



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 08/11/2023 TO 08/11/2023

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
2023/11/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/11/08	2025	01/02/2024		Bond Future	174.7242	174.7242	174.7118	0.007	0.0000	0.0000
2023/11/08	2025	02/05/2024		Bond Future	178.6489	178.6489	178.6370	0.007	0.0000	0.0000
2023/11/08	2025	01/08/2024		Bond Future	180.8421	180.8421	180.8304	0.006	0.0000	0.0000
2023/11/08	2025	07/11/2024		Bond Future	185.2438	185.2438	185.2332	0.006	0.0000	0.0000
2023/11/08	2029	01/02/2024		Bond Future	126.7724	126.7724	126.3835	0.307	0.0000	0.0000
2023/11/08	2029	02/05/2024		Bond Future	128.2525	128.2525	127.8552	0.310	0.0000	0.0000

Open Interest

0

0

0

0

0

0

11,475

0

0

0

7,314

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	
2023/11/08	2029	01/08/2024		Bond Future	131.1471	131.1471	130.7416	130.7416	0.309	0.0000	0.0000
2023/11/08	2029	07/11/2024		Bond Future	132.9371	132.9371	132.5222	132.5222	0.312	0.0000	0.0000
2023/11/08	2029	06/02/2025		Bond Future	135.7587	135.7587	135.3369	135.3369	0.311	0.0000	0.0000
2023/11/08	2029	06/02/2025	132.40 Call	Bond Future	3358.6500	3.3587	2936.9000	2.9369	12.557	0.0000	0.0000
2023/11/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.85 Call	Bond Future	5631.1000	5.6311	5970.4500	5.9705	6.026	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.85 Put	Bond Future	189.6200	0.1896	153.8300	0.1538	18.875	0.0000	0.0000
2023/11/08	2030	01/02/2024	10.00 Put	Bond Future	2617.8300	2.6178	2359.1500	2.3592	9.881	0.0000	0.0000
2023/11/08	2030	01/02/2024	10.00 Call	Bond Future	729.5500	0.7296	846.0100	0.8460	15.963	0.0000	0.0000
2023/11/08	2030	01/02/2024	9.89 Put	Bond Future	2950.5300	2.9505	2676.1700	2.6762	9.299	0.0000	0.0000
2023/11/08	2030	01/02/2024	9.89 Call	Bond Future	601.6600	0.6017	702.4400	0.7024	16.750	0.0000	0.0000
2023/11/08	2030	01/02/2024	10.39 Put	Bond Future	1646.0400	1.6460	1449.2400	1.4492	11.956	0.0000	0.0000
2023/11/08	2030	01/02/2024	10.39 Call	Bond Future	1367.6800	1.3677	1546.0200	1.5460	13.040	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.86 Call	Bond Future	5665.6200	5.6656	6005.4800	6.0055	5.999	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.86 Put	Bond Future	186.5700	0.1866	151.2900	0.1513	18.910	0.0000	0.0000
2023/11/08	2030	01/02/2024	10.16 Put	Bond Future	2182.3900	2.1824	1948.4400	1.9484	10.720	0.0000	0.0000
2023/11/08	2030	01/02/2024	10.16 Call	Bond Future	958.9200	0.9589	1100.1100	1.1001	14.724	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.00 Call	Bond Future	2878.1100	2.8781	3145.9900	3.1460	9.307	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.00 Put	Bond Future	708.9800	0.7090	601.7200	0.6017	15.129	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.75 Call	Bond Future	5287.3600	5.2874	5621.3500	5.6214	6.317	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.75 Put	Bond Future	222.7500	0.2228	181.6000	0.1816	18.474	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.36 Call	Bond Future	3986.5500	3.9866	4292.4000	4.2924	7.672	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.36 Put	Bond Future	412.2600	0.4123	342.9700	0.3430	16.807	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.37 Call	Bond Future	4018.7800	4.0188	4325.5200	4.3255	7.633	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.37 Put	Bond Future	405.8600	0.4059	337.4600	0.3375	16.853	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.35 Call	Bond Future	3954.2800	3.9543	4259.2400	4.2592	7.712	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.35 Put	Bond Future	418.6300	0.4186	348.4500	0.3485	16.764	0.0000	0.0000
2023/11/08	2030	01/02/2024		Bond Future	10.4583	89.3952	10.3663	89.7703	0.880	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.31 Call	Bond Future	3826.2200	3.8262	4127.5100	4.1275	7.874	0.0000	0.0000
2023/11/08	2030	01/02/2024	11.31 Put	Bond Future	445.3800	0.4454	371.5300	0.3715	16.581	0.0000	0.0000
2023/11/08	2030	01/02/2024	9.93 Put	Bond Future	2827.1000	2.8271	2558.3100	2.5583	9.508	0.0000	0.0000
2023/11/08	2030	01/02/2024	9.93 Call	Bond Future	646.0500	0.6461	752.4000	0.7524	16.462	0.0000	0.0000
2023/11/08	2030	01/02/2024	9.57 Put	Bond Future	4029.3800	4.0294	3716.2000	3.7162	7.772	0.0000	0.0000
2023/11/08	2030	01/02/2024	9.57 Call	Bond Future	324.0000	0.3240	385.9600	0.3860	19.123	0.0000	0.0000
2023/11/08	2030	01/02/2024	10.07 Put	Bond Future	2421.3800	2.4214	2173.3400	2.1733	10.244	0.0000	0.0000
2023/11/08	2030	01/02/2024	10.07 Call	Bond Future	824.7000	0.8247	951.8000	0.9518	15.412	0.0000	0.0000
2023/11/08	2030	01/02/2024	12.10 Call	Bond Future	6500.5400	6.5005	6850.6800	6.8507	5.386	0.0000	0.0000
2023/11/08	2030	01/02/2024	12.10 Put	Bond Future	126.1100	0.1261	101.1100	0.1011	19.824	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
500  
0  
500  
0  
500  
0  
500  
0  
500  
0  
200  
0  
700  
0  
200  
0  
0  
0  
0  
0  
0  
60,054  
0  
1,360  
0  
1,360  
0  
400  
0  
400  
0  
400

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	
2023/11/08	2030	02/05/2024		Bond Future	10.5397	91.3816	10.4425	91.7654	0.923	0.0000	0.0000
2023/11/08	2030	02/05/2024	9.82 Call	Bond Future	797.3400	0.7973	905.8600	0.9059	13.610	0.0000	0.0000
2023/11/08	2030	02/05/2024	9.82 Put	Bond Future	3686.9200	3.6869	3411.6100	3.4116	7.467	0.0000	0.0000
2023/11/08	2030	02/05/2024	9.83 Call	Bond Future	808.4200	0.8084	918.0400	0.9180	13.560	0.0000	0.0000
2023/11/08	2030	02/05/2024	9.83 Put	Bond Future	3657.0600	3.6571	3382.8500	3.3829	7.498	0.0000	0.0000
2023/11/08	2030	02/05/2024	9.81 Call	Bond Future	786.3700	0.7864	893.7800	0.8938	13.659	0.0000	0.0000
2023/11/08	2030	02/05/2024	9.81 Put	Bond Future	3716.9100	3.7169	3440.4900	3.4405	7.437	0.0000	0.0000
2023/11/08	2030	02/05/2024	10.62 Put	Bond Future	1803.1700	1.8032	1625.6300	1.6256	9.846	0.0000	0.0000
2023/11/08	2030	02/05/2024	10.62 Call	Bond Future	2118.4100	2.1184	2324.7000	2.3247	9.738	0.0000	0.0000
2023/11/08	2030	02/05/2024	11.12 Put	Bond Future	1102.9300	1.1029	980.3400	0.9803	11.115	0.0000	0.0000
2023/11/08	2030	02/05/2024	11.12 Call	Bond Future	3350.8700	3.3509	3612.1100	3.6121	7.796	0.0000	0.0000
2023/11/08	2030	02/05/2024	13.15 Call	Bond Future	9677.9100	9.6779	10045.5700	10.0456	3.799	0.0000	0.0000
2023/11/08	2030	02/05/2024	13.15 Put	Bond Future	102.3300	0.1023	86.1600	0.0862	15.802	0.0000	0.0000
2023/11/08	2030	02/05/2024	9.66 Put	Bond Future	4182.3200	4.1823	3889.9500	3.8900	6.991	0.0000	0.0000
2023/11/08	2030	02/05/2024	9.66 Call	Bond Future	634.6600	0.6347	726.1200	0.7261	14.411	0.0000	0.0000
2023/11/08	2030	02/05/2024	10.16 Put	Bond Future	2759.6500	2.7597	2524.7400	2.5247	8.512	0.0000	0.0000
2023/11/08	2030	02/05/2024	10.16 Call	Bond Future	1249.3700	1.2494	1398.2900	1.3983	11.920	0.0000	0.0000
2023/11/08	2030	02/05/2024	11.94 Call	Bond Future	5784.7100	5.7847	6107.4100	6.1074	5.578	0.0000	0.0000
2023/11/08	2030	02/05/2024	11.94 Put	Bond Future	479.2300	0.4792	418.1000	0.4181	12.756	0.0000	0.0000
2023/11/08	2030	02/05/2024	12.38 Call	Bond Future	7195.0600	7.1951	7537.8900	7.5379	4.765	0.0000	0.0000
2023/11/08	2030	02/05/2024	12.38 Put	Bond Future	304.3400	0.3043	263.3400	0.2633	13.472	0.0000	0.0000
2023/11/08	2030	02/05/2024	10.82 Put	Bond Future	1484.4700	1.4845	1330.3400	1.3303	10.383	0.0000	0.0000
2023/11/08	2030	02/05/2024	10.82 Call	Bond Future	2579.1500	2.5792	2808.8500	2.8089	8.906	0.0000	0.0000
2023/11/08	2030	01/08/2024	10.38 Call	Bond Future	2078.6100	2.0786	2257.3600	2.2574	8.599	0.0000	0.0000
2023/11/08	2030	01/08/2024	10.38 Put	Bond Future	3024.0100	3.0240	2809.8600	2.8099	7.082	0.0000	0.0000
2023/11/08	2030	01/08/2024	10.39 Call	Bond Future	2097.2100	2.0972	2276.9100	2.2769	8.569	0.0000	0.0000
2023/11/08	2030	01/08/2024	10.39 Put	Bond Future	3004.1300	3.0041	2790.9300	2.7909	7.097	0.0000	0.0000
2023/11/08	2030	01/08/2024	10.37 Call	Bond Future	2060.4100	2.0604	2238.2000	2.2382	8.629	0.0000	0.0000
2023/11/08	2030	01/08/2024	10.37 Put	Bond Future	3044.3000	3.0443	2829.1900	2.8292	7.066	0.0000	0.0000
2023/11/08	2030	01/08/2024		Bond Future	10.6273	89.4168	10.5241	89.8097	0.971	0.0000	0.0000
2023/11/08	2030	07/11/2024		Bond Future	10.7220	91.5698	10.6120	91.9728	1.026	0.0000	0.0000
2023/11/08	2030	07/11/2024	10.75 Call	Bond Future	2884.2300	2.8842	3094.9700	3.0950	7.307	0.0000	0.0000
2023/11/08	2030	07/11/2024	10.75 Put	Bond Future	2781.8500	2.7819	2589.5400	2.5895	6.913	0.0000	0.0000
2023/11/08	2030	07/11/2024	10.76 Call	Bond Future	2904.7100	2.9047	3116.2700	3.1163	7.283	0.0000	0.0000
2023/11/08	2030	07/11/2024	10.76 Put	Bond Future	2765.8500	2.7659	2574.3600	2.5744	6.923	0.0000	0.0000
2023/11/08	2030	07/11/2024	10.74 Call	Bond Future	2864.1800	2.8642	3074.0900	3.0741	7.329	0.0000	0.0000
2023/11/08	2030	07/11/2024	10.74 Put	Bond Future	2798.3100	2.7983	2605.1700	2.6052	6.902	0.0000	0.0000
2023/11/08	2030	06/02/2025		Bond Future	10.8583	89.4781	10.7408	89.8911	1.081	0.0000	0.0000
2023/11/08	2030	06/02/2025	10.68 Call	Bond Future	2682.6200	2.6826	2883.4800	2.8835	7.487	0.0000	0.0000

