



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2023 TO 17/10/2023

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
2023/10/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/10/17	2025	02/11/2023		Bond Future	172.8071	172.8071	172.8373	0.017	0.0000	0.0000
2023/10/17	2025	01/02/2024		Bond Future	174.8669	174.8669	174.8976	0.018	0.0000	0.0000
2023/10/17	2025	02/05/2024		Bond Future	178.8254	178.8254	178.8568	0.018	0.0000	0.0000
2023/10/17	2025	01/08/2024		Bond Future	181.0981	181.0981	181.1304	0.018	0.0000	0.0000
2023/10/17	2025	07/11/2024		Bond Future	185.4973	185.4973	185.5309	0.018	0.0000	0.0000
2023/10/17	2029	02/11/2023		Bond Future	124.7016	124.7016	124.5656	0.109	0.0000	0.0000

Open Interest

0

0

0

0

0

0

1,456

9,802

0

0

0

1,002

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	
2023/10/17	2029	01/02/2024		Bond Future	127.4816	127.4816	127.3425	127.3425	0.109	0.0000	0.0000
2023/10/17	2029	02/05/2024		Bond Future	129.0022	129.0022	128.8600	128.8600	0.110	0.0000	0.0000
2023/10/17	2029	01/08/2024		Bond Future	131.9666	131.9666	131.8212	131.8212	0.110	0.0000	0.0000
2023/10/17	2029	07/11/2024		Bond Future	133.7723	133.7723	133.6237	133.6237	0.111	0.0000	0.0000
2023/10/17	2030	02/11/2023		Bond Future	10.7453	89.8859	10.7695	89.7866	0.225	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.81 Call	Bond Future	765.6700	0.7657	691.7300	0.6917	9.657	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.81 Put	Bond Future	500.5000	0.5005	525.8400	0.5258	5.063	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.82 Call	Bond Future	791.2300	0.7912	716.2800	0.7163	9.473	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.82 Put	Bond Future	485.1400	0.4851	509.4700	0.5095	5.015	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.80 Call	Bond Future	740.5000	0.7405	667.6000	0.6676	9.845	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.80 Put	Bond Future	516.2700	0.5163	542.6500	0.5427	5.110	0.0000	0.0000
2023/10/17	2030	02/11/2023	9.57 Put	Bond Future	5000.2600	5.0003	5099.5400	5.0995	1.985	0.0000	0.0000
2023/10/17	2030	02/11/2023	9.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.07 Put	Bond Future	2832.0800	2.8321	2930.7100	2.9307	3.483	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.07 Call	Bond Future	1.4100	0.0014	0.7600	0.0008	46.099	0.0000	0.0000
2023/10/17	2030	02/11/2023	11.57 Call	Bond Future	3341.5800	3.3416	3241.2200	3.2412	3.003	0.0000	0.0000
2023/10/17	2030	02/11/2023	11.57 Put	Bond Future	33.8000	0.0338	32.7200	0.0327	3.195	0.0000	0.0000
2023/10/17	2030	02/11/2023	9.89 Put	Bond Future	3604.4100	3.6044	3703.6600	3.7037	2.754	0.0000	0.0000
2023/10/17	2030	02/11/2023	9.89 Call	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.39 Put	Bond Future	1559.3600	1.5594	1639.1700	1.6392	5.118	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.39 Call	Bond Future	83.9900	0.0840	64.5200	0.0645	23.181	0.0000	0.0000
2023/10/17	2030	02/11/2023	11.43 Call	Bond Future	2815.2800	2.8153	2715.3300	2.7153	3.550	0.0000	0.0000
2023/10/17	2030	02/11/2023	11.43 Put	Bond Future	57.8600	0.0579	57.1900	0.0572	1.158	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.62 Put	Bond Future	874.7800	0.8748	923.4000	0.9234	5.558	0.0000	0.0000
2023/10/17	2030	02/11/2023	10.62 Call	Bond Future	357.8900	0.3579	307.2300	0.3072	14.155	0.0000	0.0000
2023/10/17	2030	02/11/2023	11.12 Put	Bond Future	178.9800	0.1790	183.7800	0.1838	2.682	0.0000	0.0000
2023/10/17	2030	02/11/2023	11.12 Call	Bond Future	1701.5900	1.7016	1607.1100	1.6071	5.552	0.0000	0.0000
2023/10/17	2030	02/11/2023	12.27 Call	Bond Future	5995.1600	5.9952	5895.5900	5.8956	1.661	0.0000	0.0000
2023/10/17	2030	02/11/2023	12.27 Put	Bond Future	1.9500	0.0020	1.6600	0.0017	14.872	0.0000	0.0000
2023/10/17	2030	01/02/2024	9.89 Put	Bond Future	4397.6000	4.3976	4472.5800	4.4726	1.705	0.0000	0.0000
2023/10/17	2030	01/02/2024	9.89 Call	Bond Future	515.2900	0.5153	488.6800	0.4887	5.164	0.0000	0.0000
2023/10/17	2030	01/02/2024	10.39 Put	Bond Future	2816.2000	2.8162	2875.2000	2.8752	2.095	0.0000	0.0000
2023/10/17	2030	01/02/2024	10.39 Call	Bond Future	1004.4000	1.0044	961.8100	0.9618	4.240	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.86 Call	Bond Future	4451.8700	4.4519	4363.7800	4.3638	1.979	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.86 Put	Bond Future	506.2600	0.5063	519.7600	0.5198	2.667	0.0000	0.0000
2023/10/17	2030	01/02/2024	10.16 Put	Bond Future	3494.0600	3.4941	3561.0900	3.5611	1.918	0.0000	0.0000
2023/10/17	2030	01/02/2024	10.16 Call	Bond Future	737.1500	0.7372	702.5900	0.7026	4.688	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.00 Call	Bond Future	2095.0900	2.0951	2029.8200	2.0298	3.115	0.0000	0.0000

2,664

0

0

0

40,531

0

0

0

0

0

0

0

800

0

800

0

800

0

500

0

500

0

500

0

500

0

500

0

500

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	
2023/10/17	2030	01/02/2024	11.00 Put	Bond Future	1459.4000	1.4594	1495.7200	1.4957	2.489	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.75 Call	Bond Future	4112.9200	4.1129	4026.8800	4.0269	2.092	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.75 Put	Bond Future	581.7500	0.5818	597.3000	0.5973	2.673	0.0000	0.0000
2023/10/17	2030	01/02/2024	9.57 Put	Bond Future	5568.1700	5.5682	5650.8600	5.6509	1.485	0.0000	0.0000
2023/10/17	2030	01/02/2024	9.57 Call	Bond Future	329.3500	0.3294	310.4500	0.3105	5.739	0.0000	0.0000
2023/10/17	2030	01/02/2024	10.07 Put	Bond Future	3785.7200	3.7857	3855.5400	3.8555	1.844	0.0000	0.0000
2023/10/17	2030	01/02/2024	10.07 Call	Bond Future	655.6000	0.6556	623.8300	0.6238	4.846	0.0000	0.0000
2023/10/17	2030	01/02/2024	12.10 Call	Bond Future	5212.8200	5.2128	5121.0400	5.1210	1.761	0.0000	0.0000
2023/10/17	2030	01/02/2024	12.10 Put	Bond Future	371.8300	0.3718	381.6400	0.3816	2.638	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.31 Call	Bond Future	2855.8300	2.8558	2780.5500	2.7806	2.636	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.31 Put	Bond Future	1008.4300	1.0084	1034.7400	1.0347	2.609	0.0000	0.0000
2023/10/17	2030	01/02/2024	9.93 Put	Bond Future	4258.4900	4.2585	4332.3800	4.3324	1.735	0.0000	0.0000
2023/10/17	2030	01/02/2024	9.93 Call	Bond Future	544.0000	0.5440	516.3000	0.5163	5.092	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.36 Call	Bond Future	2989.7600	2.9898	2913.0500	2.9131	2.566	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.36 Put	Bond Future	948.9100	0.9489	973.7900	0.9738	2.622	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.37 Call	Bond Future	3016.7500	3.0168	2939.7600	2.9398	2.552	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.37 Put	Bond Future	937.2700	0.9373	961.8700	0.9619	2.625	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.35 Call	Bond Future	2962.7100	2.9627	2886.2900	2.8863	2.579	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.35 Put	Bond Future	960.5000	0.9605	985.6700	0.9857	2.621	0.0000	0.0000
2023/10/17	2030	01/02/2024		Bond Future	10.8395	87.8617	10.8651	87.7602	0.236	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.85 Call	Bond Future	4420.7200	4.4207	4332.8100	4.3328	1.989	0.0000	0.0000
2023/10/17	2030	01/02/2024	11.85 Put	Bond Future	512.6800	0.5127	526.3600	0.5264	2.668	0.0000	0.0000
2023/10/17	2030	01/02/2024	10.00 Put	Bond Future	4019.3000	4.0193	4091.2000	4.0912	1.789	0.0000	0.0000
2023/10/17	2030	01/02/2024	10.00 Call	Bond Future	597.5800	0.5976	567.8900	0.5679	4.968	0.0000	0.0000
2023/10/17	2030	02/05/2024		Bond Future	10.9383	89.8297	10.9653	89.7259	0.247	0.0000	0.0000
2023/10/17	2030	02/05/2024	9.66 Put	Bond Future	5776.1900	5.7762	5854.3000	5.8543	1.352	0.0000	0.0000
2023/10/17	2030	02/05/2024	9.66 Call	Bond Future	676.6600	0.6767	650.9900	0.6510	3.794	0.0000	0.0000
2023/10/17	2030	02/05/2024	10.16 Put	Bond Future	4164.5700	4.1646	4231.4500	4.2315	1.606	0.0000	0.0000
2023/10/17	2030	02/05/2024	10.16 Call	Bond Future	1102.4200	1.1024	1065.5200	1.0655	3.347	0.0000	0.0000
2023/10/17	2030	02/05/2024	11.94 Call	Bond Future	4773.1300	4.7731	4691.3800	4.6914	1.713	0.0000	0.0000
2023/10/17	2030	02/05/2024	11.94 Put	Bond Future	1019.5200	1.0195	1041.5500	1.0416	2.161	0.0000	0.0000
2023/10/17	2030	02/05/2024	10.62 Put	Bond Future	2969.6800	2.9697	3023.8400	3.0238	1.824	0.0000	0.0000
2023/10/17	2030	02/05/2024	10.62 Call	Bond Future	1733.0500	1.7331	1683.4300	1.6834	2.863	0.0000	0.0000
2023/10/17	2030	02/05/2024	11.12 Put	Bond Future	1997.3900	1.9974	2037.5600	2.0376	2.011	0.0000	0.0000
2023/10/17	2030	02/05/2024	11.12 Call	Bond Future	2693.4600	2.6935	2629.8500	2.6299	2.362	0.0000	0.0000
2023/10/17	2030	02/05/2024	13.15 Call	Bond Future	8402.9700	8.4030	8307.2400	8.3072	1.139	0.0000	0.0000
2023/10/17	2030	02/05/2024	13.15 Put	Bond Future	379.2600	0.3793	387.3100	0.3873	2.123	0.0000	0.0000
2023/10/17	2030	02/05/2024	12.38 Call	Bond Future	6048.8300	6.0488	5960.4900	5.9605	1.460	0.0000	0.0000
2023/10/17	2030	02/05/2024	12.38 Put	Bond Future	709.9800	0.7100	725.4200	0.7254	2.175	0.0000	0.0000

700
0
200
0
400
0
400
0
400
0
1,360
0
1,360
0
0
0
0
0
0
0
54,756
0
500
0
500
0
0
1,000
0
1,000
0
1,000
0
500
0
500
0
500
0
1,080

