



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/09/2023 TO 12/09/2023

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
2023/09/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/12	2025	02/11/2023		Bond Future	172.8835	172.8835	172.8612	0.013	0.0000	0.0000
2023/09/12	2025	01/02/2024		Bond Future	174.9759	174.9759	174.9530	0.013	0.0000	0.0000
2023/09/12	2025	02/05/2024		Bond Future	178.8918	178.8918	178.8688	0.013	0.0000	0.0000
2023/09/12	2025	01/08/2024		Bond Future	181.0467	181.0467	181.0237	0.013	0.0000	0.0000
2023/09/12	2025	07/11/2024		Bond Future	185.2877	185.2877	185.2650	0.012	0.0000	0.0000
2023/09/12	2029	02/11/2023		Bond Future	124.9578	124.9578	124.9503	0.006	0.0000	0.0000

Open Interest

0

0

0

0

0

0

5,228

2,884

0

0

0

2,068

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	
2023/09/12	2029	01/02/2024		Bond Future	127.7673	127.7673	127.7595	127.7595	0.006	0.0000	0.0000
2023/09/12	2029	02/05/2024		Bond Future	129.2593	129.2593	129.2517	129.2517	0.006	0.0000	0.0000
2023/09/12	2029	01/08/2024		Bond Future	132.1456	132.1456	132.1382	132.1382	0.006	0.0000	0.0000
2023/09/12	2029	07/11/2024		Bond Future	133.8405	133.8405	133.8335	133.8335	0.005	0.0000	0.0000
2023/09/12	2030	02/11/2023		Bond Future	10.4047	91.2998	10.4296	91.1955	0.239	0.0000	0.0000
2023/09/12	2030	02/11/2023	12.27 Call	Bond Future	7440.6600	7.4407	7336.7000	7.3367	1.397	0.0000	0.0000
2023/09/12	2030	02/11/2023	9.57 Call	Bond Future	76.0500	0.0761	65.8700	0.0659	13.386	0.0000	0.0000
2023/09/12	2030	02/11/2023	11.57 Call	Bond Future	4856.4800	4.8565	4755.6400	4.7556	2.076	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.39 Put	Bond Future	1164.9700	1.1650	1207.2000	1.2072	3.625	0.0000	0.0000
2023/09/12	2030	02/11/2023	11.43 Call	Bond Future	4348.2700	4.3483	4248.9600	4.2490	2.284	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.80 Put	Bond Future	574.3600	0.5744	594.8800	0.5949	3.573	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.81 Call	Bond Future	2243.1700	2.2432	2158.9900	2.1590	3.753	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.82 Call	Bond Future	2274.0800	2.2741	2189.5100	2.1895	3.719	0.0000	0.0000
2023/09/12	2030	02/11/2023	9.57 Put	Bond Future	3662.3800	3.6624	3756.5000	3.7565	2.570	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.07 Put	Bond Future	1921.0700	1.9211	1985.7300	1.9857	3.366	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.07 Call	Bond Future	504.3300	0.5043	464.6900	0.4647	7.860	0.0000	0.0000
2023/09/12	2030	02/11/2023	11.57 Put	Bond Future	134.7700	0.1348	138.2300	0.1382	2.567	0.0000	0.0000
2023/09/12	2030	02/11/2023	9.89 Put	Bond Future	2476.2500	2.4763	2553.3400	2.5533	3.113	0.0000	0.0000
2023/09/12	2030	02/11/2023	9.89 Call	Bond Future	285.8300	0.2858	258.6200	0.2586	9.520	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.39 Call	Bond Future	1103.5300	1.1035	1041.4600	1.0415	5.625	0.0000	0.0000
2023/09/12	2030	02/11/2023	11.43 Put	Bond Future	176.9200	0.1769	181.9100	0.1819	2.820	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.81 Put	Bond Future	564.0700	0.5641	584.1900	0.5842	3.567	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.82 Put	Bond Future	554.0600	0.5541	573.7900	0.5738	3.561	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.80 Call	Bond Future	2212.5200	2.2125	2128.7400	2.1287	3.787	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.62 Put	Bond Future	789.2600	0.7893	818.0400	0.8180	3.646	0.0000	0.0000
2023/09/12	2030	02/11/2023	11.12 Call	Bond Future	3255.0400	3.2550	3161.1800	3.1612	2.884	0.0000	0.0000
2023/09/12	2030	02/11/2023	10.62 Call	Bond Future	1686.3000	1.6863	1610.7800	1.6108	4.478	0.0000	0.0000
2023/09/12	2030	02/11/2023	11.12 Put	Bond Future	318.5000	0.3185	328.9400	0.3289	3.278	0.0000	0.0000
2023/09/12	2030	02/11/2023	12.27 Put	Bond Future	33.5200	0.0335	33.8600	0.0339	1.014	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.85 Call	Bond Future	5864.6000	5.8646	5770.1900	5.7702	1.610	0.0000	0.0000
2023/09/12	2030	01/02/2024	10.00 Put	Bond Future	3125.9100	3.1259	3188.4200	3.1884	2.000	0.0000	0.0000
2023/09/12	2030	01/02/2024	10.00 Call	Bond Future	1166.9500	1.1670	1122.7800	1.1228	3.785	0.0000	0.0000
2023/09/12	2030	01/02/2024	10.16 Put	Bond Future	2715.6400	2.7156	2772.3900	2.7724	2.090	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.00 Call	Bond Future	3301.9800	3.3020	3224.4600	3.2245	2.348	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.00 Put	Bond Future	1203.5300	1.2035	1232.6900	1.2327	2.423	0.0000	0.0000
2023/09/12	2030	01/02/2024	9.89 Call	Bond Future	1017.2500	1.0173	976.8900	0.9769	3.968	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.86 Call	Bond Future	5896.9700	5.8970	5802.4200	5.8024	1.603	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.75 Call	Bond Future	5543.3500	5.5434	5450.3500	5.4504	1.678	0.0000	0.0000

728

0

0

0

87,447

0

800

0

0

0

0

0

0

0

0

800

800

0

500

500

500

0

0

0

0

500

500

0

500

0

0

500

0

0

700

500

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	
2023/09/12	2030	01/02/2024	11.36 Put	Bond Future	829.9800	0.8300	850.5500	0.8506	2.478	0.0000	0.0000
2023/09/12	2030	01/02/2024	12.10 Put	Bond Future	377.4700	0.3775	386.7600	0.3868	2.461	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.35 Put	Bond Future	838.7400	0.8387	859.5300	0.8595	2.479	0.0000	0.0000
2023/09/12	2030	01/02/2024	9.89 Put	Bond Future	3436.8000	3.4368	3503.1200	3.5031	1.930	0.0000	0.0000
2023/09/12	2030	01/02/2024	10.39 Put	Bond Future	2196.6800	2.1967	2245.1700	2.2452	2.207	0.0000	0.0000
2023/09/12	2030	01/02/2024	10.39 Call	Bond Future	1847.6400	1.8476	1789.4500	1.7895	3.149	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.86 Put	Bond Future	488.6000	0.4886	500.7300	0.5007	2.483	0.0000	0.0000
2023/09/12	2030	01/02/2024	9.57 Put	Bond Future	4435.5900	4.4356	4512.3500	4.5124	1.731	0.0000	0.0000
2023/09/12	2030	01/02/2024	9.57 Call	Bond Future	659.5300	0.6595	629.6100	0.6296	4.537	0.0000	0.0000
2023/09/12	2030	01/02/2024	10.07 Call	Bond Future	1274.4200	1.2744	1227.7300	1.2277	3.664	0.0000	0.0000
2023/09/12	2030	01/02/2024	12.10 Call	Bond Future	6681.2200	6.6812	6583.8300	6.5838	1.458	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.31 Call	Bond Future	4184.8200	4.1848	4099.7800	4.0998	2.032	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.31 Put	Bond Future	874.6600	0.8747	896.3000	0.8963	2.474	0.0000	0.0000
2023/09/12	2030	01/02/2024	9.93 Call	Bond Future	1069.9900	1.0700	1028.2600	1.0283	3.900	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.36 Call	Bond Future	4333.5900	4.3336	4247.4800	4.2475	1.987	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.37 Call	Bond Future	4363.5400	4.3635	4277.2200	4.2772	1.978	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.35 Call	Bond Future	4303.7100	4.3037	4217.8200	4.2178	1.996	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.37 Put	Bond Future	821.3000	0.8213	841.6600	0.8417	2.479	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.85 Put	Bond Future	493.8000	0.4938	506.0700	0.5061	2.485	0.0000	0.0000
2023/09/12	2030	01/02/2024	9.93 Put	Bond Future	3321.7200	3.3217	3386.6700	3.3867	1.955	0.0000	0.0000
2023/09/12	2030	01/02/2024	10.16 Call	Bond Future	1421.4900	1.4215	1371.5600	1.3716	3.513	0.0000	0.0000
2023/09/12	2030	01/02/2024	10.07 Put	Bond Future	2941.7800	2.9418	3001.7700	3.0018	2.039	0.0000	0.0000
2023/09/12	2030	01/02/2024	11.75 Put	Bond Future	549.4200	0.5494	563.1000	0.5631	2.490	0.0000	0.0000
2023/09/12	2030	01/02/2024		Bond Future	10.4757	89.3245	10.5020	89.2178	0.251	0.0000	0.0000
2023/09/12	2030	02/05/2024	9.66 Call	Bond Future	1059.7800	1.0598	1024.2400	1.0242	3.354	0.0000	0.0000
2023/09/12	2030	02/05/2024	9.81 Put	Bond Future	4252.9800	4.2530	4322.2200	4.3222	1.628	0.0000	0.0000
2023/09/12	2030	02/05/2024	12.38 Put	Bond Future	651.0300	0.6510	664.7500	0.6648	2.107	0.0000	0.0000
2023/09/12	2030	02/05/2024	11.94 Call	Bond Future	6132.3700	6.1324	6042.5800	6.0426	1.464	0.0000	0.0000
2023/09/12	2030	02/05/2024	10.62 Call	Bond Future	2651.8600	2.6519	2589.2700	2.5893	2.360	0.0000	0.0000
2023/09/12	2030	02/05/2024	9.82 Call	Bond Future	1255.6400	1.2556	1215.7500	1.2158	3.177	0.0000	0.0000
2023/09/12	2030	02/05/2024		Bond Future	10.5600	91.3019	10.5877	91.1930	0.262	0.0000	0.0000
2023/09/12	2030	02/05/2024	9.83 Call	Bond Future	1268.6400	1.2686	1228.4800	1.2285	3.166	0.0000	0.0000
2023/09/12	2030	02/05/2024	9.83 Put	Bond Future	4196.9800	4.1970	4265.6800	4.2657	1.637	0.0000	0.0000
2023/09/12	2030	02/05/2024	9.81 Call	Bond Future	1242.7400	1.2427	1203.1200	1.2031	3.188	0.0000	0.0000
2023/09/12	2030	02/05/2024	9.82 Put	Bond Future	4224.9200	4.2249	4293.8900	4.2939	1.632	0.0000	0.0000
2023/09/12	2030	02/05/2024	13.15 Call	Bond Future	9795.5700	9.7956	9693.4900	9.6935	1.042	0.0000	0.0000
2023/09/12	2030	02/05/2024	9.66 Put	Bond Future	4687.1400	4.6871	4760.4600	4.7605	1.564	0.0000	0.0000
2023/09/12	2030	02/05/2024	10.16 Put	Bond Future	3351.4100	3.3514	3410.7000	3.4107	1.769	0.0000	0.0000
2023/09/12	2030	02/05/2024	10.16 Call	Bond Future	1761.4300	1.7614	1711.8600	1.7119	2.814	0.0000	0.0000

0
400
0
0
0
500
500
0
400
400
0
0
1,360
1,360
0
0
0
0
500
0
200
0
200
0
1,000
0
1,080
0
500
0
0
0
0
0
0
0
0
0
0
1,000