---

19,883

0

0

0

0

0

0

0

500

0

500

0

500

0

1,000

0

1,000

0

1,000

0

1,080

0

1,080

0

0

0

0

0

0

0

221

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	
2023/11/08	2030	06/02/2025	10.68 Put	Bond Future	3310.5900	3.3106	3098.4200	3.0984	6.409	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.90 Put	Bond Future	3176.9100	3.1769	2815.5100	2.8155	11.376	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.90 Call	Bond Future	859.6900	0.8597	1025.3700	1.0254	19.272	0.0000	0.0000
2023/11/08	2032	01/02/2024	12.00 Call	Bond Future	3629.4200	3.6294	4011.9600	4.0120	10.540	0.0000	0.0000
2023/11/08	2032	01/02/2024	12.00 Put	Bond Future	858.6900	0.8587	714.1500	0.7142	16.833	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.59 Put	Bond Future	4298.7200	4.2987	3878.7000	3.8787	9.771	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.59 Call	Bond Future	472.6300	0.4726	579.6900	0.5797	22.652	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.09 Put	Bond Future	2596.2900	2.5963	2275.1200	2.2751	12.370	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.09 Call	Bond Future	1187.1500	1.1872	1393.0600	1.3931	17.345	0.0000	0.0000
2023/11/08	2032	01/02/2024	12.73 Call	Bond Future	6246.5000	6.2465	6710.9800	6.7110	7.436	0.0000	0.0000
2023/11/08	2032	01/02/2024	12.73 Put	Bond Future	315.5200	0.3155	252.9200	0.2529	19.840	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.78 Put	Bond Future	3584.6200	3.5846	3199.0600	3.1991	10.756	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.78 Call	Bond Future	687.3600	0.6874	828.8800	0.8289	20.589	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.75 Call	Bond Future	2835.5900	2.8356	3176.6600	3.1767	12.028	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.75 Put	Bond Future	1185.8900	1.1859	999.8800	0.9999	15.685	0.0000	0.0000
2023/11/08	2032	01/02/2024	12.50 Call	Bond Future	5388.8400	5.3888	5833.3500	5.8334	8.249	0.0000	0.0000
2023/11/08	2032	01/02/2024	12.50 Put	Bond Future	435.7300	0.4357	353.1600	0.3532	18.950	0.0000	0.0000
2023/11/08	2032	01/02/2024		Bond Future	11.3901	86.4952	11.2771	87.0222	0.992	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.84 Call	Bond Future	3112.9400	3.1129	3469.7400	3.4697	11.462	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.84 Put	Bond Future	1057.3400	1.0573	887.0600	0.8871	16.105	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.85 Call	Bond Future	3144.2900	3.1443	3502.7900	3.5028	11.402	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.85 Put	Bond Future	1043.7500	1.0438	875.1700	0.8752	16.151	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.83 Call	Bond Future	3081.5600	3.0816	3436.6600	3.4367	11.523	0.0000	0.0000
2023/11/08	2032	01/02/2024	11.83 Put	Bond Future	1070.9300	1.0709	898.9500	0.8990	16.059	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.01 Put	Bond Future	6871.3800	6.8714	6381.2900	6.3813	7.132	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.01 Call	Bond Future	128.7800	0.1288	165.7700	0.1658	28.723	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.76 Put	Bond Future	3655.4700	3.6555	3266.0100	3.2660	10.654	0.0000	0.0000
2023/11/08	2032	01/02/2024	10.76 Call	Bond Future	661.0500	0.6611	798.6700	0.7987	20.818	0.0000	0.0000
2023/11/08	2032	01/02/2024	12.62 Call	Bond Future	5833.7300	5.8337	6289.2600	6.2893	7.809	0.0000	0.0000
2023/11/08	2032	01/02/2024	12.62 Put	Bond Future	368.4100	0.3684	296.8600	0.2969	19.421	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.55 Call	Bond Future	836.5300	0.8365	970.8000	0.9708	16.051	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.55 Put	Bond Future	5275.5500	5.2756	4870.6400	4.8706	7.675	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.56 Call	Bond Future	848.3400	0.8483	984.0000	0.9840	15.991	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.56 Put	Bond Future	5238.8900	5.2389	4835.3700	4.8354	7.702	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.54 Call	Bond Future	825.0100	0.8250	957.9200	0.9579	16.110	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.54 Put	Bond Future	5312.5500	5.3126	4906.2800	4.9063	7.647	0.0000	0.0000
2023/11/08	2032	02/05/2024		Bond Future	11.4965	84.2550	11.3781	84.7942	1.030	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.59 Put	Bond Future	5129.4000	5.1294	4730.0500	4.7301	7.786	0.0000	0.0000

---

0  
0  
8,500  
0  
17,000  
0  
500  
0  
500  
0  
500  
0  
200  
0  
200  
0  
200  
94,845  
0  
0  
0  
0  
0  
0  
0  
1,200  
0  
1,200  
0  
1,200  
0  
0  
0  
0  
0  
0  
0  
61,107  
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	
2023/11/08	2032	02/05/2024	10.59 Call	Bond Future	884.0800	0.8841	1023.9100	1.0239	15.816	0.0000	0.0000
2023/11/08	2032	02/05/2024	11.09 Put	Bond Future	3514.2400	3.5142	3190.4600	3.1905	9.213	0.0000	0.0000
2023/11/08	2032	02/05/2024	11.09 Call	Bond Future	1644.2700	1.6443	1859.6700	1.8597	13.100	0.0000	0.0000
2023/11/08	2032	02/05/2024	13.18 Call	Bond Future	7779.4800	7.7795	8240.0000	8.2400	5.920	0.0000	0.0000
2023/11/08	2032	02/05/2024	13.18 Put	Bond Future	580.3100	0.5803	501.6500	0.5017	13.555	0.0000	0.0000
2023/11/08	2032	02/05/2024	13.35 Call	Bond Future	8379.2200	8.3792	8849.5300	8.8495	5.613	0.0000	0.0000
2023/11/08	2032	02/05/2024	13.35 Put	Bond Future	499.1100	0.4991	430.2400	0.4302	13.799	0.0000	0.0000
2023/11/08	2032	02/05/2024	11.35 Put	Bond Future	2848.2900	2.8483	2565.9500	2.5660	9.913	0.0000	0.0000
2023/11/08	2032	02/05/2024	11.35 Call	Bond Future	2180.5800	2.1806	2437.4200	2.4374	11.779	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.65 Put	Bond Future	4914.4700	4.9145	4523.6000	4.5236	7.953	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.65 Call	Bond Future	958.6700	0.9587	1106.9800	1.1070	15.470	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.36 Put	Bond Future	6021.9300	6.0219	5593.6200	5.5936	7.113	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.36 Call	Bond Future	655.2400	0.6552	766.1100	0.7661	16.921	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.86 Put	Bond Future	4205.7500	4.2058	3845.9800	3.8460	8.554	0.0000	0.0000
2023/11/08	2032	02/05/2024	10.86 Call	Bond Future	1253.5900	1.2536	1433.0000	1.4330	14.312	0.0000	0.0000
2023/11/08	2032	02/05/2024	12.90 Call	Bond Future	6803.9900	6.8040	7245.4900	7.2455	6.489	0.0000	0.0000
2023/11/08	2032	02/05/2024	12.90 Put	Bond Future	744.1100	0.7441	646.4300	0.6464	13.127	0.0000	0.0000
2023/11/08	2032	01/08/2024	11.14 Call	Bond Future	2140.4700	2.1405	2368.6600	2.3687	10.661	0.0000	0.0000
2023/11/08	2032	01/08/2024	11.14 Put	Bond Future	4242.5700	4.2426	3919.0900	3.9191	7.625	0.0000	0.0000
2023/11/08	2032	01/08/2024	11.15 Call	Bond Future	2159.6900	2.1597	2389.1800	2.3892	10.626	0.0000	0.0000
2023/11/08	2032	01/08/2024	11.15 Put	Bond Future	4216.1100	4.2161	3893.9300	3.8939	7.642	0.0000	0.0000
2023/11/08	2032	01/08/2024	11.13 Call	Bond Future	2121.3400	2.1213	2348.2300	2.3482	10.696	0.0000	0.0000
2023/11/08	2032	01/08/2024	11.13 Put	Bond Future	4269.1500	4.2692	3944.3700	3.9444	7.608	0.0000	0.0000
2023/11/08	2032	01/08/2024		Bond Future	11.6075	86.1366	11.4833	86.6883	1.070	0.0000	0.0000
2023/11/08	2032	07/11/2024	11.48 Call	Bond Future	2854.3900	2.8544	3121.7100	3.1217	9.365	0.0000	0.0000
2023/11/08	2032	07/11/2024	11.48 Put	Bond Future	3972.3100	3.9723	3674.0500	3.6741	7.508	0.0000	0.0000
2023/11/08	2032	07/11/2024	11.49 Call	Bond Future	2875.1600	2.8752	3143.6500	3.1437	9.338	0.0000	0.0000
2023/11/08	2032	07/11/2024	11.49 Put	Bond Future	3949.3300	3.9493	3652.2400	3.6522	7.523	0.0000	0.0000
2023/11/08	2032	07/11/2024	11.47 Call	Bond Future	2833.3500	2.8334	3099.5000	3.0995	9.393	0.0000	0.0000
2023/11/08	2032	07/11/2024	11.47 Put	Bond Future	3995.0600	3.9951	3695.6300	3.6956	7.495	0.0000	0.0000
2023/11/08	2032	07/11/2024	13.36 Call	Bond Future	7975.2300	7.9752	8414.6300	8.4146	5.510	0.0000	0.0000
2023/11/08	2032	07/11/2024	13.36 Put	Bond Future	1358.2000	1.3582	1232.0200	1.2320	9.290	0.0000	0.0000
2023/11/08	2032	07/11/2024	11.64 Put	Bond Future	3626.9300	3.6269	3347.2700	3.3473	7.711	0.0000	0.0000
2023/11/08	2032	07/11/2024	11.64 Call	Bond Future	3205.6300	3.2056	3491.5500	3.4916	8.919	0.0000	0.0000
2023/11/08	2032	07/11/2024		Bond Future	11.7376	84.0425	11.6067	84.6080	1.115	0.0000	0.0000
2023/11/08	2032	06/02/2025		Bond Future	11.8978	85.8007	11.7599	86.3795	1.159	0.0000	0.0000
2023/11/08	2032	06/02/2025	11.72 Call	Bond Future	3335.7100	3.3357	3622.1300	3.6221	8.586	0.0000	0.0000
2023/11/08	2032	06/02/2025	11.72 Put	Bond Future	4082.8400	4.0828	3790.4200	3.7904	7.162	0.0000	0.0000

