



Johannesburg  
Stock Exchange

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

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

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

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/09/2023 TO 22/09/2023

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
2023/09/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2023/09/22	2025	02/11/2023		Bond Future	172.9198	172.9198	172.7779	0.082	0.0000	0.0000
2023/09/22	2025	01/02/2024		Bond Future	175.0080	175.0080	174.8450	0.093	0.0000	0.0000
2023/09/22	2025	02/05/2024		Bond Future	178.9192	178.9192	178.7819	0.077	0.0000	0.0000
2023/09/22	2025	01/08/2024		Bond Future	181.0497	181.0497	180.9004	0.082	0.0000	0.0000
2023/09/22	2025	07/11/2024		Bond Future	185.3058	185.3058	185.1411	0.089	0.0000	0.0000
2023/09/22	2029	02/11/2023		Bond Future	124.6335	124.6335	125.4863	0.684	0.0000	0.0000

Open Interest

0

0

0

0

0

0

5,390

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	
2023/09/22	2029	01/02/2024		Bond Future	127.4306	127.4306	128.2896	128.2896	0.674	0.0000	0.0000
2023/09/22	2029	02/05/2024		Bond Future	128.9132	128.9132	129.8125	129.8125	0.698	0.0000	0.0000
2023/09/22	2029	01/08/2024		Bond Future	131.7733	131.7733	132.6860	132.6860	0.693	0.0000	0.0000
2023/09/22	2029	07/11/2024		Bond Future	133.4699	133.4699	134.3949	134.3949	0.693	0.0000	0.0000
2023/09/22	2030	02/11/2023		Bond Future	10.5884	90.5339	10.6804	90.1532	0.869	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.81 Call	Bond Future	1616.7900	1.6168	1367.7000	1.3677	15.406	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.81 Put	Bond Future	703.6400	0.7036	835.2400	0.8352	18.703	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.82 Call	Bond Future	1644.6200	1.6446	1393.8200	1.3938	15.250	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.82 Put	Bond Future	690.5500	0.6906	820.4400	0.8204	18.810	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.80 Call	Bond Future	1589.0400	1.5890	1341.8000	1.3418	15.559	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.80 Put	Bond Future	716.8300	0.7168	850.2800	0.8503	18.617	0.0000	0.0000
2023/09/22	2030	02/11/2023	9.57 Put	Bond Future	4363.9000	4.3639	4735.3600	4.7354	8.512	0.0000	0.0000
2023/09/22	2030	02/11/2023	9.57 Call	Bond Future	11.6200	0.0116	2.3900	0.0024	79.432	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.07 Put	Bond Future	2402.2100	2.4022	2696.6500	2.6967	12.257	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.07 Call	Bond Future	219.5200	0.2195	133.2700	0.1333	39.290	0.0000	0.0000
2023/09/22	2030	02/11/2023	11.57 Call	Bond Future	4110.2400	4.1102	3771.5100	3.7715	8.241	0.0000	0.0000
2023/09/22	2030	02/11/2023	11.57 Put	Bond Future	154.4800	0.1545	196.4400	0.1964	27.162	0.0000	0.0000
2023/09/22	2030	02/11/2023	9.89 Put	Bond Future	3051.5700	3.0516	3382.9400	3.3829	10.859	0.0000	0.0000
2023/09/22	2030	02/11/2023	9.89 Call	Bond Future	95.2000	0.0952	45.8800	0.0459	51.807	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.39 Put	Bond Future	1474.1800	1.4742	1692.7800	1.6928	14.829	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.39 Call	Bond Future	646.7900	0.6468	484.7000	0.4847	25.061	0.0000	0.0000
2023/09/22	2030	02/11/2023	11.43 Call	Bond Future	3612.3700	3.6124	3284.3100	3.2843	9.082	0.0000	0.0000
2023/09/22	2030	02/11/2023	11.43 Put	Bond Future	206.9700	0.2070	259.6000	0.2596	25.429	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.62 Put	Bond Future	994.7200	0.9947	1162.7000	1.1627	16.887	0.0000	0.0000
2023/09/22	2030	02/11/2023	10.62 Call	Bond Future	1125.8100	1.1258	913.1000	0.9131	18.894	0.0000	0.0000
2023/09/22	2030	02/11/2023	11.12 Put	Bond Future	387.1200	0.3871	471.6900	0.4717	21.846	0.0000	0.0000
2023/09/22	2030	02/11/2023	11.12 Call	Bond Future	2557.7100	2.5577	2261.5900	2.2616	11.578	0.0000	0.0000
2023/09/22	2030	02/11/2023	12.27 Call	Bond Future	6675.0800	6.6751	6306.8600	6.3069	5.516	0.0000	0.0000
2023/09/22	2030	02/11/2023	12.27 Put	Bond Future	33.8900	0.0339	46.3600	0.0464	36.796	0.0000	0.0000
2023/09/22	2030	01/02/2024	9.89 Put	Bond Future	3935.8000	3.9358	4197.6100	4.1976	6.652	0.0000	0.0000
2023/09/22	2030	01/02/2024	9.89 Call	Bond Future	729.4300	0.7294	592.8900	0.5929	18.719	0.0000	0.0000
2023/09/22	2030	01/02/2024	10.39 Put	Bond Future	2559.7600	2.5598	2727.8300	2.7278	6.566	0.0000	0.0000
2023/09/22	2030	01/02/2024	10.39 Call	Bond Future	1423.9000	1.4239	1193.6200	1.1936	16.172	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.86 Call	Bond Future	5196.3100	5.1963	4807.6000	4.8076	7.481	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.86 Put	Bond Future	574.7600	0.5748	584.4000	0.5844	1.677	0.0000	0.0000
2023/09/22	2030	01/02/2024	10.16 Put	Bond Future	3141.5700	3.1416	3354.8200	3.3548	6.788	0.0000	0.0000
2023/09/22	2030	01/02/2024	10.16 Call	Bond Future	1060.6000	1.0606	875.5000	0.8755	17.452	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.00 Call	Bond Future	2731.7100	2.7317	2403.1700	2.4032	12.027	0.0000	0.0000

