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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/12/2023 TO 05/12/2023

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
2023/12/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	2025	01/02/2024		Bond Future	175.4593	175.4593	175.5131	0.031	0.0000	0.0000
2023/12/05	2025	02/05/2024		Bond Future	179.3757	179.3757	179.4306	0.031	0.0000	0.0000
2023/12/05	2025	01/08/2024		Bond Future	181.4995	181.4995	181.5562	0.031	0.0000	0.0000
2023/12/05	2025	07/11/2024		Bond Future	185.7806	185.7806	185.8392	0.032	0.0000	0.0000
2023/12/05	2029	01/02/2024		Bond Future	128.3091	128.3091	128.4148	0.082	0.0000	0.0000
2023/12/05	2029	02/05/2024		Bond Future	129.7978	129.7978	129.9056	0.083	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	
2023/12/05	2029	01/08/2024		Bond Future	132.6738	132.6738	132.7844	132.7844	0.083	0.0000	0.0000
2023/12/05	2029	07/11/2024		Bond Future	134.3916	134.3916	134.5053	134.5053	0.085	0.0000	0.0000
2023/12/05	2029	06/02/2025		Bond Future	137.2376	137.2376	137.3543	137.3543	0.085	0.0000	0.0000
2023/12/05	2029	06/02/2025	132.40 Call	Bond Future	4837.6400	4.8376	4954.3100	4.9543	2.412	0.0000	0.0000
2023/12/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.85 Call	Bond Future	7429.2000	7.4292	7219.3000	7.2193	2.825	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.85 Put	Bond Future	34.8800	0.0349	38.1900	0.0382	9.490	0.0000	0.0000
2023/12/05	2030	01/02/2024	10.00 Put	Bond Future	1148.4700	1.1485	1244.8800	1.2449	8.395	0.0000	0.0000
2023/12/05	2030	01/02/2024	10.00 Call	Bond Future	1213.0300	1.2130	1096.2300	1.0962	9.629	0.0000	0.0000
2023/12/05	2030	01/02/2024	9.89 Put	Bond Future	1370.1600	1.3702	1480.3900	1.4804	8.045	0.0000	0.0000
2023/12/05	2030	01/02/2024	9.89 Call	Bond Future	974.1300	0.9741	871.1500	0.8712	10.571	0.0000	0.0000
2023/12/05	2030	01/02/2024	10.39 Put	Bond Future	589.1400	0.5891	644.1200	0.6441	9.332	0.0000	0.0000
2023/12/05	2030	01/02/2024	10.39 Call	Bond Future	2263.6200	2.2636	2105.3900	2.1054	6.990	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.86 Call	Bond Future	7466.0900	7.4661	7256.1200	7.2561	2.812	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.86 Put	Bond Future	34.2000	0.0342	37.4400	0.0374	9.474	0.0000	0.0000
2023/12/05	2030	01/02/2024	10.16 Put	Bond Future	879.8600	0.8799	957.5900	0.9576	8.834	0.0000	0.0000
2023/12/05	2030	01/02/2024	10.16 Call	Bond Future	1609.2300	1.6092	1473.7500	1.4738	8.419	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.00 Call	Bond Future	4311.1400	4.3111	4116.7000	4.1167	4.510	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.00 Put	Bond Future	189.1700	0.1892	207.9400	0.2079	9.922	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.75 Call	Bond Future	7060.0500	7.0601	6850.9300	6.8509	2.962	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.75 Put	Bond Future	42.6000	0.0426	46.6900	0.0467	9.601	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.36 Call	Bond Future	5620.0200	5.6200	5416.0100	5.4160	3.630	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.36 Put	Bond Future	92.8900	0.0929	102.0900	0.1021	9.904	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.37 Call	Bond Future	5656.8000	5.6568	5452.6000	5.4526	3.610	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.37 Put	Bond Future	91.0400	0.0910	100.0500	0.1001	9.897	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.35 Call	Bond Future	5583.2400	5.5832	5379.4100	5.3794	3.651	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.35 Put	Bond Future	94.7500	0.0948	104.1300	0.1041	9.900	0.0000	0.0000
2023/12/05	2030	01/02/2024		Bond Future	9.9845	91.3480	10.0357	91.1348	0.512	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.31 Call	Bond Future	5436.3000	5.4363	5233.2700	5.2333	3.735	0.0000	0.0000
2023/12/05	2030	01/02/2024	11.31 Put	Bond Future	102.6200	0.1026	112.8000	0.1128	9.920	0.0000	0.0000
2023/12/05	2030	01/02/2024	9.93 Put	Bond Future	1286.0700	1.2861	1391.2000	1.3912	8.175	0.0000	0.0000
2023/12/05	2030	01/02/2024	9.93 Call	Bond Future	1057.8600	1.0579	949.7800	0.9498	10.217	0.0000	0.0000
2023/12/05	2030	01/02/2024	9.57 Put	Bond Future	2197.7100	2.1977	2348.9600	2.3490	6.882	0.0000	0.0000
2023/12/05	2030	01/02/2024	9.57 Call	Bond Future	445.1700	0.4452	383.2100	0.3832	13.918	0.0000	0.0000
2023/12/05	2030	01/02/2024	10.07 Put	Bond Future	1023.7100	1.0237	1111.7100	1.1117	8.596	0.0000	0.0000
2023/12/05	2030	01/02/2024	10.07 Call	Bond Future	1379.8700	1.3799	1254.6600	1.2547	9.074	0.0000	0.0000
2023/12/05	2030	01/02/2024	12.10 Call	Bond Future	8346.6800	8.3467	8135.2900	8.1353	2.533	0.0000	0.0000
2023/12/05	2030	01/02/2024	12.10 Put	Bond Future	19.4100	0.0194	21.2300	0.0212	9.377	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	
2023/12/05	2030	02/05/2024		Bond Future	10.0427	93.3649	10.0966	93.1469	0.537	0.0000	0.0000
2023/12/05	2030	02/05/2024	9.82 Call	Bond Future	1499.1300	1.4991	1399.9800	1.4000	6.614	0.0000	0.0000
2023/12/05	2030	02/05/2024	9.82 Put	Bond Future	2405.4100	2.4054	2524.2000	2.5242	4.938	0.0000	0.0000
2023/12/05	2030	02/05/2024	9.83 Call	Bond Future	1517.6100	1.5176	1417.7100	1.4177	6.583	0.0000	0.0000
2023/12/05	2030	02/05/2024	9.83 Put	Bond Future	2382.9500	2.3830	2500.9900	2.5010	4.954	0.0000	0.0000
2023/12/05	2030	02/05/2024	9.81 Call	Bond Future	1481.0100	1.4810	1382.6200	1.3826	6.643	0.0000	0.0000
2023/12/05	2030	02/05/2024	9.81 Put	Bond Future	2428.2500	2.4283	2547.8000	2.5478	4.923	0.0000	0.0000
2023/12/05	2030	02/05/2024	10.62 Put	Bond Future	1069.2600	1.0693	1133.3300	1.1333	5.992	0.0000	0.0000
2023/12/05	2030	02/05/2024	10.62 Call	Bond Future	3367.8000	3.3678	3213.9300	3.2139	4.569	0.0000	0.0000
2023/12/05	2030	02/05/2024	11.12 Put	Bond Future	621.0000	0.6210	660.9800	0.6610	6.438	0.0000	0.0000
2023/12/05	2030	02/05/2024	11.12 Call	Bond Future	4852.2400	4.8522	4674.2800	4.6743	3.668	0.0000	0.0000
2023/12/05	2030	02/05/2024	13.15 Call	Bond Future	11592.5700	11.5926	11377.4200	11.3774	1.856	0.0000	0.0000
2023/12/05	2030	02/05/2024	13.15 Put	Bond Future	33.6900	0.0337	36.4800	0.0365	8.281	0.0000	0.0000
2023/12/05	2030	02/05/2024	9.66 Put	Bond Future	2792.6300	2.7926	2923.3800	2.9234	4.682	0.0000	0.0000
2023/12/05	2030	02/05/2024	9.66 Call	Bond Future	1228.2700	1.2283	1141.0800	1.1411	7.099	0.0000	0.0000
2023/12/05	2030	02/05/2024	10.16 Put	Bond Future	1723.4900	1.7235	1817.2200	1.8172	5.438	0.0000	0.0000
2023/12/05	2030	02/05/2024	10.16 Call	Bond Future	2196.5100	2.1965	2072.3000	2.0723	5.655	0.0000	0.0000
2023/12/05	2030	02/05/2024	11.94 Call	Bond Future	7537.3800	7.5374	7336.4700	7.3365	2.666	0.0000	0.0000
2023/12/05	2030	02/05/2024	11.94 Put	Bond Future	248.6000	0.2486	265.6300	0.2656	6.850	0.0000	0.0000
2023/12/05	2030	02/05/2024	12.38 Call	Bond Future	9003.0200	9.0030	8794.5700	8.7946	2.315	0.0000	0.0000
2023/12/05	2030	02/05/2024	12.38 Put	Bond Future	129.0000	0.1290	138.4900	0.1385	7.357	0.0000	0.0000
2023/12/05	2030	02/05/2024	10.82 Put	Bond Future	862.4200	0.8624	915.8000	0.9158	6.190	0.0000	0.0000
2023/12/05	2030	02/05/2024	10.82 Call	Bond Future	3940.4000	3.9404	3775.8400	3.7758	4.176	0.0000	0.0000
2023/12/05	2030	01/08/2024	10.38 Call	Bond Future	2934.7100	2.9347	2801.8900	2.8019	4.526	0.0000	0.0000
2023/12/05	2030	01/08/2024	10.38 Put	Bond Future	1891.0900	1.8911	1980.7400	1.9807	4.741	0.0000	0.0000
2023/12/05	2030	01/08/2024	10.39 Call	Bond Future	2958.2100	2.9582	2824.8300	2.8248	4.509	0.0000	0.0000
2023/12/05	2030	01/08/2024	10.39 Put	Bond Future	1876.1100	1.8761	1965.2000	1.9652	4.749	0.0000	0.0000
2023/12/05	2030	01/08/2024	10.37 Call	Bond Future	2911.5900	2.9116	2779.3300	2.7793	4.543	0.0000	0.0000
2023/12/05	2030	01/08/2024	10.37 Put	Bond Future	1906.4600	1.9065	1996.6700	1.9967	4.732	0.0000	0.0000
2023/12/05	2030	01/08/2024		Bond Future	10.1108	91.4059	10.1678	91.1834	0.564	0.0000	0.0000
2023/12/05	2030	07/11/2024		Bond Future	10.1910	93.5368	10.2516	93.3095	0.595	0.0000	0.0000
2023/12/05	2030	07/11/2024	10.75 Call	Bond Future	3906.1800	3.9062	3759.9700	3.7600	3.743	0.0000	0.0000
2023/12/05	2030	07/11/2024	10.75 Put	Bond Future	1836.7200	1.8367	1917.8400	1.9178	4.417	0.0000	0.0000
2023/12/05	2030	07/11/2024	10.76 Call	Bond Future	3930.6200	3.9306	3783.9700	3.7840	3.731	0.0000	0.0000
2023/12/05	2030	07/11/2024	10.76 Put	Bond Future	1824.6800	1.8247	1905.3600	1.9054	4.422	0.0000	0.0000
2023/12/05	2030	07/11/2024	10.74 Call	Bond Future	3881.7900	3.8818	3736.0200	3.7360	3.755	0.0000	0.0000