---

500

0

500

0

500

0

1,550

0

1,550

0

1,550

0

1,000

0

1,000

0

1,000

0

0

0

0

0

0

0

0

0

0

0

0

0

1,615

0

1,615

274

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	
2023/11/08	2033	01/02/2024		Bond Future	120.8714	120.8714	121.1637	121.1637	0.242	0.0000	0.0000
2023/11/08	2033	02/05/2024		Bond Future	122.1230	122.1230	122.4221	122.4221	0.245	0.0000	0.0000
2023/11/08	2033	01/08/2024		Bond Future	124.8793	124.8793	125.1859	125.1859	0.246	0.0000	0.0000
2023/11/08	2033	07/11/2024		Bond Future	126.4187	126.4187	126.7332	126.7332	0.249	0.0000	0.0000
2023/11/08	2033	06/02/2025		Bond Future	129.1019	129.1019	129.4251	129.4251	0.250	0.0000	0.0000
2023/11/08	2033	06/02/2025	124.94 Call	Bond Future	4161.9100	4.1619	4485.0600	4.4851	7.764	0.0000	0.0000
2023/11/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	2037	01/02/2024	13.93 Call	Bond Future	7752.0700	7.7521	8179.3000	8.1793	5.511	0.0000	0.0000
2023/11/08	2037	01/02/2024	13.93 Put	Bond Future	329.1600	0.3292	276.3700	0.2764	16.038	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.93 Call	Bond Future	3907.8600	3.9079	4238.9900	4.2390	8.473	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.93 Put	Bond Future	1154.5900	1.1546	1005.7000	1.0057	12.895	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.09 Put	Bond Future	2984.2400	2.9842	2692.0600	2.6921	9.791	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.09 Call	Bond Future	1436.6900	1.4367	1624.5300	1.6245	13.074	0.0000	0.0000
2023/11/08	2037	01/02/2024		Bond Future	12.3841	75.3626	12.2919	75.8426	0.744	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.32 Call	Bond Future	1998.6600	1.9987	2229.6100	2.2296	11.555	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.32 Put	Bond Future	2332.0700	2.3321	2083.0000	2.0830	10.680	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.33 Call	Bond Future	2025.4400	2.0254	2258.2300	2.2582	11.493	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.33 Put	Bond Future	2306.7000	2.3067	2059.4700	2.0595	10.718	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.31 Call	Bond Future	1972.2000	1.9722	2201.3100	2.2013	11.617	0.0000	0.0000
2023/11/08	2037	01/02/2024	12.31 Put	Bond Future	2357.8100	2.3578	2106.9000	2.1069	10.642	0.0000	0.0000
2023/11/08	2037	02/05/2024		Bond Future	12.5058	77.0370	12.4099	77.5280	0.767	0.0000	0.0000
2023/11/08	2037	02/05/2024	11.44 Call	Bond Future	877.9900	0.8780	988.5500	0.9886	12.592	0.0000	0.0000
2023/11/08	2037	02/05/2024	11.44 Put	Bond Future	6610.5500	6.6106	6230.0800	6.2301	5.755	0.0000	0.0000
2023/11/08	2037	02/05/2024	11.45 Call	Bond Future	889.4300	0.8894	1001.1200	1.0011	12.557	0.0000	0.0000
2023/11/08	2037	02/05/2024	11.45 Put	Bond Future	6565.2900	6.5653	6185.9500	6.1860	5.778	0.0000	0.0000
2023/11/08	2037	02/05/2024	11.43 Call	Bond Future	866.6500	0.8667	976.1000	0.9761	12.629	0.0000	0.0000
2023/11/08	2037	02/05/2024	11.43 Put	Bond Future	6655.9600	6.6560	6274.3800	6.2744	5.733	0.0000	0.0000
2023/11/08	2037	01/08/2024		Bond Future	12.6343	74.5014	12.5344	75.0038	0.791	0.0000	0.0000
2023/11/08	2037	01/08/2024	12.10 Call	Bond Future	2431.9000	2.4319	2634.2200	2.6342	8.319	0.0000	0.0000
2023/11/08	2037	01/08/2024	12.10 Put	Bond Future	5177.2300	5.1772	4877.1400	4.8771	5.796	0.0000	0.0000
2023/11/08	2037	01/08/2024	12.11 Call	Bond Future	2453.6100	2.4536	2657.0800	2.6571	8.293	0.0000	0.0000
2023/11/08	2037	01/08/2024	12.11 Put	Bond Future	5146.2200	5.1462	4847.2800	4.8473	5.809	0.0000	0.0000
2023/11/08	2037	01/08/2024	12.09 Call	Bond Future	2410.2800	2.4103	2611.4600	2.6115	8.347	0.0000	0.0000
2023/11/08	2037	01/08/2024	12.09 Put	Bond Future	5208.3800	5.2084	4907.1500	4.9072	5.784	0.0000	0.0000
2023/11/08	2037	01/08/2024	13.82 Call	Bond Future	7396.3800	7.3964	7763.7700	7.7638	4.967	0.0000	0.0000
2023/11/08	2037	01/08/2024	13.82 Put	Bond Future	1793.4800	1.7935	1658.4600	1.6585	7.528	0.0000	0.0000
2023/11/08	2037	01/08/2024	13.17 Call	Bond Future	5293.8000	5.2938	5609.1700	5.6092	5.957	0.0000	0.0000
2023/11/08	2037	01/08/2024	13.17 Put	Bond Future	2682.3400	2.6823	2495.3000	2.4953	6.973	0.0000	0.0000

---

8,207

0

0

0

0

0

0

0

2,500

0

2,500

0

2,500

137,263

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

1,383

0

0

0

0

1,383

0

1,383

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	
2023/11/08	2037	07/11/2024		Bond Future	12.7714	76.2943	12.6671	76.8095	0.817	0.0000	0.0000
2023/11/08	2037	07/11/2024	12.58 Call	Bond Future	3688.0900	3.6881	3940.2700	3.9403	6.838	0.0000	0.0000
2023/11/08	2037	07/11/2024	12.58 Put	Bond Future	4636.9900	4.6370	4374.0400	4.3740	5.671	0.0000	0.0000
2023/11/08	2037	07/11/2024	12.59 Call	Bond Future	3712.7300	3.7127	3965.9000	3.9659	6.819	0.0000	0.0000
2023/11/08	2037	07/11/2024	12.59 Put	Bond Future	4611.6200	4.6116	4349.6600	4.3497	5.680	0.0000	0.0000
2023/11/08	2037	07/11/2024	12.57 Call	Bond Future	3663.2300	3.6632	3914.4100	3.9144	6.857	0.0000	0.0000
2023/11/08	2037	07/11/2024	12.57 Put	Bond Future	4662.1800	4.6622	4398.2300	4.3982	5.662	0.0000	0.0000
2023/11/08	2037	06/02/2025		Bond Future	12.9313	73.6301	12.8223	74.1573	0.843	0.0000	0.0000
2023/11/08	2037	06/02/2025	12.76 Call	Bond Future	3959.0000	3.9590	4222.4900	4.2225	6.655	0.0000	0.0000
2023/11/08	2037	06/02/2025	12.76 Put	Bond Future	4789.5900	4.7896	4525.8700	4.5259	5.506	0.0000	0.0000
2023/11/08	2038	01/02/2024		Bond Future	128.6856	128.6856	130.0290	130.0290	1.044	0.0000	0.0000
2023/11/08	2038	02/05/2024		Bond Future	131.5762	131.5762	132.9502	132.9502	1.044	0.0000	0.0000
2023/11/08	2038	01/08/2024		Bond Future	132.4768	132.4768	133.8822	133.8822	1.061	0.0000	0.0000
2023/11/08	2038	07/11/2024		Bond Future	135.7008	135.7008	137.1413	137.1413	1.062	0.0000	0.0000
2023/11/08	2038	06/02/2025		Bond Future	136.4641	136.4641	137.9363	137.9363	1.079	0.0000	0.0000
2023/11/08	2038	06/02/2025	135.23 Call	Bond Future	1234.0800	1.2341	2706.3400	2.7063	119.300	0.0000	0.0000
2023/11/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.30 Put	Bond Future	3062.4900	3.0625	2774.7300	2.7747	9.396	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.30 Call	Bond Future	1587.0300	1.5870	1779.5400	1.7795	12.130	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.90 Put	Bond Future	1563.1200	1.5631	1382.2700	1.3823	11.570	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.90 Call	Bond Future	3373.1400	3.3731	3672.5600	3.6726	8.877	0.0000	0.0000
2023/11/08	2040	01/02/2024	13.90 Call	Bond Future	7274.4800	7.2745	7687.1700	7.6872	5.673	0.0000	0.0000
2023/11/08	2040	01/02/2024	13.90 Put	Bond Future	460.4900	0.4605	392.9100	0.3929	14.676	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.34 Call	Bond Future	1685.3700	1.6854	1885.4700	1.8855	11.873	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.34 Put	Bond Future	2934.7200	2.9347	2654.5500	2.6546	9.547	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.35 Call	Bond Future	1710.5200	1.7105	1912.5300	1.9125	11.810	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.35 Put	Bond Future	2903.5000	2.9035	2625.2400	2.6252	9.584	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.33 Call	Bond Future	1660.5500	1.6606	1858.7600	1.8588	11.936	0.0000	0.0000
2023/11/08	2040	01/02/2024	12.33 Put	Bond Future	2966.3300	2.9663	2684.2700	2.6843	9.509	0.0000	0.0000
2023/11/08	2040	01/02/2024		Bond Future	12.5644	75.8207	12.4774	76.3009	0.692	0.0000	0.0000
2023/11/08	2040	02/05/2024		Bond Future	12.6857	77.5053	12.5953	77.9966	0.712	0.0000	0.0000
2023/11/08	2040	02/05/2024	11.61 Call	Bond Future	922.8200	0.9228	1031.8200	1.0318	11.812	0.0000	0.0000
2023/11/08	2040	02/05/2024	11.61 Put	Bond Future	7111.4300	7.1114	6729.1200	6.7291	5.376	0.0000	0.0000
2023/11/08	2040	02/05/2024	11.62 Call	Bond Future	934.9600	0.9350	1045.0900	1.0451	11.779	0.0000	0.0000
2023/11/08	2040	02/05/2024	11.62 Put	Bond Future	7062.4600	7.0625	6681.2800	6.6813	5.397	0.0000	0.0000
2023/11/08	2040	02/05/2024	11.60 Call	Bond Future	910.9500	0.9110	1018.8500	1.0189	11.845	0.0000	0.0000
2023/11/08	2040	02/05/2024	11.60 Put	Bond Future	7160.7500	7.1608	6777.3400	6.7773	5.354	0.0000	0.0000
2023/11/08	2040	01/08/2024		Bond Future	12.8137	74.7297	12.7196	75.2324	0.734	0.0000	0.0000

