



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2023 TO 13/11/2023

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
2023/11/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/13	2025	01/02/2024		Bond Future	174.8108	174.8108	174.8889	0.045	0.0000	0.0000
2023/11/13	2025	02/05/2024		Bond Future	178.7167	178.7167	178.7967	0.045	0.0000	0.0000
2023/11/13	2025	01/08/2024		Bond Future	180.8792	180.8792	180.9612	0.045	0.0000	0.0000
2023/11/13	2025	07/11/2024		Bond Future	185.3053	185.3053	185.3896	0.046	0.0000	0.0000
2023/11/13	2029	01/02/2024		Bond Future	126.3657	126.3657	126.7413	0.297	0.0000	0.0000
2023/11/13	2029	02/05/2024		Bond Future	127.8215	127.8215	128.2059	0.301	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	
2023/11/13	2029	01/08/2024		Bond Future	130.6836	130.6836	131.0768	131.0768	0.301	0.0000	0.0000
2023/11/13	2029	07/11/2024		Bond Future	132.4788	132.4788	132.8814	132.8814	0.304	0.0000	0.0000
2023/11/13	2029	06/02/2025		Bond Future	135.2952	135.2952	135.7071	135.7071	0.304	0.0000	0.0000
2023/11/13	2029	06/02/2025	132.40 Call	Bond Future	2895.2300	2.8952	3307.1400	3.3071	14.227	0.0000	0.0000
2023/11/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.85 Call	Bond Future	5620.1700	5.6202	5455.7800	5.4558	2.925	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.85 Put	Bond Future	169.2900	0.1693	171.7400	0.1717	1.447	0.0000	0.0000
2023/11/13	2030	01/02/2024	10.00 Put	Bond Future	2525.5600	2.5256	2622.3100	2.6223	3.831	0.0000	0.0000
2023/11/13	2030	01/02/2024	10.00 Call	Bond Future	646.6800	0.6467	576.5900	0.5766	10.838	0.0000	0.0000
2023/11/13	2030	01/02/2024	9.89 Put	Bond Future	2860.4600	2.8605	2966.3200	2.9663	3.701	0.0000	0.0000
2023/11/13	2030	01/02/2024	9.89 Call	Bond Future	520.9900	0.5210	460.0100	0.4600	11.705	0.0000	0.0000
2023/11/13	2030	01/02/2024	10.39 Put	Bond Future	1558.3900	1.5584	1621.4000	1.6214	4.043	0.0000	0.0000
2023/11/13	2030	01/02/2024	10.39 Call	Bond Future	1289.4300	1.2894	1185.6000	1.1856	8.052	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.86 Call	Bond Future	5654.9800	5.6550	5490.4900	5.4905	2.909	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.86 Put	Bond Future	166.5300	0.1665	168.8800	0.1689	1.411	0.0000	0.0000
2023/11/13	2030	01/02/2024	10.16 Put	Bond Future	2089.9300	2.0899	2172.6400	2.1726	3.958	0.0000	0.0000
2023/11/13	2030	01/02/2024	10.16 Call	Bond Future	875.8600	0.8759	791.7300	0.7917	9.605	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.00 Call	Bond Future	2830.1100	2.8301	2686.6000	2.6866	5.071	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.00 Put	Bond Future	651.5800	0.6516	674.9100	0.6749	3.581	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.75 Call	Bond Future	5273.5000	5.2735	5110.1800	5.1102	3.097	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.75 Put	Bond Future	199.4900	0.1995	203.0100	0.2030	1.764	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.36 Call	Bond Future	3957.5400	3.9575	3801.3400	3.8013	3.947	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.36 Put	Bond Future	373.8500	0.3739	384.4900	0.3845	2.846	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.37 Call	Bond Future	3990.3000	3.9903	3833.8500	3.8339	3.921	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.37 Put	Bond Future	367.9800	0.3680	378.3700	0.3784	2.824	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.35 Call	Bond Future	3924.8400	3.9248	3768.9100	3.7689	3.973	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.35 Put	Bond Future	379.7900	0.3798	390.7000	0.3907	2.873	0.0000	0.0000
2023/11/13	2030	01/02/2024		Bond Future	10.4560	89.4046	10.4971	89.2377	0.393	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.31 Call	Bond Future	3794.7300	3.7947	3639.8900	3.6399	4.080	0.0000	0.0000
2023/11/13	2030	01/02/2024	11.31 Put	Bond Future	404.4900	0.4045	416.4900	0.4165	2.967	0.0000	0.0000
2023/11/13	2030	01/02/2024	9.93 Put	Bond Future	2736.0900	2.7361	2838.6800	2.8387	3.750	0.0000	0.0000
2023/11/13	2030	01/02/2024	9.93 Call	Bond Future	564.4400	0.5644	500.1900	0.5002	11.383	0.0000	0.0000
2023/11/13	2030	01/02/2024	9.57 Put	Bond Future	3952.7600	3.9528	4082.3100	4.0823	3.277	0.0000	0.0000
2023/11/13	2030	01/02/2024	9.57 Call	Bond Future	256.7800	0.2568	219.4900	0.2195	14.522	0.0000	0.0000
2023/11/13	2030	01/02/2024	10.07 Put	Bond Future	2328.6500	2.3287	2419.2600	2.4193	3.891	0.0000	0.0000
2023/11/13	2030	01/02/2024	10.07 Call	Bond Future	741.3700	0.7414	665.1400	0.6651	10.282	0.0000	0.0000
2023/11/13	2030	01/02/2024	12.10 Call	Bond Future	6495.7300	6.4957	6329.5400	6.3295	2.558	0.0000	0.0000
2023/11/13	2030	01/02/2024	12.10 Put	Bond Future	111.9000	0.1119	112.5500	0.1126	0.581	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	
2023/11/13	2030	02/05/2024		Bond Future	10.5400	91.3804	10.5834	91.2100	0.411	0.0000	0.0000
2023/11/13	2030	02/05/2024	9.82 Call	Bond Future	891.7200	0.8917	828.3100	0.8283	7.111	0.0000	0.0000
2023/11/13	2030	02/05/2024	9.82 Put	Bond Future	3782.4400	3.7824	3889.4500	3.8895	2.829	0.0000	0.0000
2023/11/13	2030	02/05/2024	9.83 Call	Bond Future	903.0100	0.9030	839.0700	0.8391	7.081	0.0000	0.0000
2023/11/13	2030	02/05/2024	9.83 Put	Bond Future	3752.7900	3.7528	3859.2700	3.8593	2.837	0.0000	0.0000
2023/11/13	2030	02/05/2024	9.81 Call	Bond Future	880.3100	0.8803	817.4400	0.8174	7.142	0.0000	0.0000
2023/11/13	2030	02/05/2024	9.81 Put	Bond Future	3811.9900	3.8120	3919.5400	3.9195	2.821	0.0000	0.0000
2023/11/13	2030	02/05/2024	10.62 Put	Bond Future	1912.4300	1.9124	1974.8600	1.9749	3.264	0.0000	0.0000
2023/11/13	2030	02/05/2024	10.62 Call	Bond Future	2226.5300	2.2265	2118.5400	2.1185	4.850	0.0000	0.0000
2023/11/13	2030	02/05/2024	11.12 Put	Bond Future	1200.1300	1.2001	1239.6500	1.2397	3.293	0.0000	0.0000
2023/11/13	2030	02/05/2024	11.12 Call	Bond Future	3446.9300	3.4469	3316.0300	3.3160	3.798	0.0000	0.0000
2023/11/13	2030	02/05/2024	13.15 Call	Bond Future	9701.1900	9.7012	9533.6500	9.5337	1.727	0.0000	0.0000
2023/11/13	2030	02/05/2024	13.15 Put	Bond Future	126.7500	0.1268	129.6300	0.1296	2.272	0.0000	0.0000
2023/11/13	2030	02/05/2024	9.66 Put	Bond Future	4270.9200	4.2709	4386.3200	4.3863	2.702	0.0000	0.0000
2023/11/13	2030	02/05/2024	9.66 Call	Bond Future	722.1200	0.7221	667.1000	0.6671	7.619	0.0000	0.0000
2023/11/13	2030	02/05/2024	10.16 Put	Bond Future	2865.8600	2.8659	2953.8400	2.9538	3.070	0.0000	0.0000
2023/11/13	2030	02/05/2024	10.16 Call	Bond Future	1354.4400	1.3544	1272.0000	1.2720	6.087	0.0000	0.0000
2023/11/13	2030	02/05/2024	11.94 Call	Bond Future	5848.1500	5.8482	5693.9500	5.6940	2.637	0.0000	0.0000
2023/11/13	2030	02/05/2024	11.94 Put	Bond Future	543.8100	0.5438	560.0300	0.5600	2.983	0.0000	0.0000
2023/11/13	2030	02/05/2024	12.38 Call	Bond Future	7242.8100	7.2428	7081.8500	7.0819	2.222	0.0000	0.0000
2023/11/13	2030	02/05/2024	12.38 Put	Bond Future	353.2300	0.3532	362.6900	0.3627	2.678	0.0000	0.0000
2023/11/13	2030	02/05/2024	10.82 Put	Bond Future	1590.6400	1.5906	1643.1300	1.6431	3.300	0.0000	0.0000
2023/11/13	2030	02/05/2024	10.82 Call	Bond Future	2684.1800	2.6842	2566.2500	2.5663	4.394	0.0000	0.0000
2023/11/13	2030	01/08/2024	10.38 Call	Bond Future	1958.6400	1.9586	1867.9300	1.8679	4.631	0.0000	0.0000
2023/11/13	2030	01/08/2024	10.38 Put	Bond Future	2921.5500	2.9216	3004.8300	3.0048	2.851	0.0000	0.0000
2023/11/13	2030	01/08/2024	10.39 Call	Bond Future	1976.7900	1.9768	1885.6100	1.8856	4.613	0.0000	0.0000
2023/11/13	2030	01/08/2024	10.39 Put	Bond Future	2901.2200	2.9012	2984.0300	2.9840	2.854	0.0000	0.0000
2023/11/13	2030	01/08/2024	10.37 Call	Bond Future	1940.5800	1.9406	1850.3400	1.8503	4.650	0.0000	0.0000
2023/11/13	2030	01/08/2024	10.37 Put	Bond Future	2941.9800	2.9420	3025.7300	3.0257	2.847	0.0000	0.0000
2023/11/13	2030	01/08/2024		Bond Future	10.6319	89.3993	10.6777	89.2253	0.431	0.0000	0.0000
2023/11/13	2030	07/11/2024		Bond Future	10.7235	91.5642	10.7723	91.3861	0.455	0.0000	0.0000
2023/11/13	2030	07/11/2024	10.75 Call	Bond Future	2731.4500	2.7315	2628.6400	2.6286	3.764	0.0000	0.0000
2023/11/13	2030	07/11/2024	10.75 Put	Bond Future	2634.6600	2.6347	2709.9000	2.7099	2.856	0.0000	0.0000
2023/11/13	2030	07/11/2024	10.76 Call	Bond Future	2751.9500	2.7520	2648.7400	2.6487	3.750	0.0000	0.0000
2023/11/13	2030	07/11/2024	10.76 Put	Bond Future	2618.6800	2.6187	2693.5200	2.6935	2.858	0.0000	0.0000
