6832.6500	6.8327	6534.0700	6.5341	4.370	0.0000	0.0000
2023/12/08	R053	06/02/2025	12.94 Put	Bond Future	5893.0600	5.8931	6123.6100	6.1236	3.912	0.0000	0.0000
2023/12/08	R186	01/02/2024		Bond Future	8.7833	105.6020	8.8636	105.3968	0.914	0.0000	0.0000
2023/12/08	R186	01/02/2024	9.51 Call	Bond Future	1957.9100	1.9579	1779.8000	1.7798	9.097	0.0000	0.0000
2023/12/08	R186	01/02/2024	9.51 Put	Bond Future	118.8000	0.1188	145.8800	0.1459	22.795	0.0000	0.0000
2023/12/08	R186	01/02/2024	9.52 Call	Bond Future	1980.1800	1.9802	1801.4900	1.8015	9.024	0.0000	0.0000
2023/12/08	R186	01/02/2024	9.52 Put	Bond Future	116.0500	0.1161	142.5500	0.1426	22.835	0.0000	0.0000
2023/12/08	R186	01/02/2024	9.50 Call	Bond Future	1935.7000	1.9357	1758.1600	1.7582	9.172	0.0000	0.0000
2023/12/08	R186	01/02/2024	9.50 Put	Bond Future	121.6200	0.1216	149.2700	0.1493	22.735	0.0000	0.0000
2023/12/08	R186	02/05/2024		Bond Future	8.7620	107.9335	8.8476	107.7319	0.977	0.0000	0.0000

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	
2023/12/08	R186	02/05/2024	8.00 Call	Bond Future	237.8500	0.2379	197.9700	0.1980	16.767	0.0000	0.0000
2023/12/08	R186	02/05/2024	8.00 Put	Bond Future	2055.5300	2.0555	2217.2800	2.2173	7.869	0.0000	0.0000
2023/12/08	R186	02/05/2024	8.01 Call	Bond Future	243.2000	0.2432	202.6400	0.2026	16.678	0.0000	0.0000
2023/12/08	R186	02/05/2024	8.01 Put	Bond Future	2036.7600	2.0368	2197.8300	2.1978	7.908	0.0000	0.0000
2023/12/08	R186	02/05/2024	7.99 Call	Bond Future	232.5900	0.2326	193.3800	0.1934	16.858	0.0000	0.0000
2023/12/08	R186	02/05/2024	7.99 Put	Bond Future	2074.3900	2.0744	2236.8100	2.2368	7.830	0.0000	0.0000
2023/12/08	R186	02/05/2024	10.40 Call	Bond Future	3911.0900	3.9111	3728.1900	3.7282	4.676	0.0000	0.0000
2023/12/08	R186	02/05/2024	10.40 Put	Bond Future	136.3600	0.1364	155.0900	0.1551	13.736	0.0000	0.0000
2023/12/08	R186	02/05/2024	9.73 Put	Bond Future	306.3300	0.3063	345.7900	0.3458	12.882	0.0000	0.0000
2023/12/08	R186	02/05/2024	9.73 Call	Bond Future	2558.4600	2.5585	2396.2900	2.3963	6.339	0.0000	0.0000
2023/12/08	R186	01/08/2024	8.69 Call	Bond Future	1058.6500	1.0587	958.9800	0.9590	9.415	0.0000	0.0000
2023/12/08	R186	01/08/2024	8.69 Put	Bond Future	1174.0200	1.1740	1279.6200	1.2796	8.995	0.0000	0.0000
2023/12/08	R186	01/08/2024	8.70 Call	Bond Future	1071.0300	1.0710	970.7100	0.9707	9.367	0.0000	0.0000
2023/12/08	R186	01/08/2024	8.70 Put	Bond Future	1164.8200	1.1648	1269.7700	1.2698	9.010	0.0000	0.0000
2023/12/08	R186	01/08/2024	8.68 Call	Bond Future	1046.6700	1.0467	947.6500	0.9477	9.460	0.0000	0.0000
