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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/11/2023 TO 30/11/2023

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
2023/11/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/30	2025	01/02/2024		Bond Future	175.1739	175.1739	175.2680	0.054	0.0000	0.0000
2023/11/30	2025	02/05/2024		Bond Future	179.0861	179.0861	179.1823	0.054	0.0000	0.0000
2023/11/30	2025	01/08/2024		Bond Future	181.2075	181.2075	181.3063	0.054	0.0000	0.0000
2023/11/30	2025	07/11/2024		Bond Future	185.5191	185.5191	185.6207	0.055	0.0000	0.0000
2023/11/30	2029	01/02/2024		Bond Future	127.7043	127.7043	128.0945	0.306	0.0000	0.0000
2023/11/30	2029	02/05/2024		Bond Future	129.1814	129.1814	129.5803	0.309	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	
2023/11/30	2029	01/08/2024		Bond Future	132.0461	132.0461	132.4543	132.4543	0.309	0.0000	0.0000
2023/11/30	2029	07/11/2024		Bond Future	133.7771	133.7771	134.1954	134.1954	0.313	0.0000	0.0000
2023/11/30	2029	06/02/2025		Bond Future	136.6144	136.6144	137.0421	137.0421	0.313	0.0000	0.0000
2023/11/30	2029	06/02/2025	132.40 Call	Bond Future	4214.3800	4.2144	4642.1100	4.6421	10.149	0.0000	0.0000
2023/11/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.85 Call	Bond Future	7527.3200	7.5273	7359.0700	7.3591	2.235	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.85 Put	Bond Future	35.3800	0.0354	37.7400	0.0377	6.670	0.0000	0.0000
2023/11/30	2030	01/02/2024	10.00 Put	Bond Future	1141.5800	1.1416	1214.4800	1.2145	6.386	0.0000	0.0000
2023/11/30	2030	01/02/2024	10.00 Call	Bond Future	1303.7600	1.3038	1206.0500	1.2061	7.494	0.0000	0.0000
2023/11/30	2030	01/02/2024	9.89 Put	Bond Future	1361.6700	1.3617	1445.1300	1.4451	6.129	0.0000	0.0000
2023/11/30	2030	01/02/2024	9.89 Call	Bond Future	1063.2600	1.0633	976.1100	0.9761	8.196	0.0000	0.0000
2023/11/30	2030	01/02/2024	10.39 Put	Bond Future	586.6200	0.5866	627.8600	0.6279	7.030	0.0000	0.0000
2023/11/30	2030	01/02/2024	10.39 Call	Bond Future	2358.7200	2.3587	2229.3500	2.2294	5.485	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.86 Call	Bond Future	7564.2000	7.5642	7395.9000	7.3959	2.225	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.86 Put	Bond Future	34.6900	0.0347	37.0000	0.0370	6.659	0.0000	0.0000
2023/11/30	2030	01/02/2024	10.16 Put	Bond Future	875.6400	0.8756	934.2500	0.9343	6.693	0.0000	0.0000
2023/11/30	2030	01/02/2024	10.16 Call	Bond Future	1702.6300	1.7026	1590.6300	1.5906	6.578	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.00 Call	Bond Future	4408.4300	4.4084	4251.6500	4.2517	3.556	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.00 Put	Bond Future	188.8400	0.1888	202.6700	0.2027	7.324	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.75 Call	Bond Future	7158.2600	7.1583	6990.5800	6.9906	2.342	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.75 Put	Bond Future	43.1900	0.0432	46.1200	0.0461	6.784	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.36 Call	Bond Future	5718.5500	5.7186	5554.6600	5.5547	2.866	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.36 Put	Bond Future	93.8000	0.0938	100.5200	0.1005	7.164	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.37 Call	Bond Future	5755.3600	5.7554	5591.3200	5.5913	2.850	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.37 Put	Bond Future	91.9800	0.0920	98.5500	0.0986	7.143	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.35 Call	Bond Future	5681.8200	5.6818	5518.0700	5.5181	2.882	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.35 Put	Bond Future	95.7100	0.0957	102.5700	0.1026	7.167	0.0000	0.0000
2023/11/30	2030	01/02/2024		Bond Future	9.9612	91.4456	10.0020	91.2750	0.410	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.31 Call	Bond Future	5534.8800	5.5349	5371.7200	5.3717	2.948	0.0000	0.0000
2023/11/30	2030	01/02/2024	11.31 Put	Bond Future	103.5800	0.1036	111.0300	0.1110	7.193	0.0000	0.0000
2023/11/30	2030	01/02/2024	9.93 Put	Bond Future	1278.1700	1.2782	1357.7400	1.3577	6.225	0.0000	0.0000
2023/11/30	2030	01/02/2024	9.93 Call	Bond Future	1147.5800	1.1476	1056.5400	1.0565	7.933	0.0000	0.0000
2023/11/30	2030	01/02/2024	9.57 Put	Bond Future	2183.4500	2.1835	2298.2400	2.2982	5.257	0.0000	0.0000
2023/11/30	2030	01/02/2024	9.57 Call	Bond Future	528.5300	0.5285	472.7100	0.4727	10.561	0.0000	0.0000
2023/11/30	2030	01/02/2024	10.07 Put	Bond Future	1018.1900	1.0182	1084.6400	1.0846	6.526	0.0000	0.0000
2023/11/30	2030	01/02/2024	10.07 Call	Bond Future	1471.9700	1.4720	1367.8100	1.3678	7.076	0.0000	0.0000
2023/11/30	2030	01/02/2024	12.10 Call	Bond Future	8446.4200	8.4464	8277.1600	8.2772	2.004	0.0000	0.0000
2023/11/30	2030	01/02/2024	12.10 Put	Bond Future	21.5300	0.0215	22.8800	0.0229	6.270	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	
2023/11/30	2030	02/05/2024		Bond Future	10.0177	93.4659	10.0608	93.2915	0.430	0.0000	0.0000
2023/11/30	2030	02/05/2024	9.82 Call	Bond Future	1579.3900	1.5794	1496.8100	1.4968	5.229	0.0000	0.0000
2023/11/30	2030	02/05/2024	9.82 Put	Bond Future	2384.6400	2.3846	2476.4700	2.4765	3.851	0.0000	0.0000
2023/11/30	2030	02/05/2024	9.83 Call	Bond Future	1597.8000	1.5978	1514.6300	1.5146	5.205	0.0000	0.0000
2023/11/30	2030	02/05/2024	9.83 Put	Bond Future	2362.1100	2.3621	2453.3500	2.4534	3.863	0.0000	0.0000
2023/11/30	2030	02/05/2024	9.81 Call	Bond Future	1561.3500	1.5614	1479.3600	1.4794	5.251	0.0000	0.0000
2023/11/30	2030	02/05/2024	9.81 Put	Bond Future	2407.5600	2.4076	2499.9800	2.5000	3.839	0.0000	0.0000
2023/11/30	2030	02/05/2024	10.62 Put	Bond Future	1052.1500	1.0522	1101.1200	1.1011	4.654	0.0000	0.0000
2023/11/30	2030	02/05/2024	10.62 Call	Bond Future	3451.7200	3.4517	3326.2800	3.3263	3.634	0.0000	0.0000
2023/11/30	2030	02/05/2024	11.12 Put	Bond Future	610.9900	0.6110	641.2900	0.6413	4.959	0.0000	0.0000
2023/11/30	2030	02/05/2024	11.12 Call	Bond Future	4943.2600	4.9433	4799.1500	4.7992	2.915	0.0000	0.0000
2023/11/30	2030	02/05/2024	13.15 Call	Bond Future	11699.4900	11.6995	11527.4000	11.5274	1.471	0.0000	0.0000
2023/11/30	2030	02/05/2024	13.15 Put	Bond Future	39.5800	0.0396	41.9000	0.0419	5.862	0.0000	0.0000
2023/11/30	2030	02/05/2024	9.66 Put	Bond Future	2773.3600	2.7734	2874.5200	2.8745	3.648	0.0000	0.0000
2023/11/30	2030	02/05/2024	9.66 Call	Bond Future	1310.0300	1.3100	1236.7800	1.2368	5.591	0.0000	0.0000
2023/11/30	2030	02/05/2024	10.16 Put	Bond Future	1703.3900	1.7034	1775.5700	1.7756	4.237	0.0000	0.0000
2023/11/30	2030	02/05/2024	10.16 Call	Bond Future	2277.4400	2.2774	2175.2100	2.1752	4.489	0.0000	0.0000
2023/11/30	2030	02/05/2024	11.94 Call	Bond Future	7636.4100	7.6364	7474.7800	7.4748	2.117	0.0000	0.0000
2023/11/30	2030	02/05/2024	11.94 Put	Bond Future	246.6000	0.2466	259.3800	0.2594	5.182	0.0000	0.0000
2023/11/30	2030	02/05/2024	12.38 Call	Bond Future	9118.3400	9.1183	8951.5200	8.9515	1.829	0.0000	0.0000
2023/11/30	2030	02/05/2024	12.38 Put	Bond Future	143.2900	0.1433	150.8800	0.1509	5.297	0.0000	0.0000
2023/11/30	2030	02/05/2024	10.82 Put	Bond Future	847.5400	0.8475	888.1800	0.8882	4.795	0.0000	0.0000
2023/11/30	2030	02/05/2024	10.82 Call	Bond Future	4026.5500	4.0266	3892.7800	3.8928	3.322	0.0000	0.0000
2023/11/30	2030	01/08/2024	10.38 Call	Bond Future	3046.6000	3.0466	2938.0800	2.9381	3.562	0.0000	0.0000
2023/11/30	2030	01/08/2024	10.38 Put	Bond Future	1898.0000	1.8980	1967.5100	1.9675	3.662	0.0000	0.0000
2023/11/30	2030	01/08/2024	10.39 Call	Bond Future	3070.3100	3.0703	2961.3500	2.9614	3.549	0.0000	0.0000
2023/11/30	2030	01/08/2024	10.39 Put	Bond Future	1883.2300	1.8832	1952.3000	1.9523	3.668	0.0000	0.0000
2023/11/30	2030	01/08/2024	10.37 Call	Bond Future	3023.2800	3.0233	2915.1900	2.9152	3.575	0.0000	0.0000
2023/11/30	2030	01/08/2024	10.37 Put	Bond Future	1913.1700	1.9132	1983.1100	1.9831	3.656	0.0000	0.0000
2023/11/30	2030	01/08/2024		Bond Future	10.0839	91.5108	10.1295	91.3328	0.452	0.0000	0.0000
2023/11/30	2030	07/11/2024		Bond Future	10.1572	93.6636	10.2057	93.4817	0.477	0.0000	0.0000
2023/11/30	2030	07/11/2024	10.75 Call	Bond Future	3985.5400	3.9855	3866.3700	3.8664	2.990	0.0000	0.0000
2023/11/30	2030	07/11/2024	10.75 Put	Bond Future	1789.2800	1.7893	1852.0100	1.8520	3.506	0.0000	0.0000
2023/11/30	2030	07/11/2024	10.76 Call	Bond Future	4010.2400	4.0102	3890.7200	3.8907	2.980	0.0000	0.0000
2023/11/30	2030	07/11/2024	10.76 Put	Bond Future	1777.5000	1.7775	1839.8800	1.8399	3.509	0.0000	0.0000
2023/11/30	2030	07/11/2024	10.74 Call	Bond Future	3960.8900	3.9609	3842.0600	3.8421	3.000	0.0000	0.0000
