



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](http://www.jse.co.za)

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/11/2023 TO 06/11/2023

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
2023/11/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	2025	02/11/2023		Bond Future	172.1900	172.1900	172.1900	0.000	0.0000	0.0000
2023/11/06	2025	01/02/2024		Bond Future	174.4814	174.4814	174.6448	0.094	0.0000	0.0000
2023/11/06	2025	02/05/2024		Bond Future	178.4002	178.4002	178.5675	0.094	0.0000	0.0000
2023/11/06	2025	01/08/2024		Bond Future	180.5872	180.5872	180.7586	0.095	0.0000	0.0000
2023/11/06	2025	07/11/2024		Bond Future	184.9819	184.9819	185.1579	0.095	0.0000	0.0000
2023/11/06	2029	02/11/2023		Bond Future	127.0000	127.0000	127.0000	0.000	0.0000	0.0000

Open Interest

0

0

0

0

0

0

0

11,475

0

0

0

0

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	
2023/11/06	2029	01/02/2024		Bond Future	126.4618	126.4618	126.4588	126.4588	0.002	0.0000	0.0000
2023/11/06	2029	02/05/2024		Bond Future	127.9344	127.9344	127.9317	127.9317	0.002	0.0000	0.0000
2023/11/06	2029	01/08/2024		Bond Future	130.8213	130.8213	130.8188	130.8188	0.002	0.0000	0.0000
2023/11/06	2029	07/11/2024		Bond Future	132.6032	132.6032	132.6007	132.6007	0.002	0.0000	0.0000
2023/11/06	2029	06/02/2025		Bond Future	120.9997	120.9997	135.4144	135.4144	11.913	0.0000	0.0000
2023/11/06	2029	06/02/2025	132.40 Call	Bond Future	0.0000	0.0000	3014.3800	3.0144	100.000	0.0000	0.0000
2023/11/06	2029	06/02/2025	132.40 Put	Bond Future	11400.3300	11.4003	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/06	2030	02/11/2023		Bond Future	10.8100	89.6207	10.8100	89.6207	0.000	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.36 Call	Bond Future	4325.0200	4.3250	4060.1800	4.0602	6.123	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.36 Put	Bond Future	371.1400	0.3711	403.7800	0.4038	8.795	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.37 Call	Bond Future	4357.9200	4.3579	4092.5600	4.0926	6.089	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.37 Put	Bond Future	365.4100	0.3654	397.5300	0.3975	8.790	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.35 Call	Bond Future	4292.0700	4.2921	4027.7700	4.0278	6.158	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.35 Put	Bond Future	376.8300	0.3768	410.0100	0.4100	8.805	0.0000	0.0000
2023/11/06	2030	01/02/2024		Bond Future	10.3652	89.7748	10.4381	89.4773	0.704	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.85 Call	Bond Future	5993.2000	5.9932	5709.8000	5.7098	4.729	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.85 Put	Bond Future	172.1300	0.1721	186.2100	0.1862	8.180	0.0000	0.0000
2023/11/06	2030	01/02/2024	10.00 Put	Bond Future	2395.8900	2.3959	2569.4600	2.5695	7.244	0.0000	0.0000
2023/11/06	2030	01/02/2024	10.00 Call	Bond Future	887.2000	0.8872	763.2900	0.7633	13.966	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.31 Call	Bond Future	4161.2000	4.1612	3899.0900	3.8991	6.299	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.31 Put	Bond Future	400.7700	0.4008	436.1400	0.4361	8.826	0.0000	0.0000
2023/11/06	2030	01/02/2024	9.93 Put	Bond Future	2593.6700	2.5937	2776.2100	2.7762	7.038	0.0000	0.0000
2023/11/06	2030	01/02/2024	9.93 Call	Bond Future	792.2100	0.7922	677.2700	0.6773	14.509	0.0000	0.0000
2023/11/06	2030	01/02/2024	9.57 Put	Bond Future	3742.2600	3.7423	3966.7900	3.9668	6.000	0.0000	0.0000
2023/11/06	2030	01/02/2024	9.57 Call	Bond Future	416.4700	0.4165	343.5200	0.3435	17.516	0.0000	0.0000
2023/11/06	2030	01/02/2024	10.07 Put	Bond Future	2211.3900	2.2114	2375.6400	2.3756	7.427	0.0000	0.0000
2023/11/06	2030	01/02/2024	10.07 Call	Bond Future	994.3000	0.9943	861.0700	0.8611	13.399	0.0000	0.0000
2023/11/06	2030	01/02/2024	12.10 Call	Bond Future	6869.2500	6.8693	6580.6300	6.5806	4.202	0.0000	0.0000
2023/11/06	2030	01/02/2024	12.10 Put	Bond Future	115.2300	0.1152	124.0900	0.1241	7.689	0.0000	0.0000
2023/11/06	2030	01/02/2024	9.89 Put	Bond Future	2710.6600	2.7107	2898.2300	2.8982	6.920	0.0000	0.0000
2023/11/06	2030	01/02/2024	9.89 Call	Bond Future	741.3800	0.7414	631.4700	0.6315	14.825	0.0000	0.0000
2023/11/06	2030	01/02/2024	10.39 Put	Bond Future	1490.4800	1.4905	1612.3200	1.6123	8.175	0.0000	0.0000
2023/11/06	2030	01/02/2024	10.39 Call	Bond Future	1591.7100	1.5917	1416.0700	1.4161	11.035	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.86 Call	Bond Future	6028.0400	6.0280	5744.4000	5.7444	4.705	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.86 Put	Bond Future	169.4000	0.1694	183.2400	0.1832	8.170	0.0000	0.0000
2023/11/06	2030	01/02/2024	10.16 Put	Bond Future	1987.8700	1.9879	2140.0600	2.1401	7.656	0.0000	0.0000
2023/11/06	2030	01/02/2024	10.16 Call	Bond Future	1143.9900	1.1440	998.7000	0.9987	12.700	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.00 Call	Bond Future	3185.9100	3.1859	2945.0300	2.9450	7.561	0.0000	0.0000

---

7,247

0

0

0

0

0

0

0

0

0

0

0

0

0

54,492

0

500

0

500

0

1,360

0

1,360

0

400

0

400

0

400

0

500

0

500

0

500

0

200

0

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
2023/11/06	2030	01/02/2024	11.00 Put	Bond Future	637.1900	0.6372	693.7900	0.6938	8.883	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.75 Call	Bond Future	5645.9500	5.6460	5365.3300	5.3653	4.970	0.0000	0.0000
2023/11/06	2030	01/02/2024	11.75 Put	Bond Future	201.7500	0.2018	218.6100	0.2186	8.357	0.0000	0.0000
2023/11/06	2030	02/05/2024	9.66 Put	Bond Future	3908.6600	3.9087	4122.7200	4.1227	5.477	0.0000	0.0000
2023/11/06	2030	02/05/2024	9.66 Call	Bond Future	748.7900	0.7488	658.8700	0.6589	12.009	0.0000	0.0000
2023/11/06	2030	02/05/2024	10.16 Put	Bond Future	2548.6300	2.5486	2713.6500	2.7137	6.475	0.0000	0.0000
2023/11/06	2030	02/05/2024	10.16 Call	Bond Future	1426.1400	1.4261	1287.1800	1.2872	9.744	0.0000	0.0000
2023/11/06	2030	02/05/2024	11.94 Call	Bond Future	6128.7300	6.1287	5859.2100	5.8592	4.398	0.0000	0.0000
2023/11/06	2030	02/05/2024	11.94 Put	Bond Future	435.4600	0.4355	469.9200	0.4699	7.913	0.0000	0.0000
2023/11/06	2030	02/05/2024	12.38 Call	Bond Future	7555.4700	7.5555	7273.1300	7.2731	3.737	0.0000	0.0000
2023/11/06	2030	02/05/2024	12.38 Put	Bond Future	276.9600	0.2770	298.6000	0.2986	7.813	0.0000	0.0000
2023/11/06	2030	02/05/2024	10.82 Put	Bond Future	1355.6200	1.3556	1456.4700	1.4565	7.439	0.0000	0.0000
2023/11/06	2030	02/05/2024	10.82 Call	Bond Future	2838.0900	2.8381	2634.9600	2.6350	7.157	0.0000	0.0000
2023/11/06	2030	02/05/2024	10.62 Put	Bond Future	1651.2200	1.6512	1770.1000	1.7701	7.200	0.0000	0.0000
2023/11/06	2030	02/05/2024	10.62 Call	Bond Future	2354.2500	2.3543	2169.1500	2.1692	7.862	0.0000	0.0000
2023/11/06	2030	02/05/2024	11.12 Put	Bond Future	1004.2800	1.0043	1081.5800	1.0816	7.697	0.0000	0.0000
2023/11/06	2030	02/05/2024	11.12 Call	Bond Future	3640.0100	3.6400	3413.3300	3.4133	6.227	0.0000	0.0000
2023/11/06	2030	02/05/2024	13.15 Call	Bond Future	10056.1100	10.0561	9759.7600	9.7598	2.947	0.0000	0.0000
2023/11/06	2030	02/05/2024	13.15 Put	Bond Future	92.7400	0.0927	100.3700	0.1004	8.227	0.0000	0.0000
2023/11/06	2030	02/05/2024		Bond Future	10.4415	91.7694	10.5185	91.4654	0.737	0.0000	0.0000
2023/11/06	2030	02/05/2024	9.82 Call	Bond Future	930.4900	0.9305	825.6600	0.8257	11.266	0.0000	0.0000
2023/11/06	2030	02/05/2024	9.82 Put	Bond Future	3432.2800	3.4323	3631.4300	3.6314	5.802	0.0000	0.0000
2023/11/06	2030	02/05/2024	9.83 Call	Bond Future	942.8000	0.9428	837.0100	0.8370	11.221	0.0000	0.0000
2023/11/06	2030	02/05/2024	9.83 Put	Bond Future	3403.6500	3.4037	3601.8400	3.6018	5.823	0.0000	0.0000
2023/11/06	2030	02/05/2024	9.81 Call	Bond Future	918.3100	0.9183	814.4300	0.8144	11.312	0.0000	0.0000
2023/11/06	2030	02/05/2024	9.81 Put	Bond Future	3461.0600	3.4611	3661.1600	3.6612	5.781	0.0000	0.0000
2023/11/06	2030	01/08/2024		Bond Future	10.5233	89.8130	10.6048	89.5024	0.774	0.0000	0.0000
2023/11/06	2030	01/08/2024	10.38 Call	Bond Future	2282.3200	2.2823	2122.3700	2.1224	7.008	0.0000	0.0000
2023/11/06	2030	01/08/2024	10.38 Put	Bond Future	2831.6100	2.8316	2982.2500	2.9823	5.320	0.0000	0.0000
2023/11/06	2030	01/08/2024	10.39 Call	Bond Future	2301.9100	2.3019	2141.1800	2.1412	6.982	0.0000	0.0000
2023/11/06	2030	01/08/2024	10.39 Put	Bond Future	2812.7200	2.8127	2962.5800	2.9626	5.328	0.0000	0.0000
2023/11/06	2030	01/08/2024	10.37 Call	Bond Future	2263.1300	2.2631	2103.9600	2.1040	7.033	0.0000	0.0000
2023/11/06	2030	01/08/2024	10.37 Put	Bond Future	2850.9100	2.8509	3002.3300	3.0023	5.311	0.0000	0.0000
2023/11/06	2030	07/11/2024		Bond Future	10.6114	91.9750	10.6981	91.6571	0.817	0.0000	0.0000
2023/11/06	2030	07/11/2024	10.75 Call	Bond Future	3115.4400	3.1154	2933.8300	2.9338	5.829	0.0000	0.0000
2023/11/06	2030	07/11/2024	10.75 Put	Bond Future	2607.8400	2.6078	2744.1200	2.7441	5.226	0.0000	0.0000
2023/11/06	2030	07/11/2024	10.76 Call	Bond Future	3136.7500	3.1368	2954.4900	2.9545	5.810	0.0000	0.0000
2023/11/06	2030	07/11/2024	10.76 Put	Bond Future	2592.6700	2.5927	2728.3000	2.7283	5.231	0.0000	0.0000
2023/11/06	2030	07/11/2024	10.74 Call	Bond Future	3094.5600	3.0946	2913.5900	2.9136	5.848	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	
2023/11/06	2030	07/11/2024	10.74 Put	Bond Future	2623.4700	2.6235	2760.3900	2.7604	5.219	0.0000	0.0000
2023/11/06	2030	06/02/2025		Bond Future	13.8244	79.7860	10.8330	89.5668	21.639	0.0000	0.0000
2023/11/06	2030	06/02/2025	10.68 Call	Bond Future	231.5900	0.2316	2728.9600	2.7290	1,078.358	0.0000	0.0000
2023/11/06	2030	06/02/2025	10.68 Put	Bond Future	10551.6400	10.5516	3268.2100	3.2682	69.027	0.0000	0.0000
2023/11/06	2032	02/11/2023		Bond Future	11.2300	84.9050	11.2300	84.9050	0.000	0.0000	0.0000
2023/11/06	2032	01/02/2024		Bond Future	11.3037	86.8980	11.3757	86.5624	0.637	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.84 Call	Bond Future	3429.9900	3.4300	3168.6500	3.1687	7.619	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.84 Put	Bond Future	971.5500	0.9716	1045.7700	1.0458	7.639	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.85 Call	Bond Future	3462.4700	3.4625	3200.1900	3.2002	7.575	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.85 Put	Bond Future	959.0900	0.9591	1032.3700	1.0324	7.641	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.83 Call	Bond Future	3397.4700	3.3975	3137.0900	3.1371	7.664	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.83 Put	Bond Future	984.0000	0.9840	1059.1800	1.0592	7.640	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.01 Put	Bond Future	6514.4500	6.5145	6812.2400	6.8122	4.571	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.01 Call	Bond Future	174.6900	0.1747	136.9200	0.1369	21.621	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.76 Put	Bond Future	3397.1900	3.3972	3613.9800	3.6140	6.381	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.76 Call	Bond Future	805.6100	0.8056	686.8400	0.6868	14.743	0.0000	0.0000
2023/11/06	2032	01/02/2024	12.62 Call	Bond Future	6210.0000	6.2100	5898.5800	5.8986	5.015	0.0000	0.0000
2023/11/06	2032	01/02/2024	12.62 Put	Bond Future	341.8400	0.3418	365.9800	0.3660	7.062	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.78 Put	Bond Future	3329.8700	3.3299	3543.7600	3.5438	6.423	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.78 Call	Bond Future	835.4500	0.8355	713.7800	0.7138	14.563	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.75 Call	Bond Future	3141.9600	3.1420	2889.5400	2.8895	8.034	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.75 Put	Bond Future	1089.4200	1.0894	1172.5600	1.1726	7.632	0.0000	0.0000
2023/11/06	2032	01/02/2024	12.50 Call	Bond Future	5759.3100	5.7593	5452.8700	5.4529	5.321	0.0000	0.0000
2023/11/06	2032	01/02/2024	12.50 Put	Bond Future	403.3600	0.4034	432.4800	0.4325	7.219	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.59 Put	Bond Future	4012.3100	4.0123	4252.2100	4.2522	5.979	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.59 Call	Bond Future	589.0600	0.5891	493.4000	0.4934	16.239	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.09 Put	Bond Future	2397.1700	2.3972	2565.3000	2.5653	7.014	0.0000	0.0000
2023/11/06	2032	01/02/2024	11.09 Call	Bond Future	1390.8700	1.3909	1223.4400	1.2234	12.038	0.0000	0.0000
2023/11/06	2032	01/02/2024	12.73 Call	Bond Future	6627.2900	6.6273	6311.9700	6.3120	4.758	0.0000	0.0000
2023/11/06	2032	01/02/2024	12.73 Put	Bond Future	293.4700	0.2935	313.7100	0.3137	6.897	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.90 Put	Bond Future	2943.5900	2.9436	3139.8700	3.1399	6.668	0.0000	0.0000
2023/11/06	2032	01/02/2024	10.90 Call	Bond Future	1029.2100	1.0292	889.9300	0.8899	13.533	0.0000	0.0000
2023/11/06	2032	01/02/2024	12.00 Call	Bond Future	3963.3000	3.9633	3687.8600	3.6879	6.950	0.0000	0.0000
2023/11/06	2032	01/02/2024	12.00 Put	Bond Future	789.7300	0.7897	849.8500	0.8499	7.613	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.59 Put	Bond Future	4850.1600	4.8502	5083.8400	5.0838	4.818	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.59 Call	Bond Future	1016.4400	1.0164	907.2100	0.9072	10.746	0.0000	0.0000
2023/11/06	2032	02/05/2024	11.09 Put	Bond Future	3297.6600	3.2977	3479.5100	3.4795	5.515	0.0000	0.0000
2023/11/06	2032	02/05/2024	11.09 Call	Bond Future	1839.2900	1.8393	1678.2300	1.6782	8.757	0.0000	0.0000

