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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2023 TO 04/12/2023

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
2023/12/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	2025	01/02/2024		Bond Future	175.3265	175.3265	175.4593	0.076	0.0000	0.0000
2023/12/04	2025	02/05/2024		Bond Future	179.2399	179.2399	179.3757	0.076	0.0000	0.0000
2023/12/04	2025	01/08/2024		Bond Future	181.3608	181.3608	181.4995	0.076	0.0000	0.0000
2023/12/04	2025	07/11/2024		Bond Future	185.6379	185.6379	185.7806	0.077	0.0000	0.0000
2023/12/04	2029	01/02/2024		Bond Future	128.0451	128.0451	128.3091	0.206	0.0000	0.0000
2023/12/04	2029	02/05/2024		Bond Future	129.5282	129.5282	129.7978	0.208	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	
2023/12/04	2029	01/08/2024		Bond Future	132.3979	132.3979	132.6738	132.6738	0.208	0.0000	0.0000
2023/12/04	2029	07/11/2024		Bond Future	134.1095	134.1095	134.3916	134.3916	0.210	0.0000	0.0000
2023/12/04	2029	06/02/2025		Bond Future	136.9489	136.9489	137.2376	137.2376	0.211	0.0000	0.0000
2023/12/04	2029	06/02/2025	132.40 Call	Bond Future	4548.9200	4.5489	4837.6400	4.8376	6.347	0.0000	0.0000
2023/12/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.85 Call	Bond Future	7284.8100	7.2848	7429.2000	7.4292	1.982	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.85 Put	Bond Future	44.8200	0.0448	34.8800	0.0349	22.178	0.0000	0.0000
2023/12/04	2030	01/02/2024	10.00 Put	Bond Future	1254.4900	1.2545	1148.4700	1.1485	8.451	0.0000	0.0000
2023/12/04	2030	01/02/2024	10.00 Call	Bond Future	1164.7200	1.1647	1213.0300	1.2130	4.148	0.0000	0.0000
2023/12/04	2030	01/02/2024	9.89 Put	Bond Future	1484.9500	1.4850	1370.1600	1.3702	7.730	0.0000	0.0000
2023/12/04	2030	01/02/2024	9.89 Call	Bond Future	934.5900	0.9346	974.1300	0.9741	4.231	0.0000	0.0000
2023/12/04	2030	01/02/2024	10.39 Put	Bond Future	663.3500	0.6634	589.1400	0.5891	11.187	0.0000	0.0000
2023/12/04	2030	01/02/2024	10.39 Call	Bond Future	2183.5000	2.1835	2263.6200	2.2636	3.669	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.86 Call	Bond Future	7321.5400	7.3215	7466.0900	7.4661	1.974	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.86 Put	Bond Future	43.9800	0.0440	34.2000	0.0342	22.237	0.0000	0.0000
2023/12/04	2030	01/02/2024	10.16 Put	Bond Future	972.6900	0.9727	879.8600	0.8799	9.544	0.0000	0.0000
2023/12/04	2030	01/02/2024	10.16 Call	Bond Future	1547.7300	1.5477	1609.2300	1.6092	3.974	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.00 Call	Bond Future	4192.1600	4.1922	4311.1400	4.3111	2.838	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.00 Put	Bond Future	224.5200	0.2245	189.1700	0.1892	15.745	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.75 Call	Bond Future	6917.3400	6.9173	7060.0500	7.0601	2.063	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.75 Put	Bond Future	54.2200	0.0542	42.6000	0.0426	21.431	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.36 Call	Bond Future	5486.7900	5.4868	5620.0200	5.6200	2.428	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.36 Put	Bond Future	113.9900	0.1140	92.8900	0.0929	18.510	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.37 Call	Bond Future	5523.2500	5.5233	5656.8000	5.6568	2.418	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.37 Put	Bond Future	111.8200	0.1118	91.0400	0.0910	18.583	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.35 Call	Bond Future	5450.3200	5.4503	5583.2400	5.5832	2.439	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.35 Put	Bond Future	116.1600	0.1162	94.7500	0.0948	18.431	0.0000	0.0000
2023/12/04	2030	01/02/2024		Bond Future	10.0215	91.1937	9.9845	91.3480	0.369	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.31 Call	Bond Future	5304.6900	5.3047	5436.3000	5.4363	2.481	0.0000	0.0000
2023/12/04	2030	01/02/2024	11.31 Put	Bond Future	125.3400	0.1253	102.6200	0.1026	18.127	0.0000	0.0000
2023/12/04	2030	01/02/2024	9.93 Put	Bond Future	1397.7300	1.3977	1286.0700	1.2861	7.989	0.0000	0.0000
2023/12/04	2030	01/02/2024	9.93 Call	Bond Future	1015.1900	1.0152	1057.8600	1.0579	4.203	0.0000	0.0000
2023/12/04	2030	01/02/2024	9.57 Put	Bond Future	2334.0200	2.3340	2197.7100	2.1977	5.840	0.0000	0.0000
2023/12/04	2030	01/02/2024	9.57 Call	Bond Future	427.1500	0.4272	445.1700	0.4452	4.219	0.0000	0.0000
2023/12/04	2030	01/02/2024	10.07 Put	Bond Future	1124.0000	1.1240	1023.7100	1.0237	8.923	0.0000	0.0000
2023/12/04	2030	01/02/2024	10.07 Call	Bond Future	1325.8300	1.3258	1379.8700	1.3799	4.076	0.0000	0.0000
2023/12/04	2030	01/02/2024	12.10 Call	Bond Future	8198.6000	8.1986	8346.6800	8.3467	1.806	0.0000	0.0000
2023/12/04	2030	01/02/2024	12.10 Put	Bond Future	25.6600	0.0257	19.4100	0.0194	24.357	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	
2023/12/04	2030	02/05/2024		Bond Future	10.0817	93.2071	10.0427	93.3649	0.387	0.0000	0.0000
2023/12/04	2030	02/05/2024	9.82 Call	Bond Future	1450.1000	1.4501	1499.1300	1.4991	3.381	0.0000	0.0000
2023/12/04	2030	02/05/2024	9.82 Put	Bond Future	2514.1200	2.5141	2405.4100	2.4054	4.324	0.0000	0.0000
2023/12/04	2030	02/05/2024	9.83 Call	Bond Future	1468.0900	1.4681	1517.6100	1.5176	3.373	0.0000	0.0000
2023/12/04	2030	02/05/2024	9.83 Put	Bond Future	2491.1700	2.4912	2382.9500	2.3830	4.344	0.0000	0.0000
2023/12/04	2030	02/05/2024	9.81 Call	Bond Future	1432.4700	1.4325	1481.0100	1.4810	3.389	0.0000	0.0000
2023/12/04	2030	02/05/2024	9.81 Put	Bond Future	2537.4500	2.5375	2428.2500	2.4283	4.304	0.0000	0.0000
2023/12/04	2030	02/05/2024	10.62 Put	Bond Future	1138.0600	1.1381	1069.2600	1.0693	6.045	0.0000	0.0000
2023/12/04	2030	02/05/2024	10.62 Call	Bond Future	3278.8600	3.2789	3367.8000	3.3678	2.713	0.0000	0.0000
2023/12/04	2030	02/05/2024	11.12 Put	Bond Future	668.8200	0.6688	621.0000	0.6210	7.150	0.0000	0.0000
2023/12/04	2030	02/05/2024	11.12 Call	Bond Future	4742.3200	4.7423	4852.2400	4.8522	2.318	0.0000	0.0000
2023/12/04	2030	02/05/2024	13.15 Call	Bond Future	11439.9100	11.4399	11592.5700	11.5926	1.334	0.0000	0.0000
2023/12/04	2030	02/05/2024	13.15 Put	Bond Future	38.7700	0.0388	33.6900	0.0337	13.103	0.0000	0.0000
2023/12/04	2030	02/05/2024	9.66 Put	Bond Future	2908.9800	2.9090	2792.6300	2.7926	4.000	0.0000	0.0000
2023/12/04	2030	02/05/2024	9.66 Call	Bond Future	1186.8800	1.1869	1228.2700	1.2283	3.487	0.0000	0.0000
2023/12/04	2030	02/05/2024	10.16 Put	Bond Future	1815.0000	1.8150	1723.4900	1.7235	5.042	0.0000	0.0000
2023/12/04	2030	02/05/2024	10.16 Call	Bond Future	2130.2800	2.1303	2196.5100	2.1965	3.109	0.0000	0.0000
2023/12/04	2030	02/05/2024	11.94 Call	Bond Future	7404.0000	7.4040	7537.3800	7.5374	1.801	0.0000	0.0000
2023/12/04	2030	02/05/2024	11.94 Put	Bond Future	272.9600	0.2730	248.6000	0.2486	8.924	0.0000	0.0000
2023/12/04	2030	02/05/2024	12.38 Call	Bond Future	8860.0900	8.8601	9003.0200	9.0030	1.613	0.0000	0.0000
2023/12/04	2030	02/05/2024	12.38 Put	Bond Future	143.8100	0.1438	129.0000	0.1290	10.298	0.0000	0.0000
2023/12/04	2030	02/05/2024	10.82 Put	Bond Future	922.2500	0.9223	862.4200	0.8624	6.487	0.0000	0.0000
2023/12/04	2030	02/05/2024	10.82 Call	Bond Future	3842.4900	3.8425	3940.4000	3.9404	2.548	0.0000	0.0000
2023/12/04	2030	01/08/2024	10.38 Call	Bond Future	2856.1300	2.8561	2934.7100	2.9347	2.751	0.0000	0.0000
2023/12/04	2030	01/08/2024	10.38 Put	Bond Future	1973.9200	1.9739	1891.0900	1.8911	4.196	0.0000	0.0000
2023/12/04	2030	01/08/2024	10.39 Call	Bond Future	2879.2200	2.8792	2958.2100	2.9582	2.743	0.0000	0.0000
2023/12/04	2030	01/08/2024	10.39 Put	Bond Future	1958.5300	1.9585	1876.1100	1.8761	4.208	0.0000	0.0000
2023/12/04	2030	01/08/2024	10.37 Call	Bond Future	2833.4200	2.8334	2911.5900	2.9116	2.759	0.0000	0.0000
2023/12/04	2030	01/08/2024	10.37 Put	Bond Future	1989.7000	1.9897	1906.4600	1.9065	4.184	0.0000	0.0000
2023/12/04	2030	01/08/2024		Bond Future	10.1522	91.2445	10.1108	91.4059	0.408	0.0000	0.0000
2023/12/04	2030	07/11/2024		Bond Future	10.2351	93.3713	10.1910	93.5368	0.431	0.0000	0.0000
2023/12/04	2030	07/11/2024	10.75 Call	Bond Future	3813.9400	3.8139	3906.1800	3.9062	2.418	0.0000	0.0000
2023/12/04	2030	07/11/2024	10.75 Put	Bond Future	1910.0300	1.9100	1836.7200	1.8367	3.838	0.0000	0.0000
2023/12/04	2030	07/11/2024	10.76 Call	Bond Future	3838.0400	3.8380	3930.6200	3.9306	2.412	0.0000	0.0000
2023/12/04	2030	07/11/2024	10.76 Put	Bond Future	1897.6500	1.8977	1824.6800	1.8247	3.845	0.0000	0.0000
2023/12/04	2030	07/11/2024	10.74 Call	Bond Future	3789.8800	3.7899	3881.7900	3.8818	2.425	0.0000	0.0000