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	
2023/09/12	2030	02/05/2024	11.94 Put	Bond Future	906.5900	0.9066	925.6600	0.9257	2.103	0.0000	0.0000
2023/09/12	2030	02/05/2024	12.38 Call	Bond Future	7462.0500	7.4621	7366.9100	7.3669	1.275	0.0000	0.0000
2023/09/12	2030	02/05/2024	10.82 Put	Bond Future	2088.5100	2.0885	2129.5300	2.1295	1.964	0.0000	0.0000
2023/09/12	2030	02/05/2024	10.82 Call	Bond Future	3103.4900	3.1035	3035.6500	3.0357	2.186	0.0000	0.0000
2023/09/12	2030	02/05/2024	10.62 Put	Bond Future	2416.3200	2.4163	2462.5900	2.4626	1.915	0.0000	0.0000
2023/09/12	2030	02/05/2024	11.12 Put	Bond Future	1673.8500	1.6739	1707.7100	1.7077	2.023	0.0000	0.0000
2023/09/12	2030	02/05/2024	11.12 Call	Bond Future	3842.0900	3.8421	3767.0900	3.7671	1.952	0.0000	0.0000
2023/09/12	2030	02/05/2024	13.15 Put	Bond Future	299.6900	0.2997	306.4700	0.3065	2.262	0.0000	0.0000
2023/09/12	2030	01/08/2024	10.38 Put	Bond Future	3327.6800	3.3277	3384.3000	3.3843	1.701	0.0000	0.0000
2023/09/12	2030	01/08/2024	10.38 Call	Bond Future	2278.9100	2.2789	2224.5200	2.2245	2.387	0.0000	0.0000
2023/09/12	2030	01/08/2024	10.39 Call	Bond Future	2296.9700	2.2970	2242.3200	2.2423	2.379	0.0000	0.0000
2023/09/12	2030	01/08/2024	10.37 Put	Bond Future	3347.8600	3.3479	3404.7300	3.4047	1.699	0.0000	0.0000
2023/09/12	2030	01/08/2024	10.37 Call	Bond Future	2260.6000	2.2606	2206.4600	2.2065	2.395	0.0000	0.0000
2023/09/12	2030	01/08/2024	10.39 Put	Bond Future	3307.2600	3.3073	3363.6200	3.3636	1.704	0.0000	0.0000
2023/09/12	2030	01/08/2024		Bond Future	10.6545	89.3135	10.6838	89.2025	0.275	0.0000	0.0000
2023/09/12	2030	07/11/2024	10.75 Put	Bond Future	3129.5600	3.1296	3181.4400	3.1814	1.658	0.0000	0.0000
2023/09/12	2030	07/11/2024	10.76 Call	Bond Future	3061.5000	3.0615	2999.9900	3.0000	2.009	0.0000	0.0000
2023/09/12	2030	07/11/2024		Bond Future	10.7742	91.3791	10.8053	91.2659	0.288	0.0000	0.0000
2023/09/12	2030	07/11/2024	10.75 Call	Bond Future	3041.2600	3.0413	2979.9700	2.9800	2.015	0.0000	0.0000
2023/09/12	2030	07/11/2024	10.76 Put	Bond Future	3113.3200	3.1133	3164.9800	3.1650	1.659	0.0000	0.0000
2023/09/12	2030	07/11/2024	10.74 Call	Bond Future	3021.4700	3.0215	2960.3900	2.9604	2.022	0.0000	0.0000
2023/09/12	2030	07/11/2024	10.74 Put	Bond Future	3146.2800	3.1463	3198.3700	3.1984	1.656	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.50 Call	Bond Future	1847.4300	1.8474	1765.7500	1.7658	4.421	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.50 Put	Bond Future	1054.5900	1.0546	1088.5600	1.0886	3.221	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.00 Put	Bond Future	2231.6100	2.2316	2300.5800	2.3006	3.091	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.58 Put	Bond Future	3810.0500	3.8101	3908.6400	3.9086	2.588	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.35 Put	Bond Future	4870.3600	4.8704	4979.0800	4.9791	2.232	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.78 Put	Bond Future	667.9900	0.6680	688.5100	0.6885	3.072	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.28 Call	Bond Future	1239.5600	1.2396	1171.8600	1.1719	5.462	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.71 Put	Bond Future	3264.8000	3.2648	3355.3900	3.3554	2.775	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.59 Call	Bond Future	155.3500	0.1554	137.7200	0.1377	11.349	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.60 Put	Bond Future	897.8800	0.8979	926.4700	0.9265	3.184	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.90 Call	Bond Future	3182.2900	3.1823	3082.8300	3.0828	3.125	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.85 Put	Bond Future	2732.9400	2.7329	2813.4800	2.8135	2.947	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.85 Call	Bond Future	410.6800	0.4107	375.5700	0.3756	8.549	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.22 Put	Bond Future	1624.4100	1.6244	1676.6400	1.6766	3.215	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.23 Call	Bond Future	1117.4800	1.1175	1053.3300	1.0533	5.741	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.78 Call	Bond Future	2757.0700	2.7571	2661.9400	2.6619	3.450	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	
2023/09/12	2032	02/11/2023	11.28 Put	Bond Future	1484.2400	1.4842	1532.1900	1.5322	3.231	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.90 Put	Bond Future	545.8600	0.5459	562.0500	0.5621	2.966	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.09 Put	Bond Future	1964.9900	1.9650	2026.9800	2.0270	3.155	0.0000	0.0000
2023/09/12	2032	02/11/2023	12.26 Call	Bond Future	4544.3200	4.5443	4436.0800	4.4361	2.382	0.0000	0.0000
2023/09/12	2032	02/11/2023	12.26 Put	Bond Future	294.6300	0.2946	302.0400	0.3020	2.515	0.0000	0.0000
2023/09/12	2032	02/11/2023		Bond Future	11.3316	84.4222	11.3560	84.3065	0.216	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.23 Put	Bond Future	1600.3400	1.6003	1651.8400	1.6518	3.218	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.24 Call	Bond Future	1141.4000	1.1414	1076.5400	1.0765	5.682	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.24 Put	Bond Future	1576.5500	1.5766	1627.3400	1.6273	3.222	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.22 Call	Bond Future	1093.8100	1.0938	1030.3900	1.0304	5.798	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.00 Call	Bond Future	641.6600	0.6417	594.9800	0.5950	7.275	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.58 Call	Bond Future	148.7800	0.1488	131.7200	0.1317	11.467	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.71 Call	Bond Future	251.6100	0.2516	226.5500	0.2266	9.960	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.60 Call	Bond Future	2156.7500	2.1568	2069.6900	2.0697	4.037	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.35 Call	Bond Future	46.9300	0.0469	40.0000	0.0400	14.767	0.0000	0.0000
2023/09/12	2032	02/11/2023	10.59 Put	Bond Future	3766.5400	3.7665	3864.5600	3.8646	2.602	0.0000	0.0000
2023/09/12	2032	02/11/2023	11.09 Call	Bond Future	810.5100	0.8105	756.8500	0.7569	6.621	0.0000	0.0000
2023/09/12	2032	01/02/2024	10.59 Put	Bond Future	4907.7200	4.9077	4989.0500	4.9891	1.657	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.75 Call	Bond Future	3287.6300	3.2876	3207.8400	3.2078	2.427	0.0000	0.0000
2023/09/12	2032	01/02/2024	12.62 Call	Bond Future	6076.3100	6.0763	5975.4000	5.9754	1.661	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.85 Put	Bond Future	1671.8900	1.6719	1707.2900	1.7073	2.117	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.83 Call	Bond Future	3518.4400	3.5184	3436.1700	3.4362	2.338	0.0000	0.0000
2023/09/12	2032	01/02/2024	12.50 Put	Bond Future	904.9100	0.9049	924.4500	0.9245	2.159	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.09 Call	Bond Future	1683.6600	1.6837	1627.7600	1.6278	3.320	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.84 Put	Bond Future	1687.4700	1.6875	1723.1700	1.7232	2.116	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.85 Call	Bond Future	3577.0700	3.5771	3494.1900	3.4942	2.317	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.83 Put	Bond Future	1703.1700	1.7032	1739.1800	1.7392	2.114	0.0000	0.0000
2023/09/12	2032	01/02/2024		Bond Future	11.4323	86.2998	11.4578	86.1815	0.224	0.0000	0.0000
2023/09/12	2032	01/02/2024	10.59 Call	Bond Future	886.2700	0.8863	849.3200	0.8493	4.169	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.09 Put	Bond Future	3288.1600	3.2882	3350.5400	3.3505	1.897	0.0000	0.0000
2023/09/12	2032	01/02/2024	12.73 Call	Bond Future	6460.7800	6.4608	6358.0700	6.3581	1.590	0.0000	0.0000
2023/09/12	2032	01/02/2024	12.73 Put	Bond Future	725.1600	0.7252	740.7300	0.7407	2.147	0.0000	0.0000
2023/09/12	2032	01/02/2024	10.01 Call	Bond Future	396.4700	0.3965	376.1700	0.3762	5.120	0.0000	0.0000
2023/09/12	2032	01/02/2024	10.76 Put	Bond Future	4308.7200	4.3087	4383.7900	4.3838	1.742	0.0000	0.0000
2023/09/12	2032	01/02/2024	12.62 Put	Bond Future	806.3500	0.8064	823.7200	0.8237	2.154	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.84 Call	Bond Future	3547.7100	3.5477	3465.1300	3.4651	2.328	0.0000	0.0000
2023/09/12	2032	01/02/2024	10.01 Put	Bond Future	7334.4300	7.3344	7432.4100	7.4324	1.336	0.0000	0.0000
2023/09/12	2032	01/02/2024	10.76 Call	Bond Future	1118.9400	1.1189	1075.7300	1.0757	3.862	0.0000	0.0000
2023/09/12	2032	01/02/2024	10.78 Put	Bond Future	4241.4200	4.2414	4315.7400	4.3157	1.752	0.0000	0.0000

500
0
0
0
500
172,096
0
0
0
0
0
500
500
0
7,750
0
500
0
0
0
0
0
200
500
0
0
0
0
500
0
0
500
1,200
0
1,200
0
0
1,200
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	
2023/09/12	2032	01/02/2024	10.78 Call	Bond Future	1148.8000	1.1488	1104.8400	1.1048	3.827	0.0000	0.0000
2023/09/12	2032	01/02/2024	11.75 Put	Bond Future	1833.2900	1.8333	1871.7800	1.8718	2.100	0.0000	0.0000
2023/09/12	2032	01/02/2024	12.50 Call	Bond Future	5662.6600	5.6627	5563.9200	5.5639	1.744	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.36 Put	Bond Future	6580.8600	6.5809	6667.6800	6.6677	1.319	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.86 Put	Bond Future	4840.8800	4.8409	4913.4500	4.9135	1.499	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.86 Call	Bond Future	1682.2900	1.6823	1634.1500	1.6342	2.862	0.0000	0.0000
2023/09/12	2032	02/05/2024	12.90 Call	Bond Future	7060.1100	7.0601	6961.4000	6.9614	1.398	0.0000	0.0000
2023/09/12	2032	02/05/2024	11.35 Put	Bond Future	3510.2700	3.5103	3567.8600	3.5679	1.641	0.0000	0.0000
2023/09/12	2032	02/05/2024	11.35 Call	Bond Future	2636.1300	2.6361	2573.0100	2.5730	2.394	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.65 Call	Bond Future	1359.7700	1.3598	1317.9300	1.3179	3.077	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.54 Put	Bond Future	5902.3400	5.9023	5984.4200	5.9844	1.391	0.0000	0.0000
2023/09/12	2032	02/05/2024	11.09 Call	Bond Future	2092.6800	2.0927	2037.5000	2.0375	2.637	0.0000	0.0000
2023/09/12	2032	02/05/2024	13.35 Call	Bond Future	8555.9800	8.5560	8451.3300	8.4513	1.223	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.36 Call	Bond Future	1007.7400	1.0077	973.8500	0.9739	3.363	0.0000	0.0000
2023/09/12	2032	02/05/2024		Bond Future	11.5421	84.0486	11.5688	83.9279	0.232	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.55 Put	Bond Future	5866.9700	5.8670	5948.7700	5.9488	1.394	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.56 Call	Bond Future	1235.0000	1.2350	1195.7900	1.1958	3.175	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.56 Put	Bond Future	5831.9800	5.8320	5913.4800	5.9135	1.397	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.59 Call	Bond Future	1275.7900	1.2758	1235.7100	1.2357	3.142	0.0000	0.0000
2023/09/12	2032	02/05/2024	11.09 Put	Bond Future	4169.0800	4.1691	4234.6100	4.2346	1.572	0.0000	0.0000
2023/09/12	2032	02/05/2024	13.18 Call	Bond Future	7985.6000	7.9856	7883.0000	7.8830	1.285	0.0000	0.0000
2023/09/12	2032	02/05/2024	13.18 Put	Bond Future	992.8600	0.9929	1010.9700	1.0110	1.824	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.59 Put	Bond Future	5727.5400	5.7275	5808.1700	5.8082	1.408	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.65 Put	Bond Future	5522.0000	5.5220	5600.8700	5.6009	1.428	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.55 Call	Bond Future	1221.5200	1.2215	1182.6100	1.1826	3.185	0.0000	0.0000
2023/09/12	2032	02/05/2024	10.54 Call	Bond Future	1208.3700	1.2084	1169.7400	1.1697	3.197	0.0000	0.0000
2023/09/12	2032	02/05/2024	13.35 Put	Bond Future	882.3000	0.8823	898.3600	0.8984	1.820	0.0000	0.0000
2023/09/12	2032	02/05/2024	12.90 Put	Bond Future	1206.6600	1.2067	1228.6600	1.2287	1.823	0.0000	0.0000
2023/09/12	2032	01/08/2024		Bond Future	11.6599	85.9049	11.6879	85.7817	0.240	0.0000	0.0000
2023/09/12	2032	01/08/2024	11.14 Call	Bond Future	2265.1200	2.2651	2210.4600	2.2105	2.413	0.0000	0.0000
2023/09/12	2032	01/08/2024	11.14 Put	Bond Future	4598.9100	4.5989	4667.4000	4.6674	1.489	0.0000	0.0000
2023/09/12	2032	01/08/2024	11.15 Call	Bond Future	2283.6800	2.2837	2228.7400	2.2287	2.406	0.0000	0.0000
2023/09/12	2032	01/08/2024	11.15 Put	Bond Future	4571.7900	4.5718	4640.0000	4.6400	1.492	0.0000	0.0000
2023/09/12	2032	01/08/2024	11.13 Call	Bond Future	2246.9500	2.2470	2192.5700	2.1926	2.420	0.0000	0.0000
2023/09/12	2032	01/08/2024	11.13 Put	Bond Future	4626.4500	4.6265	4695.2200	4.6952	1.486	0.0000	0.0000
2023/09/12	2032	07/11/2024	11.48 Put	Bond Future	4450.3600	4.4504	4514.2400	4.5142	1.435	0.0000	0.0000
2023/09/12	2032	07/11/2024	11.49 Call	Bond Future	3036.3400	3.0363	2974.3500	2.9744	2.042	0.0000	0.0000
2023/09/12	2032	07/11/2024		Bond Future	11.8114	83.7259	11.8407	83.6003	0.249	0.0000	0.0000
2023/09/12	2032	07/11/2024	11.48 Call	Bond Future	3015.9100	3.0159	2954.1600	2.9542	2.047	0.0000	0.0000

