



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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/11/2023 TO 09/11/2023

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
2023/11/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/09	2025	01/02/2024		Bond Future	174.7118	174.7118	174.7490	0.021	0.0000	0.0000
2023/11/09	2025	02/05/2024		Bond Future	178.6370	178.6370	178.6753	0.021	0.0000	0.0000
2023/11/09	2025	01/08/2024		Bond Future	180.8304	180.8304	180.8704	0.022	0.0000	0.0000
2023/11/09	2025	07/11/2024		Bond Future	185.2332	185.2332	185.2746	0.022	0.0000	0.0000
2023/11/09	2029	01/02/2024		Bond Future	126.3835	126.3835	126.7595	0.297	0.0000	0.0000
2023/11/09	2029	02/05/2024		Bond Future	127.8552	127.8552	128.2399	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	
2023/11/09	2029	01/08/2024		Bond Future	130.7416	130.7416	131.1352	131.1352	0.301	0.0000	0.0000
2023/11/09	2029	07/11/2024		Bond Future	132.5222	132.5222	132.9262	132.9262	0.305	0.0000	0.0000
2023/11/09	2029	06/02/2025		Bond Future	135.3369	135.3369	135.7501	135.7501	0.305	0.0000	0.0000
2023/11/09	2029	06/02/2025	132.40 Call	Bond Future	2936.9000	2.9369	3350.1400	3.3501	14.071	0.0000	0.0000
2023/11/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.85 Call	Bond Future	5970.4500	5.9705	5890.7900	5.8908	1.334	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.85 Put	Bond Future	153.8300	0.1538	156.5800	0.1566	1.788	0.0000	0.0000
2023/11/09	2030	01/02/2024	10.00 Put	Bond Future	2359.1500	2.3592	2405.1500	2.4052	1.950	0.0000	0.0000
2023/11/09	2030	01/02/2024	10.00 Call	Bond Future	846.0100	0.8460	809.6000	0.8096	4.304	0.0000	0.0000
2023/11/09	2030	01/02/2024	9.89 Put	Bond Future	2676.1700	2.6762	2726.2400	2.7262	1.871	0.0000	0.0000
2023/11/09	2030	01/02/2024	9.89 Call	Bond Future	702.4400	0.7024	670.1000	0.6701	4.604	0.0000	0.0000
2023/11/09	2030	01/02/2024	10.39 Put	Bond Future	1449.2400	1.4492	1480.4500	1.4805	2.154	0.0000	0.0000
2023/11/09	2030	01/02/2024	10.39 Call	Bond Future	1546.0200	1.5460	1494.8200	1.4948	3.312	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.86 Call	Bond Future	6005.4800	6.0055	5925.7600	5.9258	1.327	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.86 Put	Bond Future	151.2900	0.1513	153.9800	0.1540	1.778	0.0000	0.0000
2023/11/09	2030	01/02/2024	10.16 Put	Bond Future	1948.4400	1.9484	1988.2800	1.9883	2.045	0.0000	0.0000
2023/11/09	2030	01/02/2024	10.16 Call	Bond Future	1100.1100	1.1001	1057.5400	1.0575	3.870	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.00 Call	Bond Future	3145.9900	3.1460	3076.9500	3.0770	2.195	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.00 Put	Bond Future	601.7200	0.6017	615.0900	0.6151	2.222	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.75 Call	Bond Future	5621.3500	5.6214	5542.3300	5.5423	1.406	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.75 Put	Bond Future	181.6000	0.1816	184.9900	0.1850	1.867	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.36 Call	Bond Future	4292.4000	4.2924	4217.2000	4.2172	1.752	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.36 Put	Bond Future	342.9700	0.3430	350.1800	0.3502	2.102	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.37 Call	Bond Future	4325.5200	4.3255	4250.1900	4.2502	1.742	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.37 Put	Bond Future	337.4600	0.3375	344.5400	0.3445	2.098	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.35 Call	Bond Future	4259.2400	4.2592	4184.1700	4.1842	1.763	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.35 Put	Bond Future	348.4500	0.3485	355.7900	0.3558	2.106	0.0000	0.0000
2023/11/09	2030	01/02/2024		Bond Future	10.3663	89.7703	10.3865	89.6879	0.195	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.31 Call	Bond Future	4127.5100	4.1275	4052.9900	4.0530	1.805	0.0000	0.0000
2023/11/09	2030	01/02/2024	11.31 Put	Bond Future	371.5300	0.3715	379.4200	0.3794	2.124	0.0000	0.0000
2023/11/09	2030	01/02/2024	9.93 Put	Bond Future	2558.3100	2.5583	2606.9200	2.6069	1.900	0.0000	0.0000
2023/11/09	2030	01/02/2024	9.93 Call	Bond Future	752.4000	0.7524	718.6000	0.7186	4.492	0.0000	0.0000
2023/11/09	2030	01/02/2024	9.57 Put	Bond Future	3716.2000	3.7162	3777.1300	3.7771	1.640	0.0000	0.0000
2023/11/09	2030	01/02/2024	9.57 Call	Bond Future	385.9600	0.3860	364.4800	0.3645	5.565	0.0000	0.0000
2023/11/09	2030	01/02/2024	10.07 Put	Bond Future	2173.3400	2.1733	2216.6400	2.2166	1.992	0.0000	0.0000
2023/11/09	2030	01/02/2024	10.07 Call	Bond Future	951.8000	0.9518	912.6900	0.9127	4.109	0.0000	0.0000
2023/11/09	2030	01/02/2024	12.10 Call	Bond Future	6850.6800	6.8507	6769.8500	6.7699	1.180	0.0000	0.0000
2023/11/09	2030	01/02/2024	12.10 Put	Bond Future	101.1100	0.1011	102.6900	0.1027	1.563	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	
2023/11/09	2030	02/05/2024		Bond Future	10.4425	91.7654	10.4638	91.6812	0.204	0.0000	0.0000
2023/11/09	2030	02/05/2024	9.82 Call	Bond Future	905.8600	0.9059	875.4900	0.8755	3.353	0.0000	0.0000
2023/11/09	2030	02/05/2024	9.82 Put	Bond Future	3411.6100	3.4116	3465.4000	3.4654	1.577	0.0000	0.0000
2023/11/09	2030	02/05/2024	9.83 Call	Bond Future	918.0400	0.9180	887.4000	0.8874	3.338	0.0000	0.0000
2023/11/09	2030	02/05/2024	9.83 Put	Bond Future	3382.8500	3.3829	3436.3700	3.4364	1.582	0.0000	0.0000
2023/11/09	2030	02/05/2024	9.81 Call	Bond Future	893.7800	0.8938	863.6900	0.8637	3.367	0.0000	0.0000
2023/11/09	2030	02/05/2024	9.81 Put	Bond Future	3440.4900	3.4405	3494.5600	3.4946	1.572	0.0000	0.0000
2023/11/09	2030	02/05/2024	10.62 Put	Bond Future	1625.6300	1.6256	1656.8200	1.6568	1.919	0.0000	0.0000
2023/11/09	2030	02/05/2024	10.62 Call	Bond Future	2324.7000	2.3247	2271.7300	2.2717	2.279	0.0000	0.0000
2023/11/09	2030	02/05/2024	11.12 Put	Bond Future	980.3400	0.9803	1000.1400	1.0001	2.020	0.0000	0.0000
2023/11/09	2030	02/05/2024	11.12 Call	Bond Future	3612.1100	3.6121	3547.7500	3.5478	1.782	0.0000	0.0000
2023/11/09	2030	02/05/2024	13.15 Call	Bond Future	10045.5700	10.0456	9963.1000	9.9631	0.821	0.0000	0.0000
2023/11/09	2030	02/05/2024	13.15 Put	Bond Future	86.1600	0.0862	87.8500	0.0879	1.961	0.0000	0.0000
2023/11/09	2030	02/05/2024	9.66 Put	Bond Future	3889.9500	3.8900	3948.0100	3.9480	1.493	0.0000	0.0000
2023/11/09	2030	02/05/2024	9.66 Call	Bond Future	726.1200	0.7261	700.0200	0.7000	3.594	0.0000	0.0000
2023/11/09	2030	02/05/2024	10.16 Put	Bond Future	2524.7400	2.5247	2568.8300	2.5688	1.746	0.0000	0.0000
2023/11/09	2030	02/05/2024	10.16 Call	Bond Future	1398.2900	1.3983	1358.2200	1.3582	2.866	0.0000	0.0000
2023/11/09	2030	02/05/2024	11.94 Call	Bond Future	6107.4100	6.1074	6031.6500	6.0317	1.240	0.0000	0.0000
2023/11/09	2030	02/05/2024	11.94 Put	Bond Future	418.1000	0.4181	426.5000	0.4265	2.009	0.0000	0.0000
2023/11/09	2030	02/05/2024	12.38 Call	Bond Future	7537.8900	7.5379	7458.8500	7.4589	1.049	0.0000	0.0000
2023/11/09	2030	02/05/2024	12.38 Put	Bond Future	263.3400	0.2633	268.4600	0.2685	1.944	0.0000	0.0000
2023/11/09	2030	02/05/2024	10.82 Put	Bond Future	1330.3400	1.3303	1356.5500	1.3566	1.970	0.0000	0.0000
2023/11/09	2030	02/05/2024	10.82 Call	Bond Future	2808.8500	2.8089	2750.9000	2.7509	2.063	0.0000	0.0000
2023/11/09	2030	01/08/2024	10.38 Call	Bond Future	2257.3600	2.2574	2211.7500	2.2118	2.021	0.0000	0.0000
2023/11/09	2030	01/08/2024	10.38 Put	Bond Future	2809.8600	2.8099	2850.0900	2.8501	1.432	0.0000	0.0000
2023/11/09	2030	01/08/2024	10.39 Call	Bond Future	2276.9100	2.2769	2231.0900	2.2311	2.012	0.0000	0.0000
2023/11/09	2030	01/08/2024	10.39 Put	Bond Future	2790.9300	2.7909	2830.9500	2.8310	1.434	0.0000	0.0000
2023/11/09	2030	01/08/2024	10.37 Call	Bond Future	2238.2000	2.2382	2192.8100	2.1928	2.028	0.0000	0.0000
2023/11/09	2030	01/08/2024	10.37 Put	Bond Future	2829.1900	2.8292	2869.6400	2.8696	1.430	0.0000	0.0000
2023/11/09	2030	01/08/2024		Bond Future	10.5241	89.8097	10.5466	89.7239	0.214	0.0000	0.0000
2023/11/09	2030	07/11/2024		Bond Future	10.6120	91.9728	10.6359	91.8851	0.225	0.0000	0.0000
2023/11/09	2030	07/11/2024	10.75 Call	Bond Future	3094.9700	3.0950	3043.6100	3.0436	1.659	0.0000	0.0000
2023/11/09	2030	07/11/2024	10.75 Put	Bond Future	2589.5400	2.5895	2625.9000	2.6259	1.404	0.0000	0.0000
2023/11/09	2030	07/11/2024	10.76 Call	Bond Future	3116.2700	3.1163	3064.7300	3.0647	1.654	0.0000	0.0000