---

9,107

0  
0  
0  
0  
0  
0  
0  
0  
0  
0

3,069

1,706

0  
0  
0  
0  
0  
0

1,000

0

1,000

0

1,000

0  
0  
0  
0  
0  
0

127,684

0  
0  
0  
0  
0  
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	
2023/11/08	2040	01/08/2024	12.33 Call	Bond Future	2695.8600	2.6959	2903.9000	2.9039	7.717	0.0000	0.0000
2023/11/08	2040	01/08/2024	12.33 Put	Bond Future	5336.9100	5.3369	5042.2500	5.0423	5.521	0.0000	0.0000
2023/11/08	2040	01/08/2024	12.34 Call	Bond Future	2719.3300	2.7193	2928.5300	2.9285	7.693	0.0000	0.0000
2023/11/08	2040	01/08/2024	12.34 Put	Bond Future	5304.3200	5.3043	5010.8200	5.0108	5.533	0.0000	0.0000
2023/11/08	2040	01/08/2024	12.32 Call	Bond Future	2672.2300	2.6722	2879.1300	2.8791	7.743	0.0000	0.0000
2023/11/08	2040	01/08/2024	12.32 Put	Bond Future	5369.4100	5.3694	5073.6100	5.0736	5.509	0.0000	0.0000
2023/11/08	2040	07/11/2024		Bond Future	12.9496	76.5280	12.8514	77.0434	0.758	0.0000	0.0000
2023/11/08	2040	07/11/2024	12.85 Call	Bond Future	4118.6000	4.1186	4380.0500	4.3801	6.348	0.0000	0.0000
2023/11/08	2040	07/11/2024	12.85 Put	Bond Future	4641.3900	4.6414	4387.4300	4.3874	5.472	0.0000	0.0000
2023/11/08	2040	07/11/2024	12.86 Call	Bond Future	4145.5800	4.1456	4408.0200	4.4080	6.331	0.0000	0.0000
2023/11/08	2040	07/11/2024	12.86 Put	Bond Future	4615.6200	4.6156	4362.6500	4.3627	5.481	0.0000	0.0000
2023/11/08	2040	07/11/2024	12.84 Call	Bond Future	4091.3900	4.0914	4351.8400	4.3518	6.366	0.0000	0.0000
2023/11/08	2040	07/11/2024	12.84 Put	Bond Future	4666.9900	4.6670	4412.0300	4.4120	5.463	0.0000	0.0000
2023/11/08	2040	06/02/2025		Bond Future	13.1066	73.6175	13.0041	74.1450	0.783	0.0000	0.0000
2023/11/08	2040	06/02/2025	12.95 Call	Bond Future	4221.0000	4.2210	4486.2700	4.4863	6.285	0.0000	0.0000
2023/11/08	2040	06/02/2025	12.95 Put	Bond Future	5028.8500	5.0289	4766.6400	4.7666	5.214	0.0000	0.0000
2023/11/08	2044	01/02/2024	13.25 Call	Bond Future	4379.2800	4.3793	4745.1300	4.7451	8.354	0.0000	0.0000
2023/11/08	2044	01/02/2024	13.25 Put	Bond Future	1070.3100	1.0703	926.1900	0.9262	13.465	0.0000	0.0000
2023/11/08	2044	01/02/2024	13.00 Call	Bond Future	3464.9900	3.4650	3792.6100	3.7926	9.455	0.0000	0.0000
2023/11/08	2044	01/02/2024	13.00 Put	Bond Future	1449.1000	1.4491	1266.7500	1.2668	12.584	0.0000	0.0000
2023/11/08	2044	01/02/2024		Bond Future	12.6255	72.1020	12.5336	72.6120	0.728	0.0000	0.0000
2023/11/08	2044	01/02/2024	12.28 Call	Bond Future	1356.5000	1.3565	1544.9000	1.5449	13.889	0.0000	0.0000
2023/11/08	2044	01/02/2024	12.28 Put	Bond Future	3304.9200	3.3049	2983.3500	2.9834	9.730	0.0000	0.0000
2023/11/08	2044	01/02/2024	12.29 Call	Bond Future	1379.0400	1.3790	1569.5000	1.5695	13.811	0.0000	0.0000
2023/11/08	2044	01/02/2024	12.29 Put	Bond Future	3269.8300	3.2698	2950.3200	2.9503	9.771	0.0000	0.0000
2023/11/08	2044	01/02/2024	12.27 Call	Bond Future	1334.3000	1.3343	1520.6400	1.5206	13.965	0.0000	0.0000
2023/11/08	2044	01/02/2024	12.27 Put	Bond Future	3340.4300	3.3404	3016.8000	3.0168	9.688	0.0000	0.0000
2023/11/08	2044	02/05/2024	11.66 Call	Bond Future	913.3200	0.9133	1028.6300	1.0286	12.625	0.0000	0.0000
2023/11/08	2044	02/05/2024	11.66 Put	Bond Future	7219.7200	7.2197	6813.4200	6.8134	5.628	0.0000	0.0000
2023/11/08	2044	02/05/2024	11.67 Call	Bond Future	925.5100	0.9255	1042.0200	1.0420	12.589	0.0000	0.0000
2023/11/08	2044	02/05/2024	11.67 Put	Bond Future	7169.4700	7.1695	6764.3700	6.7644	5.650	0.0000	0.0000
2023/11/08	2044	02/05/2024	11.65 Call	Bond Future	901.2400	0.9012	1015.3600	1.0154	12.663	0.0000	0.0000
2023/11/08	2044	02/05/2024	11.65 Put	Bond Future	7270.1600	7.2702	6862.6700	6.8627	5.605	0.0000	0.0000
2023/11/08	2044	02/05/2024		Bond Future	12.7424	73.7039	12.6469	74.2256	0.749	0.0000	0.0000
2023/11/08	2044	01/08/2024		Bond Future	12.8653	70.9686	12.7660	71.5023	0.772	0.0000	0.0000
2023/11/08	2044	01/08/2024	12.29 Call	Bond Future	2459.3400	2.4593	2669.5300	2.6695	8.547	0.0000	0.0000
2023/11/08	2044	01/08/2024	12.29 Put	Bond Future	5645.1800	5.6452	5321.6800	5.3217	5.731	0.0000	0.0000
2023/11/08	2044	01/08/2024	12.30 Call	Bond Future	2481.3600	2.4814	2692.7900	2.6928	8.521	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
8,639  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
5,000  
0  
15,000  
103,703  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
27  
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	
2023/11/08	2044	01/08/2024	12.30 Put	Bond Future	5609.7900	5.6098	5287.5300	5.2875	5.745	0.0000	0.0000
2023/11/08	2044	01/08/2024	12.28 Call	Bond Future	2437.4300	2.4374	2646.3800	2.6464	8.573	0.0000	0.0000
2023/11/08	2044	01/08/2024	12.28 Put	Bond Future	5680.7400	5.6807	5356.0000	5.3560	5.717	0.0000	0.0000
2023/11/08	2044	07/11/2024	12.91 Call	Bond Future	4207.4500	4.2075	4488.0500	4.4881	6.669	0.0000	0.0000
2023/11/08	2044	07/11/2024	12.91 Put	Bond Future	4658.1700	4.6582	4391.7300	4.3917	5.720	0.0000	0.0000
2023/11/08	2044	07/11/2024	12.92 Call	Bond Future	4234.4400	4.2344	4516.0900	4.5161	6.651	0.0000	0.0000
2023/11/08	2044	07/11/2024	12.92 Put	Bond Future	4632.1600	4.6322	4366.7700	4.3668	5.729	0.0000	0.0000
2023/11/08	2044	07/11/2024	12.90 Call	Bond Future	4180.2400	4.1802	4459.7900	4.4598	6.687	0.0000	0.0000
2023/11/08	2044	07/11/2024	12.90 Put	Bond Future	4684.0300	4.6840	4416.5400	4.4165	5.711	0.0000	0.0000
2023/11/08	2044	07/11/2024		Bond Future	12.9954	72.6764	12.8919	73.2234	0.797	0.0000	0.0000
2023/11/08	2044	06/02/2025		Bond Future	13.1451	69.8104	13.0370	70.3702	0.822	0.0000	0.0000
2023/11/08	2044	06/02/2025	13.02 Call	Bond Future	4339.1800	4.3392	4625.5300	4.6255	6.599	0.0000	0.0000
2023/11/08	2044	06/02/2025	13.02 Put	Bond Future	4987.8900	4.9879	4714.4600	4.7145	5.482	0.0000	0.0000
2023/11/08	2046	01/02/2024		Bond Future	112.5784	112.5784	113.4430	113.4430	0.768	0.0000	0.0000
2023/11/08	2046	02/05/2024		Bond Future	112.9583	112.9583	113.8424	113.8424	0.783	0.0000	0.0000
2023/11/08	2046	01/08/2024		Bond Future	115.5075	115.5075	116.4122	116.4122	0.783	0.0000	0.0000
2023/11/08	2046	07/11/2024		Bond Future	116.1149	116.1149	117.0418	117.0418	0.798	0.0000	0.0000
2023/11/08	2046	06/02/2025		Bond Future	118.5769	118.5769	119.5255	119.5255	0.800	0.0000	0.0000
2023/11/08	2046	06/02/2025	114.01 Call	Bond Future	4566.8900	4.5669	5515.4600	5.5155	20.771	0.0000	0.0000
2023/11/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	2050	01/02/2024		Bond Future	112.0506	112.0506	113.7991	113.7991	1.561	0.0000	0.0000
2023/11/08	2050	02/05/2024		Bond Future	114.5676	114.5676	116.3557	116.3557	1.561	0.0000	0.0000
2023/11/08	2050	01/08/2024		Bond Future	114.8480	114.8480	116.6767	116.6767	1.592	0.0000	0.0000
2023/11/08	2050	07/11/2024		Bond Future	117.6429	117.6429	119.5169	119.5169	1.593	0.0000	0.0000
2023/11/08	2050	06/02/2025		Bond Future	117.7793	117.7793	119.6940	119.6940	1.626	0.0000	0.0000
2023/11/08	2050	06/02/2025	115.60 Call	Bond Future	2179.3400	2.1793	4094.0000	4.0940	87.855	0.0000	0.0000
2023/11/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	AL37	02/11/2023		Index Future	907.7830	907.7830	907.7830	907.7830	0.000	0.0000	0.0000
2023/11/08	AL37	01/02/2024		Index Future	927.9300	927.9300	930.4210	930.4210	0.268	0.0000	0.0000
2023/11/08	AL37	02/05/2024		Index Future	948.5550	948.5550	951.1030	951.1030	0.269	0.0000	0.0000
2023/11/08	AL37	01/08/2024		Index Future	969.7530	969.7530	972.3590	972.3590	0.269	0.0000	0.0000
2023/11/08	AL37	07/11/2024		Index Future	993.1430	993.1430	995.8140	995.8140	0.269	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
11,513  
4,626  
0  
0  
0  
0  
0  
10,813  
3,316  
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	
2023/11/08	AL37	06/02/2025		Index Future	1014.0500	1014.0500	1016.7830	1016.7830	0.270	0.0000	0.0000
2023/11/08	AL7T	02/11/2023		Index Future	1027.9290	1027.9290	1027.9290	1027.9290	0.000	0.0000	0.0000
2023/11/08	AL7T	01/02/2024		Index Future	1051.5340	1051.5340	1057.0380	1057.0380	0.523	0.0000	0.0000
2023/11/08	AL7T	02/05/2024		Index Future	1074.9070	1074.9070	1080.5350	1080.5350	0.524	0.0000	0.0000
2023/11/08	AL7T	01/08/2024		Index Future	1098.9290	1098.9290	1104.6840	1104.6840	0.524	0.0000	0.0000
2023/11/08	AL7T	07/11/2024		Index Future	1125.4340	1125.4340	1131.3310	1131.3310	0.524	0.0000	0.0000
2023/11/08	AL7T	06/02/2025		Index Future	1149.1270	1149.1270	1155.1530	1155.1530	0.524	0.0000	0.0000
2023/11/08	ALBI	02/11/2023		Index Future	899.8780	899.8780	899.8780	899.8780	0.000	0.0000	0.0000
2023/11/08	ALBI	01/02/2024		Index Future	920.8760	920.8760	925.3710	925.3710	0.488	0.0000	0.0000
2023/11/08	ALBI	02/05/2024		Index Future	941.3450	941.3450	945.9410	945.9410	0.488	0.0000	0.0000
2023/11/08	ALBI	01/08/2024		Index Future	962.3820	962.3820	967.0820	967.0820	0.488	0.0000	0.0000
2023/11/08	ALBI	07/11/2024		Index Future	985.5940	985.5940	990.4100	990.4100	0.489	0.0000	0.0000
2023/11/08	ALBI	06/02/2025		Index Future	1006.3420	1006.3420	1011.2650	1011.2650	0.489	0.0000	0.0000
2023/11/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/11/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
101
0
0
0
0
0
0
0
0
0
0
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	
2023/11/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/11/08	ES33	01/02/2024		Bond Future	12.8822	73.7634	12.7886	74.1672	0.727	0.0000	0.0000
2023/11/08	ES33	02/05/2024		Bond Future	13.0353	71.6211	12.9374	72.0342	0.751	0.0000	0.0000
2023/11/08	ES33	01/08/2024		Bond Future	13.1937	73.2368	13.0914	73.6597	0.776	0.0000	0.0000
2023/11/08	ES33	07/11/2024		Bond Future	13.3806	71.2133	13.2730	71.6470	0.804	0.0000	0.0000
2023/11/08	ES33	06/02/2025		Bond Future	13.5967	72.7178	13.4836	73.1619	0.831	0.0000	0.0000
2023/11/08	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	ES33	06/02/2025	13.34 Put	Bond Future	1013.8300	1.0138	569.7300	0.5697	43.804	0.0000	0.0000
2023/11/08	ES42	01/02/2024		Bond Future	13.2765	69.8651	13.1837	70.3270	0.699	0.0000	0.0000
2023/11/08	ES42	02/05/2024		Bond Future	13.4180	67.1719	13.3214	67.6445	0.720	0.0000	0.0000
2023/11/08	ES42	01/08/2024		Bond Future	13.5611	68.6867	13.4605	69.1704	0.742	0.0000	0.0000
2023/11/08	ES42	07/11/2024		Bond Future	13.7261	66.0878	13.6208	66.5838	0.767	0.0000	0.0000
2023/11/08	ES42	06/02/2025		Bond Future	13.9071	67.4803	13.7970	67.9880	0.792	0.0000	0.0000
2023/11/08	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	ES42	06/02/2025	13.71 Put	Bond Future	913.1600	0.9132	405.5200	0.4055	55.592	0.0000	0.0000
2023/11/08	GOVI	02/11/2023		GOVI	886.7830	886.7830	886.7830	886.7830	0.000	0.0000	0.0000
2023/11/08	GOVI	01/02/2024		GOVI	907.4910	907.4910	911.9170	911.9170	0.488	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