2023/12/04	2030	07/11/2024	10.74 Put	Bond Future	1922.4800	1.9225	1848.8400	1.8488	3.830	0.0000	0.0000
2023/12/04	2030	06/02/2025		Bond Future	10.3414	91.3140	10.2944	91.4834	0.455	0.0000	0.0000
2023/12/04	2030	06/02/2025	10.68 Call	Bond Future	3614.7400	3.6147	3703.7200	3.7037	2.462	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	
2023/12/04	2030	06/02/2025	10.68 Put	Bond Future	2406.8400	2.4068	2326.3500	2.3264	3.344	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.90 Put	Bond Future	1432.4400	1.4324	1286.9700	1.2870	10.155	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.90 Call	Bond Future	1355.3900	1.3554	1438.0700	1.4381	6.100	0.0000	0.0000
2023/12/04	2032	01/02/2024	12.00 Call	Bond Future	5236.6700	5.2367	5423.5000	5.4235	3.568	0.0000	0.0000
2023/12/04	2032	01/02/2024	12.00 Put	Bond Future	225.7700	0.2258	184.4500	0.1845	18.302	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.55 Call	Bond Future	3471.9400	3.4719	3626.2000	3.6262	4.443	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.55 Put	Bond Future	493.5900	0.4936	419.7000	0.4197	14.970	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.33 Call	Bond Future	2676.6300	2.6766	2809.3600	2.8094	4.959	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.33 Put	Bond Future	716.3200	0.7163	620.9000	0.6209	13.321	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.59 Put	Bond Future	2261.5000	2.2615	2080.1000	2.0801	8.021	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.59 Call	Bond Future	675.5800	0.6756	722.3300	0.7223	6.920	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.09 Put	Bond Future	1061.9200	1.0619	939.4100	0.9394	11.537	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.09 Call	Bond Future	1892.9500	1.8930	1998.5900	1.9986	5.581	0.0000	0.0000
2023/12/04	2032	01/02/2024	12.73 Call	Bond Future	8231.4700	8.2315	8445.3800	8.4454	2.599	0.0000	0.0000
2023/12/04	2032	01/02/2024	12.73 Put	Bond Future	60.3200	0.0603	46.0800	0.0461	23.607	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.78 Put	Bond Future	1717.9500	1.7180	1558.0300	1.5580	9.309	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.78 Call	Bond Future	1060.8600	1.0609	1129.0900	1.1291	6.432	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.75 Call	Bond Future	4239.1600	4.2392	4409.8000	4.4098	4.025	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.75 Put	Bond Future	349.2900	0.3493	291.7800	0.2918	16.465	0.0000	0.0000
2023/12/04	2032	01/02/2024	12.50 Call	Bond Future	7284.5800	7.2846	7492.6600	7.4927	2.856	0.0000	0.0000
2023/12/04	2032	01/02/2024	12.50 Put	Bond Future	91.3000	0.0913	71.2300	0.0712	21.982	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.84 Call	Bond Future	4594.3400	4.5943	4771.3300	4.7713	3.852	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.84 Put	Bond Future	298.5700	0.2986	247.4100	0.2474	17.135	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.85 Call	Bond Future	4634.1400	4.6341	4811.8100	4.8118	3.834	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.85 Put	Bond Future	293.4300	0.2934	242.9500	0.2430	17.203	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.83 Call	Bond Future	4554.6700	4.5547	4730.9900	4.7310	3.871	0.0000	0.0000
2023/12/04	2032	01/02/2024	11.83 Put	Bond Future	303.8700	0.3039	252.0400	0.2520	17.057	0.0000	0.0000
2023/12/04	2032	01/02/2024		Bond Future	10.9160	88.7353	10.8686	88.9635	0.434	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.01 Put	Bond Future	4593.7600	4.5938	4372.2900	4.3723	4.821	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.01 Call	Bond Future	91.3300	0.0913	98.0100	0.0980	7.314	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.76 Put	Bond Future	1769.7600	1.7698	1607.4800	1.6075	9.170	0.0000	0.0000
2023/12/04	2032	01/02/2024	10.76 Call	Bond Future	1015.5100	1.0155	1081.3800	1.0814	6.486	0.0000	0.0000
2023/12/04	2032	01/02/2024	12.62 Call	Bond Future	7779.0100	7.7790	7990.3700	7.9904	2.717	0.0000	0.0000
2023/12/04	2032	01/02/2024	12.62 Put	Bond Future	73.5200	0.0735	56.7300	0.0567	22.837	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.54 Put	Bond Future	3617.4500	3.6175	3449.5600	3.4496	4.641	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.55 Call	Bond Future	1425.4500	1.4255	1491.4200	1.4914	4.628	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.55 Put	Bond Future	3587.0400	3.5870	3419.8300	3.4198	4.662	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.56 Call	Bond Future	1443.7000	1.4437	1510.3400	1.5103	4.616	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	
2023/12/04	2032	02/05/2024	10.56 Put	Bond Future	3556.8200	3.5568	3390.2800	3.3903	4.682	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.54 Call	Bond Future	1407.3400	1.4073	1472.6300	1.4726	4.639	0.0000	0.0000
2023/12/04	2032	02/05/2024		Bond Future	11.0030	86.5325	10.9534	86.7656	0.451	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.59 Put	Bond Future	3467.4100	3.4674	3302.9000	3.3029	4.744	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.59 Call	Bond Future	1499.5200	1.4995	1568.1900	1.5682	4.579	0.0000	0.0000
2023/12/04	2032	02/05/2024	11.09 Put	Bond Future	2220.5500	2.2206	2091.5100	2.0915	5.811	0.0000	0.0000
2023/12/04	2032	02/05/2024	11.09 Call	Bond Future	2628.0100	2.6280	2732.1500	2.7322	3.963	0.0000	0.0000
2023/12/04	2032	02/05/2024	13.18 Call	Bond Future	9741.6800	9.7417	9947.3000	9.9473	2.111	0.0000	0.0000
2023/12/04	2032	02/05/2024	13.18 Put	Bond Future	265.0800	0.2651	237.5200	0.2375	10.397	0.0000	0.0000
2023/12/04	2032	02/05/2024	13.35 Call	Bond Future	10366.2800	10.3663	10576.6100	10.5766	2.029	0.0000	0.0000
2023/12/04	2032	02/05/2024	13.35 Put	Bond Future	208.7400	0.2087	185.8900	0.1859	10.947	0.0000	0.0000
2023/12/04	2032	02/05/2024	11.35 Put	Bond Future	1740.5200	1.7405	1629.5800	1.6296	6.374	0.0000	0.0000
2023/12/04	2032	02/05/2024	11.35 Call	Bond Future	3350.2400	3.3502	3472.4800	3.4725	3.649	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.65 Put	Bond Future	3293.1200	3.2931	3132.7400	3.1327	4.870	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.65 Call	Bond Future	1614.7500	1.6148	1687.5500	1.6876	4.508	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.36 Put	Bond Future	4202.3000	4.2023	4022.8200	4.0228	4.271	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.36 Call	Bond Future	1113.0400	1.1130	1166.7400	1.1667	4.825	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.86 Put	Bond Future	2737.4000	2.7374	2591.8900	2.5919	5.316	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.86 Call	Bond Future	2062.6700	2.0627	2150.3400	2.1503	4.250	0.0000	0.0000
2023/12/04	2032	02/05/2024	12.90 Call	Bond Future	8711.8200	8.7118	8908.9300	8.9089	2.263	0.0000	0.0000
2023/12/04	2032	02/05/2024	12.90 Put	Bond Future	374.5100	0.3745	338.4400	0.3384	9.631	0.0000	0.0000
2023/12/04	2032	02/05/2024	11.81 Call	Bond Future	4800.2800	4.8003	4951.2400	4.9512	3.145	0.0000	0.0000
2023/12/04	2032	02/05/2024	11.81 Put	Bond Future	1116.8800	1.1169	1034.6600	1.0347	7.362	0.0000	0.0000
2023/12/04	2032	02/05/2024	11.21 Call	Bond Future	2950.5300	2.9505	3063.1500	3.0632	3.817	0.0000	0.0000
2023/12/04	2032	02/05/2024	11.21 Put	Bond Future	1985.4300	1.9854	1864.8700	1.8649	6.072	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.57 Put	Bond Future	3526.9800	3.5270	3361.1100	3.3611	4.703	0.0000	0.0000
2023/12/04	2032	02/05/2024	10.57 Call	Bond Future	1462.3100	1.4623	1529.6200	1.5296	4.603	0.0000	0.0000
2023/12/04	2032	01/08/2024	11.14 Call	Bond Future	3088.4000	3.0884	3197.1600	3.1972	3.522	0.0000	0.0000
2023/12/04	2032	01/08/2024	11.14 Put	Bond Future	2898.4500	2.8985	2768.7100	2.7687	4.476	0.0000	0.0000
2023/12/04	2032	01/08/2024	11.15 Call	Bond Future	3113.5700	3.1136	3222.9000	3.2229	3.511	0.0000	0.0000
2023/12/04	2032	01/08/2024	11.15 Put	Bond Future	2877.9400	2.8779	2748.7700	2.7488	4.488	0.0000	0.0000
2023/12/04	2032	01/08/2024	11.13 Call	Bond Future	3063.3200	3.0633	3171.5100	3.1715	3.532	0.0000	0.0000
2023/12/04	2032	01/08/2024	11.13 Put	Bond Future	2919.0800	2.9191	2788.7700	2.7888	4.464	0.0000	0.0000
2023/12/04	2032	01/08/2024		Bond Future	11.0985	88.4286	11.0465	88.6671	0.468	0.0000	0.0000
2023/12/04	2032	07/11/2024	11.48 Call	Bond Future	3761.0100	3.7610	3889.8100	3.8898	3.425	0.0000	0.0000
2023/12/04	2032	07/11/2024	11.48 Put	Bond Future	2598.0200	2.5980	2482.4100	2.4824	4.450	0.0000	0.0000
2023/12/04	2032	07/11/2024	11.49 Call	Bond Future	3787.6400	3.7876	3916.9700	3.9170	3.415	0.0000	0.0000