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	
2023/10/17	2030	02/05/2024	10.82 Put	Bond Future	2538.3600	2.5384	2586.8100	2.5868	1.909	0.0000	0.0000
2023/10/17	2030	02/05/2024	10.82 Call	Bond Future	2081.1700	2.0812	2025.8400	2.0258	2.659	0.0000	0.0000
2023/10/17	2030	02/05/2024	9.82 Call	Bond Future	794.4000	0.7944	765.4100	0.7654	3.649	0.0000	0.0000
2023/10/17	2030	02/05/2024	9.82 Put	Bond Future	5235.8500	5.2359	5310.6400	5.3106	1.428	0.0000	0.0000
2023/10/17	2030	02/05/2024	9.83 Call	Bond Future	802.3800	0.8024	773.1700	0.7732	3.640	0.0000	0.0000
2023/10/17	2030	02/05/2024	9.83 Put	Bond Future	5202.8900	5.2029	5277.4600	5.2775	1.433	0.0000	0.0000
2023/10/17	2030	02/05/2024	9.81 Call	Bond Future	786.6900	0.7867	757.9200	0.7579	3.657	0.0000	0.0000
2023/10/17	2030	02/05/2024	9.81 Put	Bond Future	5269.1000	5.2691	5344.1100	5.3441	1.424	0.0000	0.0000
2023/10/17	2030	01/08/2024	10.38 Call	Bond Future	1554.0700	1.5541	1511.4700	1.5115	2.741	0.0000	0.0000
2023/10/17	2030	01/08/2024	10.38 Put	Bond Future	4048.8100	4.0488	4112.2800	4.1123	1.568	0.0000	0.0000
2023/10/17	2030	01/08/2024	10.39 Call	Bond Future	1568.0100	1.5680	1525.1600	1.5252	2.733	0.0000	0.0000
2023/10/17	2030	01/08/2024	10.39 Put	Bond Future	4024.2700	4.0243	4087.4900	4.0875	1.571	0.0000	0.0000
2023/10/17	2030	01/08/2024	10.37 Call	Bond Future	1539.9200	1.5399	1497.5600	1.4976	2.751	0.0000	0.0000
2023/10/17	2030	01/08/2024	10.37 Put	Bond Future	4073.1500	4.0732	4136.8600	4.1369	1.564	0.0000	0.0000
2023/10/17	2030	01/08/2024		Bond Future	11.0396	87.8675	11.0681	87.7614	0.259	0.0000	0.0000
2023/10/17	2030	07/11/2024	10.75 Call	Bond Future	2132.4800	2.1325	2082.4800	2.0825	2.345	0.0000	0.0000
2023/10/17	2030	07/11/2024	10.75 Put	Bond Future	3621.9300	3.6219	3680.3300	3.6803	1.612	0.0000	0.0000
2023/10/17	2030	07/11/2024	10.76 Call	Bond Future	2148.6100	2.1486	2098.3900	2.0984	2.337	0.0000	0.0000
2023/10/17	2030	07/11/2024	10.76 Put	Bond Future	3601.5800	3.6016	3659.7600	3.6598	1.615	0.0000	0.0000
2023/10/17	2030	07/11/2024	10.74 Call	Bond Future	2116.4100	2.1164	2066.6400	2.0666	2.352	0.0000	0.0000
2023/10/17	2030	07/11/2024	10.74 Put	Bond Future	3642.3700	3.6424	3701.0000	3.7010	1.610	0.0000	0.0000
2023/10/17	2030	07/11/2024		Bond Future	11.1624	89.9779	11.1927	89.8695	0.272	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.85 Put	Bond Future	3906.9100	3.9069	4017.0200	4.0170	2.818	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.85 Call	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.78 Call	Bond Future	991.0100	0.9910	903.8100	0.9038	8.799	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.78 Put	Bond Future	486.4100	0.4864	509.4100	0.5094	4.729	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.28 Call	Bond Future	64.6200	0.0646	48.1400	0.0481	25.503	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.28 Put	Bond Future	1893.7800	1.8938	1987.5000	1.9875	4.949	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.71 Put	Bond Future	4597.6900	4.5977	4707.8800	4.7079	2.397	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.71 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.50 Call	Bond Future	315.5500	0.3156	266.4100	0.2664	15.573	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.50 Put	Bond Future	1107.1900	1.1072	1168.2500	1.1683	5.515	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.00 Call	Bond Future	1.2800	0.0013	0.6800	0.0007	46.875	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.00 Put	Bond Future	3175.7100	3.1757	3285.3100	3.2853	3.451	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.58 Put	Bond Future	5245.7500	5.2458	5355.9500	5.3560	2.101	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.58 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.60 Call	Bond Future	511.7600	0.5118	447.1800	0.4472	12.619	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.60 Put	Bond Future	837.3700	0.8374	882.9900	0.8830	5.448	0.0000	0.0000

0
1,080
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
221
0
10,000
0
500
0
500
0
500
0
500
0
500
0
500
0
500
0
15,500

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	
2023/10/17	2032	02/11/2023	10.35 Put	Bond Future	6407.9100	6.4079	6518.1100	6.5181	1.720	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.35 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.90 Put	Bond Future	329.9800	0.3300	342.7800	0.3428	3.879	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.90 Call	Bond Future	1381.9300	1.3819	1284.5300	1.2845	7.048	0.0000	0.0000
2023/10/17	2032	02/11/2023		Bond Future	11.6703	82.8377	11.6942	82.7275	0.205	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.23 Call	Bond Future	39.2300	0.0392	28.0300	0.0280	28.550	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.23 Put	Bond Future	2106.5700	2.1066	2205.5700	2.2056	4.700	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.24 Call	Bond Future	43.5700	0.0436	31.4100	0.0314	27.909	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.24 Put	Bond Future	2063.2000	2.0632	2161.2400	2.1612	4.752	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.22 Call	Bond Future	35.2100	0.0352	24.9300	0.0249	29.196	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.22 Put	Bond Future	2150.2900	2.1503	2250.2100	2.2502	4.647	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.59 Put	Bond Future	5195.6700	5.1957	5305.8700	5.3059	2.121	0.0000	0.0000
2023/10/17	2032	02/11/2023	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.09 Put	Bond Future	2745.3400	2.7453	2853.0600	2.8531	3.924	0.0000	0.0000
2023/10/17	2032	02/11/2023	11.09 Call	Bond Future	6.3800	0.0064	3.9000	0.0039	38.871	0.0000	0.0000
2023/10/17	2032	02/11/2023	12.26 Call	Bond Future	2760.2500	2.7603	2650.0200	2.6500	3.993	0.0000	0.0000
2023/10/17	2032	02/11/2023	12.26 Put	Bond Future	95.0400	0.0950	95.0100	0.0950	0.032	0.0000	0.0000
2023/10/17	2032	01/02/2024	10.59 Put	Bond Future	6024.9500	6.0250	6116.3700	6.1164	1.517	0.0000	0.0000
2023/10/17	2032	01/02/2024	10.59 Call	Bond Future	367.6700	0.3677	346.3500	0.3464	5.799	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.09 Put	Bond Future	4042.0900	4.0421	4117.1700	4.1172	1.857	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.09 Call	Bond Future	801.7600	0.8018	764.1000	0.7641	4.697	0.0000	0.0000
2023/10/17	2032	01/02/2024	12.73 Call	Bond Future	4840.0300	4.8400	4744.5000	4.7445	1.974	0.0000	0.0000
2023/10/17	2032	01/02/2024	12.73 Put	Bond Future	740.2400	0.7402	757.4500	0.7575	2.325	0.0000	0.0000
2023/10/17	2032	01/02/2024	10.78 Put	Bond Future	5226.3300	5.2263	5312.2700	5.3123	1.644	0.0000	0.0000
2023/10/17	2032	01/02/2024	10.78 Call	Bond Future	497.8800	0.4979	471.0800	0.4711	5.383	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.75 Call	Bond Future	1972.0000	1.9720	1906.7900	1.9068	3.307	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.75 Put	Bond Future	2153.4900	2.1535	2201.0200	2.2010	2.207	0.0000	0.0000
2023/10/17	2032	01/02/2024	12.50 Call	Bond Future	4080.9600	4.0810	3990.6600	3.9907	2.213	0.0000	0.0000
2023/10/17	2032	01/02/2024	12.50 Put	Bond Future	959.0400	0.9590	981.4800	0.9815	2.340	0.0000	0.0000
2023/10/17	2032	01/02/2024	10.01 Put	Bond Future	8705.9600	8.7060	8809.2400	8.8092	1.186	0.0000	0.0000
2023/10/17	2032	01/02/2024	10.01 Call	Bond Future	132.1700	0.1322	122.7100	0.1227	7.157	0.0000	0.0000
2023/10/17	2032	01/02/2024	10.76 Put	Bond Future	5308.1700	5.3082	5394.7300	5.3947	1.631	0.0000	0.0000
2023/10/17	2032	01/02/2024	10.76 Call	Bond Future	482.5600	0.4826	456.3800	0.4564	5.425	0.0000	0.0000
2023/10/17	2032	01/02/2024	12.62 Call	Bond Future	4472.4200	4.4724	4379.2500	4.3793	2.083	0.0000	0.0000
2023/10/17	2032	01/02/2024	12.62 Put	Bond Future	838.2900	0.8383	857.8600	0.8579	2.335	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.84 Call	Bond Future	2187.1800	2.1872	2118.3700	2.1184	3.146	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.84 Put	Bond Future	1962.7700	1.9628	2006.7000	2.0067	2.238	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.85 Call	Bond Future	2211.7800	2.2118	2142.5800	2.1426	3.129	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.85 Put	Bond Future	1942.4300	1.9424	1985.9700	1.9860	2.242	0.0000	0.0000

0
7,750
0
0
114,350
0
0
0
0
0
0
0
500
0
500
0
500
0
500
0
500
0
500
0
500
0
200
0
200
0
200
0
1,200
0
1,200
0
1,200
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	
2023/10/17	2032	01/02/2024	11.83 Call	Bond Future	2162.7200	2.1627	2094.3000	2.0943	3.164	0.0000	0.0000
2023/10/17	2032	01/02/2024	11.83 Put	Bond Future	1983.2800	1.9833	2027.6000	2.0276	2.235	0.0000	0.0000
2023/10/17	2032	01/02/2024		Bond Future	11.7902	84.6640	11.8152	84.5512	0.212	0.0000	0.0000
2023/10/17	2032	02/05/2024		Bond Future	11.9121	82.3979	11.9383	82.2827	0.220	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.36 Put	Bond Future	7812.4300	7.8124	7904.3900	7.9044	1.177	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.36 Call	Bond Future	588.6000	0.5886	565.3400	0.5653	3.952	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.86 Put	Bond Future	5816.3700	5.8164	5896.8000	5.8968	1.383	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.86 Call	Bond Future	1007.0700	1.0071	972.2800	0.9723	3.455	0.0000	0.0000
2023/10/17	2032	02/05/2024	12.90 Call	Bond Future	5492.8900	5.4929	5402.5600	5.4026	1.644	0.0000	0.0000
2023/10/17	2032	02/05/2024	12.90 Put	Bond Future	1290.1500	1.2902	1315.0400	1.3150	1.929	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.59 Put	Bond Future	6861.3200	6.8613	6948.3200	6.9483	1.268	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.59 Call	Bond Future	758.8600	0.7589	730.6400	0.7306	3.719	0.0000	0.0000
2023/10/17	2032	02/05/2024	11.09 Put	Bond Future	4992.4900	4.9925	5066.7600	5.0668	1.488	0.0000	0.0000
2023/10/17	2032	02/05/2024	11.09 Call	Bond Future	1265.3800	1.2654	1224.4300	1.2244	3.236	0.0000	0.0000
2023/10/17	2032	02/05/2024	13.18 Call	Bond Future	6382.1400	6.3821	6287.0300	6.2870	1.490	0.0000	0.0000
2023/10/17	2032	02/05/2024	13.18 Put	Bond Future	1040.1100	1.0401	1060.2200	1.0602	1.933	0.0000	0.0000
2023/10/17	2032	02/05/2024	13.35 Call	Bond Future	6935.4700	6.9355	6837.8700	6.8379	1.407	0.0000	0.0000
2023/10/17	2032	02/05/2024	13.35 Put	Bond Future	912.5000	0.9125	930.1200	0.9301	1.931	0.0000	0.0000
2023/10/17	2032	02/05/2024	11.35 Put	Bond Future	4159.2200	4.1592	4225.8200	4.2258	1.601	0.0000	0.0000
2023/10/17	2032	02/05/2024	11.35 Call	Bond Future	1634.3700	1.6344	1585.7500	1.5858	2.975	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.65 Put	Bond Future	6622.1700	6.6222	6707.7800	6.7078	1.293	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.65 Call	Bond Future	809.2300	0.8092	779.6200	0.7796	3.659	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.55 Call	Bond Future	726.6600	0.7267	699.3400	0.6993	3.760	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.55 Put	Bond Future	7022.8200	7.0228	7110.7200	7.1107	1.252	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.56 Call	Bond Future	734.5600	0.7346	707.0200	0.7070	3.749	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.56 Put	Bond Future	6982.2500	6.9823	7069.9300	7.0699	1.256	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.54 Call	Bond Future	718.8200	0.7188	691.7300	0.6917	3.769	0.0000	0.0000
2023/10/17	2032	02/05/2024	10.54 Put	Bond Future	7063.5000	7.0635	7151.6300	7.1516	1.248	0.0000	0.0000
2023/10/17	2032	01/08/2024	11.14 Call	Bond Future	1515.3800	1.5154	1473.2300	1.4732	2.781	0.0000	0.0000
2023/10/17	2032	01/08/2024	11.14 Put	Bond Future	5481.6600	5.4817	5557.2900	5.5573	1.380	0.0000	0.0000
2023/10/17	2032	01/08/2024	11.15 Call	Bond Future	1528.1100	1.5281	1485.7100	1.4857	2.775	0.0000	0.0000
2023/10/17	2032	01/08/2024	11.15 Put	Bond Future	5448.7100	5.4487	5524.0900	5.5241	1.383	0.0000	0.0000
2023/10/17	2032	01/08/2024	11.13 Call	Bond Future	1502.7300	1.5027	1460.8200	1.4608	2.789	0.0000	0.0000
2023/10/17	2032	01/08/2024	11.13 Put	Bond Future	5514.7200	5.5147	5590.5900	5.5906	1.376	0.0000	0.0000
2023/10/17	2032	01/08/2024		Bond Future	12.0350	84.2724	12.0625	84.1546	0.228	0.0000	0.0000
2023/10/17	2032	07/11/2024		Bond Future	12.1891	82.1288	12.2180	82.0084	0.237	0.0000	0.0000
2023/10/17	2032	07/11/2024	11.48 Call	Bond Future	1992.2300	1.9922	1943.5000	1.9435	2.446	0.0000	0.0000
2023/10/17	2032	07/11/2024	11.48 Put	Bond Future	5023.8600	5.0239	5095.4600	5.0955	1.425	0.0000	0.0000
2023/10/17	2032	07/11/2024	11.49 Call	Bond Future	2006.7500	2.0068	1957.7800	1.9578	2.440	0.0000	0.0000