2023/11/13	2030	07/11/2024	10.74 Call	Bond Future	2711.3700	2.7114	2608.9600	2.6090	3.777	0.0000	0.0000
2023/11/13	2030	07/11/2024	10.74 Put	Bond Future	2651.0900	2.6511	2726.7300	2.7267	2.853	0.0000	0.0000
2023/11/13	2030	06/02/2025		Bond Future	10.8589	89.4760	10.9106	89.2946	0.477	0.0000	0.0000
2023/11/13	2030	06/02/2025	10.68 Call	Bond Future	2562.8500	2.5629	2467.1200	2.4671	3.735	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/13	2030	06/02/2025	10.68 Put	Bond Future	3192.9300	3.1929	3278.5500	3.2786	2.682	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.90 Put	Bond Future	3007.8800	3.0079	3202.9400	3.2029	6.485	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.90 Call	Bond Future	758.5400	0.7585	645.2300	0.6452	14.938	0.0000	0.0000
2023/11/13	2032	01/02/2024	12.00 Call	Bond Future	3593.5800	3.5936	3340.0500	3.3401	7.055	0.0000	0.0000
2023/11/13	2032	01/02/2024	12.00 Put	Bond Future	754.9700	0.7550	809.8100	0.8098	7.264	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.59 Put	Bond Future	4140.8000	4.1408	4378.7600	4.3788	5.747	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.59 Call	Bond Future	382.5900	0.3826	312.1800	0.3122	18.404	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.09 Put	Bond Future	2428.9000	2.4289	2595.1300	2.5951	6.844	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.09 Call	Bond Future	1087.6400	1.0876	945.5000	0.9455	13.069	0.0000	0.0000
2023/11/13	2032	01/02/2024	12.73 Call	Bond Future	6263.6200	6.2636	5971.6200	5.9716	4.662	0.0000	0.0000
2023/11/13	2032	01/02/2024	12.73 Put	Bond Future	264.7600	0.2648	281.1300	0.2811	6.183	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.78 Put	Bond Future	3418.2900	3.4183	3631.0100	3.6310	6.223	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.78 Call	Bond Future	588.9100	0.5889	493.2600	0.4933	16.242	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.75 Call	Bond Future	2778.4800	2.7785	2548.2600	2.5483	8.286	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.75 Put	Bond Future	1060.9000	1.0609	1139.0500	1.1391	7.366	0.0000	0.0000
2023/11/13	2032	01/02/2024	12.50 Call	Bond Future	5391.8000	5.3918	5108.0300	5.1080	5.263	0.0000	0.0000
2023/11/13	2032	01/02/2024	12.50 Put	Bond Future	370.8100	0.3708	395.4100	0.3954	6.634	0.0000	0.0000
2023/11/13	2032	01/02/2024		Bond Future	11.3755	86.5630	11.4420	86.2547	0.585	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.84 Call	Bond Future	3063.3100	3.0633	2824.0000	2.8240	7.812	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.84 Put	Bond Future	939.8300	0.9398	1008.8900	1.0089	7.348	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.85 Call	Bond Future	3095.7200	3.0957	2855.4500	2.8555	7.761	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.85 Put	Bond Future	927.3000	0.9273	995.4000	0.9954	7.344	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.83 Call	Bond Future	3031.1800	3.0312	2792.8400	2.7928	7.863	0.0000	0.0000
2023/11/13	2032	01/02/2024	11.83 Put	Bond Future	952.6700	0.9527	1022.7000	1.0227	7.351	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.01 Put	Bond Future	6756.6700	6.7567	7044.1800	7.0442	4.255	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.01 Call	Bond Future	81.9500	0.0820	61.0900	0.0611	25.455	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.76 Put	Bond Future	3489.9600	3.4900	3705.5300	3.7055	6.177	0.0000	0.0000
2023/11/13	2032	01/02/2024	10.76 Call	Bond Future	563.4200	0.5634	470.6200	0.4706	16.471	0.0000	0.0000
2023/11/13	2032	01/02/2024	12.62 Call	Bond Future	5844.4500	5.8445	5556.0300	5.5560	4.935	0.0000	0.0000
2023/11/13	2032	01/02/2024	12.62 Put	Bond Future	311.2500	0.3113	331.2000	0.3312	6.410	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.55 Call	Bond Future	859.0200	0.8590	767.3600	0.7674	10.670	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.55 Put	Bond Future	5238.8300	5.2388	5462.2400	5.4622	4.265	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.56 Call	Bond Future	871.0200	0.8710	778.4600	0.7785	10.627	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.56 Put	Bond Future	5202.3600	5.2024	5424.8700	5.4249	4.277	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.54 Call	Bond Future	847.3200	0.8473	756.5400	0.7565	10.714	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.54 Put	Bond Future	5275.6500	5.2757	5499.9400	5.4999	4.251	0.0000	0.0000
2023/11/13	2032	02/05/2024		Bond Future	11.4834	84.3142	11.5530	83.9992	0.606	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.59 Put	Bond Future	5093.4300	5.0934	5313.2600	5.3133	4.316	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	
2023/11/13	2032	02/05/2024	10.59 Call	Bond Future	907.3200	0.9073	812.0800	0.8121	10.497	0.0000	0.0000
2023/11/13	2032	02/05/2024	11.09 Put	Bond Future	3487.6400	3.4876	3659.8300	3.6598	4.937	0.0000	0.0000
2023/11/13	2032	02/05/2024	11.09 Call	Bond Future	1676.8800	1.6769	1534.0000	1.5340	8.521	0.0000	0.0000
2023/11/13	2032	02/05/2024	13.18 Call	Bond Future	7832.9100	7.8329	7549.6000	7.5496	3.617	0.0000	0.0000
2023/11/13	2032	02/05/2024	13.18 Put	Bond Future	574.5300	0.5745	606.2900	0.6063	5.528	0.0000	0.0000
2023/11/13	2032	02/05/2024	13.35 Call	Bond Future	8433.2800	8.4333	8145.1800	8.1452	3.416	0.0000	0.0000
2023/11/13	2032	02/05/2024	13.35 Put	Bond Future	493.9600	0.4940	520.9300	0.5209	5.460	0.0000	0.0000
2023/11/13	2032	02/05/2024	11.35 Put	Bond Future	2826.1200	2.8261	2972.8300	2.9728	5.191	0.0000	0.0000
2023/11/13	2032	02/05/2024	11.35 Call	Bond Future	2217.6200	2.2176	2049.2600	2.0493	7.592	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.65 Put	Bond Future	4879.6300	4.8796	5094.0100	5.0940	4.393	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.65 Call	Bond Future	983.0400	0.9830	882.3500	0.8824	10.243	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.36 Put	Bond Future	5981.6400	5.9816	6220.0400	6.2200	3.986	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.36 Call	Bond Future	674.1600	0.6742	597.4900	0.5975	11.373	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.86 Put	Bond Future	4174.8800	4.1749	4369.5300	4.3695	4.662	0.0000	0.0000
2023/11/13	2032	02/05/2024	10.86 Call	Bond Future	1281.9300	1.2819	1161.5100	1.1615	9.394	0.0000	0.0000
2023/11/13	2032	02/05/2024	12.90 Call	Bond Future	6856.1700	6.8562	6582.4700	6.5825	3.992	0.0000	0.0000
2023/11/13	2032	02/05/2024	12.90 Put	Bond Future	737.0800	0.7371	778.4500	0.7785	5.613	0.0000	0.0000
2023/11/13	2032	01/08/2024	11.14 Call	Bond Future	2014.0700	2.0141	1870.4400	1.8704	7.131	0.0000	0.0000
2023/11/13	2032	01/08/2024	11.14 Put	Bond Future	4070.8400	4.0708	4249.1000	4.2491	4.379	0.0000	0.0000
2023/11/13	2032	01/08/2024	11.15 Call	Bond Future	2033.1900	2.0332	1888.7300	1.8887	7.105	0.0000	0.0000
2023/11/13	2032	01/08/2024	11.15 Put	Bond Future	4044.2800	4.0443	4221.7100	4.2217	4.387	0.0000	0.0000
2023/11/13	2032	01/08/2024	11.13 Call	Bond Future	1995.0500	1.9951	1852.2600	1.8523	7.157	0.0000	0.0000
2023/11/13	2032	01/08/2024	11.13 Put	Bond Future	4097.5300	4.0975	4276.6300	4.2766	4.371	0.0000	0.0000
2023/11/13	2032	01/08/2024		Bond Future	11.5972	86.1819	11.6701	85.8600	0.628	0.0000	0.0000
2023/11/13	2032	07/11/2024	11.48 Call	Bond Future	2521.0600	2.5211	2359.3700	2.3594	6.414	0.0000	0.0000
2023/11/13	2032	07/11/2024	11.48 Put	Bond Future	3581.0400	3.5810	3748.9000	3.7489	4.687	0.0000	0.0000
2023/11/13	2032	07/11/2024	11.49 Call	Bond Future	2541.7700	2.5418	2379.3000	2.3793	6.392	0.0000	0.0000
2023/11/13	2032	07/11/2024	11.49 Put	Bond Future	3558.0000	3.5580	3725.0800	3.7251	4.696	0.0000	0.0000
2023/11/13	2032	07/11/2024	11.47 Call	Bond Future	2500.0900	2.5001	2339.1900	2.3392	6.436	0.0000	0.0000
2023/11/13	2032	07/11/2024	11.47 Put	Bond Future	3603.8600	3.6039	3772.5100	3.7725	4.680	0.0000	0.0000
2023/11/13	2032	07/11/2024	13.36 Call	Bond Future	7753.1600	7.7532	7481.6600	7.4817	3.502	0.0000	0.0000
2023/11/13	2032	07/11/2024	13.36 Put	Bond Future	1078.1900	1.0782	1136.2400	1.1362	5.384	0.0000	0.0000
2023/11/13	2032	07/11/2024	11.64 Put	Bond Future	3236.1100	3.2361	3391.4400	3.3914	4.800	0.0000	0.0000
2023/11/13	2032	07/11/2024	11.64 Call	Bond Future	2872.7500	2.8728	2698.5300	2.6985	6.065	0.0000	0.0000
2023/11/13	2032	07/11/2024		Bond Future	11.7241	84.1004	11.8009	83.7709	0.654	0.0000	0.0000