---

0  
0  
0  
0  
0  
95,566  
0  
0  
0  
0  
0  
0  
0  
1,200  
0  
1,200  
0  
1,200  
0  
200  
0  
200  
0  
200  
0  
500  
0  
500  
0  
500  
0  
8,500  
0  
17,000  
0  
500  
0  
500



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	
2023/11/06	2032	02/05/2024	13.18 Call	Bond Future	8151.8900	8.1519	7843.0000	7.8430	3.789	0.0000	0.0000
2023/11/06	2032	02/05/2024	13.18 Put	Bond Future	541.1200	0.5411	575.1400	0.5751	6.287	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.36 Put	Bond Future	5717.8000	5.7178	5972.0500	5.9721	4.447	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.36 Call	Bond Future	762.7100	0.7627	674.0500	0.6741	11.624	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.86 Put	Bond Future	3959.8100	3.9598	4165.9600	4.1660	5.206	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.86 Call	Bond Future	1419.2500	1.4193	1282.4900	1.2825	9.636	0.0000	0.0000
2023/11/06	2032	02/05/2024	12.90 Call	Bond Future	7164.5400	7.1645	6865.6600	6.8657	4.172	0.0000	0.0000
2023/11/06	2032	02/05/2024	12.90 Put	Bond Future	693.0600	0.6931	737.0900	0.7371	6.353	0.0000	0.0000
2023/11/06	2032	02/05/2024	13.35 Call	Bond Future	8757.5300	8.7575	8443.6400	8.4436	3.584	0.0000	0.0000
2023/11/06	2032	02/05/2024	13.35 Put	Bond Future	465.8200	0.4658	494.8400	0.4948	6.230	0.0000	0.0000
2023/11/06	2032	02/05/2024	11.35 Put	Bond Future	2664.6200	2.6646	2819.2100	2.8192	5.802	0.0000	0.0000
2023/11/06	2032	02/05/2024	11.35 Call	Bond Future	2408.5100	2.4085	2220.1900	2.2202	7.819	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.65 Put	Bond Future	4642.4600	4.6425	4870.1600	4.8702	4.905	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.65 Call	Bond Future	1098.2600	1.0983	983.0500	0.9831	10.490	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.55 Call	Bond Future	964.1100	0.9641	858.8200	0.8588	10.921	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.55 Put	Bond Future	4991.5300	4.9915	5229.1500	5.2292	4.760	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.56 Call	Bond Future	977.1200	0.9771	870.8400	0.8708	10.877	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.56 Put	Bond Future	4956.0700	4.9561	5192.7000	5.1927	4.775	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.54 Call	Bond Future	951.4200	0.9514	847.1000	0.8471	10.965	0.0000	0.0000
2023/11/06	2032	02/05/2024	10.54 Put	Bond Future	5027.3600	5.0274	5265.9500	5.2660	4.746	0.0000	0.0000
2023/11/06	2032	02/05/2024		Bond Future	11.4060	84.6666	11.4814	84.3237	0.661	0.0000	0.0000
2023/11/06	2032	01/08/2024		Bond Future	11.5128	86.5571	11.5917	86.2067	0.685	0.0000	0.0000
2023/11/06	2032	01/08/2024	11.14 Call	Bond Future	2339.6800	2.3397	2174.8500	2.1749	7.045	0.0000	0.0000
2023/11/06	2032	01/08/2024	11.14 Put	Bond Future	4021.3100	4.0213	4206.8700	4.2069	4.614	0.0000	0.0000
2023/11/06	2032	01/08/2024	11.15 Call	Bond Future	2359.9300	2.3599	2194.2500	2.1943	7.021	0.0000	0.0000
2023/11/06	2032	01/08/2024	11.15 Put	Bond Future	3995.8800	3.9959	4180.5900	4.1806	4.623	0.0000	0.0000
2023/11/06	2032	01/08/2024	11.13 Call	Bond Future	2319.5100	2.3195	2155.5400	2.1555	7.069	0.0000	0.0000
2023/11/06	2032	01/08/2024	11.13 Put	Bond Future	4046.8500	4.0469	4233.2700	4.2333	4.607	0.0000	0.0000
2023/11/06	2032	07/11/2024		Bond Future	11.6379	84.4727	11.7210	84.1141	0.713	0.0000	0.0000
2023/11/06	2032	07/11/2024	11.48 Call	Bond Future	3078.2900	3.0783	2892.5600	2.8926	6.034	0.0000	0.0000
2023/11/06	2032	07/11/2024	11.48 Put	Bond Future	3765.9900	3.7660	3938.8900	3.9389	4.591	0.0000	0.0000
2023/11/06	2032	07/11/2024	11.49 Call	Bond Future	3099.9700	3.1000	2913.4800	2.9135	6.016	0.0000	0.0000
2023/11/06	2032	07/11/2024	11.49 Put	Bond Future	3743.9200	3.7439	3916.0600	3.9161	4.598	0.0000	0.0000
2023/11/06	2032	07/11/2024	11.47 Call	Bond Future	3056.3400	3.0563	2871.3700	2.8714	6.052	0.0000	0.0000
2023/11/06	2032	07/11/2024	11.47 Put	Bond Future	3787.8300	3.7878	3961.4900	3.9615	4.585	0.0000	0.0000
2023/11/06	2032	07/11/2024	13.36 Call	Bond Future	8327.2600	8.3273	8034.8400	8.0348	3.512	0.0000	0.0000
2023/11/06	2032	07/11/2024	13.36 Put	Bond Future	1280.0100	1.2800	1346.2200	1.3462	5.173	0.0000	0.0000
2023/11/06	2032	07/11/2024	11.64 Put	Bond Future	3435.0300	3.4350	3595.9500	3.5960	4.685	0.0000	0.0000
2023/11/06	2032	07/11/2024	11.64 Call	Bond Future	3443.9500	3.4440	3246.2400	3.2462	5.741	0.0000	0.0000

---

0  
500  
0  
1,000  
0  
1,000  
0  
1,000  
0  
1,550  
0  
1,550  
0  
1,550  
0  
0  
0  
0  
0  
0  
0  
0  
61,107  
0  
0  
0  
0  
0  
0  
0  
0  
0  
301  
0  
0  
0  
0  
0  
0  
0  
0  
1,615  
0  
1,615