2023/12/04	2032	07/11/2024	11.49 Put	Bond Future	2580.9000	2.5809	2465.8200	2.4658	4.459	0.0000	0.0000
2023/12/04	2032	07/11/2024	11.47 Call	Bond Future	3734.7700	3.7348	3863.0400	3.8630	3.434	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	
2023/12/04	2032	07/11/2024	11.47 Put	Bond Future	2615.5700	2.6156	2499.4300	2.4994	4.440	0.0000	0.0000
2023/12/04	2032	07/11/2024	13.36 Call	Bond Future	9623.2800	9.6233	9824.0800	9.8241	2.087	0.0000	0.0000
2023/12/04	2032	07/11/2024	13.36 Put	Bond Future	725.3400	0.7253	681.7300	0.6817	6.012	0.0000	0.0000
2023/12/04	2032	07/11/2024	11.64 Put	Bond Future	2336.9200	2.3369	2229.5600	2.2296	4.594	0.0000	0.0000
2023/12/04	2032	07/11/2024	11.64 Call	Bond Future	4196.5300	4.1965	4333.5800	4.3336	3.266	0.0000	0.0000
2023/12/04	2032	07/11/2024		Bond Future	11.2167	86.3234	11.1619	86.5678	0.488	0.0000	0.0000
2023/12/04	2032	06/02/2025		Bond Future	11.3510	88.1266	11.2934	88.3765	0.508	0.0000	0.0000
2023/12/04	2032	06/02/2025	11.72 Call	Bond Future	4356.3800	4.3564	4493.4900	4.4935	3.147	0.0000	0.0000
2023/12/04	2032	06/02/2025	11.72 Put	Bond Future	2777.6100	2.7776	2664.7800	2.6648	4.062	0.0000	0.0000
2023/12/04	2033	01/02/2024		Bond Future	121.8440	121.8440	121.6572	121.6572	0.153	0.0000	0.0000
2023/12/04	2033	02/05/2024		Bond Future	123.0922	123.0922	122.9011	122.9011	0.155	0.0000	0.0000
2023/12/04	2033	01/08/2024		Bond Future	125.8194	125.8194	125.6244	125.6244	0.155	0.0000	0.0000
2023/12/04	2033	07/11/2024		Bond Future	127.2778	127.2778	127.0780	127.0780	0.157	0.0000	0.0000
2023/12/04	2033	06/02/2025		Bond Future	129.9726	129.9726	129.7692	129.7692	0.157	0.0000	0.0000
2023/12/04	2033	06/02/2025	124.94 Call	Bond Future	5032.6100	5.0326	4829.1500	4.8292	4.043	0.0000	0.0000
2023/12/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	2037	01/02/2024	13.93 Call	Bond Future	9602.8600	9.6029	9681.8300	9.6818	0.822	0.0000	0.0000
2023/12/04	2037	01/02/2024	13.93 Put	Bond Future	62.6700	0.0627	51.8900	0.0519	17.201	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.93 Call	Bond Future	5257.3800	5.2574	5307.0400	5.3070	0.945	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.93 Put	Bond Future	386.8300	0.3868	346.7400	0.3467	10.364	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.09 Put	Bond Future	1512.7700	1.5128	1430.6200	1.4306	5.430	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.09 Call	Bond Future	2082.5000	2.0825	2090.1000	2.0901	0.365	0.0000	0.0000
2023/12/04	2037	01/02/2024		Bond Future	11.9839	77.4798	11.9673	77.5696	0.139	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.32 Call	Bond Future	2847.9800	2.8480	2866.9500	2.8670	0.666	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.32 Put	Bond Future	1064.1100	1.0641	993.3300	0.9933	6.652	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.33 Call	Bond Future	2883.5000	2.8835	2902.9900	2.9030	0.676	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.33 Put	Bond Future	1047.4800	1.0475	977.2200	0.9772	6.708	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.31 Call	Bond Future	2812.5100	2.8125	2830.9700	2.8310	0.656	0.0000	0.0000
2023/12/04	2037	01/02/2024	12.31 Put	Bond Future	1080.8400	1.0808	1009.5500	1.0096	6.596	0.0000	0.0000
2023/12/04	2037	02/05/2024		Bond Future	12.0919	79.1905	12.0747	79.2822	0.143	0.0000	0.0000
2023/12/04	2037	02/05/2024	11.44 Call	Bond Future	1295.0300	1.2950	1300.6300	1.3006	0.432	0.0000	0.0000
2023/12/04	2037	02/05/2024	11.44 Put	Bond Future	4874.0800	4.8741	4787.9700	4.7880	1.767	0.0000	0.0000
2023/12/04	2037	02/05/2024	11.45 Call	Bond Future	1313.1100	1.3131	1318.8800	1.3189	0.439	0.0000	0.0000
2023/12/04	2037	02/05/2024	11.45 Put	Bond Future	4835.4600	4.8355	4749.5200	4.7495	1.777	0.0000	0.0000
2023/12/04	2037	02/05/2024	11.43 Call	Bond Future	1277.1100	1.2771	1282.5500	1.2826	0.426	0.0000	0.0000
2023/12/04	2037	02/05/2024	11.43 Put	Bond Future	4912.9100	4.9129	4826.6400	4.8266	1.756	0.0000	0.0000
2023/12/04	2037	01/08/2024		Bond Future	12.2099	76.6701	12.1919	76.7640	0.147	0.0000	0.0000
2023/12/04	2037	01/08/2024	12.10 Call	Bond Future	3200.1000	3.2001	3225.5100	3.2255	0.794	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	
2023/12/04	2037	01/08/2024	12.10 Put	Bond Future	3776.7400	3.7767	3708.2000	3.7082	1.815	0.0000	0.0000
2023/12/04	2037	01/08/2024	12.11 Call	Bond Future	3226.9500	3.2270	3252.5700	3.2526	0.794	0.0000	0.0000
2023/12/04	2037	01/08/2024	12.11 Put	Bond Future	3750.8700	3.7509	3682.5400	3.6825	1.822	0.0000	0.0000
2023/12/04	2037	01/08/2024	12.09 Call	Bond Future	3173.3500	3.1734	3198.5500	3.1986	0.794	0.0000	0.0000
2023/12/04	2037	01/08/2024	12.09 Put	Bond Future	3802.7600	3.8028	3734.0100	3.7340	1.808	0.0000	0.0000
2023/12/04	2037	01/08/2024	13.82 Call	Bond Future	8915.1800	8.9152	8974.3300	8.9743	0.663	0.0000	0.0000
2023/12/04	2037	01/08/2024	13.82 Put	Bond Future	1143.5900	1.1436	1108.7900	1.1088	3.043	0.0000	0.0000
2023/12/04	2037	01/08/2024	13.17 Call	Bond Future	6577.8400	6.5778	6625.5400	6.6255	0.725	0.0000	0.0000
2023/12/04	2037	01/08/2024	13.17 Put	Bond Future	1797.6900	1.7977	1751.4400	1.7514	2.573	0.0000	0.0000
2023/12/04	2037	07/11/2024		Bond Future	12.3404	78.4562	12.3216	78.5527	0.153	0.0000	0.0000
2023/12/04	2037	07/11/2024	12.58 Call	Bond Future	4807.9400	4.8079	4845.1700	4.8452	0.774	0.0000	0.0000
2023/12/04	2037	07/11/2024	12.58 Put	Bond Future	3594.9600	3.5950	3535.7300	3.5357	1.648	0.0000	0.0000
2023/12/04	2037	07/11/2024	12.59 Call	Bond Future	4837.5400	4.8375	4874.9400	4.8749	0.773	0.0000	0.0000
2023/12/04	2037	07/11/2024	12.59 Put	Bond Future	3574.5500	3.5746	3515.4900	3.5155	1.652	0.0000	0.0000
2023/12/04	2037	07/11/2024	12.57 Call	Bond Future	4778.4200	4.7784	4815.4600	4.8155	0.775	0.0000	0.0000
2023/12/04	2037	07/11/2024	12.57 Put	Bond Future	3615.4900	3.6155	3556.0700	3.5561	1.643	0.0000	0.0000
2023/12/04	2037	06/02/2025		Bond Future	12.4826	75.8350	12.4629	75.9338	0.158	0.0000	0.0000
2023/12/04	2037	06/02/2025	12.76 Call	Bond Future	5180.5400	5.1805	5222.5200	5.2225	0.810	0.0000	0.0000
2023/12/04	2037	06/02/2025	12.76 Put	Bond Future	3806.2800	3.8063	3749.4400	3.7494	1.493	0.0000	0.0000
2023/12/04	2038	01/02/2024		Bond Future	130.3862	130.3862	130.3996	130.3996	0.010	0.0000	0.0000
2023/12/04	2038	02/05/2024		Bond Future	133.2966	133.2966	133.3102	133.3102	0.010	0.0000	0.0000
2023/12/04	2038	01/08/2024		Bond Future	134.1682	134.1682	134.1818	134.1818	0.010	0.0000	0.0000
2023/12/04	2038	07/11/2024		Bond Future	137.3315	137.3315	137.3459	137.3459	0.011	0.0000	0.0000
2023/12/04	2038	06/02/2025		Bond Future	138.1065	138.1065	138.1215	138.1215	0.011	0.0000	0.0000
2023/12/04	2038	06/02/2025	135.23 Call	Bond Future	2876.5400	2.8765	2891.4500	2.8915	0.518	0.0000	0.0000
2023/12/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.30 Put	Bond Future	1790.1700	1.7902	1672.7900	1.6728	6.557	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.30 Call	Bond Future	2008.4500	2.0085	2044.4500	2.0445	1.792	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.90 Put	Bond Future	713.2400	0.7132	641.2500	0.6413	10.093	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.90 Call	Bond Future	4217.0000	4.2170	4298.3900	4.2984	1.930	0.0000	0.0000
2023/12/04	2040	01/02/2024	13.90 Call	Bond Future	8636.8200	8.6368	8768.5300	8.7685	1.525	0.0000	0.0000
2023/12/04	2040	01/02/2024	13.90 Put	Bond Future	129.0900	0.1291	107.4200	0.1074	16.787	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.34 Call	Bond Future	2134.1300	2.1341	2173.0700	2.1731	1.825	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.34 Put	Bond Future	1689.7400	1.6897	1575.3000	1.5753	6.773	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.35 Call	Bond Future	2166.1100	2.1661	2205.8000	2.2058	1.832	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.35 Put	Bond Future	1665.3500	1.6654	1551.6600	1.5517	6.827	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.33 Call	Bond Future	2102.3600	2.1024	2140.5600	2.1406	1.817	0.0000	0.0000
2023/12/04	2040	01/02/2024	12.33 Put	Bond Future	1714.4000	1.7144	1599.2200	1.5992	6.718	0.0000	0.0000

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2023/12/04	2040	01/02/2024		Bond Future	12.2616	77.5144	12.2347	77.6678	0.219	0.0000	0.0000
2023/12/04	2040	02/05/2024		Bond Future	12.3732	79.2258	12.3452	79.3826	0.226	0.0000	0.0000
2023/12/04	2040	02/05/2024	11.61 Call	Bond Future	1195.0700	1.1951	1216.3000	1.2163	1.776	0.0000	0.0000
2023/12/04	2040	02/05/2024	11.61 Put	Bond Future	5663.1200	5.6631	5527.6100	5.5276	2.393	0.0000	0.0000