2023/12/08	R186	01/08/2024	8.68 Put	Bond Future	1183.6200	1.1836	1289.8700	1.2899	8.977	0.0000	0.0000
2023/12/08	R186	01/08/2024		Bond Future	8.7435	104.9925	8.8389	104.7873	1.091	0.0000	0.0000
2023/12/08	R186	07/11/2024		Bond Future	8.7346	107.4433	8.8530	107.2152	1.355	0.0000	0.0000
2023/12/08	R186	07/11/2024	9.14 Call	Bond Future	1727.8200	1.7278	1592.1300	1.5921	7.853	0.0000	0.0000
2023/12/08	R186	07/11/2024	9.14 Put	Bond Future	949.4400	0.9494	1041.8000	1.0418	9.728	0.0000	0.0000
2023/12/08	R186	07/11/2024	9.15 Call	Bond Future	1741.0700	1.7411	1604.8800	1.6049	7.822	0.0000	0.0000
2023/12/08	R186	07/11/2024	9.15 Put	Bond Future	943.5900	0.9436	1035.4500	1.0355	9.735	0.0000	0.0000
2023/12/08	R186	07/11/2024	9.13 Call	Bond Future	1714.6100	1.7146	1579.4100	1.5794	7.885	0.0000	0.0000
2023/12/08	R186	07/11/2024	9.13 Put	Bond Future	955.3400	0.9553	1048.1900	1.0482	9.719	0.0000	0.0000
2023/12/08	R186	06/02/2025		Bond Future	8.7734	104.3779	8.9108	104.1427	1.566	0.0000	0.0000
2023/12/08	R186	06/02/2025	9.03 Call	Bond Future	1517.1000	1.5171	1387.2100	1.3872	8.562	0.0000	0.0000
2023/12/08	R186	06/02/2025	9.03 Put	Bond Future	1078.2900	1.0783	1183.6100	1.1836	9.767	0.0000	0.0000
2023/12/08	R202	01/02/2024		Bond Future	257.5771	257.5771	258.0536	258.0536	0.185	0.0000	0.0000
2023/12/08	R202	02/05/2024		Bond Future	263.3264	263.3264	263.8335	263.8335	0.193	0.0000	0.0000
2023/12/08	R202	01/08/2024		Bond Future	264.0377	264.0377	264.5577	264.5577	0.197	0.0000	0.0000
2023/12/08	R202	07/11/2024		Bond Future	270.2698	270.2698	270.7580	270.7580	0.181	0.0000	0.0000
2023/12/08	R202	06/02/2025		Bond Future	270.7397	270.7397	271.2312	271.2312	0.182	0.0000	0.0000
2023/12/08	R202	06/02/2025	266.79 Call	Bond Future	3949.7000	3.9497	4441.2100	4.4412	12.444	0.0000	0.0000
2023/12/08	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	R209	01/02/2024		Bond Future	11.7697	66.9768	11.8386	66.6519	0.586	0.0000	0.0000
2023/12/08	R209	01/02/2024	12.13 Call	Bond Future	2481.9000	2.4819	2252.7100	2.2527	9.234	0.0000	0.0000
2023/12/08	R209	01/02/2024	12.13 Put	Bond Future	808.0900	0.8081	903.8000	0.9038	11.844	0.0000	0.0000
2023/12/08	R209	01/02/2024	12.14 Call	Bond Future	2513.7400	2.5137	2283.2000	2.2832	9.171	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	
2023/12/08	R209	01/02/2024	12.14 Put	Bond Future	794.3500	0.7944	888.7100	0.8887	11.879	0.0000	0.0000
2023/12/08	R209	01/02/2024	12.12 Call	Bond Future	2450.2000	2.4502	2222.3700	2.2224	9.298	0.0000	0.0000