2023/11/30	2030	07/11/2024	10.74 Put	Bond Future	1801.1400	1.8011	1864.2100	1.8642	3.502	0.0000	0.0000
2023/11/30	2030	06/02/2025		Bond Future	10.2577	91.6158	10.3090	91.4305	0.501	0.0000	0.0000
2023/11/30	2030	06/02/2025	10.68 Call	Bond Future	3775.8000	3.7758	3662.8300	3.6628	2.992	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	
2023/11/30	2030	06/02/2025	10.68 Put	Bond Future	2266.0700	2.2661	2338.3700	2.3384	3.191	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.90 Put	Bond Future	1400.2500	1.4003	1458.7100	1.4587	4.175	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.90 Call	Bond Future	1534.8000	1.5348	1449.0400	1.4490	5.588	0.0000	0.0000
2023/11/30	2032	01/02/2024	12.00 Call	Bond Future	5448.4900	5.4485	5313.4200	5.3134	2.479	0.0000	0.0000
2023/11/30	2032	01/02/2024	12.00 Put	Bond Future	225.9900	0.2260	235.1400	0.2351	4.049	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.55 Call	Bond Future	3680.0600	3.6801	3557.0600	3.5571	3.342	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.55 Put	Bond Future	490.1100	0.4901	511.3300	0.5113	4.330	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.33 Call	Bond Future	2880.3400	2.8803	2766.9700	2.7670	3.936	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.33 Put	Bond Future	708.4300	0.7084	739.2800	0.7393	4.355	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.59 Put	Bond Future	2195.0300	2.1950	2279.1400	2.2791	3.832	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.59 Call	Bond Future	820.7100	0.8207	760.6000	0.7606	7.324	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.09 Put	Bond Future	1043.6100	1.0436	1088.4300	1.0884	4.295	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.09 Call	Bond Future	2086.2400	2.0862	1986.8400	1.9868	4.765	0.0000	0.0000
2023/11/30	2032	01/02/2024	12.73 Call	Bond Future	8443.7600	8.4438	8301.4800	8.3015	1.685	0.0000	0.0000
2023/11/30	2032	01/02/2024	12.73 Put	Bond Future	61.0100	0.0610	62.9500	0.0630	3.180	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.78 Put	Bond Future	1674.1900	1.6742	1742.2300	1.7422	4.064	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.78 Call	Bond Future	1228.7000	1.2287	1152.5200	1.1525	6.200	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.75 Call	Bond Future	4449.8100	4.4498	4320.3500	4.3204	2.909	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.75 Put	Bond Future	348.3400	0.3483	363.1000	0.3631	4.237	0.0000	0.0000
2023/11/30	2032	01/02/2024	12.50 Call	Bond Future	7497.0600	7.4971	7356.0700	7.3561	1.881	0.0000	0.0000
2023/11/30	2032	01/02/2024	12.50 Put	Bond Future	92.1800	0.0922	95.4100	0.0954	3.504	0.0000	0.0000
2023/11/30	2032	01/02/2024		Bond Future	10.8721	88.9469	10.9020	88.8027	0.275	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.84 Call	Bond Future	4805.6400	4.8056	4673.8800	4.6739	2.742	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.84 Put	Bond Future	298.2700	0.2983	310.7300	0.3107	4.177	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.85 Call	Bond Future	4845.4500	4.8455	4713.4600	4.7135	2.724	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.85 Put	Bond Future	293.1400	0.2931	305.3700	0.3054	4.172	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.83 Call	Bond Future	4765.8000	4.7658	4634.2900	4.6343	2.759	0.0000	0.0000
2023/11/30	2032	01/02/2024	11.83 Put	Bond Future	303.4000	0.3034	316.1100	0.3161	4.189	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.01 Put	Bond Future	4438.2900	4.4383	4564.7300	4.5647	2.849	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.01 Call	Bond Future	147.4600	0.1475	129.6800	0.1297	12.058	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.76 Put	Bond Future	1723.8200	1.7238	1793.5100	1.7935	4.043	0.0000	0.0000
2023/11/30	2032	01/02/2024	10.76 Call	Bond Future	1181.1700	1.1812	1106.6400	1.1066	6.310	0.0000	0.0000
2023/11/30	2032	01/02/2024	12.62 Call	Bond Future	7991.4000	7.9914	7849.6600	7.8497	1.774	0.0000	0.0000
2023/11/30	2032	01/02/2024	12.62 Put	Bond Future	74.3100	0.0743	76.7900	0.0768	3.337	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.54 Call	Bond Future	1520.8800	1.5209	1457.9800	1.4580	4.136	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.54 Put	Bond Future	3513.5500	3.5136	3598.0800	3.5981	2.406	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.55 Call	Bond Future	1539.1300	1.5391	1475.7400	1.4757	4.119	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.55 Put	Bond Future	3483.2800	3.4833	3567.3200	3.5673	2.413	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	
2023/11/30	2032	02/05/2024	10.56 Call	Bond Future	1557.5100	1.5575	1493.6400	1.4936	4.101	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.56 Put	Bond Future	3453.1900	3.4532	3536.7500	3.5368	2.420	0.0000	0.0000
2023/11/30	2032	02/05/2024		Bond Future	10.9567	86.7499	10.9881	86.6025	0.286	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.59 Put	Bond Future	3364.1400	3.3641	3446.2600	3.4463	2.441	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.59 Call	Bond Future	1613.6900	1.6137	1548.3800	1.5484	4.047	0.0000	0.0000
2023/11/30	2032	02/05/2024	11.09 Put	Bond Future	2129.6500	2.1297	2188.1800	2.1882	2.748	0.0000	0.0000
2023/11/30	2032	02/05/2024	11.09 Call	Bond Future	2754.5500	2.7546	2665.6500	2.6657	3.227	0.0000	0.0000
2023/11/30	2032	02/05/2024	13.18 Call	Bond Future	9959.7500	9.9598	9820.3100	9.8203	1.400	0.0000	0.0000
2023/11/30	2032	02/05/2024	13.18 Put	Bond Future	265.7100	0.2657	273.7000	0.2737	3.007	0.0000	0.0000
2023/11/30	2032	02/05/2024	13.35 Call	Bond Future	10590.6100	10.5906	10449.7100	10.4497	1.330	0.0000	0.0000
2023/11/30	2032	02/05/2024	13.35 Put	Bond Future	215.6300	0.2156	222.1600	0.2222	3.028	0.0000	0.0000
2023/11/30	2032	02/05/2024	11.35 Put	Bond Future	1661.6000	1.6616	1709.1600	1.7092	2.862	0.0000	0.0000
2023/11/30	2032	02/05/2024	11.35 Call	Bond Future	3488.7600	3.4888	3388.8900	3.3889	2.863	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.65 Put	Bond Future	3190.4700	3.1905	3269.7000	3.2697	2.483	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.65 Call	Bond Future	1729.5400	1.7295	1661.3400	1.6613	3.943	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.36 Put	Bond Future	4086.8500	4.0869	4179.9400	4.1799	2.278	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.36 Call	Bond Future	1215.0300	1.2150	1160.6900	1.1607	4.472	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.86 Put	Bond Future	2638.5200	2.6385	2707.6700	2.7077	2.621	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.86 Call	Bond Future	2181.2300	2.1812	2102.9500	2.1030	3.589	0.0000	0.0000
2023/11/30	2032	02/05/2024	12.90 Call	Bond Future	8907.6300	8.9076	8770.9400	8.7709	1.535	0.0000	0.0000
2023/11/30	2032	02/05/2024	12.90 Put	Bond Future	352.8800	0.3529	363.6200	0.3636	3.044	0.0000	0.0000
2023/11/30	2032	02/05/2024	11.81 Call	Bond Future	4958.9400	4.9589	4843.2300	4.8432	2.333	0.0000	0.0000
2023/11/30	2032	02/05/2024	11.81 Put	Bond Future	1058.1000	1.0581	1089.8200	1.0898	2.998	0.0000	0.0000
2023/11/30	2032	02/05/2024	11.21 Call	Bond Future	3082.7000	3.0827	2988.5700	2.9886	3.053	0.0000	0.0000
2023/11/30	2032	02/05/2024	11.21 Put	Bond Future	1900.1600	1.9002	1953.4600	1.9535	2.805	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.57 Put	Bond Future	3423.2600	3.4233	3506.3400	3.5063	2.427	0.0000	0.0000
2023/11/30	2032	02/05/2024	10.57 Call	Bond Future	1576.0300	1.5760	1511.6800	1.5117	4.083	0.0000	0.0000
2023/11/30	2032	01/08/2024	11.14 Call	Bond Future	3185.0400	3.1850	3098.5500	3.0986	2.716	0.0000	0.0000
2023/11/30	2032	01/08/2024	11.14 Put	Bond Future	2771.0800	2.7711	2835.0000	2.8350	2.307	0.0000	0.0000
2023/11/30	2032	01/08/2024	11.15 Call	Bond Future	3210.4900	3.2105	3123.6400	3.1236	2.705	0.0000	0.0000
2023/11/30	2032	01/08/2024	11.15 Put	Bond Future	2750.8500	2.7509	2814.4100	2.8144	2.311	0.0000	0.0000
2023/11/30	2032	01/08/2024	11.13 Call	Bond Future	3159.4000	3.1594	3073.2800	3.0733	2.726	0.0000	0.0000
2023/11/30	2032	01/08/2024	11.13 Put	Bond Future	2791.1500	2.7912	2855.4400	2.8554	2.303	0.0000	0.0000
2023/11/30	2032	01/08/2024		Bond Future	11.0497	88.6526	11.0824	88.5022	0.296	0.0000	0.0000
2023/11/30	2032	07/11/2024	11.48 Call	Bond Future	3947.2300	3.9472	3852.8200	3.8528	2.392	0.0000	0.0000
2023/11/30	2032	07/11/2024	11.48 Put	Bond Future	2536.3400	2.5363	2595.6300	2.5956	2.338	0.0000	0.0000