711

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	
2023/11/08	GOVI	01/02/2024	879.99	Call	GOVI		275010.0000	27.5010		319270.0000	16.094	0.0000	0.0000	
2023/11/08	GOVI	01/02/2024	879.99	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	01/02/2024	880.00	Call	GOVI		274910.0000	27.4910		319170.0000	16.100	0.0000	0.0000	
2023/11/08	GOVI	01/02/2024	880.00	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	01/02/2024	879.98	Call	GOVI		275110.0000	27.5110		319370.0000	16.088	0.0000	0.0000	
2023/11/08	GOVI	01/02/2024	879.98	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	02/05/2024			GOVI		927.6620	927.6620		932.1880	0.488	0.0000	0.0000	
2023/11/08	GOVI	02/05/2024	950.98	Call	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	02/05/2024	950.98	Put	GOVI		233180.0000	23.3180		187920.0000	19.410	0.0000	0.0000	
2023/11/08	GOVI	02/05/2024	950.99	Call	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	02/05/2024	950.99	Put	GOVI		233280.0000	23.3280		188020.0000	19.402	0.0000	0.0000	
2023/11/08	GOVI	02/05/2024	950.97	Call	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	02/05/2024	950.97	Put	GOVI		233080.0000	23.3080		187820.0000	19.418	0.0000	0.0000	
2023/11/08	GOVI	01/08/2024			GOVI		948.3930	948.3930		953.0220	0.488	0.0000	0.0000	
2023/11/08	GOVI	01/08/2024	943.38	Call	GOVI		50130.0000	5.0130		96420.0000	9.6420	92.340	0.0000	0.0000
2023/11/08	GOVI	01/08/2024	943.38	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	01/08/2024	943.39	Call	GOVI		50030.0000	5.0030		96320.0000	9.6320	92.524	0.0000	0.0000
2023/11/08	GOVI	01/08/2024	943.39	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	01/08/2024	943.37	Call	GOVI		50230.0000	5.0230		96520.0000	9.6520	92.156	0.0000	0.0000
2023/11/08	GOVI	01/08/2024	943.37	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	07/11/2024			GOVI		971.2680	971.2680		976.0110	0.488	0.0000	0.0000	
2023/11/08	GOVI	07/11/2024	948.79	Call	GOVI		224780.0000	22.4780		272210.0000	27.2210	21.101	0.0000	0.0000
2023/11/08	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	07/11/2024	948.80	Call	GOVI		224680.0000	22.4680		272110.0000	27.2110	21.110	0.0000	0.0000
2023/11/08	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	07/11/2024	948.78	Call	GOVI		224880.0000	22.4880		272310.0000	27.2310	21.091	0.0000	0.0000
2023/11/08	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GOVI	06/02/2025			GOVI		991.7150	991.7150		996.5620	0.489	0.0000	0.0000	
2023/11/08	GOVI	06/02/2025	972.00	Call	GOVI		197150.0000	19.7150		245620.0000	24.5620	24.585	0.0000	0.0000
2023/11/08	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2023/11/08	GVIX	01/01/2029			LIVE INDEX		110.0000	110.0000		110.0000	0.000	0.0000	0.0000	
2023/11/08	IGOV	02/11/2023			Index Future		327.7690	327.7690		327.7690	0.000	0.0000	0.0000	
2023/11/08	IGOV	01/02/2024			Index Future		338.9560	338.9560		341.2810	0.686	0.0000	0.0000	
2023/11/08	IGOV	02/05/2024			Index Future		346.5710	346.5710		348.9490	0.686	0.0000	0.0000	
2023/11/08	IGOV	01/08/2024			Index Future		354.3960	354.3960		356.8270	0.686	0.0000	0.0000	
2023/11/08	IGOV	07/11/2024			Index Future		363.0270	363.0270		365.5180	0.686	0.0000	0.0000	
2023/11/08	IGOV	06/02/2025			Index Future		370.7450	370.7450		373.2910	0.687	0.0000	0.0000	

Open Interest

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
606  
16  
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	
2023/11/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/11/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/11/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/11/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/11/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/11/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/11/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/11/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/11/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/11/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/11/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/11/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/11/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/11/08	JBAF	15/11/2023		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2023/11/08	JBAF	20/12/2023		Jibar Tradeable Future	8.3800	91.6200	8.3700	91.6300	0.119	0.0000	0.0000
2023/11/08	JBAF	17/01/2024		Jibar Tradeable Future	8.3800	91.6200	8.3700	91.6300	0.119	0.0000	0.0000
2023/11/08	JBAF	21/02/2024		Jibar Tradeable Future	8.3800	91.6200	8.3800	91.6200	0.000	0.0000	0.0000
2023/11/08	JBAF	20/03/2024		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/11/08	JBAF	17/04/2024		Jibar Tradeable Future	8.3100	91.6900	8.2800	91.7200	0.361	0.0000	0.0000
2023/11/08	JBAF	19/06/2024		Jibar Tradeable Future	8.2000	91.8000	8.1600	91.8400	0.488	0.0000	0.0000
2023/11/08	JBAF	18/09/2024		Jibar Tradeable Future	8.0800	91.9200	8.0400	91.9600	0.495	0.0000	0.0000
2023/11/08	JBAF	18/12/2024		Jibar Tradeable Future	7.8700	92.1300	7.8600	92.1400	0.127	0.0000	0.0000
2023/11/08	JBAF	19/03/2025		Jibar Tradeable Future	7.8000	92.2000	7.7900	92.2100	0.128	0.0000	0.0000
2023/11/08	JBAF	18/06/2025		Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000
2023/11/08	JBAF	17/09/2025		Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000
2023/11/08	R035	01/02/2024	10.62 Put	Bond Future	8158.8000	8.1588	7729.6900	7.7297	5.259	0.0000	0.0000
2023/11/08	R035	01/02/2024	10.62 Call	Bond Future	114.6500	0.1147	139.5600	0.1396	21.727	0.0000	0.0000
2023/11/08	R035	01/02/2024	11.12 Put	Bond Future	5543.7800	5.5438	5159.1200	5.1591	6.939	0.0000	0.0000
2023/11/08	R035	01/02/2024	11.12 Call	Bond Future	389.9300	0.3899	459.2900	0.4593	17.788	0.0000	0.0000
2023/11/08	R035	01/02/2024	13.46 Call	Bond Future	7138.2500	7.1383	7534.2000	7.5342	5.547	0.0000	0.0000
2023/11/08	R035	01/02/2024	13.46 Put	Bond Future	379.3100	0.3793	321.2400	0.3212	15.309	0.0000	0.0000
2023/11/08	R035	01/02/2024		Bond Future	12.0725	84.6417	11.9852	85.0957	0.723	0.0000	0.0000

---

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

400

0

400

0

400

63,047

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	
2023/11/08	R035	01/02/2024	12.19 Call	Bond Future	2468.4700	2.4685	2716.6500	2.7167	10.054	0.0000	0.0000
2023/11/08	R035	01/02/2024	12.19 Put	Bond Future	1862.6800	1.8627	1656.8400	1.6568	11.051	0.0000	0.0000
2023/11/08	R035	01/02/2024	12.20 Call	Bond Future	2498.2500	2.4983	2748.1100	2.7481	10.001	0.0000	0.0000
2023/11/08	R035	01/02/2024	12.20 Put	Bond Future	1841.2300	1.8412	1637.0700	1.6371	11.088	0.0000	0.0000
2023/11/08	R035	01/02/2024	12.18 Call	Bond Future	2438.8400	2.4388	2685.3400	2.6853	10.107	0.0000	0.0000
2023/11/08	R035	01/02/2024	12.18 Put	Bond Future	1884.3400	1.8843	1676.8200	1.6768	11.013	0.0000	0.0000
2023/11/08	R035	02/05/2024		Bond Future	12.1869	82.0102	12.0960	82.4746	0.746	0.0000	0.0000
2023/11/08	R035	02/05/2024	11.20 Call	Bond Future	945.2000	0.9452	1056.4100	1.0564	11.766	0.0000	0.0000
2023/11/08	R035	02/05/2024	11.20 Put	Bond Future	6191.8100	6.1918	5838.6200	5.8386	5.704	0.0000	0.0000
2023/11/08	R035	02/05/2024	11.21 Call	Bond Future	957.1300	0.9571	1069.4300	1.0694	11.733	0.0000	0.0000
2023/11/08	R035	02/05/2024	11.21 Put	Bond Future	6148.2300	6.1482	5796.1300	5.7961	5.727	0.0000	0.0000
2023/11/08	R035	02/05/2024	11.19 Call	Bond Future	933.1900	0.9332	1043.3100	1.0433	11.800	0.0000	0.0000
2023/11/08	R035	02/05/2024	11.19 Put	Bond Future	6235.3700	6.2354	5881.0900	5.8811	5.682	0.0000	0.0000
2023/11/08	R035	01/08/2024		Bond Future	12.3045	83.8418	12.2096	84.3170	0.771	0.0000	0.0000
2023/11/08	R035	01/08/2024	11.80 Call	Bond Future	2422.1300	2.4221	2613.9800	2.6140	7.921	0.0000	0.0000
2023/11/08	R035	01/08/2024	11.80 Put	Bond Future	4995.2500	4.9953	4711.8800	4.7119	5.673	0.0000	0.0000
2023/11/08	R035	01/08/2024	11.81 Call	Bond Future	2443.8100	2.4438	2636.7600	2.6368	7.895	0.0000	0.0000
2023/11/08	R035	01/08/2024	11.81 Put	Bond Future	4964.8100	4.9648	4682.5400	4.6825	5.685	0.0000	0.0000
2023/11/08	R035	01/08/2024	11.79 Call	Bond Future	2400.5500	2.4006	2591.3100	2.5913	7.947	0.0000	0.0000
2023/11/08	R035	01/08/2024	11.79 Put	Bond Future	5025.8300	5.0258	4741.3700	4.7414	5.660	0.0000	0.0000
2023/11/08	R035	07/11/2024		Bond Future	12.4454	81.3430	12.3460	81.8303	0.799	0.0000	0.0000
2023/11/08	R035	07/11/2024	12.18 Call	Bond Future	3173.1200	3.1731	3401.0900	3.4011	7.184	0.0000	0.0000
2023/11/08	R035	07/11/2024	12.18 Put	Bond Future	4483.6500	4.4837	4224.3400	4.2243	5.783	0.0000	0.0000
2023/11/08	R035	07/11/2024	12.19 Call	Bond Future	3196.8500	3.1969	3425.8500	3.4259	7.163	0.0000	0.0000
2023/11/08	R035	07/11/2024	12.19 Put	Bond Future	4457.4600	4.4575	4199.1800	4.1992	5.794	0.0000	0.0000
2023/11/08	R035	07/11/2024	12.17 Call	Bond Future	3149.4700	3.1495	3376.4200	3.3764	7.206	0.0000	0.0000
2023/11/08	R035	07/11/2024	12.17 Put	Bond Future	4509.9600	4.5100	4249.6300	4.2496	5.772	0.0000	0.0000
2023/11/08	R035	06/02/2025		Bond Future	12.6130	83.0451	12.5088	83.5440	0.826	0.0000	0.0000
2023/11/08	R035	06/02/2025	12.41 Call	Bond Future	3696.6900	3.6967	3940.2000	3.9402	6.587	0.0000	0.0000
2023/11/08	R035	06/02/2025	12.41 Put	Bond Future	4672.7000	4.6727	4417.3400	4.4173	5.465	0.0000	0.0000
2023/11/08	R053	01/02/2024	12.93 Call	Bond Future	4636.3500	4.6364	5058.3700	5.0584	9.102	0.0000	0.0000
2023/11/08	R053	01/02/2024	12.93 Put	Bond Future	2051.1600	2.0512	1805.9200	1.8059	11.956	0.0000	0.0000
2023/11/08	R053	01/02/2024	12.94 Call	Bond Future	4681.6200	4.6816	5105.7200	5.1057	9.059	0.0000	0.0000
2023/11/08	R053	01/02/2024	12.94 Put	Bond Future	2028.0000	2.0280	1784.8400	1.7848	11.990	0.0000	0.0000
2023/11/08	R053	01/02/2024	12.92 Call	Bond Future	4591.0600	4.5911	5010.9900	5.0110	9.147	0.0000	0.0000
2023/11/08	R053	01/02/2024	12.92 Put	Bond Future	2074.3900	2.0744	1827.0600	1.8271	11.923	0.0000	0.0000
2023/11/08	R053	01/02/2024		Bond Future	12.5623	96.8135	12.4704	97.4808	0.731	0.0000	0.0000
2023/11/08	R053	02/05/2024		Bond Future	12.6750	93.0999	12.5795	93.7824	0.754	0.0000	0.0000