2023/12/08	R209	01/02/2024	12.12 Put	Bond Future	822.0300	0.8220	919.1000	0.9191	11.809	0.0000	0.0000
2023/12/08	R209	02/05/2024		Bond Future	11.8646	65.3024	11.9350	64.9754	0.593	0.0000	0.0000
2023/12/08	R209	02/05/2024	11.18 Call	Bond Future	1018.7100	1.0187	917.9700	0.9180	9.889	0.0000	0.0000
2023/12/08	R209	02/05/2024	11.18 Put	Bond Future	4322.5400	4.3225	4548.8100	4.5488	5.235	0.0000	0.0000
2023/12/08	R209	02/05/2024	11.19 Call	Bond Future	1033.8100	1.0338	932.0200	0.9320	9.846	0.0000	0.0000
2023/12/08	R209	02/05/2024	11.19 Put	Bond Future	4287.7400	4.2877	4512.9600	4.5130	5.253	0.0000	0.0000
2023/12/08	R209	02/05/2024	11.17 Call	Bond Future	1003.9000	1.0039	904.1900	0.9042	9.932	0.0000	0.0000
2023/12/08	R209	02/05/2024	11.17 Put	Bond Future	4357.6900	4.3577	4584.9900	4.5850	5.216	0.0000	0.0000
2023/12/08	R209	01/08/2024		Bond Future	11.9656	66.7344	12.0385	66.4006	0.609	0.0000	0.0000
2023/12/08	R209	01/08/2024	11.79 Call	Bond Future	2576.5500	2.5766	2413.7200	2.4137	6.320	0.0000	0.0000
2023/12/08	R209	01/08/2024	11.79 Put	Bond Future	3390.4900	3.3905	3561.4300	3.5614	5.042	0.0000	0.0000
2023/12/08	R209	01/08/2024	11.80 Call	Bond Future	2599.7100	2.5997	2436.0200	2.4360	6.296	0.0000	0.0000
2023/12/08	R209	01/08/2024	11.80 Put	Bond Future	3366.9200	3.3669	3537.0000	3.5370	5.052	0.0000	0.0000
2023/12/08	R209	01/08/2024	11.78 Call	Bond Future	2553.7100	2.5537	2391.7400	2.3917	6.343	0.0000	0.0000
2023/12/08	R209	01/08/2024	11.78 Put	Bond Future	3414.4200	3.4144	3586.2200	3.5862	5.032	0.0000	0.0000
2023/12/08	R209	07/11/2024		Bond Future	12.0857	65.1350	12.1641	64.7822	0.649	0.0000	0.0000
2023/12/08	R209	07/11/2024	12.22 Call	Bond Future	3785.6200	3.7856	3587.7600	3.5878	5.227	0.0000	0.0000
2023/12/08	R209	07/11/2024	12.22 Put	Bond Future	3182.6600	3.1827	3337.5900	3.3376	4.868	0.0000	0.0000
2023/12/08	R209	07/11/2024	12.23 Call	Bond Future	3810.7100	3.8107	3612.1300	3.6121	5.211	0.0000	0.0000
2023/12/08	R209	07/11/2024	12.23 Put	Bond Future	3163.1700	3.1632	3317.3800	3.3174	4.875	0.0000	0.0000
2023/12/08	R209	07/11/2024	12.21 Call	Bond Future	3760.6000	3.7606	3563.4600	3.5635	5.242	0.0000	0.0000
2023/12/08	R209	07/11/2024	12.21 Put	Bond Future	3202.2700	3.2023	3357.9200	3.3579	4.861	0.0000	0.0000
2023/12/08	R209	06/02/2025		Bond Future	12.2148	66.4974	12.2966	66.1357	0.669	0.0000	0.0000
2023/12/08	R209	06/02/2025	12.44 Call	Bond Future	4228.6000	4.2286	4020.8200	4.0208	4.914	0.0000	0.0000
2023/12/08	R209	06/02/2025	12.44 Put	Bond Future	3239.1400	3.2391	3393.0300	3.3930	4.751	0.0000	0.0000