Open Interest

0
0
82,408
0
0
1,000
0
1,000
0
1,000
0
500
0
500
0
500
0
1,550
0
1,550
0
1,550
0
0
0
0
0
0
0
0
0
0
0
0
0
0
243
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	
2023/10/17	2032	07/11/2024	11.49 Put	Bond Future	4994.6300	4.9946	5065.9900	5.0660	1.429	0.0000	0.0000
2023/10/17	2032	07/11/2024	11.47 Call	Bond Future	1978.0900	1.9781	1929.6000	1.9296	2.451	0.0000	0.0000
2023/10/17	2032	07/11/2024	11.47 Put	Bond Future	5053.5100	5.0535	5125.3500	5.1254	1.422	0.0000	0.0000
2023/10/17	2032	07/11/2024	13.36 Call	Bond Future	6444.1800	6.4442	6354.0100	6.3540	1.399	0.0000	0.0000
2023/10/17	2032	07/11/2024	13.36 Put	Bond Future	1740.8600	1.7409	1771.0200	1.7710	1.732	0.0000	0.0000
2023/10/17	2032	07/11/2024	11.64 Put	Bond Future	4596.9900	4.5970	4664.5000	4.6645	1.469	0.0000	0.0000
2023/10/17	2032	07/11/2024	11.64 Call	Bond Future	2261.9800	2.2620	2209.1600	2.2092	2.335	0.0000	0.0000
2023/10/17	2033	02/11/2023		Bond Future	116.7117	116.7117	116.8788	116.8788	0.143	0.0000	0.0000
2023/10/17	2033	01/02/2024		Bond Future	119.3136	119.3136	119.4842	119.4842	0.143	0.0000	0.0000
2023/10/17	2033	02/05/2024		Bond Future	120.5538	120.5538	120.7285	120.7285	0.145	0.0000	0.0000
2023/10/17	2033	01/08/2024		Bond Future	123.3242	123.3242	123.5029	123.5029	0.145	0.0000	0.0000
2023/10/17	2033	07/11/2024		Bond Future	124.8218	124.8218	125.0053	125.0053	0.147	0.0000	0.0000
2023/10/17	2037	02/11/2023		Bond Future	12.7082	75.6269	12.7068	75.6344	0.012	0.0000	0.0000
2023/10/17	2037	02/11/2023	11.56 Call	Bond Future	0.9600	0.0010	0.6900	0.0007	28.125	0.0000	0.0000
2023/10/17	2037	02/11/2023	11.56 Put	Bond Future	6144.5800	6.1446	6136.8000	6.1368	0.127	0.0000	0.0000
2023/10/17	2037	02/11/2023	11.57 Call	Bond Future	1.0500	0.0011	0.7600	0.0008	27.619	0.0000	0.0000
2023/10/17	2037	02/11/2023	11.57 Put	Bond Future	6087.9600	6.0880	6080.1600	6.0802	0.128	0.0000	0.0000
2023/10/17	2037	02/11/2023	11.55 Call	Bond Future	0.8800	0.0009	0.6200	0.0006	29.545	0.0000	0.0000
2023/10/17	2037	02/11/2023	11.55 Put	Bond Future	6201.2700	6.2013	6193.5000	6.1935	0.125	0.0000	0.0000
2023/10/17	2037	02/11/2023	13.89 Call	Bond Future	5625.5200	5.6255	5630.8500	5.6309	0.095	0.0000	0.0000
2023/10/17	2037	02/11/2023	13.89 Put	Bond Future	10.0800	0.0101	7.9000	0.0079	21.627	0.0000	0.0000
2023/10/17	2037	02/11/2023	12.52 Put	Bond Future	1434.5500	1.4346	1405.9200	1.4059	1.996	0.0000	0.0000
2023/10/17	2037	02/11/2023	12.52 Call	Bond Future	476.3500	0.4764	455.2300	0.4552	4.434	0.0000	0.0000
2023/10/17	2037	02/11/2023	12.02 Put	Bond Future	3632.7300	3.6327	3619.9400	3.6199	0.352	0.0000	0.0000
2023/10/17	2037	02/11/2023	12.02 Call	Bond Future	37.8300	0.0378	32.5500	0.0326	13.957	0.0000	0.0000
2023/10/17	2037	01/02/2024	13.93 Call	Bond Future	5838.4700	5.8385	5836.2600	5.8363	0.038	0.0000	0.0000
2023/10/17	2037	01/02/2024	13.93 Put	Bond Future	740.1500	0.7402	730.3200	0.7303	1.328	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.93 Call	Bond Future	2537.5800	2.5376	2531.0200	2.5310	0.259	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.93 Put	Bond Future	2108.9000	2.1089	2094.7200	2.0947	0.672	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.09 Put	Bond Future	4654.3900	4.6544	4640.7500	4.6408	0.293	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.09 Call	Bond Future	782.2500	0.7823	776.2300	0.7762	0.770	0.0000	0.0000
2023/10/17	2037	01/02/2024		Bond Future	12.8430	73.0380	12.8415	73.0456	0.012	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.32 Call	Bond Future	1142.0100	1.1420	1135.3300	1.1353	0.585	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.32 Put	Bond Future	3800.0100	3.8000	3785.7100	3.7857	0.376	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.33 Call	Bond Future	1159.6600	1.1597	1152.9500	1.1530	0.579	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.33 Put	Bond Future	3765.5100	3.7655	3751.1800	3.7512	0.381	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.31 Call	Bond Future	1124.5400	1.1245	1117.8700	1.1179	0.593	0.0000	0.0000
2023/10/17	2037	01/02/2024	12.31 Put	Bond Future	3834.7400	3.8347	3820.4500	3.8205	0.373	0.0000	0.0000

0
0
0
0
1,615
0
1,615
1,011
7,064
0
0
0
33,917
0
0
0
0
0
0
0
731
0
731
0
731
0
2,500
0
2,500
0
2,500
123,739
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	
2023/10/17	2037	02/05/2024		Bond Future	12.9804	74.6739	12.9788	74.6817	0.012	0.0000	0.0000
2023/10/17	2037	02/05/2024	11.44 Call	Bond Future	569.6300	0.5696	566.4700	0.5665	0.555	0.0000	0.0000
2023/10/17	2037	02/05/2024	11.44 Put	Bond Future	8665.3400	8.6653	8654.3500	8.6544	0.127	0.0000	0.0000
2023/10/17	2037	02/05/2024	11.45 Call	Bond Future	577.2800	0.5773	574.1100	0.5741	0.549	0.0000	0.0000
2023/10/17	2037	02/05/2024	11.45 Put	Bond Future	8616.2900	8.6163	8605.2900	8.6053	0.128	0.0000	0.0000
2023/10/17	2037	02/05/2024	11.43 Call	Bond Future	562.0500	0.5621	558.9200	0.5589	0.557	0.0000	0.0000
2023/10/17	2037	02/05/2024	11.43 Put	Bond Future	8714.5100	8.7145	8703.5500	8.7036	0.126	0.0000	0.0000
2023/10/17	2037	01/08/2024	12.10 Call	Bond Future	1593.0300	1.5930	1590.2300	1.5902	0.176	0.0000	0.0000
2023/10/17	2037	01/08/2024	12.10 Put	Bond Future	6723.3500	6.7234	6712.4900	6.7125	0.162	0.0000	0.0000
2023/10/17	2037	01/08/2024	12.11 Call	Bond Future	1606.7900	1.6068	1603.9900	1.6040	0.174	0.0000	0.0000
2023/10/17	2037	01/08/2024	12.11 Put	Bond Future	6684.3900	6.6844	6673.5300	6.6735	0.162	0.0000	0.0000
2023/10/17	2037	01/08/2024	12.09 Call	Bond Future	1579.3600	1.5794	1576.5500	1.5766	0.178	0.0000	0.0000
2023/10/17	2037	01/08/2024	12.09 Put	Bond Future	6762.4500	6.7625	6751.5800	6.7516	0.161	0.0000	0.0000
2023/10/17	2037	01/08/2024		Bond Future	13.1224	72.1164	13.1207	72.1244	0.013	0.0000	0.0000
2023/10/17	2037	01/08/2024	13.82 Call	Bond Future	5632.2100	5.6322	5631.3100	5.6313	0.016	0.0000	0.0000
2023/10/17	2037	01/08/2024	13.82 Put	Bond Future	2414.3000	2.4143	2405.3400	2.4053	0.371	0.0000	0.0000
2023/10/17	2037	01/08/2024	13.17 Call	Bond Future	3790.4200	3.7904	3788.4000	3.7884	0.053	0.0000	0.0000
2023/10/17	2037	01/08/2024	13.17 Put	Bond Future	3563.9500	3.5640	3553.8700	3.5539	0.283	0.0000	0.0000
2023/10/17	2037	07/11/2024		Bond Future	13.2819	73.8473	13.2801	73.8558	0.014	0.0000	0.0000
2023/10/17	2037	07/11/2024	12.58 Call	Bond Future	2443.2300	2.4432	2441.7800	2.4418	0.059	0.0000	0.0000
2023/10/17	2037	07/11/2024	12.58 Put	Bond Future	5839.1400	5.8391	5829.2200	5.8292	0.170	0.0000	0.0000
2023/10/17	2037	07/11/2024	12.59 Call	Bond Future	2462.0500	2.4621	2460.6200	2.4606	0.058	0.0000	0.0000
2023/10/17	2037	07/11/2024	12.59 Put	Bond Future	5807.9500	5.8080	5798.0500	5.7981	0.170	0.0000	0.0000
2023/10/17	2037	07/11/2024	12.57 Call	Bond Future	2424.4900	2.4245	2423.0400	2.4230	0.060	0.0000	0.0000
2023/10/17	2037	07/11/2024	12.57 Put	Bond Future	5870.4500	5.8705	5860.5300	5.8605	0.169	0.0000	0.0000
2023/10/17	2038	02/11/2023		Bond Future	126.1104	126.1104	125.6315	125.6315	0.380	0.0000	0.0000
2023/10/17	2038	01/02/2024		Bond Future	126.9052	126.9052	126.4153	126.4153	0.386	0.0000	0.0000
2023/10/17	2038	02/05/2024		Bond Future	129.7778	129.7778	129.2770	129.2770	0.386	0.0000	0.0000
2023/10/17	2038	01/08/2024		Bond Future	130.6937	130.6937	130.1816	130.1816	0.392	0.0000	0.0000
2023/10/17	2038	07/11/2024		Bond Future	133.8677	133.8677	133.3433	133.3433	0.392	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.50 Put	Bond Future	8214.5200	8.2145	8259.7900	8.2598	0.551	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.50 Call	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2023/10/17	2040	02/11/2023	12.10 Put	Bond Future	4611.8900	4.6119	4653.7900	4.6538	0.909	0.0000	0.0000
2023/10/17	2040	02/11/2023	12.10 Call	Bond Future	14.2900	0.0143	10.8900	0.0109	23.793	0.0000	0.0000
2023/10/17	2040	02/11/2023	12.97 Call	Bond Future	1049.6700	1.0497	997.3700	0.9974	4.983	0.0000	0.0000
2023/10/17	2040	02/11/2023	12.97 Put	Bond Future	831.0800	0.8311	824.0800	0.8241	0.842	0.0000	0.0000
2023/10/17	2040	02/11/2023	13.10 Call	Bond Future	1463.9500	1.4640	1408.0400	1.4080	3.819	0.0000	0.0000
2023/10/17	2040	02/11/2023	13.10 Put	Bond Future	566.1300	0.5661	555.5200	0.5555	1.874	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
1,383
0
0
0
0
0
1,383
0
1,383
469
0
0
0
0
0
0
1,946
2,741
0
0
0
0
875
0
225
0
875
0
1,100

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	
2023/10/17	2040	02/11/2023	13.90 Call	Bond Future	4892.7300	4.8927	4843.8200	4.8438	1.000	0.0000	0.0000
2023/10/17	2040	02/11/2023	13.90 Put	Bond Future	28.1000	0.0281	24.4900	0.0245	12.847	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.59 Call	Bond Future	0.1500	0.0002	0.0900	0.0001	40.000	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.59 Put	Bond Future	7655.7100	7.6557	7700.9500	7.7010	0.591	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.60 Call	Bond Future	0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.60 Put	Bond Future	7594.0000	7.5940	7639.2300	7.6392	0.596	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.58 Call	Bond Future	0.1400	0.0001	0.0800	0.0001	42.857	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.58 Put	Bond Future	7717.5100	7.7175	7762.7500	7.7628	0.586	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.80 Put	Bond Future	6375.4200	6.3754	6420.3100	6.4203	0.704	0.0000	0.0000
2023/10/17	2040	02/11/2023	11.80 Call	Bond Future	1.1800	0.0012	0.7700	0.0008	34.746	0.0000	0.0000
2023/10/17	2040	02/11/2023	12.60 Put	Bond Future	2053.0100	2.0530	2068.9800	2.0690	0.778	0.0000	0.0000
2023/10/17	2040	02/11/2023	12.60 Call	Bond Future	282.1900	0.2822	252.8600	0.2529	10.394	0.0000	0.0000
2023/10/17	2040	02/11/2023	13.64 Call	Bond Future	3697.1400	3.6971	3644.7500	3.6448	1.417	0.0000	0.0000
2023/10/17	2040	02/11/2023	13.64 Put	Bond Future	82.7200	0.0827	75.6300	0.0756	8.571	0.0000	0.0000
2023/10/17	2040	02/11/2023		Bond Future	12.9286	75.9767	12.9371	75.9314	0.066	0.0000	0.0000
2023/10/17	2040	01/02/2024	12.34 Call	Bond Future	861.7500	0.8618	841.2000	0.8412	2.385	0.0000	0.0000
2023/10/17	2040	01/02/2024	12.34 Put	Bond Future	4786.5800	4.7866	4812.3800	4.8124	0.539	0.0000	0.0000
2023/10/17	2040	01/02/2024	12.35 Call	Bond Future	876.7700	0.8768	856.0100	0.8560	2.368	0.0000	0.0000
2023/10/17	2040	01/02/2024	12.35 Put	Bond Future	4745.2300	4.7452	4770.8200	4.7708	0.539	0.0000	0.0000
2023/10/17	2040	01/02/2024	12.33 Call	Bond Future	846.7700	0.8468	826.4400	0.8264	2.401	0.0000	0.0000
2023/10/17	2040	01/02/2024	12.33 Put	Bond Future	4828.0300	4.8280	4854.0500	4.8541	0.539	0.0000	0.0000
2023/10/17	2040	01/02/2024		Bond Future	13.0651	73.1452	13.0740	73.0988	0.068	0.0000	0.0000
2023/10/17	2040	02/05/2024		Bond Future	13.2038	74.7835	13.2131	74.7361	0.070	0.0000	0.0000
2023/10/17	2040	02/05/2024	11.61 Call	Bond Future	552.9800	0.5530	541.6800	0.5417	2.043	0.0000	0.0000
2023/10/17	2040	02/05/2024	11.61 Put	Bond Future	9463.3800	9.4634	9499.4600	9.4995	0.381	0.0000	0.0000
2023/10/17	2040	02/05/2024	11.62 Call	Bond Future	560.6400	0.5606	549.2300	0.5492	2.035	0.0000	0.0000
2023/10/17	2040	02/05/2024	11.62 Put	Bond Future	9409.9300	9.4099	9445.9000	9.4459	0.382	0.0000	0.0000
2023/10/17	2040	02/05/2024	11.60 Call	Bond Future	545.4100	0.5454	534.2100	0.5342	2.054	0.0000	0.0000
2023/10/17	2040	02/05/2024	11.60 Put	Bond Future	9517.0000	9.5170	9553.1800	9.5532	0.380	0.0000	0.0000
2023/10/17	2040	01/08/2024	12.33 Call	Bond Future	1714.0200	1.7140	1693.5100	1.6935	1.197	0.0000	0.0000
2023/10/17	2040	01/08/2024	12.33 Put	Bond Future	7106.6600	7.1067	7134.5500	7.1346	0.392	0.0000	0.0000
2023/10/17	2040	01/08/2024	12.34 Call	Bond Future	1728.7200	1.7287	1708.1000	1.7081	1.193	0.0000	0.0000
2023/10/17	2040	01/08/2024	12.34 Put	Bond Future	7065.3000	7.0653	7093.0800	7.0931	0.393	0.0000	0.0000
2023/10/17	2040	01/08/2024	12.32 Call	Bond Future	1699.4000	1.6994	1679.0000	1.6790	1.200	0.0000	0.0000
2023/10/17	2040	01/08/2024	12.32 Put	Bond Future	7148.1700	7.1482	7176.1700	7.1762	0.392	0.0000	0.0000
2023/10/17	2040	01/08/2024		Bond Future	13.3470	71.9781	13.3567	71.9297	0.072	0.0000	0.0000
2023/10/17	2040	07/11/2024		Bond Future	13.5070	73.7054	13.5170	73.6561	0.074	0.0000	0.0000
2023/10/17	2040	07/11/2024	12.85 Call	Bond Future	2774.7400	2.7747	2749.6900	2.7497	0.903	0.0000	0.0000
2023/10/17	2040	07/11/2024	12.85 Put	Bond Future	6120.1300	6.1201	6144.4100	6.1444	0.397	0.0000	0.0000