2023/12/04	2040	02/05/2024	11.62 Call	Bond Future	1212.4600	1.2125	1234.0300	1.2340	1.779	0.0000	0.0000
2023/12/04	2040	02/05/2024	11.62 Put	Bond Future	5619.4000	5.6194	5484.2300	5.4842	2.405	0.0000	0.0000
2023/12/04	2040	02/05/2024	11.60 Call	Bond Future	1177.6600	1.1777	1198.5500	1.1986	1.774	0.0000	0.0000
2023/12/04	2040	02/05/2024	11.60 Put	Bond Future	5706.9000	5.7069	5571.0500	5.5711	2.380	0.0000	0.0000
2023/12/04	2040	01/08/2024		Bond Future	12.4946	76.4558	12.4656	76.6161	0.233	0.0000	0.0000
2023/12/04	2040	01/08/2024	12.33 Call	Bond Future	3280.0700	3.2801	3335.5700	3.3356	1.692	0.0000	0.0000
2023/12/04	2040	01/08/2024	12.33 Put	Bond Future	4195.0700	4.1951	4090.1800	4.0902	2.500	0.0000	0.0000
2023/12/04	2040	01/08/2024	12.34 Call	Bond Future	3307.8700	3.3079	3363.7400	3.3637	1.689	0.0000	0.0000
2023/12/04	2040	01/08/2024	12.34 Put	Bond Future	4166.8100	4.1668	4062.2900	4.0623	2.508	0.0000	0.0000
2023/12/04	2040	01/08/2024	12.32 Call	Bond Future	3252.1200	3.2521	3307.2500	3.3073	1.695	0.0000	0.0000
2023/12/04	2040	01/08/2024	12.32 Put	Bond Future	4223.2500	4.2233	4117.9900	4.1180	2.492	0.0000	0.0000
2023/12/04	2040	07/11/2024		Bond Future	12.6281	78.2367	12.5977	78.4011	0.240	0.0000	0.0000
2023/12/04	2040	07/11/2024	12.85 Call	Bond Future	5041.1300	5.0411	5116.1700	5.1162	1.489	0.0000	0.0000
2023/12/04	2040	07/11/2024	12.85 Put	Bond Future	3855.2500	3.8553	3765.8600	3.7659	2.319	0.0000	0.0000
2023/12/04	2040	07/11/2024	12.86 Call	Bond Future	5071.8700	5.0719	5147.2200	5.1472	1.486	0.0000	0.0000
2023/12/04	2040	07/11/2024	12.86 Put	Bond Future	3833.2400	3.8332	3744.1600	3.7442	2.324	0.0000	0.0000
2023/12/04	2040	07/11/2024	12.84 Call	Bond Future	5010.4600	5.0105	5085.1900	5.0852	1.491	0.0000	0.0000
2023/12/04	2040	07/11/2024	12.84 Put	Bond Future	3877.3900	3.8774	3787.6900	3.7877	2.313	0.0000	0.0000
2023/12/04	2040	06/02/2025		Bond Future	12.7721	75.3598	12.7405	75.5280	0.248	0.0000	0.0000
2023/12/04	2040	06/02/2025	12.95 Call	Bond Future	5200.1100	5.2001	5278.9900	5.2790	1.517	0.0000	0.0000
2023/12/04	2040	06/02/2025	12.95 Put	Bond Future	4265.7200	4.2657	4176.3200	4.1763	2.096	0.0000	0.0000
2023/12/04	2044	01/02/2024	13.25 Call	Bond Future	5440.1700	5.4402	5464.4500	5.4645	0.446	0.0000	0.0000
2023/12/04	2044	01/02/2024	13.25 Put	Bond Future	463.9900	0.4640	422.4900	0.4225	8.944	0.0000	0.0000
2023/12/04	2044	01/02/2024	13.00 Call	Bond Future	4378.4300	4.3784	4392.0700	4.3921	0.312	0.0000	0.0000
2023/12/04	2044	01/02/2024	13.00 Put	Bond Future	695.3300	0.6953	643.1900	0.6432	7.499	0.0000	0.0000
2023/12/04	2044	01/02/2024		Bond Future	12.3289	73.7692	12.3175	73.8350	0.093	0.0000	0.0000
2023/12/04	2044	01/02/2024	12.28 Call	Bond Future	1773.6800	1.7737	1759.3000	1.7593	0.811	0.0000	0.0000
2023/12/04	2044	01/02/2024	12.28 Put	Bond Future	2054.8900	2.0549	1974.7300	1.9747	3.901	0.0000	0.0000
2023/12/04	2044	01/02/2024	12.29 Call	Bond Future	1802.8500	1.8029	1788.7200	1.7887	0.784	0.0000	0.0000
2023/12/04	2044	01/02/2024	12.29 Put	Bond Future	2026.4300	2.0264	1946.5200	1.9465	3.943	0.0000	0.0000
2023/12/04	2044	01/02/2024	12.27 Call	Bond Future	1744.6300	1.7446	1730.0000	1.7300	0.839	0.0000	0.0000
2023/12/04	2044	01/02/2024	12.27 Put	Bond Future	2083.5500	2.0836	2003.1400	2.0031	3.859	0.0000	0.0000
2023/12/04	2044	02/05/2024	11.66 Call	Bond Future	1144.5500	1.1446	1140.0300	1.1400	0.395	0.0000	0.0000
2023/12/04	2044	02/05/2024	11.66 Put	Bond Future	5756.9600	5.7570	5685.2000	5.6852	1.246	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	
2023/12/04	2044	02/05/2024	11.67 Call	Bond Future	1162.0200	1.1620	1157.5600	1.1576	0.384	0.0000	0.0000
2023/12/04	2044	02/05/2024	11.67 Put	Bond Future	5711.9900	5.7120	5640.2900	5.6403	1.255	0.0000	0.0000
2023/12/04	2044	02/05/2024	11.65 Call	Bond Future	1127.4200	1.1274	1122.8400	1.1228	0.406	0.0000	0.0000
2023/12/04	2044	02/05/2024	11.65 Put	Bond Future	5802.3500	5.8024	5730.5300	5.7305	1.238	0.0000	0.0000
2023/12/04	2044	02/05/2024		Bond Future	12.4364	75.3979	12.4245	75.4652	0.096	0.0000	0.0000
2023/12/04	2044	01/08/2024		Bond Future	12.5530	72.6691	12.5406	72.7380	0.099	0.0000	0.0000
2023/12/04	2044	01/08/2024	12.29 Call	Bond Future	3062.5900	3.0626	3071.6900	3.0717	0.297	0.0000	0.0000
2023/12/04	2044	01/08/2024	12.29 Put	Bond Future	4547.9300	4.5479	4488.1100	4.4881	1.315	0.0000	0.0000
2023/12/04	2044	01/08/2024	12.30 Call	Bond Future	3089.6300	3.0896	3098.8700	3.0989	0.299	0.0000	0.0000
2023/12/04	2044	01/08/2024	12.30 Put	Bond Future	4517.5600	4.5176	4457.8800	4.4579	1.321	0.0000	0.0000
2023/12/04	2044	01/08/2024	12.28 Call	Bond Future	3035.4300	3.0354	3044.3900	3.0444	0.295	0.0000	0.0000
2023/12/04	2044	01/08/2024	12.28 Put	Bond Future	4578.2400	4.5782	4518.2800	4.5183	1.310	0.0000	0.0000
2023/12/04	2044	07/11/2024	12.91 Call	Bond Future	5048.3900	5.0484	5069.9300	5.0699	0.427	0.0000	0.0000
2023/12/04	2044	07/11/2024	12.91 Put	Bond Future	3813.7600	3.8138	3764.4900	3.7645	1.292	0.0000	0.0000
2023/12/04	2044	07/11/2024	12.92 Call	Bond Future	5079.3900	5.0794	5101.0600	5.1011	0.427	0.0000	0.0000
2023/12/04	2044	07/11/2024	12.92 Put	Bond Future	3791.7600	3.7918	3742.6200	3.7426	1.296	0.0000	0.0000
2023/12/04	2044	07/11/2024	12.90 Call	Bond Future	5017.7400	5.0177	5039.1400	5.0391	0.426	0.0000	0.0000
2023/12/04	2044	07/11/2024	12.90 Put	Bond Future	3836.1800	3.8362	3786.7700	3.7868	1.288	0.0000	0.0000
2023/12/04	2044	07/11/2024		Bond Future	12.6806	74.3617	12.6676	74.4325	0.102	0.0000	0.0000
2023/12/04	2044	06/02/2025		Bond Future	12.8178	71.5290	12.8042	71.6017	0.106	0.0000	0.0000
2023/12/04	2044	06/02/2025	13.02 Call	Bond Future	5356.0600	5.3561	5380.9300	5.3809	0.464	0.0000	0.0000
2023/12/04	2044	06/02/2025	13.02 Put	Bond Future	4286.1300	4.2861	4238.3400	4.2383	1.115	0.0000	0.0000
2023/12/04	2046	01/02/2024		Bond Future	114.4907	114.4907	115.2087	115.2087	0.627	0.0000	0.0000
2023/12/04	2046	02/05/2024		Bond Future	114.8858	114.8858	115.6192	115.6192	0.638	0.0000	0.0000
2023/12/04	2046	01/08/2024		Bond Future	117.4309	117.4309	118.1809	118.1809	0.639	0.0000	0.0000
2023/12/04	2046	07/11/2024		Bond Future	117.9824	117.9824	118.7493	118.7493	0.650	0.0000	0.0000
2023/12/04	2046	06/02/2025		Bond Future	120.4784	120.4784	121.2622	121.2622	0.651	0.0000	0.0000
2023/12/04	2046	06/02/2025	114.01 Call	Bond Future	6468.4200	6.4684	7252.1700	7.2522	12.117	0.0000	0.0000
2023/12/04	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	2050	01/02/2024		Bond Future	113.4012	113.4012	114.7900	114.7900	1.225	0.0000	0.0000
2023/12/04	2050	02/05/2024		Bond Future	115.9323	115.9323	117.3522	117.3522	1.225	0.0000	0.0000
2023/12/04	2050	01/08/2024		Bond Future	116.1823	116.1823	117.6331	117.6331	1.249	0.0000	0.0000
2023/12/04	2050	07/11/2024		Bond Future	118.9216	118.9216	120.4071	120.4071	1.249	0.0000	0.0000
2023/12/04	2050	06/02/2025		Bond Future	119.0622	119.0622	120.5790	120.5790	1.274	0.0000	0.0000
2023/12/04	2050	06/02/2025	115.60 Call	Bond Future	3462.1500	3.4622	4978.9700	4.9790	43.812	0.0000	0.0000
2023/12/04	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	8607	21/12/2026		Price Contribution	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
2023/12/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	AL37	01/02/2024		Index Future	939.4400	939.4400	940.5420	0.117	0.0000	0.0000
2023/12/04	AL37	02/05/2024		Index Future	960.1820	960.1820	961.3070	0.117	0.0000	0.0000
2023/12/04	AL37	01/08/2024		Index Future	981.2360	981.2360	982.3930	0.118	0.0000	0.0000
2023/12/04	AL37	07/11/2024		Index Future	1004.1540	1004.1540	1005.3480	0.119	0.0000	0.0000
2023/12/04	AL37	06/02/2025		Index Future	1025.2220	1025.2220	1026.4540	0.120	0.0000	0.0000
2023/12/04	AL7T	01/02/2024		Index Future	1078.2590	1078.2590	1081.0870	0.262	0.0000	0.0000
2023/12/04	AL7T	02/05/2024		Index Future	1102.0660	1102.0660	1104.9560	0.262	0.0000	0.0000
2023/12/04	AL7T	01/08/2024		Index Future	1126.2310	1126.2310	1129.1930	0.263	0.0000	0.0000
2023/12/04	AL7T	07/11/2024		Index Future	1152.5350	1152.5350	1155.5780	0.264	0.0000	0.0000
2023/12/04	AL7T	06/02/2025		Index Future	1176.7160	1176.7160	1179.8380	0.265	0.0000	0.0000
2023/12/04	ALBI	01/02/2024		Index Future	939.5970	939.5970	941.2590	0.177	0.0000	0.0000
2023/12/04	ALBI	02/05/2024		Index Future	960.3420	960.3420	962.0400	0.177	0.0000	0.0000
2023/12/04	ALBI	01/08/2024		Index Future	981.3990	981.3990	983.1420	0.178	0.0000	0.0000
2023/12/04	ALBI	07/11/2024		Index Future	1004.3210	1004.3210	1006.1150	0.179	0.0000	0.0000
2023/12/04	ALBI	06/02/2025		Index Future	1025.3920	1025.3920	1027.2370	0.180	0.0000	0.0000