2023/12/08	R210	01/02/2024		Bond Future	232.8257	232.8257	233.1016	233.1016	0.119	0.0000	0.0000
2023/12/08	R210	02/05/2024		Bond Future	234.7461	234.7461	235.0459	235.0459	0.128	0.0000	0.0000
2023/12/08	R210	01/08/2024		Bond Future	239.9504	239.9504	240.2589	240.2589	0.129	0.0000	0.0000
2023/12/08	R210	07/11/2024		Bond Future	242.2516	242.2516	242.5269	242.5269	0.114	0.0000	0.0000
2023/12/08	R210	06/02/2025		Bond Future	247.3855	247.3855	247.6615	247.6615	0.112	0.0000	0.0000
2023/12/08	R210	06/02/2025	239.61 Call	Bond Future	7775.5100	7.7755	8051.4900	8.0515	3.549	0.0000	0.0000
2023/12/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/08	R213	01/02/2024	11.71 Call	Bond Future	5073.5000	5.0735	4755.6700	4.7557	6.265	0.0000	0.0000
2023/12/08	R213	01/02/2024	11.71 Put	Bond Future	146.5800	0.1466	172.2200	0.1722	17.492	0.0000	0.0000
2023/12/08	R213	01/02/2024	11.72 Call	Bond Future	5110.8400	5.1108	4792.5300	4.7925	6.228	0.0000	0.0000
2023/12/08	R213	01/02/2024	11.72 Put	Bond Future	143.7200	0.1437	168.8800	0.1689	17.506	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	
2023/12/08	R213	01/02/2024	11.70 Call	Bond Future	5036.1200	5.0361	4718.7700	4.7188	6.301	0.0000	0.0000
2023/12/08	R213	01/02/2024	11.70 Put	Bond Future	149.4300	0.1494	175.5500	0.1756	17.480	0.0000	0.0000
2023/12/08	R213	01/02/2024		Bond Future	10.5314	85.7783	10.6107	85.4348	0.753	0.0000	0.0000
2023/12/08	R213	02/05/2024		Bond Future	10.6025	84.1135	10.6841	83.7687	0.770	0.0000	0.0000
2023/12/08	R213	02/05/2024	10.29 Call	Bond Future	1433.5600	1.4336	1290.8500	1.2909	9.955	0.0000	0.0000
2023/12/08	R213	02/05/2024	10.29 Put	Bond Future	2770.8300	2.7708	2972.9000	2.9729	7.293	0.0000	0.0000
2023/12/08	R213	02/05/2024	10.30 Call	Bond Future	1451.3000	1.4513	1307.4400	1.3074	9.912	0.0000	0.0000
2023/12/08	R213	02/05/2024	10.30 Put	Bond Future	2745.3600	2.7454	2946.2800	2.9463	7.319	0.0000	0.0000
2023/12/08	R213	02/05/2024	10.28 Call	Bond Future	1415.9500	1.4160	1274.4100	1.2744	9.996	0.0000	0.0000
2023/12/08	R213	02/05/2024	10.28 Put	Bond Future	2796.4500	2.7965	2999.6900	2.9997	7.268	0.0000	0.0000
2023/12/08	R213	01/08/2024		Bond Future	10.6799	85.9584	10.7654	85.6067	0.801	0.0000	0.0000
2023/12/08	R213	01/08/2024	10.87 Call	Bond Future	3000.5700	3.0006	2800.9800	2.8010	6.652	0.0000	0.0000
2023/12/08	R213	01/08/2024	10.87 Put	Bond Future	2221.0300	2.2210	2373.1500	2.3732	6.849	0.0000	0.0000
2023/12/08	R213	01/08/2024	10.88 Call	Bond Future	3024.5100	3.0245	2824.0500	2.8241	6.628	0.0000	0.0000