2023/11/13	2032	06/02/2025		Bond Future	11.8828	85.8632	11.9633	85.5271	0.678	0.0000	0.0000
2023/11/13	2032	06/02/2025	11.72 Call	Bond Future	3121.7000	3.1217	2948.8200	2.9488	5.538	0.0000	0.0000
2023/11/13	2032	06/02/2025	11.72 Put	Bond Future	3806.2800	3.8063	3969.4800	3.9695	4.288	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/13	2033	01/02/2024		Bond Future	121.2477	121.2477	121.2457	121.2457	0.002	0.0000	0.0000
2023/11/13	2033	02/05/2024		Bond Future	122.4932	122.4932	122.4914	122.4914	0.001	0.0000	0.0000
2023/11/13	2033	01/08/2024		Bond Future	125.2361	125.2361	125.2345	125.2345	0.001	0.0000	0.0000
2023/11/13	2033	07/11/2024		Bond Future	126.8000	126.8000	126.7983	126.7983	0.001	0.0000	0.0000
2023/11/13	2033	06/02/2025		Bond Future	129.4958	129.4958	129.4947	129.4947	0.001	0.0000	0.0000
2023/11/13	2033	06/02/2025	124.94 Call	Bond Future	4555.8000	4.5558	4554.7100	4.5547	0.024	0.0000	0.0000
2023/11/13	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	2037	01/02/2024	13.93 Call	Bond Future	7680.2200	7.6802	7328.6000	7.3286	4.578	0.0000	0.0000
2023/11/13	2037	01/02/2024	13.93 Put	Bond Future	256.9000	0.2569	272.8900	0.2729	6.224	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.93 Call	Bond Future	3766.3000	3.7663	3474.7000	3.4747	7.742	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.93 Put	Bond Future	1012.6200	1.0126	1088.6300	1.0886	7.506	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.09 Put	Bond Future	2830.8200	2.8308	3027.7900	3.0278	6.958	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.09 Call	Bond Future	1283.6800	1.2837	1113.0400	1.1130	13.293	0.0000	0.0000
2023/11/13	2037	01/02/2024		Bond Future	12.3840	75.3630	12.4552	74.9954	0.575	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.32 Call	Bond Future	1839.1000	1.8391	1629.5100	1.6295	11.396	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.32 Put	Bond Future	2172.1000	2.1721	2330.1200	2.3301	7.275	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.33 Call	Bond Future	1865.8000	1.8658	1654.5700	1.6546	11.321	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.33 Put	Bond Future	2146.6500	2.1467	2303.0300	2.3030	7.285	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.31 Call	Bond Future	1812.7500	1.8128	1604.7800	1.6048	11.473	0.0000	0.0000
2023/11/13	2037	01/02/2024	12.31 Put	Bond Future	2197.9500	2.1980	2357.5900	2.3576	7.263	0.0000	0.0000
2023/11/13	2037	02/05/2024		Bond Future	12.5074	77.0284	12.5814	76.6528	0.591	0.0000	0.0000
2023/11/13	2037	02/05/2024	11.44 Call	Bond Future	751.7400	0.7517	660.1000	0.6601	12.190	0.0000	0.0000
2023/11/13	2037	02/05/2024	11.44 Put	Bond Future	6492.9200	6.4929	6776.8900	6.7769	4.374	0.0000	0.0000
2023/11/13	2037	02/05/2024	11.45 Call	Bond Future	762.4100	0.7624	669.8100	0.6698	12.146	0.0000	0.0000
2023/11/13	2037	02/05/2024	11.45 Put	Bond Future	6446.8900	6.4469	6729.9000	6.7299	4.390	0.0000	0.0000
2023/11/13	2037	02/05/2024	11.43 Call	Bond Future	741.1800	0.7412	650.5000	0.6505	12.235	0.0000	0.0000
2023/11/13	2037	02/05/2024	11.43 Put	Bond Future	6539.1100	6.5391	6824.0400	6.8240	4.357	0.0000	0.0000
2023/11/13	2037	01/08/2024		Bond Future	12.6389	74.4788	12.7159	74.0950	0.609	0.0000	0.0000
2023/11/13	2037	01/08/2024	12.10 Call	Bond Future	2219.4600	2.2195	2052.9800	2.0530	7.501	0.0000	0.0000
2023/11/13	2037	01/08/2024	12.10 Put	Bond Future	4987.4100	4.9874	5204.7100	5.2047	4.357	0.0000	0.0000
2023/11/13	2037	01/08/2024	12.11 Call	Bond Future	2240.7900	2.2408	2073.3300	2.0733	7.473	0.0000	0.0000
2023/11/13	2037	01/08/2024	12.11 Put	Bond Future	4956.0200	4.9560	5172.3400	5.1723	4.365	0.0000	0.0000
2023/11/13	2037	01/08/2024	12.09 Call	Bond Future	2198.2400	2.1982	2032.7400	2.0327	7.529	0.0000	0.0000
2023/11/13	2037	01/08/2024	12.09 Put	Bond Future	5018.9600	5.0190	5237.2400	5.2372	4.349	0.0000	0.0000
2023/11/13	2037	01/08/2024	13.82 Call	Bond Future	7212.3500	7.2124	6911.0900	6.9111	4.177	0.0000	0.0000
2023/11/13	2037	01/08/2024	13.82 Put	Bond Future	1632.0700	1.6321	1714.5900	1.7146	5.056	0.0000	0.0000
2023/11/13	2037	01/08/2024	13.17 Call	Bond Future	5085.2600	5.0853	4824.4700	4.8245	5.128	0.0000	0.0000
2023/11/13	2037	01/08/2024	13.17 Put	Bond Future	2496.4200	2.4964	2619.4100	2.6194	4.927	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	
2023/11/13	2037	07/11/2024		Bond Future	12.7740	76.2818	12.8543	75.8888	0.629	0.0000	0.0000
2023/11/13	2037	07/11/2024	12.58 Call	Bond Future	3637.7000	3.6377	3431.6300	3.4316	5.665	0.0000	0.0000
2023/11/13	2037	07/11/2024	12.58 Put	Bond Future	4599.1700	4.5992	4786.0400	4.7860	4.063	0.0000	0.0000
2023/11/13	2037	07/11/2024	12.59 Call	Bond Future	3662.3000	3.6623	3455.4300	3.4554	5.649	0.0000	0.0000
2023/11/13	2037	07/11/2024	12.59 Put	Bond Future	4573.7600	4.5738	4759.8300	4.7598	4.068	0.0000	0.0000
2023/11/13	2037	07/11/2024	12.57 Call	Bond Future	3612.8800	3.6129	3407.6000	3.4076	5.682	0.0000	0.0000
2023/11/13	2037	07/11/2024	12.57 Put	Bond Future	4624.4000	4.6244	4812.0600	4.8121	4.058	0.0000	0.0000
2023/11/13	2037	06/02/2025		Bond Future	12.9333	73.6204	13.0170	73.2195	0.647	0.0000	0.0000
2023/11/13	2037	06/02/2025	12.76 Call	Bond Future	3950.3600	3.9504	3739.1000	3.7391	5.348	0.0000	0.0000
2023/11/13	2037	06/02/2025	12.76 Put	Bond Future	4790.6700	4.7907	4980.2600	4.9803	3.957	0.0000	0.0000
2023/11/13	2038	01/02/2024		Bond Future	130.7685	130.7685	130.6150	130.6150	0.117	0.0000	0.0000
2023/11/13	2038	02/05/2024		Bond Future	133.6903	133.6903	133.5335	133.5335	0.117	0.0000	0.0000
2023/11/13	2038	01/08/2024		Bond Future	134.6145	134.6145	134.4544	134.4544	0.119	0.0000	0.0000
2023/11/13	2038	07/11/2024		Bond Future	137.9081	137.9081	137.7441	137.7441	0.119	0.0000	0.0000
2023/11/13	2038	06/02/2025		Bond Future	138.7227	138.7227	138.5535	138.5535	0.122	0.0000	0.0000
2023/11/13	2038	06/02/2025	135.23 Call	Bond Future	3492.6900	3.4927	3323.5200	3.3235	4.844	0.0000	0.0000
2023/11/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.30 Put	Bond Future	2897.6000	2.8976	3154.5300	3.1545	8.867	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.30 Call	Bond Future	1423.0700	1.4231	1205.8700	1.2059	15.263	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.90 Put	Bond Future	1401.4900	1.4015	1539.7900	1.5398	9.868	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.90 Call	Bond Future	3212.4400	3.2124	2876.6100	2.8766	10.454	0.0000	0.0000
2023/11/13	2040	01/02/2024	13.90 Call	Bond Future	7183.3200	7.1833	6744.4200	6.7444	6.110	0.0000	0.0000
2023/11/13	2040	01/02/2024	13.90 Put	Bond Future	368.4000	0.3684	403.6300	0.4036	9.563	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.34 Call	Bond Future	1519.7300	1.5197	1293.7100	1.2937	14.872	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.34 Put	Bond Future	2768.1500	2.7682	3016.2600	3.0163	8.963	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.35 Call	Bond Future	1544.5200	1.5445	1316.2900	1.3163	14.777	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.35 Put	Bond Future	2736.5700	2.7366	2982.4700	2.9825	8.986	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.33 Call	Bond Future	1495.3100	1.4953	1271.4800	1.2715	14.969	0.0000	0.0000
2023/11/13	2040	01/02/2024	12.33 Put	Bond Future	2800.1600	2.8002	3050.4600	3.0505	8.939	0.0000	0.0000
2023/11/13	2040	01/02/2024		Bond Future	12.5642	75.8216	12.6509	75.3475	0.690	0.0000	0.0000
2023/11/13	2040	02/05/2024		Bond Future	12.6872	77.4971	12.7773	77.0127	0.710	0.0000	0.0000
2023/11/13	2040	02/05/2024	11.61 Call	Bond Future	808.2200	0.8082	694.0800	0.6941	14.122	0.0000	0.0000
2023/11/13	2040	02/05/2024	11.61 Put	Bond Future	7004.9900	7.0050	7375.2800	7.3753	5.286	0.0000	0.0000
2023/11/13	2040	02/05/2024	11.62 Call	Bond Future	821.3700	0.8214	705.8800	0.7059	14.061	0.0000	0.0000
2023/11/13	2040	02/05/2024	11.62 Put	Bond Future	6957.0300	6.9570	7325.9700	7.3260	5.303	0.0000	0.0000
2023/11/13	2040	02/05/2024	11.60 Call	Bond Future	795.3600	0.7954	682.5500	0.6826	14.184	0.0000	0.0000
2023/11/13	2040	02/05/2024	11.60 Put	Bond Future	7053.3200	7.0533	7424.9400	7.4249	5.269	0.0000	0.0000
2023/11/13	2040	01/08/2024		Bond Future	12.8179	74.7075	12.9116	74.2124	0.731	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	
2023/11/13	2040	01/08/2024	12.33 Call	Bond Future	2469.9200	2.4699	2253.4800	2.2535	8.763	0.0000	0.0000