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	
2023/11/06	2032	06/02/2025		Bond Future	14.2166	76.7998	11.8804	85.8733	16.433	0.0000	0.0000
2023/11/06	2032	06/02/2025	11.72 Call	Bond Future	597.1800	0.5972	3375.4000	3.3754	465.223	0.0000	0.0000
2023/11/06	2032	06/02/2025	11.72 Put	Bond Future	10345.1900	10.3452	4049.9000	4.0499	60.852	0.0000	0.0000
2023/11/06	2033	02/11/2023		Bond Future	120.2100	120.2100	120.2100	120.2100	0.000	0.0000	0.0000
2023/11/06	2033	01/02/2024		Bond Future	120.5775	120.5775	120.3777	120.3777	0.166	0.0000	0.0000
2023/11/06	2033	02/05/2024		Bond Future	121.8220	121.8220	121.6180	121.6180	0.167	0.0000	0.0000
2023/11/06	2033	01/08/2024		Bond Future	124.5711	124.5711	124.3627	124.3627	0.167	0.0000	0.0000
2023/11/06	2033	07/11/2024		Bond Future	126.1026	126.1026	125.8893	125.8893	0.169	0.0000	0.0000
2023/11/06	2033	06/02/2025		Bond Future	115.0721	115.0721	128.5607	128.5607	11.722	0.0000	0.0000
2023/11/06	2033	06/02/2025	124.94 Call	Bond Future	0.0000	0.0000	3620.6900	3.6207	100.000	0.0000	0.0000
2023/11/06	2033	06/02/2025	124.94 Put	Bond Future	9867.8900	9.8679	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/06	2037	02/11/2023		Bond Future	11.5600	81.7705	11.5600	81.7705	0.000	0.0000	0.0000
2023/11/06	2037	01/02/2024		Bond Future	12.3088	75.7542	12.3803	75.3825	0.580	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.32 Call	Bond Future	2245.9300	2.2459	2020.9500	2.0210	10.017	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.32 Put	Bond Future	2187.6700	2.1877	2334.4000	2.3344	6.707	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.33 Call	Bond Future	2274.2600	2.2743	2047.8300	2.0478	9.956	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.33 Put	Bond Future	2163.8500	2.1639	2309.1300	2.3091	6.714	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.31 Call	Bond Future	2217.9300	2.2179	1994.4000	1.9944	10.078	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.31 Put	Bond Future	2211.8700	2.2119	2360.0500	2.3601	6.699	0.0000	0.0000
2023/11/06	2037	01/02/2024	13.93 Call	Bond Future	8130.3800	8.1304	7776.6800	7.7767	4.350	0.0000	0.0000
2023/11/06	2037	01/02/2024	13.93 Put	Bond Future	315.8000	0.3158	333.8100	0.3338	5.703	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.93 Call	Bond Future	4231.3600	4.2314	3933.5200	3.9335	7.039	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.93 Put	Bond Future	1086.4200	1.0864	1160.2900	1.1603	6.799	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.09 Put	Bond Future	2802.2400	2.8022	2984.0600	2.9841	6.488	0.0000	0.0000
2023/11/06	2037	01/02/2024	12.09 Call	Bond Future	1646.3600	1.6464	1456.4700	1.4565	11.534	0.0000	0.0000
2023/11/06	2037	02/05/2024	11.44 Call	Bond Future	997.2200	0.9972	888.5600	0.8886	10.896	0.0000	0.0000
2023/11/06	2037	02/05/2024	11.44 Put	Bond Future	6329.6000	6.3296	6600.7800	6.6008	4.284	0.0000	0.0000
2023/11/06	2037	02/05/2024	11.45 Call	Bond Future	1009.7300	1.0097	900.0900	0.9001	10.858	0.0000	0.0000
2023/11/06	2037	02/05/2024	11.45 Put	Bond Future	6285.4100	6.2854	6555.6100	6.5556	4.299	0.0000	0.0000
2023/11/06	2037	02/05/2024	11.43 Call	Bond Future	984.8200	0.9848	877.1500	0.8772	10.933	0.0000	0.0000
2023/11/06	2037	02/05/2024	11.43 Put	Bond Future	6373.9500	6.3740	6646.1200	6.6461	4.270	0.0000	0.0000
2023/11/06	2037	02/05/2024		Bond Future	12.4275	77.4372	12.5018	77.0573	0.597	0.0000	0.0000
2023/11/06	2037	01/08/2024		Bond Future	12.5530	74.9102	12.6302	74.5220	0.615	0.0000	0.0000
2023/11/06	2037	01/08/2024	12.10 Call	Bond Future	2627.3400	2.6273	2446.7400	2.4467	6.874	0.0000	0.0000
2023/11/06	2037	01/08/2024	12.10 Put	Bond Future	4963.8200	4.9638	5171.4500	5.1715	4.183	0.0000	0.0000
2023/11/06	2037	01/08/2024	12.11 Call	Bond Future	2650.0500	2.6501	2468.5200	2.4685	6.850	0.0000	0.0000
2023/11/06	2037	01/08/2024	12.11 Put	Bond Future	4933.8100	4.9338	5140.5100	5.1405	4.189	0.0000	0.0000
2023/11/06	2037	01/08/2024	12.09 Call	Bond Future	2604.7300	2.6047	2425.0700	2.4251	6.897	0.0000	0.0000



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	
2023/11/06	2037	01/08/2024	12.09 Put			Bond Future	4993.9800	4.9940	5202.5500	5.2026	4.176	0.0000	0.0000
2023/11/06	2037	01/08/2024	13.82 Call			Bond Future	7724.6000	7.7246	7417.8900	7.4179	3.971	0.0000	0.0000
2023/11/06	2037	01/08/2024	13.82 Put			Bond Future	1712.8500	1.7129	1794.3700	1.7944	4.759	0.0000	0.0000
2023/11/06	2037	01/08/2024	13.17 Call			Bond Future	5582.5700	5.5826	5313.7300	5.3137	4.816	0.0000	0.0000
2023/11/06	2037	01/08/2024	13.17 Put			Bond Future	2562.2600	2.5623	2681.6500	2.6817	4.660	0.0000	0.0000
2023/11/06	2037	07/11/2024				Bond Future	12.6866	76.7127	12.7671	76.3153	0.635	0.0000	0.0000
2023/11/06	2037	07/11/2024	12.58 Call			Bond Future	3919.3200	3.9193	3704.0200	3.7040	5.493	0.0000	0.0000
2023/11/06	2037	07/11/2024	12.58 Put			Bond Future	4449.8500	4.4499	4631.9400	4.6319	4.092	0.0000	0.0000
2023/11/06	2037	07/11/2024	12.59 Call			Bond Future	3944.7800	3.9448	3728.7000	3.7287	5.478	0.0000	0.0000
2023/11/06	2037	07/11/2024	12.59 Put			Bond Future	4425.3000	4.4253	4606.6100	4.6066	4.097	0.0000	0.0000
2023/11/06	2037	07/11/2024	12.57 Call			Bond Future	3893.6200	3.8936	3679.1100	3.6791	5.509	0.0000	0.0000
2023/11/06	2037	07/11/2024	12.57 Put			Bond Future	4474.2000	4.4742	4657.0800	4.6571	4.087	0.0000	0.0000
2023/11/06	2037	06/02/2025				Bond Future	14.7580	65.5587	12.9270	73.6511	12.407	0.0000	0.0000
2023/11/06	2037	06/02/2025	12.76 Call			Bond Future	1122.7800	1.1228	3974.2300	3.9742	253.963	0.0000	0.0000
2023/11/06	2037	06/02/2025	12.76 Put			Bond Future	10024.8200	10.0248	4783.8500	4.7839	52.280	0.0000	0.0000
2023/11/06	2038	02/11/2023				Bond Future	134.6400	134.6400	134.6400	134.6400	0.000	0.0000	0.0000
2023/11/06	2038	01/02/2024				Bond Future	128.6887	128.6887	128.2410	128.2410	0.348	0.0000	0.0000
2023/11/06	2038	02/05/2024				Bond Future	131.5789	131.5789	131.1214	131.1214	0.348	0.0000	0.0000
2023/11/06	2038	01/08/2024				Bond Future	132.4794	132.4794	132.0116	132.0116	0.353	0.0000	0.0000
2023/11/06	2038	07/11/2024				Bond Future	135.7027	135.7027	135.2238	135.2238	0.353	0.0000	0.0000
2023/11/06	2038	06/02/2025				Bond Future	121.7066	121.7066	135.9769	135.9769	11.725	0.0000	0.0000
2023/11/06	2038	06/02/2025	135.23 Call			Bond Future	0.0000	0.0000	746.8600	0.7469	100.000	0.0000	0.0000
2023/11/06	2038	06/02/2025	135.23 Put			Bond Future	13523.4100	13.5234	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/06	2040	02/11/2023				Bond Future	11.5900	83.6323	11.5900	83.6323	0.000	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.34 Call			Bond Future	1907.0000	1.9070	1719.4600	1.7195	9.834	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.34 Put			Bond Future	2769.8700	2.7699	2919.1000	2.9191	5.388	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.35 Call			Bond Future	1933.8300	1.9338	1744.8600	1.7449	9.772	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.35 Put			Bond Future	2740.3300	2.7403	2888.1300	2.8881	5.394	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.33 Call			Bond Future	1880.5300	1.8805	1694.4100	1.6944	9.897	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.33 Put			Bond Future	2799.8300	2.7998	2950.4800	2.9505	5.381	0.0000	0.0000
2023/11/06	2040	01/02/2024				Bond Future	12.4944	76.2072	12.5553	75.8704	0.488	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.30 Put			Bond Future	2890.9300	2.8909	3045.9200	3.0459	5.361	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.30 Call			Bond Future	1801.9500	1.8020	1620.1700	1.6202	10.088	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.90 Put			Bond Future	1477.5700	1.4776	1558.0800	1.5581	5.449	0.0000	0.0000
2023/11/06	2040	01/02/2024	12.90 Call			Bond Future	3674.0700	3.6741	3417.8100	3.4178	6.975	0.0000	0.0000
2023/11/06	2040	01/02/2024	13.90 Call			Bond Future	7643.4800	7.6435	7325.8800	7.3259	4.155	0.0000	0.0000
2023/11/06	2040	01/02/2024	13.90 Put			Bond Future	443.0100	0.4430	462.1800	0.4622	4.327	0.0000	0.0000
2023/11/06	2040	02/05/2024				Bond Future	12.6130	77.9001	12.6763	77.5560	0.502	0.0000	0.0000

---

0  
0  
1,383  
0  
1,383  
9,107  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
3,069  
1,706  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
127,223  
0  
1,000  
0  
1,000  
0  
1,000  
0

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	
2023/11/06	2040	02/05/2024	11.61 Call	Bond Future	1041.2100	1.0412	940.6300	0.9406	9.660	0.0000	0.0000
2023/11/06	2040	02/05/2024	11.61 Put	Bond Future	6834.9600	6.8350	7078.4800	7.0785	3.563	0.0000	0.0000
2023/11/06	2040	02/05/2024	11.62 Call	Bond Future	1054.4100	1.0544	952.9300	0.9529	9.624	0.0000	0.0000
2023/11/06	2040	02/05/2024	11.62 Put	Bond Future	6787.0500	6.7871	7029.6700	7.0297	3.575	0.0000	0.0000
2023/11/06	2040	02/05/2024	11.60 Call	Bond Future	1028.2900	1.0283	928.6100	0.9286	9.694	0.0000	0.0000
2023/11/06	2040	02/05/2024	11.60 Put	Bond Future	6883.2300	6.8832	7127.6500	7.1277	3.551	0.0000	0.0000
2023/11/06	2040	01/08/2024		Bond Future	12.7381	75.1331	12.8040	74.7814	0.517	0.0000	0.0000
2023/11/06	2040	01/08/2024	12.33 Call	Bond Future	2895.7400	2.8957	2724.4600	2.7245	5.915	0.0000	0.0000
2023/11/06	2040	01/08/2024	12.33 Put	Bond Future	5133.4400	5.1334	5313.8300	5.3138	3.514	0.0000	0.0000
2023/11/06	2040	01/08/2024	12.34 Call	Bond Future	2920.1900	2.9202	2748.0600	2.7481	5.894	0.0000	0.0000
2023/11/06	2040	01/08/2024	12.34 Put	Bond Future	5101.8300	5.1018	5281.3700	5.2814	3.519	0.0000	0.0000
2023/11/06	2040	01/08/2024	12.32 Call	Bond Future	2871.1300	2.8711	2700.7000	2.7007	5.936	0.0000	0.0000
2023/11/06	2040	01/08/2024	12.32 Put	Bond Future	5164.9600	5.1650	5346.2000	5.3462	3.509	0.0000	0.0000
2023/11/06	2040	07/11/2024		Bond Future	12.8709	76.9407	12.9395	76.5807	0.533	0.0000	0.0000
2023/11/06	2040	07/11/2024	12.85 Call	Bond Future	4355.8500	4.3559	4151.4900	4.1515	4.692	0.0000	0.0000
2023/11/06	2040	07/11/2024	12.85 Put	Bond Future	4465.9200	4.4659	4621.5300	4.6215	3.484	0.0000	0.0000
2023/11/06	2040	07/11/2024	12.86 Call	Bond Future	4383.6400	4.3836	4178.5700	4.1786	4.678	0.0000	0.0000
2023/11/06	2040	07/11/2024	12.86 Put	Bond Future	4440.9600	4.4410	4595.8600	4.5959	3.488	0.0000	0.0000
2023/11/06	2040	07/11/2024	12.84 Call	Bond Future	4327.8200	4.3278	4124.1700	4.1242	4.706	0.0000	0.0000
2023/11/06	2040	07/11/2024	12.84 Put	Bond Future	4490.7000	4.4907	4647.0200	4.6470	3.481	0.0000	0.0000
2023/11/06	2040	06/02/2025		Bond Future	14.8473	65.4970	13.0962	73.6710	11.794	0.0000	0.0000
2023/11/06	2040	06/02/2025	12.95 Call	Bond Future	1284.7500	1.2848	4252.9900	4.2530	231.036	0.0000	0.0000
2023/11/06	2040	06/02/2025	12.95 Put	Bond Future	10213.1400	10.2131	5007.3700	5.0074	50.971	0.0000	0.0000
2023/11/06	2044	02/11/2023		Bond Future	11.5600	80.5177	11.5600	80.5177	0.000	0.0000	0.0000
2023/11/06	2044	01/02/2024		Bond Future	12.5658	72.4324	12.6320	72.0662	0.527	0.0000	0.0000
2023/11/06	2044	01/02/2024	12.28 Call	Bond Future	1532.9600	1.5330	1355.0200	1.3550	11.608	0.0000	0.0000
2023/11/06	2044	01/02/2024	12.28 Put	Bond Future	3150.9900	3.1510	3339.2100	3.3392	5.973	0.0000	0.0000
2023/11/06	2044	01/02/2024	12.29 Call	Bond Future	1557.0400	1.5570	1377.4700	1.3775	11.533	0.0000	0.0000
2023/11/06	2044	01/02/2024	12.29 Put	Bond Future	3117.4400	3.1174	3304.0300	3.3040	5.985	0.0000	0.0000
2023/11/06	2044	01/02/2024	12.27 Call	Bond Future	1509.2100	1.5092	1332.9100	1.3329	11.682	0.0000	0.0000
2023/11/06	2044	01/02/2024	12.27 Put	Bond Future	3184.9500	3.1850	3374.8100	3.3748	5.961	0.0000	0.0000
2023/11/06	2044	01/02/2024	13.25 Call	Bond Future	4667.3700	4.6674	4365.1300	4.3651	6.476	0.0000	0.0000
2023/11/06	2044	01/02/2024	13.25 Put	Bond Future	1028.0100	1.0280	1091.9300	1.0919	6.218	0.0000	0.0000
2023/11/06	2044	01/02/2024	13.00 Call	Bond Future	3732.7600	3.7328	3454.4300	3.4544	7.456	0.0000	0.0000
2023/11/06	2044	01/02/2024	13.00 Put	Bond Future	1386.4800	1.3865	1474.3100	1.4743	6.335	0.0000	0.0000
2023/11/06	2044	02/05/2024	11.66 Call	Bond Future	1017.0400	1.0170	911.4300	0.9114	10.384	0.0000	0.0000
2023/11/06	2044	02/05/2024	11.66 Put	Bond Future	6985.8600	6.9859	7254.4500	7.2545	3.845	0.0000	0.0000
2023/11/06	2044	02/05/2024	11.67 Call	Bond Future	1030.1700	1.0302	923.5800	0.9236	10.347	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
0
0
0
0
8,639
0
0
0
0
0
0
0
0
0
0
0
103,589
0
0
0
0
0
0
0
0
5,000
0
15,000
0
0
0