2023/12/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/04	C186	21/12/2026		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	
2023/12/04	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/12/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/12/04	ES33	01/02/2024		Bond Future	12.4664	75.5799	12.4443	75.6785	0.178	0.0000	0.0000
2023/12/04	ES33	02/05/2024		Bond Future	12.6037	73.4681	12.5806	73.5690	0.184	0.0000	0.0000
2023/12/04	ES33	01/08/2024		Bond Future	12.7501	75.0951	12.7259	75.1983	0.190	0.0000	0.0000
2023/12/04	ES33	07/11/2024		Bond Future	12.9285	73.0611	12.9030	73.1671	0.197	0.0000	0.0000
2023/12/04	ES33	06/02/2025		Bond Future	13.1234	74.6026	13.0966	74.7112	0.204	0.0000	0.0000
2023/12/04	ES33	06/02/2025	13.34 Call	Bond Future	871.0400	0.8710	979.5800	0.9796	12.461	0.0000	0.0000
2023/12/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	ES42	01/02/2024		Bond Future	12.9941	71.2878	12.9772	71.3744	0.130	0.0000	0.0000
2023/12/04	ES42	02/05/2024		Bond Future	13.1261	68.6166	13.1086	68.7050	0.134	0.0000	0.0000
2023/12/04	ES42	01/08/2024		Bond Future	13.2633	70.1354	13.2450	70.2259	0.138	0.0000	0.0000
2023/12/04	ES42	07/11/2024		Bond Future	13.4258	67.5188	13.4066	67.6118	0.143	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	
2023/12/04	ES42	06/02/2025		Bond Future	13.5941	68.9403	13.5741	69.0356	0.147	0.0000	0.0000
2023/12/04	ES42	06/02/2025	13.71 Call	Bond Future	546.8400	0.5468	642.1200	0.6421	17.424	0.0000	0.0000
2023/12/04	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	01/02/2024		GOVI	926.1160	926.1160	927.7920	927.7920	0.181	0.0000	0.0000
2023/12/04	GOVI	01/02/2024	879.99 Call	GOVI	461260.0000	46.1260	478020.0000	47.8020	3.634	0.0000	0.0000
2023/12/04	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	01/02/2024	880.00 Call	GOVI	461160.0000	46.1160	477920.0000	47.7920	3.634	0.0000	0.0000
2023/12/04	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	01/02/2024	879.98 Call	GOVI	461360.0000	46.1360	478120.0000	47.8120	3.633	0.0000	0.0000
2023/12/04	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	02/05/2024		GOVI	946.5640	946.5640	948.2760	948.2760	0.181	0.0000	0.0000
2023/12/04	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	02/05/2024	950.98 Put	GOVI	44160.0000	4.4160	27040.0000	2.7040	38.768	0.0000	0.0000
2023/12/04	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	02/05/2024	950.99 Put	GOVI	44260.0000	4.4260	27140.0000	2.7140	38.681	0.0000	0.0000
2023/12/04	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	02/05/2024	950.97 Put	GOVI	44060.0000	4.4060	26940.0000	2.6940	38.856	0.0000	0.0000
2023/12/04	GOVI	01/08/2024		GOVI	967.3190	967.3190	969.0760	969.0760	0.182	0.0000	0.0000
2023/12/04	GOVI	01/08/2024	943.38 Call	GOVI	239390.0000	23.9390	256960.0000	25.6960	7.339	0.0000	0.0000
2023/12/04	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	01/08/2024	943.39 Call	GOVI	239290.0000	23.9290	256860.0000	25.6860	7.343	0.0000	0.0000
2023/12/04	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	01/08/2024	943.37 Call	GOVI	239490.0000	23.9490	257060.0000	25.7060	7.336	0.0000	0.0000
2023/12/04	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	07/11/2024		GOVI	989.9120	989.9120	991.7200	991.7200	0.183	0.0000	0.0000
2023/12/04	GOVI	07/11/2024	948.79 Call	GOVI	411220.0000	41.1220	429300.0000	42.9300	4.397	0.0000	0.0000
2023/12/04	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	07/11/2024	948.80 Call	GOVI	411120.0000	41.1120	429200.0000	42.9200	4.398	0.0000	0.0000
2023/12/04	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	07/11/2024	948.78 Call	GOVI	411320.0000	41.1320	429400.0000	42.9400	4.396	0.0000	0.0000
2023/12/04	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GOVI	06/02/2025		GOVI	1010.6810	1010.6810	1012.5400	1012.5400	0.184	0.0000	0.0000
2023/12/04	GOVI	06/02/2025	972.00 Call	GOVI	386810.0000	38.6810	405400.0000	40.5400	4.806	0.0000	0.0000
2023/12/04	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/04	IGOV	01/02/2024		Index Future	343.1200	343.1200	344.0930	344.0930	0.284	0.0000	0.0000
2023/12/04	IGOV	02/05/2024		Index Future	350.7790	350.7790	351.7730	351.7730	0.283	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	
2023/12/04	IGOV	01/08/2024		Index Future	358.5520	358.5520	359.5710	0.284	0.0000	0.0000	
2023/12/04	IGOV	07/11/2024		Index Future	367.0120	367.0120	368.0590	0.285	0.0000	0.0000	
2023/12/04	IGOV	06/02/2025		Index Future	374.7900	374.7900	375.8640	0.287	0.0000	0.0000	
2023/12/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2023/12/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2023/12/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2023/12/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2023/12/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2023/12/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2023/12/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2023/12/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2023/12/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2023/12/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2023/12/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2023/12/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2023/12/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2023/12/04	JBAF	20/12/2023		Jibar Tradeable Future	8.3450	91.6550	8.3440	91.6560	0.012	0.0000	0.0000
2023/12/04	JBAF	17/01/2024		Jibar Tradeable Future	8.3360	91.6640	8.3340	91.6660	0.024	0.0000	0.0000
2023/12/04	JBAF	21/02/2024		Jibar Tradeable Future	8.2980	91.7020	8.2950	91.7050	0.036	0.0000	0.0000
2023/12/04	JBAF	20/03/2024		Jibar Tradeable Future	8.2790	91.7210	8.2770	91.7230	0.024	0.0000	0.0000
2023/12/04	JBAF	17/04/2024		Jibar Tradeable Future	8.1860	91.8140	8.1830	91.8170	0.037	0.0000	0.0000
2023/12/04	JBAF	15/05/2024		Jibar Tradeable Future	8.1650	91.8350	8.1630	91.8370	0.024	0.0000	0.0000
2023/12/04	JBAF	19/06/2024		Jibar Tradeable Future	8.0480	91.9520	8.0450	91.9550	0.037	0.0000	0.0000
2023/12/04	JBAF	18/09/2024		Jibar Tradeable Future	7.8260	92.1740	7.8240	92.1760	0.026	0.0000	0.0000
2023/12/04	JBAF	18/12/2024		Jibar Tradeable Future	7.5070	92.4930	7.5040	92.4960	0.040	0.0000	0.0000
2023/12/04	JBAF	19/03/2025		Jibar Tradeable Future	7.3770	92.6230	7.3770	92.6230	0.000	0.0000	0.0000
2023/12/04	JBAF	18/06/2025		Jibar Tradeable Future	7.2860	92.7140	7.2850	92.7150	0.014	0.0000	0.0000
2023/12/04	JBAF	17/09/2025		Jibar Tradeable Future	7.2350	92.7650	7.2320	92.7680	0.041	0.0000	0.0000
2023/12/04	R035	01/02/2024	10.62 Put	Bond Future	5979.7300	5.9797	5755.3400	5.7553	3.753	0.0000	0.0000
2023/12/04	R035	01/02/2024	10.62 Call	Bond Future	137.0900	0.1371	141.0400	0.1410	2.881	0.0000	0.0000
2023/12/04	R035	01/02/2024	11.12 Put	Bond Future	3529.9700	3.5300	3327.1900	3.3272	5.745	0.0000	0.0000
2023/12/04	R035	01/02/2024	11.12 Call	Bond Future	577.6300	0.5776	603.1900	0.6032	4.425	0.0000	0.0000

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2023/12/04	R035	01/02/2024	13.46 Call	Bond Future	9032.1500	9.0322	9244.5200	9.2445	2.351	0.0000	0.0000
2023/12/04	R035	01/02/2024	13.46 Put	Bond Future	71.7000	0.0717	55.7300	0.0557	22.273	0.0000	0.0000
2023/12/04	R035	01/02/2024		Bond Future	11.6555	86.8432	11.6131	87.0715	0.363	0.0000	0.0000
2023/12/04	R035	01/02/2024	12.19 Call	Bond Future	3544.9800	3.5450	3680.8900	3.6809	3.834	0.0000	0.0000
2023/12/04	R035	01/02/2024	12.19 Put	Bond Future	737.6800	0.7377	645.2500	0.6453	12.530	0.0000	0.0000
2023/12/04	R035	01/02/2024	12.20 Call	Bond Future	3583.8800	3.5839	3720.8000	3.7208	3.820	0.0000	0.0000
2023/12/04	R035	01/02/2024	12.20 Put	Bond Future	725.3500	0.7254	633.9300	0.6339	12.604	0.0000	0.0000
2023/12/04	R035	01/02/2024	12.18 Call	Bond Future	3506.2100	3.5062	3641.1000	3.6411	3.847	0.0000	0.0000
2023/12/04	R035	01/02/2024	12.18 Put	Bond Future	750.2000	0.7502	656.7500	0.6568	12.457	0.0000	0.0000
2023/12/04	R035	02/05/2024		Bond Future	11.7551	84.2488	11.7111	84.4822	0.375	0.0000	0.0000
2023/12/04	R035	02/05/2024	11.20 Call	Bond Future	1420.2500	1.4203	1477.1000	1.4771	4.003	0.0000	0.0000
2023/12/04	R035	02/05/2024	11.20 Put	Bond Future	4428.2400	4.4282	4251.7200	4.2517	3.986	0.0000	0.0000
2023/12/04	R035	02/05/2024	11.21 Call	Bond Future	1439.6500	1.4397	1497.1500	1.4972	3.994	0.0000	0.0000
2023/12/04	R035	02/05/2024	11.21 Put	Bond Future	4392.1300	4.3921	4216.2600	4.2163	4.004	0.0000	0.0000
2023/12/04	R035	02/05/2024	11.19 Call	Bond Future	1401.2000	1.4012	1457.4100	1.4574	4.012	0.0000	0.0000