2023/11/13	2040	01/08/2024	12.33 Put	Bond Future	5133.1800	5.1332	5411.8000	5.4118	5.428	0.0000	0.0000
2023/11/13	2040	01/08/2024	12.34 Call	Bond Future	2493.0400	2.4930	2275.3400	2.2753	8.732	0.0000	0.0000
2023/11/13	2040	01/08/2024	12.34 Put	Bond Future	5100.2400	5.1002	5377.6000	5.3776	5.438	0.0000	0.0000
2023/11/13	2040	01/08/2024	12.32 Call	Bond Future	2446.6700	2.4467	2231.4800	2.2315	8.795	0.0000	0.0000
2023/11/13	2040	01/08/2024	12.32 Put	Bond Future	5166.0600	5.1661	5445.9300	5.4459	5.417	0.0000	0.0000
2023/11/13	2040	07/11/2024		Bond Future	12.9519	76.5159	13.0496	76.0090	0.754	0.0000	0.0000
2023/11/13	2040	07/11/2024	12.85 Call	Bond Future	3905.8200	3.9058	3636.7800	3.6368	6.888	0.0000	0.0000
2023/11/13	2040	07/11/2024	12.85 Put	Bond Future	4440.7200	4.4407	4678.5800	4.6786	5.356	0.0000	0.0000
2023/11/13	2040	07/11/2024	12.86 Call	Bond Future	3932.7800	3.9328	3662.6900	3.6627	6.868	0.0000	0.0000
2023/11/13	2040	07/11/2024	12.86 Put	Bond Future	4414.9300	4.4149	4651.7400	4.6517	5.364	0.0000	0.0000
2023/11/13	2040	07/11/2024	12.84 Call	Bond Future	3878.6200	3.8786	3610.6400	3.6106	6.909	0.0000	0.0000
2023/11/13	2040	07/11/2024	12.84 Put	Bond Future	4466.3300	4.4663	4705.2500	4.7053	5.349	0.0000	0.0000
2023/11/13	2040	06/02/2025		Bond Future	13.1084	73.6083	13.2101	73.0911	0.776	0.0000	0.0000
2023/11/13	2040	06/02/2025	12.95 Call	Bond Future	4109.8900	4.1099	3840.4600	3.8405	6.556	0.0000	0.0000
2023/11/13	2040	06/02/2025	12.95 Put	Bond Future	4926.9500	4.9270	5174.7100	5.1747	5.029	0.0000	0.0000
2023/11/13	2044	01/02/2024	13.25 Call	Bond Future	4353.0300	4.3530	3971.9600	3.9720	8.754	0.0000	0.0000
2023/11/13	2044	01/02/2024	13.25 Put	Bond Future	958.2900	0.9583	1053.3900	1.0534	9.924	0.0000	0.0000
2023/11/13	2044	01/02/2024	13.00 Call	Bond Future	3423.5800	3.4236	3077.3800	3.0774	10.112	0.0000	0.0000
2023/11/13	2044	01/02/2024	13.00 Put	Bond Future	1321.9200	1.3219	1451.8900	1.4519	9.832	0.0000	0.0000
2023/11/13	2044	01/02/2024		Bond Future	12.6100	72.1878	12.6967	71.7116	0.687	0.0000	0.0000
2023/11/13	2044	01/02/2024	12.28 Call	Bond Future	1285.1000	1.2851	1080.9300	1.0809	15.887	0.0000	0.0000
2023/11/13	2044	01/02/2024	12.28 Put	Bond Future	3147.7500	3.1478	3419.7500	3.4198	8.641	0.0000	0.0000
2023/11/13	2044	01/02/2024	12.29 Call	Bond Future	1307.7300	1.3077	1101.3200	1.1013	15.784	0.0000	0.0000
2023/11/13	2044	01/02/2024	12.29 Put	Bond Future	3112.7500	3.1128	3382.5100	3.3825	8.666	0.0000	0.0000
2023/11/13	2044	01/02/2024	12.27 Call	Bond Future	1262.8200	1.2628	1060.8800	1.0609	15.991	0.0000	0.0000
2023/11/13	2044	01/02/2024	12.27 Put	Bond Future	3183.1800	3.1832	3457.4100	3.4574	8.615	0.0000	0.0000
2023/11/13	2044	02/05/2024	11.66 Call	Bond Future	798.0600	0.7981	684.1700	0.6842	14.271	0.0000	0.0000
2023/11/13	2044	02/05/2024	11.66 Put	Bond Future	7025.4000	7.0254	7398.1300	7.3981	5.305	0.0000	0.0000
2023/11/13	2044	02/05/2024	11.67 Call	Bond Future	809.6200	0.8096	694.4800	0.6945	14.221	0.0000	0.0000
2023/11/13	2044	02/05/2024	11.67 Put	Bond Future	6974.5200	6.9745	7346.0000	7.3460	5.326	0.0000	0.0000
2023/11/13	2044	02/05/2024	11.65 Call	Bond Future	786.6300	0.7866	673.9800	0.6740	14.321	0.0000	0.0000
2023/11/13	2044	02/05/2024	11.65 Put	Bond Future	7076.4900	7.0765	7450.4600	7.4505	5.285	0.0000	0.0000
2023/11/13	2044	02/05/2024		Bond Future	12.7278	73.7830	12.8178	73.2964	0.707	0.0000	0.0000
2023/11/13	2044	01/08/2024		Bond Future	12.8527	71.0362	12.9463	70.5390	0.728	0.0000	0.0000
2023/11/13	2044	01/08/2024	12.29 Call	Bond Future	2323.1500	2.3232	2114.4400	2.1144	8.984	0.0000	0.0000
2023/11/13	2044	01/08/2024	12.29 Put	Bond Future	5441.3700	5.4414	5729.8900	5.7299	5.302	0.0000	0.0000
2023/11/13	2044	01/08/2024	12.30 Call	Bond Future	2345.9800	2.3460	2135.9900	2.1360	8.951	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	
2023/11/13	2044	01/08/2024	12.30 Put	Bond Future	5406.7900	5.4068	5694.0300	5.6940	5.313	0.0000	0.0000
2023/11/13	2044	01/08/2024	12.28 Call	Bond Future	2300.6600	2.3007	2093.2400	2.0932	9.016	0.0000	0.0000
2023/11/13	2044	01/08/2024	12.28 Put	Bond Future	5476.3500	5.4764	5766.1600	5.7662	5.292	0.0000	0.0000
2023/11/13	2044	07/11/2024	12.91 Call	Bond Future	4038.1700	4.0382	3763.5200	3.7635	6.801	0.0000	0.0000
2023/11/13	2044	07/11/2024	12.91 Put	Bond Future	4409.5300	4.4095	4644.0800	4.6441	5.319	0.0000	0.0000
2023/11/13	2044	07/11/2024	12.92 Call	Bond Future	4065.6300	4.0656	3789.9300	3.7899	6.781	0.0000	0.0000
2023/11/13	2044	07/11/2024	12.92 Put	Bond Future	4383.9900	4.3840	4617.4900	4.6175	5.326	0.0000	0.0000
2023/11/13	2044	07/11/2024	12.90 Call	Bond Future	4010.7800	4.0108	3737.1800	3.7372	6.822	0.0000	0.0000
2023/11/13	2044	07/11/2024	12.90 Put	Bond Future	4435.2100	4.4352	4670.8100	4.6708	5.312	0.0000	0.0000
2023/11/13	2044	07/11/2024		Bond Future	12.9803	72.7557	13.0778	72.2465	0.751	0.0000	0.0000
2023/11/13	2044	06/02/2025		Bond Future	13.1288	69.8944	13.2303	69.3749	0.773	0.0000	0.0000
2023/11/13	2044	06/02/2025	13.02 Call	Bond Future	4293.6300	4.2936	4016.8900	4.0169	6.445	0.0000	0.0000
2023/11/13	2044	06/02/2025	13.02 Put	Bond Future	4858.3100	4.8583	5101.0800	5.1011	4.997	0.0000	0.0000
2023/11/13	2046	01/02/2024		Bond Future	114.3061	114.3061	114.8346	114.8346	0.462	0.0000	0.0000
2023/11/13	2046	02/05/2024		Bond Future	114.7111	114.7111	115.2516	115.2516	0.471	0.0000	0.0000
2023/11/13	2046	01/08/2024		Bond Future	117.2793	117.2793	117.8323	117.8323	0.471	0.0000	0.0000
2023/11/13	2046	07/11/2024		Bond Future	117.9445	117.9445	118.5108	118.5108	0.480	0.0000	0.0000
2023/11/13	2046	06/02/2025		Bond Future	120.4499	120.4499	121.0287	121.0287	0.481	0.0000	0.0000
2023/11/13	2046	06/02/2025	114.01 Call	Bond Future	6439.9000	6.4399	7018.6800	7.0187	8.987	0.0000	0.0000
2023/11/13	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	2050	01/02/2024		Bond Future	113.4904	113.4904	113.1953	113.1953	0.260	0.0000	0.0000
2023/11/13	2050	02/05/2024		Bond Future	116.0262	116.0262	115.7246	115.7246	0.260	0.0000	0.0000
2023/11/13	2050	01/08/2024		Bond Future	116.3184	116.3184	116.0104	116.0104	0.265	0.0000	0.0000
2023/11/13	2050	07/11/2024		Bond Future	119.1645	119.1645	118.8490	118.8490	0.265	0.0000	0.0000
2023/11/13	2050	06/02/2025		Bond Future	119.3370	119.3370	119.0131	119.0131	0.271	0.0000	0.0000
2023/11/13	2050	06/02/2025	115.60 Call	Bond Future	3736.9700	3.7370	3413.1200	3.4131	8.666	0.0000	0.0000
2023/11/13	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/13	AL37	01/02/2024		Index Future	927.7050	927.7050	926.8800	926.8800	0.089	0.0000	0.0000
2023/11/13	AL37	02/05/2024		Index Future	948.2120	948.2120	947.3720	947.3720	0.089	0.0000	0.0000
2023/11/13	AL37	01/08/2024		Index Future	969.2300	969.2300	968.3770	968.3770	0.088	0.0000	0.0000
2023/11/13	AL37	07/11/2024		Index Future	992.7250	992.7250	991.8550	991.8550	0.088	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	
2023/11/13	AL37	06/02/2025		Index Future	1013.6470	1013.6470	1012.7730	1012.7730	0.086	0.0000	0.0000
2023/11/13	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/13	AL7T	01/02/2024		Index Future	1051.8080	1051.8080	1048.0680	1048.0680	0.356	0.0000	0.0000
2023/11/13	AL7T	02/05/2024		Index Future	1075.0590	1075.0590	1071.2400	1071.2400	0.355	0.0000	0.0000
2023/11/13	AL7T	01/08/2024		Index Future	1098.8880	1098.8880	1094.9910	1094.9910	0.355	0.0000	0.0000
2023/11/13	AL7T	07/11/2024		Index Future	1125.5250	1125.5250	1121.5400	1121.5400	0.354	0.0000	0.0000
2023/11/13	AL7T	06/02/2025		Index Future	1149.2470	1149.2470	1145.1930	1145.1930	0.353	0.0000	0.0000
2023/11/13	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/13	ALBI	01/02/2024		Index Future	921.0520	921.0520	917.8830	917.8830	0.344	0.0000	0.0000
2023/11/13	ALBI	02/05/2024		Index Future	941.4120	941.4120	938.1760	938.1760	0.344	0.0000	0.0000
2023/11/13	ALBI	01/08/2024		Index Future	962.2790	962.2790	958.9770	958.9770	0.343	0.0000	0.0000
2023/11/13	ALBI	07/11/2024		Index Future	985.6050	985.6050	982.2280	982.2280	0.343	0.0000	0.0000
2023/11/13	ALBI	06/02/2025		Index Future	1006.3770	1006.3770	1002.9430	1002.9430	0.341	0.0000	0.0000
2023/11/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/13	C210	31/03/2028		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	
2023/11/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/13	ES33	01/02/2024		Bond Future	12.8804	73.7711	12.9515	73.4668	0.552	0.0000	0.0000