2023/11/30	2032	07/11/2024	11.49 Call	Bond Future	3974.0200	3.9740	3879.2900	3.8793	2.384	0.0000	0.0000
2023/11/30	2032	07/11/2024	11.49 Put	Bond Future	2519.3800	2.5194	2578.3500	2.5784	2.341	0.0000	0.0000
2023/11/30	2032	07/11/2024	11.47 Call	Bond Future	3920.1800	3.9202	3826.0900	3.8261	2.400	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	
2023/11/30	2032	07/11/2024	11.47 Put	Bond Future	2553.0800	2.5531	2612.6900	2.6127	2.335	0.0000	0.0000
2023/11/30	2032	07/11/2024	13.36 Call	Bond Future	9860.8900	9.8609	9726.0100	9.7260	1.368	0.0000	0.0000
2023/11/30	2032	07/11/2024	13.36 Put	Bond Future	715.0500	0.7151	733.8700	0.7339	2.632	0.0000	0.0000
2023/11/30	2032	07/11/2024	11.64 Put	Bond Future	2281.1000	2.2811	2335.3600	2.3354	2.379	0.0000	0.0000
2023/11/30	2032	07/11/2024	11.64 Call	Bond Future	4388.6100	4.3886	4289.1700	4.2892	2.266	0.0000	0.0000
2023/11/30	2032	07/11/2024		Bond Future	11.1611	86.5713	11.1955	86.4176	0.308	0.0000	0.0000
2023/11/30	2032	06/02/2025		Bond Future	11.2920	88.3828	11.3280	88.2263	0.319	0.0000	0.0000
2023/11/30	2032	06/02/2025	11.72 Call	Bond Future	4513.7600	4.5138	4416.1100	4.4161	2.163	0.0000	0.0000
2023/11/30	2032	06/02/2025	11.72 Put	Bond Future	2678.7900	2.6788	2737.6600	2.7377	2.198	0.0000	0.0000
2023/11/30	2033	01/02/2024		Bond Future	122.0166	122.0166	121.8293	121.8293	0.153	0.0000	0.0000
2023/11/30	2033	02/05/2024		Bond Future	123.2701	123.2701	123.0788	123.0788	0.155	0.0000	0.0000
2023/11/30	2033	01/08/2024		Bond Future	126.0038	126.0038	125.8085	125.8085	0.155	0.0000	0.0000
2023/11/30	2033	07/11/2024		Bond Future	127.4929	127.4929	127.2933	127.2933	0.157	0.0000	0.0000
2023/11/30	2033	06/02/2025		Bond Future	130.1971	130.1971	129.9937	129.9937	0.156	0.0000	0.0000
2023/11/30	2033	06/02/2025	124.94 Call	Bond Future	5257.0800	5.2571	5053.7200	5.0537	3.868	0.0000	0.0000
2023/11/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	2037	01/02/2024	13.93 Call	Bond Future	9921.7100	9.9217	9708.9200	9.7089	2.145	0.0000	0.0000
2023/11/30	2037	01/02/2024	13.93 Put	Bond Future	62.9100	0.0629	66.2700	0.0663	5.341	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.93 Call	Bond Future	5560.0200	5.5600	5365.7100	5.3657	3.495	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.93 Put	Bond Future	370.8600	0.3709	392.7000	0.3927	5.889	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.09 Put	Bond Future	1425.2500	1.4253	1502.0300	1.5020	5.387	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.09 Call	Bond Future	2313.5900	2.3136	2174.2200	2.1742	6.024	0.0000	0.0000
2023/11/30	2037	01/02/2024		Bond Future	11.9251	77.7985	11.9649	77.5823	0.334	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.32 Call	Bond Future	3107.6700	3.1077	2948.1000	2.9481	5.135	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.32 Put	Bond Future	1005.1900	1.0052	1061.7700	1.0618	5.629	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.33 Call	Bond Future	3144.2600	3.1443	2983.9000	2.9839	5.100	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.33 Put	Bond Future	989.6300	0.9896	1045.4200	1.0454	5.637	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.31 Call	Bond Future	3071.2500	3.0713	2912.4800	2.9125	5.170	0.0000	0.0000
2023/11/30	2037	01/02/2024	12.31 Put	Bond Future	1020.9700	1.0210	1078.3500	1.0784	5.620	0.0000	0.0000
2023/11/30	2037	02/05/2024		Bond Future	12.0306	79.5173	12.0720	79.2963	0.344	0.0000	0.0000
2023/11/30	2037	02/05/2024	11.44 Call	Bond Future	1382.6300	1.3826	1303.2500	1.3033	5.741	0.0000	0.0000
2023/11/30	2037	02/05/2024	11.44 Put	Bond Future	4634.9400	4.6349	4776.5400	4.7765	3.055	0.0000	0.0000
2023/11/30	2037	02/05/2024	11.45 Call	Bond Future	1401.6700	1.4017	1321.5600	1.3216	5.715	0.0000	0.0000
2023/11/30	2037	02/05/2024	11.45 Put	Bond Future	4597.2800	4.5973	4738.1500	4.7382	3.064	0.0000	0.0000
2023/11/30	2037	02/05/2024	11.43 Call	Bond Future	1363.7600	1.3638	1285.1000	1.2851	5.768	0.0000	0.0000
2023/11/30	2037	02/05/2024	11.43 Put	Bond Future	4672.8200	4.6728	4815.1400	4.8151	3.046	0.0000	0.0000
2023/11/30	2037	01/08/2024		Bond Future	12.1458	77.0056	12.1889	76.7800	0.355	0.0000	0.0000
2023/11/30	2037	01/08/2024	12.10 Call	Bond Future	3403.6300	3.4036	3282.1300	3.2821	3.570	0.0000	0.0000

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2023/11/30	2037	01/08/2024	12.10 Put	Bond Future	3644.7100	3.6447	3748.8200	3.7488	2.856	0.0000	0.0000
2023/11/30	2037	01/08/2024	12.11 Call	Bond Future	3431.3000	3.4313	3309.2600	3.3093	3.557	0.0000	0.0000
2023/11/30	2037	01/08/2024	12.11 Put	Bond Future	3619.6600	3.6197	3723.2300	3.7232	2.861	0.0000	0.0000
2023/11/30	2037	01/08/2024	12.09 Call	Bond Future	3376.0600	3.3761	3255.1100	3.2551	3.583	0.0000	0.0000
2023/11/30	2037	01/08/2024	12.09 Put	Bond Future	3669.9100	3.6699	3774.5700	3.7746	2.852	0.0000	0.0000
2023/11/30	2037	01/08/2024	13.82 Call	Bond Future	9211.5000	9.2115	9022.4800	9.0225	2.052	0.0000	0.0000
2023/11/30	2037	01/08/2024	13.82 Put	Bond Future	1104.3500	1.1044	1140.9400	1.1409	3.313	0.0000	0.0000
2023/11/30	2037	01/08/2024	13.17 Call	Bond Future	6850.5300	6.8505	6680.5000	6.6805	2.482	0.0000	0.0000
2023/11/30	2037	01/08/2024	13.17 Put	Bond Future	1734.8200	1.7348	1790.4000	1.7904	3.204	0.0000	0.0000
2023/11/30	2037	07/11/2024		Bond Future	12.2703	78.8164	12.3151	78.5857	0.365	0.0000	0.0000
2023/11/30	2037	07/11/2024	12.58 Call	Bond Future	5059.3800	5.0594	4919.1700	4.9192	2.771	0.0000	0.0000
2023/11/30	2037	07/11/2024	12.58 Put	Bond Future	3486.2000	3.4862	3576.6800	3.5767	2.595	0.0000	0.0000
2023/11/30	2037	07/11/2024	12.59 Call	Bond Future	5089.3100	5.0893	4948.6800	4.9487	2.763	0.0000	0.0000
2023/11/30	2037	07/11/2024	12.59 Put	Bond Future	3466.1200	3.4661	3556.1800	3.5562	2.598	0.0000	0.0000
2023/11/30	2037	07/11/2024	12.57 Call	Bond Future	5029.8100	5.0298	4890.0300	4.8900	2.779	0.0000	0.0000
2023/11/30	2037	07/11/2024	12.57 Put	Bond Future	3506.6800	3.5067	3597.5900	3.5976	2.592	0.0000	0.0000
2023/11/30	2037	06/02/2025		Bond Future	12.4090	76.2055	12.4556	75.9703	0.376	0.0000	0.0000
2023/11/30	2037	06/02/2025	12.76 Call	Bond Future	5501.0500	5.5011	5357.9800	5.3580	2.601	0.0000	0.0000
2023/11/30	2037	06/02/2025	12.76 Put	Bond Future	3756.2900	3.7563	3848.3800	3.8484	2.452	0.0000	0.0000
2023/11/30	2038	01/02/2024		Bond Future	130.7333	130.7333	130.3699	130.3699	0.278	0.0000	0.0000
2023/11/30	2038	02/05/2024		Bond Future	133.6531	133.6531	133.2814	133.2814	0.278	0.0000	0.0000
2023/11/30	2038	01/08/2024		Bond Future	134.5354	134.5354	134.1559	134.1559	0.282	0.0000	0.0000
2023/11/30	2038	07/11/2024		Bond Future	137.7358	137.7358	137.3478	137.3478	0.282	0.0000	0.0000
2023/11/30	2038	06/02/2025		Bond Future	138.5249	138.5249	138.1292	138.1292	0.286	0.0000	0.0000
2023/11/30	2038	06/02/2025	135.23 Call	Bond Future	3294.8500	3.2949	2899.1600	2.8992	12.009	0.0000	0.0000
2023/11/30	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.30 Put	Bond Future	1607.5700	1.6076	1718.6800	1.7187	6.912	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.30 Call	Bond Future	2338.1700	2.3382	2162.0400	2.1620	7.533	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.90 Put	Bond Future	637.9700	0.6380	687.5400	0.6875	7.770	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.90 Call	Bond Future	4654.0500	4.6541	4416.3800	4.4164	5.107	0.0000	0.0000
2023/11/30	2040	01/02/2024	13.90 Call	Bond Future	9137.7200	9.1377	8859.8900	8.8599	3.040	0.0000	0.0000
2023/11/30	2040	01/02/2024	13.90 Put	Bond Future	117.6700	0.1177	127.0800	0.1271	7.997	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.34 Call	Bond Future	2473.3100	2.4733	2292.0400	2.2920	7.329	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.34 Put	Bond Future	1516.6000	1.5166	1622.5700	1.6226	6.987	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.35 Call	Bond Future	2507.5600	2.5076	2325.0200	2.3250	7.280	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.35 Put	Bond Future	1494.4800	1.4945	1599.1800	1.5992	7.006	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.33 Call	Bond Future	2439.1500	2.4392	2259.1500	2.2592	7.380	0.0000	0.0000
2023/11/30	2040	01/02/2024	12.33 Put	Bond Future	1538.8700	1.5389	1646.1100	1.6461	6.969	0.0000	0.0000

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2023/11/30	2040	01/02/2024		Bond Future	12.1720	78.0267	12.2221	77.7395	0.412	0.0000	0.0000
2023/11/30	2040	02/05/2024		Bond Future	12.2800	79.7505	12.3320	79.4569	0.423	0.0000	0.0000