0
1,100
0
0
0
0
0
0
0
0
128
0
128
0
128
20,105
0
0
0
0
0
0
0
137,427
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
954
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	
2023/10/17	2040	07/11/2024	12.86 Call	Bond Future	2795.0200	2.7950	2769.8700	2.7699	0.900	0.0000	0.0000
2023/10/17	2040	07/11/2024	12.86 Put	Bond Future	6087.6600	6.0877	6111.8400	6.1118	0.397	0.0000	0.0000
2023/10/17	2040	07/11/2024	12.84 Call	Bond Future	2754.2400	2.7542	2729.3000	2.7293	0.906	0.0000	0.0000
2023/10/17	2040	07/11/2024	12.84 Put	Bond Future	6152.4400	6.1524	6176.8300	6.1768	0.396	0.0000	0.0000
2023/10/17	2044	02/11/2023	12.00 Put	Bond Future	5529.6000	5.5296	5705.7900	5.7058	3.186	0.0000	0.0000
2023/10/17	2044	02/11/2023	12.00 Call	Bond Future	3.9400	0.0039	2.2500	0.0023	42.893	0.0000	0.0000
2023/10/17	2044	02/11/2023	12.75 Call	Bond Future	400.8500	0.4009	329.6900	0.3297	17.752	0.0000	0.0000
2023/10/17	2044	02/11/2023	12.75 Put	Bond Future	1645.9600	1.6460	1752.6800	1.7527	6.484	0.0000	0.0000
2023/10/17	2044	02/11/2023	13.00 Call	Bond Future	953.8300	0.9538	836.6600	0.8367	12.284	0.0000	0.0000
2023/10/17	2044	02/11/2023	13.00 Put	Bond Future	862.3500	0.8624	923.0600	0.9231	7.040	0.0000	0.0000
2023/10/17	2044	02/11/2023		Bond Future	12.9826	72.2764	13.0164	72.0985	0.260	0.0000	0.0000
2023/10/17	2044	02/11/2023	11.56 Call	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2023/10/17	2044	02/11/2023	11.56 Put	Bond Future	8241.3100	8.2413	8419.1500	8.4192	2.158	0.0000	0.0000
2023/10/17	2044	02/11/2023	11.57 Call	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2023/10/17	2044	02/11/2023	11.57 Put	Bond Future	8177.8100	8.1778	8355.6600	8.3557	2.175	0.0000	0.0000
2023/10/17	2044	02/11/2023	11.55 Call	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2023/10/17	2044	02/11/2023	11.55 Put	Bond Future	8304.8900	8.3049	8482.7400	8.4827	2.142	0.0000	0.0000
2023/10/17	2044	01/02/2024	12.28 Call	Bond Future	708.5700	0.7086	660.5300	0.6605	6.780	0.0000	0.0000
2023/10/17	2044	01/02/2024	12.28 Put	Bond Future	5270.4700	5.2705	5404.3200	5.4043	2.540	0.0000	0.0000
2023/10/17	2044	01/02/2024	12.29 Call	Bond Future	721.8700	0.7219	673.2000	0.6732	6.742	0.0000	0.0000
2023/10/17	2044	01/02/2024	12.29 Put	Bond Future	5226.1400	5.2261	5359.3600	5.3594	2.549	0.0000	0.0000
2023/10/17	2044	01/02/2024	12.27 Call	Bond Future	695.4300	0.6954	648.0300	0.6480	6.816	0.0000	0.0000
2023/10/17	2044	01/02/2024	12.27 Put	Bond Future	5315.0400	5.3150	5449.5300	5.4495	2.530	0.0000	0.0000
2023/10/17	2044	01/02/2024		Bond Future	13.1146	69.4885	13.1498	69.3066	0.268	0.0000	0.0000
2023/10/17	2044	01/02/2024	13.25 Call	Bond Future	2809.8000	2.8098	2697.2300	2.6972	4.006	0.0000	0.0000
2023/10/17	2044	01/02/2024	13.25 Put	Bond Future	2114.3100	2.1143	2183.6300	2.1836	3.279	0.0000	0.0000
2023/10/17	2044	02/05/2024		Bond Future	13.2481	71.0449	13.2847	70.8590	0.276	0.0000	0.0000
2023/10/17	2044	02/05/2024	11.66 Call	Bond Future	548.1500	0.5482	517.2100	0.5172	5.644	0.0000	0.0000
2023/10/17	2044	02/05/2024	11.66 Put	Bond Future	9513.6100	9.5136	9668.5900	9.6686	1.629	0.0000	0.0000
2023/10/17	2044	02/05/2024	11.67 Call	Bond Future	555.8800	0.5559	524.5900	0.5246	5.629	0.0000	0.0000
2023/10/17	2044	02/05/2024	11.67 Put	Bond Future	9458.9000	9.4589	9613.5300	9.6135	1.635	0.0000	0.0000
2023/10/17	2044	02/05/2024	11.65 Call	Bond Future	540.5100	0.5405	509.9000	0.5099	5.663	0.0000	0.0000
2023/10/17	2044	02/05/2024	11.65 Put	Bond Future	9568.4900	9.5685	9723.8000	9.7238	1.623	0.0000	0.0000
2023/10/17	2044	01/08/2024	12.29 Call	Bond Future	1596.8100	1.5968	1536.2000	1.5362	3.796	0.0000	0.0000
2023/10/17	2044	01/08/2024	12.29 Put	Bond Future	7471.6100	7.4716	7601.1100	7.6011	1.733	0.0000	0.0000
2023/10/17	2044	01/08/2024	12.30 Call	Bond Future	1610.9500	1.6110	1549.9600	1.5500	3.786	0.0000	0.0000
2023/10/17	2044	01/08/2024	12.30 Put	Bond Future	7428.3400	7.4283	7557.4600	7.5575	1.738	0.0000	0.0000
2023/10/17	2044	01/08/2024	12.28 Call	Bond Future	1582.5500	1.5826	1522.3300	1.5223	3.805	0.0000	0.0000

0
0
0
0
0
5,860
0
5,860
0
6,375
35,281
0
0
0
0
0
0
0
0
0
0
0
0
91,788
0
5,000
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	
2023/10/17	2044	01/08/2024	12.28 Put	Bond Future	7514.8200	7.5148	7644.7100	7.6447	1.728	0.0000	0.0000
2023/10/17	2044	01/08/2024		Bond Future	13.3859	68.2797	13.4240	68.0896	0.285	0.0000	0.0000
2023/10/17	2044	07/11/2024	12.91 Call	Bond Future	2842.3400	2.8423	2758.0100	2.7580	2.967	0.0000	0.0000
2023/10/17	2044	07/11/2024	12.91 Put	Bond Future	6051.3800	6.0514	6161.4700	6.1615	1.819	0.0000	0.0000
2023/10/17	2044	07/11/2024	12.92 Call	Bond Future	2863.1000	2.8631	2778.3800	2.7784	2.959	0.0000	0.0000
2023/10/17	2044	07/11/2024	12.92 Put	Bond Future	6019.1400	6.0191	6128.8400	6.1288	1.823	0.0000	0.0000
2023/10/17	2044	07/11/2024	12.90 Call	Bond Future	2821.6500	2.8217	2737.7100	2.7377	2.975	0.0000	0.0000
2023/10/17	2044	07/11/2024	12.90 Put	Bond Future	6083.7600	6.0838	6194.2400	6.1942	1.816	0.0000	0.0000
2023/10/17	2044	07/11/2024		Bond Future	13.5391	69.9181	13.5789	69.7236	0.294	0.0000	0.0000
2023/10/17	2046	02/11/2023		Bond Future	107.3642	107.3642	107.0570	107.0570	0.286	0.0000	0.0000
2023/10/17	2046	01/02/2024		Bond Future	109.7577	109.7577	109.4436	109.4436	0.286	0.0000	0.0000
2023/10/17	2046	02/05/2024		Bond Future	110.0971	110.0971	109.7758	109.7758	0.292	0.0000	0.0000
2023/10/17	2046	01/08/2024		Bond Future	112.6269	112.6269	112.2984	112.2984	0.292	0.0000	0.0000
2023/10/17	2046	07/11/2024		Bond Future	113.1618	113.1618	112.8256	112.8256	0.297	0.0000	0.0000
2023/10/17	2050	02/11/2023		Bond Future	108.5880	108.5880	108.2461	108.2461	0.315	0.0000	0.0000
2023/10/17	2050	01/02/2024		Bond Future	108.7615	108.7615	108.4118	108.4118	0.322	0.0000	0.0000
2023/10/17	2050	02/05/2024		Bond Future	111.2234	111.2234	110.8660	110.8660	0.321	0.0000	0.0000
2023/10/17	2050	01/08/2024		Bond Future	111.4766	111.4766	111.1109	111.1109	0.328	0.0000	0.0000
2023/10/17	2050	07/11/2024		Bond Future	114.1836	114.1836	113.8094	113.8094	0.328	0.0000	0.0000
2023/10/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	AL37	02/11/2023		Index Future	897.5910	897.5910	896.7700	896.7700	0.091	0.0000	0.0000
2023/10/17	AL37	01/02/2024		Index Future	917.3770	917.3770	916.5370	916.5370	0.092	0.0000	0.0000
2023/10/17	AL37	02/05/2024		Index Future	937.9290	937.9290	937.0700	937.0700	0.092	0.0000	0.0000
2023/10/17	AL37	01/08/2024		Index Future	959.2730	959.2730	958.3960	958.3960	0.091	0.0000	0.0000
2023/10/17	AL37	07/11/2024		Index Future	982.3710	982.3710	981.4750	981.4750	0.091	0.0000	0.0000
2023/10/17	AL7T	02/11/2023		Index Future	1005.0970	1005.0970	1004.4600	1004.4600	0.063	0.0000	0.0000
2023/10/17	AL7T	01/02/2024		Index Future	1027.2540	1027.2540	1026.6010	1026.6010	0.064	0.0000	0.0000
2023/10/17	AL7T	02/05/2024		Index Future	1050.2670	1050.2670	1049.6000	1049.6000	0.064	0.0000	0.0000
2023/10/17	AL7T	01/08/2024		Index Future	1074.1680	1074.1680	1073.4870	1073.4870	0.063	0.0000	0.0000
2023/10/17	AL7T	07/11/2024		Index Future	1100.0310	1100.0310	1099.3370	1099.3370	0.063	0.0000	0.0000
2023/10/17	ALBI	02/11/2023		Index Future	880.1370	880.1370	879.4010	879.4010	0.084	0.0000	0.0000
2023/10/17	ALBI	01/02/2024		Index Future	899.5390	899.5390	898.7850	898.7850	0.084	0.0000	0.0000
2023/10/17	ALBI	02/05/2024		Index Future	919.6910	919.6910	918.9200	918.9200	0.084	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0