2023/11/13	ES33	02/05/2024		Bond Future	13.0354	71.6204	13.1096	71.3094	0.569	0.0000	0.0000
2023/11/13	ES33	01/08/2024		Bond Future	13.1970	73.2233	13.2744	72.9055	0.587	0.0000	0.0000
2023/11/13	ES33	07/11/2024		Bond Future	13.3816	71.2093	13.4628	70.8839	0.607	0.0000	0.0000
2023/11/13	ES33	06/02/2025		Bond Future	13.5969	72.7166	13.6821	72.3846	0.626	0.0000	0.0000
2023/11/13	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	ES33	06/02/2025	13.34 Put	Bond Future	1014.9600	1.0150	1346.9700	1.3470	32.712	0.0000	0.0000
2023/11/13	ES42	01/02/2024		Bond Future	13.2701	69.8966	13.3514	69.4955	0.613	0.0000	0.0000
2023/11/13	ES42	02/05/2024		Bond Future	13.4131	67.1958	13.4978	66.7859	0.631	0.0000	0.0000
2023/11/13	ES42	01/08/2024		Bond Future	13.5585	68.6991	13.6467	68.2801	0.650	0.0000	0.0000
2023/11/13	ES42	07/11/2024		Bond Future	13.7214	66.1099	13.8135	65.6807	0.671	0.0000	0.0000
2023/11/13	ES42	06/02/2025		Bond Future	13.9015	67.5057	13.9976	67.0678	0.691	0.0000	0.0000
2023/11/13	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	ES42	06/02/2025	13.71 Put	Bond Future	887.7700	0.8878	1325.6800	1.3257	49.327	0.0000	0.0000
2023/11/13	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000	0.0000
2023/11/13	GOVI	01/02/2024		GOVI	907.6770	907.6770	904.5830	904.5830	0.341	0.0000	0.0000

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low	
2023/11/13	GOVI	01/02/2024	879.99	Call	GOVI		276870.0000	27.6870		245930.0000	24.5930	11.175	0.0000	0.0000
2023/11/13	GOVI	01/02/2024	879.99	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	01/02/2024	880.00	Call	GOVI		276770.0000	27.6770		245830.0000	24.5830	11.179	0.0000	0.0000
2023/11/13	GOVI	01/02/2024	880.00	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	01/02/2024	879.98	Call	GOVI		276970.0000	27.6970		246030.0000	24.6030	11.171	0.0000	0.0000
2023/11/13	GOVI	01/02/2024	879.98	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	02/05/2024			GOVI		927.7410	927.7410		924.5820	924.5820	0.341	0.0000	0.0000
2023/11/13	GOVI	02/05/2024	950.98	Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	02/05/2024	950.98	Put	GOVI		232390.0000	23.2390		263980.0000	26.3980	13.594	0.0000	0.0000
2023/11/13	GOVI	02/05/2024	950.99	Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	02/05/2024	950.99	Put	GOVI		232490.0000	23.2490		264080.0000	26.4080	13.588	0.0000	0.0000
2023/11/13	GOVI	02/05/2024	950.97	Call	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	02/05/2024	950.97	Put	GOVI		232290.0000	23.2290		263880.0000	26.3880	13.599	0.0000	0.0000
2023/11/13	GOVI	01/08/2024			GOVI		948.3050	948.3050		945.0820	945.0820	0.340	0.0000	0.0000
2023/11/13	GOVI	01/08/2024	943.38	Call	GOVI		49250.0000	4.9250		17020.0000	1.7020	65.442	0.0000	0.0000
2023/11/13	GOVI	01/08/2024	943.38	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	01/08/2024	943.39	Call	GOVI		49150.0000	4.9150		16920.0000	1.6920	65.575	0.0000	0.0000
2023/11/13	GOVI	01/08/2024	943.39	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	01/08/2024	943.37	Call	GOVI		49350.0000	4.9350		17120.0000	1.7120	65.309	0.0000	0.0000
2023/11/13	GOVI	01/08/2024	943.37	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	07/11/2024			GOVI		971.2920	971.2920		967.9960	967.9960	0.339	0.0000	0.0000
2023/11/13	GOVI	07/11/2024	948.79	Call	GOVI		225020.0000	22.5020		192060.0000	19.2060	14.648	0.0000	0.0000
2023/11/13	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	07/11/2024	948.80	Call	GOVI		224920.0000	22.4920		191960.0000	19.1960	14.654	0.0000	0.0000
2023/11/13	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	07/11/2024	948.78	Call	GOVI		225120.0000	22.5120		192160.0000	19.2160	14.641	0.0000	0.0000
2023/11/13	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GOVI	06/02/2025			GOVI		991.7630	991.7630		988.4100	988.4100	0.338	0.0000	0.0000
2023/11/13	GOVI	06/02/2025	972.00	Call	GOVI		197630.0000	19.7630		164100.0000	16.4100	16.966	0.0000	0.0000
2023/11/13	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	GVIX	01/01/2029			LIVE INDEX		110.0000	110.0000		110.0000	110.0000	0.000	0.0000	0.0000
2023/11/13	IGOV	02/11/2023			Index Future		327.7690	327.7690		327.7690	327.7690	0.000	0.0000	0.0000
2023/11/13	IGOV	01/02/2024			Index Future		342.0640	342.0640		341.9300	341.9300	0.039	0.0000	0.0000
2023/11/13	IGOV	02/05/2024			Index Future		349.7070	349.7070		349.5710	349.5710	0.039	0.0000	0.0000
2023/11/13	IGOV	01/08/2024			Index Future		357.5390	357.5390		357.4020	357.4020	0.038	0.0000	0.0000
2023/11/13	IGOV	07/11/2024			Index Future		366.2900	366.2900		366.1510	366.1510	0.038	0.0000	0.0000
2023/11/13	IGOV	06/02/2025			Index Future		374.0860	374.0860		373.9500	373.9500	0.036	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	
2023/11/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/13	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/11/13	JBAF	20/12/2023		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/13	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/13	JBAF	21/02/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2023/11/13	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3600	91.6400	0.119	0.0000	0.0000
2023/11/13	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.2900	91.7100	0.241	0.0000	0.0000
2023/11/13	JBAF	19/06/2024		Jibar Tradeable Future	8.2000	91.8000	8.1800	91.8200	0.244	0.0000	0.0000
2023/11/13	JBAF	18/09/2024		Jibar Tradeable Future	8.0900	91.9100	8.0800	91.9200	0.124	0.0000	0.0000
2023/11/13	JBAF	18/12/2024		Jibar Tradeable Future	7.9000	92.1000	7.8700	92.1300	0.380	0.0000	0.0000
2023/11/13	JBAF	19/03/2025		Jibar Tradeable Future	7.8200	92.1800	7.8100	92.1900	0.128	0.0000	0.0000
2023/11/13	JBAF	18/06/2025		Jibar Tradeable Future	7.7400	92.2600	7.7200	92.2800	0.258	0.0000	0.0000
2023/11/13	JBAF	17/09/2025		Jibar Tradeable Future	7.7300	92.2700	7.7100	92.2900	0.259	0.0000	0.0000
2023/11/13	R035	01/02/2024	10.62 Put	Bond Future	8092.9100	8.0929	8440.4100	8.4404	4.294	0.0000	0.0000
2023/11/13	R035	01/02/2024	10.62 Call	Bond Future	76.5900	0.0766	55.8100	0.0558	27.131	0.0000	0.0000
2023/11/13	R035	01/02/2024	11.12 Put	Bond Future	5431.2400	5.4312	5735.9400	5.7359	5.610	0.0000	0.0000
2023/11/13	R035	01/02/2024	11.12 Call	Bond Future	305.2200	0.3052	241.6400	0.2416	20.831	0.0000	0.0000
2023/11/13	R035	01/02/2024	13.46 Call	Bond Future	7084.2700	7.0843	6736.3200	6.7363	4.912	0.0000	0.0000
2023/11/13	R035	01/02/2024	13.46 Put	Bond Future	297.5000	0.2975	317.8300	0.3178	6.834	0.0000	0.0000
2023/11/13	R035	01/02/2024		Bond Future	12.0671	84.6695	12.1384	84.3012	0.591	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	
2023/11/13	R035	01/02/2024	12.19 Call	Bond Future	2327.0200	2.3270	2089.1300	2.0891	10.223	0.0000	0.0000
2023/11/13	R035	01/02/2024	12.19 Put	Bond Future	1693.4000	1.6934	1823.7900	1.8238	7.700	0.0000	0.0000
2023/11/13	R035	01/02/2024	12.20 Call	Bond Future	2357.1100	2.3571	2117.7100	2.1177	10.157	0.0000	0.0000
2023/11/13	R035	01/02/2024	12.20 Put	Bond Future	1672.2600	1.6723	1801.1400	1.8011	7.707	0.0000	0.0000
2023/11/13	R035	01/02/2024	12.18 Call	Bond Future	2297.1100	2.2971	2060.7200	2.0607	10.291	0.0000	0.0000
2023/11/13	R035	01/02/2024	12.18 Put	Bond Future	1714.7800	1.7148	1846.6700	1.8467	7.691	0.0000	0.0000
2023/11/13	R035	02/05/2024		Bond Future	12.1832	82.0288	12.2575	81.6525	0.609	0.0000	0.0000
2023/11/13	R035	02/05/2024	11.20 Call	Bond Future	854.2100	0.8542	753.6500	0.7537	11.772	0.0000	0.0000
2023/11/13	R035	02/05/2024	11.20 Put	Bond Future	6082.2000	6.0822	6357.9600	6.3580	4.534	0.0000	0.0000
2023/11/13	R035	02/05/2024	11.21 Call	Bond Future	867.4000	0.8674	765.7500	0.7658	11.719	0.0000	0.0000
2023/11/13	R035	02/05/2024	11.21 Put	Bond Future	6039.8800	6.0399	6314.5500	6.3146	4.548	0.0000	0.0000
2023/11/13	R035	02/05/2024	11.19 Call	Bond Future	841.1400	0.8411	741.6800	0.7417	11.824	0.0000	0.0000
2023/11/13	R035	02/05/2024	11.19 Put	Bond Future	6124.7000	6.1247	6401.5600	6.4016	4.520	0.0000	0.0000
2023/11/13	R035	01/08/2024		Bond Future	12.3036	83.8461	12.3809	83.4616	0.628	0.0000	0.0000
2023/11/13	R035	01/08/2024	11.80 Call	Bond Future	2225.0200	2.2250	2057.2200	2.0572	7.542	0.0000	0.0000
2023/11/13	R035	01/08/2024	11.80 Put	Bond Future	4793.8000	4.7938	5010.4900	5.0105	4.520	0.0000	0.0000