2023/12/04	R035	02/05/2024	11.19 Put	Bond Future	4464.7600	4.4648	4287.6000	4.2876	3.968	0.0000	0.0000
2023/12/04	R035	01/08/2024		Bond Future	11.8615	86.0952	11.8155	86.3339	0.387	0.0000	0.0000
2023/12/04	R035	01/08/2024	11.80 Call	Bond Future	3309.4900	3.3095	3410.0700	3.4101	3.039	0.0000	0.0000
2023/12/04	R035	01/08/2024	11.80 Put	Bond Future	3629.1800	3.6292	3491.0400	3.4910	3.806	0.0000	0.0000
2023/12/04	R035	01/08/2024	11.81 Call	Bond Future	3337.1700	3.3372	3438.3100	3.4383	3.031	0.0000	0.0000
2023/12/04	R035	01/08/2024	11.81 Put	Bond Future	3604.7400	3.6047	3467.1600	3.4672	3.817	0.0000	0.0000
2023/12/04	R035	01/08/2024	11.79 Call	Bond Future	3281.9100	3.2819	3381.9300	3.3819	3.048	0.0000	0.0000
2023/12/04	R035	01/08/2024	11.79 Put	Bond Future	3653.7600	3.6538	3515.0600	3.5151	3.796	0.0000	0.0000
2023/12/04	R035	07/11/2024		Bond Future	11.9946	83.5870	11.9465	83.8317	0.401	0.0000	0.0000
2023/12/04	R035	07/11/2024	12.18 Call	Bond Future	4229.1000	4.2291	4351.4700	4.3515	2.894	0.0000	0.0000
2023/12/04	R035	07/11/2024	12.18 Put	Bond Future	3295.6200	3.2956	3173.3800	3.1734	3.709	0.0000	0.0000
2023/12/04	R035	07/11/2024	12.19 Call	Bond Future	4258.1500	4.2582	4381.0300	4.3810	2.886	0.0000	0.0000
2023/12/04	R035	07/11/2024	12.19 Put	Bond Future	3274.7500	3.2748	3153.0200	3.1530	3.717	0.0000	0.0000
2023/12/04	R035	07/11/2024	12.17 Call	Bond Future	4200.1300	4.2001	4321.9800	4.3220	2.901	0.0000	0.0000
2023/12/04	R035	07/11/2024	12.17 Put	Bond Future	3316.6100	3.3166	3193.8500	3.1939	3.701	0.0000	0.0000
2023/12/04	R035	06/02/2025		Bond Future	12.1423	85.3335	12.0920	85.5837	0.415	0.0000	0.0000
2023/12/04	R035	06/02/2025	12.41 Call	Bond Future	4777.4700	4.7775	4908.4000	4.9084	2.741	0.0000	0.0000
2023/12/04	R035	06/02/2025	12.41 Put	Bond Future	3465.0600	3.4651	3345.8500	3.3459	3.440	0.0000	0.0000
2023/12/04	R053	01/02/2024	12.93 Call	Bond Future	5851.8400	5.8518	5868.7800	5.8688	0.289	0.0000	0.0000
2023/12/04	R053	01/02/2024	12.93 Put	Bond Future	931.0200	0.9310	861.6000	0.8616	7.456	0.0000	0.0000
2023/12/04	R053	01/02/2024	12.94 Call	Bond Future	5906.0100	5.9060	5923.5100	5.9235	0.296	0.0000	0.0000
2023/12/04	R053	01/02/2024	12.94 Put	Bond Future	916.7600	0.9168	847.9000	0.8479	7.511	0.0000	0.0000
2023/12/04	R053	01/02/2024	12.92 Call	Bond Future	5797.9000	5.7979	5814.2700	5.8143	0.282	0.0000	0.0000

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2023/12/04	R053	01/02/2024	12.92 Put	Bond Future	945.6000	0.9456	875.6100	0.8756	7.402	0.0000	0.0000
2023/12/04	R053	01/02/2024		Bond Future	12.2460	99.1491	12.2346	99.2355	0.093	0.0000	0.0000
2023/12/04	R053	02/05/2024		Bond Future	12.3483	95.4736	12.3364	95.5618	0.096	0.0000	0.0000
2023/12/04	R053	02/05/2024	13.03 Call	Bond Future	7153.0000	7.1530	7176.0200	7.1760	0.322	0.0000	0.0000
2023/12/04	R053	02/05/2024	13.03 Put	Bond Future	2323.2700	2.3233	2258.0100	2.2580	2.809	0.0000	0.0000
2023/12/04	R053	02/05/2024	13.04 Call	Bond Future	7200.8700	7.2009	7224.1600	7.2242	0.323	0.0000	0.0000
2023/12/04	R053	02/05/2024	13.04 Put	Bond Future	2303.7200	2.3037	2238.7300	2.2387	2.821	0.0000	0.0000
2023/12/04	R053	02/05/2024	13.02 Call	Bond Future	7104.9800	7.1050	7127.7400	7.1277	0.320	0.0000	0.0000
2023/12/04	R053	02/05/2024	13.02 Put	Bond Future	2342.7700	2.3428	2277.2500	2.2773	2.797	0.0000	0.0000
2023/12/04	R053	01/08/2024	13.14 Call	Bond Future	8011.4000	8.0114	8041.2900	8.0413	0.373	0.0000	0.0000
2023/12/04	R053	01/08/2024	13.14 Put	Bond Future	3243.8000	3.2438	3183.2500	3.1833	1.867	0.0000	0.0000
2023/12/04	R053	01/08/2024	13.15 Call	Bond Future	8056.8400	8.0568	8086.9300	8.0869	0.373	0.0000	0.0000
2023/12/04	R053	01/08/2024	13.15 Put	Bond Future	3222.8800	3.2229	3162.5300	3.1625	1.873	0.0000	0.0000
2023/12/04	R053	01/08/2024	13.13 Call	Bond Future	7966.0100	7.9660	7995.7000	7.9957	0.373	0.0000	0.0000
2023/12/04	R053	01/08/2024	13.13 Put	Bond Future	3264.8700	3.2649	3204.1200	3.2041	1.861	0.0000	0.0000
2023/12/04	R053	01/08/2024		Bond Future	12.4561	97.5653	12.4438	97.6557	0.099	0.0000	0.0000
2023/12/04	R053	07/11/2024	12.80 Call	Bond Future	6790.8700	6.7909	6818.0600	6.8181	0.400	0.0000	0.0000
2023/12/04	R053	07/11/2024	12.80 Put	Bond Future	5256.2600	5.2563	5190.4800	5.1905	1.251	0.0000	0.0000
2023/12/04	R053	07/11/2024	12.81 Call	Bond Future	6831.3000	6.8313	6858.6600	6.8587	0.401	0.0000	0.0000
2023/12/04	R053	07/11/2024	12.81 Put	Bond Future	5227.1300	5.2271	5161.5200	5.1615	1.255	0.0000	0.0000
2023/12/04	R053	07/11/2024	12.79 Call	Bond Future	6750.5100	6.7505	6777.5400	6.7775	0.400	0.0000	0.0000
2023/12/04	R053	07/11/2024	12.79 Put	Bond Future	5285.5500	5.2856	5219.6100	5.2196	1.248	0.0000	0.0000
2023/12/04	R053	07/11/2024		Bond Future	12.5829	93.9672	12.5700	94.0602	0.103	0.0000	0.0000
2023/12/04	R053	06/02/2025		Bond Future	12.7167	95.9276	12.7031	96.0229	0.106	0.0000	0.0000
2023/12/04	R053	06/02/2025	12.94 Call	Bond Future	7219.8800	7.2199	7252.3700	7.2524	0.450	0.0000	0.0000
2023/12/04	R053	06/02/2025	12.94 Put	Bond Future	5672.5700	5.6726	5609.7400	5.6097	1.108	0.0000	0.0000
2023/12/04	R186	01/02/2024		Bond Future	8.7729	105.6286	8.7409	105.7107	0.365	0.0000	0.0000
2023/12/04	R186	01/02/2024	9.51 Call	Bond Future	2000.7100	2.0007	2061.8800	2.0619	3.057	0.0000	0.0000
2023/12/04	R186	01/02/2024	9.51 Put	Bond Future	134.9600	0.1350	114.0500	0.1141	15.493	0.0000	0.0000
2023/12/04	R186	01/02/2024	9.52 Call	Bond Future	2022.8200	2.0228	2084.3200	2.0843	3.040	0.0000	0.0000
2023/12/04	R186	01/02/2024	9.52 Put	Bond Future	132.0500	0.1321	111.4700	0.1115	15.585	0.0000	0.0000
2023/12/04	R186	01/02/2024	9.50 Call	Bond Future	1978.6400	1.9786	2039.4800	2.0395	3.075	0.0000	0.0000
2023/12/04	R186	01/02/2024	9.50 Put	Bond Future	137.9200	0.1379	116.6800	0.1167	15.400	0.0000	0.0000
2023/12/04	R186	02/05/2024		Bond Future	8.7504	107.9608	8.7149	108.0447	0.406	0.0000	0.0000
2023/12/04	R186	02/05/2024	8.00 Call	Bond Future	255.7300	0.2557	267.4500	0.2675	4.583	0.0000	0.0000
2023/12/04	R186	02/05/2024	8.00 Put	Bond Future	2046.0900	2.0461	1973.9600	1.9740	3.525	0.0000	0.0000
2023/12/04	R186	02/05/2024	8.01 Call	Bond Future	261.3000	0.2613	273.2500	0.2733	4.573	0.0000	0.0000
2023/12/04	R186	02/05/2024	8.01 Put	Bond Future	2027.5400	2.0275	1955.6400	1.9556	3.546	0.0000	0.0000

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2023/12/04	R186	02/05/2024	7.99 Call	Bond Future	250.2400	0.2502	261.7500	0.2618	4.600	0.0000	0.0000
2023/12/04	R186	02/05/2024	7.99 Put	Bond Future	2064.7200	2.0647	1992.3800	1.9924	3.504	0.0000	0.0000
2023/12/04	R186	02/05/2024	10.40 Call	Bond Future	3946.1300	3.9461	4016.8700	4.0169	1.793	0.0000	0.0000
2023/12/04	R186	02/05/2024	10.40 Put	Bond Future	144.0800	0.1441	130.9700	0.1310	9.099	0.0000	0.0000
2023/12/04	R186	02/05/2024	9.73 Put	Bond Future	316.3100	0.3163	292.3500	0.2924	7.575	0.0000	0.0000
2023/12/04	R186	02/05/2024	9.73 Call	Bond Future	2595.7600	2.5958	2655.6500	2.6557	2.307	0.0000	0.0000
2023/12/04	R186	01/08/2024	8.69 Call	Bond Future	1085.4200	1.0854	1121.3500	1.1214	3.310	0.0000	0.0000
2023/12/04	R186	01/08/2024	8.69 Put	Bond Future	1174.6900	1.1747	1124.6300	1.1246	4.262	0.0000	0.0000
2023/12/04	R186	01/08/2024	8.70 Call	Bond Future	1097.9100	1.0979	1134.1000	1.1341	3.296	0.0000	0.0000
2023/12/04	R186	01/08/2024	8.70 Put	Bond Future	1165.6000	1.1656	1115.8000	1.1158	4.272	0.0000	0.0000
2023/12/04	R186	01/08/2024	8.68 Call	Bond Future	1073.3400	1.0733	1109.0200	1.1090	3.324	0.0000	0.0000
2023/12/04	R186	01/08/2024	8.68 Put	Bond Future	1184.1900	1.1842	1133.8800	1.1339	4.248	0.0000	0.0000
2023/12/04	R186	01/08/2024		Bond Future	8.7314	105.0186	8.6915	105.1046	0.457	0.0000	0.0000
2023/12/04	R186	07/11/2024		Bond Future	8.7221	107.4674	8.6764	107.5558	0.525	0.0000	0.0000
2023/12/04	R186	07/11/2024	9.14 Call	Bond Future	1753.5900	1.7536	1801.7000	1.8017	2.744	0.0000	0.0000
2023/12/04	R186	07/11/2024	9.14 Put	Bond Future	951.0500	0.9511	910.7800	0.9108	4.234	0.0000	0.0000
2023/12/04	R186	07/11/2024	9.15 Call	Bond Future	1766.8900	1.7669	1815.1900	1.8152	2.734	0.0000	0.0000
2023/12/04	R186	07/11/2024	9.15 Put	Bond Future	945.2500	0.9453	905.1700	0.9052	4.240	0.0000	0.0000
2023/12/04	R186	07/11/2024	9.13 Call	Bond Future	1740.3200	1.7403	1788.2500	1.7883	2.754	0.0000	0.0000
2023/12/04	R186	07/11/2024	9.13 Put	Bond Future	956.8900	0.9569	916.4400	0.9164	4.227	0.0000	0.0000
2023/12/04	R186	06/02/2025		Bond Future	8.7609	104.3993	8.7080	104.4901	0.604	0.0000	0.0000