---

0
0
0
0
0
0
100,132
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
19,584
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
5,189

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	
2023/11/08	R053	02/05/2024	13.03 Call	Bond Future	5737.2200	5.7372	6150.3600	6.1504	7.201	0.0000	0.0000
2023/11/08	R053	02/05/2024	13.03 Put	Bond Future	3281.1900	3.2812	3011.8000	3.0118	8.210	0.0000	0.0000
2023/11/08	R053	02/05/2024	13.04 Call	Bond Future	5779.8300	5.7798	6194.5300	6.1945	7.175	0.0000	0.0000
2023/11/08	R053	02/05/2024	13.04 Put	Bond Future	3256.3800	3.2564	2988.5500	2.9886	8.225	0.0000	0.0000
2023/11/08	R053	02/05/2024	13.02 Call	Bond Future	5694.7100	5.6947	6106.2700	6.1063	7.227	0.0000	0.0000
2023/11/08	R053	02/05/2024	13.02 Put	Bond Future	3306.2000	3.3062	3035.2300	3.0352	8.196	0.0000	0.0000
2023/11/08	R053	01/08/2024	13.14 Call	Bond Future	6694.1500	6.6942	7108.4500	7.1085	6.189	0.0000	0.0000
2023/11/08	R053	01/08/2024	13.14 Put	Bond Future	4313.2300	4.3132	4029.2300	4.0292	6.584	0.0000	0.0000
2023/11/08	R053	01/08/2024	13.15 Call	Bond Future	6734.8300	6.7348	7150.4300	7.1504	6.171	0.0000	0.0000
2023/11/08	R053	01/08/2024	13.15 Put	Bond Future	4287.5500	4.2876	4004.8500	4.0049	6.594	0.0000	0.0000
2023/11/08	R053	01/08/2024	13.13 Call	Bond Future	6653.8400	6.6538	7066.8300	7.0668	6.207	0.0000	0.0000
2023/11/08	R053	01/08/2024	13.13 Put	Bond Future	4339.3800	4.3394	4054.0700	4.0541	6.575	0.0000	0.0000
2023/11/08	R053	01/08/2024		Bond Future	12.7902	95.1786	12.6908	95.8769	0.777	0.0000	0.0000
2023/11/08	R053	07/11/2024	12.80 Call	Bond Future	5479.4600	5.4795	5843.0300	5.8430	6.635	0.0000	0.0000
2023/11/08	R053	07/11/2024	12.80 Put	Bond Future	6315.9700	6.3160	5963.6500	5.9637	5.578	0.0000	0.0000
2023/11/08	R053	07/11/2024	12.81 Call	Bond Future	5514.5400	5.5145	5879.4700	5.8795	6.618	0.0000	0.0000
2023/11/08	R053	07/11/2024	12.81 Put	Bond Future	6281.4900	6.2815	5930.5300	5.9305	5.587	0.0000	0.0000
2023/11/08	R053	07/11/2024	12.79 Call	Bond Future	5444.1000	5.4441	5806.3100	5.8063	6.653	0.0000	0.0000
2023/11/08	R053	07/11/2024	12.79 Put	Bond Future	6350.2600	6.3503	5996.5800	5.9966	5.570	0.0000	0.0000
2023/11/08	R053	07/11/2024		Bond Future	12.9212	91.5961	12.8174	92.3120	0.804	0.0000	0.0000
2023/11/08	R053	06/02/2025		Bond Future	13.0689	93.5090	12.9604	94.2415	0.830	0.0000	0.0000
2023/11/08	R053	06/02/2025	12.94 Call	Bond Future	5748.5800	5.7486	6122.6200	6.1226	6.507	0.0000	0.0000
2023/11/08	R053	06/02/2025	12.94 Put	Bond Future	6619.8300	6.6198	6261.4200	6.2614	5.414	0.0000	0.0000
2023/11/08	R186	01/02/2024		Bond Future	9.0664	104.8806	8.9946	105.0630	0.792	0.0000	0.0000
2023/11/08	R186	01/02/2024	9.51 Call	Bond Future	1501.6600	1.5017	1629.7200	1.6297	8.528	0.0000	0.0000
2023/11/08	R186	01/02/2024	9.51 Put	Bond Future	384.0000	0.3840	329.6500	0.3297	14.154	0.0000	0.0000
2023/11/08	R186	01/02/2024	9.52 Call	Bond Future	1520.3200	1.5203	1649.0900	1.6491	8.470	0.0000	0.0000
2023/11/08	R186	01/02/2024	9.52 Put	Bond Future	377.6400	0.3776	324.0000	0.3240	14.204	0.0000	0.0000
2023/11/08	R186	01/02/2024	9.50 Call	Bond Future	1483.2600	1.4833	1610.6000	1.6106	8.585	0.0000	0.0000
2023/11/08	R186	01/02/2024	9.50 Put	Bond Future	390.6300	0.3906	335.5600	0.3356	14.098	0.0000	0.0000
2023/11/08	R186	02/05/2024		Bond Future	9.0695	107.2112	8.9897	107.3981	0.880	0.0000	0.0000
2023/11/08	R186	02/05/2024	8.00 Call	Bond Future	122.8800	0.1229	145.5700	0.1456	18.465	0.0000	0.0000
2023/11/08	R186	02/05/2024	8.00 Put	Bond Future	2662.8100	2.6628	2498.6300	2.4986	6.166	0.0000	0.0000
2023/11/08	R186	02/05/2024	8.01 Call	Bond Future	126.1400	0.1261	149.3000	0.1493	18.361	0.0000	0.0000
2023/11/08	R186	02/05/2024	8.01 Put	Bond Future	2641.9500	2.6420	2478.2400	2.4782	6.197	0.0000	0.0000
2023/11/08	R186	02/05/2024	7.99 Call	Bond Future	120.5600	0.1206	142.8800	0.1429	18.514	0.0000	0.0000
2023/11/08	R186	02/05/2024	7.99 Put	Bond Future	2684.6100	2.6846	2520.0600	2.5201	6.129	0.0000	0.0000
2023/11/08	R186	02/05/2024	10.40 Call	Bond Future	3296.5300	3.2965	3454.4300	3.4544	4.790	0.0000	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
86,028	0
	0
	0
	0
	0
	0
	0
	0
	0
10,568	0
	0
	0
	0
	0
	0
	0
	0
	0

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
2023/11/08	R186	02/05/2024	10.40 Put	Bond Future		244.0500	0.2441	215.0800	0.2151	11.871	0.0000	0.0000
2023/11/08	R186	02/05/2024	9.73 Put	Bond Future		497.1500	0.4972	443.5500	0.4436	10.781	0.0000	0.0000
2023/11/08	R186	02/05/2024	9.73 Call	Bond Future		2027.0300	2.0270	2160.3000	2.1603	6.575	0.0000	0.0000
2023/11/08	R186	01/08/2024	8.69 Call	Bond Future		825.9200	0.8259	902.4300	0.9024	9.264	0.0000	0.0000
2023/11/08	R186	01/08/2024	8.69 Put	Bond Future		1637.5900	1.6376	1522.4600	1.5225	7.030	0.0000	0.0000
2023/11/08	R186	01/08/2024	8.70 Call	Bond Future		836.0300	0.8360	913.1000	0.9131	9.219	0.0000	0.0000
2023/11/08	R186	01/08/2024	8.70 Put	Bond Future		1626.1200	1.6261	1511.5500	1.5116	7.046	0.0000	0.0000
2023/11/08	R186	01/08/2024	8.68 Call	Bond Future		815.8700	0.8159	891.8200	0.8918	9.309	0.0000	0.0000
2023/11/08	R186	01/08/2024	8.68 Put	Bond Future		1649.1200	1.6491	1533.4300	1.5334	7.015	0.0000	0.0000
2023/11/08	R186	01/08/2024		Bond Future		9.0680	104.2962	8.9784	104.4879	0.988	0.0000	0.0000
2023/11/08	R186	07/11/2024		Bond Future		9.0652	106.8079	8.9624	107.0050	1.134	0.0000	0.0000
2023/11/08	R186	07/11/2024	9.14 Call	Bond Future		1429.4700	1.4295	1532.9800	1.5330	7.241	0.0000	0.0000
2023/11/08	R186	07/11/2024	9.14 Put	Bond Future		1286.4200	1.2864	1192.8600	1.1929	7.273	0.0000	0.0000
2023/11/08	R186	07/11/2024	9.15 Call	Bond Future		1440.9500	1.4410	1544.8900	1.5449	7.213	0.0000	0.0000
2023/11/08	R186	07/11/2024	9.15 Put	Bond Future		1278.8000	1.2788	1185.6700	1.1857	7.283	0.0000	0.0000
2023/11/08	R186	07/11/2024	9.13 Call	Bond Future		1417.6100	1.4176	1520.6900	1.5207	7.271	0.0000	0.0000
2023/11/08	R186	07/11/2024	9.13 Put	Bond Future		1293.6700	1.2937	1199.6800	1.1997	7.265	0.0000	0.0000
2023/11/08	R186	06/02/2025		Bond Future		9.1534	103.7290	9.0342	103.9319	1.302	0.0000	0.0000
2023/11/08	R186	06/02/2025	9.03 Call	Bond Future		1187.1100	1.1871	1285.7200	1.2857	8.307	0.0000	0.0000
2023/11/08	R186	06/02/2025	9.03 Put	Bond Future		1397.2100	1.3972	1292.8800	1.2929	7.467	0.0000	0.0000
2023/11/08	R202	01/02/2024		Bond Future		254.6115	254.6115	255.9755	255.9755	0.536	0.0000	0.0000
2023/11/08	R202	02/05/2024		Bond Future		260.3309	260.3309	261.7266	261.7266	0.536	0.0000	0.0000
2023/11/08	R202	01/08/2024		Bond Future		261.1093	261.1093	262.5369	262.5369	0.547	0.0000	0.0000
2023/11/08	R202	07/11/2024		Bond Future		267.4641	267.4641	268.9285	268.9285	0.548	0.0000	0.0000
2023/11/08	R202	06/02/2025		Bond Future		267.9192	267.9192	269.4168	269.4168	0.559	0.0000	0.0000
2023/11/08	R202	06/02/2025	266.79 Call	Bond Future		1129.2200	1.1292	2626.7500	2.6268	132.616	0.0000	0.0000
2023/11/08	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	R209	01/02/2024		Bond Future		12.1361	65.2750	12.0447	65.6939	0.754	0.0000	0.0000
2023/11/08	R209	01/02/2024	12.13 Call	Bond Future		1863.6400	1.8636	2074.5600	2.0746	11.318	0.0000	0.0000
2023/11/08	R209	01/02/2024	12.13 Put	Bond Future		1891.6300	1.8916	1683.6800	1.6837	10.993	0.0000	0.0000
2023/11/08	R209	01/02/2024	12.14 Call	Bond Future		1887.9000	1.8879	2100.4300	2.1004	11.257	0.0000	0.0000
2023/11/08	R209	01/02/2024	12.14 Put	Bond Future		1870.3100	1.8703	1663.9700	1.6640	11.032	0.0000	0.0000
2023/11/08	R209	01/02/2024	12.12 Call	Bond Future		1839.5300	1.8395	2048.8300	2.0488	11.378	0.0000	0.0000
2023/11/08	R209	01/02/2024	12.12 Put	Bond Future		1913.1600	1.9132	1703.5900	1.7036	10.954	0.0000	0.0000
2023/11/08	R209	02/05/2024		Bond Future		12.2426	63.5723	12.1477	64.0008	0.775	0.0000	0.0000
2023/11/08	R209	02/05/2024	11.18 Call	Bond Future		747.9800	0.7480	843.5400	0.8435	12.776	0.0000	0.0000
2023/11/08	R209	02/05/2024	11.18 Put	Bond Future		5781.9300	5.7819	5449.0300	5.4490	5.758	0.0000	0.0000
2023/11/08	R209	02/05/2024	11.19 Call	Bond Future		757.8900	0.7579	854.4300	0.8544	12.738	0.0000	0.0000