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	
2023/11/06	2044	02/05/2024	11.67 Put	Bond Future	6936.5500	6.9366	7204.1600	7.2042	3.858	0.0000	0.0000
2023/11/06	2044	02/05/2024	11.65 Call	Bond Future	1004.0300	1.0040	899.4000	0.8994	10.421	0.0000	0.0000
2023/11/06	2044	02/05/2024	11.65 Put	Bond Future	7035.3700	7.0354	7304.9400	7.3049	3.832	0.0000	0.0000
2023/11/06	2044	02/05/2024		Bond Future	12.6804	74.0415	12.7491	73.6673	0.542	0.0000	0.0000
2023/11/06	2044	01/08/2024		Bond Future	12.8010	71.3135	12.8724	70.9310	0.558	0.0000	0.0000
2023/11/06	2044	01/08/2024	12.29 Call	Bond Future	2625.7000	2.6257	2451.2400	2.4512	6.644	0.0000	0.0000
2023/11/06	2044	01/08/2024	12.29 Put	Bond Future	5466.7000	5.4667	5674.6900	5.6747	3.805	0.0000	0.0000
2023/11/06	2044	01/08/2024	12.30 Call	Bond Future	2648.5800	2.6486	2473.1900	2.4732	6.622	0.0000	0.0000
2023/11/06	2044	01/08/2024	12.30 Put	Bond Future	5432.1700	5.4322	5639.2300	5.6392	3.812	0.0000	0.0000
2023/11/06	2044	01/08/2024	12.28 Call	Bond Future	2602.9300	2.6029	2429.4000	2.4294	6.667	0.0000	0.0000
2023/11/06	2044	01/08/2024	12.28 Put	Bond Future	5501.4000	5.5014	5710.3200	5.7103	3.798	0.0000	0.0000
2023/11/06	2044	07/11/2024	12.91 Call	Bond Future	4415.2400	4.4152	4193.6000	4.1936	5.020	0.0000	0.0000
2023/11/06	2044	07/11/2024	12.91 Put	Bond Future	4513.1900	4.5132	4683.0300	4.6830	3.763	0.0000	0.0000
2023/11/06	2044	07/11/2024	12.92 Call	Bond Future	4442.9100	4.4429	4220.5100	4.2205	5.006	0.0000	0.0000
2023/11/06	2044	07/11/2024	12.92 Put	Bond Future	4487.8600	4.4879	4656.9400	4.6569	3.767	0.0000	0.0000
2023/11/06	2044	07/11/2024	12.90 Call	Bond Future	4387.3400	4.3873	4166.4600	4.1665	5.034	0.0000	0.0000
2023/11/06	2044	07/11/2024	12.90 Put	Bond Future	4538.3600	4.5384	4708.9600	4.7090	3.759	0.0000	0.0000
2023/11/06	2044	07/11/2024		Bond Future	12.9285	73.0291	13.0028	72.6377	0.575	0.0000	0.0000
2023/11/06	2044	06/02/2025		Bond Future	14.8114	62.0550	13.1529	69.7705	11.197	0.0000	0.0000
2023/11/06	2044	06/02/2025	13.02 Call	Bond Future	1426.0300	1.4260	4323.8900	4.3239	203.212	0.0000	0.0000
2023/11/06	2044	06/02/2025	13.02 Put	Bond Future	9830.1600	9.8302	5012.4900	5.0125	49.009	0.0000	0.0000
2023/11/06	2046	02/11/2023		Bond Future	121.9700	121.9700	121.9700	121.9700	0.000	0.0000	0.0000
2023/11/06	2046	01/02/2024		Bond Future	112.4083	112.4083	112.4070	112.4070	0.001	0.0000	0.0000
2023/11/06	2046	02/05/2024		Bond Future	112.7837	112.7837	112.7829	112.7829	0.001	0.0000	0.0000
2023/11/06	2046	01/08/2024		Bond Future	115.3285	115.3285	115.3279	115.3279	0.001	0.0000	0.0000
2023/11/06	2046	07/11/2024		Bond Future	115.9316	115.9316	115.9310	115.9310	0.001	0.0000	0.0000
2023/11/06	2046	06/02/2025		Bond Future	105.6814	105.6814	118.3884	118.3884	12.024	0.0000	0.0000
2023/11/06	2046	06/02/2025	114.01 Call	Bond Future	0.0000	0.0000	4378.4000	4.3784	100.000	0.0000	0.0000
2023/11/06	2046	06/02/2025	114.01 Put	Bond Future	8328.6500	8.3287	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/06	2050	02/11/2023		Bond Future	124.0400	124.0400	124.0400	124.0400	0.000	0.0000	0.0000
2023/11/06	2050	01/02/2024		Bond Future	111.6686	111.6686	111.7633	111.7633	0.085	0.0000	0.0000
2023/11/06	2050	02/05/2024		Bond Future	114.1767	114.1767	114.2737	114.2737	0.085	0.0000	0.0000
2023/11/06	2050	01/08/2024		Bond Future	114.4479	114.4479	114.5473	114.5473	0.087	0.0000	0.0000
2023/11/06	2050	07/11/2024		Bond Future	117.2323	117.2323	117.3345	117.3345	0.087	0.0000	0.0000
2023/11/06	2050	06/02/2025		Bond Future	104.6219	104.6219	117.4642	117.4642	12.275	0.0000	0.0000
2023/11/06	2050	06/02/2025	115.60 Call	Bond Future	0.0000	0.0000	1864.2000	1.8642	100.000	0.0000	0.0000
2023/11/06	2050	06/02/2025	115.60 Put	Bond Future	10978.1100	10.9781	0.0000	0.0000	(100.000)	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
2023/11/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/06	AL37	01/02/2024		Index Future	930.4260	930.4260	928.4870	0.208	0.0000	0.0000
2023/11/06	AL37	02/05/2024		Index Future	951.1020	951.1020	949.1240	0.208	0.0000	0.0000
2023/11/06	AL37	01/08/2024		Index Future	972.3510	972.3510	970.3330	0.208	0.0000	0.0000
2023/11/06	AL37	07/11/2024		Index Future	995.7940	995.7940	993.7340	0.207	0.0000	0.0000
2023/11/06	AL37	06/02/2025		Index Future	1016.7380	1016.7380	1014.6500	0.205	0.0000	0.0000
2023/11/06	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/06	AL7T	01/02/2024		Index Future	1056.5180	1056.5180	1052.1990	0.409	0.0000	0.0000
2023/11/06	AL7T	02/05/2024		Index Future	1079.9960	1079.9960	1075.5860	0.408	0.0000	0.0000
2023/11/06	AL7T	01/08/2024		Index Future	1104.1240	1104.1240	1099.6210	0.408	0.0000	0.0000
2023/11/06	AL7T	07/11/2024		Index Future	1130.7450	1130.7450	1126.1400	0.407	0.0000	0.0000
2023/11/06	AL7T	06/02/2025		Index Future	1154.5270	1154.5270	1149.8420	0.406	0.0000	0.0000
2023/11/06	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/06	ALBI	01/02/2024		Index Future	924.7130	924.7130	921.3690	0.362	0.0000	0.0000
2023/11/06	ALBI	02/05/2024		Index Future	945.2630	945.2630	941.8470	0.361	0.0000	0.0000
2023/11/06	ALBI	01/08/2024		Index Future	966.3810	966.3810	962.8940	0.361	0.0000	0.0000
2023/11/06	ALBI	07/11/2024		Index Future	989.6800	989.6800	986.1160	0.360	0.0000	0.0000
2023/11/06	ALBI	06/02/2025		Index Future	1010.4960	1010.4960	1006.8710	0.359	0.0000	0.0000
2023/11/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/11/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/06	ES33	02/11/2023		Bond Future	12.5300	73.0448	12.5300	73.0448	0.000	0.0000	0.0000
2023/11/06	ES33	01/02/2024		Bond Future	12.7970	74.1309	12.8683	73.8232	0.557	0.0000	0.0000
2023/11/06	ES33	02/05/2024		Bond Future	12.9463	71.9966	13.0208	71.6822	0.575	0.0000	0.0000
2023/11/06	ES33	01/08/2024		Bond Future	13.1008	73.6205	13.1786	73.2991	0.593	0.0000	0.0000
2023/11/06	ES33	07/11/2024		Bond Future	13.2832	71.6059	13.3647	71.2770	0.614	0.0000	0.0000
2023/11/06	ES33	06/02/2025		Bond Future	15.7185	65.0367	13.5801	72.7824	13.604	0.0000	0.0000
2023/11/06	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	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	
2023/11/06	ES33	06/02/2025	13.34 Put	Bond Future	8694.9100	8.6949	949.1900	0.9492	89.083	0.0000	0.0000
2023/11/06	ES42	02/11/2023		Bond Future	12.7400	70.4148	12.7400	70.4148	0.000	0.0000	0.0000
2023/11/06	ES42	01/02/2024		Bond Future	13.1964	70.2635	13.2624	69.9347	0.500	0.0000	0.0000
2023/11/06	ES42	02/05/2024		Bond Future	13.3347	67.5791	13.4034	67.2430	0.515	0.0000	0.0000
2023/11/06	ES42	01/08/2024		Bond Future	13.4745	69.1028	13.5459	68.7593	0.530	0.0000	0.0000
2023/11/06	ES42	07/11/2024		Bond Future	13.6356	66.5138	13.7103	66.1620	0.548	0.0000	0.0000
2023/11/06	ES42	06/02/2025		Bond Future	15.6470	60.2525	13.8906	67.5557	11.225	0.0000	0.0000
2023/11/06	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	ES42	06/02/2025	13.71 Put	Bond Future	8140.9400	8.1409	837.7700	0.8378	89.709	0.0000	0.0000
2023/11/06	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000	0.0000
2023/11/06	GOVI	01/02/2024		GOVI	911.2610	911.2610	907.9600	907.9600	0.362	0.0000	0.0000
2023/11/06	GOVI	01/02/2024	879.99 Call	GOVI	312710.0000	31.2710	279700.0000	27.9700	10.556	0.0000	0.0000