2023/12/05	2030	07/11/2024	10.74 Put	Bond Future	1848.8400	1.8488	1930.4000	1.9304	4.411	0.0000	0.0000
2023/12/05	2030	06/02/2025		Bond Future	10.2944	91.4834	10.3587	91.2518	0.625	0.0000	0.0000
2023/12/05	2030	06/02/2025	10.68 Call	Bond Future	3703.7200	3.7037	3565.1500	3.5652	3.741	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	
2023/12/05	2030	06/02/2025	10.68 Put	Bond Future	2326.3500	2.3264	2419.4500	2.4195	4.002	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.90 Put	Bond Future	1286.9700	1.2870	1332.8800	1.3329	3.567	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.90 Call	Bond Future	1438.0700	1.4381	1364.6500	1.3647	5.105	0.0000	0.0000
2023/12/05	2032	01/02/2024	12.00 Call	Bond Future	5423.5000	5.4235	5309.5000	5.3095	2.102	0.0000	0.0000
2023/12/05	2032	01/02/2024	12.00 Put	Bond Future	184.4500	0.1845	189.7800	0.1898	2.890	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.55 Call	Bond Future	3626.2000	3.6262	3521.1900	3.5212	2.896	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.55 Put	Bond Future	419.7000	0.4197	434.0200	0.4340	3.412	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.33 Call	Bond Future	2809.3600	2.8094	2712.1000	2.7121	3.462	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.33 Put	Bond Future	620.9000	0.6209	642.9700	0.6430	3.555	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.59 Put	Bond Future	2080.1000	2.0801	2149.3500	2.1494	3.329	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.59 Call	Bond Future	722.3300	0.7223	672.2500	0.6723	6.933	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.09 Put	Bond Future	939.4100	0.9394	973.3100	0.9733	3.609	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.09 Call	Bond Future	1998.5900	1.9986	1913.1600	1.9132	4.275	0.0000	0.0000
2023/12/05	2032	01/02/2024	12.73 Call	Bond Future	8445.3800	8.4454	8326.8000	8.3268	1.404	0.0000	0.0000
2023/12/05	2032	01/02/2024	12.73 Put	Bond Future	46.0800	0.0461	46.8300	0.0468	1.628	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.78 Put	Bond Future	1558.0300	1.5580	1612.5700	1.6126	3.501	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.78 Call	Bond Future	1129.0900	1.1291	1064.3000	1.0643	5.738	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.75 Call	Bond Future	4409.8000	4.4098	4299.8500	4.2999	2.493	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.75 Put	Bond Future	291.7800	0.2918	301.1600	0.3012	3.215	0.0000	0.0000
2023/12/05	2032	01/02/2024	12.50 Call	Bond Future	7492.6600	7.4927	7374.8100	7.3748	1.573	0.0000	0.0000
2023/12/05	2032	01/02/2024	12.50 Put	Bond Future	71.2300	0.0712	72.7100	0.0727	2.078	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.84 Call	Bond Future	4771.3300	4.7713	4659.7000	4.6597	2.340	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.84 Put	Bond Future	247.4100	0.2474	255.1100	0.2551	3.112	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.85 Call	Bond Future	4811.8100	4.8118	4700.0000	4.7000	2.324	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.85 Put	Bond Future	242.9500	0.2430	250.4700	0.2505	3.095	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.83 Call	Bond Future	4730.9900	4.7310	4619.5200	4.6195	2.356	0.0000	0.0000
2023/12/05	2032	01/02/2024	11.83 Put	Bond Future	252.0400	0.2520	259.9000	0.2599	3.119	0.0000	0.0000
2023/12/05	2032	01/02/2024		Bond Future	10.8686	88.9635	10.8934	88.8442	0.228	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.01 Put	Bond Future	4372.2900	4.3723	4479.5500	4.4796	2.453	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.01 Call	Bond Future	98.0100	0.0980	85.9400	0.0859	12.315	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.76 Put	Bond Future	1607.4800	1.6075	1663.5200	1.6635	3.486	0.0000	0.0000
2023/12/05	2032	01/02/2024	10.76 Call	Bond Future	1081.3800	1.0814	1018.0900	1.0181	5.853	0.0000	0.0000
2023/12/05	2032	01/02/2024	12.62 Call	Bond Future	7990.3700	7.9904	7872.0900	7.8721	1.480	0.0000	0.0000
2023/12/05	2032	01/02/2024	12.62 Put	Bond Future	56.7300	0.0567	57.7800	0.0578	1.851	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.54 Put	Bond Future	3449.5600	3.4496	3518.3700	3.5184	1.995	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.55 Call	Bond Future	1491.4200	1.4914	1437.8600	1.4379	3.591	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.55 Put	Bond Future	3419.8300	3.4198	3488.2100	3.4882	2.000	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.56 Call	Bond Future	1510.3400	1.5103	1456.3700	1.4564	3.573	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	
2023/12/05	2032	02/05/2024	10.56 Put	Bond Future	3390.2800	3.3903	3458.2500	3.4583	2.005	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.54 Call	Bond Future	1472.6300	1.4726	1419.5000	1.4195	3.608	0.0000	0.0000
2023/12/05	2032	02/05/2024		Bond Future	10.9534	86.7656	10.9793	86.6437	0.236	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.59 Put	Bond Future	3302.9000	3.3029	3369.6200	3.3696	2.020	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.59 Call	Bond Future	1568.1900	1.5682	1512.9700	1.5130	3.521	0.0000	0.0000
2023/12/05	2032	02/05/2024	11.09 Put	Bond Future	2091.5100	2.0915	2138.1500	2.1382	2.230	0.0000	0.0000
2023/12/05	2032	02/05/2024	11.09 Call	Bond Future	2732.1500	2.7322	2656.8500	2.6569	2.756	0.0000	0.0000
2023/12/05	2032	02/05/2024	13.18 Call	Bond Future	9947.3000	9.9473	9830.8600	9.8309	1.171	0.0000	0.0000
2023/12/05	2032	02/05/2024	13.18 Put	Bond Future	237.5200	0.2375	243.0200	0.2430	2.316	0.0000	0.0000
2023/12/05	2032	02/05/2024	13.35 Call	Bond Future	10576.6100	10.5766	10459.0100	10.4590	1.112	0.0000	0.0000
2023/12/05	2032	02/05/2024	13.35 Put	Bond Future	185.8900	0.1859	190.2300	0.1902	2.335	0.0000	0.0000
2023/12/05	2032	02/05/2024	11.35 Put	Bond Future	1629.5800	1.6296	1667.1000	1.6671	2.302	0.0000	0.0000
2023/12/05	2032	02/05/2024	11.35 Call	Bond Future	3472.4800	3.4725	3388.0600	3.3881	2.431	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.65 Put	Bond Future	3132.7400	3.1327	3196.9600	3.1970	2.050	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.65 Call	Bond Future	1687.5500	1.6876	1629.8300	1.6298	3.420	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.36 Put	Bond Future	4022.8200	4.0228	4098.9900	4.0990	1.893	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.36 Call	Bond Future	1166.7400	1.1667	1120.9700	1.1210	3.923	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.86 Put	Bond Future	2591.8900	2.5919	2647.4700	2.6475	2.144	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.86 Call	Bond Future	2150.3400	2.1503	2083.9800	2.0840	3.086	0.0000	0.0000
2023/12/05	2032	02/05/2024	12.90 Call	Bond Future	8908.9300	8.9089	8794.8000	8.7948	1.281	0.0000	0.0000
2023/12/05	2032	02/05/2024	12.90 Put	Bond Future	338.4400	0.3384	346.2500	0.3463	2.308	0.0000	0.0000
2023/12/05	2032	02/05/2024	11.81 Call	Bond Future	4951.2400	4.9512	4853.8500	4.8539	1.967	0.0000	0.0000
2023/12/05	2032	02/05/2024	11.81 Put	Bond Future	1034.6600	1.0347	1059.2100	1.0592	2.373	0.0000	0.0000
2023/12/05	2032	02/05/2024	11.21 Call	Bond Future	3063.1500	3.0632	2983.4900	2.9835	2.601	0.0000	0.0000
2023/12/05	2032	02/05/2024	11.21 Put	Bond Future	1864.8700	1.8649	1907.1500	1.9072	2.267	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.57 Put	Bond Future	3361.1100	3.3611	3428.6700	3.4287	2.010	0.0000	0.0000
2023/12/05	2032	02/05/2024	10.57 Call	Bond Future	1529.6200	1.5296	1475.2400	1.4752	3.555	0.0000	0.0000
2023/12/05	2032	01/08/2024	11.14 Call	Bond Future	3197.1600	3.1972	3124.2700	3.1243	2.280	0.0000	0.0000
2023/12/05	2032	01/08/2024	11.14 Put	Bond Future	2768.7100	2.7687	2820.2000	2.8202	1.860	0.0000	0.0000
2023/12/05	2032	01/08/2024	11.15 Call	Bond Future	3222.9000	3.2229	3149.7100	3.1497	2.271	0.0000	0.0000
2023/12/05	2032	01/08/2024	11.15 Put	Bond Future	2748.7700	2.7488	2799.9600	2.8000	1.862	0.0000	0.0000
2023/12/05	2032	01/08/2024	11.13 Call	Bond Future	3171.5100	3.1715	3098.9300	3.0989	2.288	0.0000	0.0000
2023/12/05	2032	01/08/2024	11.13 Put	Bond Future	2788.7700	2.7888	2840.5700	2.8406	1.857	0.0000	0.0000
2023/12/05	2032	01/08/2024		Bond Future	11.0465	88.6671	11.0736	88.5428	0.245	0.0000	0.0000
2023/12/05	2032	07/11/2024	11.48 Call	Bond Future	3889.8100	3.8898	3810.8500	3.8109	2.030	0.0000	0.0000
2023/12/05	2032	07/11/2024	11.48 Put	Bond Future	2482.4100	2.4824	2530.4500	2.5305	1.935	0.0000	0.0000
2023/12/05	2032	07/11/2024	11.49 Call	Bond Future	3916.9700	3.9170	3837.7400	3.8377	2.023	0.0000	0.0000