10,546

10,593

0
0
0

9,770

9,695

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

107

17

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	
2023/10/17	ALBI	01/08/2024		Index Future	940.6200	940.6200	939.8330	939.8330	0.084	0.0000	0.0000
2023/10/17	ALBI	07/11/2024		Index Future	963.2680	963.2680	962.4650	962.4650	0.083	0.0000	0.0000
2023/10/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/10/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/10/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/10/17	ES33	02/11/2023		Bond Future	13.1653	70.2853	13.1634	70.2932	0.014	0.0000	0.0000
2023/10/17	ES33	01/02/2024		Bond Future	13.3355	71.8522	13.3336	71.8602	0.014	0.0000	0.0000
2023/10/17	ES33	02/05/2024		Bond Future	13.5058	69.6791	13.5037	69.6874	0.015	0.0000	0.0000
2023/10/17	ES33	01/08/2024		Bond Future	13.6782	71.2800	13.6760	71.2885	0.016	0.0000	0.0000
2023/10/17	ES33	07/11/2024		Bond Future	13.8905	69.2046	13.8882	69.2135	0.017	0.0000	0.0000
2023/10/17	ES42	02/11/2023		Bond Future	13.6574	65.8237	13.6607	65.8079	0.024	0.0000	0.0000
2023/10/17	ES42	01/02/2024		Bond Future	13.8133	67.2911	13.8168	67.2749	0.025	0.0000	0.0000
2023/10/17	ES42	02/05/2024		Bond Future	13.9751	64.5517	13.9787	64.5352	0.026	0.0000	0.0000
2023/10/17	ES42	01/08/2024		Bond Future	14.1353	66.0345	14.1391	66.0177	0.027	0.0000	0.0000
2023/10/17	ES42	07/11/2024		Bond Future	14.3281	63.3672	14.3320	63.3501	0.027	0.0000	0.0000
2023/10/17	GOVI	02/11/2023		GOVI	867.4530	867.4530	866.6950	866.6950	0.087	0.0000	0.0000
2023/10/17	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	02/11/2023	885.81 Put	GOVI	183570.0000	18.3570	191150.0000	19.1150	4.129	0.0000	0.0000
2023/10/17	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	02/11/2023	885.82 Put	GOVI	183670.0000	18.3670	191250.0000	19.1250	4.127	0.0000	0.0000
2023/10/17	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	02/11/2023	885.80 Put	GOVI	183470.0000	18.3470	191050.0000	19.1050	4.131	0.0000	0.0000
2023/10/17	GOVI	01/02/2024	879.99 Call	GOVI	65850.0000	6.5850	58090.0000	5.8090	11.784	0.0000	0.0000
2023/10/17	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	01/02/2024	880.00 Call	GOVI	65750.0000	6.5750	57990.0000	5.7990	11.802	0.0000	0.0000
2023/10/17	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	01/02/2024	879.98 Call	GOVI	65950.0000	6.5950	58190.0000	5.8190	11.766	0.0000	0.0000
2023/10/17	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	01/02/2024		GOVI	886.5750	886.5750	885.7990	885.7990	0.088	0.0000	0.0000
2023/10/17	GOVI	02/05/2024		GOVI	906.4360	906.4360	905.6440	905.6440	0.087	0.0000	0.0000
2023/10/17	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	02/05/2024	950.98 Put	GOVI	445440.0000	44.5440	453360.0000	45.3360	1.778	0.0000	0.0000
2023/10/17	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
417
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
398
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
2023/10/17	GOVI	02/05/2024	950.99 Put	GOVI		445540.0000	44.5540	453460.0000	45.3460	1.778	0.0000	0.0000
2023/10/17	GOVI	02/05/2024	950.97 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	02/05/2024	950.97 Put	GOVI		445340.0000	44.5340	453260.0000	45.3260	1.778	0.0000	0.0000
2023/10/17	GOVI	01/08/2024	943.38 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	01/08/2024	943.38 Put	GOVI		163160.0000	16.3160	171260.0000	17.1260	4.964	0.0000	0.0000
2023/10/17	GOVI	01/08/2024	943.39 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	01/08/2024	943.39 Put	GOVI		163260.0000	16.3260	171360.0000	17.1360	4.961	0.0000	0.0000
2023/10/17	GOVI	01/08/2024	943.37 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	GOVI	01/08/2024	943.37 Put	GOVI		163060.0000	16.3060	171160.0000	17.1160	4.967	0.0000	0.0000
2023/10/17	GOVI	01/08/2024		GOVI		927.0640	927.0640	926.2540	926.2540	0.087	0.0000	0.0000
2023/10/17	GOVI	07/11/2024		GOVI		949.3860	949.3860	948.5590	948.5590	0.087	0.0000	0.0000
2023/10/17	GOVI	07/11/2024	948.79 Call	GOVI		5960.0000	0.5960	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/17	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	2310.0000	0.2310	100.000	0.0000	0.0000
2023/10/17	GOVI	07/11/2024	948.80 Call	GOVI		5860.0000	0.5860	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/17	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	2410.0000	0.2410	100.000	0.0000	0.0000
2023/10/17	GOVI	07/11/2024	948.78 Call	GOVI		6060.0000	0.6060	0.0000	0.0000	(100.000)	0.0000	0.0000
2023/10/17	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	2210.0000	0.2210	100.000	0.0000	0.0000
2023/10/17	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/10/17	IGOV	02/11/2023		Index Future		327.2290	327.2290	326.8140	326.8140	0.127	0.0000	0.0000
2023/10/17	IGOV	01/02/2024		Index Future		334.5230	334.5230	334.0980	334.0980	0.127	0.0000	0.0000
2023/10/17	IGOV	02/05/2024		Index Future		342.0970	342.0970	341.6620	341.6620	0.127	0.0000	0.0000
2023/10/17	IGOV	01/08/2024		Index Future		349.9590	349.9590	349.5150	349.5150	0.127	0.0000	0.0000
2023/10/17	IGOV	07/11/2024		Index Future		358.4670	358.4670	358.0130	358.0130	0.127	0.0000	0.0000
2023/10/17	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/10/17	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/10/17	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/10/17	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/10/17	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/10/17	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/10/17	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/10/17	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/10/17	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/10/17	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/10/17	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/10/17	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/10/17	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	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
475
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	
2023/10/17	JBAF	18/10/2023		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2023/10/17	JBAF	15/11/2023		Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000
2023/10/17	JBAF	20/12/2023		Jibar Tradeable Future	8.5100	91.4900	8.5100	91.4900	0.000	0.0000	0.0000
2023/10/17	JBAF	17/01/2024		Jibar Tradeable Future	8.5200	91.4800	8.5200	91.4800	0.000	0.0000	0.0000
2023/10/17	JBAF	21/02/2024		Jibar Tradeable Future	8.5500	91.4500	8.5600	91.4400	0.117	0.0000	0.0000
2023/10/17	JBAF	20/03/2024		Jibar Tradeable Future	8.5500	91.4500	8.5600	91.4400	0.117	0.0000	0.0000
2023/10/17	JBAF	19/06/2024		Jibar Tradeable Future	8.4800	91.5200	8.4900	91.5100	0.118	0.0000	0.0000
2023/10/17	JBAF	18/09/2024		Jibar Tradeable Future	8.3800	91.6200	8.4100	91.5900	0.358	0.0000	0.0000
2023/10/17	JBAF	18/12/2024		Jibar Tradeable Future	8.2600	91.7400	8.3000	91.7000	0.484	0.0000	0.0000
2023/10/17	JBAF	19/03/2025		Jibar Tradeable Future	8.1900	91.8100	8.2500	91.7500	0.733	0.0000	0.0000
2023/10/17	JBAF	18/06/2025		Jibar Tradeable Future	8.1000	91.9000	8.1500	91.8500	0.617	0.0000	0.0000
2023/10/17	JBAF	17/09/2025		Jibar Tradeable Future	8.1300	91.8700	8.1700	91.8300	0.492	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.70 Put	Bond Future	3620.9600	3.6210	3608.0500	3.6081	0.357	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.70 Call	Bond Future	36.2300	0.0362	31.1400	0.0311	14.049	0.0000	0.0000
2023/10/17	R035	02/11/2023	13.59 Call	Bond Future	5808.2500	5.8083	5814.3300	5.8143	0.105	0.0000	0.0000
2023/10/17	R035	02/11/2023	13.59 Put	Bond Future	7.6400	0.0076	5.9000	0.0059	22.775	0.0000	0.0000
2023/10/17	R035	02/11/2023	12.24 Put	Bond Future	1283.9400	1.2839	1254.6200	1.2546	2.284	0.0000	0.0000
2023/10/17	R035	02/11/2023	12.24 Call	Bond Future	547.8400	0.5478	526.3400	0.5263	3.925	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.74 Put	Bond Future	3415.9400	3.4159	3402.0000	3.4020	0.408	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.74 Call	Bond Future	47.1100	0.0471	40.9900	0.0410	12.991	0.0000	0.0000
2023/10/17	R035	02/11/2023		Bond Future	12.3840	80.5790	12.3825	80.5868	0.012	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.42 Call	Bond Future	4.3600	0.0044	3.3800	0.0034	22.477	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.42 Put	Bond Future	5122.9000	5.1229	5114.1000	5.1141	0.172	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.43 Call	Bond Future	4.7300	0.0047	3.6700	0.0037	22.410	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.43 Put	Bond Future	5067.8000	5.0678	5058.9200	5.0589	0.175	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.41 Call	Bond Future	4.0300	0.0040	3.1100	0.0031	22.829	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.41 Put	Bond Future	5178.0800	5.1781	5169.3400	5.1693	0.169	0.0000	0.0000
2023/10/17	R035	02/11/2023	10.62 Put	Bond Future	9726.9500	9.7270	9719.1300	9.7191	0.080	0.0000	0.0000
2023/10/17	R035	02/11/2023	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.12 Put	Bond Future	6806.9400	6.8069	6799.0200	6.7990	0.116	0.0000	0.0000
2023/10/17	R035	02/11/2023	11.12 Call	Bond Future	0.3100	0.0003	0.2100	0.0002	32.258	0.0000	0.0000
2023/10/17	R035	02/11/2023	12.85 Call	Bond Future	2506.7300	2.5067	2497.1100	2.4971	0.384	0.0000	0.0000
2023/10/17	R035	02/11/2023	12.85 Put	Bond Future	189.8600	0.1899	172.4200	0.1724	9.186	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
6,500
0
731
0
731
0
731
114,761
0
0
0
0
0
0
0
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	
2023/10/17	R035	01/02/2024	10.62 Put	Bond Future	10403.1300	10.4031	10393.6400	10.3936	0.091	0.0000	0.0000
2023/10/17	R035	01/02/2024	10.62 Call	Bond Future	72.8200	0.0728	71.1900	0.0712	2.238	0.0000	0.0000
2023/10/17	R035	01/02/2024	11.12 Put	Bond Future	7668.9500	7.6690	7657.7000	7.6577	0.147	0.0000	0.0000
2023/10/17	R035	01/02/2024	11.12 Call	Bond Future	228.9400	0.2289	225.5500	0.2256	1.481	0.0000	0.0000
2023/10/17	R035	01/02/2024	13.46 Call	Bond Future	5313.6500	5.3137	5311.0300	5.3110	0.049	0.0000	0.0000
2023/10/17	R035	01/02/2024	13.46 Put	Bond Future	840.8700	0.8409	830.3900	0.8304	1.246	0.0000	0.0000
2023/10/17	R035	01/02/2024	12.19 Call	Bond Future	1479.9100	1.4799	1473.1700	1.4732	0.455	0.0000	0.0000
2023/10/17	R035	01/02/2024	12.19 Put	Bond Future	3160.2800	3.1603	3145.6800	3.1457	0.462	0.0000	0.0000
2023/10/17	R035	01/02/2024	12.20 Call	Bond Future	1500.7900	1.5008	1494.0400	1.4940	0.450	0.0000	0.0000
2023/10/17	R035	01/02/2024	12.20 Put	Bond Future	3129.9300	3.1299	3115.3200	3.1153	0.467	0.0000	0.0000
2023/10/17	R035	01/02/2024	12.18 Call	Bond Future	1459.3700	1.4594	1452.6400	1.4526	0.461	0.0000	0.0000
2023/10/17	R035	01/02/2024	12.18 Put	Bond Future	3191.0300	3.1910	3176.4400	3.1764	0.457	0.0000	0.0000
2023/10/17	R035	01/02/2024		Bond Future	12.5227	82.3555	12.5212	82.3634	0.013	0.0000	0.0000
2023/10/17	R035	02/05/2024		Bond Future	12.6531	79.6873	12.6515	79.6954	0.013	0.0000	0.0000
2023/10/17	R035	02/05/2024	11.20 Call	Bond Future	630.3500	0.6304	627.1300	0.6271	0.511	0.0000	0.0000
2023/10/17	R035	02/05/2024	11.20 Put	Bond Future	8199.8700	8.1999	8188.5500	8.1886	0.138	0.0000	0.0000
2023/10/17	R035	02/05/2024	11.21 Call	Bond Future	638.6100	0.6386	635.3700	0.6354	0.507	0.0000	0.0000
2023/10/17	R035	02/05/2024	11.21 Put	Bond Future	8152.6200	8.1526	8141.2800	8.1413	0.139	0.0000	0.0000
2023/10/17	R035	02/05/2024	11.19 Call	Bond Future	622.1800	0.6222	618.9700	0.6190	0.516	0.0000	0.0000
2023/10/17	R035	02/05/2024	11.19 Put	Bond Future	8247.2700	8.2473	8235.9600	8.2360	0.137	0.0000	0.0000
2023/10/17	R035	01/08/2024	11.80 Call	Bond Future	1586.1100	1.5861	1583.4900	1.5835	0.165	0.0000	0.0000
2023/10/17	R035	01/08/2024	11.80 Put	Bond Future	6500.7600	6.5008	6489.8100	6.4898	0.168	0.0000	0.0000
2023/10/17	R035	01/08/2024	11.81 Call	Bond Future	1600.0100	1.6000	1597.3900	1.5974	0.164	0.0000	0.0000
2023/10/17	R035	01/08/2024	11.81 Put	Bond Future	6462.5400	6.4625	6451.5900	6.4516	0.169	0.0000	0.0000
2023/10/17	R035	01/08/2024	11.79 Call	Bond Future	1572.3000	1.5723	1569.6700	1.5697	0.167	0.0000	0.0000
2023/10/17	R035	01/08/2024	11.79 Put	Bond Future	6539.1100	6.5391	6528.1500	6.5282	0.168	0.0000	0.0000
2023/10/17	R035	01/08/2024		Bond Future	12.7837	81.5002	12.7819	81.5086	0.014	0.0000	0.0000
2023/10/17	R035	07/11/2024		Bond Future	12.9482	78.9403	12.9463	78.9491	0.014	0.0000	0.0000
2023/10/17	R035	07/11/2024	12.18 Call	Bond Future	2184.9200	2.1849	2183.6800	2.1837	0.057	0.0000	0.0000
2023/10/17	R035	07/11/2024	12.18 Put	Bond Future	5898.1800	5.8982	5888.1900	5.8882	0.169	0.0000	0.0000
2023/10/17	R035	07/11/2024	12.19 Call	Bond Future	2202.7500	2.2028	2201.5100	2.2015	0.056	0.0000	0.0000
2023/10/17	R035	07/11/2024	12.19 Put	Bond Future	5866.0900	5.8661	5856.1000	5.8561	0.170	0.0000	0.0000
2023/10/17	R035	07/11/2024	12.17 Call	Bond Future	2166.8800	2.1669	2165.6200	2.1656	0.058	0.0000	0.0000
2023/10/17	R035	07/11/2024	12.17 Put	Bond Future	5930.1000	5.9301	5920.0900	5.9201	0.169	0.0000	0.0000
2023/10/17	R053	02/11/2023	12.82 Call	Bond Future	974.2100	0.9742	868.9300	0.8689	10.807	0.0000	0.0000
2023/10/17	R053	02/11/2023	12.82 Put	Bond Future	1505.2600	1.5053	1563.3900	1.5634	3.862	0.0000	0.0000
2023/10/17	R053	02/11/2023	12.83 Call	Bond Future	1005.6100	1.0056	898.6400	0.8986	10.637	0.0000	0.0000
2023/10/17	R053	02/11/2023	12.83 Put	Bond Future	1467.1200	1.4671	1523.5600	1.5236	3.847	0.0000	0.0000