200
200
0
0
0
1,000
0
0
1,550
1,550
0
500
0
1,000
0
0
0
0
500
0
0
500
0
0
0
0
1,550
1,000
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	
2023/09/12	2032	07/11/2024	11.49 Put	Bond Future	4427.0400	4.4270	4490.6800	4.4907	1.438	0.0000	0.0000
2023/09/12	2032	07/11/2024	11.47 Call	Bond Future	2995.1900	2.9952	2933.6900	2.9337	2.053	0.0000	0.0000
2023/09/12	2032	07/11/2024	11.47 Put	Bond Future	4473.4300	4.4734	4537.5600	4.5376	1.434	0.0000	0.0000
2023/09/12	2033	02/11/2023		Bond Future	117.8211	117.8211	117.2748	117.2748	0.464	0.0000	0.0000
2023/09/12	2033	01/02/2024		Bond Future	120.4701	120.4701	119.9115	119.9115	0.464	0.0000	0.0000
2023/09/12	2033	02/05/2024		Bond Future	121.7038	121.7038	121.1329	121.1329	0.469	0.0000	0.0000
2023/09/12	2033	01/08/2024		Bond Future	124.4215	124.4215	123.8383	123.8383	0.469	0.0000	0.0000
2023/09/12	2033	07/11/2024		Bond Future	125.8367	125.8367	125.2403	125.2403	0.474	0.0000	0.0000
2023/09/12	2037	02/11/2023	11.57 Put	Bond Future	4677.0900	4.6771	4778.0700	4.7781	2.159	0.0000	0.0000
2023/09/12	2037	02/11/2023	12.52 Put	Bond Future	1372.4800	1.3725	1410.1300	1.4101	2.743	0.0000	0.0000
2023/09/12	2037	02/11/2023	11.55 Call	Bond Future	254.8100	0.2548	230.7000	0.2307	9.462	0.0000	0.0000
2023/09/12	2037	02/11/2023	13.89 Call	Bond Future	7423.4900	7.4235	7299.1000	7.2991	1.676	0.0000	0.0000
2023/09/12	2037	02/11/2023	13.89 Put	Bond Future	127.6500	0.1277	129.4300	0.1294	1.394	0.0000	0.0000
2023/09/12	2037	02/11/2023	12.52 Call	Bond Future	2094.6800	2.0947	2006.1600	2.0062	4.226	0.0000	0.0000
2023/09/12	2037	02/11/2023	12.02 Put	Bond Future	2771.4000	2.7714	2842.6600	2.8427	2.571	0.0000	0.0000
2023/09/12	2037	02/11/2023	12.02 Call	Bond Future	856.9000	0.8569	801.9900	0.8020	6.408	0.0000	0.0000
2023/09/12	2037	02/11/2023		Bond Future	12.3805	77.3073	12.4047	77.1811	0.196	0.0000	0.0000
2023/09/12	2037	02/11/2023	11.56 Call	Bond Future	262.5700	0.2626	237.9300	0.2379	9.384	0.0000	0.0000
2023/09/12	2037	02/11/2023	11.56 Put	Bond Future	4725.7900	4.7258	4827.3200	4.8273	2.148	0.0000	0.0000
2023/09/12	2037	02/11/2023	11.57 Call	Bond Future	270.5800	0.2706	245.3900	0.2454	9.310	0.0000	0.0000
2023/09/12	2037	02/11/2023	11.55 Put	Bond Future	4774.8000	4.7748	4876.8600	4.8769	2.137	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.93 Call	Bond Future	4092.0500	4.0921	4000.7000	4.0007	2.232	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.09 Call	Bond Future	1785.4400	1.7854	1726.0400	1.7260	3.327	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.32 Call	Bond Future	2324.1400	2.3241	2255.0400	2.2550	2.973	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.32 Put	Bond Future	3249.6700	3.2497	3309.6300	3.3096	1.845	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.33 Call	Bond Future	2349.5500	2.3496	2280.0400	2.2800	2.958	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.33 Put	Bond Future	3222.9300	3.2229	3282.4800	3.2825	1.848	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.31 Call	Bond Future	2299.0500	2.2991	2230.3700	2.2304	2.987	0.0000	0.0000
2023/09/12	2037	01/02/2024	13.93 Put	Bond Future	796.2100	0.7962	811.5500	0.8116	1.927	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.09 Put	Bond Future	3925.1100	3.9251	3994.7700	3.9948	1.775	0.0000	0.0000
2023/09/12	2037	01/02/2024	13.93 Call	Bond Future	7627.0000	7.6270	7513.2800	7.5133	1.491	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.93 Put	Bond Future	1930.9000	1.9309	1968.6100	1.9686	1.953	0.0000	0.0000
2023/09/12	2037	01/02/2024	12.31 Put	Bond Future	3276.7800	3.2768	3337.1600	3.3372	1.843	0.0000	0.0000
2023/09/12	2037	01/02/2024		Bond Future	12.4990	74.7704	12.5242	74.6414	0.202	0.0000	0.0000
2023/09/12	2037	02/05/2024		Bond Future	12.6265	76.4253	12.6527	76.2936	0.207	0.0000	0.0000
2023/09/12	2037	02/05/2024	11.44 Call	Bond Future	1141.4500	1.1415	1103.8800	1.1039	3.291	0.0000	0.0000
2023/09/12	2037	02/05/2024	11.44 Put	Bond Future	7485.7200	7.4857	7579.8700	7.5799	1.258	0.0000	0.0000
2023/09/12	2037	02/05/2024	11.45 Call	Bond Future	1153.6100	1.1536	1115.7500	1.1158	3.282	0.0000	0.0000

0
0
0
2,258
5,737
0
0
0
0
0
0
731
731
0
731
68,979
0
0
0
0
0
2,500
0
0
0
0
0
2,500
0
0
2,500
0
76,958
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	
2023/09/12	2037	02/05/2024	11.43 Put	Bond Future	7530.6000	7.5306	7625.0300	7.6250	1.254	0.0000	0.0000
2023/09/12	2037	02/05/2024	11.45 Put	Bond Future	7441.1800	7.4412	7535.0400	7.5350	1.261	0.0000	0.0000
2023/09/12	2037	02/05/2024	11.43 Call	Bond Future	1129.5800	1.1296	1092.2900	1.0923	3.301	0.0000	0.0000
2023/09/12	2037	01/08/2024	12.11 Call	Bond Future	2553.9900	2.5540	2495.4200	2.4954	2.293	0.0000	0.0000
2023/09/12	2037	01/08/2024	12.10 Put	Bond Future	5923.2400	5.9232	5999.4100	5.9994	1.286	0.0000	0.0000
2023/09/12	2037	01/08/2024	12.11 Put	Bond Future	5890.5300	5.8905	5966.4200	5.9664	1.288	0.0000	0.0000
2023/09/12	2037	01/08/2024	12.09 Call	Bond Future	2514.0500	2.5141	2456.0500	2.4561	2.307	0.0000	0.0000
2023/09/12	2037	01/08/2024	12.09 Put	Bond Future	5956.0800	5.9561	6032.5400	6.0325	1.284	0.0000	0.0000
2023/09/12	2037	01/08/2024		Bond Future	12.7638	73.8574	12.7911	73.7230	0.213	0.0000	0.0000
2023/09/12	2037	01/08/2024	12.10 Call	Bond Future	2533.9800	2.5340	2475.6900	2.4757	2.300	0.0000	0.0000
2023/09/12	2037	07/11/2024	12.57 Put	Bond Future	5309.6600	5.3097	5378.1700	5.3782	1.290	0.0000	0.0000
2023/09/12	2037	07/11/2024		Bond Future	12.9212	75.5638	12.9496	75.4265	0.220	0.0000	0.0000
2023/09/12	2037	07/11/2024	12.58 Put	Bond Future	5282.7300	5.2827	5350.9900	5.3510	1.292	0.0000	0.0000
2023/09/12	2037	07/11/2024	12.59 Call	Bond Future	3626.7600	3.6268	3557.5000	3.5575	1.910	0.0000	0.0000
2023/09/12	2037	07/11/2024	12.59 Put	Bond Future	5256.2400	5.2562	5324.2400	5.3242	1.294	0.0000	0.0000
2023/09/12	2037	07/11/2024	12.57 Call	Bond Future	3580.1200	3.5801	3511.3700	3.5114	1.920	0.0000	0.0000
2023/09/12	2037	07/11/2024	12.58 Call	Bond Future	3603.2400	3.6032	3534.2400	3.5342	1.915	0.0000	0.0000
2023/09/12	2038	02/11/2023		Bond Future	126.5609	126.5609	126.2642	126.2642	0.234	0.0000	0.0000
2023/09/12	2038	01/02/2024		Bond Future	127.3874	127.3874	127.0841	127.0841	0.238	0.0000	0.0000
2023/09/12	2038	02/05/2024		Bond Future	130.2381	130.2381	129.9282	129.9282	0.238	0.0000	0.0000
2023/09/12	2038	01/08/2024		Bond Future	131.0761	131.0761	130.7597	130.7597	0.241	0.0000	0.0000
2023/09/12	2038	07/11/2024		Bond Future	134.1450	134.1450	133.8218	133.8218	0.241	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.50 Call	Bond Future	90.8700	0.0909	84.1200	0.0841	7.428	0.0000	0.0000
2023/09/12	2040	02/11/2023	12.10 Call	Bond Future	583.3300	0.5833	559.2400	0.5592	4.130	0.0000	0.0000
2023/09/12	2040	02/11/2023	12.97 Call	Bond Future	2797.1200	2.7971	2749.0100	2.7490	1.720	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.80 Call	Bond Future	254.8800	0.2549	240.6800	0.2407	5.571	0.0000	0.0000
2023/09/12	2040	02/11/2023	12.60 Put	Bond Future	1948.8300	1.9488	1956.6800	1.9567	0.403	0.0000	0.0000
2023/09/12	2040	02/11/2023	13.64 Call	Bond Future	5441.1400	5.4411	5388.8300	5.3888	0.961	0.0000	0.0000
2023/09/12	2040	02/11/2023	13.64 Put	Bond Future	372.3800	0.3724	368.3300	0.3683	1.088	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.50 Put	Bond Future	6850.9900	6.8510	6892.5000	6.8925	0.606	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.60 Call	Bond Future	131.5300	0.1315	122.6400	0.1226	6.759	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.58 Put	Bond Future	6385.4500	6.3855	6425.2900	6.4253	0.624	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.59 Call	Bond Future	126.8900	0.1269	118.2400	0.1182	6.817	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.60 Put	Bond Future	6271.0200	6.2710	6310.3900	6.3104	0.628	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.58 Call	Bond Future	122.4200	0.1224	114.0000	0.1140	6.878	0.0000	0.0000
2023/09/12	2040	02/11/2023		Bond Future	12.6578	77.4311	12.6667	77.3828	0.070	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.59 Put	Bond Future	6328.1100	6.3281	6367.7200	6.3677	0.626	0.0000	0.0000
2023/09/12	2040	02/11/2023	12.60 Call	Bond Future	1632.3500	1.6324	1591.9400	1.5919	2.476	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
4,695
0
0
0
0
875
875
0
128
0
0
128
0
0
0
0
0
0
0
41,938
0
128