2023/12/08	R213	01/08/2024	10.88 Put	Bond Future	2204.2300	2.2042	2355.4800	2.3555	6.862	0.0000	0.0000
2023/12/08	R213	01/08/2024	10.86 Call	Bond Future	2976.7200	2.9767	2778.0000	2.7780	6.676	0.0000	0.0000
2023/12/08	R213	01/08/2024	10.86 Put	Bond Future	2237.9500	2.2380	2390.9400	2.3909	6.836	0.0000	0.0000
2023/12/08	R213	07/11/2024		Bond Future	10.7852	84.4036	10.8791	84.0294	0.871	0.0000	0.0000
2023/12/08	R213	07/11/2024	11.22 Call	Bond Future	3808.0000	3.8080	3578.9500	3.5790	6.015	0.0000	0.0000
2023/12/08	R213	07/11/2024	11.22 Put	Bond Future	2092.6200	2.0926	2237.7800	2.2378	6.937	0.0000	0.0000
2023/12/08	R213	07/11/2024	11.23 Call	Bond Future	3833.0100	3.8330	3603.1900	3.6032	5.996	0.0000	0.0000
2023/12/08	R213	07/11/2024	11.23 Put	Bond Future	2078.7000	2.0787	2223.0900	2.2231	6.946	0.0000	0.0000
2023/12/08	R213	07/11/2024	11.21 Call	Bond Future	3782.7500	3.7828	3554.4600	3.5545	6.035	0.0000	0.0000
2023/12/08	R213	07/11/2024	11.21 Put	Bond Future	2106.3300	2.1063	2252.2500	2.2523	6.928	0.0000	0.0000
2023/12/08	R213	06/02/2025		Bond Future	10.9117	86.1711	11.0112	85.7872	0.912	0.0000	0.0000
2023/12/08	R213	06/02/2025	11.35 Call	Bond Future	4006.7100	4.0067	3775.2700	3.7753	5.776	0.0000	0.0000
2023/12/08	R213	06/02/2025	11.35 Put	Bond Future	2332.2000	2.3322	2484.7100	2.4847	6.539	0.0000	0.0000
2023/12/08	R214	01/02/2024	12.15 Call	Bond Future	1419.9400	1.4199	1251.2000	1.2512	11.884	0.0000	0.0000
2023/12/08	R214	01/02/2024	12.15 Put	Bond Future	1637.4000	1.6374	1797.2700	1.7973	9.764	0.0000	0.0000
2023/12/08	R214	01/02/2024	12.16 Call	Bond Future	1444.3000	1.4443	1273.8600	1.2739	11.801	0.0000	0.0000
2023/12/08	R214	01/02/2024	12.16 Put	Bond Future	1613.6300	1.6136	1771.8000	1.7718	9.802	0.0000	0.0000
2023/12/08	R214	01/02/2024	12.14 Call	Bond Future	1395.9000	1.3959	1228.8600	1.2289	11.966	0.0000	0.0000
2023/12/08	R214	01/02/2024	12.14 Put	Bond Future	1661.5400	1.6615	1823.1100	1.8231	9.724	0.0000	0.0000
2023/12/08	R214	01/02/2024		Bond Future	12.1953	62.3412	12.2642	62.0126	0.565	0.0000	0.0000
2023/12/08	R214	02/05/2024		Bond Future	12.2914	60.4132	12.3618	60.0818	0.573	0.0000	0.0000
2023/12/08	R214	02/05/2024	11.47 Call	Bond Future	856.6500	0.8567	767.6000	0.7676	10.395	0.0000	0.0000
2023/12/08	R214	02/05/2024	11.47 Put	Bond Future	4947.4000	4.9474	5189.7700	5.1898	4.899	0.0000	0.0000
2023/12/08	R214	02/05/2024	11.48 Call	Bond Future	870.2600	0.8703	780.2000	0.7802	10.349	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
2023/12/08	R214	02/05/2024	11.48 Put	Bond Future	4908.6300	4.9086	5149.9900	4.917	0.0000	0.0000