Open Interest

0
400
0
400
0
400
0
0
0
0
0
0
0
57,307
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

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	
2023/10/17	R053	02/11/2023	12.81 Call	Bond Future	943.4000	0.9434	839.8200	0.8398	10.979	0.0000	0.0000
2023/10/17	R053	02/11/2023	12.81 Put	Bond Future	1544.0800	1.5441	1603.9100	1.6039	3.875	0.0000	0.0000
2023/10/17	R053	02/11/2023		Bond Future	12.8967	91.5666	12.9205	91.4032	0.184	0.0000	0.0000
2023/10/17	R053	01/02/2024		Bond Future	13.0245	93.5854	13.0493	93.4182	0.190	0.0000	0.0000
2023/10/17	R053	01/02/2024	12.93 Call	Bond Future	2941.4400	2.9414	2845.9200	2.8459	3.247	0.0000	0.0000
2023/10/17	R053	01/02/2024	12.93 Put	Bond Future	3584.3700	3.5844	3655.9900	3.6560	1.998	0.0000	0.0000
2023/10/17	R053	01/02/2024	12.94 Call	Bond Future	2975.9000	2.9759	2879.7800	2.8798	3.230	0.0000	0.0000
2023/10/17	R053	01/02/2024	12.94 Put	Bond Future	3550.4000	3.5504	3621.4200	3.6214	2.000	0.0000	0.0000
2023/10/17	R053	01/02/2024	12.92 Call	Bond Future	2906.9800	2.9070	2812.0500	2.8121	3.266	0.0000	0.0000
2023/10/17	R053	01/02/2024	12.92 Put	Bond Future	3618.4300	3.6184	3690.6400	3.6906	1.996	0.0000	0.0000
2023/10/17	R053	02/05/2024	13.03 Call	Bond Future	3906.5700	3.9066	3812.0700	3.8121	2.419	0.0000	0.0000
2023/10/17	R053	02/05/2024	13.03 Put	Bond Future	4734.1900	4.7342	4810.5300	4.8105	1.613	0.0000	0.0000
2023/10/17	R053	02/05/2024	13.04 Call	Bond Future	3940.9400	3.9409	3845.9900	3.8460	2.409	0.0000	0.0000
2023/10/17	R053	02/05/2024	13.04 Put	Bond Future	4701.1400	4.7011	4777.0300	4.7770	1.614	0.0000	0.0000
2023/10/17	R053	02/05/2024	13.02 Call	Bond Future	3872.5900	3.8726	3778.5300	3.7785	2.429	0.0000	0.0000
2023/10/17	R053	02/05/2024	13.02 Put	Bond Future	4767.7300	4.7677	4844.5100	4.8445	1.610	0.0000	0.0000
2023/10/17	R053	02/05/2024		Bond Future	13.1537	89.8162	13.1795	89.6454	0.196	0.0000	0.0000
2023/10/17	R053	01/08/2024		Bond Future	13.2827	91.8594	13.3096	91.6847	0.202	0.0000	0.0000
2023/10/17	R053	01/08/2024	13.14 Call	Bond Future	4643.2100	4.6432	4547.8900	4.5479	2.053	0.0000	0.0000
2023/10/17	R053	01/08/2024	13.14 Put	Bond Future	5581.5400	5.5815	5660.9000	5.6609	1.422	0.0000	0.0000
2023/10/17	R053	01/08/2024	13.15 Call	Bond Future	4676.6200	4.6766	4580.9200	4.5809	2.046	0.0000	0.0000
2023/10/17	R053	01/08/2024	13.15 Put	Bond Future	5548.5900	5.5486	5627.5700	5.6276	1.423	0.0000	0.0000
2023/10/17	R053	01/08/2024	13.13 Call	Bond Future	4609.9000	4.6099	4514.9500	4.5150	2.060	0.0000	0.0000
2023/10/17	R053	01/08/2024	13.13 Put	Bond Future	5614.6900	5.6147	5694.4200	5.6944	1.420	0.0000	0.0000
2023/10/17	R053	07/11/2024		Bond Future	13.4369	88.1915	13.4650	88.0129	0.209	0.0000	0.0000
2023/10/17	R053	07/11/2024	12.80 Call	Bond Future	3813.4300	3.8134	3733.0500	3.7331	2.108	0.0000	0.0000
2023/10/17	R053	07/11/2024	12.80 Put	Bond Future	8054.4900	8.0545	8152.7000	8.1527	1.219	0.0000	0.0000
2023/10/17	R053	07/11/2024	12.81 Call	Bond Future	3840.5500	3.8406	3759.8200	3.7598	2.102	0.0000	0.0000
2023/10/17	R053	07/11/2024	12.81 Put	Bond Future	8012.0500	8.0121	8109.9100	8.1099	1.221	0.0000	0.0000
2023/10/17	R053	07/11/2024	12.79 Call	Bond Future	3786.4000	3.7864	3706.3800	3.7064	2.113	0.0000	0.0000
2023/10/17	R053	07/11/2024	12.79 Put	Bond Future	8097.1100	8.0971	8195.6800	8.1957	1.217	0.0000	0.0000
2023/10/17	R186	02/11/2023	9.39 Call	Bond Future	410.6500	0.4107	356.6900	0.3567	13.140	0.0000	0.0000
2023/10/17	R186	02/11/2023	9.39 Put	Bond Future	291.0300	0.2910	318.1400	0.3181	9.315	0.0000	0.0000
2023/10/17	R186	02/11/2023	9.40 Call	Bond Future	427.2100	0.4272	372.2500	0.3723	12.865	0.0000	0.0000
2023/10/17	R186	02/11/2023	9.40 Put	Bond Future	280.5700	0.2806	306.6800	0.3067	9.306	0.0000	0.0000
2023/10/17	R186	02/11/2023	9.38 Call	Bond Future	394.4100	0.3944	341.4700	0.3415	13.423	0.0000	0.0000
2023/10/17	R186	02/11/2023	9.38 Put	Bond Future	301.8200	0.3018	329.9500	0.3300	9.320	0.0000	0.0000
2023/10/17	R186	02/11/2023		Bond Future	9.3458	107.0284	9.3757	106.9474	0.321	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	
2023/10/17	R186	02/11/2023	10.42 Call	Bond Future	2859.4400	2.8594	2778.2500	2.7783	2.839	0.0000	0.0000
2023/10/17	R186	02/11/2023	10.42 Put	Bond Future	2.8100	0.0028	2.6900	0.0027	4.270	0.0000	0.0000
2023/10/17	R186	02/11/2023	9.15 Put	Bond Future	646.9700	0.6470	702.3700	0.7024	8.563	0.0000	0.0000
2023/10/17	R186	02/11/2023	9.15 Call	Bond Future	115.3700	0.1154	89.7000	0.0897	22.250	0.0000	0.0000
2023/10/17	R186	01/02/2024	9.51 Call	Bond Future	1058.2300	1.0582	1008.2300	1.0082	4.725	0.0000	0.0000
2023/10/17	R186	01/02/2024	9.51 Put	Bond Future	742.8300	0.7428	775.8100	0.7758	4.440	0.0000	0.0000
2023/10/17	R186	01/02/2024	9.52 Call	Bond Future	1072.9900	1.0730	1022.6200	1.0226	4.694	0.0000	0.0000
2023/10/17	R186	01/02/2024	9.52 Put	Bond Future	732.5700	0.7326	765.1800	0.7652	4.451	0.0000	0.0000
2023/10/17	R186	01/02/2024	9.50 Call	Bond Future	1043.5800	1.0436	993.9400	0.9939	4.757	0.0000	0.0000
2023/10/17	R186	01/02/2024	9.50 Put	Bond Future	753.2100	0.7532	786.5500	0.7866	4.426	0.0000	0.0000
2023/10/17	R186	01/02/2024		Bond Future	9.3842	104.0783	9.4173	103.9953	0.352	0.0000	0.0000
2023/10/17	R186	02/05/2024		Bond Future	9.4140	106.4096	9.4507	106.3248	0.389	0.0000	0.0000
2023/10/17	R186	02/05/2024	10.40 Call	Bond Future	2708.6800	2.7087	2641.7600	2.6418	2.471	0.0000	0.0000
2023/10/17	R186	02/05/2024	10.40 Put	Bond Future	457.8400	0.4578	475.7100	0.4757	3.903	0.0000	0.0000
2023/10/17	R186	02/05/2024	9.73 Put	Bond Future	833.4100	0.8334	864.6100	0.8646	3.744	0.0000	0.0000
2023/10/17	R186	02/05/2024	9.73 Call	Bond Future	1561.6500	1.5617	1508.0600	1.5081	3.432	0.0000	0.0000
2023/10/17	R186	02/05/2024	8.00 Call	Bond Future	143.3300	0.1433	132.8800	0.1329	7.291	0.0000	0.0000
2023/10/17	R186	02/05/2024	8.00 Put	Bond Future	3484.9000	3.4849	3559.2400	3.5592	2.133	0.0000	0.0000
2023/10/17	R186	02/05/2024	8.01 Call	Bond Future	145.6300	0.1456	135.0400	0.1350	7.272	0.0000	0.0000
2023/10/17	R186	02/05/2024	8.01 Put	Bond Future	3463.0800	3.4631	3537.2800	3.5373	2.143	0.0000	0.0000
2023/10/17	R186	02/05/2024	7.99 Call	Bond Future	141.0700	0.1411	130.7500	0.1308	7.316	0.0000	0.0000
2023/10/17	R186	02/05/2024	7.99 Put	Bond Future	3506.7600	3.5068	3581.2300	3.5812	2.124	0.0000	0.0000
2023/10/17	R186	01/08/2024	8.69 Call	Bond Future	529.9600	0.5300	503.0400	0.5030	5.080	0.0000	0.0000
2023/10/17	R186	01/08/2024	8.69 Put	Bond Future	2117.8400	2.1178	2177.5800	2.1776	2.821	0.0000	0.0000
2023/10/17	R186	01/08/2024	8.70 Call	Bond Future	535.8500	0.5359	508.7200	0.5087	5.063	0.0000	0.0000
2023/10/17	R186	01/08/2024	8.70 Put	Bond Future	2102.1500	2.1022	2161.6800	2.1617	2.832	0.0000	0.0000
2023/10/17	R186	01/08/2024	8.68 Call	Bond Future	523.8000	0.5238	497.1100	0.4971	5.095	0.0000	0.0000
2023/10/17	R186	01/08/2024	8.68 Put	Bond Future	2133.2600	2.1333	2193.2300	2.1932	2.811	0.0000	0.0000
2023/10/17	R186	01/08/2024		Bond Future	9.4331	103.5200	9.4741	103.4334	0.434	0.0000	0.0000
2023/10/17	R186	07/11/2024	9.14 Call	Bond Future	966.4900	0.9665	927.9000	0.9279	3.993	0.0000	0.0000
2023/10/17	R186	07/11/2024	9.14 Put	Bond Future	1624.3300	1.6243	1674.1600	1.6742	3.068	0.0000	0.0000
2023/10/17	R186	07/11/2024	9.15 Call	Bond Future	976.1000	0.9761	937.2900	0.9373	3.976	0.0000	0.0000
2023/10/17	R186	07/11/2024	9.15 Put	Bond Future	1614.8400	1.6148	1664.4500	1.6645	3.072	0.0000	0.0000
2023/10/17	R186	07/11/2024	9.13 Call	Bond Future	957.3500	0.9574	918.9800	0.9190	4.008	0.0000	0.0000
2023/10/17	R186	07/11/2024	9.13 Put	Bond Future	1634.3000	1.6343	1684.3500	1.6844	3.062	0.0000	0.0000
2023/10/17	R186	07/11/2024		Bond Future	9.4857	106.0070	9.5324	105.9186	0.492	0.0000	0.0000
2023/10/17	R197	02/11/2023		Bond Future	342.7110	342.7110	342.7495	342.7495	0.011	0.0000	0.0000
2023/10/17	R202	02/11/2023		Bond Future	252.6319	252.6319	252.6798	252.6798	0.019	0.0000	0.0000