---

728

0

0

0

91,094

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	
2023/09/22	2030	01/02/2024	11.00 Put	Bond Future	1420.0800	1.4201	1489.8900	1.4899	4.916	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.75 Call	Bond Future	4854.4500	4.8545	4469.3200	4.4693	7.934	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.75 Put	Bond Future	647.3400	0.6473	660.5600	0.6606	2.042	0.0000	0.0000
2023/09/22	2030	01/02/2024	9.57 Put	Bond Future	5013.6700	5.0137	5332.6200	5.3326	6.362	0.0000	0.0000
2023/09/22	2030	01/02/2024	9.57 Call	Bond Future	450.7900	0.4508	371.3900	0.3714	17.614	0.0000	0.0000
2023/09/22	2030	01/02/2024	10.07 Put	Bond Future	3392.3000	3.3923	3624.8600	3.6249	6.856	0.0000	0.0000
2023/09/22	2030	01/02/2024	10.07 Call	Bond Future	938.1200	0.9381	772.3300	0.7723	17.673	0.0000	0.0000
2023/09/22	2030	01/02/2024	12.10 Call	Bond Future	5959.4000	5.9594	5564.7000	5.5647	6.623	0.0000	0.0000
2023/09/22	2030	01/02/2024	12.10 Put	Bond Future	442.4700	0.4425	446.1200	0.4461	0.825	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.31 Call	Bond Future	3556.4500	3.5565	3197.5400	3.1975	10.092	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.31 Put	Bond Future	1033.1100	1.0331	1072.5500	1.0726	3.818	0.0000	0.0000
2023/09/22	2030	01/02/2024	9.93 Put	Bond Future	3810.0800	3.8101	4066.5700	4.0666	6.732	0.0000	0.0000
2023/09/22	2030	01/02/2024	9.93 Call	Bond Future	771.5300	0.7715	629.6700	0.6297	18.387	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.36 Call	Bond Future	3697.0500	3.6971	3334.7300	3.3347	9.800	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.36 Put	Bond Future	980.2600	0.9803	1016.2900	1.0163	3.676	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.37 Call	Bond Future	3725.4000	3.7254	3362.5700	3.3626	9.739	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.37 Put	Bond Future	969.9800	0.9700	1005.5000	1.0055	3.662	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.35 Call	Bond Future	3668.7800	3.6688	3307.1600	3.3072	9.857	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.35 Put	Bond Future	990.6300	0.9906	1027.3600	1.0274	3.708	0.0000	0.0000
2023/09/22	2030	01/02/2024		Bond Future	10.6705	88.5377	10.7699	88.1393	0.932	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.85 Call	Bond Future	5165.1000	5.1651	4776.5800	4.7766	7.522	0.0000	0.0000
2023/09/22	2030	01/02/2024	11.85 Put	Bond Future	581.1200	0.5811	590.9500	0.5910	1.692	0.0000	0.0000
2023/09/22	2030	01/02/2024	10.00 Put	Bond Future	3595.4600	3.5955	3842.4400	3.8424	6.869	0.0000	0.0000
2023/09/22	2030	01/02/2024	10.00 Call	Bond Future	849.6800	0.8497	698.3100	0.6983	17.815	0.0000	0.0000
2023/09/22	2030	02/05/2024		Bond Future	10.7665	90.4948	10.8675	90.1029	0.939	0.0000	0.0000
2023/09/22	2030	02/05/2024	9.66 Put	Bond Future	5247.0100	5.2470	5505.2700	5.5053	4.922	0.0000	0.0000
2023/09/22	2030	02/05/2024	9.66 Call	Bond Future	812.5300	0.8125	678.9100	0.6789	16.445	0.0000	0.0000
2023/09/22	2030	02/05/2024	10.16 Put	Bond Future	3779.9800	3.7800	3981.5500	3.9816	5.333	0.0000	0.0000
2023/09/22	2030	02/05/2024	10.16 Call	Bond Future	1382.8800	1.3829	1192.5700	1.1926	13.762	0.0000	0.0000
2023/09/22	2030	02/05/2024	11.94 Call	Bond Future	5422.3700	5.4224	5080.8600	5.0809	6.298	0.0000	0.0000
2023/09/22	2030	02/05/2024	11.94 Put	Bond Future	1003.7100	1.0037	1054.0800	1.0541	5.018	0.0000	0.0000
2023/09/22	2030	02/05/2024	10.62 Put	Bond Future	2725.1800	2.7252	2871.7100	2.8717	5.377	0.0000	0.0000
2023/09/22	2030	02/05/2024	10.62 Call	Bond Future	2153.6000	2.1536	1908.2500	1.9083	11.393	0.0000	0.0000
2023/09/22	2030	02/05/2024	11.12 Put	Bond Future	1877.5000	1.8775	1978.4900	1.9785	5.379	0.0000	0.0000
2023/09/22	2030	02/05/2024	11.12 Call	Bond Future	3238.6200	3.2386	2947.7300	2.9477	8.982	0.0000	0.0000
2023/09/22	2030	02/05/2024	13.15 Call	Bond Future	9040.2700	9.0403	8662.6600	8.6627	4.177	0.0000	0.0000
2023/09/22	2030	02/05/2024	13.15 Put	Bond Future	351.5100	0.3515	365.7800	0.3658	4.060	0.0000	0.0000
2023/09/22	2030	02/05/2024	12.38 Call	Bond Future	6719.1300	6.7191	6360.8100	6.3608	5.333	0.0000	0.0000
2023/09/22	2030	02/05/2024	12.38 Put	Bond Future	715.2300	0.7152	748.7900	0.7488	4.692	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  
0  
0  
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	
2023/09/22	2030	02/05/2024	10.82 Put	Bond Future	2351.3300	2.3513	2477.7400	2.4777	5.376	0.0000	0.0000
2023/09/22	2030	02/05/2024	10.82 Call	Bond Future	2559.1900	2.5592	2293.7200	2.2937	10.373	0.0000	0.0000
2023/09/22	2030	02/05/2024	9.82 Call	Bond Future	962.3600	0.9624	811.9500	0.8120	15.629	0.0000	0.0000
2023/09/22	2030	02/05/2024	9.82 Put	Bond Future	4738.7600	4.7388	4980.2300	4.9802	5.096	0.0000	0.0000
2023/09/22	2030	02/05/2024	9.83 Call	Bond Future	973.2700	0.9733	821.5400	0.8215	15.590	0.0000	0.0000
2023/09/22	2030	02/05/2024	9.83 Put	Bond Future	4708.7300	4.7087	4948.8800	4.9489	5.100	0.0000	0.0000
2023/09/22	2030	02/05/2024	9.81 Call	Bond Future	951.5300	0.9515	802.2200	0.8022	15.692	0.0000	0.0000
2023/09/22	2030	02/05/2024	9.81 Put	Bond Future	4768.8900	4.7689	5011.4600	5.0115	5.087	0.0000	0.0000
2023/09/22	2030	01/08/2024	10.38 Call	Bond Future	1885.7900	1.8858	1623.6500	1.6237	13.901	0.0000	0.0000
2023/09/22	2030	01/08/2024	10.38 Put	Bond Future	3772.7100	3.7727	3915.6800	3.9157	3.790	0.0000	0.0000
2023/09/22	2030	01/08/2024	10.39 Call	Bond Future	1901.9100	1.9019	1638.0700	1.6381	13.872	0.0000	0.0000
2023/09/22	2030	01/08/2024	10.39 Put	Bond Future	3750.3500	3.7504	3891.6200	3.8916	3.767	0.0000	0.0000
2023/09/22	2030	01/08/2024	10.37 Call	Bond Future	1869.4200	1.8694	1609.3200	1.6093	13.913	0.0000	0.0000
2023/09/22	2030	01/08/2024	10.37 Put	Bond Future	3794.8300	3.7948	3939.8400	3.9398	3.821	0.0000	0.0000
2023/09/22	2030	01/08/2024		Bond Future	10.8767	88.4753	10.9851	88.0702	0.996	0.0000	0.0000
2023/09/22	2030	07/11/2024	10.75 Call	Bond Future	2596.0700	2.5961	2260.4900	2.2605	12.926	0.0000	0.0000
2023/09/22	2030	07/11/2024	10.75 Put	Bond Future	3534.0100	3.5340	3619.0000	3.6190	2.405	0.0000	0.0000
2023/09/22	2030	07/11/2024	10.76 Call	Bond Future	2614.6300	2.6146	2277.7600	2.2778	12.884	0.0000	0.0000
2023/09/22	2030	07/11/2024	10.76 Put	Bond Future	3516.0900	3.5161	3599.7900	3.5998	2.380	0.0000	0.0000
2023/09/22	2030	07/11/2024	10.74 Call	Bond Future	2577.9400	2.5779	2243.2900	2.2433	12.981	0.0000	0.0000
2023/09/22	2030	07/11/2024	10.74 Put	Bond Future	3552.3900	3.5524	3638.3100	3.6383	2.419	0.0000	0.0000
2023/09/22	2030	07/11/2024		Bond Future	11.0087	90.5294	11.1258	90.1089	1.064	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.85 Put	Bond Future	3267.5700	3.2676	3604.0600	3.6041	10.298	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.85 Call	Bond Future	130.4400	0.1304	65.2800	0.0653	49.954	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.78 Call	Bond Future	2010.2300	2.0102	1725.9500	1.7260	14.142	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.78 Put	Bond Future	736.0200	0.7360	853.3900	0.8534	15.947	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.28 Call	Bond Future	685.5000	0.6855	507.9800	0.5080	25.896	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.28 Put	Bond Future	1745.0500	1.7451	1969.1800	1.9692	12.844	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.71 Put	Bond Future	3886.7700	3.8868	4252.0800	4.2521	9.399	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.71 Call	Bond Future	58.7100	0.0587	22.3700	0.0224	61.897	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.50 Call	Bond Future	1188.4500	1.1885	958.1500	0.9582	19.378	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.50 Put	Bond Future	1210.4800	1.2105	1381.8300	1.3818	14.156	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.00 Call	Bond Future	260.8900	0.2609	158.8600	0.1589	39.108	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.00 Put	Bond Future	2665.7100	2.6657	2965.3300	2.9653	11.240	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.58 Put	Bond Future	4499.8200	4.4998	4884.0100	4.8840	8.538	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.58 Call	Bond Future	23.6800	0.0237	6.2200	0.0062	73.733	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.60 Call	Bond Future	1460.6400	1.4606	1209.2200	1.2092	17.213	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.60 Put	Bond Future	1016.6400	1.0166	1166.8700	1.1669	14.777	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  
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	
2023/09/22	2032	02/11/2023	10.35 Put	Bond Future	5642.7700	5.6428	6040.5700	6.0406	7.050	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.35 Call	Bond Future	4.4700	0.0045	0.6200	0.0006	86.130	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.90 Put	Bond Future	589.7400	0.5897	688.4400	0.6884	16.736	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.90 Call	Bond Future	2411.3000	2.4113	2108.3500	2.1084	12.564	0.0000	0.0000
2023/09/22	2032	02/11/2023		Bond Future	11.5047	83.6073	11.5909	83.2057	0.749	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.23 Call	Bond Future	591.5500	0.5916	427.2300	0.4272	27.778	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.23 Put	Bond Future	1889.2800	1.8893	2126.6100	2.1266	12.562	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.24 Call	Bond Future	609.7900	0.6098	442.8300	0.4428	27.380	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.24 Put	Bond Future	1859.8100	1.8598	2094.5000	2.0945	12.619	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.22 Call	Bond Future	573.7400	0.5737	411.9800	0.4120	28.194	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.22 Put	Bond Future	1919.2100	1.9192	2159.1000	2.1591	12.499	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.59 Put	Bond Future	4451.6200	4.4516	4834.6600	4.8347	8.605	0.0000	0.0000
2023/09/22	2032	02/11/2023	10.59 Call	Bond Future	25.5600	0.0256	6.9500	0.0070	72.809	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.09 Put	Bond Future	2339.7000	2.3397	2614.8300	2.6148	11.759	0.0000	0.0000
2023/09/22	2032	02/11/2023	11.09 Call	Bond Future	370.3500	0.3704	243.8300	0.2438	34.162	0.0000	0.0000
2023/09/22	2032	02/11/2023	12.26 Call	Bond Future	3731.1500	3.7312	3386.9000	3.3869	9.226	0.0000	0.0000
2023/09/22	2032	02/11/2023	12.26 Put	Bond Future	296.3300	0.2963	353.7300	0.3537	19.370	0.0000	0.0000
2023/09/22	2032	01/02/2024	10.59 Put	Bond Future	5481.5100	5.4815	5766.1000	5.7661	5.192	0.0000	0.0000
2023/09/22	2032	01/02/2024	10.59 Call	Bond Future	623.5300	0.6235	488.9400	0.4889	21.585	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.09 Put	Bond Future	3721.9900	3.7220	3927.6900	3.9277	5.527	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.09 Call	Bond Future	1280.9600	1.2810	1067.4800	1.0675	16.666	0.0000	0.0000
2023/09/22	2032	01/02/2024	12.73 Call	Bond Future	5720.4100	5.7204	5335.9500	5.3360	6.721	0.0000	0.0000
2023/09/22	2032	01/02/2024	12.73 Put	Bond Future	821.3200	0.8213	856.0400	0.8560	4.227	0.0000	0.0000
2023/09/22	2032	01/02/2024	10.78 Put	Bond Future	4763.4900	4.7635	5018.8000	5.0188	5.360	0.0000	0.0000
2023/09/22	2032	01/02/2024	10.78 Call	Bond Future	834.3400	0.8343	670.4700	0.6705	19.641	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.75 Call	Bond Future	2708.3000	2.7083	2403.2900	2.4033	11.262	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.75 Put	Bond Future	2090.4900	2.0905	2204.6600	2.2047	5.461	0.0000	0.0000
2023/09/22	2032	01/02/2024	12.50 Call	Bond Future	4949.8200	4.9498	4577.7200	4.5777	7.517	0.0000	0.0000
2023/09/22	2032	01/02/2024	12.50 Put	Bond Future	1028.6000	1.0286	1075.6800	1.0757	4.577	0.0000	0.0000
2023/09/22	2032	01/02/2024	10.01 Put	Bond Future	8029.8300	8.0298	8380.2500	8.3803	4.364	0.0000	0.0000
2023/09/22	2032	01/02/2024	10.01 Call	Bond Future	255.3400	0.2553	186.5800	0.1866	26.929	0.0000	0.0000
2023/09/22	2032	01/02/2024	10.76 Put	Bond Future	4836.3400	4.8363	5094.8900	5.0949	5.346	0.0000	0.0000
2023/09/22	2032	01/02/2024	10.76 Call	Bond Future	810.0300	0.8100	649.4000	0.6494	19.830	0.0000	0.0000
2023/09/22	2032	01/02/2024	12.62 Call	Bond Future	5348.2900	5.3483	4969.5000	4.9695	7.082	0.0000	0.0000
2023/09/22	2032	01/02/2024	12.62 Put	Bond Future	914.8600	0.9149	955.2500	0.9553	4.415	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.84 Call	Bond Future	2948.7300	2.9487	2633.0300	2.6330	10.706	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.84 Put	Bond Future	1925.0200	1.9250	2028.5000	2.0285	5.376	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.85 Call	Bond Future	2975.8800	2.9759	2659.0300	2.6590	10.647	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.85 Put	Bond Future	1907.2300	1.9072	2009.5600	2.0096	5.365	0.0000	0.0000