2023/12/08	R214	02/05/2024	11.46 Call	Bond Future	843.1700	0.8432	755.1400	0.7551	10.440	0.0000
2023/12/08	R214	02/05/2024	11.46 Put	Bond Future	4986.3600	4.9864	5229.7500	5.2298	4.881	0.0000
2023/12/08	R214	02/05/2024	13.52 Call	Bond Future	6194.4900	6.1945	5922.8800	5.9229	4.385	0.0000
2023/12/08	R214	02/05/2024	13.52 Put	Bond Future	800.8400	0.8008	860.6500	0.8607	7.468	0.0000
2023/12/08	R214	02/05/2024	12.87 Call	Bond Future	4102.1800	4.1022	3872.0300	3.8720	5.610	0.0000
2023/12/08	R214	02/05/2024	12.87 Put	Bond Future	1460.9700	1.4610	1562.2400	1.5622	6.932	0.0000
2023/12/08	R214	02/05/2024	12.12 Put	Bond Future	2871.4400	2.8714	3043.6400	3.0436	5.997	0.0000
2023/12/08	R214	02/05/2024	12.12 Call	Bond Future	2052.2000	2.0522	1892.9800	1.8930	7.759	0.0000
2023/12/08	R214	02/05/2024	12.14 Put	Bond Future	2821.4600	2.8215	2991.5200	2.9915	6.027	0.0000
2023/12/08	R214	02/05/2024	12.14 Call	Bond Future	2098.7300	2.0987	1937.3700	1.9374	7.688	0.0000
2023/12/08	R214	01/08/2024	12.17 Call	Bond Future	2613.5000	2.6135	2450.6400	2.4506	6.231	0.0000
2023/12/08	R214	01/08/2024	12.17 Put	Bond Future	3665.1800	3.6652	3840.5600	3.8406	4.785	0.0000
2023/12/08	R214	01/08/2024	12.18 Call	Bond Future	2636.5600	2.6366	2472.8300	2.4728	6.210	0.0000
2023/12/08	R214	01/08/2024	12.18 Put	Bond Future	3640.3000	3.6403	3814.8100	3.8148	4.794	0.0000
2023/12/08	R214	01/08/2024	12.16 Call	Bond Future	2590.7400	2.5907	2428.7300	2.4287	6.253	0.0000
2023/12/08	R214	01/08/2024	12.16 Put	Bond Future	3690.4200	3.6904	3866.6500	3.8667	4.775	0.0000
2023/12/08	R214	01/08/2024		Bond Future	12.3922	61.7381	12.4650	61.3999	0.587	0.0000
2023/12/08	R214	07/11/2024		Bond Future	12.5148	59.8718	12.5927	59.5153	0.622	0.0000
2023/12/08	R214	07/11/2024	12.61 Call	Bond Future	3846.6800	3.8467	3648.2500	3.6483	5.158	0.0000
2023/12/08	R214	07/11/2024	12.61 Put	Bond Future	3411.5600	3.4116	3569.5900	3.5696	4.632	0.0000
2023/12/08	R214	07/11/2024	12.62 Call	Bond Future	3871.8800	3.8719	3672.7300	3.6727	5.143	0.0000
2023/12/08	R214	07/11/2024	12.62 Put	Bond Future	3391.3300	3.3913	3548.6400	3.5486	4.639	0.0000
2023/12/08	R214	07/11/2024	12.60 Call	Bond Future	3821.5500	3.8216	3623.8300	3.6238	5.174	0.0000
2023/12/08	R214	07/11/2024	12.60 Put	Bond Future	3431.9000	3.4319	3590.6400	3.5906	4.625	0.0000
2023/12/08	R214	06/02/2025		Bond Future	12.6470	61.1243	12.7282	60.7590	0.642	0.0000
2023/12/08	R214	06/02/2025	12.71 Call	Bond Future	4107.7100	4.1077	3907.1000	3.9071	4.884	0.0000
2023/12/08	R214	06/02/2025	12.71 Put	Bond Future	3824.0000	3.8240	3988.6900	3.9887	4.307	0.0000