0
1,715
0
1,715
0
0
0
0
0
0
73,564
0
0
2,030
0
2,030
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
3,495
0
4,558

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	
2023/10/17	R202	01/02/2024		Bond Future	253.2923	253.2923	253.3410	253.3410	0.019	0.0000	0.0000
2023/10/17	R202	02/05/2024		Bond Future	259.0260	259.0260	259.0759	259.0759	0.019	0.0000	0.0000
2023/10/17	R202	01/08/2024		Bond Future	259.8867	259.8867	259.9379	259.9379	0.020	0.0000	0.0000
2023/10/17	R202	07/11/2024		Bond Future	266.1985	266.1985	266.2519	266.2519	0.020	0.0000	0.0000
2023/10/17	R209	02/11/2023		Bond Future	12.4551	61.9546	12.4538	61.9605	0.011	0.0000	0.0000
2023/10/17	R209	02/11/2023	11.34 Call	Bond Future	1.0100	0.0010	0.7300	0.0007	27.723	0.0000	0.0000
2023/10/17	R209	02/11/2023	11.34 Put	Bond Future	5232.1800	5.2322	5226.0000	5.2260	0.118	0.0000	0.0000
2023/10/17	R209	02/11/2023	11.35 Call	Bond Future	1.1100	0.0011	0.8000	0.0008	27.928	0.0000	0.0000
2023/10/17	R209	02/11/2023	11.35 Put	Bond Future	5182.6600	5.1827	5176.4500	5.1765	0.120	0.0000	0.0000
2023/10/17	R209	02/11/2023	11.33 Call	Bond Future	0.9200	0.0009	0.6600	0.0007	28.261	0.0000	0.0000
2023/10/17	R209	02/11/2023	11.33 Put	Bond Future	5281.7600	5.2818	5275.6000	5.2756	0.117	0.0000	0.0000
2023/10/17	R209	01/02/2024	12.13 Call	Bond Future	1102.9900	1.1030	1096.8500	1.0969	0.557	0.0000	0.0000
2023/10/17	R209	01/02/2024	12.13 Put	Bond Future	3085.5500	3.0856	3073.4700	3.0735	0.392	0.0000	0.0000
2023/10/17	R209	01/02/2024	12.14 Call	Bond Future	1119.5500	1.1196	1113.3900	1.1134	0.550	0.0000	0.0000
2023/10/17	R209	01/02/2024	12.14 Put	Bond Future	3056.5300	3.0565	3044.4300	3.0444	0.396	0.0000	0.0000
2023/10/17	R209	01/02/2024	12.12 Call	Bond Future	1086.5800	1.0866	1080.4500	1.0805	0.564	0.0000	0.0000
2023/10/17	R209	01/02/2024	12.12 Put	Bond Future	3114.7800	3.1148	3102.7100	3.1027	0.388	0.0000	0.0000
2023/10/17	R209	01/02/2024		Bond Future	12.5744	63.3204	12.5731	63.3264	0.011	0.0000	0.0000
2023/10/17	R209	02/05/2024		Bond Future	12.6949	61.5853	12.6935	61.5915	0.011	0.0000	0.0000
2023/10/17	R209	02/05/2024	11.18 Call	Bond Future	501.8500	0.5019	498.9800	0.4990	0.572	0.0000	0.0000
2023/10/17	R209	02/05/2024	11.18 Put	Bond Future	7522.7600	7.5228	7513.7400	7.5137	0.120	0.0000	0.0000
2023/10/17	R209	02/05/2024	11.19 Call	Bond Future	508.5100	0.5085	505.6300	0.5056	0.566	0.0000	0.0000
2023/10/17	R209	02/05/2024	11.19 Put	Bond Future	7479.5200	7.4795	7470.4900	7.4705	0.121	0.0000	0.0000
2023/10/17	R209	02/05/2024	11.17 Call	Bond Future	495.1500	0.4952	492.3000	0.4923	0.576	0.0000	0.0000
2023/10/17	R209	02/05/2024	11.17 Put	Bond Future	7566.0200	7.5660	7557.0200	7.5570	0.119	0.0000	0.0000
2023/10/17	R209	01/08/2024	11.79 Call	Bond Future	1355.3800	1.3554	1352.7200	1.3527	0.196	0.0000	0.0000
2023/10/17	R209	01/08/2024	11.79 Put	Bond Future	5917.3200	5.9173	5908.4000	5.9084	0.151	0.0000	0.0000
2023/10/17	R209	01/08/2024	11.80 Call	Bond Future	1367.3800	1.3674	1364.7200	1.3647	0.195	0.0000	0.0000
2023/10/17	R209	01/08/2024	11.80 Put	Bond Future	5882.5900	5.8826	5873.6700	5.8737	0.152	0.0000	0.0000
2023/10/17	R209	01/08/2024	11.78 Call	Bond Future	1343.4500	1.3435	1340.7900	1.3408	0.198	0.0000	0.0000
2023/10/17	R209	01/08/2024	11.78 Put	Bond Future	5952.1600	5.9522	5943.2400	5.9432	0.150	0.0000	0.0000
2023/10/17	R209	01/08/2024		Bond Future	12.8154	62.9864	12.8139	62.9927	0.012	0.0000	0.0000
2023/10/17	R209	07/11/2024		Bond Future	12.9608	61.3418	12.9592	61.3485	0.012	0.0000	0.0000
2023/10/17	R209	07/11/2024	12.22 Call	Bond Future	2037.5300	2.0375	2035.9800	2.0360	0.076	0.0000	0.0000
2023/10/17	R209	07/11/2024	12.22 Put	Bond Future	5227.7100	5.2277	5219.5100	5.2195	0.157	0.0000	0.0000
2023/10/17	R209	07/11/2024	12.23 Call	Bond Future	2053.9400	2.0539	2052.3900	2.0524	0.075	0.0000	0.0000
2023/10/17	R209	07/11/2024	12.23 Put	Bond Future	5199.5400	5.1995	5191.3400	5.1913	0.158	0.0000	0.0000
2023/10/17	R209	07/11/2024	12.21 Call	Bond Future	2021.4400	2.0214	2019.8800	2.0199	0.077	0.0000	0.0000

5,070

0

0

0

17,722

0

0

0

0

0

0

0

0

0

0

0

10,589

0

0

0

0

0

0

0

0

0

0

0

0

0

0

101

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	
2023/10/17	R209	07/11/2024	12.21 Put	Bond Future	5256.2500	5.2563	5248.0400	5.2480	0.156	0.0000	0.0000
2023/10/17	R210	02/11/2023		Bond Future	225.8435	225.8435	225.8832	225.8832	0.018	0.0000	0.0000
2023/10/17	R210	01/02/2024		Bond Future	230.8783	230.8783	230.9186	230.9186	0.017	0.0000	0.0000
2023/10/17	R210	02/05/2024		Bond Future	232.8526	232.8526	232.8941	232.8941	0.018	0.0000	0.0000
2023/10/17	R210	01/08/2024		Bond Future	238.2034	238.2034	238.2460	238.2460	0.018	0.0000	0.0000
2023/10/17	R210	07/11/2024		Bond Future	240.6539	240.6539	240.6982	240.6982	0.018	0.0000	0.0000
2023/10/17	R213	02/11/2023		Bond Future	11.3300	80.1473	11.3438	80.0893	0.122	0.0000	0.0000
2023/10/17	R213	02/11/2023	11.12 Call	Bond Future	265.3600	0.2654	234.3600	0.2344	11.682	0.0000	0.0000
2023/10/17	R213	02/11/2023	11.12 Put	Bond Future	1153.5100	1.1535	1180.5300	1.1805	2.342	0.0000	0.0000
2023/10/17	R213	02/11/2023	11.13 Call	Bond Future	279.6800	0.2797	247.7400	0.2477	11.420	0.0000	0.0000
2023/10/17	R213	02/11/2023	11.13 Put	Bond Future	1125.2400	1.1252	1151.3200	1.1513	2.318	0.0000	0.0000
2023/10/17	R213	02/11/2023	11.11 Call	Bond Future	251.5500	0.2516	221.4900	0.2215	11.950	0.0000	0.0000
2023/10/17	R213	02/11/2023	11.11 Put	Bond Future	1182.3200	1.1823	1210.2800	1.2103	2.365	0.0000	0.0000
2023/10/17	R213	02/11/2023	12.70 Call	Bond Future	5503.7700	5.5038	5444.8300	5.4448	1.071	0.0000	0.0000
2023/10/17	R213	02/11/2023	12.70 Put	Bond Future	5.4900	0.0055	4.5700	0.0046	16.758	0.0000	0.0000
2023/10/17	R213	02/11/2023	11.44 Put	Bond Future	478.7100	0.4787	481.8600	0.4819	0.658	0.0000	0.0000
2023/10/17	R213	02/11/2023	11.44 Call	Bond Future	939.2600	0.9393	884.3900	0.8844	5.842	0.0000	0.0000
2023/10/17	R213	02/11/2023	10.94 Put	Bond Future	1742.1000	1.7421	1785.5700	1.7856	2.495	0.0000	0.0000
2023/10/17	R213	02/11/2023	10.94 Call	Bond Future	82.4200	0.0824	67.8700	0.0679	17.653	0.0000	0.0000
2023/10/17	R213	01/02/2024	11.71 Call	Bond Future	2445.5700	2.4456	2401.5500	2.4016	1.800	0.0000	0.0000
2023/10/17	R213	01/02/2024	11.71 Put	Bond Future	1382.5900	1.3826	1397.9800	1.3980	1.113	0.0000	0.0000
2023/10/17	R213	01/02/2024	11.72 Call	Bond Future	2470.2700	2.4703	2426.0700	2.4261	1.789	0.0000	0.0000
2023/10/17	R213	01/02/2024	11.72 Put	Bond Future	1367.0900	1.3671	1382.3000	1.3823	1.113	0.0000	0.0000
2023/10/17	R213	01/02/2024	11.70 Call	Bond Future	2420.9800	2.4210	2377.1400	2.3771	1.811	0.0000	0.0000
2023/10/17	R213	01/02/2024	11.70 Put	Bond Future	1398.2300	1.3982	1413.8000	1.4138	1.114	0.0000	0.0000
2023/10/17	R213	01/02/2024		Bond Future	11.4479	81.9143	11.4625	81.8549	0.127	0.0000	0.0000
2023/10/17	R213	02/05/2024		Bond Future	11.5572	80.1897	11.5725	80.1290	0.132	0.0000	0.0000
2023/10/17	R213	02/05/2024	10.29 Call	Bond Future	702.4800	0.7025	685.3600	0.6854	2.437	0.0000	0.0000
2023/10/17	R213	02/05/2024	10.29 Put	Bond Future	5963.5700	5.9636	6007.1300	6.0071	0.730	0.0000	0.0000
2023/10/17	R213	02/05/2024	10.30 Call	Bond Future	710.0500	0.7101	692.7900	0.6928	2.431	0.0000	0.0000
2023/10/17	R213	02/05/2024	10.30 Put	Bond Future	5927.9300	5.9279	5971.3500	5.9714	0.732	0.0000	0.0000
2023/10/17	R213	02/05/2024	10.28 Call	Bond Future	695.1500	0.6952	678.1500	0.6782	2.446	0.0000	0.0000
2023/10/17	R213	02/05/2024	10.28 Put	Bond Future	5999.4700	5.9995	6043.1500	6.0432	0.728	0.0000	0.0000
2023/10/17	R213	01/08/2024	10.87 Call	Bond Future	1505.6100	1.5056	1480.1500	1.4802	1.691	0.0000	0.0000
2023/10/17	R213	01/08/2024	10.87 Put	Bond Future	4670.3700	4.6704	4706.9300	4.7069	0.783	0.0000	0.0000
2023/10/17	R213	01/08/2024	10.88 Call	Bond Future	1517.5400	1.5175	1491.9400	1.4919	1.687	0.0000	0.0000
2023/10/17	R213	01/08/2024	10.88 Put	Bond Future	4641.5600	4.6416	4677.9800	4.6780	0.785	0.0000	0.0000