2023/12/04	R186	06/02/2025	9.03 Call	Bond Future	1538.0300	1.5380	1585.1500	1.5852	3.064	0.0000	0.0000
2023/12/04	R186	06/02/2025	9.03 Put	Bond Future	1077.8200	1.0778	1034.1800	1.0342	4.049	0.0000	0.0000
2023/12/04	R202	01/02/2024		Bond Future	259.1324	259.1324	257.4534	257.4534	0.648	0.0000	0.0000
2023/12/04	R202	02/05/2024		Bond Future	264.9164	264.9164	263.1998	263.1998	0.648	0.0000	0.0000
2023/12/04	R202	01/08/2024		Bond Future	265.6611	265.6611	263.9054	263.9054	0.661	0.0000	0.0000
2023/12/04	R202	07/11/2024		Bond Future	271.9257	271.9257	270.1296	270.1296	0.660	0.0000	0.0000
2023/12/04	R202	06/02/2025		Bond Future	272.4254	272.4254	270.5900	270.5900	0.674	0.0000	0.0000
2023/12/04	R202	06/02/2025	266.79 Call	Bond Future	5635.4000	5.6354	3799.9900	3.8000	32.569	0.0000	0.0000
2023/12/04	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	R209	01/02/2024		Bond Future	11.7352	67.1400	11.7137	67.2424	0.184	0.0000	0.0000
2023/12/04	R209	01/02/2024	12.13 Call	Bond Future	2664.3900	2.6644	2701.2500	2.7013	1.383	0.0000	0.0000
2023/12/04	R209	01/02/2024	12.13 Put	Bond Future	827.4000	0.8274	761.8200	0.7618	7.926	0.0000	0.0000
2023/12/04	R209	01/02/2024	12.14 Call	Bond Future	2696.5800	2.6966	2734.0000	2.7340	1.388	0.0000	0.0000
2023/12/04	R209	01/02/2024	12.14 Put	Bond Future	814.0100	0.8140	748.9900	0.7490	7.988	0.0000	0.0000
2023/12/04	R209	01/02/2024	12.12 Call	Bond Future	2632.3300	2.6323	2668.6300	2.6686	1.379	0.0000	0.0000
2023/12/04	R209	01/02/2024	12.12 Put	Bond Future	840.9800	0.8410	774.8400	0.7748	7.865	0.0000	0.0000
2023/12/04	R209	02/05/2024		Bond Future	11.8289	65.4693	11.8065	65.5740	0.189	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	
2023/12/04	R209	02/05/2024	11.18 Call	Bond Future	1109.6900	1.1097	1122.4800	1.1225	1.153	0.0000	0.0000
2023/12/04	R209	02/05/2024	11.18 Put	Bond Future	4246.6500	4.2467	4154.7800	4.1548	2.163	0.0000	0.0000
2023/12/04	R209	02/05/2024	11.19 Call	Bond Future	1125.5100	1.1255	1138.5300	1.1385	1.157	0.0000	0.0000
2023/12/04	R209	02/05/2024	11.19 Put	Bond Future	4212.5700	4.2126	4120.9300	4.1209	2.175	0.0000	0.0000
2023/12/04	R209	02/05/2024	11.17 Call	Bond Future	1094.1600	1.0942	1106.7200	1.1067	1.148	0.0000	0.0000
2023/12/04	R209	02/05/2024	11.17 Put	Bond Future	4281.0800	4.2811	4188.9800	4.1890	2.151	0.0000	0.0000
2023/12/04	R209	01/08/2024		Bond Future	11.9288	66.9039	11.9056	67.0110	0.195	0.0000	0.0000
2023/12/04	R209	01/08/2024	11.79 Call	Bond Future	2695.4400	2.6954	2729.5800	2.7296	1.267	0.0000	0.0000
2023/12/04	R209	01/08/2024	11.79 Put	Bond Future	3339.9100	3.3399	3266.8900	3.2669	2.186	0.0000	0.0000
2023/12/04	R209	01/08/2024	11.80 Call	Bond Future	2719.0600	2.7191	2753.4600	2.7535	1.265	0.0000	0.0000
2023/12/04	R209	01/08/2024	11.80 Put	Bond Future	3316.8000	3.3168	3244.0400	3.2440	2.194	0.0000	0.0000
2023/12/04	R209	01/08/2024	11.78 Call	Bond Future	2672.1200	2.6721	2706.0100	2.7060	1.268	0.0000	0.0000
2023/12/04	R209	01/08/2024	11.78 Put	Bond Future	3363.3600	3.3634	3290.0900	3.2901	2.178	0.0000	0.0000
2023/12/04	R209	07/11/2024		Bond Future	12.0477	65.3070	12.0235	65.4169	0.201	0.0000	0.0000
2023/12/04	R209	07/11/2024	12.22 Call	Bond Future	3912.3900	3.9124	3959.0700	3.9591	1.193	0.0000	0.0000
2023/12/04	R209	07/11/2024	12.22 Put	Bond Future	3137.4300	3.1374	3074.2000	3.0742	2.015	0.0000	0.0000
2023/12/04	R209	07/11/2024	12.23 Call	Bond Future	3937.8200	3.9378	3984.7200	3.9847	1.191	0.0000	0.0000
2023/12/04	R209	07/11/2024	12.23 Put	Bond Future	3118.2800	3.1183	3055.2700	3.0553	2.021	0.0000	0.0000
2023/12/04	R209	07/11/2024	12.21 Call	Bond Future	3887.0200	3.8870	3933.4800	3.9335	1.195	0.0000	0.0000
2023/12/04	R209	07/11/2024	12.21 Put	Bond Future	3156.6900	3.1567	3093.2400	3.0932	2.010	0.0000	0.0000
2023/12/04	R209	06/02/2025		Bond Future	12.1757	66.6711	12.1505	66.7837	0.207	0.0000	0.0000
2023/12/04	R209	06/02/2025	12.44 Call	Bond Future	4354.0800	4.3541	4406.4300	4.4064	1.202	0.0000	0.0000
2023/12/04	R209	06/02/2025	12.44 Put	Bond Future	3190.8800	3.1909	3130.7000	3.1307	1.886	0.0000	0.0000
2023/12/04	R210	01/02/2024		Bond Future	231.8747	231.8747	232.6364	232.6364	0.328	0.0000	0.0000
2023/12/04	R210	02/05/2024		Bond Future	233.7751	233.7751	234.5530	234.5530	0.333	0.0000	0.0000
2023/12/04	R210	01/08/2024		Bond Future	238.9542	238.9542	239.7499	239.7499	0.333	0.0000	0.0000
2023/12/04	R210	07/11/2024		Bond Future	241.2282	241.2282	242.0418	242.0418	0.337	0.0000	0.0000
2023/12/04	R210	06/02/2025		Bond Future	246.3339	246.3339	247.1659	247.1659	0.338	0.0000	0.0000
2023/12/04	R210	06/02/2025	239.61 Call	Bond Future	6723.9200	6.7239	7555.8700	7.5559	12.373	0.0000	0.0000
2023/12/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	R213	01/02/2024	11.71 Call	Bond Future	4941.3700	4.9414	5111.1400	5.1111	3.436	0.0000	0.0000
2023/12/04	R213	01/02/2024	11.71 Put	Bond Future	196.0900	0.1961	160.0600	0.1601	18.374	0.0000	0.0000
2023/12/04	R213	01/02/2024	11.72 Call	Bond Future	4978.0700	4.9781	5148.3400	5.1483	3.420	0.0000	0.0000
2023/12/04	R213	01/02/2024	11.72 Put	Bond Future	192.5900	0.1926	157.0600	0.1571	18.449	0.0000	0.0000
2023/12/04	R213	01/02/2024	11.70 Call	Bond Future	4904.6400	4.9046	5073.9100	5.0739	3.451	0.0000	0.0000
2023/12/04	R213	01/02/2024	11.70 Put	Bond Future	199.5900	0.1996	163.0600	0.1631	18.303	0.0000	0.0000
2023/12/04	R213	01/02/2024		Bond Future	10.5733	85.5966	10.5259	85.8024	0.449	0.0000	0.0000
2023/12/04	R213	02/05/2024		Bond Future	10.6464	83.9279	10.5967	84.1382	0.467	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	
2023/12/04	R213	02/05/2024	10.29 Call	Bond Future	1398.3700	1.3984	1463.6500	1.4637	4.668	0.0000	0.0000
2023/12/04	R213	02/05/2024	10.29 Put	Bond Future	2921.2700	2.9213	2776.1800	2.7762	4.967	0.0000	0.0000
2023/12/04	R213	02/05/2024	10.30 Call	Bond Future	1415.6000	1.4156	1481.5200	1.4815	4.657	0.0000	0.0000
2023/12/04	R213	02/05/2024	10.30 Put	Bond Future	2895.2900	2.8953	2750.8400	2.7508	4.989	0.0000	0.0000
2023/12/04	R213	02/05/2024	10.28 Call	Bond Future	1381.2700	1.3813	1445.9100	1.4459	4.680	0.0000	0.0000
2023/12/04	R213	02/05/2024	10.28 Put	Bond Future	2947.4000	2.9474	2801.6700	2.8017	4.944	0.0000	0.0000
2023/12/04	R213	01/08/2024		Bond Future	10.7262	85.7674	10.6740	85.9826	0.487	0.0000	0.0000
2023/12/04	R213	01/08/2024	10.87 Call	Bond Future	2926.4800	2.9265	3030.3700	3.0304	3.550	0.0000	0.0000
2023/12/04	R213	01/08/2024	10.87 Put	Bond Future	2337.9400	2.3379	2226.6200	2.2266	4.761	0.0000	0.0000
2023/12/04	R213	01/08/2024	10.88 Call	Bond Future	2949.9500	2.9500	3054.3700	3.0544	3.540	0.0000	0.0000
2023/12/04	R213	01/08/2024	10.88 Put	Bond Future	2320.6700	2.3207	2209.8800	2.2099	4.774	0.0000	0.0000
2023/12/04	R213	01/08/2024	10.86 Call	Bond Future	2903.1000	2.9031	3006.4600	3.0065	3.560	0.0000	0.0000
2023/12/04	R213	01/08/2024	10.86 Put	Bond Future	2355.3300	2.3553	2243.4800	2.2435	4.749	0.0000	0.0000
2023/12/04	R213	07/11/2024		Bond Future	10.8347	84.2063	10.7794	84.4269	0.510	0.0000	0.0000
2023/12/04	R213	07/11/2024	11.22 Call	Bond Future	3713.4100	3.7134	3834.6100	3.8346	3.264	0.0000	0.0000
2023/12/04	R213	07/11/2024	11.22 Put	Bond Future	2195.3400	2.1953	2096.0100	2.0960	4.525	0.0000	0.0000
2023/12/04	R213	07/11/2024	11.23 Call	Bond Future	3738.0000	3.7380	3859.6500	3.8597	3.254	0.0000	0.0000
2023/12/04	R213	07/11/2024	11.23 Put	Bond Future	2181.0000	2.1810	2082.1200	2.0821	4.534	0.0000	0.0000
2023/12/04	R213	07/11/2024	11.21 Call	Bond Future	3688.5600	3.6886	3809.3100	3.8093	3.274	0.0000	0.0000
2023/12/04	R213	07/11/2024	11.21 Put	Bond Future	2209.4500	2.2095	2109.6700	2.1097	4.516	0.0000	0.0000
2023/12/04	R213	06/02/2025		Bond Future	10.9644	85.9674	10.9060	86.1929	0.532	0.0000	0.0000
2023/12/04	R213	06/02/2025	11.35 Call	Bond Future	3906.1400	3.9061	4030.4600	4.0305	3.183	0.0000	0.0000
2023/12/04	R213	06/02/2025	11.35 Put	Bond Future	2435.3900	2.4354	2334.1700	2.3342	4.156	0.0000	0.0000
2023/12/04	R214	01/02/2024	12.15 Call	Bond Future	1669.7200	1.6697	1672.5200	1.6725	0.168	0.0000	0.0000
2023/12/04	R214	01/02/2024	12.15 Put	Bond Future	1552.0100	1.5520	1474.9300	1.4749	4.966	0.0000	0.0000
2023/12/04	R214	01/02/2024	12.16 Call	Bond Future	1695.7900	1.6958	1698.9700	1.6990	0.188	0.0000	0.0000
2023/12/04	R214	01/02/2024	12.16 Put	Bond Future	1529.9500	1.5300	1453.2500	1.4533	5.013	0.0000	0.0000
2023/12/04	R214	01/02/2024	12.14 Call	Bond Future	1643.9500	1.6440	1646.3800	1.6464	0.148	0.0000	0.0000
2023/12/04	R214	01/02/2024	12.14 Put	Bond Future	1574.4200	1.5744	1496.9700	1.4970	4.919	0.0000	0.0000