2023/12/08	R248	01/02/2024	11.50 Put	Bond Future	5376.4100	5.3764	5693.4500	5.6935	5.897	0.0000
2023/12/08	R248	01/02/2024	11.50 Call	Bond Future	271.5800	0.2716	219.6900	0.2197	19.107	0.0000
2023/12/08	R248	01/02/2024	12.30 Put	Bond Future	1948.2700	1.9483	2122.7000	2.1227	8.953	0.0000
2023/12/08	R248	01/02/2024	12.30 Call	Bond Future	1782.6300	1.7826	1588.1300	1.5881	10.911	0.0000
2023/12/08	R248	01/02/2024	13.37 Call	Bond Future	5970.8400	5.9708	5640.9400	5.6409	5.525	0.0000
2023/12/08	R248	01/02/2024	13.37 Put	Bond Future	344.0900	0.3441	383.1200	0.3831	11.343	0.0000
2023/12/08	R248	01/02/2024	13.10 Call	Bond Future	4791.4700	4.7915	4482.5000	4.4825	6.448	0.0000
2023/12/08	R248	01/02/2024	13.10 Put	Bond Future	546.6400	0.5466	606.6000	0.6066	10.969	0.0000
2023/12/08	R248	01/02/2024	13.90 Call	Bond Future	8332.5500	8.3326	7979.4300	7.9794	4.238	0.0000
2023/12/08	R248	01/02/2024	13.90 Put	Bond Future	135.4600	0.1355	151.2700	0.1513	11.671	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	
2023/12/08	R248	01/02/2024	12.15 Call	Bond Future	1364.3800	1.3644	1198.8400	1.1988	12.133	0.0000	0.0000
2023/12/08	R248	01/02/2024	12.15 Put	Bond Future	2413.5200	2.4135	2616.9100	2.6169	8.427	0.0000	0.0000
2023/12/08	R248	01/02/2024	12.16 Call	Bond Future	1390.3400	1.3903	1222.8500	1.2229	12.047	0.0000	0.0000
2023/12/08	R248	01/02/2024	12.16 Put	Bond Future	2379.9900	2.3800	2581.4300	2.5814	8.464	0.0000	0.0000
2023/12/08	R248	01/02/2024	12.14 Call	Bond Future	1338.6800	1.3387	1175.1000	1.1751	12.219	0.0000	0.0000
2023/12/08	R248	01/02/2024	12.14 Put	Bond Future	2447.3900	2.4474	2652.7400	2.6527	8.391	0.0000	0.0000
2023/12/08	R248	01/02/2024		Bond Future	12.3285	76.4349	12.3923	76.0659	0.518	0.0000	0.0000
2023/12/08	R248	02/05/2024		Bond Future	12.4294	73.6742	12.4947	73.3026	0.525	0.0000	0.0000
2023/12/08	R248	02/05/2024	11.47 Call	Bond Future	883.9400	0.8839	795.8800	0.7959	9.962	0.0000	0.0000
2023/12/08	R248	02/05/2024	11.47 Put	Bond Future	6764.4700	6.7645	7048.0200	7.0480	4.192	0.0000	0.0000
2023/12/08	R248	02/05/2024	11.48 Call	Bond Future	898.7300	0.8987	809.5900	0.8096	9.918	0.0000	0.0000
2023/12/08	R248	02/05/2024	11.48 Put	Bond Future	6713.7000	6.7137	6996.1700	6.9962	4.207	0.0000	0.0000
2023/12/08	R248	02/05/2024	11.46 Call	Bond Future	869.3200	0.8693	782.3300	0.7823	10.007	0.0000	0.0000
2023/12/08	R248	02/05/2024	11.46 Put	Bond Future	6815.5100	6.8155	7100.1300	7.1001	4.176	0.0000	0.0000
2023/12/08	R248	02/05/2024	11.40 Put	Bond Future	7127.1200	7.1271	7418.0600	7.4181	4.082	0.0000	0.0000