2023/11/09	2030	07/11/2024	10.76 Put	Bond Future	2574.3600	2.5744	2610.5400	2.6105	1.405	0.0000	0.0000
2023/11/09	2030	07/11/2024	10.74 Call	Bond Future	3074.0900	3.0741	3022.9200	3.0229	1.665	0.0000	0.0000
2023/11/09	2030	07/11/2024	10.74 Put	Bond Future	2605.1700	2.6052	2641.7200	2.6417	1.403	0.0000	0.0000
2023/11/09	2030	06/02/2025		Bond Future	10.7408	89.8911	10.7661	89.8020	0.235	0.0000	0.0000
2023/11/09	2030	06/02/2025	10.68 Call	Bond Future	2883.4800	2.8835	2835.4100	2.8354	1.667	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	
2023/11/09	2030	06/02/2025	10.68 Put	Bond Future	3098.4200	3.0984	3139.4400	3.1394	1.324	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.90 Put	Bond Future	2815.5100	2.8155	2881.8900	2.8819	2.358	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.90 Call	Bond Future	1025.3700	1.0254	975.1700	0.9752	4.896	0.0000	0.0000
2023/11/09	2032	01/02/2024	12.00 Call	Bond Future	4011.9600	4.0120	3914.5200	3.9145	2.429	0.0000	0.0000
2023/11/09	2032	01/02/2024	12.00 Put	Bond Future	714.1500	0.7142	733.2900	0.7333	2.680	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.59 Put	Bond Future	3878.7000	3.8787	3960.7400	3.9607	2.115	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.59 Call	Bond Future	579.6900	0.5797	545.1500	0.5452	5.958	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.09 Put	Bond Future	2275.1200	2.2751	2331.5100	2.3315	2.479	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.09 Call	Bond Future	1393.0600	1.3931	1332.8700	1.3329	4.321	0.0000	0.0000
2023/11/09	2032	01/02/2024	12.73 Call	Bond Future	6710.9800	6.7110	6600.5200	6.6005	1.646	0.0000	0.0000
2023/11/09	2032	01/02/2024	12.73 Put	Bond Future	252.9200	0.2529	259.0400	0.2590	2.420	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.78 Put	Bond Future	3199.0600	3.1991	3271.7300	3.2717	2.272	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.78 Call	Bond Future	828.8800	0.8289	784.9700	0.7850	5.298	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.75 Call	Bond Future	3176.6600	3.1767	3086.9700	3.0870	2.823	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.75 Put	Bond Future	999.8800	0.9999	1026.7700	1.0268	2.689	0.0000	0.0000
2023/11/09	2032	01/02/2024	12.50 Call	Bond Future	5833.3500	5.8334	5725.7200	5.7257	1.845	0.0000	0.0000
2023/11/09	2032	01/02/2024	12.50 Put	Bond Future	353.1600	0.3532	362.1100	0.3621	2.534	0.0000	0.0000
2023/11/09	2032	01/02/2024		Bond Future	11.2771	87.0222	11.3020	86.9057	0.221	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.84 Call	Bond Future	3469.7400	3.4697	3377.0300	3.3770	2.672	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.84 Put	Bond Future	887.0600	0.8871	910.9300	0.9109	2.691	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.85 Call	Bond Future	3502.7900	3.5028	3409.7600	3.4098	2.656	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.85 Put	Bond Future	875.1700	0.8752	898.7200	0.8987	2.691	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.83 Call	Bond Future	3436.6600	3.4367	3344.2700	3.3443	2.688	0.0000	0.0000
2023/11/09	2032	01/02/2024	11.83 Put	Bond Future	898.9500	0.8990	923.1400	0.9231	2.691	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.01 Put	Bond Future	6381.2900	6.3813	6484.3400	6.4843	1.615	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.01 Call	Bond Future	165.7700	0.1658	152.2400	0.1522	8.162	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.76 Put	Bond Future	3266.0100	3.2660	3339.7200	3.3397	2.257	0.0000	0.0000
2023/11/09	2032	01/02/2024	10.76 Call	Bond Future	798.6700	0.7987	755.8000	0.7558	5.368	0.0000	0.0000
2023/11/09	2032	01/02/2024	12.62 Call	Bond Future	6289.2600	6.2893	6180.0300	6.1800	1.737	0.0000	0.0000
2023/11/09	2032	01/02/2024	12.62 Put	Bond Future	296.8600	0.2969	304.2100	0.3042	2.476	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.55 Call	Bond Future	970.8000	0.9708	933.0200	0.9330	3.892	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.55 Put	Bond Future	4870.6400	4.8706	4951.9600	4.9520	1.670	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.56 Call	Bond Future	984.0000	0.9840	945.8700	0.9459	3.875	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.56 Put	Bond Future	4835.3700	4.8354	4916.3400	4.9163	1.675	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.54 Call	Bond Future	957.9200	0.9579	920.4900	0.9205	3.907	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.54 Put	Bond Future	4906.2800	4.9063	4987.9500	4.9880	1.665	0.0000	0.0000
2023/11/09	2032	02/05/2024		Bond Future	11.3781	84.7942	11.4042	84.6751	0.229	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.59 Put	Bond Future	4730.0500	4.7301	4809.9700	4.8100	1.690	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	
2023/11/09	2032	02/05/2024	10.59 Call	Bond Future	1023.9100	1.0239	984.7300	0.9847	3.827	0.0000	0.0000
2023/11/09	2032	02/05/2024	11.09 Put	Bond Future	3190.4600	3.1905	3252.0900	3.2521	1.932	0.0000	0.0000
2023/11/09	2032	02/05/2024	11.09 Call	Bond Future	1859.6700	1.8597	1802.2000	1.8022	3.090	0.0000	0.0000
2023/11/09	2032	02/05/2024	13.18 Call	Bond Future	8240.0000	8.2400	8131.9400	8.1319	1.311	0.0000	0.0000
2023/11/09	2032	02/05/2024	13.18 Put	Bond Future	501.6500	0.5017	512.6900	0.5127	2.201	0.0000	0.0000
2023/11/09	2032	02/05/2024	13.35 Call	Bond Future	8849.5300	8.8495	8739.8200	8.7398	1.240	0.0000	0.0000
2023/11/09	2032	02/05/2024	13.35 Put	Bond Future	430.2400	0.4302	439.6300	0.4396	2.183	0.0000	0.0000
2023/11/09	2032	02/05/2024	11.35 Put	Bond Future	2565.9500	2.5660	2618.0600	2.6181	2.031	0.0000	0.0000
2023/11/09	2032	02/05/2024	11.35 Call	Bond Future	2437.4200	2.4374	2370.4300	2.3704	2.748	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.65 Put	Bond Future	4523.6000	4.5236	4601.4000	4.6014	1.720	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.65 Call	Bond Future	1106.9800	1.1070	1065.6800	1.0657	3.731	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.36 Put	Bond Future	5593.6200	5.5936	5680.8800	5.6809	1.560	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.36 Call	Bond Future	766.1100	0.7661	734.2700	0.7343	4.156	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.86 Put	Bond Future	3845.9800	3.8460	3916.1600	3.9162	1.825	0.0000	0.0000
2023/11/09	2032	02/05/2024	10.86 Call	Bond Future	1433.0000	1.4330	1384.0800	1.3841	3.414	0.0000	0.0000
2023/11/09	2032	02/05/2024	12.90 Call	Bond Future	7245.4900	7.2455	7140.7600	7.1408	1.445	0.0000	0.0000
2023/11/09	2032	02/05/2024	12.90 Put	Bond Future	646.4300	0.6464	660.8000	0.6608	2.223	0.0000	0.0000
2023/11/09	2032	01/08/2024	11.14 Call	Bond Future	2368.6600	2.3687	2310.1700	2.3102	2.469	0.0000	0.0000
2023/11/09	2032	01/08/2024	11.14 Put	Bond Future	3919.0900	3.9191	3982.1800	3.9822	1.610	0.0000	0.0000
2023/11/09	2032	01/08/2024	11.15 Call	Bond Future	2389.1800	2.3892	2330.4000	2.3304	2.460	0.0000	0.0000
2023/11/09	2032	01/08/2024	11.15 Put	Bond Future	3893.9300	3.8939	3956.7300	3.9567	1.613	0.0000	0.0000
2023/11/09	2032	01/08/2024	11.13 Call	Bond Future	2348.2300	2.3482	2290.0500	2.2901	2.478	0.0000	0.0000
2023/11/09	2032	01/08/2024	11.13 Put	Bond Future	3944.3700	3.9444	4007.7700	4.0078	1.607	0.0000	0.0000
2023/11/09	2032	01/08/2024		Bond Future	11.4833	86.6883	11.5106	86.5667	0.237	0.0000	0.0000
2023/11/09	2032	07/11/2024	11.48 Call	Bond Future	3121.7100	3.1217	3056.0400	3.0560	2.104	0.0000	0.0000
2023/11/09	2032	07/11/2024	11.48 Put	Bond Future	3674.0500	3.6741	3732.6500	3.7327	1.595	0.0000	0.0000
2023/11/09	2032	07/11/2024	11.49 Call	Bond Future	3143.6500	3.1437	3077.7200	3.0777	2.097	0.0000	0.0000
2023/11/09	2032	07/11/2024	11.49 Put	Bond Future	3652.2400	3.6522	3710.5800	3.7106	1.597	0.0000	0.0000
2023/11/09	2032	07/11/2024	11.47 Call	Bond Future	3099.5000	3.0995	3034.1000	3.0341	2.110	0.0000	0.0000
2023/11/09	2032	07/11/2024	11.47 Put	Bond Future	3695.6300	3.6956	3754.5000	3.7545	1.593	0.0000	0.0000
2023/11/09	2032	07/11/2024	13.36 Call	Bond Future	8414.6300	8.4146	8312.4600	8.3125	1.214	0.0000	0.0000
2023/11/09	2032	07/11/2024	13.36 Put	Bond Future	1232.0200	1.2320	1254.1200	1.2541	1.794	0.0000	0.0000
2023/11/09	2032	07/11/2024	11.64 Put	Bond Future	3347.2700	3.3473	3401.7400	3.4017	1.627	0.0000	0.0000