2023/11/30	2040	02/05/2024	11.61 Call	Bond Future	1326.9300	1.3269	1230.8900	1.2309	7.238	0.0000	0.0000
2023/11/30	2040	02/05/2024	11.61 Put	Bond Future	5270.2700	5.2703	5467.8300	5.4678	3.749	0.0000	0.0000
2023/11/30	2040	02/05/2024	11.62 Call	Bond Future	1345.9900	1.3460	1249.0100	1.2490	7.205	0.0000	0.0000
2023/11/30	2040	02/05/2024	11.62 Put	Bond Future	5228.2200	5.2282	5424.8400	5.4248	3.761	0.0000	0.0000
2023/11/30	2040	02/05/2024	11.60 Call	Bond Future	1308.0400	1.3080	1212.9300	1.2129	7.271	0.0000	0.0000
2023/11/30	2040	02/05/2024	11.60 Put	Bond Future	5312.5700	5.3126	5511.0600	5.5111	3.736	0.0000	0.0000
2023/11/30	2040	01/08/2024		Bond Future	12.3975	76.9937	12.4515	76.6938	0.436	0.0000	0.0000
2023/11/30	2040	01/08/2024	12.33 Call	Bond Future	3577.5700	3.5776	3419.4100	3.4194	4.421	0.0000	0.0000
2023/11/30	2040	01/08/2024	12.33 Put	Bond Future	3954.6700	3.9547	4096.3300	4.0963	3.582	0.0000	0.0000
2023/11/30	2040	01/08/2024	12.34 Call	Bond Future	3606.6900	3.6067	3447.8000	3.4478	4.405	0.0000	0.0000
2023/11/30	2040	01/08/2024	12.34 Put	Bond Future	3927.7300	3.9277	4068.6600	4.0687	3.588	0.0000	0.0000
2023/11/30	2040	01/08/2024	12.32 Call	Bond Future	3548.3000	3.5483	3390.8800	3.3909	4.436	0.0000	0.0000
2023/11/30	2040	01/08/2024	12.32 Put	Bond Future	3981.5300	3.9815	4123.9300	4.1239	3.577	0.0000	0.0000
2023/11/30	2040	07/11/2024		Bond Future	12.5238	78.8039	12.5800	78.4972	0.449	0.0000	0.0000
2023/11/30	2040	07/11/2024	12.85 Call	Bond Future	5300.6500	5.3007	5114.7700	5.1148	3.507	0.0000	0.0000
2023/11/30	2040	07/11/2024	12.85 Put	Bond Future	3547.5300	3.5475	3668.3100	3.6683	3.405	0.0000	0.0000
2023/11/30	2040	07/11/2024	12.86 Call	Bond Future	5332.5200	5.3325	5146.0700	5.1461	3.496	0.0000	0.0000
2023/11/30	2040	07/11/2024	12.86 Put	Bond Future	3526.6500	3.5267	3646.8600	3.6469	3.409	0.0000	0.0000
2023/11/30	2040	07/11/2024	12.84 Call	Bond Future	5268.8400	5.2688	5083.5300	5.0835	3.517	0.0000	0.0000
2023/11/30	2040	07/11/2024	12.84 Put	Bond Future	3568.5300	3.5685	3689.8800	3.6899	3.401	0.0000	0.0000
2023/11/30	2040	06/02/2025		Bond Future	12.6631	75.9417	12.7215	75.6289	0.462	0.0000	0.0000
2023/11/30	2040	06/02/2025	12.95 Call	Bond Future	5547.2000	5.5472	5361.4100	5.3614	3.349	0.0000	0.0000
2023/11/30	2040	06/02/2025	12.95 Put	Bond Future	4030.9000	4.0309	4157.8800	4.1579	3.150	0.0000	0.0000
2023/11/30	2044	01/02/2024	13.25 Call	Bond Future	5958.1900	5.9582	5625.1100	5.6251	5.590	0.0000	0.0000
2023/11/30	2044	01/02/2024	13.25 Put	Bond Future	405.9500	0.4060	451.5400	0.4515	11.230	0.0000	0.0000
2023/11/30	2044	01/02/2024	13.00 Call	Bond Future	4867.4900	4.8675	4554.8700	4.5549	6.423	0.0000	0.0000
2023/11/30	2044	01/02/2024	13.00 Put	Bond Future	608.3300	0.6083	674.3800	0.6744	10.858	0.0000	0.0000
2023/11/30	2044	01/02/2024		Bond Future	12.2290	74.3453	12.2946	73.9666	0.536	0.0000	0.0000
2023/11/30	2044	01/02/2024	12.28 Call	Bond Future	2114.9400	2.1149	1902.0100	1.9020	10.068	0.0000	0.0000
2023/11/30	2044	01/02/2024	12.28 Put	Bond Future	1820.0900	1.8201	1985.8300	1.9858	9.106	0.0000	0.0000
2023/11/30	2044	01/02/2024	12.29 Call	Bond Future	2146.8500	2.1469	1932.1300	1.9321	10.002	0.0000	0.0000
2023/11/30	2044	01/02/2024	12.29 Put	Bond Future	1794.3700	1.7944	1958.3200	1.9583	9.137	0.0000	0.0000
2023/11/30	2044	01/02/2024	12.27 Call	Bond Future	2083.1300	2.0831	1871.9900	1.8720	10.136	0.0000	0.0000
2023/11/30	2044	01/02/2024	12.27 Put	Bond Future	1845.9900	1.8460	2013.5200	2.0135	9.075	0.0000	0.0000
2023/11/30	2044	02/05/2024	11.66 Call	Bond Future	1337.2600	1.3373	1214.0600	1.2141	9.213	0.0000	0.0000
2023/11/30	2044	02/05/2024	11.66 Put	Bond Future	5359.8400	5.3598	5623.7000	5.6237	4.923	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	
2023/11/30	2044	02/05/2024	11.67 Call	Bond Future	1356.4600	1.3565	1232.0400	1.2320	9.172	0.0000	0.0000
2023/11/30	2044	02/05/2024	11.67 Put	Bond Future	5316.6000	5.3166	5579.2400	5.5792	4.940	0.0000	0.0000
2023/11/30	2044	02/05/2024	11.65 Call	Bond Future	1318.2200	1.3182	1196.2500	1.1963	9.253	0.0000	0.0000
2023/11/30	2044	02/05/2024	11.65 Put	Bond Future	5403.3200	5.4033	5668.4100	5.6684	4.906	0.0000	0.0000
2023/11/30	2044	02/05/2024		Bond Future	12.3326	75.9878	12.4006	75.6007	0.551	0.0000	0.0000
2023/11/30	2044	01/08/2024		Bond Future	12.4449	73.2735	12.5155	72.8781	0.567	0.0000	0.0000
2023/11/30	2044	01/08/2024	12.29 Call	Bond Future	3374.5400	3.3745	3176.8900	3.1769	5.857	0.0000	0.0000
2023/11/30	2044	01/08/2024	12.29 Put	Bond Future	4255.5100	4.2555	4453.2600	4.4533	4.647	0.0000	0.0000
2023/11/30	2044	01/08/2024	12.30 Call	Bond Future	3403.0900	3.4031	3204.4600	3.2045	5.837	0.0000	0.0000
2023/11/30	2044	01/08/2024	12.30 Put	Bond Future	4226.6500	4.2267	4423.4200	4.4234	4.655	0.0000	0.0000
2023/11/30	2044	01/08/2024	12.28 Call	Bond Future	3346.1000	3.3461	3149.4300	3.1494	5.878	0.0000	0.0000
2023/11/30	2044	01/08/2024	12.28 Put	Bond Future	4284.5400	4.2845	4483.2700	4.4833	4.638	0.0000	0.0000
2023/11/30	2044	07/11/2024	12.91 Call	Bond Future	5432.3300	5.4323	5187.7200	5.1877	4.503	0.0000	0.0000
2023/11/30	2044	07/11/2024	12.91 Put	Bond Future	3563.2500	3.5633	3723.0900	3.7231	4.486	0.0000	0.0000
2023/11/30	2044	07/11/2024	12.92 Call	Bond Future	5464.5000	5.4645	5219.1500	5.2192	4.490	0.0000	0.0000
2023/11/30	2044	07/11/2024	12.92 Put	Bond Future	3542.4200	3.5424	3701.5200	3.7015	4.491	0.0000	0.0000
2023/11/30	2044	07/11/2024	12.90 Call	Bond Future	5400.4900	5.4005	5156.6400	5.1566	4.515	0.0000	0.0000
2023/11/30	2044	07/11/2024	12.90 Put	Bond Future	3584.4800	3.5845	3745.0800	3.7451	4.480	0.0000	0.0000
2023/11/30	2044	07/11/2024		Bond Future	12.5652	74.9962	12.6385	74.5917	0.584	0.0000	0.0000
2023/11/30	2044	06/02/2025		Bond Future	12.6973	72.1794	12.7735	71.7668	0.600	0.0000	0.0000
2023/11/30	2044	06/02/2025	13.02 Call	Bond Future	5740.7900	5.7408	5494.7100	5.4947	4.287	0.0000	0.0000
2023/11/30	2044	06/02/2025	13.02 Put	Bond Future	4020.5100	4.0205	4186.9800	4.1870	4.141	0.0000	0.0000
2023/11/30	2046	01/02/2024		Bond Future	115.1715	115.1715	114.9173	114.9173	0.221	0.0000	0.0000
2023/11/30	2046	02/05/2024		Bond Future	115.5831	115.5831	115.3234	115.3234	0.225	0.0000	0.0000
2023/11/30	2046	01/08/2024		Bond Future	118.1460	118.1460	117.8809	117.8809	0.224	0.0000	0.0000
2023/11/30	2046	07/11/2024		Bond Future	118.7395	118.7395	118.4684	118.4684	0.228	0.0000	0.0000
2023/11/30	2046	06/02/2025		Bond Future	121.2560	121.2560	120.9795	120.9795	0.228	0.0000	0.0000
2023/11/30	2046	06/02/2025	114.01 Call	Bond Future	7245.9700	7.2460	6969.5400	6.9695	3.815	0.0000	0.0000
2023/11/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	2050	01/02/2024		Bond Future	114.7524	114.7524	113.7584	113.7584	0.866	0.0000	0.0000
2023/11/30	2050	02/05/2024		Bond Future	117.3152	117.3152	116.2989	116.2989	0.866	0.0000	0.0000
2023/11/30	2050	01/08/2024		Bond Future	117.5982	117.5982	116.5599	116.5599	0.883	0.0000	0.0000
2023/11/30	2050	07/11/2024		Bond Future	120.3958	120.3958	119.3331	119.3331	0.883	0.0000	0.0000
2023/11/30	2050	06/02/2025		Bond Future	120.5724	120.5724	119.4876	119.4876	0.900	0.0000	0.0000
2023/11/30	2050	06/02/2025	115.60 Call	Bond Future	4972.4300	4.9724	3887.6400	3.8876	21.816	0.0000	0.0000
2023/11/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	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
2023/11/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/30	AL37	01/02/2024		Index Future	941.0640	941.0640	939.8540	939.8540	0.129	0.0000
2023/11/30	AL37	02/05/2024		Index Future	961.8530	961.8530	960.6160	960.6160	0.129	0.0000
2023/11/30	AL37	01/08/2024		Index Future	982.9640	982.9640	981.7020	981.7020	0.128	0.0000
2023/11/30	AL37	07/11/2024		Index Future	1006.1270	1006.1270	1004.8380	1004.8380	0.128	0.0000
2023/11/30	AL37	06/02/2025		Index Future	1027.2740	1027.2740	1025.9630	1025.9630	0.128	0.0000
2023/11/30	AL7T	01/02/2024		Index Future	1081.3700	1081.3700	1079.3610	1079.3610	0.186	0.0000
2023/11/30	AL7T	02/05/2024		Index Future	1105.2600	1105.2600	1103.2060	1103.2060	0.186	0.0000
2023/11/30	AL7T	01/08/2024		Index Future	1129.5180	1129.5180	1127.4210	1127.4210	0.186	0.0000
2023/11/30	AL7T	07/11/2024		Index Future	1156.1350	1156.1350	1153.9920	1153.9920	0.185	0.0000
2023/11/30	AL7T	06/02/2025		Index Future	1180.4350	1180.4350	1178.2520	1178.2520	0.185	0.0000
2023/11/30	ALBI	01/02/2024		Index Future	943.2950	943.2950	940.9710	940.9710	0.246	0.0000
2023/11/30	ALBI	02/05/2024		Index Future	964.1340	964.1340	961.7580	961.7580	0.246	0.0000