0  
7,750  
0  
0  
171,433  
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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2023/09/22	2032	01/02/2024	11.83 Call	Bond Future	2921.4800	2.9215	2606.9300	2.6069	10.767	0.0000	0.0000
2023/09/22	2032	01/02/2024	11.83 Put	Bond Future	1942.7400	1.9427	2047.3700	2.0474	5.386	0.0000	0.0000
2023/09/22	2032	01/02/2024		Bond Future	11.6141	85.4633	11.7062	85.0441	0.792	0.0000	0.0000
2023/09/22	2032	02/05/2024		Bond Future	11.7331	83.1909	11.8263	82.7766	0.794	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.36 Put	Bond Future	7206.8600	7.2069	7501.3800	7.5014	4.087	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.36 Call	Bond Future	776.0600	0.7761	656.2900	0.6563	15.433	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.86 Put	Bond Future	5364.8800	5.3649	5562.4600	5.5625	3.683	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.86 Call	Bond Future	1348.6100	1.3486	1131.9000	1.1319	16.069	0.0000	0.0000
2023/09/22	2032	02/05/2024	12.90 Call	Bond Future	6363.7600	6.3638	5937.9300	5.9379	6.691	0.0000	0.0000
2023/09/22	2032	02/05/2024	12.90 Put	Bond Future	1367.9900	1.3680	1356.4500	1.3565	0.844	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.59 Put	Bond Future	6309.2200	6.3092	6566.0800	6.5661	4.071	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.59 Call	Bond Future	999.7900	0.9998	842.3600	0.8424	15.746	0.0000	0.0000
2023/09/22	2032	02/05/2024	11.09 Put	Bond Future	4642.2500	4.6423	4804.7700	4.8048	3.501	0.0000	0.0000
2023/09/22	2032	02/05/2024	11.09 Call	Bond Future	1708.1700	1.7082	1456.4000	1.4564	14.739	0.0000	0.0000
2023/09/22	2032	02/05/2024	13.18 Call	Bond Future	7260.7100	7.2607	6829.5000	6.8295	5.939	0.0000	0.0000
2023/09/22	2032	02/05/2024	13.18 Put	Bond Future	1125.6500	1.1257	1108.7300	1.1087	1.503	0.0000	0.0000
2023/09/22	2032	02/05/2024	13.35 Call	Bond Future	7815.9300	7.8159	7382.8000	7.3828	5.542	0.0000	0.0000
2023/09/22	2032	02/05/2024	13.35 Put	Bond Future	999.9300	0.9999	981.0900	0.9811	1.884	0.0000	0.0000
2023/09/22	2032	02/05/2024	11.35 Put	Bond Future	3926.7000	3.9267	4041.2300	4.0412	2.917	0.0000	0.0000
2023/09/22	2032	02/05/2024	11.35 Call	Bond Future	2194.8800	2.1949	1895.1200	1.8951	13.657	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.65 Put	Bond Future	6091.1000	6.0911	6331.5900	6.3316	3.948	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.65 Call	Bond Future	1071.1900	1.0712	897.3900	0.8974	16.225	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.55 Call	Bond Future	953.8500	0.9539	807.3200	0.8073	15.362	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.55 Put	Bond Future	6456.9800	6.4570	6724.7400	6.7247	4.147	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.56 Call	Bond Future	965.2500	0.9653	816.0700	0.8161	15.455	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.56 Put	Bond Future	6419.9100	6.4199	6685.0200	6.6850	4.129	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.54 Call	Bond Future	942.7500	0.9428	798.6500	0.7987	15.285	0.0000	0.0000
2023/09/22	2032	02/05/2024	10.54 Put	Bond Future	6494.4000	6.4944	6764.5900	6.7646	4.160	0.0000	0.0000
2023/09/22	2032	01/08/2024	11.14 Call	Bond Future	1893.3500	1.8934	1687.4400	1.6874	10.875	0.0000	0.0000
2023/09/22	2032	01/08/2024	11.14 Put	Bond Future	5115.8500	5.1159	5337.6000	5.3376	4.335	0.0000	0.0000
2023/09/22	2032	01/08/2024	11.15 Call	Bond Future	1909.6200	1.9096	1702.9700	1.7030	10.822	0.0000	0.0000
2023/09/22	2032	01/08/2024	11.15 Put	Bond Future	5086.4400	5.0864	5307.4500	5.3075	4.345	0.0000	0.0000
2023/09/22	2032	01/08/2024	11.13 Call	Bond Future	1876.8600	1.8769	1672.2900	1.6723	10.900	0.0000	0.0000
2023/09/22	2032	01/08/2024	11.13 Put	Bond Future	5145.0700	5.1451	5368.1600	5.3682	4.336	0.0000	0.0000
2023/09/22	2032	01/08/2024		Bond Future	11.8629	85.0162	11.9616	84.5885	0.832	0.0000	0.0000
2023/09/22	2032	07/11/2024		Bond Future	12.0235	82.8242	12.1288	82.3809	0.876	0.0000	0.0000
2023/09/22	2032	07/11/2024	11.48 Call	Bond Future	2525.8500	2.5259	2256.5400	2.2565	10.662	0.0000	0.0000
2023/09/22	2032	07/11/2024	11.48 Put	Bond Future	4862.0800	4.8621	5036.0000	5.0360	3.577	0.0000	0.0000
2023/09/22	2032	07/11/2024	11.49 Call	Bond Future	2544.0900	2.5441	2273.8100	2.2738	10.624	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	
2023/09/22	2032	07/11/2024	11.49 Put	Bond Future	4836.5700	4.8366	5009.5200	5.0095	3.576	0.0000	0.0000
2023/09/22	2032	07/11/2024	11.47 Call	Bond Future	2507.6800	2.5077	2239.3400	2.2393	10.701	0.0000	0.0000
2023/09/22	2032	07/11/2024	11.47 Put	Bond Future	4887.7000	4.8877	5062.5900	5.0626	3.578	0.0000	0.0000
2023/09/22	2033	02/11/2023		Bond Future	117.7013	117.7013	117.6911	117.6911	0.009	0.0000	0.0000
2023/09/22	2033	01/02/2024		Bond Future	120.3428	120.3428	120.3203	120.3203	0.019	0.0000	0.0000
2023/09/22	2033	02/05/2024		Bond Future	121.5721	121.5721	121.5688	121.5688	0.003	0.0000	0.0000
2023/09/22	2033	01/08/2024		Bond Future	124.2694	124.2694	124.2598	124.2598	0.008	0.0000	0.0000
2023/09/22	2033	07/11/2024		Bond Future	125.6912	125.6912	125.6732	125.6732	0.014	0.0000	0.0000
2023/09/22	2037	02/11/2023		Bond Future	12.5517	76.4223	12.6425	75.9593	0.723	0.0000	0.0000
2023/09/22	2037	02/11/2023	11.56 Call	Bond Future	87.7800	0.0878	50.4200	0.0504	42.561	0.0000	0.0000
2023/09/22	2037	02/11/2023	11.56 Put	Bond Future	5436.0100	5.4360	5861.6000	5.8616	7.829	0.0000	0.0000
2023/09/22	2037	02/11/2023	11.57 Call	Bond Future	91.4500	0.0915	52.8100	0.0528	42.253	0.0000	0.0000
2023/09/22	2037	02/11/2023	11.57 Put	Bond Future	5382.9700	5.3830	5807.2800	5.8073	7.882	0.0000	0.0000
2023/09/22	2037	02/11/2023	11.55 Call	Bond Future	84.2200	0.0842	48.1300	0.0481	42.852	0.0000	0.0000
2023/09/22	2037	02/11/2023	11.55 Put	Bond Future	5489.2200	5.4892	5916.0800	5.9161	7.776	0.0000	0.0000
2023/09/22	2037	02/11/2023	13.89 Call	Bond Future	6514.9000	6.5149	6063.7000	6.0637	6.926	0.0000	0.0000
2023/09/22	2037	02/11/2023	13.89 Put	Bond Future	104.0700	0.1041	115.8200	0.1158	11.290	0.0000	0.0000
2023/09/22	2037	02/11/2023	12.52 Put	Bond Future	1548.0800	1.5481	1742.6800	1.7427	12.570	0.0000	0.0000
2023/09/22	2037	02/11/2023	12.52 Call	Bond Future	1385.2700	1.3853	1116.9200	1.1169	19.372	0.0000	0.0000
2023/09/22	2037	02/11/2023	12.02 Put	Bond Future	3227.1700	3.2272	3562.5900	3.5626	10.394	0.0000	0.0000
2023/09/22	2037	02/11/2023	12.02 Call	Bond Future	427.6600	0.4277	300.1300	0.3001	29.820	0.0000	0.0000
2023/09/22	2037	01/02/2024	13.93 Call	Bond Future	6810.4800	6.8105	6340.3600	6.3404	6.903	0.0000	0.0000
2023/09/22	2037	01/02/2024	13.93 Put	Bond Future	887.6900	0.8877	898.5500	0.8986	1.223	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.93 Call	Bond Future	3431.1100	3.4311	3027.4700	3.0275	11.764	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.93 Put	Bond Future	2177.9600	2.1780	2255.3000	2.2553	3.551	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.09 Put	Bond Future	4403.3800	4.4034	4631.7000	4.6317	5.185	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.09 Call	Bond Future	1355.7100	1.3557	1103.0500	1.1031	18.637	0.0000	0.0000
2023/09/22	2037	01/02/2024		Bond Future	12.6778	73.8624	12.7739	73.3815	0.758	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.32 Call	Bond Future	1824.5300	1.8245	1519.3200	1.5193	16.728	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.32 Put	Bond Future	3658.0600	3.6581	3833.8300	3.8338	4.805	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.33 Call	Bond Future	1846.8900	1.8469	1539.6800	1.5397	16.634	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.33 Put	Bond Future	3628.2700	3.6283	3802.0400	3.8020	4.789	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.31 Call	Bond Future	1802.4900	1.8025	1499.2800	1.4993	16.822	0.0000	0.0000
2023/09/22	2037	01/02/2024	12.31 Put	Bond Future	3688.2200	3.6882	3865.9900	3.8660	4.820	0.0000	0.0000
2023/09/22	2037	02/05/2024		Bond Future	12.8130	75.4949	12.9103	75.0161	0.760	0.0000	0.0000
2023/09/22	2037	02/05/2024	11.44 Call	Bond Future	864.1700	0.8642	720.3900	0.7204	16.638	0.0000	0.0000
2023/09/22	2037	02/05/2024	11.44 Put	Bond Future	8138.8500	8.1389	8473.8700	8.4739	4.116	0.0000	0.0000
2023/09/22	2037	02/05/2024	11.45 Call	Bond Future	874.2000	0.8742	729.2500	0.7293	16.581	0.0000	0.0000