2023/11/09	2032	07/11/2024	11.64 Call	Bond Future	3491.5500	3.4916	3421.7500	3.4218	1.999	0.0000	0.0000
2023/11/09	2032	07/11/2024		Bond Future	11.6067	84.6080	11.6354	84.4838	0.247	0.0000	0.0000
2023/11/09	2032	06/02/2025		Bond Future	11.7599	86.3795	11.7899	86.2531	0.255	0.0000	0.0000
2023/11/09	2032	06/02/2025	11.72 Call	Bond Future	3622.1300	3.6221	3553.3900	3.5534	1.898	0.0000	0.0000
2023/11/09	2032	06/02/2025	11.72 Put	Bond Future	3790.4200	3.7904	3848.1400	3.8481	1.523	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	
2023/11/09	2033	01/02/2024		Bond Future	121.1637	121.1637	120.4675	120.4675	0.575	0.0000	0.0000
2023/11/09	2033	02/05/2024		Bond Future	122.4221	122.4221	121.7106	121.7106	0.581	0.0000	0.0000
2023/11/09	2033	01/08/2024		Bond Future	125.1859	125.1859	124.4585	124.4585	0.581	0.0000	0.0000
2023/11/09	2033	07/11/2024		Bond Future	126.7332	126.7332	125.9888	125.9888	0.587	0.0000	0.0000
2023/11/09	2033	06/02/2025		Bond Future	129.4251	129.4251	128.6655	128.6655	0.587	0.0000	0.0000
2023/11/09	2033	06/02/2025	124.94 Call	Bond Future	4485.0600	4.4851	3725.5200	3.7255	16.935	0.0000	0.0000
2023/11/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	2037	01/02/2024	13.93 Call	Bond Future	8179.3000	8.1793	8056.1300	8.0561	1.506	0.0000	0.0000
2023/11/09	2037	01/02/2024	13.93 Put	Bond Future	276.3700	0.2764	281.8600	0.2819	1.986	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.93 Call	Bond Future	4238.9900	4.2390	4134.2900	4.1343	2.470	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.93 Put	Bond Future	1005.7000	1.0057	1029.6600	1.0297	2.382	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.09 Put	Bond Future	2692.0600	2.6921	2753.3700	2.7534	2.277	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.09 Call	Bond Future	1624.5300	1.6245	1557.1800	1.5572	4.146	0.0000	0.0000
2023/11/09	2037	01/02/2024		Bond Future	12.2919	75.8426	12.3166	75.7139	0.200	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.32 Call	Bond Future	2229.6100	2.2296	2149.9700	2.1500	3.572	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.32 Put	Bond Future	2083.0000	2.0830	2132.0200	2.1320	2.353	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.33 Call	Bond Future	2258.2300	2.2582	2178.0800	2.1781	3.549	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.33 Put	Bond Future	2059.4700	2.0595	2107.9800	2.1080	2.355	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.31 Call	Bond Future	2201.3100	2.2013	2122.1800	2.1222	3.595	0.0000	0.0000
2023/11/09	2037	01/02/2024	12.31 Put	Bond Future	2106.9000	2.1069	2156.4300	2.1564	2.351	0.0000	0.0000
2023/11/09	2037	02/05/2024		Bond Future	12.4099	77.5280	12.4354	77.3966	0.206	0.0000	0.0000
2023/11/09	2037	02/05/2024	11.44 Call	Bond Future	988.5500	0.9886	950.1200	0.9501	3.888	0.0000	0.0000
2023/11/09	2037	02/05/2024	11.44 Put	Bond Future	6230.0800	6.2301	6323.0600	6.3231	1.492	0.0000	0.0000
2023/11/09	2037	02/05/2024	11.45 Call	Bond Future	1001.1200	1.0011	962.3400	0.9623	3.874	0.0000	0.0000
2023/11/09	2037	02/05/2024	11.45 Put	Bond Future	6185.9500	6.1860	6278.5800	6.2786	1.497	0.0000	0.0000
2023/11/09	2037	02/05/2024	11.43 Call	Bond Future	976.1000	0.9761	938.0100	0.9380	3.902	0.0000	0.0000
2023/11/09	2037	02/05/2024	11.43 Put	Bond Future	6274.3800	6.2744	6367.7000	6.3677	1.487	0.0000	0.0000
2023/11/09	2037	01/08/2024		Bond Future	12.5344	75.0038	12.5610	74.8695	0.212	0.0000	0.0000
2023/11/09	2037	01/08/2024	12.10 Call	Bond Future	2634.2200	2.6342	2570.7600	2.5708	2.409	0.0000	0.0000
2023/11/09	2037	01/08/2024	12.10 Put	Bond Future	4877.1400	4.8771	4947.9300	4.9479	1.451	0.0000	0.0000
2023/11/09	2037	01/08/2024	12.11 Call	Bond Future	2657.0800	2.6571	2593.3000	2.5933	2.400	0.0000	0.0000
2023/11/09	2037	01/08/2024	12.11 Put	Bond Future	4847.2800	4.8473	4917.7500	4.9178	1.454	0.0000	0.0000
2023/11/09	2037	01/08/2024	12.09 Call	Bond Future	2611.4600	2.6115	2548.3200	2.5483	2.418	0.0000	0.0000
2023/11/09	2037	01/08/2024	12.09 Put	Bond Future	4907.1500	4.9072	4978.2600	4.9783	1.449	0.0000	0.0000
2023/11/09	2037	01/08/2024	13.82 Call	Bond Future	7763.7700	7.7638	7656.9100	7.6569	1.376	0.0000	0.0000
2023/11/09	2037	01/08/2024	13.82 Put	Bond Future	1658.4600	1.6585	1685.8500	1.6859	1.652	0.0000	0.0000
2023/11/09	2037	01/08/2024	13.17 Call	Bond Future	5609.1700	5.6092	5515.2400	5.5152	1.675	0.0000	0.0000
2023/11/09	2037	01/08/2024	13.17 Put	Bond Future	2495.3000	2.4953	2535.6200	2.5356	1.616	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/09	2037	07/11/2024		Bond Future	12.6671	76.8095	12.6948	76.6722	0.219	0.0000	0.0000
2023/11/09	2037	07/11/2024	12.58 Call	Bond Future	3940.2700	3.9403	3864.9100	3.8649	1.913	0.0000	0.0000
2023/11/09	2037	07/11/2024	12.58 Put	Bond Future	4374.0400	4.3740	4435.9300	4.4359	1.415	0.0000	0.0000
2023/11/09	2037	07/11/2024	12.59 Call	Bond Future	3965.9000	3.9659	3890.2700	3.8903	1.907	0.0000	0.0000
2023/11/09	2037	07/11/2024	12.59 Put	Bond Future	4349.6600	4.3497	4411.2800	4.4113	1.417	0.0000	0.0000
2023/11/09	2037	07/11/2024	12.57 Call	Bond Future	3914.4100	3.9144	3839.3200	3.8393	1.918	0.0000	0.0000
2023/11/09	2037	07/11/2024	12.57 Put	Bond Future	4398.2300	4.3982	4460.3900	4.4604	1.413	0.0000	0.0000
2023/11/09	2037	06/02/2025		Bond Future	12.8223	74.1573	12.8510	74.0176	0.225	0.0000	0.0000
2023/11/09	2037	06/02/2025	12.76 Call	Bond Future	4222.4900	4.2225	4145.6400	4.1456	1.820	0.0000	0.0000
2023/11/09	2037	06/02/2025	12.76 Put	Bond Future	4525.8700	4.5259	4588.7300	4.5887	1.389	0.0000	0.0000
2023/11/09	2038	01/02/2024		Bond Future	130.0290	130.0290	130.1778	130.1778	0.114	0.0000	0.0000
2023/11/09	2038	02/05/2024		Bond Future	132.9502	132.9502	133.1026	133.1026	0.115	0.0000	0.0000
2023/11/09	2038	01/08/2024		Bond Future	133.8822	133.8822	134.0388	134.0388	0.117	0.0000	0.0000
2023/11/09	2038	07/11/2024		Bond Future	137.1413	137.1413	137.3019	137.3019	0.117	0.0000	0.0000
2023/11/09	2038	06/02/2025		Bond Future	137.9363	137.9363	138.1021	138.1021	0.120	0.0000	0.0000
2023/11/09	2038	06/02/2025	135.23 Call	Bond Future	2706.3400	2.7063	2872.0800	2.8721	6.124	0.0000	0.0000
2023/11/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.30 Put	Bond Future	2774.7300	2.7747	2822.0100	2.8220	1.704	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.30 Call	Bond Future	1779.5400	1.7795	1719.1800	1.7192	3.392	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.90 Put	Bond Future	1382.2700	1.3823	1405.6900	1.4057	1.694	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.90 Call	Bond Future	3672.5600	3.6726	3588.3400	3.5883	2.293	0.0000	0.0000
2023/11/09	2040	01/02/2024	13.90 Call	Bond Future	7687.1700	7.6872	7584.4100	7.5844	1.337	0.0000	0.0000
2023/11/09	2040	01/02/2024	13.90 Put	Bond Future	392.9100	0.3929	397.7900	0.3978	1.242	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.34 Call	Bond Future	1885.4700	1.8855	1823.2400	1.8232	3.301	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.34 Put	Bond Future	2654.5500	2.6546	2699.9600	2.7000	1.711	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.35 Call	Bond Future	1912.5300	1.9125	1849.8300	1.8498	3.278	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.35 Put	Bond Future	2625.2400	2.6252	2670.1800	2.6702	1.712	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.33 Call	Bond Future	1858.7600	1.8588	1796.9900	1.7970	3.323	0.0000	0.0000
2023/11/09	2040	01/02/2024	12.33 Put	Bond Future	2684.2700	2.6843	2730.1400	2.7301	1.709	0.0000	0.0000
2023/11/09	2040	01/02/2024		Bond Future	12.4774	76.3009	12.4969	76.1933	0.156	0.0000	0.0000
2023/11/09	2040	02/05/2024		Bond Future	12.5953	77.9966	12.6155	77.8866	0.160	0.0000	0.0000
2023/11/09	2040	02/05/2024	11.61 Call	Bond Future	1031.8200	1.0318	998.5700	0.9986	3.222	0.0000	0.0000
2023/11/09	2040	02/05/2024	11.61 Put	Bond Future	6729.1200	6.7291	6805.8400	6.8058	1.140	0.0000	0.0000
2023/11/09	2040	02/05/2024	11.62 Call	Bond Future	1045.0900	1.0451	1011.5300	1.0115	3.211	0.0000	0.0000
2023/11/09	2040	02/05/2024	11.62 Put	Bond Future	6681.2800	6.6813	6757.6900	6.7577	1.144	0.0000	0.0000
2023/11/09	2040	02/05/2024	11.60 Call	Bond Future	1018.8500	1.0189	985.8900	0.9859	3.235	0.0000	0.0000
2023/11/09	2040	02/05/2024	11.60 Put	Bond Future	6777.3400	6.7773	6854.3500	6.8544	1.136	0.0000	0.0000