2023/11/30	ALBI	01/08/2024		Index Future	985.2950	985.2950	982.8690	982.8690	0.246	0.0000
2023/11/30	ALBI	07/11/2024		Index Future	1008.5130	1008.5130	1006.0330	1006.0330	0.246	0.0000
2023/11/30	ALBI	06/02/2025		Index Future	1029.7100	1029.7100	1027.1820	1027.1820	0.246	0.0000
2023/11/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2023/11/30	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	
2023/11/30	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/30	ES33	01/02/2024		Bond Future	12.4134	75.8164	12.4478	75.6626	0.278	0.0000	0.0000
2023/11/30	ES33	02/05/2024		Bond Future	12.5481	73.7108	12.5841	73.5537	0.287	0.0000	0.0000
2023/11/30	ES33	01/08/2024		Bond Future	12.6916	75.3447	12.7291	75.1843	0.296	0.0000	0.0000
2023/11/30	ES33	07/11/2024		Bond Future	12.8634	73.3323	12.9027	73.1683	0.306	0.0000	0.0000
2023/11/30	ES33	06/02/2025		Bond Future	13.0546	74.8822	13.0957	74.7150	0.315	0.0000	0.0000
2023/11/30	ES33	06/02/2025	13.34 Call	Bond Future	1150.6100	1.1506	983.4400	0.9834	14.529	0.0000	0.0000
2023/11/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	ES42	01/02/2024		Bond Future	12.9100	71.7210	12.9599	71.4632	0.387	0.0000	0.0000
2023/11/30	ES42	02/05/2024		Bond Future	13.0385	69.0602	13.0904	68.7968	0.398	0.0000	0.0000
2023/11/30	ES42	01/08/2024		Bond Future	13.1719	70.5904	13.2258	70.3212	0.410	0.0000	0.0000
2023/11/30	ES42	07/11/2024		Bond Future	13.3272	67.9995	13.3835	67.7242	0.422	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		
2023/11/30	ES42	06/02/2025		Bond Future	13.4909	69.4336	13.5495	69.1527	0.434	0.0000	0.0000	
2023/11/30	ES42	06/02/2025	13.71 Call	Bond Future		1040.1200	1.0401	759.2600	0.7593	27.003	0.0000	0.0000
2023/11/30	ES42	06/02/2025	13.71 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	01/02/2024		GOVI		929.7460	929.7460	927.4620	927.4620	0.246	0.0000	0.0000
2023/11/30	GOVI	01/02/2024	879.99 Call	GOVI		497560.0000	49.7560	474720.0000	47.4720	4.590	0.0000	0.0000
2023/11/30	GOVI	01/02/2024	879.99 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	01/02/2024	880.00 Call	GOVI		497460.0000	49.7460	474620.0000	47.4620	4.591	0.0000	0.0000
2023/11/30	GOVI	01/02/2024	880.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	01/02/2024	879.98 Call	GOVI		497660.0000	49.7660	474820.0000	47.4820	4.589	0.0000	0.0000
2023/11/30	GOVI	01/02/2024	879.98 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	02/05/2024		GOVI		950.2850	950.2850	947.9510	947.9510	0.246	0.0000	0.0000
2023/11/30	GOVI	02/05/2024	950.98 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	02/05/2024	950.98 Put	GOVI		6950.0000	0.6950	30290.0000	3.0290	335.827	0.0000	0.0000
2023/11/30	GOVI	02/05/2024	950.99 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	02/05/2024	950.99 Put	GOVI		7050.0000	0.7050	30390.0000	3.0390	331.064	0.0000	0.0000
2023/11/30	GOVI	02/05/2024	950.97 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	02/05/2024	950.97 Put	GOVI		6850.0000	0.6850	30190.0000	3.0190	340.730	0.0000	0.0000
2023/11/30	GOVI	01/08/2024		GOVI		971.1420	971.1420	968.7590	968.7590	0.245	0.0000	0.0000
2023/11/30	GOVI	01/08/2024	943.38 Call	GOVI		277620.0000	27.7620	253790.0000	25.3790	8.584	0.0000	0.0000
2023/11/30	GOVI	01/08/2024	943.38 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	01/08/2024	943.39 Call	GOVI		277520.0000	27.7520	253690.0000	25.3690	8.587	0.0000	0.0000
2023/11/30	GOVI	01/08/2024	943.39 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	01/08/2024	943.37 Call	GOVI		277720.0000	27.7720	253890.0000	25.3890	8.581	0.0000	0.0000
2023/11/30	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	07/11/2024		GOVI		994.0270	994.0270	991.5900	991.5900	0.245	0.0000	0.0000
2023/11/30	GOVI	07/11/2024	948.79 Call	GOVI		452370.0000	45.2370	428000.0000	42.8000	5.387	0.0000	0.0000
2023/11/30	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	07/11/2024	948.80 Call	GOVI		452270.0000	45.2270	427900.0000	42.7900	5.388	0.0000	0.0000
2023/11/30	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	07/11/2024	948.78 Call	GOVI		452470.0000	45.2470	428100.0000	42.8100	5.386	0.0000	0.0000
2023/11/30	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GOVI	06/02/2025		GOVI		1014.9200	1014.9200	1012.4360	1012.4360	0.245	0.0000	0.0000
2023/11/30	GOVI	06/02/2025	972.00 Call	GOVI		429200.0000	42.9200	404360.0000	40.4360	5.788	0.0000	0.0000
2023/11/30	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2023/11/30	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.0000	0.0000	0.0000
2023/11/30	IGOV	01/02/2024		Index Future		344.2640	344.2640	343.5260	343.5260	0.214	0.0000	0.0000
2023/11/30	IGOV	02/05/2024		Index Future		351.9530	351.9530	351.1980	351.1980	0.215	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	
2023/11/30	IGOV	01/08/2024		Index Future	359.7580	359.7580	358.9880	358.9880	0.214	0.0000	0.0000
2023/11/30	IGOV	07/11/2024		Index Future	368.3220	368.3220	367.5340	367.5340	0.214	0.0000	0.0000
2023/11/30	IGOV	06/02/2025		Index Future	376.1410	376.1410	375.3380	375.3380	0.213	0.0000	0.0000
2023/11/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/30	JBAF	20/12/2023		Jibar Tradeable Future	8.3500	91.6500	8.3490	91.6510	0.012	0.0000	0.0000
2023/11/30	JBAF	17/01/2024		Jibar Tradeable Future	8.3400	91.6600	8.3390	91.6610	0.012	0.0000	0.0000
2023/11/30	JBAF	21/02/2024		Jibar Tradeable Future	8.3000	91.7000	8.2990	91.7010	0.012	0.0000	0.0000
2023/11/30	JBAF	20/03/2024		Jibar Tradeable Future	8.2800	91.7200	8.2790	91.7210	0.012	0.0000	0.0000
2023/11/30	JBAF	17/04/2024		Jibar Tradeable Future	8.1900	91.8100	8.1890	91.8110	0.012	0.0000	0.0000
2023/11/30	JBAF	15/05/2024		Jibar Tradeable Future	8.1700	91.8300	8.1690	91.8310	0.012	0.0000	0.0000
2023/11/30	JBAF	19/06/2024		Jibar Tradeable Future	8.0500	91.9500	8.0490	91.9510	0.012	0.0000	0.0000
2023/11/30	JBAF	18/09/2024		Jibar Tradeable Future	7.8300	92.1700	7.8290	92.1710	0.013	0.0000	0.0000
2023/11/30	JBAF	18/12/2024		Jibar Tradeable Future	7.5100	92.4900	7.5090	92.4910	0.013	0.0000	0.0000
2023/11/30	JBAF	19/03/2025		Jibar Tradeable Future	7.3800	92.6200	7.3790	92.6210	0.014	0.0000	0.0000
2023/11/30	JBAF	18/06/2025		Jibar Tradeable Future	7.2900	92.7100	7.2890	92.7110	0.014	0.0000	0.0000
2023/11/30	JBAF	17/09/2025		Jibar Tradeable Future	7.2400	92.7600	7.2390	92.7610	0.014	0.0000	0.0000
2023/11/30	R035	01/02/2024	10.62 Put	Bond Future	5708.2000	5.7082	5873.3200	5.8733	2.893	0.0000	0.0000
2023/11/30	R035	01/02/2024	10.62 Call	Bond Future	183.1400	0.1831	160.4300	0.1604	12.400	0.0000	0.0000
2023/11/30	R035	01/02/2024	11.12 Put	Bond Future	3332.9100	3.3329	3459.5600	3.4596	3.800	0.0000	0.0000
2023/11/30	R035	01/02/2024	11.12 Call	Bond Future	698.1500	0.6982	636.9700	0.6370	8.763	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	
2023/11/30	R035	01/02/2024	13.46 Call	Bond Future	9349.4600	9.3495	9164.7700	9.1648	1.975	0.0000	0.0000
2023/11/30	R035	01/02/2024	13.46 Put	Bond Future	71.4300	0.0714	74.5700	0.0746	4.396	0.0000	0.0000
2023/11/30	R035	01/02/2024		Bond Future	11.5966	87.1608	11.6314	86.9729	0.300	0.0000	0.0000
2023/11/30	R035	01/02/2024	12.19 Call	Bond Future	3822.6800	3.8227	3669.6600	3.6697	4.003	0.0000	0.0000
2023/11/30	R035	01/02/2024	12.19 Put	Bond Future	697.8000	0.6978	732.6100	0.7326	4.989	0.0000	0.0000
2023/11/30	R035	01/02/2024	12.20 Call	Bond Future	3862.3900	3.8624	3708.8300	3.7088	3.976	0.0000	0.0000
2023/11/30	R035	01/02/2024	12.20 Put	Bond Future	686.2800	0.6863	720.5500	0.7206	4.994	0.0000	0.0000
2023/11/30	R035	01/02/2024	12.18 Call	Bond Future	3783.0800	3.7831	3630.6300	3.6306	4.030	0.0000	0.0000
2023/11/30	R035	01/02/2024	12.18 Put	Bond Future	709.4900	0.7095	744.8700	0.7449	4.987	0.0000	0.0000
2023/11/30	R035	02/05/2024		Bond Future	11.6937	84.5745	11.7299	84.3825	0.309	0.0000	0.0000
2023/11/30	R035	02/05/2024	11.20 Call	Bond Future	1564.6100	1.5646	1488.5000	1.4885	4.864	0.0000	0.0000
2023/11/30	R035	02/05/2024	11.20 Put	Bond Future	4246.8900	4.2469	4362.7900	4.3628	2.729	0.0000	0.0000
2023/11/30	R035	02/05/2024	11.21 Call	Bond Future	1584.9400	1.5849	1508.2100	1.5082	4.841	0.0000	0.0000
2023/11/30	R035	02/05/2024	11.21 Put	Bond Future	4211.7100	4.2117	4326.9900	4.3270	2.737	0.0000	0.0000
2023/11/30	R035	02/05/2024	11.19 Call	Bond Future	1544.4200	1.5444	1468.9500	1.4690	4.887	0.0000	0.0000
2023/11/30	R035	02/05/2024	11.19 Put	Bond Future	4282.2700	4.2823	4398.8100	4.3988	2.721	0.0000	0.0000