---

0  
0  
0  
2,258  
5,737  
0  
0  
0  
71,295  
0  
0  
0  
0  
0  
0  
0  
731  
0  
731  
0  
731  
0  
2,500  
0  
2,500  
0  
2,500  
76,958  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2023/09/22	2037	02/05/2024	11.45 Put	Bond Future		8092.1800	8.0922	8426.0300	8.4260	4.126	0.0000	0.0000
2023/09/22	2037	02/05/2024	11.43 Call	Bond Future		854.4000	0.8544	711.7600	0.7118	16.695	0.0000	0.0000
2023/09/22	2037	02/05/2024	11.43 Put	Bond Future		8185.8300	8.1858	8521.9900	8.5220	4.107	0.0000	0.0000
2023/09/22	2037	01/08/2024	12.10 Call	Bond Future		2112.8900	2.1129	1799.1100	1.7991	14.851	0.0000	0.0000
2023/09/22	2037	01/08/2024	12.10 Put	Bond Future		6464.1500	6.4642	6643.5400	6.6435	2.775	0.0000	0.0000
2023/09/22	2037	01/08/2024	12.11 Call	Bond Future		2130.8000	2.1308	1815.6600	1.8157	14.790	0.0000	0.0000
2023/09/22	2037	01/08/2024	12.11 Put	Bond Future		6429.3400	6.4293	6607.3700	6.6074	2.769	0.0000	0.0000
2023/09/22	2037	01/08/2024	12.09 Call	Bond Future		2095.0700	2.0951	1782.6400	1.7826	14.913	0.0000	0.0000
2023/09/22	2037	01/08/2024	12.09 Put	Bond Future		6499.1000	6.4991	6679.8400	6.6798	2.781	0.0000	0.0000
2023/09/22	2037	01/08/2024		Bond Future		12.9604	72.8954	13.0627	72.4023	0.789	0.0000	0.0000
2023/09/22	2037	07/11/2024		Bond Future		13.1251	74.5862	13.2331	74.0765	0.822	0.0000	0.0000
2023/09/22	2037	07/11/2024	12.58 Call	Bond Future		3125.3900	3.1254	2722.3000	2.7223	12.897	0.0000	0.0000
2023/09/22	2037	07/11/2024	12.58 Put	Bond Future		5782.4700	5.7825	5889.0300	5.8890	1.843	0.0000	0.0000
2023/09/22	2037	07/11/2024	12.59 Call	Bond Future		3147.0400	3.1470	2741.8700	2.7419	12.875	0.0000	0.0000
2023/09/22	2037	07/11/2024	12.59 Put	Bond Future		5754.1100	5.7541	5858.5900	5.8586	1.816	0.0000	0.0000
2023/09/22	2037	07/11/2024	12.57 Call	Bond Future		3104.1300	3.1041	2702.8000	2.7028	12.929	0.0000	0.0000
2023/09/22	2037	07/11/2024	12.57 Put	Bond Future		5811.2600	5.8113	5919.5800	5.9196	1.864	0.0000	0.0000
2023/09/22	2038	02/11/2023		Bond Future		126.2904	126.2904	126.9941	126.9941	0.557	0.0000	0.0000
2023/09/22	2038	01/02/2024		Bond Future		127.1080	127.1080	127.8143	127.8143	0.556	0.0000	0.0000
2023/09/22	2038	02/05/2024		Bond Future		129.9486	129.9486	130.6922	130.6922	0.572	0.0000	0.0000
2023/09/22	2038	01/08/2024		Bond Future		130.7622	130.7622	131.5158	131.5158	0.576	0.0000	0.0000
2023/09/22	2038	07/11/2024		Bond Future		133.8349	133.8349	134.5975	134.5975	0.570	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.50 Put	Bond Future		7437.9800	7.4380	7802.0800	7.8021	4.895	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.50 Call	Bond Future		28.8400	0.0288	15.7000	0.0157	45.562	0.0000	0.0000
2023/09/22	2040	02/11/2023	12.10 Put	Bond Future		4084.9600	4.0850	4376.1100	4.3761	7.127	0.0000	0.0000
2023/09/22	2040	02/11/2023	12.10 Call	Bond Future		292.6800	0.2927	206.5900	0.2066	29.414	0.0000	0.0000
2023/09/22	2040	02/11/2023	12.97 Call	Bond Future		2142.9900	2.1430	1861.2000	1.8612	13.149	0.0000	0.0000
2023/09/22	2040	02/11/2023	12.97 Put	Bond Future		1119.0800	1.1191	1214.5300	1.2145	8.529	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.59 Call	Bond Future		42.3500	0.0424	24.0400	0.0240	43.235	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.59 Put	Bond Future		6892.5900	6.8926	7251.5200	7.2515	5.207	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.60 Call	Bond Future		44.1500	0.0442	25.1700	0.0252	42.990	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.60 Put	Bond Future		6832.6600	6.8327	7190.9200	7.1909	5.243	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.58 Call	Bond Future		40.6200	0.0406	22.9500	0.0230	43.501	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.58 Put	Bond Future		6952.6700	6.9527	7312.2400	7.3122	5.172	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.80 Put	Bond Future		5667.5600	5.6676	6007.6400	6.0076	6.000	0.0000	0.0000
2023/09/22	2040	02/11/2023	11.80 Call	Bond Future		98.6400	0.0986	61.4800	0.0615	37.672	0.0000	0.0000
2023/09/22	2040	02/11/2023	12.60 Put	Bond Future		2060.1400	2.0601	2233.5000	2.2335	8.415	0.0000	0.0000
2023/09/22	2040	02/11/2023	12.60 Call	Bond Future		1094.6400	1.0946	890.7600	0.8908	18.625	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  
4,695  
0  
0  
0  
0  
0  
875  
0  
875  
0  
875  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
128  
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	
2023/09/22	2040	02/11/2023	13.64 Call	Bond Future	4732.4400	4.7324	4375.8500	4.3759	7.535	0.0000	0.0000
2023/09/22	2040	02/11/2023	13.64 Put	Bond Future	312.7000	0.3127	333.3500	0.3334	6.604	0.0000	0.0000
2023/09/22	2040	02/11/2023		Bond Future	12.7776	76.7821	12.8480	76.4048	0.551	0.0000	0.0000
2023/09/22	2040	01/02/2024	12.34 Call	Bond Future	1481.6000	1.4816	1240.4900	1.2405	16.274	0.0000	0.0000
2023/09/22	2040	01/02/2024	12.34 Put	Bond Future	4571.7000	4.5717	4724.0500	4.7241	3.332	0.0000	0.0000
2023/09/22	2040	01/02/2024	12.35 Call	Bond Future	1501.6800	1.5017	1258.4200	1.2584	16.199	0.0000	0.0000
2023/09/22	2040	01/02/2024	12.35 Put	Bond Future	4535.4100	4.5354	4685.6100	4.6856	3.312	0.0000	0.0000
2023/09/22	2040	01/02/2024	12.33 Call	Bond Future	1461.5000	1.4615	1222.7200	1.2227	16.338	0.0000	0.0000
2023/09/22	2040	01/02/2024	12.33 Put	Bond Future	4608.0300	4.6080	4762.7100	4.7627	3.357	0.0000	0.0000
2023/09/22	2040	01/02/2024		Bond Future	12.9058	73.9799	12.9805	73.5865	0.579	0.0000	0.0000
2023/09/22	2040	02/05/2024		Bond Future	13.0423	75.6148	13.1175	75.2256	0.577	0.0000	0.0000
2023/09/22	2040	02/05/2024	11.61 Call	Bond Future	858.1900	0.8582	727.8500	0.7279	15.188	0.0000	0.0000
2023/09/22	2040	02/05/2024	11.61 Put	Bond Future	8937.2400	8.9372	9196.0900	9.1961	2.896	0.0000	0.0000
2023/09/22	2040	02/05/2024	11.62 Call	Bond Future	868.2000	0.8682	736.8200	0.7368	15.132	0.0000	0.0000
2023/09/22	2040	02/05/2024	11.62 Put	Bond Future	8886.1400	8.8861	9143.9500	9.1440	2.901	0.0000	0.0000
2023/09/22	2040	02/05/2024	11.60 Call	Bond Future	848.1100	0.8481	718.8100	0.7188	15.246	0.0000	0.0000
2023/09/22	2040	02/05/2024	11.60 Put	Bond Future	8988.3500	8.9884	9248.2400	9.2482	2.891	0.0000	0.0000
2023/09/22	2040	01/08/2024	12.33 Call	Bond Future	2199.1900	2.1992	1936.6100	1.9366	11.940	0.0000	0.0000
2023/09/22	2040	01/08/2024	12.33 Put	Bond Future	6802.3600	6.8024	6941.4400	6.9414	2.045	0.0000	0.0000
2023/09/22	2040	01/08/2024	12.34 Call	Bond Future	2217.9700	2.2180	1954.2700	1.9543	11.889	0.0000	0.0000
2023/09/22	2040	01/08/2024	12.34 Put	Bond Future	6765.0800	6.7651	6903.0400	6.9030	2.039	0.0000	0.0000
2023/09/22	2040	01/08/2024	12.32 Call	Bond Future	2180.2400	2.1802	1918.8000	1.9188	11.991	0.0000	0.0000
2023/09/22	2040	01/08/2024	12.32 Put	Bond Future	6839.5400	6.8395	6979.7600	6.9798	2.050	0.0000	0.0000
2023/09/22	2040	01/08/2024		Bond Future	13.1908	72.7676	13.2699	72.3659	0.600	0.0000	0.0000
2023/09/22	2040	07/11/2024	12.85 Call	Bond Future	3323.5800	3.3236	3059.0500	3.0591	7.959	0.0000	0.0000
2023/09/22	2040	07/11/2024	12.85 Put	Bond Future	5919.5500	5.9196	6070.9900	6.0710	2.558	0.0000	0.0000
2023/09/22	2040	07/11/2024	12.86 Call	Bond Future	3346.5100	3.3465	3081.1100	3.0811	7.931	0.0000	0.0000
2023/09/22	2040	07/11/2024	12.86 Put	Bond Future	5889.7300	5.8897	6040.3000	6.0403	2.556	0.0000	0.0000