2023/11/09	2040	01/08/2024		Bond Future	12.7196	75.2324	12.7405	75.1201	0.165	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	
2023/11/09	2040	01/08/2024	12.33 Call	Bond Future	2903.9000	2.9039	2847.9000	2.8479	1.928	0.0000	0.0000
2023/11/09	2040	01/08/2024	12.33 Put	Bond Future	5042.2500	5.0423	5098.5600	5.0986	1.117	0.0000	0.0000
2023/11/09	2040	01/08/2024	12.34 Call	Bond Future	2928.5300	2.9285	2872.2600	2.8723	1.921	0.0000	0.0000
2023/11/09	2040	01/08/2024	12.34 Put	Bond Future	5010.8200	5.0108	5066.8600	5.0669	1.118	0.0000	0.0000
2023/11/09	2040	01/08/2024	12.32 Call	Bond Future	2879.1300	2.8791	2823.4000	2.8234	1.936	0.0000	0.0000
2023/11/09	2040	01/08/2024	12.32 Put	Bond Future	5073.6100	5.0736	5130.1900	5.1302	1.115	0.0000	0.0000
2023/11/09	2040	07/11/2024		Bond Future	12.8514	77.0434	12.8732	76.9286	0.170	0.0000	0.0000
2023/11/09	2040	07/11/2024	12.85 Call	Bond Future	4380.0500	4.3801	4313.6300	4.3136	1.516	0.0000	0.0000
2023/11/09	2040	07/11/2024	12.85 Put	Bond Future	4387.4300	4.3874	4435.8600	4.4359	1.104	0.0000	0.0000
2023/11/09	2040	07/11/2024	12.86 Call	Bond Future	4408.0200	4.4080	4341.3800	4.3414	1.512	0.0000	0.0000
2023/11/09	2040	07/11/2024	12.86 Put	Bond Future	4362.6500	4.3627	4410.8600	4.4109	1.105	0.0000	0.0000
2023/11/09	2040	07/11/2024	12.84 Call	Bond Future	4351.8400	4.3518	4285.6400	4.2856	1.521	0.0000	0.0000
2023/11/09	2040	07/11/2024	12.84 Put	Bond Future	4412.0300	4.4120	4460.6800	4.4607	1.103	0.0000	0.0000
2023/11/09	2040	06/02/2025		Bond Future	13.0041	74.1450	13.0267	74.0282	0.174	0.0000	0.0000
2023/11/09	2040	06/02/2025	12.95 Call	Bond Future	4486.2700	4.4863	4420.5400	4.4205	1.465	0.0000	0.0000
2023/11/09	2040	06/02/2025	12.95 Put	Bond Future	4766.6400	4.7666	4817.7000	4.8177	1.071	0.0000	0.0000
2023/11/09	2044	01/02/2024	13.25 Call	Bond Future	4745.1300	4.7451	4717.3400	4.7173	0.586	0.0000	0.0000
2023/11/09	2044	01/02/2024	13.25 Put	Bond Future	926.1900	0.9262	920.2700	0.9203	0.639	0.0000	0.0000
2023/11/09	2044	01/02/2024	13.00 Call	Bond Future	3792.6100	3.7926	3765.2700	3.7653	0.721	0.0000	0.0000
2023/11/09	2044	01/02/2024	13.00 Put	Bond Future	1266.7500	1.2668	1261.2800	1.2613	0.432	0.0000	0.0000
2023/11/09	2044	01/02/2024		Bond Future	12.5336	72.6120	12.5375	72.5901	0.031	0.0000	0.0000
2023/11/09	2044	01/02/2024	12.28 Call	Bond Future	1544.9000	1.5449	1523.4700	1.5235	1.387	0.0000	0.0000
2023/11/09	2044	01/02/2024	12.28 Put	Bond Future	2983.3500	2.9834	2983.7900	2.9838	0.015	0.0000	0.0000
2023/11/09	2044	01/02/2024	12.29 Call	Bond Future	1569.5000	1.5695	1547.9400	1.5479	1.374	0.0000	0.0000
2023/11/09	2044	01/02/2024	12.29 Put	Bond Future	2950.3200	2.9503	2950.6300	2.9506	0.011	0.0000	0.0000
2023/11/09	2044	01/02/2024	12.27 Call	Bond Future	1520.6400	1.5206	1499.3500	1.4994	1.400	0.0000	0.0000
2023/11/09	2044	01/02/2024	12.27 Put	Bond Future	3016.8000	3.0168	3017.3800	3.0174	0.019	0.0000	0.0000
2023/11/09	2044	02/05/2024	11.66 Call	Bond Future	1028.6300	1.0286	1016.5600	1.0166	1.173	0.0000	0.0000
2023/11/09	2044	02/05/2024	11.66 Put	Bond Future	6813.4200	6.8134	6823.6000	6.8236	0.149	0.0000	0.0000
2023/11/09	2044	02/05/2024	11.67 Call	Bond Future	1042.0200	1.0420	1029.8600	1.0299	1.167	0.0000	0.0000
2023/11/09	2044	02/05/2024	11.67 Put	Bond Future	6764.3700	6.7644	6774.4600	6.7745	0.149	0.0000	0.0000
2023/11/09	2044	02/05/2024	11.65 Call	Bond Future	1015.3600	1.0154	1003.3700	1.0034	1.181	0.0000	0.0000
2023/11/09	2044	02/05/2024	11.65 Put	Bond Future	6862.6700	6.8627	6872.9300	6.8729	0.150	0.0000	0.0000
2023/11/09	2044	02/05/2024		Bond Future	12.6469	74.2256	12.6509	74.2033	0.032	0.0000	0.0000
2023/11/09	2044	01/08/2024		Bond Future	12.7660	71.5023	12.7702	71.4797	0.033	0.0000	0.0000
2023/11/09	2044	01/08/2024	12.29 Call	Bond Future	2669.5300	2.6695	2653.1600	2.6532	0.613	0.0000	0.0000
2023/11/09	2044	01/08/2024	12.29 Put	Bond Future	5321.6800	5.3217	5327.9500	5.3280	0.118	0.0000	0.0000
2023/11/09	2044	01/08/2024	12.30 Call	Bond Future	2692.7900	2.6928	2676.3500	2.6764	0.611	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	
2023/11/09	2044	01/08/2024	12.30 Put	Bond Future	5287.5300	5.2875	5293.7300	5.2937	0.117	0.0000	0.0000
2023/11/09	2044	01/08/2024	12.28 Call	Bond Future	2646.3800	2.6464	2630.0700	2.6301	0.616	0.0000	0.0000
2023/11/09	2044	01/08/2024	12.28 Put	Bond Future	5356.0000	5.3560	5362.3300	5.3623	0.118	0.0000	0.0000
2023/11/09	2044	07/11/2024	12.91 Call	Bond Future	4488.0500	4.4881	4469.7300	4.4697	0.408	0.0000	0.0000
2023/11/09	2044	07/11/2024	12.91 Put	Bond Future	4391.7300	4.3917	4396.3700	4.3964	0.106	0.0000	0.0000
2023/11/09	2044	07/11/2024	12.92 Call	Bond Future	4516.0900	4.5161	4497.7200	4.4977	0.407	0.0000	0.0000
2023/11/09	2044	07/11/2024	12.92 Put	Bond Future	4366.7700	4.3668	4371.3600	4.3714	0.105	0.0000	0.0000
2023/11/09	2044	07/11/2024	12.90 Call	Bond Future	4459.7900	4.4598	4441.5200	4.4415	0.410	0.0000	0.0000
2023/11/09	2044	07/11/2024	12.90 Put	Bond Future	4416.5400	4.4165	4421.2300	4.4212	0.106	0.0000	0.0000
2023/11/09	2044	07/11/2024		Bond Future	12.8919	73.2234	12.8962	73.2005	0.034	0.0000	0.0000
2023/11/09	2044	06/02/2025		Bond Future	13.0370	70.3702	13.0415	70.3472	0.034	0.0000	0.0000
2023/11/09	2044	06/02/2025	13.02 Call	Bond Future	4625.5300	4.6255	4608.2200	4.6082	0.374	0.0000	0.0000
2023/11/09	2044	06/02/2025	13.02 Put	Bond Future	4714.4600	4.7145	4720.1800	4.7202	0.121	0.0000	0.0000
2023/11/09	2046	01/02/2024		Bond Future	113.4430	113.4430	114.3183	114.3183	0.772	0.0000	0.0000
2023/11/09	2046	02/05/2024		Bond Future	113.8424	113.8424	114.7379	114.7379	0.787	0.0000	0.0000
2023/11/09	2046	01/08/2024		Bond Future	116.4122	116.4122	117.3281	117.3281	0.787	0.0000	0.0000
2023/11/09	2046	07/11/2024		Bond Future	117.0418	117.0418	117.9810	117.9810	0.802	0.0000	0.0000
2023/11/09	2046	06/02/2025		Bond Future	119.5255	119.5255	120.4851	120.4851	0.803	0.0000	0.0000
2023/11/09	2046	06/02/2025	114.01 Call	Bond Future	5515.4600	5.5155	6475.1100	6.4751	17.399	0.0000	0.0000
2023/11/09	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	2050	01/02/2024		Bond Future	113.7991	113.7991	113.4048	113.4048	0.347	0.0000	0.0000
2023/11/09	2050	02/05/2024		Bond Future	116.3557	116.3557	115.9527	115.9527	0.346	0.0000	0.0000
2023/11/09	2050	01/08/2024		Bond Future	116.6767	116.6767	116.2653	116.2653	0.353	0.0000	0.0000
2023/11/09	2050	07/11/2024		Bond Future	119.5169	119.5169	119.0958	119.0958	0.352	0.0000	0.0000
2023/11/09	2050	06/02/2025		Bond Future	119.6940	119.6940	119.2654	119.2654	0.358	0.0000	0.0000
2023/11/09	2050	06/02/2025	115.60 Call	Bond Future	4094.0000	4.0940	3665.4100	3.6654	10.469	0.0000	0.0000
2023/11/09	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/09	AL37	01/02/2024		Index Future	930.4210	930.4210	929.9910	929.9910	0.046	0.0000	0.0000
2023/11/09	AL37	02/05/2024		Index Future	951.1030	951.1030	950.6650	950.6650	0.046	0.0000	0.0000
2023/11/09	AL37	01/08/2024		Index Future	972.3590	972.3590	971.9140	971.9140	0.046	0.0000	0.0000
2023/11/09	AL37	07/11/2024		Index Future	995.8140	995.8140	995.3600	995.3600	0.046	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	
2023/11/09	AL37	06/02/2025		Index Future	1016.7830	1016.7830	1016.3240	1016.3240	0.045	0.0000	0.0000
2023/11/09	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/09	AL7T	01/02/2024		Index Future	1057.0380	1057.0380	1056.0080	1056.0080	0.097	0.0000	0.0000
2023/11/09	AL7T	02/05/2024		Index Future	1080.5350	1080.5350	1079.4840	1079.4840	0.097	0.0000	0.0000
2023/11/09	AL7T	01/08/2024		Index Future	1104.6840	1104.6840	1103.6110	1103.6110	0.097	0.0000	0.0000
2023/11/09	AL7T	07/11/2024		Index Future	1131.3310	1131.3310	1130.2350	1130.2350	0.097	0.0000	0.0000
2023/11/09	AL7T	06/02/2025		Index Future	1155.1530	1155.1530	1154.0390	1154.0390	0.096	0.0000	0.0000
2023/11/09	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/09	ALBI	01/02/2024		Index Future	925.3710	925.3710	924.6470	924.6470	0.078	0.0000	0.0000
2023/11/09	ALBI	02/05/2024		Index Future	945.9410	945.9410	945.2020	945.2020	0.078	0.0000	0.0000
2023/11/09	ALBI	01/08/2024		Index Future	967.0820	967.0820	966.3290	966.3290	0.078	0.0000	0.0000
2023/11/09	ALBI	07/11/2024		Index Future	990.4100	990.4100	989.6400	989.6400	0.078	0.0000	0.0000
2023/11/09	ALBI	06/02/2025		Index Future	1011.2650	1011.2650	1010.4830	1010.4830	0.077	0.0000	0.0000