2023/11/13	R035	01/08/2024	11.81 Call	Bond Future	2246.4000	2.2464	2077.6100	2.0776	7.514	0.0000	0.0000
2023/11/13	R035	01/08/2024	11.81 Put	Bond Future	4763.0600	4.7631	4978.7600	4.9788	4.529	0.0000	0.0000
2023/11/13	R035	01/08/2024	11.79 Call	Bond Future	2203.7500	2.2038	2036.9500	2.0370	7.569	0.0000	0.0000
2023/11/13	R035	01/08/2024	11.79 Put	Bond Future	4824.6900	4.8247	5042.3800	5.0424	4.512	0.0000	0.0000
2023/11/13	R035	07/11/2024		Bond Future	12.4422	81.3587	12.5231	80.9650	0.650	0.0000	0.0000
2023/11/13	R035	07/11/2024	12.18 Call	Bond Future	3076.0000	3.0760	2880.6700	2.8807	6.350	0.0000	0.0000
2023/11/13	R035	07/11/2024	12.18 Put	Bond Future	4370.8600	4.3709	4569.2400	4.5692	4.539	0.0000	0.0000
2023/11/13	R035	07/11/2024	12.19 Call	Bond Future	3100.0300	3.1000	2903.8100	2.9038	6.330	0.0000	0.0000
2023/11/13	R035	07/11/2024	12.19 Put	Bond Future	4344.9700	4.3450	4542.4600	4.5425	4.545	0.0000	0.0000
2023/11/13	R035	07/11/2024	12.17 Call	Bond Future	3052.3800	3.0524	2857.9300	2.8579	6.370	0.0000	0.0000
2023/11/13	R035	07/11/2024	12.17 Put	Bond Future	4397.2000	4.3972	4596.4600	4.5965	4.532	0.0000	0.0000
2023/11/13	R035	06/02/2025		Bond Future	12.6090	83.0644	12.6935	82.6629	0.670	0.0000	0.0000
2023/11/13	R035	06/02/2025	12.41 Call	Bond Future	3519.9600	3.5200	3315.2300	3.3152	5.816	0.0000	0.0000
2023/11/13	R035	06/02/2025	12.41 Put	Bond Future	4476.7100	4.4767	4673.4800	4.6735	4.395	0.0000	0.0000
2023/11/13	R053	01/02/2024	12.93 Call	Bond Future	4471.6100	4.4716	4021.7600	4.0218	10.060	0.0000	0.0000
2023/11/13	R053	01/02/2024	12.93 Put	Bond Future	1812.6900	1.8127	1985.9100	1.9859	9.556	0.0000	0.0000
2023/11/13	R053	01/02/2024	12.94 Call	Bond Future	4517.7700	4.5178	4065.9000	4.0659	10.002	0.0000	0.0000
2023/11/13	R053	01/02/2024	12.94 Put	Bond Future	1790.4200	1.7904	1961.6200	1.9616	9.562	0.0000	0.0000
2023/11/13	R053	01/02/2024	12.92 Call	Bond Future	4425.4400	4.4254	3977.6200	3.9776	10.119	0.0000	0.0000
2023/11/13	R053	01/02/2024	12.92 Put	Bond Future	1835.0400	1.8350	2010.2900	2.0103	9.550	0.0000	0.0000
2023/11/13	R053	01/02/2024		Bond Future	12.5521	96.8872	12.6388	96.2642	0.691	0.0000	0.0000
2023/11/13	R053	02/05/2024		Bond Future	12.6660	93.1639	12.7562	92.5272	0.712	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	
2023/11/13	R053	02/05/2024	13.03 Call	Bond Future	5661.5300	5.6615	5240.6200	5.2406	7.435	0.0000	0.0000
2023/11/13	R053	02/05/2024	13.03 Put	Bond Future	3141.4600	3.1415	3357.2500	3.3573	6.869	0.0000	0.0000
2023/11/13	R053	02/05/2024	13.04 Call	Bond Future	5704.4500	5.7045	5282.0400	5.2820	7.405	0.0000	0.0000
2023/11/13	R053	02/05/2024	13.04 Put	Bond Future	3116.9600	3.1170	3331.2500	3.3313	6.875	0.0000	0.0000
2023/11/13	R053	02/05/2024	13.02 Call	Bond Future	5618.7000	5.6187	5199.3100	5.1993	7.464	0.0000	0.0000
2023/11/13	R053	02/05/2024	13.02 Put	Bond Future	3166.1500	3.1662	3383.4600	3.3835	6.864	0.0000	0.0000
2023/11/13	R053	01/08/2024	13.14 Call	Bond Future	6441.3800	6.4414	6027.6300	6.0276	6.423	0.0000	0.0000
2023/11/13	R053	01/08/2024	13.14 Put	Bond Future	4011.8100	4.0118	4248.7000	4.2487	5.905	0.0000	0.0000
2023/11/13	R053	01/08/2024	13.15 Call	Bond Future	6482.5000	6.4825	6067.4500	6.0675	6.403	0.0000	0.0000
2023/11/13	R053	01/08/2024	13.15 Put	Bond Future	3986.5700	3.9866	4222.1600	4.2222	5.910	0.0000	0.0000
2023/11/13	R053	01/08/2024	13.13 Call	Bond Future	6400.3400	6.4003	5987.8800	5.9879	6.444	0.0000	0.0000
2023/11/13	R053	01/08/2024	13.13 Put	Bond Future	4037.2300	4.0372	4275.4100	4.2754	5.900	0.0000	0.0000
2023/11/13	R053	01/08/2024		Bond Future	12.7832	95.2273	12.8770	94.5766	0.734	0.0000	0.0000
2023/11/13	R053	07/11/2024	12.80 Call	Bond Future	5340.8100	5.3408	4984.0800	4.9841	6.679	0.0000	0.0000
2023/11/13	R053	07/11/2024	12.80 Put	Bond Future	6114.6000	6.1146	6424.1000	6.4241	5.062	0.0000	0.0000
2023/11/13	R053	07/11/2024	12.81 Call	Bond Future	5376.7500	5.3768	5018.6800	5.0187	6.660	0.0000	0.0000
2023/11/13	R053	07/11/2024	12.81 Put	Bond Future	6080.9800	6.0810	6389.1400	6.3891	5.068	0.0000	0.0000
2023/11/13	R053	07/11/2024	12.79 Call	Bond Future	5304.9700	5.3050	4949.5700	4.9496	6.699	0.0000	0.0000
2023/11/13	R053	07/11/2024	12.79 Put	Bond Future	6148.4100	6.1484	6459.2400	6.4592	5.055	0.0000	0.0000
2023/11/13	R053	07/11/2024		Bond Future	12.9121	91.6588	13.0100	90.9926	0.758	0.0000	0.0000
2023/11/13	R053	06/02/2025		Bond Future	13.0588	93.5770	13.1608	92.8972	0.782	0.0000	0.0000
2023/11/13	R053	06/02/2025	12.94 Call	Bond Future	5686.1100	5.6861	5324.6200	5.3246	6.357	0.0000	0.0000
2023/11/13	R053	06/02/2025	12.94 Put	Bond Future	6489.3900	6.4894	6807.7600	6.8078	4.906	0.0000	0.0000
2023/11/13	R186	01/02/2024		Bond Future	9.0856	104.8321	9.0962	104.8052	0.117	0.0000	0.0000
2023/11/13	R186	01/02/2024	9.51 Call	Bond Future	1425.8000	1.4258	1394.4500	1.3945	2.199	0.0000	0.0000
2023/11/13	R186	01/02/2024	9.51 Put	Bond Future	356.6100	0.3566	352.1900	0.3522	1.239	0.0000	0.0000
2023/11/13	R186	01/02/2024	9.52 Call	Bond Future	1444.5200	1.4445	1413.1300	1.4131	2.173	0.0000	0.0000
2023/11/13	R186	01/02/2024	9.52 Put	Bond Future	350.3100	0.3503	345.8500	0.3459	1.273	0.0000	0.0000
2023/11/13	R186	01/02/2024	9.50 Call	Bond Future	1407.1700	1.4072	1375.8800	1.3759	2.224	0.0000	0.0000
2023/11/13	R186	01/02/2024	9.50 Put	Bond Future	363.0100	0.3630	358.6500	0.3587	1.201	0.0000	0.0000
2023/11/13	R186	02/05/2024		Bond Future	9.0961	107.1491	9.1078	107.1218	0.129	0.0000	0.0000
2023/11/13	R186	02/05/2024	8.00 Call	Bond Future	138.6800	0.1387	131.3400	0.1313	5.293	0.0000	0.0000
2023/11/13	R186	02/05/2024	8.00 Put	Bond Future	2740.7400	2.7407	2760.7500	2.7608	0.730	0.0000	0.0000
2023/11/13	R186	02/05/2024	8.01 Call	Bond Future	142.1100	0.1421	134.6500	0.1347	5.249	0.0000	0.0000
2023/11/13	R186	02/05/2024	8.01 Put	Bond Future	2720.0500	2.7201	2739.9400	2.7399	0.731	0.0000	0.0000
2023/11/13	R186	02/05/2024	7.99 Call	Bond Future	136.0600	0.1361	128.8300	0.1288	5.314	0.0000	0.0000
2023/11/13	R186	02/05/2024	7.99 Put	Bond Future	2762.2400	2.7622	2782.3600	2.7824	0.728	0.0000	0.0000
2023/11/13	R186	02/05/2024	10.40 Call	Bond Future	3264.6700	3.2647	3235.0900	3.2351	0.906	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	
2023/11/13	R186	02/05/2024	10.40 Put	Bond Future	274.3200	0.2743	272.0900	0.2721	0.813	0.0000	0.0000
2023/11/13	R186	02/05/2024	9.73 Put	Bond Future	545.2300	0.5452	544.8200	0.5448	0.075	0.0000	0.0000
2023/11/13	R186	02/05/2024	9.73 Call	Bond Future	2012.9800	2.0130	1985.2200	1.9852	1.379	0.0000	0.0000
2023/11/13	R186	01/08/2024	8.69 Call	Bond Future	736.3600	0.7364	719.7800	0.7198	2.252	0.0000	0.0000
2023/11/13	R186	01/08/2024	8.69 Put	Bond Future	1630.3200	1.6303	1641.4800	1.6415	0.685	0.0000	0.0000
2023/11/13	R186	01/08/2024	8.70 Call	Bond Future	746.0900	0.7461	729.4000	0.7294	2.237	0.0000	0.0000
2023/11/13	R186	01/08/2024	8.70 Put	Bond Future	1618.4700	1.6185	1629.5200	1.6295	0.683	0.0000	0.0000
2023/11/13	R186	01/08/2024	8.68 Call	Bond Future	726.7000	0.7267	710.2300	0.7102	2.266	0.0000	0.0000
2023/11/13	R186	01/08/2024	8.68 Put	Bond Future	1642.2400	1.6422	1653.5100	1.6535	0.686	0.0000	0.0000
2023/11/13	R186	01/08/2024		Bond Future	9.1066	104.2139	9.1196	104.1862	0.143	0.0000	0.0000
2023/11/13	R186	07/11/2024		Bond Future	9.1018	106.7379	9.1166	106.7097	0.162	0.0000	0.0000
2023/11/13	R186	07/11/2024	9.14 Call	Bond Future	1336.6500	1.3367	1316.7800	1.3168	1.487	0.0000	0.0000
2023/11/13	R186	07/11/2024	9.14 Put	Bond Future	1263.6100	1.2636	1271.9600	1.2720	0.661	0.0000	0.0000
2023/11/13	R186	07/11/2024	9.15 Call	Bond Future	1347.9700	1.3480	1328.0300	1.3280	1.479	0.0000	0.0000
2023/11/13	R186	07/11/2024	9.15 Put	Bond Future	1255.8300	1.2558	1264.1100	1.2641	0.659	0.0000	0.0000
2023/11/13	R186	07/11/2024	9.13 Call	Bond Future	1324.9400	1.3249	1305.1500	1.3052	1.494	0.0000	0.0000
2023/11/13	R186	07/11/2024	9.13 Put	Bond Future	1271.0100	1.2710	1279.4400	1.2794	0.663	0.0000	0.0000
2023/11/13	R186	06/02/2025		Bond Future	9.1929	103.6618	9.2096	103.6335	0.181	0.0000	0.0000
2023/11/13	R186	06/02/2025	9.03 Call	Bond Future	1132.5000	1.1325	1115.0600	1.1151	1.540	0.0000	0.0000
2023/11/13	R186	06/02/2025	9.03 Put	Bond Future	1409.7700	1.4098	1420.6100	1.4206	0.769	0.0000	0.0000
2023/11/13	R202	01/02/2024		Bond Future	257.0062	257.0062	255.5144	255.5144	0.580	0.0000	0.0000
2023/11/13	R202	02/05/2024		Bond Future	262.7485	262.7485	261.2240	261.2240	0.580	0.0000	0.0000