2023/12/05	2032	07/11/2024	11.49 Put	Bond Future	2465.8200	2.4658	2513.5900	2.5136	1.937	0.0000	0.0000
2023/12/05	2032	07/11/2024	11.47 Call	Bond Future	3863.0400	3.8630	3784.3600	3.7844	2.037	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	
2023/12/05	2032	07/11/2024	11.47 Put	Bond Future	2499.4300	2.4994	2547.7500	2.5478	1.933	0.0000	0.0000
2023/12/05	2032	07/11/2024	13.36 Call	Bond Future	9824.0800	9.8241	9711.6700	9.7117	1.144	0.0000	0.0000
2023/12/05	2032	07/11/2024	13.36 Put	Bond Future	681.7300	0.6817	696.3200	0.6963	2.140	0.0000	0.0000
2023/12/05	2032	07/11/2024	11.64 Put	Bond Future	2229.5600	2.2296	2273.4000	2.2734	1.966	0.0000	0.0000
2023/12/05	2032	07/11/2024	11.64 Call	Bond Future	4333.5800	4.3336	4250.4200	4.2504	1.919	0.0000	0.0000
2023/12/05	2032	07/11/2024		Bond Future	11.1619	86.5678	11.1903	86.4408	0.255	0.0000	0.0000
2023/12/05	2032	06/02/2025		Bond Future	11.2934	88.3765	11.3232	88.2473	0.264	0.0000	0.0000
2023/12/05	2032	06/02/2025	11.72 Call	Bond Future	4493.4900	4.4935	4412.0700	4.4121	1.812	0.0000	0.0000
2023/12/05	2032	06/02/2025	11.72 Put	Bond Future	2664.7800	2.6648	2712.5900	2.7126	1.794	0.0000	0.0000
2023/12/05	2033	01/02/2024		Bond Future	121.6572	121.6572	122.2656	122.2656	0.500	0.0000	0.0000
2023/12/05	2033	02/05/2024		Bond Future	122.9011	122.9011	123.5230	123.5230	0.506	0.0000	0.0000
2023/12/05	2033	01/08/2024		Bond Future	125.6244	125.6244	126.2604	126.2604	0.506	0.0000	0.0000
2023/12/05	2033	07/11/2024		Bond Future	127.0780	127.0780	127.7294	127.7294	0.513	0.0000	0.0000
2023/12/05	2033	06/02/2025		Bond Future	129.7692	129.7692	130.4350	130.4350	0.513	0.0000	0.0000
2023/12/05	2033	06/02/2025	124.94 Call	Bond Future	4829.1500	4.8292	5495.0000	5.4950	13.788	0.0000	0.0000
2023/12/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	2037	01/02/2024	13.93 Call	Bond Future	9681.8300	9.6818	9416.0400	9.4160	2.745	0.0000	0.0000
2023/12/05	2037	01/02/2024	13.93 Put	Bond Future	51.8900	0.0519	56.1900	0.0562	8.287	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.93 Call	Bond Future	5307.0400	5.3070	5066.2600	5.0663	4.537	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.93 Put	Bond Future	346.7400	0.3467	376.0500	0.3761	8.453	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.09 Put	Bond Future	1430.6200	1.4306	1535.0000	1.5350	7.296	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.09 Call	Bond Future	2090.1000	2.0901	1924.3900	1.9244	7.928	0.0000	0.0000
2023/12/05	2037	01/02/2024		Bond Future	11.9673	77.5696	12.0174	77.2995	0.418	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.32 Call	Bond Future	2866.9500	2.8670	2673.8300	2.6738	6.736	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.32 Put	Bond Future	993.3300	0.9933	1070.3000	1.0703	7.749	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.33 Call	Bond Future	2902.9900	2.9030	2708.7900	2.7088	6.690	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.33 Put	Bond Future	977.2200	0.9772	1053.1100	1.0531	7.766	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.31 Call	Bond Future	2830.9700	2.8310	2638.9300	2.6389	6.784	0.0000	0.0000
2023/12/05	2037	01/02/2024	12.31 Put	Bond Future	1009.5500	1.0096	1087.6000	1.0876	7.731	0.0000	0.0000
2023/12/05	2037	02/05/2024		Bond Future	12.0747	79.2822	12.1267	79.0062	0.431	0.0000	0.0000
2023/12/05	2037	02/05/2024	11.44 Call	Bond Future	1300.6300	1.3006	1207.3800	1.2074	7.170	0.0000	0.0000
2023/12/05	2037	02/05/2024	11.44 Put	Bond Future	4787.9700	4.7880	4970.7500	4.9708	3.817	0.0000	0.0000
2023/12/05	2037	02/05/2024	11.45 Call	Bond Future	1318.8800	1.3189	1224.7500	1.2248	7.137	0.0000	0.0000
2023/12/05	2037	02/05/2024	11.45 Put	Bond Future	4749.5200	4.7495	4931.4200	4.9314	3.830	0.0000	0.0000
2023/12/05	2037	02/05/2024	11.43 Call	Bond Future	1282.5500	1.2826	1190.1800	1.1902	7.202	0.0000	0.0000
2023/12/05	2037	02/05/2024	11.43 Put	Bond Future	4826.6400	4.8266	5010.3000	5.0103	3.805	0.0000	0.0000
2023/12/05	2037	01/08/2024		Bond Future	12.1919	76.7640	12.2460	76.4821	0.444	0.0000	0.0000
2023/12/05	2037	01/08/2024	12.10 Call	Bond Future	3225.5100	3.2255	3079.1500	3.0792	4.538	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	
2023/12/05	2037	01/08/2024	12.10 Put	Bond Future	3708.2000	3.7082	3843.7500	3.8438	3.655	0.0000	0.0000
2023/12/05	2037	01/08/2024	12.11 Call	Bond Future	3252.5700	3.2526	3105.5100	3.1055	4.521	0.0000	0.0000
2023/12/05	2037	01/08/2024	12.11 Put	Bond Future	3682.5400	3.6825	3817.3900	3.8174	3.662	0.0000	0.0000
2023/12/05	2037	01/08/2024	12.09 Call	Bond Future	3198.5500	3.1986	3052.9000	3.0529	4.554	0.0000	0.0000
2023/12/05	2037	01/08/2024	12.09 Put	Bond Future	3734.0100	3.7340	3870.2700	3.8703	3.649	0.0000	0.0000
2023/12/05	2037	01/08/2024	13.82 Call	Bond Future	8974.3300	8.9743	8740.6200	8.7406	2.604	0.0000	0.0000
2023/12/05	2037	01/08/2024	13.82 Put	Bond Future	1108.7900	1.1088	1156.9900	1.1570	4.347	0.0000	0.0000
2023/12/05	2037	01/08/2024	13.17 Call	Bond Future	6625.5400	6.6255	6416.6200	6.4166	3.153	0.0000	0.0000
2023/12/05	2037	01/08/2024	13.17 Put	Bond Future	1751.4400	1.7514	1824.4300	1.8244	4.167	0.0000	0.0000
2023/12/05	2037	07/11/2024		Bond Future	12.3216	78.5527	12.3779	78.2645	0.457	0.0000	0.0000
2023/12/05	2037	07/11/2024	12.58 Call	Bond Future	4845.1700	4.8452	4674.5400	4.6745	3.522	0.0000	0.0000
2023/12/05	2037	07/11/2024	12.58 Put	Bond Future	3535.7300	3.5357	3653.3000	3.6533	3.325	0.0000	0.0000
2023/12/05	2037	07/11/2024	12.59 Call	Bond Future	4874.9400	4.8749	4703.7700	4.7038	3.511	0.0000	0.0000
2023/12/05	2037	07/11/2024	12.59 Put	Bond Future	3515.4900	3.5155	3632.5200	3.6325	3.329	0.0000	0.0000
2023/12/05	2037	07/11/2024	12.57 Call	Bond Future	4815.4600	4.8155	4645.3800	4.6454	3.532	0.0000	0.0000
2023/12/05	2037	07/11/2024	12.57 Put	Bond Future	3556.0700	3.5561	3674.1900	3.6742	3.322	0.0000	0.0000
2023/12/05	2037	06/02/2025		Bond Future	12.4629	75.9338	12.5215	75.6399	0.470	0.0000	0.0000
2023/12/05	2037	06/02/2025	12.76 Call	Bond Future	5222.5200	5.2225	5047.9400	5.0479	3.343	0.0000	0.0000
2023/12/05	2037	06/02/2025	12.76 Put	Bond Future	3749.4400	3.7494	3868.7600	3.8688	3.182	0.0000	0.0000
2023/12/05	2038	01/02/2024		Bond Future	130.3996	130.3996	130.7894	130.7894	0.299	0.0000	0.0000
2023/12/05	2038	02/05/2024		Bond Future	133.3102	133.3102	133.7087	133.7087	0.299	0.0000	0.0000
2023/12/05	2038	01/08/2024		Bond Future	134.1818	134.1818	134.5894	134.5894	0.304	0.0000	0.0000
2023/12/05	2038	07/11/2024		Bond Future	137.3459	137.3459	137.7638	137.7638	0.304	0.0000	0.0000
2023/12/05	2038	06/02/2025		Bond Future	138.1215	138.1215	138.5488	138.5488	0.309	0.0000	0.0000
2023/12/05	2038	06/02/2025	135.23 Call	Bond Future	2891.4500	2.8915	3318.7800	3.3188	14.779	0.0000	0.0000
2023/12/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.30 Put	Bond Future	1672.7900	1.6728	1846.8900	1.8469	10.408	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.30 Call	Bond Future	2044.4500	2.0445	1817.5500	1.8176	11.098	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.90 Put	Bond Future	641.2500	0.6413	720.0400	0.7200	12.287	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.90 Call	Bond Future	4298.3900	4.2984	3976.1800	3.9762	7.496	0.0000	0.0000
2023/12/05	2040	01/02/2024	13.90 Call	Bond Future	8768.5300	8.7685	8382.2600	8.3823	4.405	0.0000	0.0000
2023/12/05	2040	01/02/2024	13.90 Put	Bond Future	107.4200	0.1074	122.1500	0.1222	13.713	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.34 Call	Bond Future	2173.0700	2.1731	1938.3900	1.9384	10.799	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.34 Put	Bond Future	1575.3000	1.5753	1741.6200	1.7416	10.558	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.35 Call	Bond Future	2205.8000	2.2058	1969.2000	1.9692	10.726	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.35 Put	Bond Future	1551.6600	1.5517	1716.0600	1.7161	10.595	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.33 Call	Bond Future	2140.5600	2.1406	1907.8200	1.9078	10.873	0.0000	0.0000
2023/12/05	2040	01/02/2024	12.33 Put	Bond Future	1599.2200	1.5992	1767.4800	1.7675	10.521	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	
2023/12/05	2040	01/02/2024		Bond Future	12.2347	77.6678	12.3052	77.2668	0.576	0.0000	0.0000
2023/12/05	2040	02/05/2024		Bond Future	12.3452	79.3826	12.4185	78.9727	0.593	0.0000	0.0000
2023/12/05	2040	02/05/2024	11.61 Call	Bond Future	1216.3000	1.2163	1093.9700	1.0940	10.058	0.0000	0.0000
2023/12/05	2040	02/05/2024	11.61 Put	Bond Future	5527.6100	5.5276	5815.1400	5.8151	5.202	0.0000	0.0000