2023/12/04	R214	01/02/2024		Bond Future	12.1256	62.6764	12.1091	62.7563	0.136	0.0000	0.0000
2023/12/04	R214	02/05/2024		Bond Future	12.2193	60.7558	12.2022	60.8374	0.140	0.0000	0.0000
2023/12/04	R214	02/05/2024	11.47 Call	Bond Future	988.2500	0.9883	991.8700	0.9919	0.366	0.0000	0.0000
2023/12/04	R214	02/05/2024	11.47 Put	Bond Future	4736.4200	4.7364	4658.4000	4.6584	1.647	0.0000	0.0000
2023/12/04	R214	02/05/2024	11.48 Call	Bond Future	1003.1400	1.0031	1006.9000	1.0069	0.375	0.0000	0.0000
2023/12/04	R214	02/05/2024	11.48 Put	Bond Future	4698.9300	4.6989	4621.0500	4.6211	1.657	0.0000	0.0000
2023/12/04	R214	02/05/2024	11.46 Call	Bond Future	973.5100	0.9735	977.0000	0.9770	0.358	0.0000	0.0000
2023/12/04	R214	02/05/2024	11.46 Put	Bond Future	4774.1200	4.7741	4695.9700	4.6960	1.637	0.0000	0.0000
2023/12/04	R214	02/05/2024	13.52 Call	Bond Future	6510.6600	6.5107	6558.5100	6.5585	0.735	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	
2023/12/04	R214	02/05/2024	13.52 Put	Bond Future	774.4300	0.7744	740.6400	0.7406	4.363	0.0000	0.0000
2023/12/04	R214	02/05/2024	12.87 Call	Bond Future	4384.7300	4.3847	4418.3900	4.4184	0.768	0.0000	0.0000
2023/12/04	R214	02/05/2024	12.87 Put	Bond Future	1400.9400	1.4009	1352.9600	1.3530	3.425	0.0000	0.0000
2023/12/04	R214	02/05/2024	12.12 Put	Bond Future	2741.8200	2.7418	2675.8700	2.6759	2.405	0.0000	0.0000
2023/12/04	R214	02/05/2024	12.12 Call	Bond Future	2265.1600	2.2652	2280.8500	2.2809	0.693	0.0000	0.0000
2023/12/04	R214	02/05/2024	12.14 Put	Bond Future	2694.1500	2.6942	2628.6500	2.6287	2.431	0.0000	0.0000
2023/12/04	R214	02/05/2024	12.14 Call	Bond Future	2314.0000	2.3140	2330.1400	2.3301	0.697	0.0000	0.0000
2023/12/04	R214	01/08/2024	12.17 Call	Bond Future	2820.0400	2.8200	2841.7800	2.8418	0.771	0.0000	0.0000
2023/12/04	R214	01/08/2024	12.17 Put	Bond Future	3522.5900	3.5226	3460.7100	3.4607	1.757	0.0000	0.0000
2023/12/04	R214	01/08/2024	12.18 Call	Bond Future	2844.0100	2.8440	2865.9300	2.8659	0.771	0.0000	0.0000
2023/12/04	R214	01/08/2024	12.18 Put	Bond Future	3498.6200	3.4986	3436.9200	3.4369	1.764	0.0000	0.0000
2023/12/04	R214	01/08/2024	12.16 Call	Bond Future	2796.3700	2.7964	2817.9200	2.8179	0.771	0.0000	0.0000
2023/12/04	R214	01/08/2024	12.16 Put	Bond Future	3546.9200	3.5469	3484.8500	3.4849	1.750	0.0000	0.0000
2023/12/04	R214	01/08/2024		Bond Future	12.3178	62.0873	12.3001	62.1709	0.144	0.0000	0.0000
2023/12/04	R214	07/11/2024		Bond Future	12.4378	60.2277	12.4193	60.3135	0.148	0.0000	0.0000
2023/12/04	R214	07/11/2024	12.61 Call	Bond Future	4077.1000	4.0771	4109.6500	4.1097	0.798	0.0000	0.0000
2023/12/04	R214	07/11/2024	12.61 Put	Bond Future	3286.0300	3.2860	3232.8200	3.2328	1.619	0.0000	0.0000
2023/12/04	R214	07/11/2024	12.62 Call	Bond Future	4103.0000	4.1030	4135.7200	4.1357	0.797	0.0000	0.0000
2023/12/04	R214	07/11/2024	12.62 Put	Bond Future	3266.5000	3.2665	3213.4600	3.2135	1.624	0.0000	0.0000
2023/12/04	R214	07/11/2024	12.60 Call	Bond Future	4051.2600	4.0513	4083.6400	4.0836	0.799	0.0000	0.0000
2023/12/04	R214	07/11/2024	12.60 Put	Bond Future	3305.6600	3.3057	3252.2800	3.2523	1.615	0.0000	0.0000
2023/12/04	R214	06/02/2025		Bond Future	12.5674	61.4861	12.5482	61.5739	0.153	0.0000	0.0000
2023/12/04	R214	06/02/2025	12.71 Call	Bond Future	4334.7500	4.3348	4370.0900	4.3701	0.815	0.0000	0.0000
2023/12/04	R214	06/02/2025	12.71 Put	Bond Future	3689.2900	3.6893	3636.7900	3.6368	1.423	0.0000	0.0000
2023/12/04	R248	01/02/2024	11.50 Put	Bond Future	5031.8600	5.0319	4872.6100	4.8726	3.165	0.0000	0.0000
2023/12/04	R248	01/02/2024	11.50 Call	Bond Future	392.4200	0.3924	391.0800	0.3911	0.341	0.0000	0.0000
2023/12/04	R248	01/02/2024	12.30 Put	Bond Future	1821.2900	1.8213	1701.1700	1.7012	6.595	0.0000	0.0000
2023/12/04	R248	01/02/2024	12.30 Call	Bond Future	2121.0400	2.1210	2158.8300	2.1588	1.782	0.0000	0.0000
2023/12/04	R248	01/02/2024	13.37 Call	Bond Future	6435.1800	6.4352	6548.2700	6.5483	1.757	0.0000	0.0000
2023/12/04	R248	01/02/2024	13.37 Put	Bond Future	343.0400	0.3430	298.2200	0.2982	13.066	0.0000	0.0000
2023/12/04	R248	01/02/2024	13.10 Call	Bond Future	5243.1400	5.2431	5340.6400	5.3406	1.860	0.0000	0.0000
2023/12/04	R248	01/02/2024	13.10 Put	Bond Future	532.9200	0.5329	472.5100	0.4725	11.336	0.0000	0.0000
2023/12/04	R248	01/02/2024	13.90 Call	Bond Future	8804.8000	8.8048	8939.2400	8.9392	1.527	0.0000	0.0000
2023/12/04	R248	01/02/2024	13.90 Put	Bond Future	142.3200	0.1423	118.8500	0.1189	16.491	0.0000	0.0000
2023/12/04	R248	01/02/2024	12.15 Call	Bond Future	1665.6400	1.6656	1692.6200	1.6926	1.620	0.0000	0.0000
2023/12/04	R248	01/02/2024	12.15 Put	Bond Future	2249.3900	2.2494	2118.4600	2.1185	5.821	0.0000	0.0000
2023/12/04	R248	01/02/2024	12.16 Call	Bond Future	1694.2200	1.6942	1721.8800	1.7219	1.633	0.0000	0.0000
2023/12/04	R248	01/02/2024	12.16 Put	Bond Future	2218.4800	2.2185	2088.2300	2.0882	5.871	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	
2023/12/04	R248	01/02/2024	12.14 Call	Bond Future	1637.3200	1.6373	1663.6100	1.6636	1.606	0.0000	0.0000
2023/12/04	R248	01/02/2024	12.14 Put	Bond Future	2280.6400	2.2806	2149.0200	2.1490	5.771	0.0000	0.0000
2023/12/04	R248	01/02/2024		Bond Future	12.2488	76.9003	12.2219	77.0582	0.219	0.0000	0.0000
2023/12/04	R248	02/05/2024		Bond Future	12.3468	74.1499	12.3190	74.3113	0.225	0.0000	0.0000
2023/12/04	R248	02/05/2024	11.47 Call	Bond Future	1042.0600	1.0421	1060.1000	1.0601	1.731	0.0000	0.0000
2023/12/04	R248	02/05/2024	11.47 Put	Bond Future	6446.9100	6.4469	6303.5600	6.3036	2.224	0.0000	0.0000
2023/12/04	R248	02/05/2024	11.48 Call	Bond Future	1058.5100	1.0585	1076.8700	1.0769	1.735	0.0000	0.0000
2023/12/04	R248	02/05/2024	11.48 Put	Bond Future	6397.8000	6.3978	6254.7700	6.2548	2.236	0.0000	0.0000
2023/12/04	R248	02/05/2024	11.46 Call	Bond Future	1025.7700	1.0258	1043.5000	1.0435	1.728	0.0000	0.0000
2023/12/04	R248	02/05/2024	11.46 Put	Bond Future	6496.2800	6.4963	6352.6200	6.3526	2.211	0.0000	0.0000
2023/12/04	R248	02/05/2024	11.40 Put	Bond Future	6797.9500	6.7980	6652.4900	6.6525	2.140	0.0000	0.0000
2023/12/04	R248	02/05/2024	11.40 Call	Bond Future	931.4600	0.9315	947.3900	0.9474	1.710	0.0000	0.0000
2023/12/04	R248	02/05/2024	12.40 Put	Bond Future	3009.4100	3.0094	2904.2000	2.9042	3.496	0.0000	0.0000
2023/12/04	R248	02/05/2024	12.40 Call	Bond Future	3316.3000	3.3163	3372.4800	3.3725	1.694	0.0000	0.0000
2023/12/04	R248	02/05/2024	13.16 Call	Bond Future	6016.6700	6.0167	6105.7000	6.1057	1.480	0.0000	0.0000
2023/12/04	R248	02/05/2024	13.16 Put	Bond Future	1566.3100	1.5663	1493.9500	1.4940	4.620	0.0000	0.0000
2023/12/04	R248	01/08/2024	12.31 Call	Bond Future	3475.1300	3.4751	3533.2200	3.5332	1.672	0.0000	0.0000
2023/12/04	R248	01/08/2024	12.31 Put	Bond Future	4280.9000	4.2809	4173.8300	4.1738	2.501	0.0000	0.0000
2023/12/04	R248	01/08/2024	12.32 Call	Bond Future	3504.3200	3.5043	3562.7900	3.5628	1.669	0.0000	0.0000
2023/12/04	R248	01/08/2024	12.32 Put	Bond Future	4251.9900	4.2520	4145.3000	4.1453	2.509	0.0000	0.0000
2023/12/04	R248	01/08/2024	12.30 Call	Bond Future	3446.0400	3.4460	3503.7500	3.5038	1.675	0.0000	0.0000
2023/12/04	R248	01/08/2024	12.30 Put	Bond Future	4309.9900	4.3100	4202.5400	4.2025	2.493	0.0000	0.0000
2023/12/04	R248	01/08/2024		Bond Future	12.4500	75.7748	12.4210	75.9400	0.232	0.0000	0.0000
2023/12/04	R248	07/11/2024		Bond Future	12.5751	73.0893	12.5449	73.2586	0.240	0.0000	0.0000
2023/12/04	R248	07/11/2024	12.79 Call	Bond Future	5202.2700	5.2023	5279.6700	5.2797	1.488	0.0000	0.0000
2023/12/04	R248	07/11/2024	12.79 Put	Bond Future	4015.9500	4.0160	3924.0400	3.9240	2.289	0.0000	0.0000
2023/12/04	R248	07/11/2024	12.80 Call	Bond Future	5233.8900	5.2339	5311.6100	5.3116	1.485	0.0000	0.0000
2023/12/04	R248	07/11/2024	12.80 Put	Bond Future	3993.2200	3.9932	3901.6300	3.9016	2.294	0.0000	0.0000
2023/12/04	R248	07/11/2024	12.78 Call	Bond Future	5170.9800	5.1710	5248.0600	5.2481	1.491	0.0000	0.0000
2023/12/04	R248	07/11/2024	12.78 Put	Bond Future	4039.0900	4.0391	3946.8600	3.9469	2.283	0.0000	0.0000
2023/12/04	R248	06/02/2025		Bond Future	12.7101	74.6157	12.6787	74.7888	0.247	0.0000	0.0000
2023/12/04	R248	06/02/2025	12.71 Call	Bond Future	4865.6300	4.8656	4941.4600	4.9415	1.558	0.0000	0.0000
2023/12/04	R248	06/02/2025	12.71 Put	Bond Future	4866.3400	4.8663	4769.0300	4.7690	2.000	0.0000	0.0000
2023/12/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/04	X213	28/02/2031		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
2023/12/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Total

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