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	
2023/09/12	2040	02/11/2023	12.10 Put	Bond Future	3726.5900	3.7266	3750.7600	3.7508	0.649	0.0000	0.0000
2023/09/12	2040	02/11/2023	12.97 Put	Bond Future	1124.1900	1.1242	1124.3400	1.1243	0.013	0.0000	0.0000
2023/09/12	2040	02/11/2023	11.80 Put	Bond Future	5174.7800	5.1748	5208.8400	5.2088	0.658	0.0000	0.0000
2023/09/12	2040	01/02/2024	12.35 Call	Bond Future	1857.3400	1.8573	1828.6000	1.8286	1.547	0.0000	0.0000
2023/09/12	2040	01/02/2024	12.34 Put	Bond Future	4258.1900	4.2582	4278.9900	4.2790	0.488	0.0000	0.0000
2023/09/12	2040	01/02/2024	12.35 Put	Bond Future	4224.3700	4.2244	4245.0000	4.2450	0.488	0.0000	0.0000
2023/09/12	2040	01/02/2024	12.33 Call	Bond Future	1812.3800	1.8124	1784.0000	1.7840	1.566	0.0000	0.0000
2023/09/12	2040	01/02/2024	12.33 Put	Bond Future	4292.2100	4.2922	4313.2000	4.3132	0.489	0.0000	0.0000
2023/09/12	2040	01/02/2024		Bond Future	12.7806	74.6466	12.7898	74.5973	0.072	0.0000	0.0000
2023/09/12	2040	01/02/2024	12.34 Call	Bond Future	1834.7900	1.8348	1806.2200	1.8062	1.557	0.0000	0.0000
2023/09/12	2040	02/05/2024	11.62 Put	Bond Future	8422.7700	8.4228	8456.0800	8.4561	0.395	0.0000	0.0000
2023/09/12	2040	02/05/2024		Bond Future	12.9117	76.2987	12.9212	76.2484	0.074	0.0000	0.0000
2023/09/12	2040	02/05/2024	11.61 Call	Bond Future	1076.8300	1.0768	1059.9400	1.0599	1.568	0.0000	0.0000
2023/09/12	2040	02/05/2024	11.61 Put	Bond Future	8472.0400	8.4720	8505.4700	8.5055	0.395	0.0000	0.0000
2023/09/12	2040	02/05/2024	11.62 Call	Bond Future	1088.6700	1.0887	1071.6600	1.0717	1.562	0.0000	0.0000
2023/09/12	2040	02/05/2024	11.60 Call	Bond Future	1065.2600	1.0653	1048.4900	1.0485	1.574	0.0000	0.0000
2023/09/12	2040	02/05/2024	11.60 Put	Bond Future	8521.6600	8.5217	8555.2100	8.5552	0.394	0.0000	0.0000
2023/09/12	2040	01/08/2024	12.33 Call	Bond Future	2540.9200	2.5409	2515.3500	2.5154	1.006	0.0000	0.0000
2023/09/12	2040	01/08/2024	12.33 Put	Bond Future	6434.0900	6.4341	6459.7700	6.4598	0.399	0.0000	0.0000
2023/09/12	2040	01/08/2024	12.34 Call	Bond Future	2561.6100	2.5616	2535.9200	2.5359	1.003	0.0000	0.0000
2023/09/12	2040	01/08/2024		Bond Future	13.0525	73.4776	13.0624	73.4263	0.076	0.0000	0.0000
2023/09/12	2040	01/08/2024	12.32 Call	Bond Future	2520.3200	2.5203	2494.8700	2.4949	1.010	0.0000	0.0000
2023/09/12	2040	01/08/2024	12.34 Put	Bond Future	6398.7200	6.3987	6424.2800	6.4243	0.399	0.0000	0.0000
2023/09/12	2040	01/08/2024	12.32 Put	Bond Future	6469.6200	6.4696	6495.4200	6.4954	0.399	0.0000	0.0000
2023/09/12	2040	07/11/2024	12.86 Put	Bond Future	5574.1500	5.5742	5596.5900	5.5966	0.403	0.0000	0.0000
2023/09/12	2040	07/11/2024	12.84 Call	Bond Future	3702.0400	3.7020	3672.5700	3.6726	0.796	0.0000	0.0000
2023/09/12	2040	07/11/2024	12.85 Call	Bond Future	3726.3100	3.7263	3696.7500	3.6968	0.793	0.0000	0.0000
2023/09/12	2040	07/11/2024		Bond Future	13.2126	75.1745	13.2229	75.1224	0.078	0.0000	0.0000
2023/09/12	2040	07/11/2024	12.85 Put	Bond Future	5602.5500	5.6026	5625.1000	5.6251	0.402	0.0000	0.0000
2023/09/12	2040	07/11/2024	12.86 Call	Bond Future	3750.6600	3.7507	3720.9900	3.7210	0.791	0.0000	0.0000
2023/09/12	2040	07/11/2024	12.84 Put	Bond Future	5631.0900	5.6311	5653.7300	5.6537	0.402	0.0000	0.0000
2023/09/12	2044	02/11/2023	12.00 Put	Bond Future	4601.7900	4.6018	4632.7600	4.6328	0.673	0.0000	0.0000
2023/09/12	2044	02/11/2023	12.75 Put	Bond Future	1756.2200	1.7562	1762.7400	1.7627	0.371	0.0000	0.0000
2023/09/12	2044	02/11/2023	13.00 Call	Bond Future	2563.1900	2.5632	2516.1800	2.5162	1.834	0.0000	0.0000
2023/09/12	2044	02/11/2023	11.57 Call	Bond Future	85.8900	0.0859	79.4200	0.0794	7.533	0.0000	0.0000
2023/09/12	2044	02/11/2023	12.75 Call	Bond Future	1777.6300	1.7776	1735.8500	1.7359	2.350	0.0000	0.0000
2023/09/12	2044	02/11/2023	12.00 Call	Bond Future	342.6500	0.3427	325.3200	0.3253	5.058	0.0000	0.0000
2023/09/12	2044	02/11/2023		Bond Future	12.7461	73.5429	12.7550	73.4946	0.070	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	
2023/09/12	2044	02/11/2023	11.56 Call	Bond Future	82.9400	0.0829	76.6500	0.0767	7.584	0.0000	0.0000
2023/09/12	2044	02/11/2023	11.57 Put	Bond Future	6997.1200	6.9971	7038.9500	7.0390	0.598	0.0000	0.0000
2023/09/12	2044	02/11/2023	11.55 Call	Bond Future	80.1200	0.0801	73.9800	0.0740	7.664	0.0000	0.0000
2023/09/12	2044	02/11/2023	11.55 Put	Bond Future	7118.4400	7.1184	7160.6000	7.1606	0.592	0.0000	0.0000
2023/09/12	2044	02/11/2023	11.56 Put	Bond Future	7057.6700	7.0577	7099.6800	7.0997	0.595	0.0000	0.0000
2023/09/12	2044	02/11/2023	13.00 Put	Bond Future	1205.1900	1.2052	1206.4800	1.2065	0.107	0.0000	0.0000
2023/09/12	2044	01/02/2024	12.28 Call	Bond Future	1559.5300	1.5595	1533.3800	1.5334	1.677	0.0000	0.0000
2023/09/12	2044	01/02/2024	12.29 Call	Bond Future	1580.0600	1.5801	1553.7200	1.5537	1.667	0.0000	0.0000
2023/09/12	2044	01/02/2024	12.27 Put	Bond Future	4850.1100	4.8501	4873.5200	4.8735	0.483	0.0000	0.0000
2023/09/12	2044	01/02/2024	12.29 Put	Bond Future	4775.6900	4.7757	4798.7200	4.7987	0.482	0.0000	0.0000
2023/09/12	2044	01/02/2024		Bond Future	12.8659	70.7972	12.8751	70.7478	0.072	0.0000	0.0000
2023/09/12	2044	01/02/2024	12.28 Put	Bond Future	4812.7900	4.8128	4836.0100	4.8360	0.482	0.0000	0.0000
2023/09/12	2044	01/02/2024	12.27 Call	Bond Future	1539.1400	1.5391	1513.1800	1.5132	1.687	0.0000	0.0000
2023/09/12	2044	02/05/2024		Bond Future	12.9932	72.3640	13.0027	72.3137	0.074	0.0000	0.0000
2023/09/12	2044	02/05/2024	11.66 Call	Bond Future	1051.7900	1.0518	1035.1600	1.0352	1.581	0.0000	0.0000
2023/09/12	2044	02/05/2024	11.67 Put	Bond Future	8647.2400	8.6472	8680.8300	8.6808	0.388	0.0000	0.0000
2023/09/12	2044	02/05/2024	11.65 Call	Bond Future	1040.1600	1.0402	1023.6600	1.0237	1.586	0.0000	0.0000
2023/09/12	2044	02/05/2024	11.65 Put	Bond Future	8749.0200	8.7490	8782.8600	8.7829	0.387	0.0000	0.0000
2023/09/12	2044	02/05/2024	11.66 Put	Bond Future	8698.1300	8.6981	8731.8400	8.7318	0.388	0.0000	0.0000
2023/09/12	2044	02/05/2024	11.67 Call	Bond Future	1063.3400	1.0633	1046.5900	1.0466	1.575	0.0000	0.0000
2023/09/12	2044	01/08/2024	12.29 Call	Bond Future	2349.8400	2.3498	2325.4300	2.3254	1.039	0.0000	0.0000
2023/09/12	2044	01/08/2024	12.29 Put	Bond Future	6923.2100	6.9232	6950.0200	6.9500	0.387	0.0000	0.0000
2023/09/12	2044	01/08/2024	12.30 Call	Bond Future	2369.5200	2.3695	2344.9900	2.3450	1.035	0.0000	0.0000
2023/09/12	2044	01/08/2024	12.30 Put	Bond Future	6885.4800	6.8855	6912.1700	6.9122	0.388	0.0000	0.0000
2023/09/12	2044	01/08/2024	12.28 Call	Bond Future	2330.2600	2.3303	2305.9700	2.3060	1.042	0.0000	0.0000
2023/09/12	2044	01/08/2024	12.28 Put	Bond Future	6961.1000	6.9611	6988.0300	6.9880	0.387	0.0000	0.0000
2023/09/12	2044	01/08/2024		Bond Future	13.1297	69.5811	13.1396	69.5299	0.076	0.0000	0.0000
2023/09/12	2044	07/11/2024	12.92 Put	Bond Future	5670.7000	5.6707	5693.0200	5.6930	0.394	0.0000	0.0000
2023/09/12	2044	07/11/2024	12.90 Call	Bond Future	3735.9500	3.7360	3706.3800	3.7064	0.791	0.0000	0.0000
2023/09/12	2044	07/11/2024	12.91 Call	Bond Future	3760.3200	3.7603	3730.6400	3.7306	0.789	0.0000	0.0000
2023/09/12	2044	07/11/2024	12.91 Put	Bond Future	5699.5800	5.6996	5722.0000	5.7220	0.393	0.0000	0.0000
2023/09/12	2044	07/11/2024	12.92 Call	Bond Future	3784.4400	3.7844	3754.6600	3.7547	0.787	0.0000	0.0000
2023/09/12	2044	07/11/2024	12.90 Put	Bond Future	5728.2800	5.7283	5750.8100	5.7508	0.393	0.0000	0.0000
2023/09/12	2044	07/11/2024		Bond Future	13.2843	71.1878	13.2946	71.1357	0.078	0.0000	0.0000
2023/09/12	2046	02/11/2023		Bond Future	109.1479	109.1479	109.1436	109.1436	0.004	0.0000	0.0000
2023/09/12	2046	01/02/2024		Bond Future	111.6020	111.6020	111.5973	111.5973	0.004	0.0000	0.0000
2023/09/12	2046	02/05/2024		Bond Future	111.9504	111.9504	111.9463	111.9463	0.004	0.0000	0.0000
2023/09/12	2046	01/08/2024		Bond Future	114.4499	114.4499	114.4457	114.4457	0.004	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	
2023/09/12	2046	07/11/2024		Bond Future	114.9280	114.9280	114.9244	114.9244	0.003	0.0000	0.0000
2023/09/12	2050	02/11/2023		Bond Future	110.4087	110.4087	110.4980	110.4980	0.081	0.0000	0.0000
2023/09/12	2050	01/02/2024		Bond Future	110.6414	110.6414	110.7327	110.7327	0.083	0.0000	0.0000
2023/09/12	2050	02/05/2024		Bond Future	113.1174	113.1174	113.2111	113.2111	0.083	0.0000	0.0000
2023/09/12	2050	01/08/2024		Bond Future	113.3359	113.3359	113.4320	113.4320	0.085	0.0000	0.0000
2023/09/12	2050	07/11/2024		Bond Future	115.9893	115.9893	116.0880	116.0880	0.085	0.0000	0.0000
2023/09/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	AL37	02/11/2023		Index Future	908.5160	908.5160	907.6510	907.6510	0.095	0.0000	0.0000
2023/09/12	AL37	01/02/2024		Index Future	928.7210	928.7210	927.8350	927.8350	0.095	0.0000	0.0000
2023/09/12	AL37	02/05/2024		Index Future	949.2970	949.2970	948.3940	948.3940	0.095	0.0000	0.0000
2023/09/12	AL37	01/08/2024		Index Future	970.2950	970.2950	969.3740	969.3740	0.095	0.0000	0.0000
2023/09/12	AL37	07/11/2024		Index Future	992.8300	992.8300	991.8920	991.8920	0.094	0.0000	0.0000
2023/09/12	AL7T	02/11/2023		Index Future	1024.6000	1024.6000	1023.1770	1023.1770	0.139	0.0000	0.0000
2023/09/12	AL7T	01/02/2024		Index Future	1047.3860	1047.3860	1045.9310	1045.9310	0.139	0.0000	0.0000
2023/09/12	AL7T	02/05/2024		Index Future	1070.5920	1070.5920	1069.1070	1069.1070	0.139	0.0000	0.0000
2023/09/12	AL7T	01/08/2024		Index Future	1094.2730	1094.2730	1092.7570	1092.7570	0.139	0.0000	0.0000
2023/09/12	AL7T	07/11/2024		Index Future	1119.6870	1119.6870	1118.1410	1118.1410	0.138	0.0000	0.0000
2023/09/12	ALBI	02/11/2023		Index Future	895.1200	895.1200	894.1340	894.1340	0.110	0.0000	0.0000
2023/09/12	ALBI	01/02/2024		Index Future	915.0270	915.0270	914.0190	914.0190	0.110	0.0000	0.0000
2023/09/12	ALBI	02/05/2024		Index Future	935.3000	935.3000	934.2710	934.2710	0.110	0.0000	0.0000
2023/09/12	ALBI	01/08/2024		Index Future	955.9880	955.9880	954.9390	954.9390	0.110	0.0000	0.0000
2023/09/12	ALBI	07/11/2024		Index Future	978.1910	978.1910	977.1220	977.1220	0.109	0.0000	0.0000
2023/09/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