2023/12/05	2040	02/05/2024	11.62 Call	Bond Future	1234.0300	1.2340	1110.4400	1.1104	10.015	0.0000	0.0000
2023/12/05	2040	02/05/2024	11.62 Put	Bond Future	5484.2300	5.4842	5770.5000	5.7705	5.220	0.0000	0.0000
2023/12/05	2040	02/05/2024	11.60 Call	Bond Future	1198.5500	1.1986	1077.4900	1.0775	10.101	0.0000	0.0000
2023/12/05	2040	02/05/2024	11.60 Put	Bond Future	5571.0500	5.5711	5859.8500	5.8599	5.184	0.0000	0.0000
2023/12/05	2040	01/08/2024		Bond Future	12.4656	76.6161	12.5417	76.1975	0.610	0.0000	0.0000
2023/12/05	2040	01/08/2024	12.33 Call	Bond Future	3335.5700	3.3356	3125.9500	3.1260	6.284	0.0000	0.0000
2023/12/05	2040	01/08/2024	12.33 Put	Bond Future	4090.1800	4.0902	4299.1900	4.2992	5.110	0.0000	0.0000
2023/12/05	2040	01/08/2024	12.34 Call	Bond Future	3363.7400	3.3637	3153.0900	3.1531	6.262	0.0000	0.0000
2023/12/05	2040	01/08/2024	12.34 Put	Bond Future	4062.2900	4.0623	4270.2700	4.2703	5.120	0.0000	0.0000
2023/12/05	2040	01/08/2024	12.32 Call	Bond Future	3307.2500	3.3073	3098.6800	3.0987	6.306	0.0000	0.0000
2023/12/05	2040	01/08/2024	12.32 Put	Bond Future	4117.9900	4.1180	4328.0500	4.3281	5.101	0.0000	0.0000
2023/12/05	2040	07/11/2024		Bond Future	12.5977	78.4011	12.6769	77.9730	0.629	0.0000	0.0000
2023/12/05	2040	07/11/2024	12.85 Call	Bond Future	5116.1700	5.1162	4866.1000	4.8661	4.888	0.0000	0.0000
2023/12/05	2040	07/11/2024	12.85 Put	Bond Future	3765.8600	3.7659	3943.8900	3.9439	4.727	0.0000	0.0000
2023/12/05	2040	07/11/2024	12.86 Call	Bond Future	5147.2200	5.1472	4896.3400	4.8963	4.874	0.0000	0.0000
2023/12/05	2040	07/11/2024	12.86 Put	Bond Future	3744.1600	3.7442	3921.3800	3.9214	4.733	0.0000	0.0000
2023/12/05	2040	07/11/2024	12.84 Call	Bond Future	5085.1900	5.0852	4835.9300	4.8359	4.902	0.0000	0.0000
2023/12/05	2040	07/11/2024	12.84 Put	Bond Future	3787.6900	3.7877	3966.5300	3.9665	4.722	0.0000	0.0000
2023/12/05	2040	06/02/2025		Bond Future	12.7405	75.5280	12.8229	75.0913	0.647	0.0000	0.0000
2023/12/05	2040	06/02/2025	12.95 Call	Bond Future	5278.9900	5.2790	5028.5000	5.0285	4.745	0.0000	0.0000
2023/12/05	2040	06/02/2025	12.95 Put	Bond Future	4176.3200	4.1763	4362.5700	4.3626	4.460	0.0000	0.0000
2023/12/05	2044	01/02/2024	13.25 Call	Bond Future	5464.4500	5.4645	5114.8700	5.1149	6.397	0.0000	0.0000
2023/12/05	2044	01/02/2024	13.25 Put	Bond Future	422.4900	0.4225	475.8100	0.4758	12.620	0.0000	0.0000
2023/12/05	2044	01/02/2024	13.00 Call	Bond Future	4392.0700	4.3921	4067.0800	4.0671	7.399	0.0000	0.0000
2023/12/05	2044	01/02/2024	13.00 Put	Bond Future	643.1900	0.6432	721.1000	0.7211	12.113	0.0000	0.0000
2023/12/05	2044	01/02/2024		Bond Future	12.3175	73.8350	12.3880	73.4321	0.573	0.0000	0.0000
2023/12/05	2044	01/02/2024	12.28 Call	Bond Future	1759.3000	1.7593	1551.4200	1.5514	11.816	0.0000	0.0000
2023/12/05	2044	01/02/2024	12.28 Put	Bond Future	1974.7300	1.9747	2169.7500	2.1698	9.876	0.0000	0.0000
2023/12/05	2044	01/02/2024	12.29 Call	Bond Future	1788.7200	1.7887	1578.8100	1.5788	11.735	0.0000	0.0000
2023/12/05	2044	01/02/2024	12.29 Put	Bond Future	1946.5200	1.9465	2139.5100	2.1395	9.915	0.0000	0.0000
2023/12/05	2044	01/02/2024	12.27 Call	Bond Future	1730.0000	1.7300	1524.1700	1.5242	11.898	0.0000	0.0000
2023/12/05	2044	01/02/2024	12.27 Put	Bond Future	2003.1400	2.0031	2200.2100	2.2002	9.838	0.0000	0.0000
2023/12/05	2044	02/05/2024	11.66 Call	Bond Future	1140.0300	1.1400	1022.1300	1.0221	10.342	0.0000	0.0000
2023/12/05	2044	02/05/2024	11.66 Put	Bond Future	5685.2000	5.6852	5979.1200	5.9791	5.170	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	
2023/12/05	2044	02/05/2024	11.67 Call	Bond Future	1157.5600	1.1576	1038.3700	1.0384	10.297	0.0000	0.0000
2023/12/05	2044	02/05/2024	11.67 Put	Bond Future	5640.2900	5.6403	5932.9200	5.9329	5.188	0.0000	0.0000
2023/12/05	2044	02/05/2024	11.65 Call	Bond Future	1122.8400	1.1228	1006.2000	1.0062	10.388	0.0000	0.0000
2023/12/05	2044	02/05/2024	11.65 Put	Bond Future	5730.5300	5.7305	6025.7100	6.0257	5.151	0.0000	0.0000
2023/12/05	2044	02/05/2024		Bond Future	12.4245	75.4652	12.4977	75.0534	0.589	0.0000	0.0000
2023/12/05	2044	01/08/2024		Bond Future	12.5406	72.7380	12.6166	72.3174	0.606	0.0000	0.0000
2023/12/05	2044	01/08/2024	12.29 Call	Bond Future	3071.6900	3.0717	2872.2200	2.8722	6.494	0.0000	0.0000
2023/12/05	2044	01/08/2024	12.29 Put	Bond Future	4488.1100	4.4881	4709.2600	4.7093	4.927	0.0000	0.0000
2023/12/05	2044	01/08/2024	12.30 Call	Bond Future	3098.8700	3.0989	2898.3300	2.8983	6.471	0.0000	0.0000
2023/12/05	2044	01/08/2024	12.30 Put	Bond Future	4457.8800	4.4579	4677.9600	4.6780	4.937	0.0000	0.0000
2023/12/05	2044	01/08/2024	12.28 Call	Bond Future	3044.3900	3.0444	2845.9800	2.8460	6.517	0.0000	0.0000
2023/12/05	2044	01/08/2024	12.28 Put	Bond Future	4518.2800	4.5183	4740.4900	4.7405	4.918	0.0000	0.0000
2023/12/05	2044	07/11/2024	12.91 Call	Bond Future	5069.9300	5.0699	4818.7600	4.8188	4.954	0.0000	0.0000
2023/12/05	2044	07/11/2024	12.91 Put	Bond Future	3764.4900	3.7645	3943.4900	3.9435	4.755	0.0000	0.0000
2023/12/05	2044	07/11/2024	12.92 Call	Bond Future	5101.0600	5.1011	4849.0700	4.8491	4.940	0.0000	0.0000
2023/12/05	2044	07/11/2024	12.92 Put	Bond Future	3742.6200	3.7426	3920.8000	3.9208	4.761	0.0000	0.0000
2023/12/05	2044	07/11/2024	12.90 Call	Bond Future	5039.1400	5.0391	4788.7900	4.7888	4.968	0.0000	0.0000
2023/12/05	2044	07/11/2024	12.90 Put	Bond Future	3786.7700	3.7868	3966.5900	3.9666	4.749	0.0000	0.0000
2023/12/05	2044	07/11/2024		Bond Future	12.6676	74.4325	12.7467	74.0024	0.624	0.0000	0.0000
2023/12/05	2044	06/02/2025		Bond Future	12.8042	71.6017	12.8864	71.1628	0.642	0.0000	0.0000
2023/12/05	2044	06/02/2025	13.02 Call	Bond Future	5380.9300	5.3809	5127.8000	5.1278	4.704	0.0000	0.0000
2023/12/05	2044	06/02/2025	13.02 Put	Bond Future	4238.3400	4.2383	4424.1000	4.4241	4.383	0.0000	0.0000
2023/12/05	2046	01/02/2024		Bond Future	115.2087	115.2087	115.0431	115.0431	0.144	0.0000	0.0000
2023/12/05	2046	02/05/2024		Bond Future	115.6192	115.6192	115.4497	115.4497	0.147	0.0000	0.0000
2023/12/05	2046	01/08/2024		Bond Future	118.1809	118.1809	118.0077	118.0077	0.147	0.0000	0.0000
2023/12/05	2046	07/11/2024		Bond Future	118.7493	118.7493	118.5727	118.5727	0.149	0.0000	0.0000
2023/12/05	2046	06/02/2025		Bond Future	121.2622	121.2622	121.0824	121.0824	0.148	0.0000	0.0000
2023/12/05	2046	06/02/2025	114.01 Call	Bond Future	7252.1700	7.2522	7072.3700	7.0724	2.479	0.0000	0.0000
2023/12/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	2050	01/02/2024		Bond Future	114.7900	114.7900	114.8016	114.8016	0.010	0.0000	0.0000
2023/12/05	2050	02/05/2024		Bond Future	117.3522	117.3522	117.3639	117.3639	0.010	0.0000	0.0000
2023/12/05	2050	01/08/2024		Bond Future	117.6331	117.6331	117.6454	117.6454	0.010	0.0000	0.0000
2023/12/05	2050	07/11/2024		Bond Future	120.4071	120.4071	120.4202	120.4202	0.011	0.0000	0.0000
2023/12/05	2050	06/02/2025		Bond Future	120.5790	120.5790	120.5928	120.5928	0.011	0.0000	0.0000
2023/12/05	2050	06/02/2025	115.60 Call	Bond Future	4978.9700	4.9790	4992.7800	4.9928	0.277	0.0000	0.0000
2023/12/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	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
2023/12/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	AL37	01/02/2024		Index Future	940.5420	940.5420	938.8240	938.8240	0.183	0.0000
2023/12/05	AL37	02/05/2024		Index Future	961.3070	961.3070	959.5520	959.5520	0.183	0.0000
2023/12/05	AL37	01/08/2024		Index Future	982.3930	982.3930	980.6020	980.6020	0.182	0.0000
2023/12/05	AL37	07/11/2024		Index Future	1005.3480	1005.3480	1003.5180	1003.5180	0.182	0.0000
2023/12/05	AL37	06/02/2025		Index Future	1026.4540	1026.4540	1024.5900	1024.5900	0.182	0.0000
2023/12/05	AL7T	01/02/2024		Index Future	1081.0870	1081.0870	1078.9310	1078.9310	0.199	0.0000
2023/12/05	AL7T	02/05/2024		Index Future	1104.9560	1104.9560	1102.7520	1102.7520	0.199	0.0000
2023/12/05	AL7T	01/08/2024		Index Future	1129.1930	1129.1930	1126.9430	1126.9430	0.199	0.0000
2023/12/05	AL7T	07/11/2024		Index Future	1155.5780	1155.5780	1153.2790	1153.2790	0.199	0.0000
2023/12/05	AL7T	06/02/2025		Index Future	1179.8380	1179.8380	1177.4960	1177.4960	0.199	0.0000
2023/12/05	ALBI	01/02/2024		Index Future	941.2590	941.2590	938.3550	938.3550	0.309	0.0000
2023/12/05	ALBI	02/05/2024		Index Future	962.0400	962.0400	959.0720	959.0720	0.309	0.0000
2023/12/05	ALBI	01/08/2024		Index Future	983.1420	983.1420	980.1110	980.1110	0.308	0.0000
2023/12/05	ALBI	07/11/2024		Index Future	1006.1150	1006.1150	1003.0170	1003.0170	0.308	0.0000