2023/12/08	R248	02/05/2024	11.40 Call	Bond Future	784.9500	0.7850	704.2800	0.7043	10.277	0.0000	0.0000
2023/12/08	R248	02/05/2024	12.40 Put	Bond Future	3173.1300	3.1731	3347.4800	3.3475	5.495	0.0000	0.0000
2023/12/08	R248	02/05/2024	12.40 Call	Bond Future	3004.3400	3.0043	2807.0800	2.8071	6.566	0.0000	0.0000
2023/12/08	R248	02/05/2024	13.16 Call	Bond Future	5618.8900	5.6189	5349.0800	5.3491	4.802	0.0000	0.0000
2023/12/08	R248	02/05/2024	13.16 Put	Bond Future	1644.2100	1.6442	1746.0100	1.7460	6.191	0.0000	0.0000
2023/12/08	R248	01/08/2024	12.31 Call	Bond Future	3194.1100	3.1941	3010.6200	3.0106	5.745	0.0000	0.0000
2023/12/08	R248	01/08/2024	12.31 Put	Bond Future	4484.8500	4.4849	4680.5900	4.6806	4.364	0.0000	0.0000
2023/12/08	R248	01/08/2024	12.32 Call	Bond Future	3222.0600	3.2221	3037.6200	3.0376	5.724	0.0000	0.0000
2023/12/08	R248	01/08/2024	12.32 Put	Bond Future	4454.7000	4.4547	4649.4900	4.6495	4.373	0.0000	0.0000
2023/12/08	R248	01/08/2024	12.30 Call	Bond Future	3166.2800	3.1663	2983.7400	2.9837	5.765	0.0000	0.0000
2023/12/08	R248	01/08/2024	12.30 Put	Bond Future	4515.2000	4.5152	4711.8900	4.7119	4.356	0.0000	0.0000
2023/12/08	R248	01/08/2024		Bond Future	12.5355	75.2898	12.6032	74.9106	0.540	0.0000	0.0000
2023/12/08	R248	07/11/2024		Bond Future	12.6639	72.5947	12.7367	72.1940	0.575	0.0000	0.0000
2023/12/08	R248	07/11/2024	12.79 Call	Bond Future	4883.2000	4.8832	4656.7200	4.6567	4.638	0.0000	0.0000
2023/12/08	R248	07/11/2024	12.79 Put	Bond Future	4191.5200	4.1915	4365.7200	4.3657	4.156	0.0000	0.0000
2023/12/08	R248	07/11/2024	12.80 Call	Bond Future	4913.8900	4.9139	4686.6400	4.6866	4.625	0.0000	0.0000
2023/12/08	R248	07/11/2024	12.80 Put	Bond Future	4167.8600	4.1679	4341.2900	4.3413	4.161	0.0000	0.0000
2023/12/08	R248	07/11/2024	12.78 Call	Bond Future	4852.8500	4.8529	4627.1300	4.6271	4.651	0.0000	0.0000
2023/12/08	R248	07/11/2024	12.78 Put	Bond Future	4215.6000	4.2156	4390.5600	4.3906	4.150	0.0000	0.0000
2023/12/08	R248	06/02/2025		Bond Future	12.8022	74.1127	12.8783	73.7020	0.594	0.0000	0.0000
2023/12/08	R248	06/02/2025	12.71 Call	Bond Future	4568.2600	4.5683	4353.6100	4.3536	4.699	0.0000	0.0000
2023/12/08	R248	06/02/2025	12.71 Put	Bond Future	5071.9700	5.0720	5268.0300	5.2680	3.866	0.0000	0.0000
2023/12/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2023/12/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2023/12/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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