---

2,030

0

2,030

0

0

0

0

0

0

0

31,825

0

0

0

0

0

0

0

0

0

5,070

0

0

0

0

0

0

14,578

0

0

0

0

0

0

0

0

0

0



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
2023/11/08	R209	02/05/2024	11.19 Put	Bond Future		5741.9400	5.7419	5410.0200	5.4100	5.781	0.0000	0.0000
2023/11/08	R209	02/05/2024	11.17 Call	Bond Future		738.3100	0.7383	832.8800	0.8329	12.809	0.0000	0.0000
2023/11/08	R209	02/05/2024	11.17 Put	Bond Future		5822.2200	5.8222	5488.3300	5.4883	5.735	0.0000	0.0000
2023/11/08	R209	01/08/2024		Bond Future		12.3520	64.9920	12.2534	65.4304	0.798	0.0000	0.0000
2023/11/08	R209	01/08/2024	11.79 Call	Bond Future		2034.6900	2.0347	2207.3300	2.2073	8.485	0.0000	0.0000
2023/11/08	R209	01/08/2024	11.79 Put	Bond Future		4591.0700	4.5911	4325.3300	4.3253	5.788	0.0000	0.0000
2023/11/08	R209	01/08/2024	11.80 Call	Bond Future		2053.5000	2.0535	2227.1600	2.2272	8.457	0.0000	0.0000
2023/11/08	R209	01/08/2024	11.80 Put	Bond Future		4563.1500	4.5632	4298.4300	4.2984	5.801	0.0000	0.0000
2023/11/08	R209	01/08/2024	11.78 Call	Bond Future		2016.1900	2.0162	2187.8200	2.1878	8.513	0.0000	0.0000
2023/11/08	R209	01/08/2024	11.78 Put	Bond Future		4619.3400	4.6193	4352.5900	4.3526	5.775	0.0000	0.0000
2023/11/08	R209	07/11/2024		Bond Future		12.4771	63.3992	12.3744	63.8486	0.824	0.0000	0.0000
2023/11/08	R209	07/11/2024	12.22 Call	Bond Future		2974.4000	2.9744	3188.2200	3.1882	7.189	0.0000	0.0000
2023/11/08	R209	07/11/2024	12.22 Put	Bond Future		4107.1800	4.1072	3871.5900	3.8716	5.736	0.0000	0.0000
2023/11/08	R209	07/11/2024	12.23 Call	Bond Future		2995.2700	2.9953	3210.0000	3.2100	7.169	0.0000	0.0000
2023/11/08	R209	07/11/2024	12.23 Put	Bond Future		4083.4700	4.0835	3848.7900	3.8488	5.747	0.0000	0.0000
2023/11/08	R209	07/11/2024	12.21 Call	Bond Future		2953.3500	2.9534	3166.2500	3.1663	7.209	0.0000	0.0000
2023/11/08	R209	07/11/2024	12.21 Put	Bond Future		4130.7600	4.1308	3894.2500	3.8943	5.726	0.0000	0.0000
2023/11/08	R209	06/02/2025		Bond Future		12.6215	64.7255	12.5145	65.1854	0.848	0.0000	0.0000
2023/11/08	R209	06/02/2025	12.44 Call	Bond Future		3416.4900	3.4165	3645.0700	3.6451	6.690	0.0000	0.0000
2023/11/08	R209	06/02/2025	12.44 Put	Bond Future		4198.9300	4.1989	3967.6200	3.9676	5.509	0.0000	0.0000
2023/11/08	R210	01/02/2024		Bond Future		229.7865	229.7865	230.1892	230.1892	0.175	0.0000	0.0000
2023/11/08	R210	02/05/2024		Bond Future		231.6904	231.6904	232.1028	232.1028	0.178	0.0000	0.0000
2023/11/08	R210	01/08/2024		Bond Future		236.9194	236.9194	237.3424	237.3424	0.179	0.0000	0.0000
2023/11/08	R210	07/11/2024		Bond Future		239.3455	239.3455	239.7794	239.7794	0.181	0.0000	0.0000
2023/11/08	R210	06/02/2025		Bond Future		244.4234	244.4234	244.8702	244.8702	0.183	0.0000	0.0000
2023/11/08	R210	06/02/2025	239.61 Call	Bond Future		4813.3800	4.8134	5260.2400	5.2602	9.284	0.0000	0.0000
2023/11/08	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	R213	01/02/2024	11.71 Call	Bond Future		3391.0700	3.3911	3644.1000	3.6441	7.462	0.0000	0.0000
2023/11/08	R213	01/02/2024	11.71 Put	Bond Future		689.3800	0.6894	597.6600	0.5977	13.305	0.0000	0.0000
2023/11/08	R213	01/02/2024	11.72 Call	Bond Future		3421.7800	3.4218	3675.8100	3.6758	7.424	0.0000	0.0000
2023/11/08	R213	01/02/2024	11.72 Put	Bond Future		679.8900	0.6799	589.1700	0.5892	13.343	0.0000	0.0000
2023/11/08	R213	01/02/2024	11.70 Call	Bond Future		3360.4500	3.3605	3612.4700	3.6125	7.500	0.0000	0.0000
2023/11/08	R213	01/02/2024	11.70 Put	Bond Future		698.9900	0.6990	606.2600	0.6063	13.266	0.0000	0.0000
2023/11/08	R213	01/02/2024		Bond Future		11.0525	83.5530	10.9706	83.8978	0.741	0.0000	0.0000
2023/11/08	R213	02/05/2024		Bond Future		11.1460	81.8507	11.0600	82.2034	0.771	0.0000	0.0000
2023/11/08	R213	02/05/2024	10.29 Call	Bond Future		769.2600	0.7693	858.8100	0.8588	11.641	0.0000	0.0000
2023/11/08	R213	02/05/2024	10.29 Put	Bond Future		4369.2900	4.3693	4106.1300	4.1061	6.023	0.0000	0.0000
2023/11/08	R213	02/05/2024	10.30 Call	Bond Future		779.9100	0.7799	870.3900	0.8704	11.601	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
5,137  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
501  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
29,820  
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	
2023/11/08	R213	02/05/2024	10.30 Put	Bond Future	4336.7300	4.3367	4074.5000	4.0745	6.047	0.0000	0.0000
2023/11/08	R213	02/05/2024	10.28 Call	Bond Future	758.5300	0.7585	847.1400	0.8471	11.682	0.0000	0.0000
2023/11/08	R213	02/05/2024	10.28 Put	Bond Future	4401.7900	4.4018	4137.6900	4.1377	6.000	0.0000	0.0000
2023/11/08	R213	01/08/2024		Bond Future	11.2423	83.6789	11.1519	84.0400	0.804	0.0000	0.0000
2023/11/08	R213	01/08/2024	10.87 Call	Bond Future	2031.3200	2.0313	2184.8600	2.1849	7.559	0.0000	0.0000
2023/11/08	R213	01/08/2024	10.87 Put	Bond Future	3531.3200	3.5313	3323.7800	3.3238	5.877	0.0000	0.0000
2023/11/08	R213	01/08/2024	10.88 Call	Bond Future	2049.2400	2.0492	2203.6400	2.2036	7.535	0.0000	0.0000
2023/11/08	R213	01/08/2024	10.88 Put	Bond Future	3508.5000	3.5085	3301.8200	3.3018	5.891	0.0000	0.0000
2023/11/08	R213	01/08/2024	10.86 Call	Bond Future	2013.4900	2.0135	2166.1700	2.1662	7.583	0.0000	0.0000
2023/11/08	R213	01/08/2024	10.86 Put	Bond Future	3554.2600	3.5543	3345.8600	3.3459	5.863	0.0000	0.0000
2023/11/08	R213	07/11/2024		Bond Future	11.3636	82.1313	11.2680	82.5016	0.842	0.0000	0.0000
2023/11/08	R213	07/11/2024	11.22 Call	Bond Future	2858.4100	2.8584	3039.3500	3.0394	6.330	0.0000	0.0000
2023/11/08	R213	07/11/2024	11.22 Put	Bond Future	3415.3800	3.4154	3225.9700	3.2260	5.546	0.0000	0.0000
2023/11/08	R213	07/11/2024	11.23 Call	Bond Future	2878.7000	2.8787	3060.3800	3.0604	6.311	0.0000	0.0000
2023/11/08	R213	07/11/2024	11.23 Put	Bond Future	3396.7400	3.3967	3208.0700	3.2081	5.554	0.0000	0.0000
2023/11/08	R213	07/11/2024	11.21 Call	Bond Future	2838.5100	2.8385	3018.7100	3.0187	6.348	0.0000	0.0000
2023/11/08	R213	07/11/2024	11.21 Put	Bond Future	3434.4400	3.4344	3244.2900	3.2443	5.537	0.0000	0.0000
2023/11/08	R213	06/02/2025		Bond Future	11.5217	83.8520	11.4204	84.2314	0.879	0.0000	0.0000
2023/11/08	R213	06/02/2025	11.35 Call	Bond Future	3026.6100	3.0266	3212.0100	3.2120	6.126	0.0000	0.0000
2023/11/08	R213	06/02/2025	11.35 Put	Bond Future	3671.2600	3.6713	3477.1900	3.4772	5.286	0.0000	0.0000
2023/11/08	R214	01/02/2024	12.15 Call	Bond Future	1316.6000	1.3166	1491.5700	1.4916	13.290	0.0000	0.0000
2023/11/08	R214	01/02/2024	12.15 Put	Bond Future	2500.2500	2.5003	2245.5000	2.2455	10.189	0.0000	0.0000
2023/11/08	R214	01/02/2024	12.16 Call	Bond Future	1337.1900	1.3372	1513.9300	1.5139	13.217	0.0000	0.0000
2023/11/08	R214	01/02/2024	12.16 Put	Bond Future	2472.7100	2.4727	2219.7300	2.2197	10.231	0.0000	0.0000
2023/11/08	R214	01/02/2024	12.14 Call	Bond Future	1296.1800	1.2962	1469.4000	1.4694	13.364	0.0000	0.0000
2023/11/08	R214	01/02/2024	12.14 Put	Bond Future	2528.0100	2.5280	2271.5100	2.2715	10.146	0.0000	0.0000
2023/11/08	R214	01/02/2024		Bond Future	12.3997	61.3750	12.3081	61.8048	0.738	0.0000	0.0000
2023/11/08	R214	02/05/2024		Bond Future	12.5011	59.4340	12.4063	59.8736	0.758	0.0000	0.0000
2023/11/08	R214	02/05/2024	11.47 Call	Bond Future	803.2200	0.8032	904.6600	0.9047	12.629	0.0000	0.0000
2023/11/08	R214	02/05/2024	11.47 Put	Bond Future	5873.1500	5.8732	5535.0400	5.5350	5.757	0.0000	0.0000
2023/11/08	R214	02/05/2024	11.48 Call	Bond Future	813.8600	0.8139	916.3400	0.9163	12.592	0.0000	0.0000
2023/11/08	R214	02/05/2024	11.48 Put	Bond Future	5831.4100	5.8314	5494.3400	5.4943	5.780	0.0000	0.0000
2023/11/08	R214	02/05/2024	11.46 Call	Bond Future	792.6800	0.7927	893.0800	0.8931	12.666	0.0000	0.0000
2023/11/08	R214	02/05/2024	11.46 Put	Bond Future	5915.0500	5.9151	5575.9000	5.5759	5.734	0.0000	0.0000
2023/11/08	R214	02/05/2024	13.52 Call	Bond Future	5611.8700	5.6119	5938.9100	5.9389	5.828	0.0000	0.0000
2023/11/08	R214	02/05/2024	13.52 Put	Bond Future	1197.4000	1.1974	1084.8900	1.0849	9.396	0.0000	0.0000
2023/11/08	R214	02/05/2024	12.87 Call	Bond Future	3676.1700	3.6762	3945.2600	3.9453	7.320	0.0000	0.0000
2023/11/08	R214	02/05/2024	12.87 Put	Bond Future	2014.1400	2.0141	1843.6800	1.8437	8.463	0.0000	0.0000