2023/12/05	ALBI	06/02/2025		Index Future	1027.2370	1027.2370	1024.0780	1024.0780	0.308	0.0000
2023/12/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/12/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2023/12/05	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2023/12/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/12/05	ES33	01/02/2024		Bond Future	12.4443	75.6785	12.5044	75.4114	0.483	0.0000
2023/12/05	ES33	02/05/2024		Bond Future	12.5806	73.5690	12.6433	73.2959	0.499	0.0000
2023/12/05	ES33	01/08/2024		Bond Future	12.7259	75.1983	12.7913	74.9194	0.515	0.0000
2023/12/05	ES33	07/11/2024		Bond Future	12.9030	73.1671	12.9716	72.8818	0.532	0.0000
2023/12/05	ES33	06/02/2025		Bond Future	13.0966	74.7112	13.1684	74.4203	0.548	0.0000
2023/12/05	ES33	06/02/2025	13.34 Call	Bond Future	979.5800	0.9796	688.6900	0.6887	29.695	0.0000
2023/12/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2023/12/05	ES42	01/02/2024		Bond Future	12.9772	71.3744	13.0476	71.0146	0.542	0.0000
2023/12/05	ES42	02/05/2024		Bond Future	13.1086	68.7050	13.1818	68.3372	0.558	0.0000
2023/12/05	ES42	01/08/2024		Bond Future	13.2450	70.2259	13.3211	69.8502	0.574	0.0000
2023/12/05	ES42	07/11/2024		Bond Future	13.4066	67.6118	13.4861	67.2274	0.593	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	
2023/12/05	ES42	06/02/2025		Bond Future	13.5741	69.0356	13.6569	68.6434	0.610	0.0000	0.0000
2023/12/05	ES42	06/02/2025	13.71 Call	Bond Future	642.1200	0.6421	249.9200	0.2499	61.079	0.0000	0.0000
2023/12/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	01/02/2024		GOVI	927.7920	927.7920	924.9860	924.9860	0.302	0.0000	0.0000
2023/12/05	GOVI	01/02/2024	879.99 Call	GOVI	478020.0000	47.8020	449960.0000	44.9960	5.870	0.0000	0.0000
2023/12/05	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	01/02/2024	880.00 Call	GOVI	477920.0000	47.7920	449860.0000	44.9860	5.871	0.0000	0.0000
2023/12/05	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	01/02/2024	879.98 Call	GOVI	478120.0000	47.8120	450060.0000	45.0060	5.869	0.0000	0.0000
2023/12/05	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	02/05/2024		GOVI	948.2760	948.2760	945.4080	945.4080	0.302	0.0000	0.0000
2023/12/05	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	02/05/2024	950.98 Put	GOVI	27040.0000	2.7040	55720.0000	5.5720	106.065	0.0000	0.0000
2023/12/05	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	02/05/2024	950.99 Put	GOVI	27140.0000	2.7140	55820.0000	5.5820	105.674	0.0000	0.0000
2023/12/05	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	02/05/2024	950.97 Put	GOVI	26940.0000	2.6940	55620.0000	5.5620	106.459	0.0000	0.0000
2023/12/05	GOVI	01/08/2024		GOVI	969.0760	969.0760	966.1470	966.1470	0.302	0.0000	0.0000
2023/12/05	GOVI	01/08/2024	943.38 Call	GOVI	256960.0000	25.6960	227670.0000	22.7670	11.399	0.0000	0.0000
2023/12/05	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	01/08/2024	943.39 Call	GOVI	256860.0000	25.6860	227570.0000	22.7570	11.403	0.0000	0.0000
2023/12/05	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	01/08/2024	943.37 Call	GOVI	257060.0000	25.7060	227770.0000	22.7770	11.394	0.0000	0.0000
2023/12/05	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	07/11/2024		GOVI	991.7200	991.7200	988.7260	988.7260	0.302	0.0000	0.0000
2023/12/05	GOVI	07/11/2024	948.79 Call	GOVI	429300.0000	42.9300	399360.0000	39.9360	6.974	0.0000	0.0000
2023/12/05	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	07/11/2024	948.80 Call	GOVI	429200.0000	42.9200	399260.0000	39.9260	6.976	0.0000	0.0000
2023/12/05	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	07/11/2024	948.78 Call	GOVI	429400.0000	42.9400	399460.0000	39.9460	6.973	0.0000	0.0000
2023/12/05	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GOVI	06/02/2025		GOVI	1012.5400	1012.5400	1009.4870	1009.4870	0.302	0.0000	0.0000
2023/12/05	GOVI	06/02/2025	972.00 Call	GOVI	405400.0000	40.5400	374870.0000	37.4870	7.531	0.0000	0.0000
2023/12/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/12/05	IGOV	01/02/2024		Index Future	344.0930	344.0930	344.4650	344.4650	0.108	0.0000	0.0000
2023/12/05	IGOV	02/05/2024		Index Future	351.7730	351.7730	352.1540	352.1540	0.108	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	
2023/12/05	IGOV	01/08/2024		Index Future	359.5710	359.5710	359.9610	359.9610	0.108	0.0000	0.0000
2023/12/05	IGOV	07/11/2024		Index Future	368.0590	368.0590	368.4590	368.4590	0.109	0.0000	0.0000
2023/12/05	IGOV	06/02/2025		Index Future	375.8640	375.8640	376.2740	376.2740	0.109	0.0000	0.0000
2023/12/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/12/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/12/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/12/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/12/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/12/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/12/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/12/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/12/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/12/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/12/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/12/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/12/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/12/05	JBAF	20/12/2023		Jibar Tradeable Future	8.3440	91.6560	8.3460	91.6540	0.024	0.0000	0.0000
2023/12/05	JBAF	17/01/2024		Jibar Tradeable Future	8.3340	91.6660	8.3350	91.6650	0.012	0.0000	0.0000
2023/12/05	JBAF	21/02/2024		Jibar Tradeable Future	8.2950	91.7050	8.2980	91.7020	0.036	0.0000	0.0000
2023/12/05	JBAF	20/03/2024		Jibar Tradeable Future	8.2770	91.7230	8.2770	91.7230	0.000	0.0000	0.0000
2023/12/05	JBAF	17/04/2024		Jibar Tradeable Future	8.1830	91.8170	8.1850	91.8150	0.024	0.0000	0.0000
2023/12/05	JBAF	15/05/2024		Jibar Tradeable Future	8.1630	91.8370	8.1660	91.8340	0.037	0.0000	0.0000
2023/12/05	JBAF	19/06/2024		Jibar Tradeable Future	8.0450	91.9550	8.0470	91.9530	0.025	0.0000	0.0000
2023/12/05	JBAF	18/09/2024		Jibar Tradeable Future	7.8240	92.1760	7.8290	92.1710	0.064	0.0000	0.0000
2023/12/05	JBAF	18/12/2024		Jibar Tradeable Future	7.5040	92.4960	7.5060	92.4940	0.027	0.0000	0.0000
2023/12/05	JBAF	19/03/2025		Jibar Tradeable Future	7.3770	92.6230	7.3790	92.6210	0.027	0.0000	0.0000
2023/12/05	JBAF	18/06/2025		Jibar Tradeable Future	7.2850	92.7150	7.2880	92.7120	0.041	0.0000	0.0000
2023/12/05	JBAF	17/09/2025		Jibar Tradeable Future	7.2320	92.7680	7.2340	92.7660	0.028	0.0000	0.0000
2023/12/05	R035	01/02/2024	10.62 Put	Bond Future	5755.3400	5.7553	5949.0300	5.9490	3.365	0.0000	0.0000
2023/12/05	R035	01/02/2024	10.62 Call	Bond Future	141.0400	0.1410	119.7900	0.1198	15.067	0.0000	0.0000
2023/12/05	R035	01/02/2024	11.12 Put	Bond Future	3327.1900	3.3272	3478.1600	3.4782	4.537	0.0000	0.0000
2023/12/05	R035	01/02/2024	11.12 Call	Bond Future	603.1900	0.6032	539.2200	0.5392	10.605	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	
2023/12/05	R035	01/02/2024	13.46 Call	Bond Future	9244.5200	9.2445	9032.8600	9.0329	2.290	0.0000	0.0000
2023/12/05	R035	01/02/2024	13.46 Put	Bond Future	55.7300	0.0557	59.0100	0.0590	5.886	0.0000	0.0000
2023/12/05	R035	01/02/2024		Bond Future	11.6131	87.0715	11.6530	86.8566	0.343	0.0000	0.0000
2023/12/05	R035	01/02/2024	12.19 Call	Bond Future	3680.8900	3.6809	3506.5200	3.5065	4.737	0.0000	0.0000
2023/12/05	R035	01/02/2024	12.19 Put	Bond Future	645.2500	0.6453	685.8200	0.6858	6.287	0.0000	0.0000
2023/12/05	R035	01/02/2024	12.20 Call	Bond Future	3720.8000	3.7208	3545.7600	3.5458	4.704	0.0000	0.0000
2023/12/05	R035	01/02/2024	12.20 Put	Bond Future	633.9300	0.6339	673.8300	0.6738	6.294	0.0000	0.0000
2023/12/05	R035	01/02/2024	12.18 Call	Bond Future	3641.1000	3.6411	3467.4100	3.4674	4.770	0.0000	0.0000
2023/12/05	R035	01/02/2024	12.18 Put	Bond Future	656.7500	0.6568	698.0000	0.6980	6.281	0.0000	0.0000
2023/12/05	R035	02/05/2024		Bond Future	11.7111	84.4822	11.7526	84.2625	0.354	0.0000	0.0000
2023/12/05	R035	02/05/2024	11.20 Call	Bond Future	1477.1000	1.4771	1393.3500	1.3934	5.670	0.0000	0.0000
2023/12/05	R035	02/05/2024	11.20 Put	Bond Future	4251.7200	4.2517	4387.6500	4.3877	3.197	0.0000	0.0000
2023/12/05	R035	02/05/2024	11.21 Call	Bond Future	1497.1500	1.4972	1412.6600	1.4127	5.643	0.0000	0.0000
2023/12/05	R035	02/05/2024	11.21 Put	Bond Future	4216.2600	4.2163	4351.4500	4.3515	3.206	0.0000	0.0000
2023/12/05	R035	02/05/2024	11.19 Call	Bond Future	1457.4100	1.4574	1374.3900	1.3744	5.696	0.0000	0.0000