2023/09/22	2040	07/11/2024	12.84 Call	Bond Future	3300.7300	3.3007	3037.0700	3.0371	7.988	0.0000	0.0000
2023/09/22	2040	07/11/2024	12.84 Put	Bond Future	5949.5100	5.9495	6101.8200	6.1018	2.560	0.0000	0.0000
2023/09/22	2040	07/11/2024		Bond Future	13.3557	74.4548	13.4393	74.0388	0.627	0.0000	0.0000
2023/09/22	2044	02/11/2023	12.00 Put	Bond Future	5139.8100	5.1398	5426.3300	5.4263	5.575	0.0000	0.0000
2023/09/22	2044	02/11/2023	12.00 Call	Bond Future	150.8000	0.1508	89.9700	0.0900	40.338	0.0000	0.0000
2023/09/22	2044	02/11/2023	12.75 Call	Bond Future	1224.7700	1.2248	976.3300	0.9763	20.285	0.0000	0.0000
2023/09/22	2044	02/11/2023	12.75 Put	Bond Future	1933.2300	1.9332	2032.1400	2.0321	5.116	0.0000	0.0000
2023/09/22	2044	02/11/2023	13.00 Call	Bond Future	1921.0400	1.9210	1620.1800	1.6202	15.661	0.0000	0.0000
2023/09/22	2044	02/11/2023	13.00 Put	Bond Future	1292.9100	1.2929	1339.4000	1.3394	3.596	0.0000	0.0000
2023/09/22	2044	02/11/2023		Bond Future	12.8815	72.8131	12.9468	72.4657	0.507	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	
2023/09/22	2044	02/11/2023	11.56 Call	Bond Future	23.7900	0.0238	12.8700	0.0129	45.902	0.0000	0.0000
2023/09/22	2044	02/11/2023	11.56 Put	Bond Future	7728.3900	7.7284	8064.8200	8.0648	4.353	0.0000	0.0000
2023/09/22	2044	02/11/2023	11.57 Call	Bond Future	24.8800	0.0249	13.5200	0.0135	45.659	0.0000	0.0000
2023/09/22	2044	02/11/2023	11.57 Put	Bond Future	7665.9800	7.6660	8001.9700	8.0020	4.383	0.0000	0.0000
2023/09/22	2044	02/11/2023	11.55 Call	Bond Future	22.7400	0.0227	12.2300	0.0122	46.218	0.0000	0.0000
2023/09/22	2044	02/11/2023	11.55 Put	Bond Future	7790.9300	7.7909	8127.7700	8.1278	4.323	0.0000	0.0000
2023/09/22	2044	01/02/2024	12.28 Call	Bond Future	1161.4200	1.1614	1000.4700	1.0005	13.858	0.0000	0.0000
2023/09/22	2044	01/02/2024	12.28 Put	Bond Future	5163.8600	5.1639	5365.3500	5.3654	3.902	0.0000	0.0000
2023/09/22	2044	01/02/2024	12.29 Call	Bond Future	1178.4900	1.1785	1016.0000	1.0160	13.788	0.0000	0.0000
2023/09/22	2044	01/02/2024	12.29 Put	Bond Future	5123.3000	5.1233	5323.2500	5.3233	3.903	0.0000	0.0000
2023/09/22	2044	01/02/2024	12.27 Call	Bond Future	1144.6400	1.1446	984.9500	0.9850	13.951	0.0000	0.0000
2023/09/22	2044	01/02/2024	12.27 Put	Bond Future	5204.7900	5.2048	5407.5400	5.4075	3.895	0.0000	0.0000
2023/09/22	2044	01/02/2024		Bond Future	13.0073	70.0480	13.0766	69.6855	0.533	0.0000	0.0000
2023/09/22	2044	01/02/2024	13.25 Call	Bond Future	3484.3900	3.4844	3263.5200	3.2635	6.339	0.0000	0.0000
2023/09/22	2044	01/02/2024	13.25 Put	Bond Future	2229.4400	2.2294	2371.0100	2.3710	6.350	0.0000	0.0000
2023/09/22	2044	02/05/2024		Bond Future	13.1406	71.5960	13.2103	71.2377	0.531	0.0000	0.0000
2023/09/22	2044	02/05/2024	11.66 Call	Bond Future	812.5500	0.8126	691.6100	0.6916	14.884	0.0000	0.0000
2023/09/22	2044	02/05/2024	11.66 Put	Bond Future	9226.9300	9.2269	9464.2200	9.4642	2.572	0.0000	0.0000
2023/09/22	2044	02/05/2024	11.67 Call	Bond Future	822.4000	0.8224	700.3300	0.7003	14.843	0.0000	0.0000
2023/09/22	2044	02/05/2024	11.67 Put	Bond Future	9174.3400	9.1743	9410.5000	9.4105	2.574	0.0000	0.0000
2023/09/22	2044	02/05/2024	11.65 Call	Bond Future	802.9400	0.8029	682.8400	0.6828	14.958	0.0000	0.0000
2023/09/22	2044	02/05/2024	11.65 Put	Bond Future	9279.8400	9.2798	9517.9700	9.5180	2.566	0.0000	0.0000
2023/09/22	2044	01/08/2024	12.29 Call	Bond Future	1940.2000	1.9402	1741.4900	1.7415	10.242	0.0000	0.0000
2023/09/22	2044	01/08/2024	12.29 Put	Bond Future	7309.0300	7.3090	7480.0400	7.4800	2.340	0.0000	0.0000
2023/09/22	2044	01/08/2024	12.30 Call	Bond Future	1957.9000	1.9579	1758.2000	1.7582	10.200	0.0000	0.0000
2023/09/22	2044	01/08/2024	12.30 Put	Bond Future	7269.3200	7.2693	7439.3400	7.4393	2.339	0.0000	0.0000
2023/09/22	2044	01/08/2024	12.28 Call	Bond Future	1922.5900	1.9226	1724.6600	1.7247	10.295	0.0000	0.0000
2023/09/22	2044	01/08/2024	12.28 Put	Bond Future	7348.8900	7.3489	7520.6800	7.5207	2.338	0.0000	0.0000
2023/09/22	2044	01/08/2024		Bond Future	13.2853	68.7856	13.3587	68.4159	0.552	0.0000	0.0000
2023/09/22	2044	07/11/2024	12.91 Call	Bond Future	3306.1000	3.3061	2986.6900	2.9867	9.661	0.0000	0.0000
2023/09/22	2044	07/11/2024	12.91 Put	Bond Future	6052.8300	6.0528	6116.4900	6.1165	1.052	0.0000	0.0000
2023/09/22	2044	07/11/2024	12.92 Call	Bond Future	3328.6400	3.3286	3007.4900	3.0075	9.648	0.0000	0.0000
2023/09/22	2044	07/11/2024	12.92 Put	Bond Future	6022.3700	6.0224	6084.2900	6.0843	1.028	0.0000	0.0000
2023/09/22	2044	07/11/2024	12.90 Call	Bond Future	3283.3300	3.2833	2965.6600	2.9657	9.675	0.0000	0.0000
2023/09/22	2044	07/11/2024	12.90 Put	Bond Future	6083.1300	6.0831	6148.5300	6.1485	1.075	0.0000	0.0000
2023/09/22	2044	07/11/2024		Bond Future	13.4454	70.3804	13.5230	69.9973	0.577	0.0000	0.0000
2023/09/22	2046	02/11/2023		Bond Future	109.5120	109.5120	109.3336	109.3336	0.163	0.0000	0.0000
2023/09/22	2046	01/02/2024		Bond Future	111.9696	111.9696	111.7762	111.7762	0.173	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	
2023/09/22	2046	02/05/2024		Bond Future	112.3264	112.3264	112.1467	112.1467	0.160	0.0000	0.0000
2023/09/22	2046	01/08/2024		Bond Future	114.8179	114.8179	114.6287	114.6287	0.165	0.0000	0.0000
2023/09/22	2046	07/11/2024		Bond Future	115.3138	115.3138	115.1116	115.1116	0.175	0.0000	0.0000
2023/09/22	2050	02/11/2023		Bond Future	110.7248	110.7248	110.8096	110.8096	0.077	0.0000	0.0000
2023/09/22	2050	01/02/2024		Bond Future	110.9621	110.9621	111.0374	111.0374	0.068	0.0000	0.0000
2023/09/22	2050	02/05/2024		Bond Future	113.4418	113.4418	113.5375	113.5375	0.084	0.0000	0.0000
2023/09/22	2050	01/08/2024		Bond Future	113.6530	113.6530	113.7451	113.7451	0.081	0.0000	0.0000
2023/09/22	2050	07/11/2024		Bond Future	116.3232	116.3232	116.4099	116.4099	0.075	0.0000	0.0000
2023/09/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	AL37	02/11/2023		Index Future	902.4200	902.4200	899.5870	899.5870	0.314	0.0000	0.0000
2023/09/22	AL37	01/02/2024		Index Future	922.4520	922.4520	919.4650	919.4650	0.324	0.0000	0.0000
2023/09/22	AL37	02/05/2024		Index Future	942.8530	942.8530	939.9530	939.9530	0.308	0.0000	0.0000
2023/09/22	AL37	01/08/2024		Index Future	963.5640	963.5640	960.5530	960.5530	0.312	0.0000	0.0000
2023/09/22	AL37	07/11/2024		Index Future	986.0080	986.0080	982.8630	982.8630	0.319	0.0000	0.0000
2023/09/22	AL7T	02/11/2023		Index Future	1014.0570	1014.0570	1009.1530	1009.1530	0.484	0.0000	0.0000
2023/09/22	AL7T	01/02/2024		Index Future	1036.5680	1036.5680	1031.4510	1031.4510	0.494	0.0000	0.0000
2023/09/22	AL7T	02/05/2024		Index Future	1059.4930	1059.4930	1054.4350	1054.4350	0.477	0.0000	0.0000
2023/09/22	AL7T	01/08/2024		Index Future	1082.7660	1082.7660	1077.5440	1077.5440	0.482	0.0000	0.0000
2023/09/22	AL7T	07/11/2024		Index Future	1107.9860	1107.9860	1102.5710	1102.5710	0.489	0.0000	0.0000
2023/09/22	ALBI	02/11/2023		Index Future	886.9280	886.9280	883.0230	883.0230	0.440	0.0000	0.0000
2023/09/22	ALBI	01/02/2024		Index Future	906.6160	906.6160	902.5340	902.5340	0.450	0.0000	0.0000
2023/09/22	ALBI	02/05/2024		Index Future	926.6670	926.6670	922.6460	922.6460	0.434	0.0000	0.0000
2023/09/22	ALBI	01/08/2024		Index Future	947.0220	947.0220	942.8660	942.8660	0.439	0.0000	0.0000
2023/09/22	ALBI	07/11/2024		Index Future	969.0810	969.0810	964.7660	964.7660	0.445	0.0000	0.0000
2023/09/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