2023/11/13	R202	01/08/2024		Bond Future	263.5346	263.5346	261.9764	261.9764	0.591	0.0000	0.0000
2023/11/13	R202	07/11/2024		Bond Future	269.9828	269.9828	268.3869	268.3869	0.591	0.0000	0.0000
2023/11/13	R202	06/02/2025		Bond Future	270.5000	270.5000	268.8675	268.8675	0.604	0.0000	0.0000
2023/11/13	R202	06/02/2025	266.79 Call	Bond Future	3710.0300	3.7100	2077.5400	2.0775	44.002	0.0000	0.0000
2023/11/13	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	R209	01/02/2024		Bond Future	12.1367	65.2724	12.2078	64.9493	0.586	0.0000	0.0000
2023/11/13	R209	01/02/2024	12.13 Call	Bond Future	1723.7800	1.7238	1532.1000	1.5321	11.120	0.0000	0.0000
2023/11/13	R209	01/02/2024	12.13 Put	Bond Future	1754.3700	1.7544	1885.7500	1.8858	7.489	0.0000	0.0000
2023/11/13	R209	01/02/2024	12.14 Call	Bond Future	1748.0400	1.7480	1554.9500	1.5550	11.046	0.0000	0.0000
2023/11/13	R209	01/02/2024	12.14 Put	Bond Future	1733.0500	1.7331	1863.0200	1.8630	7.499	0.0000	0.0000
2023/11/13	R209	01/02/2024	12.12 Call	Bond Future	1699.6800	1.6997	1509.4200	1.5094	11.194	0.0000	0.0000
2023/11/13	R209	01/02/2024	12.12 Put	Bond Future	1775.9100	1.7759	1908.7100	1.9087	7.478	0.0000	0.0000
2023/11/13	R209	02/05/2024		Bond Future	12.2449	63.5620	12.3187	63.2319	0.603	0.0000	0.0000
2023/11/13	R209	02/05/2024	11.18 Call	Bond Future	639.2400	0.6392	559.8900	0.5599	12.413	0.0000	0.0000
2023/11/13	R209	02/05/2024	11.18 Put	Bond Future	5683.4700	5.6835	5934.2400	5.9342	4.412	0.0000	0.0000
2023/11/13	R209	02/05/2024	11.19 Call	Bond Future	648.4600	0.6485	568.2600	0.5683	12.368	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2023/11/13	R209	02/05/2024	11.19 Put	Bond Future		5642.7900	5.6428	5892.7100	5.8927	4.429	0.0000	0.0000
2023/11/13	R209	02/05/2024	11.17 Call	Bond Future		630.1200	0.6301	551.6200	0.5516	12.458	0.0000	0.0000
2023/11/13	R209	02/05/2024	11.17 Put	Bond Future		5724.3100	5.7243	5975.9300	5.9759	4.396	0.0000	0.0000
2023/11/13	R209	01/08/2024		Bond Future		12.3569	64.9700	12.4335	64.6327	0.619	0.0000	0.0000
2023/11/13	R209	01/08/2024	11.79 Call	Bond Future		1854.6500	1.8547	1711.9700	1.7120	7.693	0.0000	0.0000
2023/11/13	R209	01/08/2024	11.79 Put	Bond Future		4433.0200	4.4330	4627.6300	4.6276	4.390	0.0000	0.0000
2023/11/13	R209	01/08/2024	11.80 Call	Bond Future		1873.1000	1.8731	1729.5400	1.7295	7.664	0.0000	0.0000
2023/11/13	R209	01/08/2024	11.80 Put	Bond Future		4404.7400	4.4047	4598.4700	4.5985	4.398	0.0000	0.0000
2023/11/13	R209	01/08/2024	11.78 Call	Bond Future		1836.3100	1.8363	1694.5100	1.6945	7.722	0.0000	0.0000
2023/11/13	R209	01/08/2024	11.78 Put	Bond Future		4461.4500	4.4615	4656.9400	4.6569	4.382	0.0000	0.0000
2023/11/13	R209	07/11/2024		Bond Future		12.4803	63.3853	12.5600	63.0400	0.639	0.0000	0.0000
2023/11/13	R209	07/11/2024	12.22 Call	Bond Future		2895.6400	2.8956	2720.7800	2.7208	6.039	0.0000	0.0000
2023/11/13	R209	07/11/2024	12.22 Put	Bond Future		4042.3000	4.0423	4212.8300	4.2128	4.219	0.0000	0.0000
2023/11/13	R209	07/11/2024	12.23 Call	Bond Future		2916.4500	2.9165	2740.8500	2.7409	6.021	0.0000	0.0000
2023/11/13	R209	07/11/2024	12.23 Put	Bond Future		4018.5300	4.0185	4188.3200	4.1883	4.225	0.0000	0.0000
2023/11/13	R209	07/11/2024	12.21 Call	Bond Future		2874.6500	2.8747	2700.5300	2.7005	6.057	0.0000	0.0000
2023/11/13	R209	07/11/2024	12.21 Put	Bond Future		4065.9400	4.0659	4237.2100	4.2372	4.212	0.0000	0.0000
2023/11/13	R209	06/02/2025		Bond Future		12.6242	64.7139	12.7070	64.3616	0.656	0.0000	0.0000
2023/11/13	R209	06/02/2025	12.44 Call	Bond Future		3299.0100	3.2990	3115.6000	3.1156	5.560	0.0000	0.0000
2023/11/13	R209	06/02/2025	12.44 Put	Bond Future		4093.0300	4.0930	4261.9700	4.2620	4.128	0.0000	0.0000
2023/11/13	R210	01/02/2024		Bond Future		230.0167	230.0167	230.3370	230.3370	0.139	0.0000	0.0000
2023/11/13	R210	02/05/2024		Bond Future		231.8984	231.8984	232.2263	232.2263	0.141	0.0000	0.0000
2023/11/13	R210	01/08/2024		Bond Future		237.0905	237.0905	237.4263	237.4263	0.142	0.0000	0.0000
2023/11/13	R210	07/11/2024		Bond Future		239.5507	239.5507	239.8941	239.8941	0.143	0.0000	0.0000
2023/11/13	R210	06/02/2025		Bond Future		244.6416	244.6416	244.9936	244.9936	0.144	0.0000	0.0000
2023/11/13	R210	06/02/2025	239.61 Call	Bond Future		5031.5600	5.0316	5383.5500	5.3836	6.996	0.0000	0.0000
2023/11/13	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	R213	01/02/2024	11.71 Call	Bond Future		3323.5700	3.3236	3123.5200	3.1235	6.019	0.0000	0.0000
2023/11/13	R213	01/02/2024	11.71 Put	Bond Future		627.2500	0.6273	662.9300	0.6629	5.688	0.0000	0.0000
2023/11/13	R213	01/02/2024	11.72 Call	Bond Future		3354.8800	3.3549	3154.2500	3.1543	5.980	0.0000	0.0000
2023/11/13	R213	01/02/2024	11.72 Put	Bond Future		618.3600	0.6184	653.4600	0.6535	5.676	0.0000	0.0000
2023/11/13	R213	01/02/2024	11.70 Call	Bond Future		3292.4800	3.2925	3093.0100	3.0930	6.058	0.0000	0.0000
2023/11/13	R213	01/02/2024	11.70 Put	Bond Future		636.3900	0.6364	672.6500	0.6727	5.698	0.0000	0.0000
2023/11/13	R213	01/02/2024		Bond Future		11.0538	83.5477	11.1100	83.3119	0.509	0.0000	0.0000
2023/11/13	R213	02/05/2024		Bond Future		11.1497	81.8355	11.2087	81.5947	0.529	0.0000	0.0000
2023/11/13	R213	02/05/2024	10.29 Call	Bond Future		832.7500	0.8328	756.1100	0.7561	9.203	0.0000	0.0000
2023/11/13	R213	02/05/2024	10.29 Put	Bond Future		4448.0400	4.4480	4612.2000	4.6122	3.691	0.0000	0.0000
2023/11/13	R213	02/05/2024	10.30 Call	Bond Future		843.8900	0.8439	766.5500	0.7666	9.165	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	
2023/11/13	R213	02/05/2024	10.30 Put	Bond Future	4415.9700	4.4160	4579.4300	4.5794	3.702	0.0000	0.0000
2023/11/13	R213	02/05/2024	10.28 Call	Bond Future	821.8900	0.8219	745.9500	0.7460	9.240	0.0000	0.0000
2023/11/13	R213	02/05/2024	10.28 Put	Bond Future	4480.4100	4.4804	4645.2700	4.6453	3.680	0.0000	0.0000
2023/11/13	R213	01/08/2024		Bond Future	11.2499	83.6486	11.3118	83.4026	0.550	0.0000	0.0000
2023/11/13	R213	01/08/2024	10.87 Call	Bond Future	1891.8600	1.8919	1775.8900	1.7759	6.130	0.0000	0.0000
2023/11/13	R213	01/08/2024	10.87 Put	Bond Future	3422.1200	3.4221	3552.1200	3.5521	3.799	0.0000	0.0000
2023/11/13	R213	01/08/2024	10.88 Call	Bond Future	1909.5500	1.9096	1792.9300	1.7929	6.107	0.0000	0.0000
2023/11/13	R213	01/08/2024	10.88 Put	Bond Future	3399.0700	3.3991	3528.4200	3.5284	3.805	0.0000	0.0000
2023/11/13	R213	01/08/2024	10.86 Call	Bond Future	1874.2600	1.8743	1758.9400	1.7589	6.153	0.0000	0.0000
2023/11/13	R213	01/08/2024	10.86 Put	Bond Future	3445.2900	3.4453	3575.9400	3.5759	3.792	0.0000	0.0000
2023/11/13	R213	07/11/2024		Bond Future	11.3688	82.1114	11.4342	81.8596	0.575	0.0000	0.0000
2023/11/13	R213	07/11/2024	11.22 Call	Bond Future	2538.7200	2.5387	2406.9400	2.4069	5.191	0.0000	0.0000
2023/11/13	R213	07/11/2024	11.22 Put	Bond Future	3115.6100	3.1156	3235.6400	3.2356	3.853	0.0000	0.0000
2023/11/13	R213	07/11/2024	11.23 Call	Bond Future	2558.9100	2.5589	2426.5500	2.4266	5.173	0.0000	0.0000
2023/11/13	R213	07/11/2024	11.23 Put	Bond Future	3096.8700	3.0969	3216.3200	3.2163	3.857	0.0000	0.0000
2023/11/13	R213	07/11/2024	11.21 Call	Bond Future	2518.9300	2.5189	2387.7200	2.3877	5.209	0.0000	0.0000
2023/11/13	R213	07/11/2024	11.21 Put	Bond Future	3134.7800	3.1348	3255.3800	3.2554	3.847	0.0000	0.0000
2023/11/13	R213	06/02/2025		Bond Future	11.5263	83.8348	11.5952	83.5781	0.598	0.0000	0.0000
2023/11/13	R213	06/02/2025	11.35 Call	Bond Future	2753.0700	2.7531	2620.4600	2.6205	4.817	0.0000	0.0000
2023/11/13	R213	06/02/2025	11.35 Put	Bond Future	3414.8600	3.4149	3538.9500	3.5390	3.634	0.0000	0.0000
2023/11/13	R214	01/02/2024	12.15 Call	Bond Future	1240.1200	1.2401	1061.3300	1.0613	14.417	0.0000	0.0000
2023/11/13	R214	01/02/2024	12.15 Put	Bond Future	2400.9000	2.4009	2600.3100	2.6003	8.306	0.0000	0.0000
2023/11/13	R214	01/02/2024	12.16 Call	Bond Future	1260.6900	1.2607	1080.1200	1.0801	14.323	0.0000	0.0000
2023/11/13	R214	01/02/2024	12.16 Put	Bond Future	2373.3400	2.3733	2570.9700	2.5710	8.327	0.0000	0.0000
2023/11/13	R214	01/02/2024	12.14 Call	Bond Future	1219.7500	1.2198	1042.7300	1.0427	14.513	0.0000	0.0000
2023/11/13	R214	01/02/2024	12.14 Put	Bond Future	2428.7100	2.4287	2629.8900	2.6299	8.283	0.0000	0.0000
2023/11/13	R214	01/02/2024		Bond Future	12.3948	61.3979	12.4762	61.0197	0.657	0.0000	0.0000