0
136
501
0
0
0
15,385
0
0
0
0
0
0
0
731
0
731
0
731
0
0
0
0
0
0
0
25,612
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	
2023/10/17	R213	01/08/2024	10.86 Call	Bond Future	1493.4900	1.4935	1468.1600	1.4682	1.696	0.0000	0.0000
2023/10/17	R213	01/08/2024	10.86 Put	Bond Future	4699.0200	4.6990	4735.7100	4.7357	0.781	0.0000	0.0000
2023/10/17	R213	01/08/2024		Bond Future	11.6657	82.0141	11.6817	81.9521	0.137	0.0000	0.0000
2023/10/17	R213	07/11/2024		Bond Future	11.8123	80.4219	11.8291	80.3586	0.143	0.0000	0.0000
2023/10/17	R213	07/11/2024	11.22 Call	Bond Future	2040.1900	2.0402	2011.1800	2.0112	1.422	0.0000	0.0000
2023/10/17	R213	07/11/2024	11.22 Put	Bond Future	4306.5700	4.3066	4340.8400	4.3408	0.796	0.0000	0.0000
2023/10/17	R213	07/11/2024	11.23 Call	Bond Future	2055.7400	2.0557	2026.5900	2.0266	1.418	0.0000	0.0000
2023/10/17	R213	07/11/2024	11.23 Put	Bond Future	4283.1900	4.2832	4317.3200	4.3173	0.797	0.0000	0.0000
2023/10/17	R213	07/11/2024	11.21 Call	Bond Future	2024.3900	2.0244	1995.5200	1.9955	1.426	0.0000	0.0000
2023/10/17	R213	07/11/2024	11.21 Put	Bond Future	4329.7300	4.3297	4364.1400	4.3641	0.795	0.0000	0.0000
2023/10/17	R214	02/11/2023	11.46 Call	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2023/10/17	R214	02/11/2023	11.46 Put	Bond Future	6488.7400	6.4887	6504.8100	6.5048	0.248	0.0000	0.0000
2023/10/17	R214	02/11/2023	11.47 Call	Bond Future	0.1200	0.0001	0.0700	0.0001	41.667	0.0000	0.0000
2023/10/17	R214	02/11/2023	11.47 Put	Bond Future	6436.1600	6.4362	6452.2300	6.4522	0.250	0.0000	0.0000
2023/10/17	R214	02/11/2023	11.45 Call	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000	0.0000
2023/10/17	R214	02/11/2023	11.45 Put	Bond Future	6541.3800	6.5414	6557.4600	6.5575	0.246	0.0000	0.0000
2023/10/17	R214	02/11/2023		Bond Future	12.8015	57.7173	12.8051	57.7012	0.028	0.0000	0.0000
2023/10/17	R214	01/02/2024		Bond Future	12.9277	58.9898	12.9315	58.9732	0.029	0.0000	0.0000
2023/10/17	R214	01/02/2024	12.15 Call	Bond Future	656.1800	0.6562	645.2900	0.6453	1.660	0.0000	0.0000
2023/10/17	R214	01/02/2024	12.15 Put	Bond Future	4225.0800	4.2251	4230.7600	4.2308	0.134	0.0000	0.0000
2023/10/17	R214	01/02/2024	12.16 Call	Bond Future	668.1300	0.6681	657.1400	0.6571	1.645	0.0000	0.0000
2023/10/17	R214	01/02/2024	12.16 Put	Bond Future	4188.9000	4.1889	4194.4800	4.1945	0.133	0.0000	0.0000
2023/10/17	R214	01/02/2024	12.14 Call	Bond Future	644.3600	0.6444	633.5900	0.6336	1.671	0.0000	0.0000
2023/10/17	R214	01/02/2024	12.14 Put	Bond Future	4261.4400	4.2614	4267.2400	4.2672	0.136	0.0000	0.0000
2023/10/17	R214	02/05/2024		Bond Future	13.0458	57.0059	13.0498	56.9890	0.030	0.0000	0.0000
2023/10/17	R214	02/05/2024	11.47 Call	Bond Future	461.9800	0.4620	455.8100	0.4558	1.336	0.0000	0.0000
2023/10/17	R214	02/05/2024	11.47 Put	Bond Future	7960.0900	7.9601	7970.8100	7.9708	0.135	0.0000	0.0000
2023/10/17	R214	02/05/2024	11.48 Call	Bond Future	468.4700	0.4685	462.2400	0.4622	1.330	0.0000	0.0000
2023/10/17	R214	02/05/2024	11.48 Put	Bond Future	7914.2000	7.9142	7924.8600	7.9249	0.135	0.0000	0.0000
2023/10/17	R214	02/05/2024	11.46 Call	Bond Future	455.6600	0.4557	449.5500	0.4496	1.341	0.0000	0.0000
2023/10/17	R214	02/05/2024	11.46 Put	Bond Future	8006.2100	8.0062	8016.9900	8.0170	0.135	0.0000	0.0000
2023/10/17	R214	01/08/2024	12.17 Call	Bond Future	1443.6800	1.4437	1433.6100	1.4336	0.698	0.0000	0.0000
2023/10/17	R214	01/08/2024	12.17 Put	Bond Future	5930.7300	5.9307	5937.9100	5.9379	0.121	0.0000	0.0000
2023/10/17	R214	01/08/2024	12.18 Call	Bond Future	1456.2800	1.4563	1446.1700	1.4462	0.694	0.0000	0.0000
2023/10/17	R214	01/08/2024	12.18 Put	Bond Future	5895.3900	5.8954	5902.5300	5.9025	0.121	0.0000	0.0000
2023/10/17	R214	01/08/2024	12.16 Call	Bond Future	1430.9600	1.4310	1420.9500	1.4210	0.700	0.0000	0.0000
2023/10/17	R214	01/08/2024	12.16 Put	Bond Future	5966.0100	5.9660	5973.2500	5.9733	0.121	0.0000	0.0000
2023/10/17	R214	01/08/2024		Bond Future	13.1633	58.3028	13.1674	58.2855	0.031	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
19,417
6,579
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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/10/17	R214	07/11/2024	12.61 Call	Bond Future	2256.4600	2.2565	2245.1900	2.2452	0.499	0.0000	0.0000
2023/10/17	R214	07/11/2024	12.61 Put	Bond Future	5298.6200	5.2986	5304.8600	5.3049	0.118	0.0000	0.0000
2023/10/17	R214	07/11/2024	12.62 Call	Bond Future	2273.6800	2.2737	2262.3600	2.2624	0.498	0.0000	0.0000
2023/10/17	R214	07/11/2024	12.62 Put	Bond Future	5270.4100	5.2704	5276.6000	5.2766	0.117	0.0000	0.0000
2023/10/17	R214	07/11/2024	12.60 Call	Bond Future	2239.5500	2.2396	2228.3200	2.2283	0.501	0.0000	0.0000
2023/10/17	R214	07/11/2024	12.60 Put	Bond Future	5327.1800	5.3272	5333.4600	5.3335	0.118	0.0000	0.0000
2023/10/17	R214	07/11/2024		Bond Future	13.3078	56.3945	13.3120	56.3770	0.031	0.0000	0.0000
2023/10/17	R248	02/11/2023		Bond Future	12.8976	70.9943	12.9163	70.8941	0.145	0.0000	0.0000
2023/10/17	R248	02/11/2023	11.48 Call	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2023/10/17	R248	02/11/2023	11.48 Put	Bond Future	8416.5700	8.4166	8516.6800	8.5167	1.189	0.0000	0.0000
2023/10/17	R248	02/11/2023	11.49 Call	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000	0.0000
2023/10/17	R248	02/11/2023	11.49 Put	Bond Future	8350.9800	8.3510	8451.0800	8.4511	1.199	0.0000	0.0000
2023/10/17	R248	02/11/2023	11.47 Call	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2023/10/17	R248	02/11/2023	11.47 Put	Bond Future	8482.2500	8.4823	8582.3700	8.5824	1.180	0.0000	0.0000
2023/10/17	R248	02/11/2023	11.80 Put	Bond Future	6365.8300	6.3658	6465.3800	6.4654	1.564	0.0000	0.0000
2023/10/17	R248	02/11/2023	11.80 Call	Bond Future	1.5000	0.0015	0.9100	0.0009	39.333	0.0000	0.0000
2023/10/17	R248	02/11/2023	12.50 Put	Bond Future	2398.4500	2.3985	2465.5900	2.4656	2.799	0.0000	0.0000
2023/10/17	R248	02/11/2023	12.50 Call	Bond Future	206.4700	0.2065	173.4700	0.1735	15.983	0.0000	0.0000
2023/10/17	R248	02/11/2023	13.60 Call	Bond Future	3679.0300	3.6790	3575.4500	3.5755	2.815	0.0000	0.0000
2023/10/17	R248	02/11/2023	13.60 Put	Bond Future	88.2800	0.0883	84.8400	0.0848	3.897	0.0000	0.0000
2023/10/17	R248	01/02/2024		Bond Future	13.0295	72.5595	13.0490	72.4570	0.150	0.0000	0.0000
2023/10/17	R248	01/02/2024	12.15 Call	Bond Future	664.5400	0.6645	635.4300	0.6354	4.380	0.0000	0.0000
2023/10/17	R248	01/02/2024	12.15 Put	Bond Future	5589.0900	5.5891	5662.4400	5.6624	1.312	0.0000	0.0000
2023/10/17	R248	01/02/2024	12.16 Call	Bond Future	675.9700	0.6760	646.5100	0.6465	4.358	0.0000	0.0000
2023/10/17	R248	01/02/2024	12.16 Put	Bond Future	5541.0300	5.5410	5614.0300	5.6140	1.317	0.0000	0.0000
2023/10/17	R248	01/02/2024	12.14 Call	Bond Future	653.2500	0.6533	624.5000	0.6245	4.401	0.0000	0.0000
2023/10/17	R248	01/02/2024	12.14 Put	Bond Future	5637.3700	5.6374	5711.0800	5.7111	1.308	0.0000	0.0000
2023/10/17	R248	01/02/2024	11.50 Put	Bond Future	9162.0300	9.1620	9253.4900	9.2535	0.998	0.0000	0.0000
2023/10/17	R248	01/02/2024	11.50 Call	Bond Future	181.7900	0.1818	170.7900	0.1708	6.051	0.0000	0.0000
2023/10/17	R248	01/02/2024	12.30 Put	Bond Future	4901.0800	4.9011	4968.8400	4.9688	1.383	0.0000	0.0000
2023/10/17	R248	01/02/2024	12.30 Call	Bond Future	860.0300	0.8600	825.3300	0.8253	4.035	0.0000	0.0000
2023/10/17	R248	01/02/2024	13.37 Call	Bond Future	3485.0800	3.4851	3409.9800	3.4100	2.155	0.0000	0.0000
2023/10/17	R248	01/02/2024	13.37 Put	Bond Future	1733.7400	1.7337	1761.1000	1.7611	1.578	0.0000	0.0000
2023/10/17	R248	01/02/2024	13.10 Call	Bond Future	2650.4300	2.6504	2583.9600	2.5840	2.508	0.0000	0.0000
2023/10/17	R248	01/02/2024	13.10 Put	Bond Future	2281.0100	2.2810	2317.0000	2.3170	1.578	0.0000	0.0000
2023/10/17	R248	01/02/2024	13.90 Call	Bond Future	5327.7000	5.3277	5240.2600	5.2403	1.641	0.0000	0.0000
2023/10/17	R248	01/02/2024	13.90 Put	Bond Future	1006.0200	1.0060	1021.0400	1.0210	1.493	0.0000	0.0000
2023/10/17	R248	02/05/2024		Bond Future	13.1531	69.7353	13.1733	69.6306	0.154	0.0000	0.0000

0
0
0
0
0
0
0

62,730

0
0
0
0
0
0
0

207

0

207

0

207

171,878

0
0
0
0
0
0
0

1,000

0

100

0

1,000

0

1,100

0

1,100

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	
2023/10/17	R248	02/05/2024	11.47 Call	Bond Future	488.0000	0.4880	470.3500	0.4704	3.617	0.0000	0.0000
2023/10/17	R248	02/05/2024	11.47 Put	Bond Future	10307.4100	10.3074	10394.4400	10.3944	0.844	0.0000	0.0000
2023/10/17	R248	02/05/2024	11.48 Call	Bond Future	495.1600	0.4952	477.3200	0.4773	3.603	0.0000	0.0000
2023/10/17	R248	02/05/2024	11.48 Put	Bond Future	10249.0100	10.2490	10335.8500	10.3359	0.847	0.0000	0.0000
2023/10/17	R248	02/05/2024	11.46 Call	Bond Future	481.0200	0.4810	463.5700	0.4636	3.628	0.0000	0.0000
2023/10/17	R248	02/05/2024	11.46 Put	Bond Future	10366.0900	10.3661	10453.3200	10.4533	0.841	0.0000	0.0000
2023/10/17	R248	01/08/2024	12.31 Call	Bond Future	1818.8100	1.8188	1779.1700	1.7792	2.179	0.0000	0.0000
2023/10/17	R248	01/08/2024	12.31 Put	Bond Future	7077.5800	7.0776	7144.9800	7.1450	0.952	0.0000	0.0000
2023/10/17	R248	01/08/2024	12.32 Call	Bond Future	1834.4900	1.8345	1794.6200	1.7946	2.173	0.0000	0.0000
2023/10/17	R248	01/08/2024	12.32 Put	Bond Future	7035.1600	7.0352	7102.3300	7.1023	0.955	0.0000	0.0000
2023/10/17	R248	01/08/2024	12.30 Call	Bond Future	1803.2200	1.8032	1763.8100	1.7638	2.186	0.0000	0.0000
2023/10/17	R248	01/08/2024	12.30 Put	Bond Future	7120.1700	7.1202	7187.8000	7.1878	0.950	0.0000	0.0000
2023/10/17	R248	01/08/2024		Bond Future	13.2764	71.3218	13.2975	71.2148	0.159	0.0000	0.0000
2023/10/17	R248	07/11/2024		Bond Future	13.4278	68.5806	13.4497	68.4712	0.164	0.0000	0.0000
2023/10/17	R248	07/11/2024	12.79 Call	Bond Future	2912.5200	2.9125	2862.4000	2.8624	1.721	0.0000	0.0000
2023/10/17	R248	07/11/2024	12.79 Put	Bond Future	6234.9300	6.2349	6294.2000	6.2942	0.951	0.0000	0.0000
2023/10/17	R248	07/11/2024	12.80 Call	Bond Future	2933.6100	2.9336	2883.2700	2.8833	1.716	0.0000	0.0000
2023/10/17	R248	07/11/2024	12.80 Put	Bond Future	6201.6700	6.2017	6260.7200	6.2607	0.952	0.0000	0.0000
2023/10/17	R248	07/11/2024	12.78 Call	Bond Future	2891.5000	2.8915	2841.6100	2.8416	1.725	0.0000	0.0000
2023/10/17	R248	07/11/2024	12.78 Put	Bond Future	6268.3400	6.2683	6327.8400	6.3278	0.949	0.0000	0.0000
2023/10/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/10/17	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
13,000
0
0
0
0
0
0
0
0
0
0
0
0
0
0

1611328