0

14,039

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

107

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	
2023/09/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/12	ES33	02/11/2023		Bond Future	12.8905	71.4609	12.9145	71.3572	0.186	0.0000	0.0000
2023/09/12	ES33	01/02/2024		Bond Future	13.0453	73.0676	13.0703	72.9616	0.192	0.0000	0.0000
2023/09/12	ES33	02/05/2024		Bond Future	13.2071	70.9034	13.2332	70.7952	0.198	0.0000	0.0000
2023/09/12	ES33	01/08/2024		Bond Future	13.3776	72.4853	13.4048	72.3748	0.204	0.0000	0.0000
2023/09/12	ES33	07/11/2024		Bond Future	13.5906	70.3764	13.6191	70.2637	0.210	0.0000	0.0000
2023/09/12	ES42	02/11/2023		Bond Future	13.3925	67.0968	13.4164	66.9800	0.179	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	
2023/09/12	ES42	01/02/2024		Bond Future	13.5348	68.6054	13.5598	68.4861	0.184	0.0000	0.0000
2023/09/12	ES42	02/05/2024		Bond Future	13.6885	65.8779	13.7144	65.7560	0.189	0.0000	0.0000
2023/09/12	ES42	01/08/2024		Bond Future	13.8465	67.3462	13.8734	67.2218	0.195	0.0000	0.0000
2023/09/12	ES42	07/11/2024		Bond Future	14.0388	64.6508	14.0670	64.5237	0.201	0.0000	0.0000
2023/09/12	GOVI	02/11/2023		GOVI	882.3600	882.3600	881.4030	881.4030	0.108	0.0000	0.0000
2023/09/12	GOVI	02/11/2023	885.81 Put	GOVI	34500.0000	3.4500	44070.0000	4.4070	27.739	0.0000	0.0000
2023/09/12	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	02/11/2023	885.82 Put	GOVI	34600.0000	3.4600	44170.0000	4.4170	27.659	0.0000	0.0000
2023/09/12	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	02/11/2023	885.80 Put	GOVI	34400.0000	3.4400	43970.0000	4.3970	27.820	0.0000	0.0000
2023/09/12	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	01/02/2024	880.00 Call	GOVI	219830.0000	21.9830	210040.0000	21.0040	4.453	0.0000	0.0000
2023/09/12	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	01/02/2024	879.98 Call	GOVI	220030.0000	22.0030	210240.0000	21.0240	4.449	0.0000	0.0000
2023/09/12	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	01/02/2024		GOVI	901.9830	901.9830	901.0040	901.0040	0.109	0.0000	0.0000
2023/09/12	GOVI	01/02/2024	879.99 Call	GOVI	219930.0000	21.9930	210140.0000	21.0140	4.451	0.0000	0.0000
2023/09/12	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	02/05/2024	950.99 Put	GOVI	290230.0000	29.0230	300220.0000	30.0220	3.442	0.0000	0.0000
2023/09/12	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	02/05/2024	950.97 Put	GOVI	290030.0000	29.0030	300020.0000	30.0020	3.444	0.0000	0.0000
2023/09/12	GOVI	02/05/2024		GOVI	921.9670	921.9670	920.9680	920.9680	0.108	0.0000	0.0000
2023/09/12	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	02/05/2024	950.98 Put	GOVI	290130.0000	29.0130	300120.0000	30.0120	3.443	0.0000	0.0000
2023/09/12	GOVI	01/08/2024	943.39 Put	GOVI	10300.0000	1.0300	20480.0000	2.0480	98.835	0.0000	0.0000
2023/09/12	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	01/08/2024		GOVI	942.3600	942.3600	941.3420	941.3420	0.108	0.0000	0.0000
2023/09/12	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	01/08/2024	943.37 Put	GOVI	10100.0000	1.0100	20280.0000	2.0280	100.792	0.0000	0.0000
2023/09/12	GOVI	01/08/2024	943.38 Put	GOVI	10200.0000	1.0200	20380.0000	2.0380	99.804	0.0000	0.0000
2023/09/12	GOVI	07/11/2024		GOVI	964.2470	964.2470	963.2080	963.2080	0.108	0.0000	0.0000
2023/09/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	07/11/2024	948.80 Call	GOVI	154470.0000	15.4470	144080.0000	14.4080	6.726	0.0000	0.0000
2023/09/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	GOVI	07/11/2024	948.78 Call	GOVI	154670.0000	15.4670	144280.0000	14.4280	6.718	0.0000	0.0000
2023/09/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/12	GOVI	07/11/2024	948.79 Call	GOVI	154570.0000	15.4570	144180.0000	14.4180	6.722	0.0000	0.0000
2023/09/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/12	IGOV	02/11/2023		Index Future	330.0390	330.0390	329.5950	329.5950	0.135	0.0000	0.0000
2023/09/12	IGOV	01/02/2024		Index Future	337.4590	337.4590	337.0050	337.0050	0.135	0.0000	0.0000
2023/09/12	IGOV	02/05/2024		Index Future	345.0150	345.0150	344.5510	344.5510	0.134	0.0000	0.0000
2023/09/12	IGOV	01/08/2024		Index Future	352.7230	352.7230	352.2490	352.2490	0.134	0.0000	0.0000
2023/09/12	IGOV	07/11/2024		Index Future	360.9950	360.9950	360.5120	360.5120	0.134	0.0000	0.0000
2023/09/12	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/12	JBAF	20/09/2023		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2023/09/12	JBAF	18/10/2023		Jibar Tradeable Future	8.3200	91.6800	8.3300	91.6700	0.120	0.0000	0.0000
2023/09/12	JBAF	15/11/2023		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2023/09/12	JBAF	20/12/2023		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2023/09/12	JBAF	17/01/2024		Jibar Tradeable Future	8.3600	91.6400	8.3700	91.6300	0.120	0.0000	0.0000
2023/09/12	JBAF	21/02/2024		Jibar Tradeable Future	8.3300	91.6700	8.3600	91.6400	0.360	0.0000	0.0000
2023/09/12	JBAF	20/03/2024		Jibar Tradeable Future	8.3200	91.6800	8.3500	91.6500	0.361	0.0000	0.0000
2023/09/12	JBAF	19/06/2024		Jibar Tradeable Future	8.0900	91.9100	8.1400	91.8600	0.618	0.0000	0.0000
2023/09/12	JBAF	18/09/2024		Jibar Tradeable Future	7.9500	92.0500	8.0100	91.9900	0.755	0.0000	0.0000
2023/09/12	JBAF	18/12/2024		Jibar Tradeable Future	7.7900	92.2100	7.8600	92.1400	0.899	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2023/09/12	JBAF	19/03/2025		Jibar Tradeable Future	7.7300	92.2700	7.8000	92.2000	0.906	0.0000	0.0000
2023/09/12	JBAF	18/06/2025		Jibar Tradeable Future	7.7000	92.3000	7.7700	92.2300	0.909	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.70 Call	Bond Future	870.6800	0.8707	814.7200	0.8147	6.427	0.0000	0.0000
2023/09/12	R035	02/11/2023	10.62 Call	Bond Future	30.8200	0.0308	26.3200	0.0263	14.601	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.43 Put	Bond Future	3724.7800	3.7248	3815.0200	3.8150	2.423	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.70 Put	Bond Future	2663.0900	2.6631	2734.0600	2.7341	2.665	0.0000	0.0000
2023/09/12	R035	02/11/2023	13.59 Call	Bond Future	7696.1600	7.6962	7570.6800	7.5707	1.630	0.0000	0.0000
2023/09/12	R035	02/11/2023	13.59 Put	Bond Future	103.2300	0.1032	104.6800	0.1047	1.405	0.0000	0.0000
2023/09/12	R035	02/11/2023	12.24 Call	Bond Future	2265.6000	2.2656	2173.2000	2.1732	4.078	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.74 Put	Bond Future	2524.9100	2.5249	2592.9300	2.5929	2.694	0.0000	0.0000
2023/09/12	R035	02/11/2023	10.62 Put	Bond Future	7965.4500	7.9655	8087.8800	8.0879	1.537	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.12 Call	Bond Future	181.4000	0.1814	162.5300	0.1625	10.402	0.0000	0.0000
2023/09/12	R035	02/11/2023	12.85 Call	Bond Future	4535.3500	4.5354	4419.1100	4.4191	2.563	0.0000	0.0000
2023/09/12	R035	02/11/2023		Bond Future	12.0366	82.3713	12.0609	82.2444	0.201	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.42 Call	Bond Future	442.2000	0.4422	406.1600	0.4062	8.150	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.42 Put	Bond Future	3768.4200	3.7684	3859.3100	3.8593	2.412	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.43 Call	Bond Future	454.0300	0.4540	417.3400	0.4173	8.081	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.41 Call	Bond Future	430.5800	0.4306	395.2000	0.3952	8.217	0.0000	0.0000
2023/09/12	R035	02/11/2023	12.24 Put	Bond Future	1209.3800	1.2094	1243.9100	1.2439	2.855	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.12 Put	Bond Future	5195.7100	5.1957	5303.7700	5.3038	2.080	0.0000	0.0000
2023/09/12	R035	02/11/2023	12.85 Put	Bond Future	426.1600	0.4262	436.8500	0.4369	2.508	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.41 Put	Bond Future	3812.3100	3.8123	3903.8600	3.9039	2.401	0.0000	0.0000
2023/09/12	R035	02/11/2023	11.74 Call	Bond Future	948.4000	0.9484	889.4900	0.8895	6.212	0.0000	0.0000
2023/09/12	R035	01/02/2024	12.19 Call	Bond Future	2905.9400	2.9059	2828.2700	2.8283	2.673	0.0000	0.0000
2023/09/12	R035	01/02/2024	10.62 Put	Bond Future	8804.8500	8.8049	8916.7400	8.9167	1.271	0.0000	0.0000
2023/09/12	R035	01/02/2024	11.12 Call	Bond Future	736.2800	0.7363	703.0300	0.7030	4.516	0.0000	0.0000
2023/09/12	R035	01/02/2024	12.19 Put	Bond Future	2738.5300	2.7385	2790.6300	2.7906	1.902	0.0000	0.0000
2023/09/12	R035	01/02/2024	12.20 Call	Bond Future	2934.1900	2.9342	2856.1300	2.8561	2.660	0.0000	0.0000
2023/09/12	R035	01/02/2024	12.20 Put	Bond Future	2715.5500	2.7156	2767.2600	2.7673	1.904	0.0000	0.0000
2023/09/12	R035	01/02/2024	12.18 Call	Bond Future	2877.8100	2.8778	2800.5200	2.8005	2.686	0.0000	0.0000
2023/09/12	R035	01/02/2024		Bond Future	12.1574	84.2033	12.1827	84.0735	0.208	0.0000	0.0000
2023/09/12	R035	01/02/2024	10.62 Call	Bond Future	322.3200	0.3223	304.4400	0.3044	5.547	0.0000	0.0000
2023/09/12	R035	01/02/2024	11.12 Put	Bond Future	6328.5100	6.3285	6425.0300	6.4250	1.525	0.0000	0.0000
2023/09/12	R035	01/02/2024	13.46 Call	Bond Future	7218.7200	7.2187	7106.5200	7.1065	1.554	0.0000	0.0000
2023/09/12	R035	01/02/2024	13.46 Put	Bond Future	898.1600	0.8982	915.7300	0.9157	1.956	0.0000	0.0000
2023/09/12	R035	01/02/2024	12.18 Put	Bond Future	2761.6900	2.7617	2814.1700	2.8142	1.900	0.0000	0.0000
2023/09/12	R035	02/05/2024	11.20 Put	Bond Future	6950.3500	6.9504	7042.4300	7.0424	1.325	0.0000	0.0000
2023/09/12	R035	02/05/2024	11.20 Call	Bond Future	1248.8800	1.2489	1208.4600	1.2085	3.236	0.0000	0.0000