2023/11/13	R214	02/05/2024		Bond Future	12.4976	59.4504	12.5818	59.0638	0.674	0.0000	0.0000
2023/11/13	R214	02/05/2024	11.47 Call	Bond Future	696.1300	0.6961	601.6200	0.6016	13.576	0.0000	0.0000
2023/11/13	R214	02/05/2024	11.47 Put	Bond Future	5749.7400	5.7497	6041.7500	6.0418	5.079	0.0000	0.0000
2023/11/13	R214	02/05/2024	11.48 Call	Bond Future	706.1400	0.7061	610.6200	0.6106	13.527	0.0000	0.0000
2023/11/13	R214	02/05/2024	11.48 Put	Bond Future	5707.3700	5.7074	5998.3700	5.9984	5.099	0.0000	0.0000
2023/11/13	R214	02/05/2024	11.46 Call	Bond Future	686.2300	0.6862	592.7300	0.5927	13.625	0.0000	0.0000
2023/11/13	R214	02/05/2024	11.46 Put	Bond Future	5792.2800	5.7923	6085.3000	6.0853	5.059	0.0000	0.0000
2023/11/13	R214	02/05/2024	13.52 Call	Bond Future	5507.2000	5.5072	5197.1300	5.1971	5.630	0.0000	0.0000
2023/11/13	R214	02/05/2024	13.52 Put	Bond Future	1076.4100	1.0764	1152.8600	1.1529	7.102	0.0000	0.0000
2023/11/13	R214	02/05/2024	12.87 Call	Bond Future	3544.6900	3.5447	3286.3100	3.2863	7.289	0.0000	0.0000
2023/11/13	R214	02/05/2024	12.87 Put	Bond Future	1866.3400	1.8663	1994.4800	1.9945	6.866	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	
2023/11/13	R214	02/05/2024	12.12 Put	Bond Future	3484.9000	3.4849	3698.2700	3.6983	6.123	0.0000	0.0000
2023/11/13	R214	02/05/2024	12.12 Call	Bond Future	1702.8000	1.7028	1529.6500	1.5297	10.169	0.0000	0.0000
2023/11/13	R214	02/05/2024	12.14 Put	Bond Future	3428.8300	3.4288	3639.7000	3.6397	6.150	0.0000	0.0000
2023/11/13	R214	02/05/2024	12.14 Call	Bond Future	1743.2400	1.7432	1567.5900	1.5676	10.076	0.0000	0.0000
2023/11/13	R214	01/08/2024	12.17 Call	Bond Future	2183.3000	2.1833	2004.2300	2.0042	8.202	0.0000	0.0000
2023/11/13	R214	01/08/2024	12.17 Put	Bond Future	4205.7500	4.2058	4421.6400	4.4216	5.133	0.0000	0.0000
2023/11/13	R214	01/08/2024	12.18 Call	Bond Future	2203.6700	2.2037	2023.5800	2.0236	8.172	0.0000	0.0000
2023/11/13	R214	01/08/2024	12.18 Put	Bond Future	4178.1800	4.1782	4393.0500	4.3931	5.143	0.0000	0.0000
2023/11/13	R214	01/08/2024	12.16 Call	Bond Future	2163.0200	2.1630	1984.9700	1.9850	8.232	0.0000	0.0000
2023/11/13	R214	01/08/2024	12.16 Put	Bond Future	4233.4700	4.2335	4450.3800	4.4504	5.124	0.0000	0.0000
2023/11/13	R214	01/08/2024		Bond Future	12.6029	60.7674	12.6902	60.3724	0.693	0.0000	0.0000
2023/11/13	R214	07/11/2024		Bond Future	12.7222	58.9301	12.8129	58.5257	0.713	0.0000	0.0000
2023/11/13	R214	07/11/2024	12.61 Call	Bond Future	3274.7700	3.2748	3059.0400	3.0590	6.588	0.0000	0.0000
2023/11/13	R214	07/11/2024	12.61 Put	Bond Future	3781.3200	3.7813	3970.0100	3.9700	4.990	0.0000	0.0000
2023/11/13	R214	07/11/2024	12.62 Call	Bond Future	3297.7200	3.2977	3081.1400	3.0811	6.568	0.0000	0.0000
2023/11/13	R214	07/11/2024	12.62 Put	Bond Future	3758.8400	3.7588	3946.6800	3.9467	4.997	0.0000	0.0000
2023/11/13	R214	07/11/2024	12.60 Call	Bond Future	3251.8900	3.2519	3037.0200	3.0370	6.608	0.0000	0.0000
2023/11/13	R214	07/11/2024	12.60 Put	Bond Future	3803.9100	3.8039	3993.4600	3.9935	4.983	0.0000	0.0000
2023/11/13	R214	06/02/2025		Bond Future	12.8618	60.1655	12.9560	59.7529	0.732	0.0000	0.0000
2023/11/13	R214	06/02/2025	12.71 Call	Bond Future	3487.0200	3.4870	3270.3800	3.2704	6.213	0.0000	0.0000
2023/11/13	R214	06/02/2025	12.71 Put	Bond Future	4162.1300	4.1621	4358.1300	4.3581	4.709	0.0000	0.0000
2023/11/13	R248	01/02/2024	11.50 Put	Bond Future	6528.8900	6.5289	6895.6600	6.8957	5.618	0.0000	0.0000
2023/11/13	R248	01/02/2024	11.50 Call	Bond Future	271.4200	0.2714	209.7200	0.2097	22.732	0.0000	0.0000
2023/11/13	R248	01/02/2024	12.30 Put	Bond Future	2865.6700	2.8657	3085.3600	3.0854	7.666	0.0000	0.0000
2023/11/13	R248	01/02/2024	12.30 Call	Bond Future	1547.3900	1.5474	1338.6100	1.3386	13.492	0.0000	0.0000
2023/11/13	R248	01/02/2024	13.37 Call	Bond Future	5229.6300	5.2296	4862.8000	4.8628	7.014	0.0000	0.0000
2023/11/13	R248	01/02/2024	13.37 Put	Bond Future	755.5200	0.7555	817.1600	0.8172	8.159	0.0000	0.0000
2023/11/13	R248	01/02/2024	13.10 Call	Bond Future	4163.2900	4.1633	3823.6800	3.8237	8.157	0.0000	0.0000
2023/11/13	R248	01/02/2024	13.10 Put	Bond Future	1071.1000	1.0711	1159.9600	1.1600	8.296	0.0000	0.0000
2023/11/13	R248	01/02/2024	13.90 Call	Bond Future	7420.4700	7.4205	7020.2400	7.0202	5.394	0.0000	0.0000
2023/11/13	R248	01/02/2024	13.90 Put	Bond Future	376.0200	0.3760	404.2600	0.4043	7.510	0.0000	0.0000
2023/11/13	R248	01/02/2024		Bond Future	12.5299	75.2822	12.6063	74.8538	0.609	0.0000	0.0000
2023/11/13	R248	01/02/2024	12.15 Call	Bond Future	1195.6900	1.1957	1017.4100	1.0174	14.910	0.0000	0.0000
2023/11/13	R248	01/02/2024	12.15 Put	Bond Future	3397.4700	3.3975	3647.6600	3.6477	7.364	0.0000	0.0000
2023/11/13	R248	01/02/2024	12.16 Call	Bond Future	1217.5000	1.2175	1037.1900	1.0372	14.810	0.0000	0.0000
2023/11/13	R248	01/02/2024	12.16 Put	Bond Future	3359.7900	3.3598	3607.9500	3.6080	7.386	0.0000	0.0000
2023/11/13	R248	01/02/2024	12.14 Call	Bond Future	1174.1000	1.1741	997.8700	0.9979	15.010	0.0000	0.0000
2023/11/13	R248	01/02/2024	12.14 Put	Bond Future	3435.4500	3.4355	3687.6900	3.6877	7.342	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	
2023/11/13	R248	02/05/2024		Bond Future	12.6381	72.4977	12.7173	72.0597	0.627	0.0000	0.0000
2023/11/13	R248	02/05/2024	11.47 Call	Bond Future	712.6300	0.7126	617.8900	0.6179	13.294	0.0000	0.0000
2023/11/13	R248	02/05/2024	11.47 Put	Bond Future	7769.7100	7.7697	8112.8900	8.1129	4.417	0.0000	0.0000
2023/11/13	R248	02/05/2024	11.48 Call	Bond Future	723.3700	0.7234	627.5400	0.6275	13.248	0.0000	0.0000
2023/11/13	R248	02/05/2024	11.48 Put	Bond Future	7714.8900	7.7149	8056.9800	8.0570	4.434	0.0000	0.0000
2023/11/13	R248	02/05/2024	11.46 Call	Bond Future	702.0200	0.7020	608.3500	0.6084	13.343	0.0000	0.0000
2023/11/13	R248	02/05/2024	11.46 Put	Bond Future	7824.7600	7.8248	8169.0100	8.1690	4.399	0.0000	0.0000
2023/11/13	R248	02/05/2024	11.40 Put	Bond Future	8159.4800	8.1595	8510.0500	8.5101	4.296	0.0000	0.0000
2023/11/13	R248	02/05/2024	11.40 Call	Bond Future	640.7600	0.6408	553.4100	0.5534	13.632	0.0000	0.0000
2023/11/13	R248	02/05/2024	12.40 Put	Bond Future	3860.1000	3.8601	4077.9000	4.0779	5.642	0.0000	0.0000
2023/11/13	R248	02/05/2024	12.40 Call	Bond Future	2514.7600	2.5148	2294.6400	2.2946	8.753	0.0000	0.0000
2023/11/13	R248	02/05/2024	13.16 Call	Bond Future	4897.6700	4.8977	4588.2200	4.5882	6.318	0.0000	0.0000
2023/11/13	R248	02/05/2024	13.16 Put	Bond Future	2099.5400	2.0995	2228.0100	2.2280	6.119	0.0000	0.0000
2023/11/13	R248	01/08/2024	12.31 Call	Bond Future	2657.9800	2.6580	2453.5500	2.4536	7.691	0.0000	0.0000
2023/11/13	R248	01/08/2024	12.31 Put	Bond Future	5134.9500	5.1350	5377.9500	5.3780	4.732	0.0000	0.0000
2023/11/13	R248	01/08/2024	12.32 Call	Bond Future	2682.6700	2.6827	2477.0800	2.4771	7.664	0.0000	0.0000
2023/11/13	R248	01/08/2024	12.32 Put	Bond Future	5101.5400	5.1015	5343.3800	5.3434	4.741	0.0000	0.0000
2023/11/13	R248	01/08/2024	12.30 Call	Bond Future	2633.4100	2.6334	2430.1200	2.4301	7.720	0.0000	0.0000
2023/11/13	R248	01/08/2024	12.30 Put	Bond Future	5168.5600	5.1686	5412.7000	5.4127	4.724	0.0000	0.0000
2023/11/13	R248	01/08/2024		Bond Future	12.7492	74.1036	12.8315	73.6562	0.645	0.0000	0.0000
2023/11/13	R248	07/11/2024		Bond Future	12.8749	71.4437	12.9607	70.9856	0.666	0.0000	0.0000
2023/11/13	R248	07/11/2024	12.79 Call	Bond Future	4158.3700	4.1584	3908.7100	3.9087	6.004	0.0000	0.0000
2023/11/13	R248	07/11/2024	12.79 Put	Bond Future	4617.6000	4.6176	4826.1200	4.8261	4.516	0.0000	0.0000
2023/11/13	R248	07/11/2024	12.80 Call	Bond Future	4186.4500	4.1865	3935.8500	3.9359	5.986	0.0000	0.0000
2023/11/13	R248	07/11/2024	12.80 Put	Bond Future	4591.3300	4.5913	4798.9100	4.7989	4.521	0.0000	0.0000
2023/11/13	R248	07/11/2024	12.78 Call	Bond Future	4130.0800	4.1301	3881.3600	3.8814	6.022	0.0000	0.0000
2023/11/13	R248	07/11/2024	12.78 Put	Bond Future	4643.7400	4.6437	4853.2000	4.8532	4.511	0.0000	0.0000
2023/11/13	R248	06/02/2025		Bond Future	13.0215	72.9406	13.1108	72.4732	0.686	0.0000	0.0000
2023/11/13	R248	06/02/2025	12.71 Call	Bond Future	3830.9800	3.8310	3598.4000	3.5984	6.071	0.0000	0.0000
2023/11/13	R248	06/02/2025	12.71 Put	Bond Future	5506.7600	5.5068	5741.6100	5.7416	4.265	0.0000	0.0000
2023/11/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/13	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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