2023/11/30	R035	01/08/2024		Bond Future	11.7971	86.4298	11.8348	86.2338	0.319	0.0000	0.0000
2023/11/30	R035	01/08/2024	11.80 Call	Bond Future	3440.5600	3.4406	3332.4400	3.3324	3.143	0.0000	0.0000
2023/11/30	R035	01/08/2024	11.80 Put	Bond Future	3425.5900	3.4256	3513.5000	3.5135	2.566	0.0000	0.0000
2023/11/30	R035	01/08/2024	11.81 Call	Bond Future	3468.5100	3.4685	3359.9100	3.3599	3.131	0.0000	0.0000
2023/11/30	R035	01/08/2024	11.81 Put	Bond Future	3401.4200	3.4014	3488.8500	3.4889	2.570	0.0000	0.0000
2023/11/30	R035	01/08/2024	11.79 Call	Bond Future	3412.4400	3.4124	3304.7900	3.3048	3.155	0.0000	0.0000
2023/11/30	R035	01/08/2024	11.79 Put	Bond Future	3449.6300	3.4496	3538.0100	3.5380	2.562	0.0000	0.0000
2023/11/30	R035	07/11/2024		Bond Future	11.9237	83.9475	11.9631	83.7471	0.330	0.0000	0.0000
2023/11/30	R035	07/11/2024	12.18 Call	Bond Future	4513.1800	4.5132	4393.0000	4.3930	2.663	0.0000	0.0000
2023/11/30	R035	07/11/2024	12.18 Put	Bond Future	3219.2200	3.2192	3299.4300	3.2994	2.492	0.0000	0.0000
2023/11/30	R035	07/11/2024	12.19 Call	Bond Future	4542.9100	4.5429	4422.3200	4.4223	2.654	0.0000	0.0000
2023/11/30	R035	07/11/2024	12.19 Put	Bond Future	3199.0300	3.1990	3278.8300	3.2788	2.495	0.0000	0.0000
2023/11/30	R035	07/11/2024	12.17 Call	Bond Future	4483.5300	4.4835	4363.7500	4.3638	2.672	0.0000	0.0000
2023/11/30	R035	07/11/2024	12.17 Put	Bond Future	3239.5300	3.2395	3320.1400	3.3201	2.488	0.0000	0.0000
2023/11/30	R035	06/02/2025		Bond Future	12.0678	85.7045	12.1087	85.5004	0.340	0.0000	0.0000
2023/11/30	R035	06/02/2025	12.41 Call	Bond Future	5009.9200	5.0099	4885.8400	4.8858	2.477	0.0000	0.0000
2023/11/30	R035	06/02/2025	12.41 Put	Bond Future	3326.4900	3.3265	3406.5900	3.4066	2.408	0.0000	0.0000
2023/11/30	R053	01/02/2024	12.93 Call	Bond Future	6403.6900	6.4037	6085.0300	6.0850	4.976	0.0000	0.0000
2023/11/30	R053	01/02/2024	12.93 Put	Bond Future	839.6000	0.8396	903.3300	0.9033	7.591	0.0000	0.0000
2023/11/30	R053	01/02/2024	12.94 Call	Bond Future	6459.1800	6.4592	6139.6200	6.1396	4.947	0.0000	0.0000
2023/11/30	R053	01/02/2024	12.94 Put	Bond Future	826.6600	0.8267	889.4900	0.8895	7.600	0.0000	0.0000
2023/11/30	R053	01/02/2024	12.92 Call	Bond Future	6348.1700	6.3482	6030.4400	6.0304	5.005	0.0000	0.0000

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2023/11/30	R053	01/02/2024	12.92 Put	Bond Future	852.6000	0.8526	917.2600	0.9173	7.584	0.0000	0.0000
2023/11/30	R053	01/02/2024		Bond Future	12.1614	99.7924	12.2115	99.4100	0.413	0.0000	0.0000
2023/11/30	R053	02/05/2024		Bond Future	12.2603	96.1323	12.3124	95.7414	0.425	0.0000	0.0000
2023/11/30	R053	02/05/2024	13.03 Call	Bond Future	7540.8700	7.5409	7250.9600	7.2510	3.845	0.0000	0.0000
2023/11/30	R053	02/05/2024	13.03 Put	Bond Future	2052.3900	2.0524	2153.3900	2.1534	4.921	0.0000	0.0000
2023/11/30	R053	02/05/2024	13.04 Call	Bond Future	7590.5900	7.5906	7299.9000	7.2999	3.830	0.0000	0.0000
2023/11/30	R053	02/05/2024	13.04 Put	Bond Future	2034.6900	2.0347	2134.9100	2.1349	4.926	0.0000	0.0000
2023/11/30	R053	02/05/2024	13.02 Call	Bond Future	7491.4200	7.4914	7202.3000	7.2023	3.859	0.0000	0.0000
2023/11/30	R053	02/05/2024	13.02 Put	Bond Future	2070.4600	2.0705	2172.2500	2.1723	4.916	0.0000	0.0000
2023/11/30	R053	01/08/2024	13.14 Call	Bond Future	8489.1500	8.4892	8208.3400	8.2083	3.308	0.0000	0.0000
2023/11/30	R053	01/08/2024	13.14 Put	Bond Future	3046.2900	3.0463	3164.7400	3.1647	3.888	0.0000	0.0000
2023/11/30	R053	01/08/2024	13.15 Call	Bond Future	8535.7300	8.5357	8254.2500	8.2543	3.298	0.0000	0.0000
2023/11/30	R053	01/08/2024	13.15 Put	Bond Future	3026.5100	3.0265	3144.2900	3.1443	3.892	0.0000	0.0000
2023/11/30	R053	01/08/2024	13.13 Call	Bond Future	8442.6100	8.4426	8162.4800	8.1625	3.318	0.0000	0.0000
2023/11/30	R053	01/08/2024	13.13 Put	Bond Future	3066.2100	3.0662	3185.3400	3.1853	3.885	0.0000	0.0000
2023/11/30	R053	01/08/2024		Bond Future	12.3645	98.2405	12.4185	97.8413	0.437	0.0000	0.0000
2023/11/30	R053	07/11/2024	12.80 Call	Bond Future	7215.0600	7.2151	6967.2900	6.9673	3.434	0.0000	0.0000
2023/11/30	R053	07/11/2024	12.80 Put	Bond Future	4968.6700	4.9687	5129.2700	5.1293	3.232	0.0000	0.0000
2023/11/30	R053	07/11/2024	12.81 Call	Bond Future	7256.7800	7.2568	7008.2800	7.0083	3.424	0.0000	0.0000
2023/11/30	R053	07/11/2024	12.81 Put	Bond Future	4940.8300	4.9408	5100.7000	5.1007	3.236	0.0000	0.0000
2023/11/30	R053	07/11/2024	12.79 Call	Bond Future	7173.4100	7.1734	6926.3800	6.9264	3.444	0.0000	0.0000
2023/11/30	R053	07/11/2024	12.79 Put	Bond Future	4996.6700	4.9967	5158.0100	5.1580	3.229	0.0000	0.0000
2023/11/30	R053	07/11/2024		Bond Future	12.4844	94.6790	12.5408	94.2706	0.451	0.0000	0.0000
2023/11/30	R053	06/02/2025		Bond Future	12.6137	96.6576	12.6723	96.2411	0.464	0.0000	0.0000
2023/11/30	R053	06/02/2025	12.94 Call	Bond Future	7645.9500	7.6460	7395.3500	7.3954	3.278	0.0000	0.0000
2023/11/30	R053	06/02/2025	12.94 Put	Bond Future	5368.6900	5.3687	5534.5000	5.5345	3.088	0.0000	0.0000
2023/11/30	R186	01/02/2024		Bond Future	8.7312	105.7355	8.7686	105.6397	0.428	0.0000	0.0000
2023/11/30	R186	01/02/2024	9.51 Call	Bond Future	2087.0300	2.0870	2001.0100	2.0010	4.122	0.0000	0.0000
2023/11/30	R186	01/02/2024	9.51 Put	Bond Future	114.4200	0.1144	124.2200	0.1242	8.565	0.0000	0.0000
2023/11/30	R186	01/02/2024	9.52 Call	Bond Future	2109.5200	2.1095	2023.2800	2.0233	4.088	0.0000	0.0000
2023/11/30	R186	01/02/2024	9.52 Put	Bond Future	111.8900	0.1119	121.4700	0.1215	8.562	0.0000	0.0000
2023/11/30	R186	01/02/2024	9.50 Call	Bond Future	2064.6900	2.0647	1978.8800	1.9789	4.156	0.0000	0.0000
2023/11/30	R186	01/02/2024	9.50 Put	Bond Future	117.1100	0.1171	127.1200	0.1271	8.548	0.0000	0.0000
2023/11/30	R186	02/05/2024		Bond Future	8.7036	108.0714	8.7451	107.9734	0.477	0.0000	0.0000
2023/11/30	R186	02/05/2024	8.00 Call	Bond Future	279.7900	0.2798	256.3800	0.2564	8.367	0.0000	0.0000
2023/11/30	R186	02/05/2024	8.00 Put	Bond Future	1959.5800	1.9596	2034.1300	2.0341	3.804	0.0000	0.0000
2023/11/30	R186	02/05/2024	8.01 Call	Bond Future	285.7400	0.2857	261.9800	0.2620	8.315	0.0000	0.0000
2023/11/30	R186	02/05/2024	8.01 Put	Bond Future	1941.4100	1.9414	2015.6100	2.0156	3.822	0.0000	0.0000

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2023/11/30	R186	02/05/2024	7.99 Call	Bond Future	275.1700	0.2752	252.0800	0.2521	8.391	0.0000	0.0000
2023/11/30	R186	02/05/2024	7.99 Put	Bond Future	1979.0800	1.9791	2053.9500	2.0540	3.783	0.0000	0.0000
2023/11/30	R186	02/05/2024	10.40 Call	Bond Future	4044.5900	4.0446	3954.2500	3.9543	2.234	0.0000	0.0000
2023/11/30	R186	02/05/2024	10.40 Put	Bond Future	131.9700	0.1320	139.5900	0.1396	5.774	0.0000	0.0000
2023/11/30	R186	02/05/2024	9.73 Put	Bond Future	288.2300	0.2882	304.6100	0.3046	5.683	0.0000	0.0000
2023/11/30	R186	02/05/2024	9.73 Call	Bond Future	2678.2500	2.6783	2596.6700	2.5967	3.046	0.0000	0.0000
2023/11/30	R186	01/08/2024	8.69 Call	Bond Future	1121.2600	1.1213	1068.8900	1.0689	4.671	0.0000	0.0000
2023/11/30	R186	01/08/2024	8.69 Put	Bond Future	1095.3000	1.0953	1142.7900	1.1428	4.336	0.0000	0.0000
2023/11/30	R186	01/08/2024	8.70 Call	Bond Future	1133.7700	1.1338	1081.0900	1.0811	4.646	0.0000	0.0000
2023/11/30	R186	01/08/2024	8.70 Put	Bond Future	1086.2300	1.0862	1133.4100	1.1334	4.343	0.0000	0.0000
2023/11/30	R186	01/08/2024	8.68 Call	Bond Future	1108.8200	1.1088	1056.7600	1.0568	4.695	0.0000	0.0000
2023/11/30	R186	01/08/2024	8.68 Put	Bond Future	1104.4400	1.1044	1152.2400	1.1522	4.328	0.0000	0.0000
2023/11/30	R186	01/08/2024		Bond Future	8.6780	105.1339	8.7243	105.0340	0.533	0.0000	0.0000
2023/11/30	R186	07/11/2024		Bond Future	8.6494	107.6079	8.7021	107.5060	0.610	0.0000	0.0000
2023/11/30	R186	07/11/2024	9.14 Call	Bond Future	1825.1000	1.8251	1760.7400	1.7607	3.526	0.0000	0.0000
2023/11/30	R186	07/11/2024	9.14 Put	Bond Future	882.0900	0.8821	919.6100	0.9196	4.254	0.0000	0.0000
2023/11/30	R186	07/11/2024	9.15 Call	Bond Future	1838.3200	1.8383	1773.7500	1.7738	3.512	0.0000	0.0000
2023/11/30	R186	07/11/2024	9.15 Put	Bond Future	876.2100	0.8762	913.5200	0.9135	4.258	0.0000	0.0000
2023/11/30	R186	07/11/2024	9.13 Call	Bond Future	1811.5100	1.8115	1747.3700	1.7474	3.541	0.0000	0.0000
2023/11/30	R186	07/11/2024	9.13 Put	Bond Future	887.6100	0.8876	925.3500	0.9254	4.252	0.0000	0.0000
2023/11/30	R186	06/02/2025		Bond Future	8.6752	104.5464	8.7355	104.4429	0.695	0.0000	0.0000
2023/11/30	R186	06/02/2025	9.03 Call	Bond Future	1603.1600	1.6032	1542.2100	1.5422	3.802	0.0000	0.0000