0
0
6,500
400
0
0
0
731
731
0
0
400
0
181,860
0
0
0
0
0
0
400
0
731
0
0
400
0
0
0
0
0
400
0
0
400
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	
2023/09/12	R035	02/05/2024	11.21 Call	Bond Future	1261.9000	1.2619	1221.1800	1.2212	3.227	0.0000	0.0000
2023/09/12	R035	02/05/2024	11.21 Put	Bond Future	6907.8600	6.9079	6999.6400	6.9996	1.329	0.0000	0.0000
2023/09/12	R035	02/05/2024	11.19 Call	Bond Future	1235.9500	1.2360	1195.8300	1.1958	3.246	0.0000	0.0000
2023/09/12	R035	02/05/2024		Bond Future	12.2767	81.5553	12.3030	81.4228	0.214	0.0000	0.0000
2023/09/12	R035	02/05/2024	11.19 Put	Bond Future	6992.9900	6.9930	7085.3700	7.0854	1.321	0.0000	0.0000
2023/09/12	R035	01/08/2024	11.80 Put	Bond Future	5657.5400	5.6575	5733.1800	5.7332	1.337	0.0000	0.0000
2023/09/12	R035	01/08/2024	11.81 Call	Bond Future	2620.6600	2.6207	2560.7700	2.5608	2.285	0.0000	0.0000
2023/09/12	R035	01/08/2024		Bond Future	12.4021	83.3569	12.4294	83.2217	0.221	0.0000	0.0000
2023/09/12	R035	01/08/2024	11.81 Put	Bond Future	5626.4900	5.6265	5701.8300	5.7018	1.339	0.0000	0.0000
2023/09/12	R035	01/08/2024	11.79 Call	Bond Future	2578.3100	2.5783	2519.0100	2.5190	2.300	0.0000	0.0000
2023/09/12	R035	01/08/2024	11.79 Put	Bond Future	5688.4200	5.6884	5764.3500	5.7644	1.335	0.0000	0.0000
2023/09/12	R035	01/08/2024	11.80 Call	Bond Future	2599.5900	2.5996	2540.0000	2.5400	2.292	0.0000	0.0000
2023/09/12	R035	07/11/2024		Bond Future	12.5634	80.7701	12.5919	80.6321	0.228	0.0000	0.0000
2023/09/12	R035	07/11/2024	12.18 Call	Bond Future	3418.3600	3.4184	3350.7200	3.3507	1.979	0.0000	0.0000
2023/09/12	R035	07/11/2024	12.19 Put	Bond Future	5274.5500	5.2746	5344.6500	5.3447	1.329	0.0000	0.0000
2023/09/12	R035	07/11/2024	12.17 Call	Bond Future	3395.4200	3.3954	3328.0400	3.3280	1.984	0.0000	0.0000
2023/09/12	R035	07/11/2024	12.17 Put	Bond Future	5328.8200	5.3288	5399.4500	5.3995	1.325	0.0000	0.0000
2023/09/12	R035	07/11/2024	12.18 Put	Bond Future	5301.8000	5.3018	5372.1700	5.3722	1.327	0.0000	0.0000
2023/09/12	R035	07/11/2024	12.19 Call	Bond Future	3441.0300	3.4410	3373.1200	3.3731	1.974	0.0000	0.0000
2023/09/12	R053	02/11/2023	12.83 Put	Bond Future	1660.6500	1.6607	1648.1400	1.6481	0.753	0.0000	0.0000
2023/09/12	R053	02/11/2023	12.81 Call	Bond Future	3355.6800	3.3557	3316.0600	3.3161	1.181	0.0000	0.0000
2023/09/12	R053	02/11/2023		Bond Future	12.5779	93.8118	12.5817	93.7846	0.030	0.0000	0.0000
2023/09/12	R053	02/11/2023	12.82 Call	Bond Future	3399.9500	3.4000	3360.2700	3.3603	1.167	0.0000	0.0000
2023/09/12	R053	02/11/2023	12.82 Put	Bond Future	1685.8200	1.6858	1673.3700	1.6734	0.739	0.0000	0.0000
2023/09/12	R053	02/11/2023	12.83 Call	Bond Future	3444.3200	3.4443	3404.5800	3.4046	1.154	0.0000	0.0000
2023/09/12	R053	02/11/2023	12.81 Put	Bond Future	1711.1800	1.7112	1698.7900	1.6988	0.724	0.0000	0.0000
2023/09/12	R053	01/02/2024	12.93 Call	Bond Future	5043.5600	5.0436	5012.8900	5.0129	0.608	0.0000	0.0000
2023/09/12	R053	01/02/2024	12.93 Put	Bond Future	3373.5900	3.3736	3370.8300	3.3708	0.082	0.0000	0.0000
2023/09/12	R053	01/02/2024	12.94 Call	Bond Future	5084.9400	5.0849	5054.2000	5.0542	0.605	0.0000	0.0000
2023/09/12	R053	01/02/2024	12.92 Call	Bond Future	5002.3000	5.0023	4971.6900	4.9717	0.612	0.0000	0.0000
2023/09/12	R053	01/02/2024	12.92 Put	Bond Future	3400.8500	3.4009	3398.1500	3.3982	0.079	0.0000	0.0000
2023/09/12	R053	01/02/2024	12.94 Put	Bond Future	3346.5400	3.3465	3343.7100	3.3437	0.085	0.0000	0.0000
2023/09/12	R053	01/02/2024		Bond Future	12.6903	95.8983	12.6942	95.8704	0.031	0.0000	0.0000
2023/09/12	R053	02/05/2024		Bond Future	12.8093	92.1567	12.8133	92.1284	0.032	0.0000	0.0000
2023/09/12	R053	02/05/2024	13.03 Call	Bond Future	5940.1000	5.9401	5912.9600	5.9130	0.457	0.0000	0.0000
2023/09/12	R053	02/05/2024	13.04 Put	Bond Future	4399.7700	4.3998	4400.8300	4.4008	0.024	0.0000	0.0000
2023/09/12	R053	02/05/2024	13.02 Call	Bond Future	5900.5300	5.9005	5873.4400	5.8734	0.459	0.0000	0.0000
2023/09/12	R053	02/05/2024	13.02 Put	Bond Future	4455.2000	4.4552	4456.3700	4.4564	0.026	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

5,189

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	
2023/09/12	R053	02/05/2024	13.03 Put	Bond Future	4427.2500	4.4273	4428.3700	4.4284	0.025	0.0000	0.0000
2023/09/12	R053	02/05/2024	13.04 Call	Bond Future	5980.0400	5.9800	5952.8400	5.9528	0.455	0.0000	0.0000
2023/09/12	R053	01/08/2024	13.13 Put	Bond Future	5304.4700	5.3045	5307.8100	5.3078	0.063	0.0000	0.0000
2023/09/12	R053	01/08/2024	13.14 Call	Bond Future	6670.1200	6.6701	6644.7000	6.6447	0.381	0.0000	0.0000
2023/09/12	R053	01/08/2024	13.15 Put	Bond Future	5248.5500	5.2486	5251.8000	5.2518	0.062	0.0000	0.0000
2023/09/12	R053	01/08/2024	13.13 Call	Bond Future	6631.7000	6.6317	6606.3300	6.6063	0.383	0.0000	0.0000
2023/09/12	R053	01/08/2024	13.14 Put	Bond Future	5276.4300	5.2764	5279.7200	5.2797	0.062	0.0000	0.0000
2023/09/12	R053	01/08/2024	13.15 Call	Bond Future	6708.6000	6.7086	6683.1400	6.6831	0.380	0.0000	0.0000
2023/09/12	R053	01/08/2024		Bond Future	12.9332	94.1914	12.9374	94.1627	0.032	0.0000	0.0000
2023/09/12	R053	07/11/2024	12.80 Put	Bond Future	7329.3100	7.3293	7336.7800	7.3368	0.102	0.0000	0.0000
2023/09/12	R053	07/11/2024	12.81 Call	Bond Future	5427.5500	5.4276	5406.0800	5.4061	0.396	0.0000	0.0000
2023/09/12	R053	07/11/2024	12.80 Call	Bond Future	5394.1900	5.3942	5372.7800	5.3728	0.397	0.0000	0.0000
2023/09/12	R053	07/11/2024	12.81 Put	Bond Future	7293.1100	7.2931	7300.5200	7.3005	0.102	0.0000	0.0000
2023/09/12	R053	07/11/2024	12.79 Call	Bond Future	5360.5200	5.3605	5339.1700	5.3392	0.398	0.0000	0.0000
2023/09/12	R053	07/11/2024		Bond Future	13.0836	90.4975	13.0879	90.4686	0.033	0.0000	0.0000
2023/09/12	R053	07/11/2024	12.79 Put	Bond Future	7365.2900	7.3653	7372.8200	7.3728	0.102	0.0000	0.0000
2023/09/12	R186	02/11/2023	9.15 Put	Bond Future	425.7400	0.4257	453.4500	0.4535	6.509	0.0000	0.0000
2023/09/12	R186	02/11/2023	10.42 Put	Bond Future	20.8500	0.0209	21.9600	0.0220	5.324	0.0000	0.0000
2023/09/12	R186	02/11/2023	9.39 Call	Bond Future	1375.3100	1.3753	1305.9700	1.3060	5.042	0.0000	0.0000
2023/09/12	R186	02/11/2023	9.39 Put	Bond Future	251.2100	0.2512	268.0200	0.2680	6.692	0.0000	0.0000
2023/09/12	R186	02/11/2023	9.40 Call	Bond Future	1396.7000	1.3967	1326.9900	1.3270	4.991	0.0000	0.0000
2023/09/12	R186	02/11/2023	9.40 Put	Bond Future	245.5800	0.2456	262.0200	0.2620	6.694	0.0000	0.0000
2023/09/12	R186	02/11/2023	9.38 Call	Bond Future	1353.9000	1.3539	1284.9300	1.2849	5.094	0.0000	0.0000
2023/09/12	R186	02/11/2023	9.38 Put	Bond Future	256.8300	0.2568	274.0100	0.2740	6.689	0.0000	0.0000
2023/09/12	R186	02/11/2023		Bond Future	8.9769	108.0329	9.0084	107.9468	0.350	0.0000	0.0000
2023/09/12	R186	02/11/2023	10.42 Call	Bond Future	3881.9600	3.8820	3796.9200	3.7969	2.191	0.0000	0.0000
2023/09/12	R186	02/11/2023	9.15 Call	Bond Future	898.6200	0.8986	840.1800	0.8402	6.503	0.0000	0.0000
2023/09/12	R186	01/02/2024	9.51 Call	Bond Future	1884.8600	1.8849	1820.4100	1.8204	3.419	0.0000	0.0000
2023/09/12	R186	01/02/2024	9.52 Put	Bond Future	515.7700	0.5158	539.2100	0.5392	4.545	0.0000	0.0000
2023/09/12	R186	01/02/2024	9.50 Put	Bond Future	528.7600	0.5288	552.7200	0.5527	4.531	0.0000	0.0000
2023/09/12	R186	01/02/2024	9.51 Put	Bond Future	522.3400	0.5223	546.0400	0.5460	4.537	0.0000	0.0000
2023/09/12	R186	01/02/2024	9.52 Call	Bond Future	1903.3100	1.9033	1838.6000	1.8386	3.400	0.0000	0.0000
2023/09/12	R186	01/02/2024		Bond Future	8.9701	105.1254	9.0047	105.0373	0.386	0.0000	0.0000
2023/09/12	R186	01/02/2024	9.50 Call	Bond Future	1866.2500	1.8663	1802.0600	1.8021	3.440	0.0000	0.0000
2023/09/12	R186	02/05/2024	8.00 Call	Bond Future	295.0100	0.2950	275.8700	0.2759	6.488	0.0000	0.0000
2023/09/12	R186	02/05/2024	9.73 Put	Bond Future	635.3100	0.6353	659.5500	0.6596	3.815	0.0000	0.0000
2023/09/12	R186	02/05/2024	7.99 Put	Bond Future	2613.2900	2.6133	2684.2100	2.6842	2.714	0.0000	0.0000
2023/09/12	R186	02/05/2024	10.40 Call	Bond Future	3657.4100	3.6574	3581.7900	3.5818	2.068	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
1,715
0
0
0
0
0
0
0
124,484
0
1,715
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	
2023/09/12	R186	02/05/2024	10.40 Put	Bond Future	363.3200	0.3633	377.5400	0.3775	3.914	0.0000	0.0000
2023/09/12	R186	02/05/2024	9.73 Call	Bond Future	2406.8000	2.4068	2341.2000	2.3412	2.726	0.0000	0.0000
2023/09/12	R186	02/05/2024		Bond Future	8.9664	107.4529	9.0047	107.3630	0.427	0.0000	0.0000
2023/09/12	R186	02/05/2024	8.00 Put	Bond Future	2593.3300	2.5933	2664.0300	2.6640	2.726	0.0000	0.0000
2023/09/12	R186	02/05/2024	8.01 Call	Bond Future	300.4300	0.3004	281.0400	0.2810	6.454	0.0000	0.0000
2023/09/12	R186	02/05/2024	8.01 Put	Bond Future	2574.6300	2.5746	2645.0800	2.6451	2.736	0.0000	0.0000
2023/09/12	R186	02/05/2024	7.99 Call	Bond Future	290.8500	0.2909	271.9300	0.2719	6.505	0.0000	0.0000
2023/09/12	R186	01/08/2024	8.69 Call	Bond Future	993.4700	0.9935	952.5300	0.9525	4.121	0.0000	0.0000
2023/09/12	R186	01/08/2024	8.69 Put	Bond Future	1584.0100	1.5840	1634.5900	1.6346	3.193	0.0000	0.0000
2023/09/12	R186	01/08/2024	8.70 Call	Bond Future	1004.5100	1.0045	963.3100	0.9633	4.102	0.0000	0.0000
2023/09/12	R186	01/08/2024	8.68 Put	Bond Future	1595.0000	1.5950	1645.8400	1.6458	3.187	0.0000	0.0000
2023/09/12	R186	01/08/2024		Bond Future	8.9647	104.5174	9.0074	104.4258	0.477	0.0000	0.0000
2023/09/12	R186	01/08/2024	8.68 Call	Bond Future	982.8800	0.9829	942.2000	0.9422	4.139	0.0000	0.0000
2023/09/12	R186	01/08/2024	8.70 Put	Bond Future	1573.4700	1.5735	1623.7900	1.6238	3.198	0.0000	0.0000
2023/09/12	R186	07/11/2024	9.14 Call	Bond Future	1522.7500	1.5228	1471.5100	1.4715	3.365	0.0000	0.0000
2023/09/12	R186	07/11/2024	9.13 Put	Bond Future	1259.5400	1.2595	1301.7200	1.3017	3.349	0.0000	0.0000
2023/09/12	R186	07/11/2024		Bond Future	8.9987	106.9354	9.0473	106.8421	0.541	0.0000	0.0000
2023/09/12	R186	07/11/2024	9.14 Put	Bond Future	1252.2600	1.2523	1294.2400	1.2942	3.352	0.0000	0.0000
2023/09/12	R186	07/11/2024	9.15 Call	Bond Future	1534.6200	1.5346	1483.1800	1.4832	3.352	0.0000	0.0000
2023/09/12	R186	07/11/2024	9.15 Put	Bond Future	1245.0300	1.2450	1286.8100	1.2868	3.356	0.0000	0.0000
2023/09/12	R186	07/11/2024	9.13 Call	Bond Future	1510.9200	1.5109	1459.8800	1.4599	3.378	0.0000	0.0000
2023/09/12	R197	02/11/2023		Bond Future	341.4430	341.4430	341.4175	341.4175	0.007	0.0000	0.0000
2023/09/12	R202	02/11/2023		Bond Future	254.5990	254.5990	253.8492	253.8492	0.294	0.0000	0.0000
2023/09/12	R202	01/02/2024		Bond Future	255.3473	255.3473	254.5805	254.5805	0.300	0.0000	0.0000
2023/09/12	R202	02/05/2024		Bond Future	261.0617	261.0617	260.2784	260.2784	0.300	0.0000	0.0000
2023/09/12	R202	01/08/2024		Bond Future	261.7902	261.7902	260.9902	260.9902	0.306	0.0000	0.0000
2023/09/12	R202	07/11/2024		Bond Future	267.9203	267.9203	267.1026	267.1026	0.305	0.0000	0.0000
2023/09/12	R209	02/11/2023	11.33 Call	Bond Future	244.9600	0.2450	222.1100	0.2221	9.328	0.0000	0.0000
2023/09/12	R209	02/11/2023		Bond Future	12.1131	63.4962	12.1374	63.3849	0.201	0.0000	0.0000
2023/09/12	R209	02/11/2023	11.34 Put	Bond Future	3941.9300	3.9419	4029.8800	4.0299	2.231	0.0000	0.0000
2023/09/12	R209	02/11/2023	11.35 Call	Bond Future	259.9400	0.2599	236.0800	0.2361	9.179	0.0000	0.0000
2023/09/12	R209	02/11/2023	11.34 Call	Bond Future	252.3900	0.2524	229.0400	0.2290	9.252	0.0000	0.0000
2023/09/12	R209	02/11/2023	11.33 Put	Bond Future	3984.1700	3.9842	4072.6200	4.0726	2.220	0.0000	0.0000
2023/09/12	R209	02/11/2023	11.35 Put	Bond Future	3899.8600	3.8999	3987.3000	3.9873	2.242	0.0000	0.0000
2023/09/12	R209	01/02/2024	12.12 Put	Bond Future	2624.7900	2.6248	2674.9900	2.6750	1.913	0.0000	0.0000
2023/09/12	R209	01/02/2024	12.13 Call	Bond Future	2207.9100	2.2079	2143.9600	2.1440	2.896	0.0000	0.0000
2023/09/12	R209	01/02/2024	12.13 Put	Bond Future	2602.4600	2.6025	2652.3100	2.6523	1.915	0.0000	0.0000