2023/11/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2023/11/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/09	ES33	01/02/2024		Bond Future	12.7886	74.1672	12.8077	74.0844	0.150	0.0000	0.0000
2023/11/09	ES33	02/05/2024		Bond Future	12.9374	72.0342	12.9574	71.9497	0.154	0.0000	0.0000
2023/11/09	ES33	01/08/2024		Bond Future	13.0914	73.6597	13.1122	73.5734	0.159	0.0000	0.0000
2023/11/09	ES33	07/11/2024		Bond Future	13.2730	71.6470	13.2948	71.5589	0.164	0.0000	0.0000
2023/11/09	ES33	06/02/2025		Bond Future	13.4836	73.1619	13.5064	73.0722	0.169	0.0000	0.0000
2023/11/09	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	ES33	06/02/2025	13.34 Put	Bond Future	569.7300	0.5697	659.3800	0.6594	15.736	0.0000	0.0000
2023/11/09	ES42	01/02/2024		Bond Future	13.1837	70.3270	13.2029	70.2308	0.146	0.0000	0.0000
2023/11/09	ES42	02/05/2024		Bond Future	13.3214	67.6445	13.3414	67.5462	0.150	0.0000	0.0000
2023/11/09	ES42	01/08/2024		Bond Future	13.4605	69.1704	13.4813	69.0700	0.154	0.0000	0.0000
2023/11/09	ES42	07/11/2024		Bond Future	13.6208	66.5838	13.6425	66.4812	0.159	0.0000	0.0000
2023/11/09	ES42	06/02/2025		Bond Future	13.7970	67.9880	13.8195	67.8835	0.163	0.0000	0.0000
2023/11/09	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	ES42	06/02/2025	13.71 Put	Bond Future	405.5200	0.4055	509.9800	0.5100	25.760	0.0000	0.0000
2023/11/09	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000	0.0000
2023/11/09	GOVI	01/02/2024		GOVI	911.9170	911.9170	911.2130	911.2130	0.077	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	
2023/11/09	GOVI	01/02/2024	879.99 Call	GOVI	319270.0000	31.9270	312230.0000	31.2230	2.205	0.0000	0.0000
2023/11/09	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	01/02/2024	880.00 Call	GOVI	319170.0000	31.9170	312130.0000	31.2130	2.206	0.0000	0.0000
2023/11/09	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	01/02/2024	879.98 Call	GOVI	319370.0000	31.9370	312330.0000	31.2330	2.204	0.0000	0.0000
2023/11/09	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	02/05/2024		GOVI	932.1880	932.1880	931.4690	931.4690	0.077	0.0000	0.0000
2023/11/09	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	02/05/2024	950.98 Put	GOVI	187920.0000	18.7920	195110.0000	19.5110	3.826	0.0000	0.0000
2023/11/09	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	02/05/2024	950.99 Put	GOVI	188020.0000	18.8020	195210.0000	19.5210	3.824	0.0000	0.0000
2023/11/09	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	02/05/2024	950.97 Put	GOVI	187820.0000	18.7820	195010.0000	19.5010	3.828	0.0000	0.0000
2023/11/09	GOVI	01/08/2024		GOVI	953.0220	953.0220	952.2890	952.2890	0.077	0.0000	0.0000
2023/11/09	GOVI	01/08/2024	943.38 Call	GOVI	96420.0000	9.6420	89090.0000	8.9090	7.602	0.0000	0.0000
2023/11/09	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	01/08/2024	943.39 Call	GOVI	96320.0000	9.6320	88990.0000	8.8990	7.610	0.0000	0.0000
2023/11/09	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	01/08/2024	943.37 Call	GOVI	96520.0000	9.6520	89190.0000	8.9190	7.594	0.0000	0.0000
2023/11/09	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	07/11/2024		GOVI	976.0110	976.0110	975.2620	975.2620	0.077	0.0000	0.0000
2023/11/09	GOVI	07/11/2024	948.79 Call	GOVI	272210.0000	27.2210	264720.0000	26.4720	2.752	0.0000	0.0000
2023/11/09	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	07/11/2024	948.80 Call	GOVI	272110.0000	27.2110	264620.0000	26.4620	2.753	0.0000	0.0000
2023/11/09	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	07/11/2024	948.78 Call	GOVI	272310.0000	27.2310	264820.0000	26.4820	2.751	0.0000	0.0000
2023/11/09	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GOVI	06/02/2025		GOVI	996.5620	996.5620	995.8020	995.8020	0.076	0.0000	0.0000
2023/11/09	GOVI	06/02/2025	972.00 Call	GOVI	245620.0000	24.5620	238020.0000	23.8020	3.094	0.0000	0.0000
2023/11/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/09	IGOV	02/11/2023		Index Future	327.7690	327.7690	327.7690	327.7690	0.000	0.0000	0.0000
2023/11/09	IGOV	01/02/2024		Index Future	341.2810	341.2810	341.2640	341.2640	0.005	0.0000	0.0000
2023/11/09	IGOV	02/05/2024		Index Future	348.9490	348.9490	348.9320	348.9320	0.005	0.0000	0.0000
2023/11/09	IGOV	01/08/2024		Index Future	356.8270	356.8270	356.8110	356.8110	0.004	0.0000	0.0000
2023/11/09	IGOV	07/11/2024		Index Future	365.5180	365.5180	365.5020	365.5020	0.004	0.0000	0.0000
2023/11/09	IGOV	06/02/2025		Index Future	373.2910	373.2910	373.2770	373.2770	0.004	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	
2023/11/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/09	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/11/09	JBAF	20/12/2023		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/09	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/09	JBAF	21/02/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2023/11/09	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/09	JBAF	17/04/2024		Jibar Tradeable Future	8.2800	91.7200	8.3000	91.7000	0.242	0.0000	0.0000
2023/11/09	JBAF	19/06/2024		Jibar Tradeable Future	8.1600	91.8400	8.1800	91.8200	0.245	0.0000	0.0000
2023/11/09	JBAF	18/09/2024		Jibar Tradeable Future	8.0400	91.9600	8.0600	91.9400	0.249	0.0000	0.0000
2023/11/09	JBAF	18/12/2024		Jibar Tradeable Future	7.8600	92.1400	7.8700	92.1300	0.127	0.0000	0.0000
2023/11/09	JBAF	19/03/2025		Jibar Tradeable Future	7.7900	92.2100	7.8000	92.2000	0.128	0.0000	0.0000
2023/11/09	JBAF	18/06/2025		Jibar Tradeable Future	7.7100	92.2900	7.7200	92.2800	0.130	0.0000	0.0000
2023/11/09	JBAF	17/09/2025		Jibar Tradeable Future	7.6900	92.3100	7.7000	92.3000	0.130	0.0000	0.0000
2023/11/09	R035	01/02/2024	10.62 Put	Bond Future	7729.6900	7.7297	7795.5000	7.7955	0.851	0.0000	0.0000
2023/11/09	R035	01/02/2024	10.62 Call	Bond Future	139.5600	0.1396	131.0100	0.1310	6.126	0.0000	0.0000
2023/11/09	R035	01/02/2024	11.12 Put	Bond Future	5159.1200	5.1591	5212.9200	5.2129	1.043	0.0000	0.0000
2023/11/09	R035	01/02/2024	11.12 Call	Bond Future	459.2900	0.4593	438.7300	0.4387	4.476	0.0000	0.0000
2023/11/09	R035	01/02/2024	13.46 Call	Bond Future	7534.2000	7.5342	7461.0300	7.4610	0.971	0.0000	0.0000
2023/11/09	R035	01/02/2024	13.46 Put	Bond Future	321.2400	0.3212	322.4300	0.3224	0.370	0.0000	0.0000
2023/11/09	R035	01/02/2024		Bond Future	11.9852	85.0957	11.9994	85.0213	0.119	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	
2023/11/09	R035	01/02/2024	12.19 Call	Bond Future	2716.6500	2.7167	2660.5000	2.6605	2.067	0.0000	0.0000
2023/11/09	R035	01/02/2024	12.19 Put	Bond Future	1656.8400	1.6568	1675.0500	1.6751	1.099	0.0000	0.0000
2023/11/09	R035	01/02/2024	12.20 Call	Bond Future	2748.1100	2.7481	2691.7100	2.6917	2.052	0.0000	0.0000
2023/11/09	R035	01/02/2024	12.20 Put	Bond Future	1637.0700	1.6371	1655.0300	1.6550	1.097	0.0000	0.0000
2023/11/09	R035	01/02/2024	12.18 Call	Bond Future	2685.3400	2.6853	2629.4500	2.6295	2.081	0.0000	0.0000
2023/11/09	R035	01/02/2024	12.18 Put	Bond Future	1676.8200	1.6768	1695.2900	1.6953	1.101	0.0000	0.0000
2023/11/09	R035	02/05/2024		Bond Future	12.0960	82.4746	12.1108	82.3987	0.122	0.0000	0.0000
2023/11/09	R035	02/05/2024	11.20 Call	Bond Future	1056.4100	1.0564	1030.2100	1.0302	2.480	0.0000	0.0000
2023/11/09	R035	02/05/2024	11.20 Put	Bond Future	5838.6200	5.8386	5888.3100	5.8883	0.851	0.0000	0.0000
2023/11/09	R035	02/05/2024	11.21 Call	Bond Future	1069.4300	1.0694	1043.0200	1.0430	2.470	0.0000	0.0000
2023/11/09	R035	02/05/2024	11.21 Put	Bond Future	5796.1300	5.7961	5845.6100	5.8456	0.854	0.0000	0.0000
2023/11/09	R035	02/05/2024	11.19 Call	Bond Future	1043.3100	1.0433	1017.3300	1.0173	2.490	0.0000	0.0000
2023/11/09	R035	02/05/2024	11.19 Put	Bond Future	5881.0900	5.8811	5931.0000	5.9310	0.849	0.0000	0.0000
2023/11/09	R035	01/08/2024		Bond Future	12.2096	84.3170	12.2250	84.2396	0.126	0.0000	0.0000
2023/11/09	R035	01/08/2024	11.80 Call	Bond Future	2613.9800	2.6140	2574.5300	2.5745	1.509	0.0000	0.0000
2023/11/09	R035	01/08/2024	11.80 Put	Bond Future	4711.8800	4.7119	4749.8500	4.7499	0.806	0.0000	0.0000
2023/11/09	R035	01/08/2024	11.81 Call	Bond Future	2636.7600	2.6368	2597.1100	2.5971	1.504	0.0000	0.0000
2023/11/09	R035	01/08/2024	11.81 Put	Bond Future	4682.5400	4.6825	4720.3100	4.7203	0.807	0.0000	0.0000