2023/11/30	R186	06/02/2025	9.03 Put	Bond Future	995.8500	0.9959	1038.4000	1.0384	4.273	0.0000	0.0000
2023/11/30	R202	01/02/2024		Bond Future	258.6497	258.6497	259.1018	259.1018	0.175	0.0000	0.0000
2023/11/30	R202	02/05/2024		Bond Future	264.4261	264.4261	264.8883	264.8883	0.175	0.0000	0.0000
2023/11/30	R202	01/08/2024		Bond Future	265.1659	265.1659	265.6389	265.6389	0.178	0.0000	0.0000
2023/11/30	R202	07/11/2024		Bond Future	271.4747	271.4747	271.9598	271.9598	0.179	0.0000	0.0000
2023/11/30	R202	06/02/2025		Bond Future	271.9753	271.9753	272.4719	272.4719	0.183	0.0000	0.0000
2023/11/30	R202	06/02/2025	266.79 Call	Bond Future	5185.3200	5.1853	5681.8700	5.6819	9.576	0.0000	0.0000
2023/11/30	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	R209	01/02/2024		Bond Future	11.6813	67.3965	11.7161	67.2306	0.298	0.0000	0.0000
2023/11/30	R209	01/02/2024	12.13 Call	Bond Future	2882.1300	2.8821	2754.6500	2.7547	4.423	0.0000	0.0000
2023/11/30	R209	01/02/2024	12.13 Put	Bond Future	788.6200	0.7886	827.0100	0.8270	4.868	0.0000	0.0000
2023/11/30	R209	01/02/2024	12.14 Call	Bond Future	2915.2000	2.9152	2787.1600	2.7872	4.392	0.0000	0.0000
2023/11/30	R209	01/02/2024	12.14 Put	Bond Future	776.1100	0.7761	813.9400	0.8139	4.874	0.0000	0.0000
2023/11/30	R209	01/02/2024	12.12 Call	Bond Future	2849.1800	2.8492	2722.2800	2.7223	4.454	0.0000	0.0000
2023/11/30	R209	01/02/2024	12.12 Put	Bond Future	801.3100	0.8013	840.2800	0.8403	4.863	0.0000	0.0000
2023/11/30	R209	02/05/2024		Bond Future	11.7728	65.7323	11.8089	65.5628	0.307	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	
2023/11/30	R209	02/05/2024	11.18 Call	Bond Future	1180.0400	1.1800	1118.7500	1.1188	5.194	0.0000	0.0000
2023/11/30	R209	02/05/2024	11.18 Put	Bond Future	4053.9600	4.0540	4162.2100	4.1622	2.670	0.0000	0.0000
2023/11/30	R209	02/05/2024	11.19 Call	Bond Future	1196.6400	1.1966	1134.7800	1.1348	5.169	0.0000	0.0000
2023/11/30	R209	02/05/2024	11.19 Put	Bond Future	4020.6600	4.0207	4128.3400	4.1283	2.678	0.0000	0.0000
2023/11/30	R209	02/05/2024	11.17 Call	Bond Future	1163.7300	1.1637	1103.0100	1.1030	5.218	0.0000	0.0000
2023/11/30	R209	02/05/2024	11.17 Put	Bond Future	4087.6100	4.0876	4196.4300	4.1964	2.662	0.0000	0.0000
2023/11/30	R209	01/08/2024		Bond Future	11.8704	67.1741	11.9078	67.0010	0.315	0.0000	0.0000
2023/11/30	R209	01/08/2024	11.79 Call	Bond Future	2863.4100	2.8634	2770.9300	2.7709	3.230	0.0000	0.0000
2023/11/30	R209	01/08/2024	11.79 Put	Bond Future	3237.6300	3.2376	3318.2600	3.3183	2.490	0.0000	0.0000
2023/11/30	R209	01/08/2024	11.80 Call	Bond Future	2887.5100	2.8875	2794.6000	2.7946	3.218	0.0000	0.0000
2023/11/30	R209	01/08/2024	11.80 Put	Bond Future	3215.0000	3.2150	3295.2000	3.2952	2.495	0.0000	0.0000
2023/11/30	R209	01/08/2024	11.78 Call	Bond Future	2839.4100	2.8394	2747.3700	2.7474	3.242	0.0000	0.0000
2023/11/30	R209	01/08/2024	11.78 Put	Bond Future	3260.4000	3.2604	3341.4700	3.3415	2.487	0.0000	0.0000
2023/11/30	R209	07/11/2024		Bond Future	11.9838	65.5976	12.0226	65.4206	0.324	0.0000	0.0000
2023/11/30	R209	07/11/2024	12.22 Call	Bond Future	4110.7200	4.1107	4004.6000	4.0046	2.582	0.0000	0.0000
2023/11/30	R209	07/11/2024	12.22 Put	Bond Future	3045.1200	3.0451	3115.9600	3.1160	2.326	0.0000	0.0000
2023/11/30	R209	07/11/2024	12.23 Call	Bond Future	4136.4500	4.1365	4029.9900	4.0300	2.574	0.0000	0.0000
2023/11/30	R209	07/11/2024	12.23 Put	Bond Future	3026.2700	3.0263	3096.7700	3.0968	2.330	0.0000	0.0000
2023/11/30	R209	07/11/2024	12.21 Call	Bond Future	4084.7900	4.0848	3979.0200	3.9790	2.589	0.0000	0.0000
2023/11/30	R209	07/11/2024	12.21 Put	Bond Future	3063.8200	3.0638	3135.0100	3.1350	2.324	0.0000	0.0000
2023/11/30	R209	06/02/2025		Bond Future	12.1088	66.9702	12.1491	66.7899	0.333	0.0000	0.0000
2023/11/30	R209	06/02/2025	12.44 Call	Bond Future	4619.5700	4.6196	4509.6700	4.5097	2.379	0.0000	0.0000
2023/11/30	R209	06/02/2025	12.44 Put	Bond Future	3157.2900	3.1573	3227.7300	3.2277	2.231	0.0000	0.0000
2023/11/30	R210	01/02/2024		Bond Future	231.6440	231.6440	231.6641	231.6641	0.009	0.0000	0.0000
2023/11/30	R210	02/05/2024		Bond Future	233.5424	233.5424	233.5628	233.5628	0.009	0.0000	0.0000
2023/11/30	R210	01/08/2024		Bond Future	238.7211	238.7211	238.7426	238.7426	0.009	0.0000	0.0000
2023/11/30	R210	07/11/2024		Bond Future	241.0399	241.0399	241.0626	241.0626	0.009	0.0000	0.0000
2023/11/30	R210	06/02/2025		Bond Future	246.1505	246.1505	246.1747	246.1747	0.010	0.0000	0.0000
2023/11/30	R210	06/02/2025	239.61 Call	Bond Future	6540.4600	6.5405	6564.6900	6.5647	0.370	0.0000	0.0000
2023/11/30	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	R213	01/02/2024	11.71 Call	Bond Future	5128.6900	5.1287	4985.0700	4.9851	2.800	0.0000	0.0000
2023/11/30	R213	01/02/2024	11.71 Put	Bond Future	169.6100	0.1696	178.8500	0.1789	5.448	0.0000	0.0000
2023/11/30	R213	01/02/2024	11.72 Call	Bond Future	5165.8700	5.1659	5022.0700	5.0221	2.784	0.0000	0.0000
2023/11/30	R213	01/02/2024	11.72 Put	Bond Future	166.5900	0.1666	175.6500	0.1757	5.439	0.0000	0.0000
2023/11/30	R213	01/02/2024	11.70 Call	Bond Future	5091.5300	5.0915	4948.1000	4.9481	2.817	0.0000	0.0000
2023/11/30	R213	01/02/2024	11.70 Put	Bond Future	172.6800	0.1727	182.1100	0.1821	5.461	0.0000	0.0000
2023/11/30	R213	01/02/2024		Bond Future	10.5240	85.8104	10.5593	85.6576	0.335	0.0000	0.0000
2023/11/30	R213	02/05/2024		Bond Future	10.5945	84.1476	10.6314	83.9913	0.348	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	
2023/11/30	R213	02/05/2024	10.29 Call	Bond Future	1532.6400	1.5326	1462.0300	1.4620	4.607	0.0000	0.0000
2023/11/30	R213	02/05/2024	10.29 Put	Bond Future	2835.8400	2.8358	2921.5300	2.9215	3.022	0.0000	0.0000
2023/11/30	R213	02/05/2024	10.30 Call	Bond Future	1550.8900	1.5509	1479.7600	1.4798	4.586	0.0000	0.0000
2023/11/30	R213	02/05/2024	10.30 Put	Bond Future	2810.8800	2.8109	2896.0500	2.8961	3.030	0.0000	0.0000
2023/11/30	R213	02/05/2024	10.28 Call	Bond Future	1514.7300	1.5147	1444.6400	1.4446	4.627	0.0000	0.0000
2023/11/30	R213	02/05/2024	10.28 Put	Bond Future	2861.1600	2.8612	2947.3700	2.9474	3.013	0.0000	0.0000
2023/11/30	R213	01/08/2024		Bond Future	10.6713	85.9937	10.7100	85.8341	0.363	0.0000	0.0000
2023/11/30	R213	01/08/2024	10.87 Call	Bond Future	3038.3000	3.0383	2943.7100	2.9437	3.113	0.0000	0.0000
2023/11/30	R213	01/08/2024	10.87 Put	Bond Future	2223.4900	2.2235	2288.4400	2.2884	2.921	0.0000	0.0000
2023/11/30	R213	01/08/2024	10.88 Call	Bond Future	3062.0700	3.0621	2967.0800	2.9671	3.102	0.0000	0.0000
2023/11/30	R213	01/08/2024	10.88 Put	Bond Future	2206.5200	2.2065	2271.0700	2.2711	2.925	0.0000	0.0000
2023/11/30	R213	01/08/2024	10.86 Call	Bond Future	3014.6200	3.0146	2920.4200	2.9204	3.125	0.0000	0.0000
2023/11/30	R213	01/08/2024	10.86 Put	Bond Future	2240.5800	2.2406	2305.9200	2.3059	2.916	0.0000	0.0000
2023/11/30	R213	07/11/2024		Bond Future	10.7722	84.4558	10.8130	84.2928	0.379	0.0000	0.0000
2023/11/30	R213	07/11/2024	11.22 Call	Bond Future	3848.1000	3.8481	3744.7200	3.7447	2.687	0.0000	0.0000
2023/11/30	R213	07/11/2024	11.22 Put	Bond Future	2080.5400	2.0805	2140.2000	2.1402	2.868	0.0000	0.0000
2023/11/30	R213	07/11/2024	11.23 Call	Bond Future	3873.2200	3.8732	3769.5100	3.7695	2.678	0.0000	0.0000
2023/11/30	R213	07/11/2024	11.23 Put	Bond Future	2066.7300	2.0667	2126.0600	2.1261	2.871	0.0000	0.0000
2023/11/30	R213	07/11/2024	11.21 Call	Bond Future	3823.0300	3.8230	3719.9800	3.7200	2.696	0.0000	0.0000
2023/11/30	R213	07/11/2024	11.21 Put	Bond Future	2094.4300	2.0944	2154.4200	2.1544	2.864	0.0000	0.0000
2023/11/30	R213	06/02/2025		Bond Future	10.8977	86.2251	10.9407	86.0590	0.394	0.0000	0.0000
2023/11/30	R213	06/02/2025	11.35 Call	Bond Future	4063.8700	4.0639	3960.5500	3.9606	2.542	0.0000	0.0000
2023/11/30	R213	06/02/2025	11.35 Put	Bond Future	2335.4100	2.3354	2398.1400	2.3981	2.686	0.0000	0.0000
2023/11/30	R214	01/02/2024	12.15 Call	Bond Future	1883.1800	1.8832	1735.8600	1.7359	7.823	0.0000	0.0000
2023/11/30	R214	01/02/2024	12.15 Put	Bond Future	1355.2100	1.3552	1451.6900	1.4517	7.119	0.0000	0.0000
2023/11/30	R214	01/02/2024	12.16 Call	Bond Future	1911.1300	1.9111	1762.6600	1.7627	7.769	0.0000	0.0000
2023/11/30	R214	01/02/2024	12.16 Put	Bond Future	1335.0300	1.3350	1430.3600	1.4304	7.141	0.0000	0.0000
2023/11/30	R214	01/02/2024	12.14 Call	Bond Future	1855.4300	1.8554	1709.2600	1.7093	7.878	0.0000	0.0000
2023/11/30	R214	01/02/2024	12.14 Put	Bond Future	1375.6400	1.3756	1473.2700	1.4733	7.097	0.0000	0.0000
2023/11/30	R214	01/02/2024		Bond Future	12.0411	63.0867	12.0912	62.8429	0.416	0.0000	0.0000