2,030

2,030

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

4,618

460

0

0

0

0

26,360

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	
2023/09/12	R209	01/02/2024	12.14 Call	Bond Future	2231.1800	2.2312	2166.8600	2.1669	2.883	0.0000	0.0000
2023/09/12	R209	01/02/2024	12.12 Call	Bond Future	2184.6000	2.1846	2121.0000	2.1210	2.911	0.0000	0.0000
2023/09/12	R209	01/02/2024	12.14 Put	Bond Future	2580.1500	2.5802	2629.6300	2.6296	1.918	0.0000	0.0000
2023/09/12	R209	01/02/2024		Bond Future	12.2169	64.9084	12.2421	64.7946	0.206	0.0000	0.0000
2023/09/12	R209	02/05/2024		Bond Future	12.3275	63.1926	12.3536	63.0764	0.212	0.0000	0.0000
2023/09/12	R209	02/05/2024	11.18 Call	Bond Future	1012.0700	1.0121	978.4100	0.9784	3.326	0.0000	0.0000
2023/09/12	R209	02/05/2024	11.18 Put	Bond Future	6425.7700	6.4258	6508.3100	6.5083	1.285	0.0000	0.0000
2023/09/12	R209	02/05/2024	11.19 Call	Bond Future	1022.7500	1.0228	988.8400	0.9888	3.316	0.0000	0.0000
2023/09/12	R209	02/05/2024	11.17 Put	Bond Future	6464.9700	6.4650	6547.7700	6.5478	1.281	0.0000	0.0000
2023/09/12	R209	02/05/2024	11.19 Put	Bond Future	6386.5500	6.3866	6468.8400	6.4688	1.288	0.0000	0.0000
2023/09/12	R209	02/05/2024	11.17 Call	Bond Future	1001.3100	1.0013	967.9100	0.9679	3.336	0.0000	0.0000
2023/09/12	R209	01/08/2024		Bond Future	12.4436	64.5882	12.4707	64.4697	0.217	0.0000	0.0000
2023/09/12	R209	01/08/2024	11.79 Call	Bond Future	2188.6600	2.1887	2137.5100	2.1375	2.337	0.0000	0.0000
2023/09/12	R209	01/08/2024	11.79 Put	Bond Future	5148.8200	5.1488	5216.2100	5.2162	1.309	0.0000	0.0000
2023/09/12	R209	01/08/2024	11.80 Call	Bond Future	2206.3500	2.2064	2154.9400	2.1549	2.330	0.0000	0.0000
2023/09/12	R209	01/08/2024	11.80 Put	Bond Future	5119.7800	5.1198	5186.9100	5.1869	1.311	0.0000	0.0000
2023/09/12	R209	01/08/2024	11.78 Call	Bond Future	2171.0600	2.1711	2120.1600	2.1202	2.344	0.0000	0.0000
2023/09/12	R209	01/08/2024	11.78 Put	Bond Future	5177.9900	5.1780	5245.6300	5.2456	1.306	0.0000	0.0000
2023/09/12	R209	07/11/2024	12.22 Call	Bond Future	3098.3700	3.0984	3038.0600	3.0381	1.947	0.0000	0.0000
2023/09/12	R209	07/11/2024	12.22 Put	Bond Future	4704.3100	4.7043	4765.0300	4.7650	1.291	0.0000	0.0000
2023/09/12	R209	07/11/2024	12.23 Call	Bond Future	3118.5900	3.1186	3058.0500	3.0581	1.941	0.0000	0.0000
2023/09/12	R209	07/11/2024	12.21 Put	Bond Future	4728.5100	4.7285	4789.4700	4.7895	1.289	0.0000	0.0000
2023/09/12	R209	07/11/2024		Bond Future	12.5864	62.9261	12.6145	62.8050	0.224	0.0000	0.0000
2023/09/12	R209	07/11/2024	12.23 Put	Bond Future	4679.9500	4.6800	4740.4400	4.7404	1.293	0.0000	0.0000
2023/09/12	R209	07/11/2024	12.21 Call	Bond Future	3077.9400	3.0779	3017.8700	3.0179	1.952	0.0000	0.0000
2023/09/12	R210	02/11/2023		Bond Future	226.6037	226.6037	226.0178	226.0178	0.259	0.0000	0.0000
2023/09/12	R210	01/02/2024		Bond Future	231.6986	231.6986	231.0993	231.0993	0.259	0.0000	0.0000
2023/09/12	R210	02/05/2024		Bond Future	233.6265	233.6265	233.0144	233.0144	0.262	0.0000	0.0000
2023/09/12	R210	01/08/2024		Bond Future	238.8429	238.8429	238.2178	238.2178	0.262	0.0000	0.0000
2023/09/12	R210	07/11/2024		Bond Future	241.0999	241.0999	240.4613	240.4613	0.265	0.0000	0.0000
2023/09/12	R213	02/11/2023	12.70 Call	Bond Future	7006.1500	7.0062	6901.3100	6.9013	1.496	0.0000	0.0000
2023/09/12	R213	02/11/2023	11.44 Put	Bond Future	578.0900	0.5781	596.7000	0.5967	3.219	0.0000	0.0000
2023/09/12	R213	02/11/2023	11.44 Call	Bond Future	2487.8400	2.4878	2400.9300	2.4009	3.493	0.0000	0.0000
2023/09/12	R213	02/11/2023	11.11 Put	Bond Future	1001.9800	1.0020	1035.7700	1.0358	3.372	0.0000	0.0000
2023/09/12	R213	02/11/2023	10.94 Put	Bond Future	1312.5200	1.3125	1356.6100	1.3566	3.359	0.0000	0.0000
2023/09/12	R213	02/11/2023		Bond Future	10.9889	81.5965	11.0135	81.4910	0.224	0.0000	0.0000
2023/09/12	R213	02/11/2023	11.12 Call	Bond Future	1546.9700	1.5470	1474.6900	1.4747	4.672	0.0000	0.0000
2023/09/12	R213	02/11/2023	11.12 Put	Bond Future	985.9200	0.9859	1019.1600	1.0192	3.371	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	
2023/09/12	R213	02/11/2023	11.13 Call	Bond Future	1573.6200	1.5736	1500.7900	1.5008	4.628	0.0000	0.0000
2023/09/12	R213	02/11/2023	11.13 Put	Bond Future	969.9800	0.9700	1002.6700	1.0027	3.370	0.0000	0.0000
2023/09/12	R213	02/11/2023	11.11 Call	Bond Future	1520.4100	1.5204	1448.6800	1.4487	4.718	0.0000	0.0000
2023/09/12	R213	02/11/2023	10.94 Call	Bond Future	1102.0400	1.1020	1040.6100	1.0406	5.574	0.0000	0.0000
2023/09/12	R213	02/11/2023	12.70 Put	Bond Future	58.6700	0.0587	59.3500	0.0594	1.159	0.0000	0.0000
2023/09/12	R213	01/02/2024		Bond Future	11.0863	83.4112	11.1121	83.3034	0.232	0.0000	0.0000
2023/09/12	R213	01/02/2024	11.71 Put	Bond Future	1227.1800	1.2272	1254.2100	1.2542	2.203	0.0000	0.0000
2023/09/12	R213	01/02/2024	11.72 Call	Bond Future	3815.7100	3.8157	3734.6500	3.7347	2.124	0.0000	0.0000
2023/09/12	R213	01/02/2024	11.72 Put	Bond Future	1215.6000	1.2156	1242.3900	1.2424	2.204	0.0000	0.0000
2023/09/12	R213	01/02/2024	11.70 Call	Bond Future	3758.7300	3.7587	3678.1600	3.6782	2.144	0.0000	0.0000
2023/09/12	R213	01/02/2024	11.70 Put	Bond Future	1239.0500	1.2391	1266.3300	1.2663	2.202	0.0000	0.0000
2023/09/12	R213	01/02/2024	11.71 Call	Bond Future	3787.0900	3.7871	3706.2700	3.7063	2.134	0.0000	0.0000
2023/09/12	R213	02/05/2024	10.29 Put	Bond Future	4929.1200	4.9291	5001.8600	5.0019	1.476	0.0000	0.0000
2023/09/12	R213	02/05/2024	10.30 Call	Bond Future	1190.1100	1.1901	1152.4900	1.1525	3.161	0.0000	0.0000
2023/09/12	R213	02/05/2024	10.30 Put	Bond Future	4898.4000	4.8984	4970.8700	4.9709	1.479	0.0000	0.0000
2023/09/12	R213	02/05/2024	10.28 Call	Bond Future	1165.0000	1.1650	1127.9200	1.1279	3.183	0.0000	0.0000
2023/09/12	R213	02/05/2024	10.29 Call	Bond Future	1177.6200	1.1776	1140.2700	1.1403	3.172	0.0000	0.0000
2023/09/12	R213	02/05/2024		Bond Future	11.1830	81.6993	11.2100	81.5892	0.241	0.0000	0.0000
2023/09/12	R213	02/05/2024	10.28 Put	Bond Future	4959.7300	4.9597	5032.7400	5.0327	1.472	0.0000	0.0000
2023/09/12	R213	01/08/2024	10.87 Put	Bond Future	3917.4300	3.9174	3977.3300	3.9773	1.529	0.0000	0.0000
2023/09/12	R213	01/08/2024	10.86 Call	Bond Future	2225.0600	2.2251	2172.9000	2.1729	2.344	0.0000	0.0000
2023/09/12	R213	01/08/2024	10.87 Call	Bond Future	2242.9700	2.2430	2190.5500	2.1906	2.337	0.0000	0.0000
2023/09/12	R213	01/08/2024	10.88 Put	Bond Future	3894.6700	3.8947	3954.3300	3.9543	1.532	0.0000	0.0000
2023/09/12	R213	01/08/2024	10.86 Put	Bond Future	3940.2900	3.9403	4000.4500	4.0005	1.527	0.0000	0.0000
2023/09/12	R213	01/08/2024		Bond Future	11.2861	83.5044	11.3144	83.3921	0.251	0.0000	0.0000
2023/09/12	R213	01/08/2024	10.88 Call	Bond Future	2260.9500	2.2610	2208.2900	2.2083	2.329	0.0000	0.0000
2023/09/12	R213	07/11/2024	11.23 Put	Bond Future	3715.7400	3.7157	3771.4000	3.7714	1.498	0.0000	0.0000
2023/09/12	R213	07/11/2024	11.21 Call	Bond Future	2903.8900	2.9039	2845.4000	2.8454	2.014	0.0000	0.0000
2023/09/12	R213	07/11/2024		Bond Future	11.4298	81.8764	11.4596	81.7618	0.261	0.0000	0.0000
2023/09/12	R213	07/11/2024	11.22 Call	Bond Future	2923.4900	2.9235	2864.7800	2.8648	2.008	0.0000	0.0000
2023/09/12	R213	07/11/2024	11.22 Put	Bond Future	3735.3500	3.7354	3791.2300	3.7912	1.496	0.0000	0.0000
2023/09/12	R213	07/11/2024	11.23 Call	Bond Future	2942.8100	2.9428	2883.8800	2.8839	2.003	0.0000	0.0000
2023/09/12	R213	07/11/2024	11.21 Put	Bond Future	3754.7100	3.7547	3810.8100	3.8108	1.494	0.0000	0.0000
2023/09/12	R214	02/11/2023	11.46 Call	Bond Future	99.6800	0.0997	88.1700	0.0882	11.547	0.0000	0.0000
2023/09/12	R214	02/11/2023		Bond Future	12.5223	58.9787	12.5465	58.8673	0.194	0.0000	0.0000
2023/09/12	R214	02/11/2023	11.47 Put	Bond Future	5277.6400	5.2776	5377.2000	5.3772	1.886	0.0000	0.0000
2023/09/12	R214	02/11/2023	11.45 Call	Bond Future	96.4500	0.0965	85.2400	0.0852	11.623	0.0000	0.0000
2023/09/12	R214	02/11/2023	11.45 Put	Bond Future	5376.3300	5.3763	5476.4900	5.4765	1.863	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	
2023/09/12	R214	02/11/2023	11.46 Put	Bond Future	5326.9100	5.3269	5426.7700	5.4268	1.875	0.0000	0.0000