2023/12/05	R035	02/05/2024	11.19 Put	Bond Future	4287.6000	4.2876	4424.2600	4.4243	3.187	0.0000	0.0000
2023/12/05	R035	01/08/2024		Bond Future	11.8155	86.3339	11.8587	86.1096	0.365	0.0000	0.0000
2023/12/05	R035	01/08/2024	11.80 Call	Bond Future	3410.0700	3.4101	3288.2900	3.2883	3.571	0.0000	0.0000
2023/12/05	R035	01/08/2024	11.80 Put	Bond Future	3491.0400	3.4910	3593.5600	3.5936	2.937	0.0000	0.0000
2023/12/05	R035	01/08/2024	11.81 Call	Bond Future	3438.3100	3.4383	3315.9800	3.3160	3.558	0.0000	0.0000
2023/12/05	R035	01/08/2024	11.81 Put	Bond Future	3467.1600	3.4672	3569.1300	3.5691	2.941	0.0000	0.0000
2023/12/05	R035	01/08/2024	11.79 Call	Bond Future	3381.9300	3.3819	3260.7000	3.2607	3.585	0.0000	0.0000
2023/12/05	R035	01/08/2024	11.79 Put	Bond Future	3515.0600	3.5151	3618.1300	3.6181	2.932	0.0000	0.0000
2023/12/05	R035	07/11/2024		Bond Future	11.9465	83.8317	11.9915	83.6024	0.377	0.0000	0.0000
2023/12/05	R035	07/11/2024	12.18 Call	Bond Future	4351.4700	4.3515	4215.9200	4.2159	3.115	0.0000	0.0000
2023/12/05	R035	07/11/2024	12.18 Put	Bond Future	3173.3800	3.1734	3267.0700	3.2671	2.952	0.0000	0.0000
2023/12/05	R035	07/11/2024	12.19 Call	Bond Future	4381.0300	4.3810	4245.0000	4.2450	3.105	0.0000	0.0000
2023/12/05	R035	07/11/2024	12.19 Put	Bond Future	3153.0200	3.1530	3246.2300	3.2462	2.956	0.0000	0.0000
2023/12/05	R035	07/11/2024	12.17 Call	Bond Future	4321.9800	4.3220	4186.9100	4.1869	3.125	0.0000	0.0000
2023/12/05	R035	07/11/2024	12.17 Put	Bond Future	3193.8500	3.1939	3288.0200	3.2880	2.948	0.0000	0.0000
2023/12/05	R035	06/02/2025		Bond Future	12.0920	85.5837	12.1390	85.3500	0.389	0.0000	0.0000
2023/12/05	R035	06/02/2025	12.41 Call	Bond Future	4908.4000	4.9084	4768.2200	4.7682	2.856	0.0000	0.0000
2023/12/05	R035	06/02/2025	12.41 Put	Bond Future	3345.8500	3.3459	3439.3000	3.4393	2.793	0.0000	0.0000
2023/12/05	R053	01/02/2024	12.93 Call	Bond Future	5868.7800	5.8688	5410.6100	5.4106	7.807	0.0000	0.0000
2023/12/05	R053	01/02/2024	12.93 Put	Bond Future	861.6000	0.8616	973.3500	0.9734	12.970	0.0000	0.0000
2023/12/05	R053	01/02/2024	12.94 Call	Bond Future	5923.5100	5.9235	5463.7800	5.4638	7.761	0.0000	0.0000
2023/12/05	R053	01/02/2024	12.94 Put	Bond Future	847.9000	0.8479	958.0900	0.9581	12.996	0.0000	0.0000
2023/12/05	R053	01/02/2024	12.92 Call	Bond Future	5814.2700	5.8143	5357.7000	5.3577	7.853	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
2023/12/05	R053	01/02/2024	12.92 Put	Bond Future	875.6100	0.8756	988.9600	0.9890	12.945	0.0000	0.0000
2023/12/05	R053	01/02/2024		Bond Future	12.2346	99.2355	12.3103	98.6656	0.619	0.0000	0.0000
2023/12/05	R053	02/05/2024		Bond Future	12.3364	95.5618	12.4151	94.9793	0.637	0.0000	0.0000
2023/12/05	R053	02/05/2024	13.03 Call	Bond Future	7176.0200	7.1760	6762.2500	6.7623	5.766	0.0000	0.0000
2023/12/05	R053	02/05/2024	13.03 Put	Bond Future	2258.0100	2.2580	2426.7700	2.4268	7.474	0.0000	0.0000
2023/12/05	R053	02/05/2024	13.04 Call	Bond Future	7224.1600	7.2242	6809.1500	6.8092	5.745	0.0000	0.0000
2023/12/05	R053	02/05/2024	13.04 Put	Bond Future	2238.7300	2.2387	2406.2500	2.4063	7.483	0.0000	0.0000
2023/12/05	R053	02/05/2024	13.02 Call	Bond Future	7127.7400	7.1277	6715.2000	6.7152	5.788	0.0000	0.0000
2023/12/05	R053	02/05/2024	13.02 Put	Bond Future	2277.2500	2.2773	2447.2400	2.4472	7.465	0.0000	0.0000
2023/12/05	R053	01/08/2024	13.14 Call	Bond Future	8041.2900	8.0413	7637.5900	7.6376	5.020	0.0000	0.0000
2023/12/05	R053	01/08/2024	13.14 Put	Bond Future	3183.2500	3.1833	3374.6000	3.3746	6.011	0.0000	0.0000
2023/12/05	R053	01/08/2024	13.15 Call	Bond Future	8086.9300	8.0869	7682.1700	7.6822	5.005	0.0000	0.0000
2023/12/05	R053	01/08/2024	13.15 Put	Bond Future	3162.5300	3.1625	3352.8200	3.3528	6.017	0.0000	0.0000
2023/12/05	R053	01/08/2024	13.13 Call	Bond Future	7995.7000	7.9957	7593.0700	7.5931	5.036	0.0000	0.0000
2023/12/05	R053	01/08/2024	13.13 Put	Bond Future	3204.1200	3.2041	3396.5400	3.3965	6.005	0.0000	0.0000
2023/12/05	R053	01/08/2024		Bond Future	12.4438	97.6557	12.5255	97.0607	0.656	0.0000	0.0000
2023/12/05	R053	07/11/2024	12.80 Call	Bond Future	6818.0600	6.8181	6464.2400	6.4642	5.189	0.0000	0.0000
2023/12/05	R053	07/11/2024	12.80 Put	Bond Future	5190.4800	5.1905	5445.2600	5.4453	4.909	0.0000	0.0000
2023/12/05	R053	07/11/2024	12.81 Call	Bond Future	6858.6600	6.8587	6503.7200	6.5037	5.175	0.0000	0.0000
2023/12/05	R053	07/11/2024	12.81 Put	Bond Future	5161.5200	5.1615	5415.1800	5.4152	4.914	0.0000	0.0000
2023/12/05	R053	07/11/2024	12.79 Call	Bond Future	6777.5400	6.7775	6424.8400	6.4248	5.204	0.0000	0.0000
2023/12/05	R053	07/11/2024	12.79 Put	Bond Future	5219.6100	5.2196	5475.5100	5.4755	4.903	0.0000	0.0000
2023/12/05	R053	07/11/2024		Bond Future	12.5700	94.0602	12.6551	93.4516	0.677	0.0000	0.0000
2023/12/05	R053	06/02/2025		Bond Future	12.7031	96.0229	12.7918	95.4020	0.698	0.0000	0.0000
2023/12/05	R053	06/02/2025	12.94 Call	Bond Future	7252.3700	7.2524	6893.2500	6.8933	4.952	0.0000	0.0000
2023/12/05	R053	06/02/2025	12.94 Put	Bond Future	5609.7400	5.6097	5871.5600	5.8716	4.667	0.0000	0.0000
2023/12/05	R186	01/02/2024		Bond Future	8.7409	105.7107	8.8048	105.5470	0.731	0.0000	0.0000
2023/12/05	R186	01/02/2024	9.51 Call	Bond Future	2061.8800	2.0619	1917.5600	1.9176	6.999	0.0000	0.0000
2023/12/05	R186	01/02/2024	9.51 Put	Bond Future	114.0500	0.1141	133.4100	0.1334	16.975	0.0000	0.0000
2023/12/05	R186	01/02/2024	9.52 Call	Bond Future	2084.3200	2.0843	1939.5900	1.9396	6.944	0.0000	0.0000
2023/12/05	R186	01/02/2024	9.52 Put	Bond Future	111.4700	0.1115	130.4200	0.1304	17.000	0.0000	0.0000
2023/12/05	R186	01/02/2024	9.50 Call	Bond Future	2039.4800	2.0395	1895.5800	1.8956	7.056	0.0000	0.0000
2023/12/05	R186	01/02/2024	9.50 Put	Bond Future	116.6800	0.1167	136.4600	0.1365	16.952	0.0000	0.0000
2023/12/05	R186	02/05/2024		Bond Future	8.7149	108.0447	8.7858	107.8774	0.813	0.0000	0.0000
2023/12/05	R186	02/05/2024	8.00 Call	Bond Future	267.4500	0.2675	230.7300	0.2307	13.730	0.0000	0.0000
2023/12/05	R186	02/05/2024	8.00 Put	Bond Future	1973.9600	1.9740	2104.5400	2.1045	6.615	0.0000	0.0000
2023/12/05	R186	02/05/2024	8.01 Call	Bond Future	273.2500	0.2733	235.9400	0.2359	13.654	0.0000	0.0000
2023/12/05	R186	02/05/2024	8.01 Put	Bond Future	1955.6400	1.9556	2085.6300	2.0856	6.647	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	
2023/12/05	R186	02/05/2024	7.99 Call	Bond Future	261.7500	0.2618	225.6100	0.2256	13.807	0.0000	0.0000
2023/12/05	R186	02/05/2024	7.99 Put	Bond Future	1992.3800	1.9924	2123.5400	2.1235	6.583	0.0000	0.0000
2023/12/05	R186	02/05/2024	10.40 Call	Bond Future	4016.8700	4.0169	3864.0100	3.8640	3.805	0.0000	0.0000
2023/12/05	R186	02/05/2024	10.40 Put	Bond Future	130.9700	0.1310	145.4100	0.1454	11.025	0.0000	0.0000
2023/12/05	R186	02/05/2024	9.73 Put	Bond Future	292.3500	0.2924	322.9200	0.3229	10.457	0.0000	0.0000
2023/12/05	R186	02/05/2024	9.73 Call	Bond Future	2655.6500	2.6557	2518.9200	2.5189	5.149	0.0000	0.0000
2023/12/05	R186	01/08/2024	8.69 Call	Bond Future	1121.3500	1.1214	1034.9100	1.0349	7.709	0.0000	0.0000
2023/12/05	R186	01/08/2024	8.69 Put	Bond Future	1124.6300	1.1246	1208.8900	1.2089	7.492	0.0000	0.0000
2023/12/05	R186	01/08/2024	8.70 Call	Bond Future	1134.1000	1.1341	1047.1200	1.0471	7.670	0.0000	0.0000
2023/12/05	R186	01/08/2024	8.70 Put	Bond Future	1115.8000	1.1158	1199.5200	1.1995	7.503	0.0000	0.0000
2023/12/05	R186	01/08/2024	8.68 Call	Bond Future	1109.0200	1.1090	1023.1000	1.0231	7.747	0.0000	0.0000
2023/12/05	R186	01/08/2024	8.68 Put	Bond Future	1133.8800	1.1339	1218.6600	1.2187	7.477	0.0000	0.0000
2023/12/05	R186	01/08/2024		Bond Future	8.6915	105.1046	8.7707	104.9339	0.911	0.0000	0.0000
2023/12/05	R186	07/11/2024		Bond Future	8.6764	107.5558	8.7666	107.3815	1.041	0.0000	0.0000
2023/12/05	R186	07/11/2024	9.14 Call	Bond Future	1801.7000	1.8017	1694.7600	1.6948	5.936	0.0000	0.0000
2023/12/05	R186	07/11/2024	9.14 Put	Bond Future	910.7800	0.9108	978.1300	0.9781	7.395	0.0000	0.0000
2023/12/05	R186	07/11/2024	9.15 Call	Bond Future	1815.1900	1.8152	1707.8800	1.7079	5.912	0.0000	0.0000
2023/12/05	R186	07/11/2024	9.15 Put	Bond Future	905.1700	0.9052	972.1500	0.9722	7.400	0.0000	0.0000
2023/12/05	R186	07/11/2024	9.13 Call	Bond Future	1788.2500	1.7883	1681.6800	1.6817	5.959	0.0000	0.0000
2023/12/05	R186	07/11/2024	9.13 Put	Bond Future	916.4400	0.9164	984.1600	0.9842	7.389	0.0000	0.0000
2023/12/05	R186	06/02/2025		Bond Future	8.7080	104.4901	8.8115	104.3126	1.188	0.0000	0.0000
2023/12/05	R186	06/02/2025	9.03 Call	Bond Future	1585.1500	1.5852	1483.7800	1.4838	6.395	0.0000	0.0000