2023/11/30	R214	02/05/2024		Bond Future	12.1317	61.1759	12.1835	60.9268	0.427	0.0000	0.0000
2023/11/30	R214	02/05/2024	11.47 Call	Bond Future	1132.7700	1.1328	1050.5600	1.0506	7.257	0.0000	0.0000
2023/11/30	R214	02/05/2024	11.47 Put	Bond Future	4460.8100	4.4608	4627.7500	4.6278	3.742	0.0000	0.0000
2023/11/30	R214	02/05/2024	11.48 Call	Bond Future	1148.9100	1.1489	1065.9000	1.0659	7.225	0.0000	0.0000
2023/11/30	R214	02/05/2024	11.48 Put	Bond Future	4424.5700	4.4246	4590.7100	4.5907	3.755	0.0000	0.0000
2023/11/30	R214	02/05/2024	11.46 Call	Bond Future	1116.6300	1.1166	1035.2300	1.0352	7.290	0.0000	0.0000
2023/11/30	R214	02/05/2024	11.46 Put	Bond Future	4497.1100	4.4971	4664.8600	4.6649	3.730	0.0000	0.0000
2023/11/30	R214	02/05/2024	13.52 Call	Bond Future	6869.1000	6.8691	6657.6800	6.6577	3.078	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	
2023/11/30	R214	02/05/2024	13.52 Put	Bond Future	712.7400	0.7127	750.4700	0.7505	5.294	0.0000	0.0000
2023/11/30	R214	02/05/2024	12.87 Call	Bond Future	4698.3400	4.6983	4514.2000	4.5142	3.919	0.0000	0.0000
2023/11/30	R214	02/05/2024	12.87 Put	Bond Future	1294.4200	1.2944	1359.4300	1.3594	5.022	0.0000	0.0000
2023/11/30	R214	02/05/2024	12.12 Put	Bond Future	2553.5100	2.5535	2667.6600	2.6677	4.470	0.0000	0.0000
2023/11/30	R214	02/05/2024	12.12 Call	Bond Future	2496.9800	2.4970	2361.9800	2.3620	5.407	0.0000	0.0000
2023/11/30	R214	02/05/2024	12.14 Put	Bond Future	2508.4600	2.5085	2621.0700	2.6211	4.489	0.0000	0.0000
2023/11/30	R214	02/05/2024	12.14 Call	Bond Future	2548.4400	2.5484	2411.9000	2.4119	5.358	0.0000	0.0000
2023/11/30	R214	01/08/2024	12.17 Call	Bond Future	3056.8700	3.0569	2921.7400	2.9217	4.421	0.0000	0.0000
2023/11/30	R214	01/08/2024	12.17 Put	Bond Future	3328.7400	3.3287	3448.1200	3.4481	3.586	0.0000	0.0000
2023/11/30	R214	01/08/2024	12.18 Call	Bond Future	3081.8900	3.0819	2946.1400	2.9461	4.405	0.0000	0.0000
2023/11/30	R214	01/08/2024	12.18 Put	Bond Future	3305.8200	3.3058	3424.5800	3.4246	3.592	0.0000	0.0000
2023/11/30	R214	01/08/2024	12.16 Call	Bond Future	3032.1400	3.0321	2897.6300	2.8976	4.436	0.0000	0.0000
2023/11/30	R214	01/08/2024	12.16 Put	Bond Future	3352.0100	3.3520	3472.0100	3.4720	3.580	0.0000	0.0000
2023/11/30	R214	01/08/2024		Bond Future	12.2269	62.5180	12.2805	62.2634	0.438	0.0000	0.0000
2023/11/30	R214	07/11/2024		Bond Future	12.3406	60.6815	12.3962	60.4212	0.451	0.0000	0.0000
2023/11/30	R214	07/11/2024	12.61 Call	Bond Future	4350.5900	4.3506	4194.7400	4.1947	3.582	0.0000	0.0000
2023/11/30	R214	07/11/2024	12.61 Put	Bond Future	3105.7800	3.1058	3210.2300	3.2102	3.363	0.0000	0.0000
2023/11/30	R214	07/11/2024	12.62 Call	Bond Future	4377.3700	4.3774	4221.0200	4.2210	3.572	0.0000	0.0000
2023/11/30	R214	07/11/2024	12.62 Put	Bond Future	3087.1300	3.0871	3191.0800	3.1911	3.367	0.0000	0.0000
2023/11/30	R214	07/11/2024	12.60 Call	Bond Future	4323.8800	4.3239	4168.5300	4.1685	3.593	0.0000	0.0000
2023/11/30	R214	07/11/2024	12.60 Put	Bond Future	3124.5400	3.1245	3229.4900	3.2295	3.359	0.0000	0.0000
2023/11/30	R214	06/02/2025		Bond Future	12.4661	61.9515	12.5237	61.6860	0.463	0.0000	0.0000
2023/11/30	R214	06/02/2025	12.71 Call	Bond Future	4605.8100	4.6058	4449.5800	4.4496	3.392	0.0000	0.0000
2023/11/30	R214	06/02/2025	12.71 Put	Bond Future	3494.9500	3.4950	3604.2400	3.6042	3.127	0.0000	0.0000
2023/11/30	R248	01/02/2024	11.50 Put	Bond Future	4531.9700	4.5320	4808.8200	4.8088	6.109	0.0000	0.0000
2023/11/30	R248	01/02/2024	11.50 Call	Bond Future	544.4400	0.5444	462.6800	0.4627	15.017	0.0000	0.0000
2023/11/30	R248	01/02/2024	12.30 Put	Bond Future	1580.3300	1.5803	1717.5600	1.7176	8.684	0.0000	0.0000
2023/11/30	R248	01/02/2024	12.30 Call	Bond Future	2531.9900	2.5320	2310.6100	2.3106	8.743	0.0000	0.0000
2023/11/30	R248	01/02/2024	13.37 Call	Bond Future	7037.9300	7.0379	6709.8400	6.7098	4.662	0.0000	0.0000
2023/11/30	R248	01/02/2024	13.37 Put	Bond Future	293.8800	0.2939	324.4000	0.3244	10.385	0.0000	0.0000
2023/11/30	R248	01/02/2024	13.10 Call	Bond Future	5818.4400	5.8184	5506.1300	5.5061	5.368	0.0000	0.0000
2023/11/30	R248	01/02/2024	13.10 Put	Bond Future	456.3100	0.4563	502.6100	0.5026	10.147	0.0000	0.0000
2023/11/30	R248	01/02/2024	13.90 Call	Bond Future	9436.8600	9.4369	9091.1800	9.0912	3.663	0.0000	0.0000
2023/11/30	R248	01/02/2024	13.90 Put	Bond Future	122.4700	0.1225	135.4000	0.1354	10.558	0.0000	0.0000
2023/11/30	R248	01/02/2024		Bond Future	12.1386	77.5522	12.1990	77.1936	0.498	0.0000	0.0000
2023/11/30	R248	01/02/2024	12.15 Call	Bond Future	2030.2400	2.0302	1833.9100	1.8339	9.670	0.0000	0.0000
2023/11/30	R248	01/02/2024	12.15 Put	Bond Future	1962.0800	1.9621	2124.3600	2.1244	8.271	0.0000	0.0000
2023/11/30	R248	01/02/2024	12.16 Call	Bond Future	2062.0100	2.0620	1863.9500	1.8640	9.605	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	
2023/11/30	R248	01/02/2024	12.16 Put	Bond Future	1934.3600	1.9344	2094.9100	2.0949	8.300	0.0000	0.0000
2023/11/30	R248	01/02/2024	12.14 Call	Bond Future	1998.7100	1.9987	1804.1100	1.8041	9.736	0.0000	0.0000
2023/11/30	R248	01/02/2024	12.14 Put	Bond Future	1990.1200	1.9901	2154.1300	2.1541	8.241	0.0000	0.0000
2023/11/30	R248	02/05/2024		Bond Future	12.2324	74.8172	12.2950	74.4507	0.512	0.0000	0.0000
2023/11/30	R248	02/05/2024	11.47 Call	Bond Future	1240.2600	1.2403	1131.5500	1.1316	8.765	0.0000	0.0000
2023/11/30	R248	02/05/2024	11.47 Put	Bond Future	5977.7800	5.9778	6235.6000	6.2356	4.313	0.0000	0.0000
2023/11/30	R248	02/05/2024	11.48 Call	Bond Future	1258.8100	1.2588	1148.9600	1.1490	8.726	0.0000	0.0000
2023/11/30	R248	02/05/2024	11.48 Put	Bond Future	5930.7700	5.9308	6187.4500	6.1875	4.328	0.0000	0.0000
2023/11/30	R248	02/05/2024	11.46 Call	Bond Future	1221.8900	1.2219	1114.3200	1.1143	8.804	0.0000	0.0000
2023/11/30	R248	02/05/2024	11.46 Put	Bond Future	6025.0700	6.0251	6284.0300	6.2840	4.298	0.0000	0.0000
2023/11/30	R248	02/05/2024	11.40 Put	Bond Future	6314.6800	6.3147	6580.3800	6.5804	4.208	0.0000	0.0000
2023/11/30	R248	02/05/2024	11.40 Call	Bond Future	1115.5200	1.1155	1014.6900	1.0147	9.039	0.0000	0.0000
2023/11/30	R248	02/05/2024	12.40 Put	Bond Future	2733.7600	2.7338	2884.5200	2.8845	5.515	0.0000	0.0000
2023/11/30	R248	02/05/2024	12.40 Call	Bond Future	3707.9800	3.7080	3492.2100	3.4922	5.819	0.0000	0.0000
2023/11/30	R248	02/05/2024	13.16 Call	Bond Future	6524.3300	6.5243	6243.8100	6.2438	4.300	0.0000	0.0000
2023/11/30	R248	02/05/2024	13.16 Put	Bond Future	1406.6400	1.4066	1492.6500	1.4927	6.115	0.0000	0.0000
2023/11/30	R248	01/08/2024	12.31 Call	Bond Future	3842.1000	3.8421	3642.1700	3.6422	5.204	0.0000	0.0000
2023/11/30	R248	01/08/2024	12.31 Put	Bond Future	3964.3100	3.9643	4138.7800	4.1388	4.401	0.0000	0.0000
2023/11/30	R248	01/08/2024	12.32 Call	Bond Future	3872.9400	3.8729	3672.1100	3.6721	5.185	0.0000	0.0000
2023/11/30	R248	01/08/2024	12.32 Put	Bond Future	3937.0500	3.9371	4110.6200	4.1106	4.409	0.0000	0.0000
2023/11/30	R248	01/08/2024	12.30 Call	Bond Future	3811.3500	3.8114	3612.3200	3.6123	5.222	0.0000	0.0000
2023/11/30	R248	01/08/2024	12.30 Put	Bond Future	3991.7400	3.9917	4167.1100	4.1671	4.393	0.0000	0.0000
2023/11/30	R248	01/08/2024		Bond Future	12.3311	76.4584	12.3959	76.0840	0.526	0.0000	0.0000
2023/11/30	R248	07/11/2024		Bond Future	12.4485	73.8048	12.5160	73.4217	0.542	0.0000	0.0000
2023/11/30	R248	07/11/2024	12.79 Call	Bond Future	5630.5700	5.6306	5397.9900	5.3980	4.131	0.0000	0.0000
2023/11/30	R248	07/11/2024	12.79 Put	Bond Future	3728.7900	3.7288	3879.2400	3.8792	4.035	0.0000	0.0000
2023/11/30	R248	07/11/2024	12.80 Call	Bond Future	5663.2300	5.6632	5429.9600	5.4300	4.119	0.0000	0.0000
2023/11/30	R248	07/11/2024	12.80 Put	Bond Future	3707.1000	3.7071	3856.8600	3.8569	4.040	0.0000	0.0000
2023/11/30	R248	07/11/2024	12.78 Call	Bond Future	5597.9600	5.5980	5366.0800	5.3661	4.142	0.0000	0.0000
2023/11/30	R248	07/11/2024	12.78 Put	Bond Future	3750.6100	3.7506	3901.7600	3.9018	4.030	0.0000	0.0000
2023/11/30	R248	06/02/2025		Bond Future	12.5780	75.3487	12.6481	74.9580	0.558	0.0000	0.0000
2023/11/30	R248	06/02/2025	12.71 Call	Bond Future	5266.8400	5.2668	5046.3800	5.0464	4.186	0.0000	0.0000
2023/11/30	R248	06/02/2025	12.71 Put	Bond Future	4534.5600	4.5346	4704.7700	4.7048	3.754	0.0000	0.0000
2023/11/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/30	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	
2023/11/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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