2023/11/06	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	01/02/2024	880.00 Call	GOVI	312610.0000	31.2610	279600.0000	27.9600	10.559	0.0000	0.0000
2023/11/06	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	01/02/2024	879.98 Call	GOVI	312810.0000	31.2810	279800.0000	27.9800	10.553	0.0000	0.0000
2023/11/06	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	02/05/2024	950.98 Put	GOVI	194680.0000	19.4680	228400.0000	22.8400	17.321	0.0000	0.0000
2023/11/06	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	02/05/2024	950.99 Put	GOVI	194780.0000	19.4780	228500.0000	22.8500	17.312	0.0000	0.0000
2023/11/06	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	02/05/2024	950.97 Put	GOVI	194580.0000	19.4580	228300.0000	22.8300	17.330	0.0000	0.0000
2023/11/06	GOVI	02/05/2024		GOVI	931.5120	931.5120	928.1400	928.1400	0.362	0.0000	0.0000
2023/11/06	GOVI	01/08/2024		GOVI	952.3220	952.3220	948.8800	948.8800	0.361	0.0000	0.0000
2023/11/06	GOVI	01/08/2024	943.38 Call	GOVI	89420.0000	8.9420	55000.0000	5.5000	38.493	0.0000	0.0000
2023/11/06	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	01/08/2024	943.39 Call	GOVI	89320.0000	8.9320	54900.0000	5.4900	38.536	0.0000	0.0000
2023/11/06	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	01/08/2024	943.37 Call	GOVI	89520.0000	8.9520	55100.0000	5.5100	38.450	0.0000	0.0000
2023/11/06	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	07/11/2024		GOVI	975.2830	975.2830	971.7650	971.7650	0.361	0.0000	0.0000
2023/11/06	GOVI	07/11/2024	948.79 Call	GOVI	264930.0000	26.4930	229750.0000	22.9750	13.279	0.0000	0.0000
2023/11/06	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	07/11/2024	948.80 Call	GOVI	264830.0000	26.4830	229650.0000	22.9650	13.284	0.0000	0.0000
2023/11/06	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	07/11/2024	948.78 Call	GOVI	265030.0000	26.5030	229850.0000	22.9850	13.274	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
2023/11/06	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GOVI	06/02/2025		GOVI	995.7956	995.7956	992.2170	0.359	0.0000	0.0000
2023/11/06	GOVI	06/02/2025	972.00 Call	GOVI	237956.0000	23.7956	202170.0000	15.039	0.0000	0.0000
2023/11/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/11/06	IGOV	02/11/2023		Index Future	327.7690	327.7690	327.7690	0.000	0.0000	0.0000
2023/11/06	IGOV	01/02/2024		Index Future	338.5330	338.5330	338.2480	0.084	0.0000	0.0000
2023/11/06	IGOV	02/05/2024		Index Future	346.1370	346.1370	345.8470	0.084	0.0000	0.0000
2023/11/06	IGOV	01/08/2024		Index Future	353.9480	353.9480	353.6540	0.083	0.0000	0.0000
2023/11/06	IGOV	07/11/2024		Index Future	362.5650	362.5650	362.2670	0.082	0.0000	0.0000
2023/11/06	IGOV	06/02/2025		Index Future	370.2670	370.2670	369.9670	0.081	0.0000	0.0000
2023/11/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/06	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000
2023/11/06	JBAF	20/12/2023		Jibar Tradeable Future	8.3700	91.6300	8.3800	91.6200	0.119	0.0000
2023/11/06	JBAF	17/01/2024		Jibar Tradeable Future	8.3700	91.6300	8.3800	91.6200	0.119	0.0000
2023/11/06	JBAF	21/02/2024		Jibar Tradeable Future	8.3700	91.6300	8.3800	91.6200	0.119	0.0000
2023/11/06	JBAF	20/03/2024		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000
2023/11/06	JBAF	17/04/2024		Jibar Tradeable Future	8.2900	91.7100	8.3100	91.6900	0.241	0.0000
2023/11/06	JBAF	19/06/2024		Jibar Tradeable Future	8.1700	91.8300	8.2000	91.8000	0.367	0.0000
2023/11/06	JBAF	18/09/2024		Jibar Tradeable Future	8.0600	91.9400	8.0800	91.9200	0.248	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	
2023/11/06	JBAF	18/12/2024		Jibar Tradeable Future	7.8400	92.1600	7.8700	92.1300	0.383	0.0000	0.0000
2023/11/06	JBAF	19/03/2025		Jibar Tradeable Future	7.7700	92.2300	7.8000	92.2000	0.386	0.0000	0.0000
2023/11/06	JBAF	18/06/2025		Jibar Tradeable Future	7.6900	92.3100	7.7100	92.2900	0.260	0.0000	0.0000
2023/11/06	JBAF	17/09/2025		Jibar Tradeable Future	7.6800	92.3200	7.6900	92.3100	0.130	0.0000	0.0000
2023/11/06	R035	02/11/2023		Bond Future	11.4200	85.6976	11.4200	85.6976	0.000	0.0000	0.0000
2023/11/06	R035	01/02/2024		Bond Future	11.9815	85.1151	12.0634	84.6885	0.684	0.0000	0.0000
2023/11/06	R035	01/02/2024	12.19 Call	Bond Future	2789.0800	2.7891	2507.0500	2.5071	10.112	0.0000	0.0000
2023/11/06	R035	01/02/2024	12.19 Put	Bond Future	1709.8900	1.7099	1854.4100	1.8544	8.452	0.0000	0.0000
2023/11/06	R035	01/02/2024	12.20 Call	Bond Future	2820.5500	2.8206	2537.0000	2.5370	10.053	0.0000	0.0000
2023/11/06	R035	01/02/2024	12.20 Put	Bond Future	1690.1300	1.6901	1833.1300	1.8331	8.461	0.0000	0.0000
2023/11/06	R035	01/02/2024	12.18 Call	Bond Future	2757.7500	2.7578	2477.2500	2.4773	10.171	0.0000	0.0000
2023/11/06	R035	01/02/2024	12.18 Put	Bond Future	1729.8500	1.7299	1875.9000	1.8759	8.443	0.0000	0.0000
2023/11/06	R035	01/02/2024	10.62 Put	Bond Future	7730.5100	7.7305	8117.9200	8.1179	5.011	0.0000	0.0000
2023/11/06	R035	01/02/2024	10.62 Call	Bond Future	159.7600	0.1598	120.6200	0.1206	24.499	0.0000	0.0000
2023/11/06	R035	01/02/2024	11.12 Put	Bond Future	5180.6200	5.1806	5511.2200	5.5112	6.381	0.0000	0.0000
2023/11/06	R035	01/02/2024	11.12 Call	Bond Future	500.1700	0.5002	404.2200	0.4042	19.183	0.0000	0.0000
2023/11/06	R035	01/02/2024	13.46 Call	Bond Future	7584.8100	7.5848	7186.6700	7.1867	5.249	0.0000	0.0000
2023/11/06	R035	01/02/2024	13.46 Put	Bond Future	352.4700	0.3525	380.8800	0.3809	8.060	0.0000	0.0000
2023/11/06	R035	02/05/2024	11.20 Call	Bond Future	1093.4000	1.0934	962.9200	0.9629	11.933	0.0000	0.0000
2023/11/06	R035	02/05/2024	11.20 Put	Bond Future	5856.3300	5.8563	6161.8000	6.1618	5.216	0.0000	0.0000
2023/11/06	R035	02/05/2024	11.21 Call	Bond Future	1106.6200	1.1066	975.0000	0.9750	11.894	0.0000	0.0000
2023/11/06	R035	02/05/2024	11.21 Put	Bond Future	5814.0400	5.8140	6118.3700	6.1184	5.234	0.0000	0.0000
2023/11/06	R035	02/05/2024	11.19 Call	Bond Future	1080.1000	1.0801	950.7700	0.9508	11.974	0.0000	0.0000
2023/11/06	R035	02/05/2024	11.19 Put	Bond Future	5898.6000	5.8986	6205.2200	6.2052	5.198	0.0000	0.0000
2023/11/06	R035	02/05/2024		Bond Future	12.0922	82.4939	12.1775	82.0579	0.706	0.0000	0.0000
2023/11/06	R035	01/08/2024		Bond Future	12.2059	84.3359	12.2947	83.8904	0.728	0.0000	0.0000
2023/11/06	R035	01/08/2024	11.80 Call	Bond Future	2654.4300	2.6544	2448.3500	2.4484	7.764	0.0000	0.0000
2023/11/06	R035	01/08/2024	11.80 Put	Bond Future	4733.3600	4.7334	4972.8100	4.9728	5.059	0.0000	0.0000
2023/11/06	R035	01/08/2024	11.81 Call	Bond Future	2677.3100	2.6773	2470.1600	2.4702	7.737	0.0000	0.0000
2023/11/06	R035	01/08/2024	11.81 Put	Bond Future	4704.1200	4.7041	4942.5000	4.9425	5.067	0.0000	0.0000
2023/11/06	R035	01/08/2024	11.79 Call	Bond Future	2631.6500	2.6317	2426.6500	2.4267	7.790	0.0000	0.0000
2023/11/06	R035	01/08/2024	11.79 Put	Bond Future	4762.7400	4.7627	5003.2700	5.0033	5.050	0.0000	0.0000
2023/11/06	R035	07/11/2024		Bond Future	12.3423	81.8487	12.4353	81.3927	0.753	0.0000	0.0000
2023/11/06	R035	07/11/2024	12.18 Call	Bond Future	3435.9100	3.4359	3201.5300	3.2015	6.821	0.0000	0.0000
2023/11/06	R035	07/11/2024	12.18 Put	Bond Future	4240.7400	4.2407	4462.4400	4.4624	5.228	0.0000	0.0000
2023/11/06	R035	07/11/2024	12.19 Call	Bond Future	3460.7300	3.4607	3225.3700	3.2254	6.801	0.0000	0.0000
2023/11/06	R035	07/11/2024	12.19 Put	Bond Future	4215.6400	4.2156	4436.3600	4.4364	5.236	0.0000	0.0000