2023/12/05	R186	06/02/2025	9.03 Put	Bond Future	1034.1800	1.0342	1110.2400	1.1102	7.355	0.0000	0.0000
2023/12/05	R202	01/02/2024		Bond Future	257.4534	257.4534	257.4782	257.4782	0.010	0.0000	0.0000
2023/12/05	R202	02/05/2024		Bond Future	263.1998	263.1998	263.2251	263.2251	0.010	0.0000	0.0000
2023/12/05	R202	01/08/2024		Bond Future	263.9054	263.9054	263.9314	263.9314	0.010	0.0000	0.0000
2023/12/05	R202	07/11/2024		Bond Future	270.1296	270.1296	270.1572	270.1572	0.010	0.0000	0.0000
2023/12/05	R202	06/02/2025		Bond Future	270.5900	270.5900	270.6193	270.6193	0.011	0.0000	0.0000
2023/12/05	R202	06/02/2025	266.79 Call	Bond Future	3799.9900	3.8000	3829.2900	3.8293	0.771	0.0000	0.0000
2023/12/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	R209	01/02/2024		Bond Future	11.7137	67.2424	11.7740	66.9562	0.515	0.0000	0.0000
2023/12/05	R209	01/02/2024	12.13 Call	Bond Future	2701.2500	2.7013	2491.9600	2.4920	7.748	0.0000	0.0000
2023/12/05	R209	01/02/2024	12.13 Put	Bond Future	761.8200	0.7618	838.7700	0.8388	10.101	0.0000	0.0000
2023/12/05	R209	01/02/2024	12.14 Call	Bond Future	2734.0000	2.7340	2523.6100	2.5236	7.695	0.0000	0.0000
2023/12/05	R209	01/02/2024	12.14 Put	Bond Future	748.9900	0.7490	824.8400	0.8248	10.127	0.0000	0.0000
2023/12/05	R209	01/02/2024	12.12 Call	Bond Future	2668.6300	2.6686	2460.4500	2.4605	7.801	0.0000	0.0000
2023/12/05	R209	01/02/2024	12.12 Put	Bond Future	774.8400	0.7748	852.9000	0.8529	10.074	0.0000	0.0000
2023/12/05	R209	02/05/2024		Bond Future	11.8065	65.5740	11.8691	65.2814	0.530	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	
2023/12/05	R209	02/05/2024	11.18 Call	Bond Future	1122.4800	1.1225	1025.6900	1.0257	8.623	0.0000	0.0000
2023/12/05	R209	02/05/2024	11.18 Put	Bond Future	4154.7800	4.1548	4350.5400	4.3505	4.712	0.0000	0.0000
2023/12/05	R209	02/05/2024	11.19 Call	Bond Future	1138.5300	1.1385	1040.7900	1.0408	8.585	0.0000	0.0000
2023/12/05	R209	02/05/2024	11.19 Put	Bond Future	4120.9300	4.1209	4315.7400	4.3157	4.727	0.0000	0.0000
2023/12/05	R209	02/05/2024	11.17 Call	Bond Future	1106.7200	1.1067	1010.8700	1.0109	8.661	0.0000	0.0000
2023/12/05	R209	02/05/2024	11.17 Put	Bond Future	4188.9800	4.1890	4385.6800	4.3857	4.696	0.0000	0.0000
2023/12/05	R209	01/08/2024		Bond Future	11.9056	67.0110	11.9704	66.7122	0.545	0.0000	0.0000
2023/12/05	R209	01/08/2024	11.79 Call	Bond Future	2729.5800	2.7296	2578.2900	2.5783	5.543	0.0000	0.0000
2023/12/05	R209	01/08/2024	11.79 Put	Bond Future	3266.8900	3.2669	3414.4200	3.4144	4.516	0.0000	0.0000
2023/12/05	R209	01/08/2024	11.80 Call	Bond Future	2753.4600	2.7535	2601.4100	2.6014	5.522	0.0000	0.0000
2023/12/05	R209	01/08/2024	11.80 Put	Bond Future	3244.0400	3.2440	3390.8100	3.3908	4.524	0.0000	0.0000
2023/12/05	R209	01/08/2024	11.78 Call	Bond Future	2706.0100	2.7060	2555.4900	2.5555	5.562	0.0000	0.0000
2023/12/05	R209	01/08/2024	11.78 Put	Bond Future	3290.0900	3.2901	3438.3900	3.4384	4.507	0.0000	0.0000
2023/12/05	R209	07/11/2024		Bond Future	12.0235	65.4169	12.0909	65.1113	0.561	0.0000	0.0000
2023/12/05	R209	07/11/2024	12.22 Call	Bond Future	3959.0700	3.9591	3782.8100	3.7828	4.452	0.0000	0.0000
2023/12/05	R209	07/11/2024	12.22 Put	Bond Future	3074.2000	3.0742	3203.5100	3.2035	4.206	0.0000	0.0000
2023/12/05	R209	07/11/2024	12.23 Call	Bond Future	3984.7200	3.9847	3807.8500	3.8079	4.439	0.0000	0.0000
2023/12/05	R209	07/11/2024	12.23 Put	Bond Future	3055.2700	3.0553	3183.9700	3.1840	4.212	0.0000	0.0000
2023/12/05	R209	07/11/2024	12.21 Call	Bond Future	3933.4800	3.9335	3757.8400	3.7578	4.465	0.0000	0.0000
2023/12/05	R209	07/11/2024	12.21 Put	Bond Future	3093.2400	3.0932	3223.1700	3.2232	4.200	0.0000	0.0000
2023/12/05	R209	06/02/2025		Bond Future	12.1505	66.7837	12.2205	66.4720	0.576	0.0000	0.0000
2023/12/05	R209	06/02/2025	12.44 Call	Bond Future	4406.4300	4.4064	4222.7600	4.2228	4.168	0.0000	0.0000
2023/12/05	R209	06/02/2025	12.44 Put	Bond Future	3130.7000	3.1307	3258.6900	3.2587	4.088	0.0000	0.0000
2023/12/05	R210	01/02/2024		Bond Future	232.6364	232.6364	232.8415	232.8415	0.088	0.0000	0.0000
2023/12/05	R210	02/05/2024		Bond Future	234.5530	234.5530	234.7622	234.7622	0.089	0.0000	0.0000
2023/12/05	R210	01/08/2024		Bond Future	239.7499	239.7499	239.9645	239.9645	0.089	0.0000	0.0000
2023/12/05	R210	07/11/2024		Bond Future	242.0418	242.0418	242.2622	242.2622	0.091	0.0000	0.0000
2023/12/05	R210	06/02/2025		Bond Future	247.1659	247.1659	247.3921	247.3921	0.092	0.0000	0.0000
2023/12/05	R210	06/02/2025	239.61 Call	Bond Future	7555.8700	7.5559	7782.0500	7.7821	2.993	0.0000	0.0000
2023/12/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	R213	01/02/2024	11.71 Call	Bond Future	5111.1400	5.1111	4946.7400	4.9467	3.217	0.0000	0.0000
2023/12/05	R213	01/02/2024	11.71 Put	Bond Future	160.0600	0.1601	170.6900	0.1707	6.641	0.0000	0.0000
2023/12/05	R213	01/02/2024	11.72 Call	Bond Future	5148.3400	5.1483	4983.7300	4.9837	3.197	0.0000	0.0000
2023/12/05	R213	01/02/2024	11.72 Put	Bond Future	157.0600	0.1571	167.4800	0.1675	6.634	0.0000	0.0000
2023/12/05	R213	01/02/2024	11.70 Call	Bond Future	5073.9100	5.0739	4909.7200	4.9097	3.236	0.0000	0.0000
2023/12/05	R213	01/02/2024	11.70 Put	Bond Future	163.0600	0.1631	173.9000	0.1739	6.648	0.0000	0.0000
2023/12/05	R213	01/02/2024		Bond Future	10.5259	85.8024	10.5662	85.6274	0.383	0.0000	0.0000
2023/12/05	R213	02/05/2024		Bond Future	10.5967	84.1382	10.6390	83.9593	0.399	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	
2023/12/05	R213	02/05/2024	10.29 Call	Bond Future	1463.6500	1.4637	1384.7500	1.3848	5.391	0.0000	0.0000
2023/12/05	R213	02/05/2024	10.29 Put	Bond Future	2776.1800	2.7762	2876.1700	2.8762	3.602	0.0000	0.0000
2023/12/05	R213	02/05/2024	10.30 Call	Bond Future	1481.5200	1.4815	1402.0100	1.4020	5.367	0.0000	0.0000
2023/12/05	R213	02/05/2024	10.30 Put	Bond Future	2750.8400	2.7508	2850.2200	2.8502	3.613	0.0000	0.0000
2023/12/05	R213	02/05/2024	10.28 Call	Bond Future	1445.9100	1.4459	1367.6200	1.3676	5.415	0.0000	0.0000
2023/12/05	R213	02/05/2024	10.28 Put	Bond Future	2801.6700	2.8017	2902.2700	2.9023	3.591	0.0000	0.0000
2023/12/05	R213	01/08/2024		Bond Future	10.6740	85.9826	10.7183	85.8000	0.415	0.0000	0.0000
2023/12/05	R213	01/08/2024	10.87 Call	Bond Future	3030.3700	3.0304	2922.9900	2.9230	3.543	0.0000	0.0000
2023/12/05	R213	01/08/2024	10.87 Put	Bond Future	2226.6200	2.2266	2301.8700	2.3019	3.380	0.0000	0.0000
2023/12/05	R213	01/08/2024	10.88 Call	Bond Future	3054.3700	3.0544	2946.5400	2.9465	3.530	0.0000	0.0000
2023/12/05	R213	01/08/2024	10.88 Put	Bond Future	2209.8800	2.2099	2284.6800	2.2847	3.385	0.0000	0.0000
2023/12/05	R213	01/08/2024	10.86 Call	Bond Future	3006.4600	3.0065	2899.5200	2.8995	3.557	0.0000	0.0000
2023/12/05	R213	01/08/2024	10.86 Put	Bond Future	2243.4800	2.2435	2319.1700	2.3192	3.374	0.0000	0.0000
2023/12/05	R213	07/11/2024		Bond Future	10.7794	84.4269	10.8261	84.2403	0.434	0.0000	0.0000
2023/12/05	R213	07/11/2024	11.22 Call	Bond Future	3834.6100	3.8346	3717.2400	3.7172	3.061	0.0000	0.0000
2023/12/05	R213	07/11/2024	11.22 Put	Bond Future	2096.0100	2.0960	2165.2100	2.1652	3.302	0.0000	0.0000
2023/12/05	R213	07/11/2024	11.23 Call	Bond Future	3859.6500	3.8597	3741.9100	3.7419	3.051	0.0000	0.0000
2023/12/05	R213	07/11/2024	11.23 Put	Bond Future	2082.1200	2.0821	2150.9500	2.1510	3.306	0.0000	0.0000
2023/12/05	R213	07/11/2024	11.21 Call	Bond Future	3809.3100	3.8093	3692.3200	3.6923	3.071	0.0000	0.0000
2023/12/05	R213	07/11/2024	11.21 Put	Bond Future	2109.6700	2.1097	2179.2500	2.1793	3.298	0.0000	0.0000
2023/12/05	R213	06/02/2025		Bond Future	10.9060	86.1929	10.9552	86.0028	0.451	0.0000	0.0000
2023/12/05	R213	06/02/2025	11.35 Call	Bond Future	4030.4600	4.0305	3913.0200	3.9130	2.914	0.0000	0.0000
2023/12/05	R213	06/02/2025	11.35 Put	Bond Future	2334.1700	2.3342	2406.8200	2.4068	3.112	0.0000	0.0000
2023/12/05	R214	01/02/2024	12.15 Call	Bond Future	1672.5200	1.6725	1484.1300	1.4841	11.264	0.0000	0.0000
2023/12/05	R214	01/02/2024	12.15 Put	Bond Future	1474.9300	1.4749	1626.2500	1.6263	10.259	0.0000	0.0000
2023/12/05	R214	01/02/2024	12.16 Call	Bond Future	1698.9700	1.6990	1508.9000	1.5089	11.187	0.0000	0.0000
2023/12/05	R214	01/02/2024	12.16 Put	Bond Future	1453.2500	1.4533	1602.8900	1.6029	10.297	0.0000	0.0000
2023/12/05	R214	01/02/2024	12.14 Call	Bond Future	1646.3800	1.6464	1459.6700	1.4597	11.341	0.0000	0.0000
2023/12/05	R214	01/02/2024	12.14 Put	Bond Future	1496.9700	1.4970	1649.9700	1.6500	10.221	0.0000	0.0000