---

0

0

0

14,081

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

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	
2023/09/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C197	07/12/2023		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2023/09/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2023/09/22	ES33	02/11/2023		Bond Future	13.0573	70.7442	13.1428	70.3805	0.655	0.0000	0.0000

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



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	
2023/09/22	ES33	01/02/2024		Bond Future	13.2202	72.3319	13.3112	71.9528	0.689	0.0000	0.0000
2023/09/22	ES33	02/05/2024		Bond Future	13.3903	70.1491	13.4825	69.7734	0.689	0.0000	0.0000
2023/09/22	ES33	01/08/2024		Bond Future	13.5717	71.7038	13.6690	71.3163	0.717	0.0000	0.0000
2023/09/22	ES33	07/11/2024		Bond Future	13.7929	69.5830	13.8964	69.1816	0.751	0.0000	0.0000
2023/09/22	ES42	02/11/2023		Bond Future	13.5595	66.2892	13.6246	65.9790	0.480	0.0000	0.0000
2023/09/22	ES42	01/02/2024		Bond Future	13.7093	67.7770	13.7785	67.4530	0.505	0.0000	0.0000
2023/09/22	ES42	02/05/2024		Bond Future	13.8708	65.0289	13.9405	64.7091	0.503	0.0000	0.0000
2023/09/22	ES42	01/08/2024		Bond Future	14.0386	66.4688	14.1120	66.1385	0.523	0.0000	0.0000
2023/09/22	ES42	07/11/2024		Bond Future	14.2388	63.7589	14.3168	63.4164	0.548	0.0000	0.0000
2023/09/22	GOVI	02/11/2023		GOVI	874.2940	874.2940	870.4100	870.4100	0.444	0.0000	0.0000
2023/09/22	GOVI	02/11/2023	885.81 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	02/11/2023	885.81 Put	GOVI	115160.0000	11.5160	154000.0000	15.4000	33.727	0.0000	0.0000
2023/09/22	GOVI	02/11/2023	885.82 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	02/11/2023	885.82 Put	GOVI	115260.0000	11.5260	154100.0000	15.4100	33.698	0.0000	0.0000
2023/09/22	GOVI	02/11/2023	885.80 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	02/11/2023	885.80 Put	GOVI	115060.0000	11.5060	153900.0000	15.3900	33.756	0.0000	0.0000
2023/09/22	GOVI	01/02/2024	879.99 Call	GOVI	137120.0000	13.7120	96530.0000	9.6530	29.602	0.0000	0.0000
2023/09/22	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	01/02/2024	880.00 Call	GOVI	137020.0000	13.7020	96430.0000	9.6430	29.623	0.0000	0.0000
2023/09/22	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	01/02/2024	879.98 Call	GOVI	137220.0000	13.7220	96630.0000	9.6630	29.580	0.0000	0.0000
2023/09/22	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	01/02/2024		GOVI	893.7020	893.7020	889.6430	889.6430	0.454	0.0000	0.0000
2023/09/22	GOVI	02/05/2024		GOVI	913.4670	913.4670	909.4670	909.4670	0.438	0.0000	0.0000
2023/09/22	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	02/05/2024	950.98 Put	GOVI	375130.0000	37.5130	415130.0000	41.5130	10.663	0.0000	0.0000
2023/09/22	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	02/05/2024	950.99 Put	GOVI	375230.0000	37.5230	415230.0000	41.5230	10.660	0.0000	0.0000
2023/09/22	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	02/05/2024	950.97 Put	GOVI	375030.0000	37.5030	415030.0000	41.5030	10.666	0.0000	0.0000
2023/09/22	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	01/08/2024	943.38 Put	GOVI	98470.0000	9.8470	139820.0000	13.9820	41.992	0.0000	0.0000
2023/09/22	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	01/08/2024	943.39 Put	GOVI	98570.0000	9.8570	139920.0000	13.9920	41.950	0.0000	0.0000
2023/09/22	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	01/08/2024	943.37 Put	GOVI	98370.0000	9.8370	139720.0000	13.9720	42.035	0.0000	0.0000
2023/09/22	GOVI	01/08/2024		GOVI	933.5330	933.5330	929.3980	929.3980	0.443	0.0000	0.0000
2023/09/22	GOVI	07/11/2024		GOVI	955.2770	955.2770	950.9850	950.9850	0.449	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	
2023/09/22	GOVI	07/11/2024	948.79 Call	GOVI	64870.0000	6.4870	21950.0000	2.1950	66.163	0.0000	0.0000
2023/09/22	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	07/11/2024	948.80 Call	GOVI	64770.0000	6.4770	21850.0000	2.1850	66.265	0.0000	0.0000
2023/09/22	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GOVI	07/11/2024	948.78 Call	GOVI	64970.0000	6.4970	22050.0000	2.2050	66.061	0.0000	0.0000
2023/09/22	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2023/09/22	IGOV	02/11/2023		Index Future	330.4480	330.4480	330.5320	330.5320	0.025	0.0000	0.0000
2023/09/22	IGOV	01/02/2024		Index Future	337.8640	337.8640	337.9170	337.9170	0.016	0.0000	0.0000
2023/09/22	IGOV	02/05/2024		Index Future	345.4150	345.4150	345.5250	345.5250	0.032	0.0000	0.0000
2023/09/22	IGOV	01/08/2024		Index Future	353.0800	353.0800	353.1750	353.1750	0.027	0.0000	0.0000
2023/09/22	IGOV	07/11/2024		Index Future	361.3850	361.3850	361.4590	361.4590	0.020	0.0000	0.0000
2023/09/22	IS05	19/09/2023		Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000
2023/09/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2023/09/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2023/09/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2023/09/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2023/09/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2023/09/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2023/09/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2023/09/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2023/09/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2023/09/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2023/09/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2023/09/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2023/09/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2023/09/22	JBAF	20/09/2023		Jibar Tradeable Future	8.3330	8.3330	8.3330	91.6670	0.000	0.0000	0.0000
2023/09/22	JBAF	18/10/2023		Jibar Tradeable Future	8.3500	91.6500	8.3540	91.6460	0.048	0.0000	0.0000
2023/09/22	JBAF	15/11/2023		Jibar Tradeable Future	8.3700	91.6300	8.3740	91.6260	0.048	0.0000	0.0000
2023/09/22	JBAF	20/12/2023		Jibar Tradeable Future	8.4700	91.5300	8.4730	91.5270	0.035	0.0000	0.0000
2023/09/22	JBAF	17/01/2024		Jibar Tradeable Future	8.4600	91.5400	8.4620	91.5380	0.024	0.0000	0.0000
2023/09/22	JBAF	21/02/2024		Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000
2023/09/22	JBAF	20/03/2024		Jibar Tradeable Future	8.4600	91.5400	8.4580	91.5420	0.024	0.0000	0.0000