0  
0  
0  
0  
0  
60,385  
0  
0  
0  
0  
0  
0  
0  
400  
0  
400  
0  
400  
0  
0  
0  
0  
0  
0  
0  
100,132  
0  
0  
0  
0  
0  
0  
0  
0  
19,584  
0  
0  
0  
0

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	
2023/11/06	R035	07/11/2024	12.17 Call	Bond Future	3411.1800	3.4112	3177.7700	3.1778	6.843	0.0000	0.0000
2023/11/06	R035	07/11/2024	12.17 Put	Bond Future	4265.9700	4.2660	4488.6400	4.4886	5.220	0.0000	0.0000
2023/11/06	R035	06/02/2025		Bond Future	14.5712	74.4298	12.6025	83.0953	13.511	0.0000	0.0000
2023/11/06	R035	06/02/2025	12.41 Call	Bond Future	884.0900	0.8841	3725.7600	3.7258	321.423	0.0000	0.0000
2023/11/06	R035	06/02/2025	12.41 Put	Bond Future	10475.3800	10.4754	4651.5500	4.6516	55.595	0.0000	0.0000
2023/11/06	R053	02/11/2023		Bond Future	12.8200	92.0977	12.8200	92.0977	0.000	0.0000	0.0000
2023/11/06	R053	01/02/2024		Bond Future	12.4869	97.3604	12.5531	96.8794	0.531	0.0000	0.0000
2023/11/06	R053	01/02/2024	12.93 Call	Bond Future	5062.6900	5.0627	4696.2200	4.6962	7.239	0.0000	0.0000
2023/11/06	R053	01/02/2024	12.93 Put	Bond Future	1930.6200	1.9306	2045.1800	2.0452	5.934	0.0000	0.0000
2023/11/06	R053	01/02/2024	12.94 Call	Bond Future	5109.4700	5.1095	4741.6500	4.7417	7.199	0.0000	0.0000
2023/11/06	R053	01/02/2024	12.94 Put	Bond Future	1908.9700	1.9090	2022.1800	2.0222	5.930	0.0000	0.0000
2023/11/06	R053	01/02/2024	12.92 Call	Bond Future	5015.8700	5.0159	4650.7500	4.6508	7.279	0.0000	0.0000
2023/11/06	R053	01/02/2024	12.92 Put	Bond Future	1952.3200	1.9523	2068.2300	2.0682	5.937	0.0000	0.0000
2023/11/06	R053	02/05/2024	13.03 Call	Bond Future	6131.8700	6.1319	5790.4900	5.7905	5.567	0.0000	0.0000
2023/11/06	R053	02/05/2024	13.03 Put	Bond Future	3117.0200	3.1170	3267.2200	3.2672	4.819	0.0000	0.0000
2023/11/06	R053	02/05/2024	13.04 Call	Bond Future	6175.7100	6.1757	5833.2400	5.8332	5.545	0.0000	0.0000
2023/11/06	R053	02/05/2024	13.04 Put	Bond Future	3093.4400	3.0934	3242.5500	3.2426	4.820	0.0000	0.0000
2023/11/06	R053	02/05/2024	13.02 Call	Bond Future	6088.1200	6.0881	5747.8200	5.7478	5.590	0.0000	0.0000
2023/11/06	R053	02/05/2024	13.02 Put	Bond Future	3140.7900	3.1408	3292.0700	3.2921	4.817	0.0000	0.0000
2023/11/06	R053	02/05/2024		Bond Future	12.5967	93.6587	12.6656	93.1671	0.547	0.0000	0.0000
2023/11/06	R053	01/08/2024		Bond Future	12.7088	95.7496	12.7804	95.2472	0.563	0.0000	0.0000
2023/11/06	R053	01/08/2024	13.14 Call	Bond Future	7079.4100	7.0794	6745.1100	6.7451	4.722	0.0000	0.0000
2023/11/06	R053	01/08/2024	13.14 Put	Bond Future	4127.5100	4.1275	4295.6400	4.2956	4.073	0.0000	0.0000
2023/11/06	R053	01/08/2024	13.15 Call	Bond Future	7121.1400	7.1211	6785.9300	6.7859	4.707	0.0000	0.0000
2023/11/06	R053	01/08/2024	13.15 Put	Bond Future	4102.8800	4.1029	4270.1000	4.2701	4.076	0.0000	0.0000
2023/11/06	R053	01/08/2024	13.13 Call	Bond Future	7038.0600	7.0381	6704.6800	6.7047	4.737	0.0000	0.0000
2023/11/06	R053	01/08/2024	13.13 Put	Bond Future	4152.6200	4.1526	4321.6700	4.3217	4.071	0.0000	0.0000
2023/11/06	R053	07/11/2024		Bond Future	12.8363	92.1804	12.9110	91.6661	0.582	0.0000	0.0000
2023/11/06	R053	07/11/2024	12.80 Call	Bond Future	5813.8500	5.8139	5523.1900	5.5232	4.999	0.0000	0.0000
2023/11/06	R053	07/11/2024	12.80 Put	Bond Future	6066.0800	6.0661	6289.7100	6.2897	3.687	0.0000	0.0000
2023/11/06	R053	07/11/2024	12.81 Call	Bond Future	5850.0600	5.8501	5558.4100	5.5584	4.985	0.0000	0.0000
2023/11/06	R053	07/11/2024	12.81 Put	Bond Future	6032.7300	6.0327	6255.3700	6.2554	3.691	0.0000	0.0000
2023/11/06	R053	07/11/2024	12.79 Call	Bond Future	5777.3700	5.7774	5487.7000	5.4877	5.014	0.0000	0.0000
2023/11/06	R053	07/11/2024	12.79 Put	Bond Future	6099.2500	6.0993	6323.8700	6.3239	3.683	0.0000	0.0000
2023/11/06	R053	06/02/2025		Bond Future	14.7080	83.6647	13.0583	93.5800	11.216	0.0000	0.0000
2023/11/06	R053	06/02/2025	12.94 Call	Bond Future	2003.0100	2.0030	5791.6200	5.7916	189.146	0.0000	0.0000
2023/11/06	R053	06/02/2025	12.94 Put	Bond Future	12718.6300	12.7186	6591.8800	6.5919	48.171	0.0000	0.0000
2023/11/06	R186	02/11/2023		Bond Future	9.3900	106.9088	9.3900	106.9088	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	
2023/11/06	R186	01/02/2024	9.51 Call	Bond Future	1647.7800	1.6478	1535.1100	1.5351	6.838	0.0000	0.0000
2023/11/06	R186	01/02/2024	9.51 Put	Bond Future	349.8200	0.3498	376.2400	0.3762	7.552	0.0000	0.0000
2023/11/06	R186	01/02/2024	9.52 Call	Bond Future	1667.0300	1.6670	1553.9100	1.5539	6.786	0.0000	0.0000
2023/11/06	R186	01/02/2024	9.52 Put	Bond Future	344.0500	0.3441	370.0200	0.3700	7.548	0.0000	0.0000
2023/11/06	R186	01/02/2024	9.50 Call	Bond Future	1628.7800	1.6288	1516.5700	1.5166	6.889	0.0000	0.0000
2023/11/06	R186	01/02/2024	9.50 Put	Bond Future	355.8500	0.3559	382.7300	0.3827	7.554	0.0000	0.0000
2023/11/06	R186	01/02/2024		Bond Future	8.9955	105.0609	9.0502	104.9218	0.609	0.0000	0.0000
2023/11/06	R186	02/05/2024		Bond Future	8.9909	107.3953	9.0516	107.2532	0.675	0.0000	0.0000
2023/11/06	R186	02/05/2024	8.00 Call	Bond Future	151.7600	0.1518	129.1900	0.1292	14.872	0.0000	0.0000
2023/11/06	R186	02/05/2024	8.00 Put	Bond Future	2507.6600	2.5077	2627.1600	2.6272	4.765	0.0000	0.0000
2023/11/06	R186	02/05/2024	8.01 Call	Bond Future	155.5800	0.1556	132.5800	0.1326	14.783	0.0000	0.0000
2023/11/06	R186	02/05/2024	8.01 Put	Bond Future	2487.3600	2.4874	2606.4300	2.6064	4.787	0.0000	0.0000
2023/11/06	R186	02/05/2024	7.99 Call	Bond Future	149.0100	0.1490	126.7700	0.1268	14.925	0.0000	0.0000
2023/11/06	R186	02/05/2024	7.99 Put	Bond Future	2529.0300	2.5290	2648.8600	2.6489	4.738	0.0000	0.0000
2023/11/06	R186	02/05/2024	10.40 Call	Bond Future	3461.5200	3.4615	3334.1900	3.3342	3.678	0.0000	0.0000
2023/11/06	R186	02/05/2024	10.40 Put	Bond Future	225.0100	0.2250	239.7500	0.2398	6.551	0.0000	0.0000
2023/11/06	R186	02/05/2024	9.73 Put	Bond Future	457.0200	0.4570	487.9500	0.4880	6.768	0.0000	0.0000
2023/11/06	R186	02/05/2024	9.73 Call	Bond Future	2170.9300	2.1709	2059.7900	2.0598	5.119	0.0000	0.0000
2023/11/06	R186	01/08/2024	8.69 Call	Bond Future	911.6100	0.9116	845.1800	0.8452	7.287	0.0000	0.0000
2023/11/06	R186	01/08/2024	8.69 Put	Bond Future	1535.5300	1.5355	1614.1300	1.6141	5.119	0.0000	0.0000
2023/11/06	R186	01/08/2024	8.70 Call	Bond Future	922.3000	0.9223	855.4300	0.8554	7.250	0.0000	0.0000
2023/11/06	R186	01/08/2024	8.70 Put	Bond Future	1524.6400	1.5246	1602.8000	1.6028	5.126	0.0000	0.0000
2023/11/06	R186	01/08/2024	8.68 Call	Bond Future	900.9800	0.9010	835.0100	0.8350	7.322	0.0000	0.0000
2023/11/06	R186	01/08/2024	8.68 Put	Bond Future	1546.4800	1.5465	1625.5400	1.6255	5.112	0.0000	0.0000
2023/11/06	R186	01/08/2024		Bond Future	8.9803	104.4840	9.0480	104.3390	0.755	0.0000	0.0000
2023/11/06	R186	07/11/2024	9.14 Call	Bond Future	1539.2900	1.5393	1454.1800	1.4542	5.529	0.0000	0.0000
2023/11/06	R186	07/11/2024	9.14 Put	Bond Future	1204.4900	1.2045	1267.6400	1.2676	5.243	0.0000	0.0000
2023/11/06	R186	07/11/2024	9.15 Call	Bond Future	1551.1900	1.5512	1465.7500	1.4658	5.508	0.0000	0.0000
2023/11/06	R186	07/11/2024	9.15 Put	Bond Future	1197.2900	1.1973	1260.1100	1.2601	5.247	0.0000	0.0000
2023/11/06	R186	07/11/2024	9.13 Call	Bond Future	1527.0000	1.5270	1442.2200	1.4422	5.552	0.0000	0.0000
2023/11/06	R186	07/11/2024	9.13 Put	Bond Future	1211.3100	1.2113	1274.7900	1.2748	5.241	0.0000	0.0000
2023/11/06	R186	07/11/2024		Bond Future	8.9652	106.9997	9.0425	106.8514	0.863	0.0000	0.0000
2023/11/06	R186	06/02/2025		Bond Future	16.4381	92.2730	9.1276	103.7728	44.473	0.0000	0.0000
2023/11/06	R186	06/02/2025	9.03 Call	Bond Future	0.0500	0.0001	1209.6900	1.2097	2,419,280.000	0.0000	0.0000
2023/11/06	R186	06/02/2025	9.03 Put	Bond Future	11666.1300	11.6661	1375.9700	1.3760	88.205	0.0000	0.0000
2023/11/06	R197	02/11/2023		Bond Future	338.1400	338.1400	338.1400	338.1400	0.000	0.0000	0.0000
2023/11/06	R202	02/11/2023		Bond Future	256.0800	256.0800	256.0800	256.0800	0.000	0.0000	0.0000
2023/11/06	R202	01/02/2024		Bond Future	254.7252	254.7252	254.6156	254.6156	0.043	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
85,331  
10,568  
0  
0  
0  
0  
0  
0  
0  
2,030  
0  
2,030  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
31,825  
0  
0  
0  
0  
0  
5,070