2023/12/05	R214	01/02/2024		Bond Future	12.1091	62.7563	12.1796	62.4166	0.582	0.0000	0.0000
2023/12/05	R214	02/05/2024		Bond Future	12.2022	60.8374	12.2751	60.4902	0.598	0.0000	0.0000
2023/12/05	R214	02/05/2024	11.47 Call	Bond Future	991.8700	0.9919	889.5300	0.8895	10.318	0.0000	0.0000
2023/12/05	R214	02/05/2024	11.47 Put	Bond Future	4658.4000	4.6584	4903.3000	4.9033	5.257	0.0000	0.0000
2023/12/05	R214	02/05/2024	11.48 Call	Bond Future	1006.9000	1.0069	903.4600	0.9035	10.273	0.0000	0.0000
2023/12/05	R214	02/05/2024	11.48 Put	Bond Future	4621.0500	4.6211	4864.8500	4.8649	5.276	0.0000	0.0000
2023/12/05	R214	02/05/2024	11.46 Call	Bond Future	977.0000	0.9770	875.7500	0.8758	10.363	0.0000	0.0000
2023/12/05	R214	02/05/2024	11.46 Put	Bond Future	4695.9700	4.6960	4941.9600	4.9420	5.238	0.0000	0.0000
2023/12/05	R214	02/05/2024	13.52 Call	Bond Future	6558.5100	6.5585	6269.6600	6.2697	4.404	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	
2023/12/05	R214	02/05/2024	13.52 Put	Bond Future	740.6400	0.7406	799.0300	0.7990	7.884	0.0000	0.0000
2023/12/05	R214	02/05/2024	12.87 Call	Bond Future	4418.3900	4.4184	4170.5400	4.1705	5.610	0.0000	0.0000
2023/12/05	R214	02/05/2024	12.87 Put	Bond Future	1352.9600	1.3530	1452.3500	1.4524	7.346	0.0000	0.0000
2023/12/05	R214	02/05/2024	12.12 Put	Bond Future	2675.8700	2.6759	2846.9900	2.8470	6.395	0.0000	0.0000
2023/12/05	R214	02/05/2024	12.12 Call	Bond Future	2280.8500	2.2809	2104.7300	2.1047	7.722	0.0000	0.0000
2023/12/05	R214	02/05/2024	12.14 Put	Bond Future	2628.6500	2.6287	2797.5600	2.7976	6.426	0.0000	0.0000
2023/12/05	R214	02/05/2024	12.14 Call	Bond Future	2330.1400	2.3301	2151.8100	2.1518	7.653	0.0000	0.0000
2023/12/05	R214	01/08/2024	12.17 Call	Bond Future	2841.7800	2.8418	2663.3700	2.6634	6.278	0.0000	0.0000
2023/12/05	R214	01/08/2024	12.17 Put	Bond Future	3460.7100	3.4607	3637.0100	3.6370	5.094	0.0000	0.0000
2023/12/05	R214	01/08/2024	12.18 Call	Bond Future	2865.9300	2.8659	2686.6400	2.6866	6.256	0.0000	0.0000
2023/12/05	R214	01/08/2024	12.18 Put	Bond Future	3436.9200	3.4369	3612.3400	3.6123	5.104	0.0000	0.0000
2023/12/05	R214	01/08/2024	12.16 Call	Bond Future	2817.9200	2.8179	2640.4000	2.6404	6.300	0.0000	0.0000
2023/12/05	R214	01/08/2024	12.16 Put	Bond Future	3484.8500	3.4849	3662.0400	3.6620	5.085	0.0000	0.0000
2023/12/05	R214	01/08/2024		Bond Future	12.3001	62.1709	12.3755	61.8162	0.614	0.0000	0.0000
2023/12/05	R214	07/11/2024		Bond Future	12.4193	60.3135	12.4977	59.9508	0.631	0.0000	0.0000
2023/12/05	R214	07/11/2024	12.61 Call	Bond Future	4109.6500	4.1097	3900.9500	3.9010	5.078	0.0000	0.0000
2023/12/05	R214	07/11/2024	12.61 Put	Bond Future	3232.8200	3.2328	3386.8500	3.3869	4.765	0.0000	0.0000
2023/12/05	R214	07/11/2024	12.62 Call	Bond Future	4135.7200	4.1357	3926.3000	3.9263	5.064	0.0000	0.0000
2023/12/05	R214	07/11/2024	12.62 Put	Bond Future	3213.4600	3.2135	3366.7700	3.3668	4.771	0.0000	0.0000
2023/12/05	R214	07/11/2024	12.60 Call	Bond Future	4083.6400	4.0836	3875.6500	3.8757	5.093	0.0000	0.0000
2023/12/05	R214	07/11/2024	12.60 Put	Bond Future	3252.2800	3.2523	3407.0200	3.4070	4.758	0.0000	0.0000
2023/12/05	R214	06/02/2025		Bond Future	12.5482	61.5739	12.6295	61.2038	0.648	0.0000	0.0000
2023/12/05	R214	06/02/2025	12.71 Call	Bond Future	4370.0900	4.3701	4160.3200	4.1603	4.800	0.0000	0.0000
2023/12/05	R214	06/02/2025	12.71 Put	Bond Future	3636.7900	3.6368	3797.1200	3.7971	4.409	0.0000	0.0000
2023/12/05	R248	01/02/2024	11.50 Put	Bond Future	4872.6100	4.8726	5237.8100	5.2378	7.495	0.0000	0.0000
2023/12/05	R248	01/02/2024	11.50 Call	Bond Future	391.0800	0.3911	312.7200	0.3127	20.037	0.0000	0.0000
2023/12/05	R248	01/02/2024	12.30 Put	Bond Future	1701.1700	1.7012	1892.4600	1.8925	11.245	0.0000	0.0000
2023/12/05	R248	01/02/2024	12.30 Call	Bond Future	2158.8300	2.1588	1906.5600	1.9066	11.685	0.0000	0.0000
2023/12/05	R248	01/02/2024	13.37 Call	Bond Future	6548.2700	6.5483	6147.3500	6.1474	6.123	0.0000	0.0000
2023/12/05	R248	01/02/2024	13.37 Put	Bond Future	298.2200	0.2982	340.8600	0.3409	14.298	0.0000	0.0000
2023/12/05	R248	01/02/2024	13.10 Call	Bond Future	5340.6400	5.3406	4962.1900	4.9622	7.086	0.0000	0.0000
2023/12/05	R248	01/02/2024	13.10 Put	Bond Future	472.5100	0.4725	537.6200	0.5376	13.780	0.0000	0.0000
2023/12/05	R248	01/02/2024	13.90 Call	Bond Future	8939.2400	8.9392	8513.3800	8.5134	4.764	0.0000	0.0000
2023/12/05	R248	01/02/2024	13.90 Put	Bond Future	118.8500	0.1189	136.5500	0.1366	14.893	0.0000	0.0000
2023/12/05	R248	01/02/2024	12.15 Call	Bond Future	1692.6200	1.6926	1473.6400	1.4736	12.937	0.0000	0.0000
2023/12/05	R248	01/02/2024	12.15 Put	Bond Future	2118.4600	2.1185	2343.0400	2.3430	10.601	0.0000	0.0000
2023/12/05	R248	01/02/2024	12.16 Call	Bond Future	1721.8800	1.7219	1500.6300	1.5006	12.849	0.0000	0.0000
2023/12/05	R248	01/02/2024	12.16 Put	Bond Future	2088.2300	2.0882	2310.5400	2.3105	10.646	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/12/05	R248	01/02/2024	12.14 Call	Bond Future	1663.6100	1.6636	1446.9100	1.4469	13.026	0.0000	0.0000
2023/12/05	R248	01/02/2024	12.14 Put	Bond Future	2149.0200	2.1490	2375.8800	2.3759	10.556	0.0000	0.0000
2023/12/05	R248	01/02/2024		Bond Future	12.2219	77.0582	12.2976	76.6146	0.619	0.0000	0.0000
2023/12/05	R248	02/05/2024		Bond Future	12.3190	74.3113	12.3974	73.8579	0.637	0.0000	0.0000
2023/12/05	R248	02/05/2024	11.47 Call	Bond Future	1060.1000	1.0601	941.0000	0.9410	11.235	0.0000	0.0000
2023/12/05	R248	02/05/2024	11.47 Put	Bond Future	6303.5600	6.3036	6637.8000	6.6378	5.302	0.0000	0.0000
2023/12/05	R248	02/05/2024	11.48 Call	Bond Future	1076.8700	1.0769	956.4000	0.9564	11.187	0.0000	0.0000
2023/12/05	R248	02/05/2024	11.48 Put	Bond Future	6254.7700	6.2548	6587.6400	6.5876	5.322	0.0000	0.0000
2023/12/05	R248	02/05/2024	11.46 Call	Bond Future	1043.5000	1.0435	925.7500	0.9258	11.284	0.0000	0.0000
2023/12/05	R248	02/05/2024	11.46 Put	Bond Future	6352.6200	6.3526	6688.2100	6.6882	5.283	0.0000	0.0000
2023/12/05	R248	02/05/2024	11.40 Put	Bond Future	6652.4900	6.6525	6996.1000	6.9961	5.165	0.0000	0.0000
2023/12/05	R248	02/05/2024	11.40 Call	Bond Future	947.3900	0.9474	837.6600	0.8377	11.582	0.0000	0.0000
2023/12/05	R248	02/05/2024	12.40 Put	Bond Future	2904.2000	2.9042	3105.3300	3.1053	6.925	0.0000	0.0000
2023/12/05	R248	02/05/2024	12.40 Call	Bond Future	3372.4800	3.3725	3120.2700	3.1203	7.478	0.0000	0.0000
2023/12/05	R248	02/05/2024	13.16 Call	Bond Future	6105.7000	6.1057	5768.8400	5.7688	5.517	0.0000	0.0000
2023/12/05	R248	02/05/2024	13.16 Put	Bond Future	1493.9500	1.4940	1610.4300	1.6104	7.797	0.0000	0.0000
2023/12/05	R248	01/08/2024	12.31 Call	Bond Future	3533.2200	3.5332	3298.8100	3.2988	6.634	0.0000	0.0000
2023/12/05	R248	01/08/2024	12.31 Put	Bond Future	4173.8300	4.1738	4402.5200	4.4025	5.479	0.0000	0.0000
2023/12/05	R248	01/08/2024	12.32 Call	Bond Future	3562.7900	3.5628	3327.2400	3.3272	6.611	0.0000	0.0000
2023/12/05	R248	01/08/2024	12.32 Put	Bond Future	4145.3000	4.1453	4372.8500	4.3729	5.489	0.0000	0.0000
2023/12/05	R248	01/08/2024	12.30 Call	Bond Future	3503.7500	3.5038	3270.4900	3.2705	6.657	0.0000	0.0000
2023/12/05	R248	01/08/2024	12.30 Put	Bond Future	4202.5400	4.2025	4432.3800	4.4324	5.469	0.0000	0.0000
2023/12/05	R248	01/08/2024		Bond Future	12.4210	75.9400	12.5024	75.4769	0.655	0.0000	0.0000
2023/12/05	R248	07/11/2024		Bond Future	12.5449	73.2586	12.6296	72.7849	0.675	0.0000	0.0000
2023/12/05	R248	07/11/2024	12.79 Call	Bond Future	5279.6700	5.2797	5002.9200	5.0029	5.242	0.0000	0.0000
2023/12/05	R248	07/11/2024	12.79 Put	Bond Future	3924.0400	3.9240	4120.9800	4.1210	5.019	0.0000	0.0000
2023/12/05	R248	07/11/2024	12.80 Call	Bond Future	5311.6100	5.3116	5033.9700	5.0340	5.227	0.0000	0.0000
2023/12/05	R248	07/11/2024	12.80 Put	Bond Future	3901.6300	3.9016	4097.6800	4.0977	5.025	0.0000	0.0000
2023/12/05	R248	07/11/2024	12.78 Call	Bond Future	5248.0600	5.2481	4972.2000	4.9722	5.256	0.0000	0.0000
2023/12/05	R248	07/11/2024	12.78 Put	Bond Future	3946.8600	3.9469	4144.6900	4.1447	5.012	0.0000	0.0000
2023/12/05	R248	06/02/2025		Bond Future	12.6787	74.7888	12.7668	74.3056	0.695	0.0000	0.0000
2023/12/05	R248	06/02/2025	12.71 Call	Bond Future	4941.4600	4.9415	4679.6100	4.6796	5.299	0.0000	0.0000
2023/12/05	R248	06/02/2025	12.71 Put	Bond Future	4769.0300	4.7690	4990.4300	4.9904	4.642	0.0000	0.0000
2023/12/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/12/05	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
2023/12/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Total

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