---

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

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	
2023/09/22	JBAF	19/06/2024		Jibar Tradeable Future	8.3200	91.6800	8.3140	91.6860	0.072	0.0000	0.0000
2023/09/22	JBAF	18/09/2024		Jibar Tradeable Future	8.1400	91.8600	8.1400	91.8600	0.000	0.0000	0.0000
2023/09/22	JBAF	18/12/2024		Jibar Tradeable Future	8.0400	91.9600	8.0380	91.9620	0.025	0.0000	0.0000
2023/09/22	JBAF	19/03/2025		Jibar Tradeable Future	7.9900	92.0100	7.9930	92.0070	0.038	0.0000	0.0000
2023/09/22	JBAF	18/06/2025		Jibar Tradeable Future	7.9400	92.0600	7.9480	92.0520	0.101	0.0000	0.0000
2023/09/22	JBAF	17/09/2025		Jibar Tradeable Future	7.9800	92.0200	7.9910	92.0090	0.138	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.70 Put	Bond Future	3229.1500	3.2292	3500.6100	3.5006	8.407	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.70 Call	Bond Future	441.5800	0.4416	298.9300	0.2989	32.304	0.0000	0.0000
2023/09/22	R035	02/11/2023	13.59 Call	Bond Future	6696.7900	6.6968	6280.0700	6.2801	6.223	0.0000	0.0000
2023/09/22	R035	02/11/2023	13.59 Put	Bond Future	99.0200	0.0990	96.4100	0.0964	2.636	0.0000	0.0000
2023/09/22	R035	02/11/2023	12.24 Put	Bond Future	1459.5300	1.4595	1575.8700	1.5759	7.971	0.0000	0.0000
2023/09/22	R035	02/11/2023	12.24 Call	Bond Future	1520.5900	1.5206	1222.8200	1.2228	19.583	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.74 Put	Bond Future	3065.3800	3.0654	3325.0200	3.3250	8.470	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.74 Call	Bond Future	493.7100	0.4937	339.2400	0.3392	31.288	0.0000	0.0000
2023/09/22	R035	02/11/2023		Bond Future	12.2281	81.3762	12.3088	80.9621	0.660	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.42 Call	Bond Future	181.0600	0.1811	108.4300	0.1084	40.114	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.42 Put	Bond Future	4502.4400	4.5024	4843.9200	4.8439	7.584	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.43 Call	Bond Future	187.5000	0.1875	112.8900	0.1129	39.792	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.43 Put	Bond Future	4453.4100	4.4534	4792.9100	4.7929	7.623	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.41 Call	Bond Future	174.8000	0.1748	104.1100	0.1041	40.441	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.41 Put	Bond Future	4551.6900	4.5517	4895.1100	4.8951	7.545	0.0000	0.0000
2023/09/22	R035	02/11/2023	10.62 Put	Bond Future	8935.0300	8.9350	9346.2300	9.3462	4.602	0.0000	0.0000
2023/09/22	R035	02/11/2023	10.62 Call	Bond Future	5.2400	0.0052	2.3300	0.0023	55.534	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.12 Put	Bond Future	6064.7400	6.0647	6453.1900	6.4532	6.405	0.0000	0.0000
2023/09/22	R035	02/11/2023	11.12 Call	Bond Future	55.2700	0.0553	29.6100	0.0296	46.427	0.0000	0.0000
2023/09/22	R035	02/11/2023	12.85 Call	Bond Future	3594.0900	3.5941	3200.5800	3.2006	10.949	0.0000	0.0000
2023/09/22	R035	02/11/2023	12.85 Put	Bond Future	480.0600	0.4801	500.6600	0.5007	4.291	0.0000	0.0000
2023/09/22	R035	01/02/2024	10.62 Put	Bond Future	9693.3800	9.6934	10079.0900	10.0791	3.979	0.0000	0.0000
2023/09/22	R035	01/02/2024	10.62 Call	Bond Future	190.1000	0.1901	144.2000	0.1442	24.145	0.0000	0.0000
2023/09/22	R035	01/02/2024	11.12 Put	Bond Future	7083.2900	7.0833	7422.1300	7.4221	4.784	0.0000	0.0000
2023/09/22	R035	01/02/2024	11.12 Call	Bond Future	470.3100	0.4703	377.5400	0.3775	19.725	0.0000	0.0000
2023/09/22	R035	01/02/2024	13.46 Call	Bond Future	6277.9000	6.2779	5909.3200	5.9093	5.871	0.0000	0.0000
2023/09/22	R035	01/02/2024	13.46 Put	Bond Future	978.0900	0.9781	1041.1200	1.0411	6.444	0.0000	0.0000
2023/09/22	R035	01/02/2024	12.19 Call	Bond Future	2225.8100	2.2258	1981.8200	1.9818	10.962	0.0000	0.0000
2023/09/22	R035	01/02/2024	12.19 Put	Bond Future	3079.1500	3.0792	3266.7700	3.2668	6.093	0.0000	0.0000
2023/09/22	R035	01/02/2024	12.20 Call	Bond Future	2250.8700	2.2509	2005.4400	2.0054	10.904	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
6,500  
0  
731  
0  
731  
0  
731  
166,617  
0  
0  
0  
0  
0  
0  
0  
400  
0  
400  
0  
400  
0  
400  
0  
400  
0  
400  
0  
400  
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	
2023/09/22	R035	01/02/2024	12.20 Put	Bond Future	3052.9800	3.0530	3239.1600	3.2392	6.098	0.0000	0.0000
2023/09/22	R035	01/02/2024	12.18 Call	Bond Future	2201.0900	2.2011	1958.3300	1.9583	11.029	0.0000	0.0000
2023/09/22	R035	01/02/2024	12.18 Put	Bond Future	3105.7200	3.1057	3294.5700	3.2946	6.081	0.0000	0.0000
2023/09/22	R035	01/02/2024		Bond Future	12.3577	83.1826	12.4435	82.7509	0.694	0.0000	0.0000
2023/09/22	R035	02/05/2024		Bond Future	12.4859	80.5094	12.5725	80.0820	0.694	0.0000	0.0000
2023/09/22	R035	02/05/2024	11.20 Call	Bond Future	928.5300	0.9285	793.7100	0.7937	14.520	0.0000	0.0000
2023/09/22	R035	02/05/2024	11.20 Put	Bond Future	7675.9100	7.6759	7968.5500	7.9686	3.812	0.0000	0.0000
2023/09/22	R035	02/05/2024	11.21 Call	Bond Future	938.9500	0.9390	803.2500	0.8033	14.452	0.0000	0.0000
2023/09/22	R035	02/05/2024	11.21 Put	Bond Future	7630.8200	7.6308	7922.5800	7.9226	3.823	0.0000	0.0000
2023/09/22	R035	02/05/2024	11.19 Call	Bond Future	918.0200	0.9180	784.2600	0.7843	14.570	0.0000	0.0000
2023/09/22	R035	02/05/2024	11.19 Put	Bond Future	7720.9700	7.7210	8014.6700	8.0147	3.804	0.0000	0.0000
2023/09/22	R035	01/08/2024	11.80 Call	Bond Future	2095.3400	2.0953	1837.6200	1.8376	12.300	0.0000	0.0000
2023/09/22	R035	01/08/2024	11.80 Put	Bond Future	6234.1800	6.2342	6417.4000	6.4174	2.939	0.0000	0.0000
2023/09/22	R035	01/08/2024	11.81 Call	Bond Future	2113.3700	2.1134	1854.4800	1.8545	12.250	0.0000	0.0000
2023/09/22	R035	01/08/2024	11.81 Put	Bond Future	6200.0900	6.2001	6382.1400	6.3821	2.936	0.0000	0.0000
2023/09/22	R035	01/08/2024	11.79 Call	Bond Future	2077.4100	2.0774	1820.8500	1.8209	12.350	0.0000	0.0000
2023/09/22	R035	01/08/2024	11.79 Put	Bond Future	6268.4100	6.2684	6452.7900	6.4528	2.941	0.0000	0.0000
2023/09/22	R035	01/08/2024		Bond Future	12.6227	82.2760	12.7139	81.8351	0.723	0.0000	0.0000
2023/09/22	R035	07/11/2024		Bond Future	12.7929	79.6713	12.8897	79.2147	0.756	0.0000	0.0000
2023/09/22	R035	07/11/2024	12.18 Call	Bond Future	2852.4200	2.8524	2511.0700	2.5111	11.967	0.0000	0.0000
2023/09/22	R035	07/11/2024	12.18 Put	Bond Future	5834.7000	5.8347	5949.9500	5.9500	1.975	0.0000	0.0000
2023/09/22	R035	07/11/2024	12.19 Call	Bond Future	2872.2600	2.8723	2529.8400	2.5298	11.922	0.0000	0.0000
2023/09/22	R035	07/11/2024	12.19 Put	Bond Future	5804.6200	5.8046	5918.8000	5.9188	1.967	0.0000	0.0000
2023/09/22	R035	07/11/2024	12.17 Call	Bond Future	2832.6600	2.8327	2492.3800	2.4924	12.013	0.0000	0.0000
2023/09/22	R035	07/11/2024	12.17 Put	Bond Future	5864.9000	5.8649	5981.2200	5.9812	1.983	0.0000	0.0000
2023/09/22	R053	02/11/2023	12.82 Call	Bond Future	2527.7500	2.5278	2129.7000	2.1297	15.747	0.0000	0.0000
2023/09/22	R053	02/11/2023	12.82 Put	Bond Future	1814.6600	1.8147	1875.8800	1.8759	3.374	0.0000	0.0000
2023/09/22	R053	02/11/2023	12.83 Call	Bond Future	2568.0300	2.5680	2167.7700	2.1678	15.586	0.0000	0.0000
2023/09/22	R053	02/11/2023	12.83 Put	Bond Future	1785.4000	1.7854	1844.4100	1.8444	3.305	0.0000	0.0000
2023/09/22	R053	02/11/2023	12.81 Call	Bond Future	2487.6500	2.4877	2091.8500	2.0919	15.911	0.0000	0.0000
2023/09/22	R053	02/11/2023	12.81 Put	Bond Future	1844.1900	1.8442	1907.6600	1.9077	3.442	0.0000	0.0000
2023/09/22	R053	02/11/2023		Bond Future	12.7183	92.8108	12.7836	92.3515	0.514	0.0000	0.0000
2023/09/22	R053	01/02/2024		Bond Future	12.8368	94.8710	12.9061	94.3920	0.540	0.0000	0.0000
2023/09/22	R053	01/02/2024	12.93 Call	Bond Future	4181.6700	4.1817	3828.6700	3.8287	8.442	0.0000	0.0000
2023/09/22	R053	01/02/2024	12.93 Put	Bond Future	3538.9700	3.5390	3664.9500	3.6650	3.560	0.0000	0.0000
2023/09/22	R053	01/02/2024	12.94 Call	Bond Future	4220.4800	4.2205	3866.1700	3.8662	8.395	0.0000	0.0000
2023/09/22	R053	01/02/2024	12.94 Put	Bond Future	3509.3500	3.5094	3634.0200	3.6340	3.553	0.0000	0.0000
2023/09/22	R053	01/02/2024	12.92 Call	Bond Future	4143.0000	4.1430	3791.3300	3.7913	8.488	0.0000	0.0000