2023/11/09	R035	01/08/2024	11.79 Call	Bond Future	2591.3100	2.5913	2552.0500	2.5521	1.515	0.0000	0.0000
2023/11/09	R035	01/08/2024	11.79 Put	Bond Future	4741.3700	4.7414	4779.5300	4.7795	0.805	0.0000	0.0000
2023/11/09	R035	07/11/2024		Bond Future	12.3460	81.8303	12.3621	81.7512	0.130	0.0000	0.0000
2023/11/09	R035	07/11/2024	12.18 Call	Bond Future	3401.0900	3.4011	3357.3900	3.3574	1.285	0.0000	0.0000
2023/11/09	R035	07/11/2024	12.18 Put	Bond Future	4224.3400	4.2243	4259.7500	4.2598	0.838	0.0000	0.0000
2023/11/09	R035	07/11/2024	12.19 Call	Bond Future	3425.8500	3.4259	3381.9800	3.3820	1.281	0.0000	0.0000
2023/11/09	R035	07/11/2024	12.19 Put	Bond Future	4199.1800	4.1992	4234.4200	4.2344	0.839	0.0000	0.0000
2023/11/09	R035	07/11/2024	12.17 Call	Bond Future	3376.4200	3.3764	3332.8900	3.3329	1.289	0.0000	0.0000
2023/11/09	R035	07/11/2024	12.17 Put	Bond Future	4249.6300	4.2496	4285.2100	4.2852	0.837	0.0000	0.0000
2023/11/09	R035	06/02/2025		Bond Future	12.5088	83.5440	12.5255	83.4636	0.134	0.0000	0.0000
2023/11/09	R035	06/02/2025	12.41 Call	Bond Future	3940.2000	3.9402	3895.0400	3.8950	1.146	0.0000	0.0000
2023/11/09	R035	06/02/2025	12.41 Put	Bond Future	4417.3400	4.4173	4452.5300	4.4525	0.797	0.0000	0.0000
2023/11/09	R053	01/02/2024	12.93 Call	Bond Future	5058.3700	5.0584	4996.2200	4.9962	1.229	0.0000	0.0000
2023/11/09	R053	01/02/2024	12.93 Put	Bond Future	1805.9200	1.8059	1810.5700	1.8106	0.257	0.0000	0.0000
2023/11/09	R053	01/02/2024	12.94 Call	Bond Future	5105.7200	5.1057	5043.4200	5.0434	1.220	0.0000	0.0000
2023/11/09	R053	01/02/2024	12.94 Put	Bond Future	1784.8400	1.7848	1789.3400	1.7893	0.252	0.0000	0.0000
2023/11/09	R053	01/02/2024	12.92 Call	Bond Future	5010.9900	5.0110	4949.0000	4.9490	1.237	0.0000	0.0000
2023/11/09	R053	01/02/2024	12.92 Put	Bond Future	1827.0600	1.8271	1831.8700	1.8319	0.263	0.0000	0.0000
2023/11/09	R053	01/02/2024		Bond Future	12.4704	97.4808	12.4796	97.4140	0.073	0.0000	0.0000
2023/11/09	R053	02/05/2024		Bond Future	12.5795	93.7824	12.5890	93.7142	0.075	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	
2023/11/09	R053	02/05/2024	13.03 Call	Bond Future	6150.3600	6.1504	6095.1600	6.0952	0.898	0.0000	0.0000
2023/11/09	R053	02/05/2024	13.03 Put	Bond Future	3011.8000	3.0118	3024.7400	3.0247	0.430	0.0000	0.0000
2023/11/09	R053	02/05/2024	13.04 Call	Bond Future	6194.5300	6.1945	6139.1900	6.1392	0.893	0.0000	0.0000
2023/11/09	R053	02/05/2024	13.04 Put	Bond Future	2988.5500	2.9886	3001.3500	3.0014	0.428	0.0000	0.0000
2023/11/09	R053	02/05/2024	13.02 Call	Bond Future	6106.2700	6.1063	6051.2200	6.0512	0.902	0.0000	0.0000
2023/11/09	R053	02/05/2024	13.02 Put	Bond Future	3035.2300	3.0352	3048.3200	3.0483	0.431	0.0000	0.0000
2023/11/09	R053	01/08/2024	13.14 Call	Bond Future	7108.4500	7.1085	7055.7100	7.0557	0.742	0.0000	0.0000
2023/11/09	R053	01/08/2024	13.14 Put	Bond Future	4029.2300	4.0292	4045.9800	4.0460	0.416	0.0000	0.0000
2023/11/09	R053	01/08/2024	13.15 Call	Bond Future	7150.4300	7.1504	7097.5800	7.0976	0.739	0.0000	0.0000
2023/11/09	R053	01/08/2024	13.15 Put	Bond Future	4004.8500	4.0049	4021.4900	4.0215	0.415	0.0000	0.0000
2023/11/09	R053	01/08/2024	13.13 Call	Bond Future	7066.8300	7.0668	7014.2200	7.0142	0.744	0.0000	0.0000
2023/11/09	R053	01/08/2024	13.13 Put	Bond Future	4054.0700	4.0541	4070.9500	4.0710	0.416	0.0000	0.0000
2023/11/09	R053	01/08/2024		Bond Future	12.6908	95.8769	12.7006	95.8074	0.077	0.0000	0.0000
2023/11/09	R053	07/11/2024	12.80 Call	Bond Future	5843.0300	5.8430	5797.5000	5.7975	0.779	0.0000	0.0000
2023/11/09	R053	07/11/2024	12.80 Put	Bond Future	5963.6500	5.9637	5989.1000	5.9891	0.427	0.0000	0.0000
2023/11/09	R053	07/11/2024	12.81 Call	Bond Future	5879.4700	5.8795	5833.8000	5.8338	0.777	0.0000	0.0000
2023/11/09	R053	07/11/2024	12.81 Put	Bond Future	5930.5300	5.9305	5955.8400	5.9558	0.427	0.0000	0.0000
2023/11/09	R053	07/11/2024	12.79 Call	Bond Future	5806.3100	5.8063	5760.9200	5.7609	0.782	0.0000	0.0000
2023/11/09	R053	07/11/2024	12.79 Put	Bond Future	5996.5800	5.9966	6022.1700	6.0222	0.427	0.0000	0.0000
2023/11/09	R053	07/11/2024		Bond Future	12.8174	92.3120	12.8276	92.2410	0.080	0.0000	0.0000
2023/11/09	R053	06/02/2025		Bond Future	12.9604	94.2415	12.9710	94.1695	0.082	0.0000	0.0000
2023/11/09	R053	06/02/2025	12.94 Call	Bond Future	6122.6200	6.1226	6077.8300	6.0778	0.732	0.0000	0.0000
2023/11/09	R053	06/02/2025	12.94 Put	Bond Future	6261.4200	6.2614	6288.5900	6.2886	0.434	0.0000	0.0000
2023/11/09	R186	01/02/2024		Bond Future	8.9946	105.0630	8.9999	105.0495	0.059	0.0000	0.0000
2023/11/09	R186	01/02/2024	9.51 Call	Bond Future	1629.7200	1.6297	1615.7700	1.6158	0.856	0.0000	0.0000
2023/11/09	R186	01/02/2024	9.51 Put	Bond Future	329.6500	0.3297	329.2000	0.3292	0.137	0.0000	0.0000
2023/11/09	R186	01/02/2024	9.52 Call	Bond Future	1649.0900	1.6491	1635.1200	1.6351	0.847	0.0000	0.0000
2023/11/09	R186	01/02/2024	9.52 Put	Bond Future	324.0000	0.3240	323.5300	0.3235	0.145	0.0000	0.0000
2023/11/09	R186	01/02/2024	9.50 Call	Bond Future	1610.6000	1.6106	1596.6800	1.5967	0.864	0.0000	0.0000
2023/11/09	R186	01/02/2024	9.50 Put	Bond Future	335.5600	0.3356	335.1400	0.3351	0.125	0.0000	0.0000
2023/11/09	R186	02/05/2024		Bond Future	8.9897	107.3981	8.9955	107.3845	0.065	0.0000	0.0000
2023/11/09	R186	02/05/2024	8.00 Call	Bond Future	145.5700	0.1456	142.4000	0.1424	2.178	0.0000	0.0000
2023/11/09	R186	02/05/2024	8.00 Put	Bond Future	2498.6300	2.4986	2509.1000	2.5091	0.419	0.0000	0.0000
2023/11/09	R186	02/05/2024	8.01 Call	Bond Future	149.3000	0.1493	146.0800	0.1461	2.157	0.0000	0.0000
2023/11/09	R186	02/05/2024	8.01 Put	Bond Future	2478.2400	2.4782	2488.6600	2.4887	0.420	0.0000	0.0000
2023/11/09	R186	02/05/2024	7.99 Call	Bond Future	142.8800	0.1429	139.7500	0.1398	2.191	0.0000	0.0000
2023/11/09	R186	02/05/2024	7.99 Put	Bond Future	2520.0600	2.5201	2530.5700	2.5306	0.417	0.0000	0.0000
2023/11/09	R186	02/05/2024	10.40 Call	Bond Future	3454.4300	3.4544	3440.7600	3.4408	0.396	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2023/11/09	R186	02/05/2024	10.40 Put	Bond Future		215.0800	0.2151	215.0500	0.2151	0.014	0.0000	0.0000
2023/11/09	R186	02/05/2024	9.73 Put	Bond Future		443.5500	0.4436	444.5600	0.4446	0.228	0.0000	0.0000
2023/11/09	R186	02/05/2024	9.73 Call	Bond Future		2160.3000	2.1603	2147.6700	2.1477	0.585	0.0000	0.0000
2023/11/09	R186	01/08/2024	8.69 Call	Bond Future		902.4300	0.9024	894.4600	0.8945	0.883	0.0000	0.0000
2023/11/09	R186	01/08/2024	8.69 Put	Bond Future		1522.4600	1.5225	1528.2100	1.5282	0.378	0.0000	0.0000
2023/11/09	R186	01/08/2024	8.70 Call	Bond Future		913.1000	0.9131	905.0900	0.9051	0.877	0.0000	0.0000
2023/11/09	R186	01/08/2024	8.70 Put	Bond Future		1511.5500	1.5116	1517.2600	1.5173	0.378	0.0000	0.0000
2023/11/09	R186	01/08/2024	8.68 Call	Bond Future		891.8200	0.8918	883.9100	0.8839	0.887	0.0000	0.0000
2023/11/09	R186	01/08/2024	8.68 Put	Bond Future		1533.4300	1.5334	1539.2400	1.5392	0.379	0.0000	0.0000
2023/11/09	R186	01/08/2024		Bond Future		8.9784	104.4879	8.9848	104.4742	0.071	0.0000	0.0000
2023/11/09	R186	07/11/2024		Bond Future		8.9624	107.0050	8.9696	106.9912	0.080	0.0000	0.0000
2023/11/09	R186	07/11/2024	9.14 Call	Bond Future		1532.9800	1.5330	1523.5900	1.5236	0.613	0.0000	0.0000
2023/11/09	R186	07/11/2024	9.14 Put	Bond Future		1192.8600	1.1929	1197.2900	1.1973	0.371	0.0000	0.0000
2023/11/09	R186	07/11/2024	9.15 Call	Bond Future		1544.8900	1.5449	1535.4700	1.5355	0.610	0.0000	0.0000
2023/11/09	R186	07/11/2024	9.15 Put	Bond Future		1185.6700	1.1857	1190.0700	1.1901	0.371	0.0000	0.0000
2023/11/09	R186	07/11/2024	9.13 Call	Bond Future		1520.6900	1.5207	1511.3300	1.5113	0.616	0.0000	0.0000
2023/11/09	R186	07/11/2024	9.13 Put	Bond Future		1199.6800	1.1997	1204.1400	1.2041	0.372	0.0000	0.0000
2023/11/09	R186	06/02/2025		Bond Future		9.0342	103.9319	9.0421	103.9184	0.088	0.0000	0.0000
2023/11/09	R186	06/02/2025	9.03 Call	Bond Future		1285.7200	1.2857	1277.4800	1.2775	0.641	0.0000	0.0000
2023/11/09	R186	06/02/2025	9.03 Put	Bond Future		1292.8800	1.2929	1298.1700	1.2982	0.409	0.0000	0.0000
2023/11/09	R202	01/02/2024		Bond Future		255.9755	255.9755	255.5468	255.5468	0.167	0.0000	0.0000
2023/11/09	R202	02/05/2024		Bond Future		261.7266	261.7266	261.2886	261.2886	0.167	0.0000	0.0000
2023/11/09	R202	01/08/2024		Bond Future		262.5369	262.5369	262.0906	262.0906	0.170	0.0000	0.0000