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	
2023/11/06	R202	02/05/2024		Bond Future	260.4465	260.4465	260.3347	260.3347	0.043	0.0000	0.0000
2023/11/06	R202	01/08/2024		Bond Future	261.2262	261.2262	261.1129	261.1129	0.043	0.0000	0.0000
2023/11/06	R202	07/11/2024		Bond Future	267.5824	267.5824	267.4671	267.4671	0.043	0.0000	0.0000
2023/11/06	R202	06/02/2025		Bond Future	239.0596	239.0596	267.9217	267.9217	12.073	0.0000	0.0000
2023/11/06	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	1131.7400	1.1317	100.000	0.0000	0.0000
2023/11/06	R202	06/02/2025	266.79 Put	Bond Future	27730.4500	27.7305	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/06	R209	02/11/2023		Bond Future	11.3400	67.1857	11.3400	67.1857	0.000	0.0000	0.0000
2023/11/06	R209	01/02/2024	12.13 Call	Bond Future	2114.1900	2.1142	1908.2200	1.9082	9.742	0.0000	0.0000
2023/11/06	R209	01/02/2024	12.13 Put	Bond Future	1749.8000	1.7498	1870.7500	1.8708	6.912	0.0000	0.0000
2023/11/06	R209	01/02/2024	12.14 Call	Bond Future	2139.9600	2.1400	1932.7500	1.9328	9.683	0.0000	0.0000
2023/11/06	R209	01/02/2024	12.14 Put	Bond Future	1729.9900	1.7300	1849.7000	1.8497	6.920	0.0000	0.0000
2023/11/06	R209	01/02/2024	12.12 Call	Bond Future	2088.5500	2.0886	1883.8500	1.8839	9.801	0.0000	0.0000
2023/11/06	R209	01/02/2024	12.12 Put	Bond Future	1769.8000	1.7698	1892.0200	1.8920	6.906	0.0000	0.0000
2023/11/06	R209	01/02/2024		Bond Future	12.0504	65.6674	12.1218	65.3405	0.592	0.0000	0.0000
2023/11/06	R209	02/05/2024		Bond Future	12.1537	63.9733	12.2277	63.6392	0.609	0.0000	0.0000
2023/11/06	R209	02/05/2024	11.18 Call	Bond Future	863.7000	0.8637	768.2900	0.7683	11.047	0.0000	0.0000
2023/11/06	R209	02/05/2024	11.18 Put	Bond Future	5496.6600	5.4967	5735.3500	5.7354	4.342	0.0000	0.0000
2023/11/06	R209	02/05/2024	11.19 Call	Bond Future	874.6700	0.8747	778.3800	0.7784	11.009	0.0000	0.0000
2023/11/06	R209	02/05/2024	11.19 Put	Bond Future	5457.7300	5.4577	5695.5400	5.6955	4.357	0.0000	0.0000
2023/11/06	R209	02/05/2024	11.17 Call	Bond Future	852.9800	0.8530	758.4300	0.7584	11.085	0.0000	0.0000
2023/11/06	R209	02/05/2024	11.17 Put	Bond Future	5535.9000	5.5359	5775.4500	5.7755	4.327	0.0000	0.0000
2023/11/06	R209	01/08/2024		Bond Future	12.2598	65.4017	12.3365	65.0602	0.626	0.0000	0.0000
2023/11/06	R209	01/08/2024	11.79 Call	Bond Future	2223.6800	2.2237	2067.4100	2.0674	7.028	0.0000	0.0000
2023/11/06	R209	01/08/2024	11.79 Put	Bond Future	4370.3500	4.3704	4555.5400	4.5555	4.237	0.0000	0.0000
2023/11/06	R209	01/08/2024	11.80 Call	Bond Future	2243.5000	2.2435	2086.3900	2.0864	7.003	0.0000	0.0000
2023/11/06	R209	01/08/2024	11.80 Put	Bond Future	4343.4400	4.3434	4527.7900	4.5278	4.244	0.0000	0.0000
2023/11/06	R209	01/08/2024	11.78 Call	Bond Future	2204.1800	2.2042	2048.7400	2.0487	7.052	0.0000	0.0000
2023/11/06	R209	01/08/2024	11.78 Put	Bond Future	4397.6200	4.3976	4583.6400	4.5836	4.230	0.0000	0.0000
2023/11/06	R209	07/11/2024		Bond Future	12.3812	63.8184	12.4611	63.4689	0.645	0.0000	0.0000
2023/11/06	R209	07/11/2024	12.22 Call	Bond Future	3197.1500	3.1972	3012.4500	3.0125	5.777	0.0000	0.0000
2023/11/06	R209	07/11/2024	12.22 Put	Bond Future	3910.7100	3.9107	4075.5500	4.0756	4.215	0.0000	0.0000
2023/11/06	R209	07/11/2024	12.23 Call	Bond Future	3218.8800	3.2189	3033.4700	3.0335	5.760	0.0000	0.0000
2023/11/06	R209	07/11/2024	12.23 Put	Bond Future	3887.8600	3.8879	4051.9900	4.0520	4.222	0.0000	0.0000
2023/11/06	R209	07/11/2024	12.21 Call	Bond Future	3175.2200	3.1752	2991.2500	2.9913	5.794	0.0000	0.0000
2023/11/06	R209	07/11/2024	12.21 Put	Bond Future	3933.4100	3.9334	4098.9800	4.0990	4.209	0.0000	0.0000
2023/11/06	R209	06/02/2025		Bond Future	14.3174	58.0207	12.6050	64.7963	11.960	0.0000	0.0000
2023/11/06	R209	06/02/2025	12.44 Call	Bond Future	1036.7500	1.0368	3455.8900	3.4559	233.339	0.0000	0.0000
2023/11/06	R209	06/02/2025	12.44 Put	Bond Future	8523.9600	8.5240	4167.5000	4.1675	51.108	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
14,578  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
5,137  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

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	
2023/11/06	R210	02/11/2023		Bond Future	235.7400	235.7400	235.7400	235.7400	0.000	0.0000	0.0000
2023/11/06	R210	01/02/2024		Bond Future	229.8907	229.8907	229.6520	229.6520	0.104	0.0000	0.0000
2023/11/06	R210	02/05/2024		Bond Future	231.7960	231.7960	231.5528	231.5528	0.105	0.0000	0.0000
2023/11/06	R210	01/08/2024		Bond Future	237.0264	237.0264	236.7782	236.7782	0.105	0.0000	0.0000
2023/11/06	R210	07/11/2024		Bond Future	239.4550	239.4550	239.2005	239.2005	0.106	0.0000	0.0000
2023/11/06	R210	06/02/2025		Bond Future	218.4140	218.4140	244.2742	244.2742	11.840	0.0000	0.0000
2023/11/06	R210	06/02/2025	239.61 Call	Bond Future	0.0000	0.0000	4664.2200	4.6642	100.000	0.0000	0.0000
2023/11/06	R210	06/02/2025	239.61 Put	Bond Future	21196.0100	21.1960	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/11/06	R213	02/11/2023		Bond Future	11.1200	81.0355	11.1200	81.0355	0.000	0.0000	0.0000
2023/11/06	R213	01/02/2024		Bond Future	10.9709	83.8963	11.0432	83.5922	0.658	0.0000	0.0000
2023/11/06	R213	01/02/2024	11.71 Call	Bond Future	3681.6100	3.6816	3428.3500	3.4284	6.879	0.0000	0.0000
2023/11/06	R213	01/02/2024	11.71 Put	Bond Future	636.6100	0.6366	687.5200	0.6875	7.997	0.0000	0.0000
2023/11/06	R213	01/02/2024	11.72 Call	Bond Future	3713.1100	3.7131	3459.1300	3.4591	6.840	0.0000	0.0000
2023/11/06	R213	01/02/2024	11.72 Put	Bond Future	627.9100	0.6279	678.1000	0.6781	7.993	0.0000	0.0000
2023/11/06	R213	01/02/2024	11.70 Call	Bond Future	3650.1900	3.6502	3397.6500	3.3977	6.919	0.0000	0.0000
2023/11/06	R213	01/02/2024	11.70 Put	Bond Future	645.4200	0.6454	697.0500	0.6971	7.999	0.0000	0.0000
2023/11/06	R213	02/05/2024	10.29 Call	Bond Future	882.6900	0.8827	784.2500	0.7843	11.152	0.0000	0.0000
2023/11/06	R213	02/05/2024	10.29 Put	Bond Future	4132.0200	4.1320	4344.3700	4.3444	5.139	0.0000	0.0000
2023/11/06	R213	02/05/2024	10.30 Call	Bond Future	894.3900	0.8944	795.0400	0.7950	11.108	0.0000	0.0000
2023/11/06	R213	02/05/2024	10.30 Put	Bond Future	4100.5100	4.1005	4311.9500	4.3120	5.156	0.0000	0.0000
2023/11/06	R213	02/05/2024	10.28 Call	Bond Future	870.9100	0.8709	773.3900	0.7734	11.197	0.0000	0.0000
2023/11/06	R213	02/05/2024	10.28 Put	Bond Future	4163.4700	4.1635	4376.7400	4.3767	5.122	0.0000	0.0000
2023/11/06	R213	02/05/2024		Bond Future	11.0605	82.2014	11.1362	81.8906	0.685	0.0000	0.0000
2023/11/06	R213	01/08/2024		Bond Future	11.1526	84.0371	11.2321	83.7196	0.713	0.0000	0.0000
2023/11/06	R213	01/08/2024	10.87 Call	Bond Future	2208.5400	2.2085	2053.7500	2.0538	7.009	0.0000	0.0000
2023/11/06	R213	01/08/2024	10.87 Put	Bond Future	3350.3000	3.3503	3513.0700	3.5131	4.858	0.0000	0.0000
2023/11/06	R213	01/08/2024	10.88 Call	Bond Future	2227.3400	2.2273	2071.7700	2.0718	6.985	0.0000	0.0000
2023/11/06	R213	01/08/2024	10.88 Put	Bond Future	3328.3600	3.3284	3490.3500	3.4904	4.867	0.0000	0.0000
2023/11/06	R213	01/08/2024	10.86 Call	Bond Future	2189.8200	2.1898	2035.8100	2.0358	7.033	0.0000	0.0000
2023/11/06	R213	01/08/2024	10.86 Put	Bond Future	3372.3500	3.3724	3535.9000	3.5359	4.850	0.0000	0.0000
2023/11/06	R213	07/11/2024		Bond Future	11.2690	82.4977	11.3529	82.1727	0.745	0.0000	0.0000
2023/11/06	R213	07/11/2024	11.22 Call	Bond Future	3058.7200	3.0587	2883.0300	2.8830	5.744	0.0000	0.0000
2023/11/06	R213	07/11/2024	11.22 Put	Bond Future	3249.2300	3.2492	3398.6000	3.3986	4.597	0.0000	0.0000
2023/11/06	R213	07/11/2024	11.23 Call	Bond Future	3079.7600	3.0798	2903.4000	2.9034	5.726	0.0000	0.0000
2023/11/06	R213	07/11/2024	11.23 Put	Bond Future	3231.3400	3.2313	3380.0400	3.3800	4.602	0.0000	0.0000
2023/11/06	R213	07/11/2024	11.21 Call	Bond Future	3038.0800	3.0381	2863.0400	2.8630	5.762	0.0000	0.0000
2023/11/06	R213	07/11/2024	11.21 Put	Bond Future	3267.5500	3.2676	3417.5700	3.4176	4.591	0.0000	0.0000
2023/11/06	R213	06/02/2025		Bond Future	14.0337	75.1120	11.5105	83.8938	17.979	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	
2023/11/06	R213	06/02/2025	11.35 Call	Bond Future	466.3100	0.4663	3050.7700	3.0508	554.236	0.0000	0.0000
2023/11/06	R213	06/02/2025	11.35 Put	Bond Future	9850.9700	9.8510	3653.5700	3.6536	62.912	0.0000	0.0000
2023/11/06	R214	02/11/2023		Bond Future	11.4600	64.2059	11.4600	64.2059	0.000	0.0000	0.0000
2023/11/06	R214	01/02/2024		Bond Future	12.3193	61.7522	12.3854	61.4419	0.537	0.0000	0.0000
2023/11/06	R214	01/02/2024	12.15 Call	Bond Future	1520.7000	1.5207	1354.8500	1.3549	10.906	0.0000	0.0000
2023/11/06	R214	01/02/2024	12.15 Put	Bond Future	2327.1400	2.3271	2471.6600	2.4717	6.210	0.0000	0.0000
2023/11/06	R214	01/02/2024	12.16 Call	Bond Future	1542.9600	1.5430	1375.7600	1.3758	10.836	0.0000	0.0000
2023/11/06	R214	01/02/2024	12.16 Put	Bond Future	2301.2700	2.3013	2444.4400	2.4444	6.221	0.0000	0.0000
2023/11/06	R214	01/02/2024	12.14 Call	Bond Future	1498.6100	1.4986	1334.1300	1.3341	10.976	0.0000	0.0000
2023/11/06	R214	01/02/2024	12.14 Put	Bond Future	2353.2300	2.3532	2499.1200	2.4991	6.200	0.0000	0.0000
2023/11/06	R214	02/05/2024	11.47 Call	Bond Future	919.1500	0.9192	824.6400	0.8246	10.282	0.0000	0.0000
2023/11/06	R214	02/05/2024	11.47 Put	Bond Future	5603.6300	5.6036	5826.3000	5.8263	3.974	0.0000	0.0000
2023/11/06	R214	02/05/2024	11.48 Call	Bond Future	930.8400	0.9308	835.4700	0.8355	10.246	0.0000	0.0000
2023/11/06	R214	02/05/2024	11.48 Put	Bond Future	5562.9400	5.5629	5784.7500	5.7848	3.987	0.0000	0.0000
2023/11/06	R214	02/05/2024	11.46 Call	Bond Future	907.5600	0.9076	813.9100	0.8139	10.319	0.0000	0.0000
2023/11/06	R214	02/05/2024	11.46 Put	Bond Future	5644.4800	5.6445	5868.0100	5.8680	3.960	0.0000	0.0000
2023/11/06	R214	02/05/2024		Bond Future	12.4179	59.8195	12.4863	59.5023	0.551	0.0000	0.0000
2023/11/06	R214	02/05/2024	13.52 Call	Bond Future	5930.0900	5.9301	5669.8600	5.6699	4.388	0.0000	0.0000
2023/11/06	R214	02/05/2024	13.52 Put	Bond Future	1130.1700	1.1302	1187.1200	1.1871	5.039	0.0000	0.0000
2023/11/06	R214	02/05/2024	12.87 Call	Bond Future	3948.0000	3.9480	3726.0100	3.7260	5.623	0.0000	0.0000
2023/11/06	R214	02/05/2024	12.87 Put	Bond Future	1900.5200	1.9005	1995.7100	1.9957	5.009	0.0000	0.0000
2023/11/06	R214	02/05/2024	12.12 Put	Bond Future	3445.2000	3.4452	3604.8000	3.6048	4.633	0.0000	0.0000
2023/11/06	R214	02/05/2024	12.12 Call	Bond Future	2032.2300	2.0322	1874.6500	1.8747	7.754	0.0000	0.0000
2023/11/06	R214	02/05/2024	12.14 Put	Bond Future	3391.9300	3.3919	3549.5800	3.5496	4.648	0.0000	0.0000
2023/11/06	R214	02/05/2024	12.14 Call	Bond Future	2075.4700	2.0755	1915.9400	1.9159	7.686	0.0000	0.0000
2023/11/06	R214	01/08/2024		Bond Future	12.5181	61.1552	12.5889	60.8311	0.566	0.0000	0.0000
2023/11/06	R214	01/08/2024	12.17 Call	Bond Future	2557.8900	2.5579	2397.3600	2.3974	6.276	0.0000	0.0000
2023/11/06	R214	01/08/2024	12.17 Put	Bond Future	4192.5000	4.1925	4356.1100	4.3561	3.902	0.0000	0.0000
2023/11/06	R214	01/08/2024	12.18 Call	Bond Future	2579.4300	2.5794	2418.1200	2.4181	6.254	0.0000	0.0000
2023/11/06	R214	01/08/2024	12.18 Put	Bond Future	4166.1000	4.1661	4328.9300	4.3289	3.908	0.0000	0.0000
2023/11/06	R214	01/08/2024	12.16 Call	Bond Future	2536.6400	2.5366	2376.9000	2.3769	6.297	0.0000	0.0000
2023/11/06	R214	01/08/2024	12.16 Put	Bond Future	4219.2500	4.2193	4383.6500	4.3837	3.896	0.0000	0.0000
2023/11/06	R214	07/11/2024	12.61 Call	Bond Future	3668.4000	3.6684	3481.0300	3.4810	5.108	0.0000	0.0000
2023/11/06	R214	07/11/2024	12.61 Put	Bond Future	3786.2000	3.7862	3930.6800	3.9307	3.816	0.0000	0.0000
2023/11/06	R214	07/11/2024	12.62 Call	Bond Future	3692.1200	3.6921	3504.0900	3.5041	5.093	0.0000	0.0000
2023/11/06	R214	07/11/2024	12.62 Put	Bond Future	3764.4900	3.7645	3908.3100	3.9083	3.820	0.0000	0.0000
2023/11/06	R214	07/11/2024	12.60 Call	Bond Future	3644.7500	3.6448	3458.0400	3.4580	5.123	0.0000	0.0000
2023/11/06	R214	07/11/2024	12.60 Put	Bond Future	3808.0200	3.8080	3953.1600	3.9532	3.811	0.0000	0.0000