---

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

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	
2023/11/08	R214	02/05/2024	12.12 Put	Bond Future	3637.4500	3.6375	3378.4300	3.3784	7.121	0.0000	0.0000
2023/11/08	R214	02/05/2024	12.12 Call	Bond Future	1839.0300	1.8390	2019.5600	2.0196	9.817	0.0000	0.0000
2023/11/08	R214	02/05/2024	12.14 Put	Bond Future	3581.8000	3.5818	3325.3200	3.3253	7.161	0.0000	0.0000
2023/11/08	R214	02/05/2024	12.14 Call	Bond Future	1879.8900	1.8799	2062.9600	2.0630	9.738	0.0000	0.0000
2023/11/08	R214	01/08/2024	12.17 Call	Bond Future	2361.4500	2.3615	2553.0100	2.5530	8.112	0.0000	0.0000
2023/11/08	R214	01/08/2024	12.17 Put	Bond Future	4389.9000	4.3899	4131.7800	4.1318	5.880	0.0000	0.0000
2023/11/08	R214	01/08/2024	12.18 Call	Bond Future	2382.0300	2.3820	2574.6400	2.5746	8.086	0.0000	0.0000
2023/11/08	R214	01/08/2024	12.18 Put	Bond Future	4362.5400	4.3625	4105.4700	4.1055	5.893	0.0000	0.0000
2023/11/08	R214	01/08/2024	12.16 Call	Bond Future	2341.1600	2.3412	2531.6800	2.5317	8.138	0.0000	0.0000
2023/11/08	R214	01/08/2024	12.16 Put	Bond Future	4417.6100	4.4176	4158.4500	4.1585	5.867	0.0000	0.0000
2023/11/08	R214	01/08/2024		Bond Future	12.6042	60.7614	12.5059	61.2111	0.780	0.0000	0.0000
2023/11/08	R214	07/11/2024		Bond Future	12.7254	58.9158	12.6232	59.3768	0.803	0.0000	0.0000
2023/11/08	R214	07/11/2024	12.61 Call	Bond Future	3439.6600	3.4397	3673.7300	3.6737	6.805	0.0000	0.0000
2023/11/08	R214	07/11/2024	12.61 Put	Bond Future	3960.5100	3.9605	3733.6300	3.7336	5.729	0.0000	0.0000
2023/11/08	R214	07/11/2024	12.62 Call	Bond Future	3462.5800	3.4626	3697.5500	3.6976	6.786	0.0000	0.0000
2023/11/08	R214	07/11/2024	12.62 Put	Bond Future	3938.0000	3.9380	3712.0200	3.7120	5.738	0.0000	0.0000
2023/11/08	R214	07/11/2024	12.60 Call	Bond Future	3416.8100	3.4168	3649.9700	3.6500	6.824	0.0000	0.0000
2023/11/08	R214	07/11/2024	12.60 Put	Bond Future	3983.1300	3.9831	3755.3400	3.7553	5.719	0.0000	0.0000
2023/11/08	R214	06/02/2025		Bond Future	12.8657	60.1485	12.7593	60.6202	0.827	0.0000	0.0000
2023/11/08	R214	06/02/2025	12.71 Call	Bond Future	3559.7200	3.5597	3797.7200	3.7977	6.686	0.0000	0.0000
2023/11/08	R214	06/02/2025	12.71 Put	Bond Future	4251.8400	4.2518	4018.1800	4.0182	5.496	0.0000	0.0000
2023/11/08	R248	01/02/2024	11.50 Put	Bond Future	6717.4600	6.7175	6238.8800	6.2389	7.124	0.0000	0.0000
2023/11/08	R248	01/02/2024	11.50 Call	Bond Future	343.0300	0.3430	414.7100	0.4147	20.896	0.0000	0.0000
2023/11/08	R248	01/02/2024	12.30 Put	Bond Future	3103.2900	3.1033	2779.5400	2.7795	10.432	0.0000	0.0000
2023/11/08	R248	01/02/2024	12.30 Call	Bond Future	1668.0500	1.6681	1894.5600	1.8946	13.579	0.0000	0.0000
2023/11/08	R248	01/02/2024	13.37 Call	Bond Future	5270.8900	5.2709	5689.9000	5.6899	7.950	0.0000	0.0000
2023/11/08	R248	01/02/2024	13.37 Put	Bond Future	913.7400	0.9137	782.4900	0.7825	14.364	0.0000	0.0000
2023/11/08	R248	01/02/2024	13.10 Call	Bond Future	4232.6800	4.2327	4613.6200	4.6136	9.000	0.0000	0.0000
2023/11/08	R248	01/02/2024	13.10 Put	Bond Future	1257.4500	1.2575	1088.1300	1.0881	13.465	0.0000	0.0000
2023/11/08	R248	01/02/2024	13.90 Call	Bond Future	7411.2400	7.4112	7884.3000	7.8843	6.383	0.0000	0.0000
2023/11/08	R248	01/02/2024	13.90 Put	Bond Future	483.7500	0.4838	406.5500	0.4066	15.959	0.0000	0.0000
2023/11/08	R248	01/02/2024		Bond Future	12.5507	75.1653	12.4535	75.7155	0.774	0.0000	0.0000
2023/11/08	R248	01/02/2024	12.15 Call	Bond Future	1314.8800	1.3149	1508.6700	1.5087	14.738	0.0000	0.0000
2023/11/08	R248	01/02/2024	12.15 Put	Bond Future	3633.6200	3.6336	3277.1500	3.2772	9.810	0.0000	0.0000
2023/11/08	R248	01/02/2024	12.16 Call	Bond Future	1336.9100	1.3369	1532.8700	1.5329	14.658	0.0000	0.0000
2023/11/08	R248	01/02/2024	12.16 Put	Bond Future	3596.1600	3.5962	3241.8600	3.2419	9.852	0.0000	0.0000
2023/11/08	R248	01/02/2024	12.14 Call	Bond Future	1293.0600	1.2931	1484.6800	1.4847	14.819	0.0000	0.0000
2023/11/08	R248	01/02/2024	12.14 Put	Bond Future	3671.3700	3.6714	3312.7300	3.3127	9.769	0.0000	0.0000

---

0
10,000
0
7,110
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,000
0
100
0
1,000
0
1,100
0
1,100
234,820
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	
2023/11/08	R248	02/05/2024		Bond Future	12.6581	72.3867	12.5573	72.9495	0.797	0.0000	0.0000
2023/11/08	R248	02/05/2024	11.47 Call	Bond Future	817.2400	0.8172	929.5700	0.9296	13.745	0.0000	0.0000
2023/11/08	R248	02/05/2024	11.47 Put	Bond Future	7985.3000	7.9853	7534.8300	7.5348	5.641	0.0000	0.0000
2023/11/08	R248	02/05/2024	11.48 Call	Bond Future	828.4600	0.8285	942.0100	0.9420	13.706	0.0000	0.0000
2023/11/08	R248	02/05/2024	11.48 Put	Bond Future	7930.9600	7.9310	7481.7100	7.4817	5.665	0.0000	0.0000
2023/11/08	R248	02/05/2024	11.46 Call	Bond Future	806.0000	0.8060	917.1000	0.9171	13.784	0.0000	0.0000
2023/11/08	R248	02/05/2024	11.46 Put	Bond Future	8039.7200	8.0397	7588.0200	7.5880	5.618	0.0000	0.0000
2023/11/08	R248	02/05/2024	11.40 Put	Bond Future	8370.7100	8.3707	7911.8300	7.9118	5.482	0.0000	0.0000
2023/11/08	R248	02/05/2024	11.40 Call	Bond Future	741.0100	0.7410	844.9300	0.8449	14.024	0.0000	0.0000
2023/11/08	R248	02/05/2024	12.40 Put	Bond Future	4022.5400	4.0225	3712.1300	3.7121	7.717	0.0000	0.0000
2023/11/08	R248	02/05/2024	12.40 Call	Bond Future	2566.2200	2.5662	2818.6100	2.8186	9.835	0.0000	0.0000
2023/11/08	R248	02/05/2024	13.16 Call	Bond Future	4910.9500	4.9110	5272.3800	5.2724	7.360	0.0000	0.0000
2023/11/08	R248	02/05/2024	13.16 Put	Bond Future	2223.8000	2.2238	2022.4300	2.0224	9.055	0.0000	0.0000
2023/11/08	R248	01/08/2024	12.31 Call	Bond Future	2839.0000	2.8390	3082.6500	3.0827	8.582	0.0000	0.0000
2023/11/08	R248	01/08/2024	12.31 Put	Bond Future	5416.3700	5.4164	5084.2200	5.0842	6.132	0.0000	0.0000
2023/11/08	R248	01/08/2024	12.32 Call	Bond Future	2863.7200	2.8637	3108.7100	3.1087	8.555	0.0000	0.0000
2023/11/08	R248	01/08/2024	12.32 Put	Bond Future	5382.9900	5.3830	5052.1800	5.0522	6.145	0.0000	0.0000
2023/11/08	R248	01/08/2024	12.30 Call	Bond Future	2814.6200	2.8146	3056.9500	3.0570	8.610	0.0000	0.0000
2023/11/08	R248	01/08/2024	12.30 Put	Bond Future	5450.1700	5.4502	5116.7000	5.1167	6.119	0.0000	0.0000
2023/11/08	R248	01/08/2024		Bond Future	12.7676	74.0032	12.6628	74.5790	0.821	0.0000	0.0000
2023/11/08	R248	07/11/2024		Bond Future	12.8960	71.3309	12.7867	71.9211	0.847	0.0000	0.0000
2023/11/08	R248	07/11/2024	12.79 Call	Bond Future	4230.8500	4.2309	4532.6100	4.5326	7.132	0.0000	0.0000
2023/11/08	R248	07/11/2024	12.79 Put	Bond Future	4802.9200	4.8029	4514.4900	4.5145	6.005	0.0000	0.0000
2023/11/08	R248	07/11/2024	12.80 Call	Bond Future	4258.6900	4.2587	4561.5900	4.5616	7.113	0.0000	0.0000
2023/11/08	R248	07/11/2024	12.80 Put	Bond Future	4776.4100	4.7764	4489.1200	4.4891	6.015	0.0000	0.0000
2023/11/08	R248	07/11/2024	12.78 Call	Bond Future	4203.3500	4.2034	4503.9800	4.5040	7.152	0.0000	0.0000
2023/11/08	R248	07/11/2024	12.78 Put	Bond Future	4829.8500	4.8299	4540.2900	4.5403	5.995	0.0000	0.0000
2023/11/08	R248	06/02/2025		Bond Future	13.0439	72.8224	12.9298	73.4262	0.875	0.0000	0.0000
2023/11/08	R248	06/02/2025	12.71 Call	Bond Future	3936.8100	3.9368	4223.2100	4.2232	7.275	0.0000	0.0000
2023/11/08	R248	06/02/2025	12.71 Put	Bond Future	5730.7700	5.7308	5413.3500	5.4134	5.539	0.0000	0.0000
2023/11/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/11/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

---

12,631

0

0

0

0

0

0

0

1,500

0

1,500

0

1,500

0

0

0

0

0

0

13,000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

1500335