2023/11/09	R202	07/11/2024		Bond Future		268.9285	268.9285	268.4719	268.4719	0.170	0.0000	0.0000
2023/11/09	R202	06/02/2025		Bond Future		269.4168	269.4168	268.9536	268.9536	0.172	0.0000	0.0000
2023/11/09	R202	06/02/2025	266.79 Call	Bond Future		2626.7500	2.6268	2163.6000	2.1636	17.632	0.0000	0.0000
2023/11/09	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	R209	01/02/2024		Bond Future		12.0447	65.6939	12.0642	65.6041	0.162	0.0000	0.0000
2023/11/09	R209	01/02/2024	12.13 Call	Bond Future		2074.5600	2.0746	2014.7600	2.0148	2.883	0.0000	0.0000
2023/11/09	R209	01/02/2024	12.13 Put	Bond Future		1683.6800	1.6837	1713.6300	1.7136	1.779	0.0000	0.0000
2023/11/09	R209	01/02/2024	12.14 Call	Bond Future		2100.4300	2.1004	2040.2900	2.0403	2.863	0.0000	0.0000
2023/11/09	R209	01/02/2024	12.14 Put	Bond Future		1663.9700	1.6640	1693.5800	1.6936	1.779	0.0000	0.0000
2023/11/09	R209	01/02/2024	12.12 Call	Bond Future		2048.8300	2.0488	1989.3800	1.9894	2.902	0.0000	0.0000
2023/11/09	R209	01/02/2024	12.12 Put	Bond Future		1703.5900	1.7036	1733.8900	1.7339	1.779	0.0000	0.0000
2023/11/09	R209	02/05/2024		Bond Future		12.1477	64.0008	12.1679	63.9091	0.167	0.0000	0.0000
2023/11/09	R209	02/05/2024	11.18 Call	Bond Future		843.5400	0.8435	815.8600	0.8159	3.281	0.0000	0.0000
2023/11/09	R209	02/05/2024	11.18 Put	Bond Future		5449.0300	5.4490	5512.9800	5.5130	1.174	0.0000	0.0000
2023/11/09	R209	02/05/2024	11.19 Call	Bond Future		854.4300	0.8544	826.5000	0.8265	3.269	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
2023/11/09	R209	02/05/2024	11.19 Put	Bond Future		5410.0200	5.4100	5473.7200	5.4737	1.177	0.0000	0.0000
2023/11/09	R209	02/05/2024	11.17 Call	Bond Future		832.8800	0.8329	805.4600	0.8055	3.292	0.0000	0.0000
2023/11/09	R209	02/05/2024	11.17 Put	Bond Future		5488.3300	5.4883	5552.5400	5.5525	1.170	0.0000	0.0000
2023/11/09	R209	01/08/2024		Bond Future		12.2534	65.4304	12.2743	65.3368	0.171	0.0000	0.0000
2023/11/09	R209	01/08/2024	11.79 Call	Bond Future		2207.3300	2.2073	2162.8200	2.1628	2.016	0.0000	0.0000
2023/11/09	R209	01/08/2024	11.79 Put	Bond Future		4325.3300	4.3253	4374.3800	4.3744	1.134	0.0000	0.0000
2023/11/09	R209	01/08/2024	11.80 Call	Bond Future		2227.1600	2.2272	2182.4100	2.1824	2.009	0.0000	0.0000
2023/11/09	R209	01/08/2024	11.80 Put	Bond Future		4298.4300	4.2984	4347.2400	4.3472	1.136	0.0000	0.0000
2023/11/09	R209	01/08/2024	11.78 Call	Bond Future		2187.8200	2.1878	2143.5400	2.1435	2.024	0.0000	0.0000
2023/11/09	R209	01/08/2024	11.78 Put	Bond Future		4352.5900	4.3526	4401.8700	4.4019	1.132	0.0000	0.0000
2023/11/09	R209	07/11/2024		Bond Future		12.3744	63.8486	12.3961	63.7530	0.176	0.0000	0.0000
2023/11/09	R209	07/11/2024	12.22 Call	Bond Future		3188.2200	3.1882	3136.1200	3.1361	1.634	0.0000	0.0000
2023/11/09	R209	07/11/2024	12.22 Put	Bond Future		3871.5900	3.8716	3915.1600	3.9152	1.125	0.0000	0.0000
2023/11/09	R209	07/11/2024	12.23 Call	Bond Future		3210.0000	3.2100	3157.7100	3.1577	1.629	0.0000	0.0000
2023/11/09	R209	07/11/2024	12.23 Put	Bond Future		3848.7900	3.8488	3892.1700	3.8922	1.127	0.0000	0.0000
2023/11/09	R209	07/11/2024	12.21 Call	Bond Future		3166.2500	3.1663	3114.3500	3.1144	1.639	0.0000	0.0000
2023/11/09	R209	07/11/2024	12.21 Put	Bond Future		3894.2500	3.8943	3938.0200	3.9380	1.124	0.0000	0.0000
2023/11/09	R209	06/02/2025		Bond Future		12.5145	65.1854	12.5370	65.0881	0.180	0.0000	0.0000
2023/11/09	R209	06/02/2025	12.44 Call	Bond Future		3645.0700	3.6451	3590.9200	3.5909	1.486	0.0000	0.0000
2023/11/09	R209	06/02/2025	12.44 Put	Bond Future		3967.6200	3.9676	4010.8000	4.0108	1.088	0.0000	0.0000
2023/11/09	R210	01/02/2024		Bond Future		230.1892	230.1892	229.8110	229.8110	0.164	0.0000	0.0000
2023/11/09	R210	02/05/2024		Bond Future		232.1028	232.1028	231.7169	231.7169	0.166	0.0000	0.0000
2023/11/09	R210	01/08/2024		Bond Future		237.3424	237.3424	236.9482	236.9482	0.166	0.0000	0.0000
2023/11/09	R210	07/11/2024		Bond Future		239.7794	239.7794	239.3771	239.3771	0.168	0.0000	0.0000
2023/11/09	R210	06/02/2025		Bond Future		244.8702	244.8702	244.4606	244.4606	0.167	0.0000	0.0000
2023/11/09	R210	06/02/2025	239.61 Call	Bond Future		5260.2400	5.2602	4850.6100	4.8506	7.787	0.0000	0.0000
2023/11/09	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	R213	01/02/2024	11.71 Call	Bond Future		3644.1000	3.6441	3605.9700	3.6060	1.046	0.0000	0.0000
2023/11/09	R213	01/02/2024	11.71 Put	Bond Future		597.6600	0.5977	598.9400	0.5989	0.214	0.0000	0.0000
2023/11/09	R213	01/02/2024	11.72 Call	Bond Future		3675.8100	3.6758	3637.6200	3.6376	1.039	0.0000	0.0000
2023/11/09	R213	01/02/2024	11.72 Put	Bond Future		589.1700	0.5892	590.3900	0.5904	0.207	0.0000	0.0000
2023/11/09	R213	01/02/2024	11.70 Call	Bond Future		3612.4700	3.6125	3574.4100	3.5744	1.054	0.0000	0.0000
2023/11/09	R213	01/02/2024	11.70 Put	Bond Future		606.2600	0.6063	607.6100	0.6076	0.223	0.0000	0.0000
2023/11/09	R213	01/02/2024		Bond Future		10.9706	83.8978	10.9799	83.8584	0.085	0.0000	0.0000
2023/11/09	R213	02/05/2024		Bond Future		11.0600	82.2034	11.0698	82.1633	0.088	0.0000	0.0000
2023/11/09	R213	02/05/2024	10.29 Call	Bond Future		858.8100	0.8588	842.7800	0.8428	1.867	0.0000	0.0000
2023/11/09	R213	02/05/2024	10.29 Put	Bond Future		4106.1300	4.1061	4130.2800	4.1303	0.588	0.0000	0.0000
2023/11/09	R213	02/05/2024	10.30 Call	Bond Future		870.3900	0.8704	854.2300	0.8542	1.857	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	
2023/11/09	R213	02/05/2024	10.30 Put	Bond Future	4074.5000	4.0745	4098.5200	4.0985	0.590	0.0000	0.0000
2023/11/09	R213	02/05/2024	10.28 Call	Bond Future	847.1400	0.8471	831.2500	0.8313	1.876	0.0000	0.0000
2023/11/09	R213	02/05/2024	10.28 Put	Bond Future	4137.6900	4.1377	4161.9800	4.1620	0.587	0.0000	0.0000
2023/11/09	R213	01/08/2024		Bond Future	11.1519	84.0400	11.1621	83.9990	0.092	0.0000	0.0000
2023/11/09	R213	01/08/2024	10.87 Call	Bond Future	2184.8600	2.1849	2161.5000	2.1615	1.069	0.0000	0.0000
2023/11/09	R213	01/08/2024	10.87 Put	Bond Future	3323.7800	3.3238	3341.3400	3.3413	0.528	0.0000	0.0000
2023/11/09	R213	01/08/2024	10.88 Call	Bond Future	2203.6400	2.2036	2180.1800	2.1802	1.065	0.0000	0.0000
2023/11/09	R213	01/08/2024	10.88 Put	Bond Future	3301.8200	3.3018	3319.2800	3.3193	0.529	0.0000	0.0000
2023/11/09	R213	01/08/2024	10.86 Call	Bond Future	2166.1700	2.1662	2142.9200	2.1429	1.073	0.0000	0.0000
2023/11/09	R213	01/08/2024	10.86 Put	Bond Future	3345.8600	3.3459	3363.5300	3.3635	0.528	0.0000	0.0000
2023/11/09	R213	07/11/2024		Bond Future	11.2680	82.5016	11.2787	82.4599	0.095	0.0000	0.0000
2023/11/09	R213	07/11/2024	11.22 Call	Bond Future	3039.3500	3.0394	3013.8600	3.0139	0.839	0.0000	0.0000
2023/11/09	R213	07/11/2024	11.22 Put	Bond Future	3225.9700	3.2260	3242.1800	3.2422	0.502	0.0000	0.0000
2023/11/09	R213	07/11/2024	11.23 Call	Bond Future	3060.3800	3.0604	3034.8000	3.0348	0.836	0.0000	0.0000
2023/11/09	R213	07/11/2024	11.23 Put	Bond Future	3208.0700	3.2081	3224.1900	3.2242	0.502	0.0000	0.0000
2023/11/09	R213	07/11/2024	11.21 Call	Bond Future	3018.7100	3.0187	2993.3100	2.9933	0.841	0.0000	0.0000
2023/11/09	R213	07/11/2024	11.21 Put	Bond Future	3244.2900	3.2443	3260.5900	3.2606	0.502	0.0000	0.0000
2023/11/09	R213	06/02/2025		Bond Future	11.4204	84.2314	11.4317	84.1893	0.098	0.0000	0.0000
2023/11/09	R213	06/02/2025	11.35 Call	Bond Future	3212.0100	3.2120	3187.0200	3.1870	0.778	0.0000	0.0000
2023/11/09	R213	06/02/2025	11.35 Put	Bond Future	3477.1900	3.4772	3494.3400	3.4943	0.493	0.0000	0.0000
2023/11/09	R214	01/02/2024	12.15 Call	Bond Future	1491.5700	1.4916	1439.9300	1.4399	3.462	0.0000	0.0000
2023/11/09	R214	01/02/2024	12.15 Put	Bond Future	2245.5000	2.2455	2285.7100	2.2857	1.791	0.0000	0.0000
2023/11/09	R214	01/02/2024	12.16 Call	Bond Future	1513.9300	1.5139	1461.8700	1.4619	3.439	0.0000	0.0000
2023/11/09	R214	01/02/2024	12.16 Put	Bond Future	2219.7300	2.2197	2259.5200	2.2595	1.793	0.0000	0.0000
2023/11/09	R214	01/02/2024	12.14 Call	Bond Future	1469.4000	1.4694	1418.1700	1.4182	3.486	0.0000	0.0000
2023/11/09	R214	01/02/2024	12.14 Put	Bond Future	2271.5100	2.2715	2312.1300	2.3121	1.788	0.0000	0.0000
2023/11/09	R214	01/02/2024		Bond Future	12.3081	61.8048	12.3276	61.7129	0.158	0.0000	0.0000
2023/11/09	R214	02/05/2024		Bond Future	12.4063	59.8736	12.4264	59.7797	0.162	0.0000	0.0000