---

0  
0  
0  
14,154  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
10,172  
0  
17,110  
0  
17,110  
0  
10,000  
0  
7,110  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

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	
2023/11/06	R214	07/11/2024		Bond Future	12.6360	59.3189	12.7095	58.9870	0.582	0.0000	0.0000
2023/11/06	R214	06/02/2025		Bond Future	14.4071	53.9389	12.8492	60.2209	10.813	0.0000	0.0000
2023/11/06	R214	06/02/2025	12.71 Call	Bond Future	1234.6700	1.2347	3600.5600	3.6006	191.621	0.0000	0.0000
2023/11/06	R214	06/02/2025	12.71 Put	Bond Future	8136.4200	8.1364	4220.2800	4.2203	48.131	0.0000	0.0000
2023/11/06	R248	02/11/2023		Bond Future	11.4800	79.4108	11.4800	79.4108	0.000	0.0000	0.0000
2023/11/06	R248	01/02/2024		Bond Future	12.4754	75.5911	12.5416	75.2164	0.531	0.0000	0.0000
2023/11/06	R248	01/02/2024	12.15 Call	Bond Future	1523.0200	1.5230	1345.5000	1.3455	11.656	0.0000	0.0000
2023/11/06	R248	01/02/2024	12.15 Put	Bond Future	3415.9100	3.4159	3613.1300	3.6131	5.774	0.0000	0.0000
2023/11/06	R248	01/02/2024	12.16 Call	Bond Future	1546.9700	1.5470	1367.7900	1.3678	11.583	0.0000	0.0000
2023/11/06	R248	01/02/2024	12.16 Put	Bond Future	3380.3700	3.3804	3575.9300	3.5759	5.785	0.0000	0.0000
2023/11/06	R248	01/02/2024	12.14 Call	Bond Future	1499.2800	1.4993	1323.4200	1.3234	11.730	0.0000	0.0000
2023/11/06	R248	01/02/2024	12.14 Put	Bond Future	3451.7400	3.4517	3650.6200	3.6506	5.762	0.0000	0.0000
2023/11/06	R248	01/02/2024	11.50 Put	Bond Future	6380.7600	6.3808	6679.8700	6.6799	4.688	0.0000	0.0000
2023/11/06	R248	01/02/2024	11.50 Call	Bond Future	432.1800	0.4322	356.5500	0.3566	17.500	0.0000	0.0000
2023/11/06	R248	01/02/2024	12.30 Put	Bond Future	2913.8600	2.9139	3086.6400	3.0866	5.930	0.0000	0.0000
2023/11/06	R248	01/02/2024	12.30 Call	Bond Future	1904.4700	1.9045	1702.5100	1.7025	10.605	0.0000	0.0000
2023/11/06	R248	01/02/2024	13.37 Call	Bond Future	5646.1700	5.6462	5321.6600	5.3217	5.747	0.0000	0.0000
2023/11/06	R248	01/02/2024	13.37 Put	Bond Future	863.1700	0.8632	913.4000	0.9134	5.819	0.0000	0.0000
2023/11/06	R248	01/02/2024	13.10 Call	Bond Future	4584.5800	4.5846	4281.1900	4.2812	6.618	0.0000	0.0000
2023/11/06	R248	01/02/2024	13.10 Put	Bond Future	1183.5000	1.1835	1254.8500	1.2549	6.029	0.0000	0.0000
2023/11/06	R248	01/02/2024	13.90 Call	Bond Future	7815.0900	7.8151	7464.0900	7.4641	4.491	0.0000	0.0000
2023/11/06	R248	01/02/2024	13.90 Put	Bond Future	461.7500	0.4618	485.4900	0.4855	5.141	0.0000	0.0000
2023/11/06	R248	02/05/2024	11.40 Put	Bond Future	8044.1900	8.0442	8334.1000	8.3341	3.604	0.0000	0.0000
2023/11/06	R248	02/05/2024	11.40 Call	Bond Future	849.5900	0.8496	756.5800	0.7566	10.948	0.0000	0.0000
2023/11/06	R248	02/05/2024	12.40 Put	Bond Future	3824.4900	3.8245	4002.9600	4.0030	4.667	0.0000	0.0000
2023/11/06	R248	02/05/2024	12.40 Call	Bond Future	2803.2700	2.8033	2598.8200	2.5988	7.293	0.0000	0.0000
2023/11/06	R248	02/05/2024	13.16 Call	Bond Future	5231.9700	5.2320	4953.8300	4.9538	5.316	0.0000	0.0000
2023/11/06	R248	02/05/2024	13.16 Put	Bond Future	2109.7200	2.1097	2214.5000	2.2145	4.967	0.0000	0.0000
2023/11/06	R248	02/05/2024	11.47 Call	Bond Future	933.5800	0.9336	833.8700	0.8339	10.680	0.0000	0.0000
2023/11/06	R248	02/05/2024	11.47 Put	Bond Future	7666.5400	7.6665	7949.7500	7.9498	3.694	0.0000	0.0000
2023/11/06	R248	02/05/2024	11.48 Call	Bond Future	945.9100	0.9459	845.2400	0.8452	10.643	0.0000	0.0000
2023/11/06	R248	02/05/2024	11.48 Put	Bond Future	7613.3100	7.6133	7895.5600	7.8956	3.707	0.0000	0.0000
2023/11/06	R248	02/05/2024	11.46 Call	Bond Future	921.2000	0.9212	822.4700	0.8225	10.718	0.0000	0.0000
2023/11/06	R248	02/05/2024	11.46 Put	Bond Future	7719.8200	7.7198	8004.0100	8.0040	3.681	0.0000	0.0000
2023/11/06	R248	02/05/2024		Bond Future	12.5800	72.8218	12.6487	72.4389	0.546	0.0000	0.0000
2023/11/06	R248	01/08/2024		Bond Future	12.6866	74.4478	12.7578	74.0564	0.562	0.0000	0.0000
2023/11/06	R248	01/08/2024	12.31 Call	Bond Future	3060.7100	3.0607	2868.8500	2.8689	6.268	0.0000	0.0000
2023/11/06	R248	01/08/2024	12.31 Put	Bond Future	5193.5200	5.1935	5392.9900	5.3930	3.841	0.0000	0.0000

---

0  
0  
0  
0  
0  
227,510  
0  
0  
0  
0  
0  
0  
0  
1,000  
0  
100  
0  
1,000  
0  
1,100  
0  
1,100  
0  
1,500  
0  
1,500  
0  
1,500  
0  
0  
0  
0  
0  
0  
0  
0  
12,631  
13,000  
0  
0



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	
2023/11/06	R248	01/08/2024	12.32 Call	Bond Future	3086.5200	3.0865	2893.7100	2.8937	6.247	0.0000	0.0000
2023/11/06	R248	01/08/2024	12.32 Put	Bond Future	5161.2300	5.1612	5359.7500	5.3598	3.846	0.0000	0.0000
2023/11/06	R248	01/08/2024	12.30 Call	Bond Future	3035.2600	3.0353	2844.3400	2.8443	6.290	0.0000	0.0000
2023/11/06	R248	01/08/2024	12.30 Put	Bond Future	5226.2500	5.2263	5426.6600	5.4267	3.835	0.0000	0.0000
2023/11/06	R248	07/11/2024		Bond Future	12.8116	71.7858	12.8858	71.3852	0.580	0.0000	0.0000
2023/11/06	R248	07/11/2024	12.79 Call	Bond Future	4491.7400	4.4917	4264.8300	4.2648	5.052	0.0000	0.0000
2023/11/06	R248	07/11/2024	12.79 Put	Bond Future	4608.8800	4.6089	4782.5600	4.7826	3.768	0.0000	0.0000
2023/11/06	R248	07/11/2024	12.80 Call	Bond Future	4520.4800	4.5205	4292.7800	4.2928	5.037	0.0000	0.0000
2023/11/06	R248	07/11/2024	12.80 Put	Bond Future	4583.2700	4.5833	4756.1600	4.7562	3.772	0.0000	0.0000
2023/11/06	R248	07/11/2024	12.78 Call	Bond Future	4463.3600	4.4634	4237.2300	4.2372	5.066	0.0000	0.0000
2023/11/06	R248	07/11/2024	12.78 Put	Bond Future	4634.9300	4.6349	4809.3900	4.8094	3.764	0.0000	0.0000
2023/11/06	R248	06/02/2025		Bond Future	14.6483	65.2334	13.0335	72.8775	11.024	0.0000	0.0000
2023/11/06	R248	06/02/2025	12.71 Call	Bond Future	1315.1300	1.3151	3968.0600	3.9681	201.724	0.0000	0.0000
2023/11/06	R248	06/02/2025	12.71 Put	Bond Future	10698.1300	10.6981	5706.9500	5.7070	46.655	0.0000	0.0000
2023/11/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

**1483870**