2023/09/12	R214	02/11/2023	11.47 Call	Bond Future	103.0000	0.1030	91.1900	0.0912	11.466	0.0000	0.0000
2023/09/12	R214	01/02/2024	12.16 Put	Bond Future	3704.4200	3.7044	3767.8700	3.7679	1.713	0.0000	0.0000
2023/09/12	R214	01/02/2024	12.15 Call	Bond Future	1465.7000	1.4657	1415.6800	1.4157	3.413	0.0000	0.0000
2023/09/12	R214	01/02/2024	12.16 Call	Bond Future	1484.2700	1.4843	1433.8700	1.4339	3.396	0.0000	0.0000
2023/09/12	R214	01/02/2024	12.14 Put	Bond Future	3763.7200	3.7637	3827.9400	3.8279	1.706	0.0000	0.0000
2023/09/12	R214	01/02/2024	12.15 Put	Bond Future	3733.9800	3.7340	3797.8100	3.7978	1.709	0.0000	0.0000
2023/09/12	R214	01/02/2024		Bond Future	12.6355	60.2904	12.6607	60.1766	0.199	0.0000	0.0000
2023/09/12	R214	01/02/2024	12.14 Call	Bond Future	1447.2600	1.4473	1397.6300	1.3976	3.429	0.0000	0.0000
2023/09/12	R214	02/05/2024	11.47 Call	Bond Future	914.2700	0.9143	883.2700	0.8833	3.391	0.0000	0.0000
2023/09/12	R214	02/05/2024		Bond Future	12.7464	58.3205	12.7725	58.2042	0.204	0.0000	0.0000
2023/09/12	R214	02/05/2024	11.47 Put	Bond Future	7097.7600	7.0978	7183.0100	7.1830	1.201	0.0000	0.0000
2023/09/12	R214	02/05/2024	11.48 Put	Bond Future	7055.5300	7.0555	7140.5200	7.1405	1.205	0.0000	0.0000
2023/09/12	R214	02/05/2024	11.46 Call	Bond Future	904.3400	0.9043	873.5900	0.8736	3.400	0.0000	0.0000
2023/09/12	R214	02/05/2024	11.46 Put	Bond Future	7140.2700	7.1403	7225.7700	7.2258	1.197	0.0000	0.0000
2023/09/12	R214	02/05/2024	11.48 Call	Bond Future	924.4200	0.9244	893.1600	0.8932	3.382	0.0000	0.0000
2023/09/12	R214	01/08/2024	12.16 Put	Bond Future	5395.6900	5.3957	5463.8000	5.4638	1.262	0.0000	0.0000
2023/09/12	R214	01/08/2024	12.17 Call	Bond Future	2184.1000	2.1841	2133.2700	2.1333	2.327	0.0000	0.0000
2023/09/12	R214	01/08/2024	12.17 Put	Bond Future	5365.1600	5.3652	5433.0200	5.4330	1.265	0.0000	0.0000
2023/09/12	R214	01/08/2024	12.18 Call	Bond Future	2201.8700	2.2019	2150.7700	2.1508	2.321	0.0000	0.0000
2023/09/12	R214	01/08/2024	12.16 Call	Bond Future	2166.6300	2.1666	2116.0500	2.1161	2.335	0.0000	0.0000
2023/09/12	R214	01/08/2024		Bond Future	12.8616	59.6088	12.8886	59.4901	0.210	0.0000	0.0000
2023/09/12	R214	01/08/2024	12.18 Put	Bond Future	5334.9900	5.3350	5402.5800	5.4026	1.267	0.0000	0.0000
2023/09/12	R214	07/11/2024	12.61 Call	Bond Future	3073.2800	3.0733	3013.1600	3.0132	1.956	0.0000	0.0000
2023/09/12	R214	07/11/2024	12.62 Put	Bond Future	4804.2700	4.8043	4865.1000	4.8651	1.266	0.0000	0.0000
2023/09/12	R214	07/11/2024	12.60 Call	Bond Future	3052.8400	3.0528	2992.9500	2.9930	1.962	0.0000	0.0000
2023/09/12	R214	07/11/2024	12.60 Put	Bond Future	4854.2300	4.8542	4915.5200	4.9155	1.263	0.0000	0.0000
2023/09/12	R214	07/11/2024		Bond Future	13.0056	57.6807	13.0336	57.5596	0.215	0.0000	0.0000
2023/09/12	R214	07/11/2024	12.61 Put	Bond Future	4829.2000	4.8292	4890.2600	4.8903	1.264	0.0000	0.0000
2023/09/12	R214	07/11/2024	12.62 Call	Bond Future	3093.7800	3.0938	3033.4300	3.0334	1.951	0.0000	0.0000
2023/09/12	R248	02/11/2023	12.50 Put	Bond Future	2309.3200	2.3093	2320.0600	2.3201	0.465	0.0000	0.0000
2023/09/12	R248	02/11/2023	13.60 Put	Bond Future	428.1300	0.4281	423.9200	0.4239	0.983	0.0000	0.0000
2023/09/12	R248	02/11/2023	11.80 Put	Bond Future	5337.5700	5.3376	5372.1800	5.3722	0.648	0.0000	0.0000
2023/09/12	R248	02/11/2023	11.80 Call	Bond Future	263.8000	0.2638	249.1700	0.2492	5.546	0.0000	0.0000
2023/09/12	R248	02/11/2023	12.50 Call	Bond Future	1407.9000	1.4079	1369.4000	1.3694	2.735	0.0000	0.0000
2023/09/12	R248	02/11/2023	13.60 Call	Bond Future	5309.4400	5.3094	5255.9900	5.2560	1.007	0.0000	0.0000
2023/09/12	R248	02/11/2023	11.47 Call	Bond Future	84.4100	0.0844	78.0000	0.0780	7.594	0.0000	0.0000
2023/09/12	R248	02/11/2023	11.49 Put	Bond Future	7150.8400	7.1508	7193.3200	7.1933	0.594	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	
2023/09/12	R248	02/11/2023		Bond Future	12.6608	72.2848	12.6697	72.2356	0.070	0.0000	0.0000
2023/09/12	R248	02/11/2023	11.48 Call	Bond Future	87.4200	0.0874	80.8400	0.0808	7.527	0.0000	0.0000
2023/09/12	R248	02/11/2023	11.48 Put	Bond Future	7213.3700	7.2134	7256.0300	7.2560	0.591	0.0000	0.0000
2023/09/12	R248	02/11/2023	11.49 Call	Bond Future	90.4900	0.0905	83.7300	0.0837	7.470	0.0000	0.0000
2023/09/12	R248	02/11/2023	11.47 Put	Bond Future	7276.0500	7.2761	7318.8800	7.3189	0.589	0.0000	0.0000
2023/09/12	R248	01/02/2024	12.15 Call	Bond Future	1494.5500	1.4946	1468.8000	1.4688	1.723	0.0000	0.0000
2023/09/12	R248	01/02/2024	12.15 Put	Bond Future	5086.1200	5.0861	5110.7300	5.1107	0.484	0.0000	0.0000
2023/09/12	R248	01/02/2024	12.16 Call	Bond Future	1514.2900	1.5143	1488.3500	1.4884	1.713	0.0000	0.0000
2023/09/12	R248	01/02/2024	12.16 Put	Bond Future	5046.3700	5.0464	5070.7900	5.0708	0.484	0.0000	0.0000
2023/09/12	R248	01/02/2024	12.14 Call	Bond Future	1474.9600	1.4750	1449.4100	1.4494	1.732	0.0000	0.0000
2023/09/12	R248	01/02/2024		Bond Future	12.7806	73.8924	12.7898	73.8421	0.072	0.0000	0.0000
2023/09/12	R248	01/02/2024	12.14 Put	Bond Future	5126.1000	5.1261	5150.9100	5.1509	0.484	0.0000	0.0000
2023/09/12	R248	01/02/2024	11.50 Put	Bond Future	8214.7400	8.2147	8251.1400	8.2511	0.443	0.0000	0.0000
2023/09/12	R248	01/02/2024	12.30 Put	Bond Future	4517.2100	4.5172	4538.9700	4.5390	0.482	0.0000	0.0000
2023/09/12	R248	01/02/2024	12.30 Call	Bond Future	1809.1400	1.8091	1780.5400	1.7805	1.581	0.0000	0.0000
2023/09/12	R248	01/02/2024	13.37 Put	Bond Future	1878.9500	1.8790	1885.2300	1.8852	0.334	0.0000	0.0000
2023/09/12	R248	01/02/2024	11.50 Call	Bond Future	567.4800	0.5675	553.5200	0.5535	2.460	0.0000	0.0000
2023/09/12	R248	01/02/2024	13.37 Call	Bond Future	4963.2700	4.9633	4919.1900	4.9192	0.888	0.0000	0.0000
2023/09/12	R248	02/05/2024	11.48 Put	Bond Future	9393.6600	9.3937	9429.0000	9.4290	0.376	0.0000	0.0000
2023/09/12	R248	02/05/2024	11.46 Call	Bond Future	961.9400	0.9619	946.2000	0.9462	1.636	0.0000	0.0000
2023/09/12	R248	02/05/2024		Bond Future	12.8979	71.0796	12.9075	71.0283	0.074	0.0000	0.0000
2023/09/12	R248	02/05/2024	11.47 Call	Bond Future	972.9000	0.9729	957.0400	0.9570	1.630	0.0000	0.0000
2023/09/12	R248	02/05/2024	11.47 Put	Bond Future	9448.0000	9.4480	9483.4700	9.4835	0.375	0.0000	0.0000
2023/09/12	R248	02/05/2024	11.48 Call	Bond Future	984.1200	0.9841	968.1300	0.9681	1.625	0.0000	0.0000
2023/09/12	R248	02/05/2024	11.46 Put	Bond Future	9502.7000	9.5027	9538.2900	9.5383	0.375	0.0000	0.0000
2023/09/12	R248	01/08/2024		Bond Future	13.0200	72.6496	13.0300	72.5973	0.076	0.0000	0.0000
2023/09/12	R248	01/08/2024	12.31 Put	Bond Future	6589.3800	6.5894	6615.2600	6.6153	0.393	0.0000	0.0000
2023/09/12	R248	01/08/2024	12.32 Put	Bond Future	6552.7400	6.5527	6578.4900	6.5785	0.393	0.0000	0.0000
2023/09/12	R248	01/08/2024	12.30 Call	Bond Future	2637.0200	2.6370	2610.7200	2.6107	0.997	0.0000	0.0000
2023/09/12	R248	01/08/2024	12.30 Put	Bond Future	6626.1900	6.6262	6652.1900	6.6522	0.392	0.0000	0.0000
2023/09/12	R248	01/08/2024	12.31 Call	Bond Future	2658.3900	2.6584	2631.9700	2.6320	0.994	0.0000	0.0000
2023/09/12	R248	01/08/2024	12.32 Call	Bond Future	2679.8500	2.6799	2653.3000	2.6533	0.991	0.0000	0.0000
2023/09/12	R248	07/11/2024	12.78 Put	Bond Future	5939.1000	5.9391	5961.9700	5.9620	0.385	0.0000	0.0000
2023/09/12	R248	07/11/2024	12.79 Put	Bond Future	5909.7000	5.9097	5932.4700	5.9325	0.385	0.0000	0.0000
2023/09/12	R248	07/11/2024	12.80 Call	Bond Future	3909.9600	3.9100	3879.4200	3.8794	0.781	0.0000	0.0000
2023/09/12	R248	07/11/2024		Bond Future	13.1722	69.8778	13.1825	69.8246	0.078	0.0000	0.0000
2023/09/12	R248	07/11/2024	12.79 Call	Bond Future	3884.5700	3.8846	3854.1400	3.8541	0.783	0.0000	0.0000
2023/09/12	R248	07/11/2024	12.80 Put	Bond Future	5880.7400	5.8807	5903.4000	5.9034	0.385	0.0000	0.0000

232,739

0

0

0

0

0

0

0

0

0

0

0

0

0

1,000

1,000

1,000

0

0

0

0

0

0

0

0

13,000

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	
2023/09/12	R248	07/11/2024	12.78 Call	Bond Future	3859.5400	3.8595	3829.2100	3.8292	0.786	0.0000	0.0000
2023/09/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/12	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

1453154