2023/11/09	R214	02/05/2024	11.47 Call	Bond Future	904.6600	0.9047	875.4100	0.8754	3.233	0.0000	0.0000
2023/11/09	R214	02/05/2024	11.47 Put	Bond Future	5535.0400	5.5350	5599.6300	5.5996	1.167	0.0000	0.0000
2023/11/09	R214	02/05/2024	11.48 Call	Bond Future	916.3400	0.9163	886.8300	0.8868	3.220	0.0000	0.0000
2023/11/09	R214	02/05/2024	11.48 Put	Bond Future	5494.3400	5.4943	5558.6700	5.5587	1.171	0.0000	0.0000
2023/11/09	R214	02/05/2024	11.46 Call	Bond Future	893.0800	0.8931	864.0900	0.8641	3.246	0.0000	0.0000
2023/11/09	R214	02/05/2024	11.46 Put	Bond Future	5575.9000	5.5759	5640.7500	5.6408	1.163	0.0000	0.0000
2023/11/09	R214	02/05/2024	13.52 Call	Bond Future	5938.9100	5.9389	5860.3900	5.8604	1.322	0.0000	0.0000
2023/11/09	R214	02/05/2024	13.52 Put	Bond Future	1084.8900	1.0849	1100.2100	1.1002	1.412	0.0000	0.0000
2023/11/09	R214	02/05/2024	12.87 Call	Bond Future	3945.2600	3.9453	3877.7900	3.8778	1.710	0.0000	0.0000
2023/11/09	R214	02/05/2024	12.87 Put	Bond Future	1843.6800	1.8437	1870.0500	1.8701	1.430	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	
2023/11/09	R214	02/05/2024	12.12 Put	Bond Future	3378.4300	3.3784	3423.8900	3.4239	1.346	0.0000	0.0000
2023/11/09	R214	02/05/2024	12.12 Call	Bond Future	2019.5600	2.0196	1971.1800	1.9712	2.396	0.0000	0.0000
2023/11/09	R214	02/05/2024	12.14 Put	Bond Future	3325.3200	3.3253	3370.2000	3.3702	1.350	0.0000	0.0000
2023/11/09	R214	02/05/2024	12.14 Call	Bond Future	2062.9600	2.0630	2014.0000	2.0140	2.373	0.0000	0.0000
2023/11/09	R214	01/08/2024	12.17 Call	Bond Future	2553.0100	2.5530	2504.1100	2.5041	1.915	0.0000	0.0000
2023/11/09	R214	01/08/2024	12.17 Put	Bond Future	4131.7800	4.1318	4178.6500	4.1787	1.134	0.0000	0.0000
2023/11/09	R214	01/08/2024	12.18 Call	Bond Future	2574.6400	2.5746	2525.5100	2.5255	1.908	0.0000	0.0000
2023/11/09	R214	01/08/2024	12.18 Put	Bond Future	4105.4700	4.1055	4152.1100	4.1521	1.136	0.0000	0.0000
2023/11/09	R214	01/08/2024	12.16 Call	Bond Future	2531.6800	2.5317	2483.0100	2.4830	1.922	0.0000	0.0000
2023/11/09	R214	01/08/2024	12.16 Put	Bond Future	4158.4500	4.1585	4205.5500	4.2056	1.133	0.0000	0.0000
2023/11/09	R214	01/08/2024		Bond Future	12.5059	61.2111	12.5268	61.1153	0.167	0.0000	0.0000
2023/11/09	R214	07/11/2024		Bond Future	12.6232	59.3768	12.6448	59.2788	0.171	0.0000	0.0000
2023/11/09	R214	07/11/2024	12.61 Call	Bond Future	3673.7300	3.6737	3617.1000	3.6171	1.541	0.0000	0.0000
2023/11/09	R214	07/11/2024	12.61 Put	Bond Future	3733.6300	3.7336	3774.9300	3.7749	1.106	0.0000	0.0000
2023/11/09	R214	07/11/2024	12.62 Call	Bond Future	3697.5500	3.6976	3640.7300	3.6407	1.537	0.0000	0.0000
2023/11/09	R214	07/11/2024	12.62 Put	Bond Future	3712.0200	3.7120	3753.1300	3.7531	1.107	0.0000	0.0000
2023/11/09	R214	07/11/2024	12.60 Call	Bond Future	3649.9700	3.6500	3593.5400	3.5935	1.546	0.0000	0.0000
2023/11/09	R214	07/11/2024	12.60 Put	Bond Future	3755.3400	3.7553	3796.8400	3.7968	1.105	0.0000	0.0000
2023/11/09	R214	06/02/2025		Bond Future	12.7593	60.6202	12.7817	60.5204	0.175	0.0000	0.0000
2023/11/09	R214	06/02/2025	12.71 Call	Bond Future	3797.7200	3.7977	3741.4700	3.7415	1.481	0.0000	0.0000
2023/11/09	R214	06/02/2025	12.71 Put	Bond Future	4018.1800	4.0182	4061.6500	4.0617	1.082	0.0000	0.0000
2023/11/09	R248	01/02/2024	11.50 Put	Bond Future	6238.8800	6.2389	6250.4000	6.2504	0.185	0.0000	0.0000
2023/11/09	R248	01/02/2024	11.50 Call	Bond Future	414.7100	0.4147	403.8800	0.4039	2.611	0.0000	0.0000
2023/11/09	R248	01/02/2024	12.30 Put	Bond Future	2779.5400	2.7795	2778.3000	2.7783	0.045	0.0000	0.0000
2023/11/09	R248	01/02/2024	12.30 Call	Bond Future	1894.5600	1.8946	1870.9700	1.8710	1.245	0.0000	0.0000
2023/11/09	R248	01/02/2024	13.37 Call	Bond Future	5689.9000	5.6899	5661.2300	5.6612	0.504	0.0000	0.0000
2023/11/09	R248	01/02/2024	13.37 Put	Bond Future	782.4900	0.7825	776.1700	0.7762	0.808	0.0000	0.0000
2023/11/09	R248	01/02/2024	13.10 Call	Bond Future	4613.6200	4.6136	4584.9900	4.5850	0.621	0.0000	0.0000
2023/11/09	R248	01/02/2024	13.10 Put	Bond Future	1088.1300	1.0881	1081.8500	1.0819	0.577	0.0000	0.0000
2023/11/09	R248	01/02/2024	13.90 Call	Bond Future	7884.3000	7.8843	7856.6300	7.8566	0.351	0.0000	0.0000
2023/11/09	R248	01/02/2024	13.90 Put	Bond Future	406.5500	0.4066	401.2300	0.4012	1.309	0.0000	0.0000
2023/11/09	R248	01/02/2024		Bond Future	12.4535	75.7155	12.4574	75.6932	0.031	0.0000	0.0000
2023/11/09	R248	01/02/2024	12.15 Call	Bond Future	1508.6700	1.5087	1487.0800	1.4871	1.431	0.0000	0.0000
2023/11/09	R248	01/02/2024	12.15 Put	Bond Future	3277.1500	3.2772	3277.9100	3.2779	0.023	0.0000	0.0000
2023/11/09	R248	01/02/2024	12.16 Call	Bond Future	1532.8700	1.5329	1511.1300	1.5111	1.418	0.0000	0.0000
2023/11/09	R248	01/02/2024	12.16 Put	Bond Future	3241.8600	3.2419	3242.4700	3.2425	0.019	0.0000	0.0000
2023/11/09	R248	01/02/2024	12.14 Call	Bond Future	1484.6800	1.4847	1463.2300	1.4632	1.445	0.0000	0.0000
2023/11/09	R248	01/02/2024	12.14 Put	Bond Future	3312.7300	3.3127	3313.6300	3.3136	0.027	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	
2023/11/09	R248	02/05/2024		Bond Future	12.5573	72.9495	12.5613	72.9267	0.032	0.0000	0.0000
2023/11/09	R248	02/05/2024	11.47 Call	Bond Future	929.5700	0.9296	918.0700	0.9181	1.237	0.0000	0.0000
2023/11/09	R248	02/05/2024	11.47 Put	Bond Future	7534.8300	7.5348	7546.0800	7.5461	0.149	0.0000	0.0000
2023/11/09	R248	02/05/2024	11.48 Call	Bond Future	942.0100	0.9420	930.4200	0.9304	1.230	0.0000	0.0000
2023/11/09	R248	02/05/2024	11.48 Put	Bond Future	7481.7100	7.4817	7492.8700	7.4929	0.149	0.0000	0.0000
2023/11/09	R248	02/05/2024	11.46 Call	Bond Future	917.1000	0.9171	905.6900	0.9057	1.244	0.0000	0.0000
2023/11/09	R248	02/05/2024	11.46 Put	Bond Future	7588.0200	7.5880	7599.3600	7.5994	0.149	0.0000	0.0000
2023/11/09	R248	02/05/2024	11.40 Put	Bond Future	7911.8300	7.9118	7923.7200	7.9237	0.150	0.0000	0.0000
2023/11/09	R248	02/05/2024	11.40 Call	Bond Future	844.9300	0.8449	834.0700	0.8341	1.285	0.0000	0.0000
2023/11/09	R248	02/05/2024	12.40 Put	Bond Future	3712.1300	3.7121	3714.8500	3.7149	0.073	0.0000	0.0000
2023/11/09	R248	02/05/2024	12.40 Call	Bond Future	2818.6100	2.8186	2798.5800	2.7986	0.711	0.0000	0.0000
2023/11/09	R248	02/05/2024	13.16 Call	Bond Future	5272.3800	5.2724	5248.1500	5.2482	0.460	0.0000	0.0000
2023/11/09	R248	02/05/2024	13.16 Put	Bond Future	2022.4300	2.0224	2020.9500	2.0210	0.073	0.0000	0.0000
2023/11/09	R248	01/08/2024	12.31 Call	Bond Future	3082.6500	3.0827	3064.9800	3.0650	0.573	0.0000	0.0000
2023/11/09	R248	01/08/2024	12.31 Put	Bond Future	5084.2200	5.0842	5089.6800	5.0897	0.107	0.0000	0.0000
2023/11/09	R248	01/08/2024	12.32 Call	Bond Future	3108.7100	3.1087	3090.9700	3.0910	0.571	0.0000	0.0000
2023/11/09	R248	01/08/2024	12.32 Put	Bond Future	5052.1800	5.0522	5057.5700	5.0576	0.107	0.0000	0.0000
2023/11/09	R248	01/08/2024	12.30 Call	Bond Future	3056.9500	3.0570	3039.3400	3.0393	0.576	0.0000	0.0000
2023/11/09	R248	01/08/2024	12.30 Put	Bond Future	5116.7000	5.1167	5122.2200	5.1222	0.108	0.0000	0.0000
2023/11/09	R248	01/08/2024		Bond Future	12.6628	74.5790	12.6670	74.5559	0.033	0.0000	0.0000
2023/11/09	R248	07/11/2024		Bond Future	12.7867	71.9211	12.7910	71.8976	0.034	0.0000	0.0000
2023/11/09	R248	07/11/2024	12.79 Call	Bond Future	4532.6100	4.5326	4513.9300	4.5139	0.412	0.0000	0.0000
2023/11/09	R248	07/11/2024	12.79 Put	Bond Future	4514.4900	4.5145	4519.3100	4.5193	0.107	0.0000	0.0000
2023/11/09	R248	07/11/2024	12.80 Call	Bond Future	4561.5900	4.5616	4542.8700	4.5429	0.410	0.0000	0.0000
2023/11/09	R248	07/11/2024	12.80 Put	Bond Future	4489.1200	4.4891	4493.9000	4.4939	0.106	0.0000	0.0000
2023/11/09	R248	07/11/2024	12.78 Call	Bond Future	4503.9800	4.5040	4485.3400	4.4853	0.414	0.0000	0.0000
2023/11/09	R248	07/11/2024	12.78 Put	Bond Future	4540.2900	4.5403	4545.1500	4.5452	0.107	0.0000	0.0000
2023/11/09	R248	06/02/2025		Bond Future	12.9298	73.4262	12.9343	73.4026	0.034	0.0000	0.0000
2023/11/09	R248	06/02/2025	12.71 Call	Bond Future	4223.2100	4.2232	4206.3500	4.2064	0.399	0.0000	0.0000
2023/11/09	R248	06/02/2025	12.71 Put	Bond Future	5413.3500	5.4134	5420.1100	5.4201	0.125	0.0000	0.0000
2023/11/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/09	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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