---

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



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	
2023/09/22	R053	01/02/2024	12.92 Put	Bond Future	3568.8200	3.5688	3696.1300	3.6961	3.567	0.0000	0.0000
2023/09/22	R053	02/05/2024	13.03 Call	Bond Future	5190.8400	5.1908	4706.3200	4.7063	9.334	0.0000	0.0000
2023/09/22	R053	02/05/2024	13.03 Put	Bond Future	4730.7900	4.7308	4720.1500	4.7202	0.225	0.0000	0.0000
2023/09/22	R053	02/05/2024	13.04 Call	Bond Future	5228.5900	5.2286	4742.8300	4.7428	9.290	0.0000	0.0000
2023/09/22	R053	02/05/2024	13.04 Put	Bond Future	4701.1200	4.7011	4689.2400	4.6892	0.253	0.0000	0.0000
2023/09/22	R053	02/05/2024	13.02 Call	Bond Future	5153.4700	5.1535	4669.9100	4.6699	9.383	0.0000	0.0000
2023/09/22	R053	02/05/2024	13.02 Put	Bond Future	4760.9400	4.7609	4751.2600	4.7513	0.203	0.0000	0.0000
2023/09/22	R053	02/05/2024		Bond Future	12.9621	91.1039	13.0321	90.6300	0.539	0.0000	0.0000
2023/09/22	R053	01/08/2024		Bond Future	13.0943	93.1020	13.1679	92.6130	0.562	0.0000	0.0000
2023/09/22	R053	01/08/2024	13.14 Call	Bond Future	5809.5600	5.8096	5429.5700	5.4296	6.541	0.0000	0.0000
2023/09/22	R053	01/08/2024	13.14 Put	Bond Future	5505.2300	5.5052	5614.2900	5.6143	1.981	0.0000	0.0000
2023/09/22	R053	01/08/2024	13.15 Call	Bond Future	5845.8100	5.8458	5464.9300	5.4649	6.515	0.0000	0.0000
2023/09/22	R053	01/08/2024	13.15 Put	Bond Future	5475.1200	5.4751	5583.2900	5.5833	1.976	0.0000	0.0000
2023/09/22	R053	01/08/2024	13.13 Call	Bond Future	5773.3800	5.7734	5393.9500	5.3940	6.572	0.0000	0.0000
2023/09/22	R053	01/08/2024	13.13 Put	Bond Future	5535.5100	5.5355	5645.1300	5.6451	1.980	0.0000	0.0000
2023/09/22	R053	07/11/2024		Bond Future	13.2509	89.3914	13.3288	88.8848	0.588	0.0000	0.0000
2023/09/22	R053	07/11/2024	12.80 Call	Bond Future	4646.3300	4.6463	4290.0900	4.2901	7.667	0.0000	0.0000
2023/09/22	R053	07/11/2024	12.80 Put	Bond Future	7687.5000	7.6875	7837.8800	7.8379	1.956	0.0000	0.0000
2023/09/22	R053	07/11/2024	12.81 Call	Bond Future	4677.1600	4.6772	4319.8900	4.3199	7.639	0.0000	0.0000
2023/09/22	R053	07/11/2024	12.81 Put	Bond Future	7648.7700	7.6488	7798.1200	7.7981	1.953	0.0000	0.0000
2023/09/22	R053	07/11/2024	12.79 Call	Bond Future	4615.5800	4.6156	4260.3900	4.2604	7.695	0.0000	0.0000
2023/09/22	R053	07/11/2024	12.79 Put	Bond Future	7726.4000	7.7264	7877.8300	7.8778	1.960	0.0000	0.0000
2023/09/22	R186	02/11/2023	9.39 Call	Bond Future	920.5900	0.9206	720.0800	0.7201	21.781	0.0000	0.0000
2023/09/22	R186	02/11/2023	9.39 Put	Bond Future	361.1300	0.3611	404.6700	0.4047	12.057	0.0000	0.0000
2023/09/22	R186	02/11/2023	9.40 Call	Bond Future	939.5100	0.9395	737.7500	0.7378	21.475	0.0000	0.0000
2023/09/22	R186	02/11/2023	9.40 Put	Bond Future	353.0300	0.3530	395.3200	0.3953	11.979	0.0000	0.0000
2023/09/22	R186	02/11/2023	9.38 Call	Bond Future	901.9500	0.9020	702.6100	0.7026	22.101	0.0000	0.0000
2023/09/22	R186	02/11/2023	9.38 Put	Bond Future	369.5200	0.3695	414.2300	0.4142	12.099	0.0000	0.0000
2023/09/22	R186	02/11/2023		Bond Future	9.1837	107.4683	9.2735	107.2242	0.978	0.0000	0.0000
2023/09/22	R186	02/11/2023	10.42 Call	Bond Future	3321.9600	3.3220	3080.6000	3.0806	7.266	0.0000	0.0000
2023/09/22	R186	02/11/2023	10.42 Put	Bond Future	25.4900	0.0255	28.1800	0.0282	10.553	0.0000	0.0000
2023/09/22	R186	02/11/2023	9.15 Put	Bond Future	612.4600	0.6125	692.1000	0.6921	13.003	0.0000	0.0000
2023/09/22	R186	02/11/2023	9.15 Call	Bond Future	520.7000	0.5207	356.2900	0.3563	31.575	0.0000	0.0000
2023/09/22	R186	01/02/2024	9.51 Call	Bond Future	1454.8000	1.4548	1239.8200	1.2398	14.777	0.0000	0.0000
2023/09/22	R186	01/02/2024	9.51 Put	Bond Future	673.9600	0.6740	719.1800	0.7192	6.710	0.0000	0.0000
2023/09/22	R186	01/02/2024	9.52 Call	Bond Future	1471.6800	1.4717	1255.8800	1.2559	14.664	0.0000	0.0000
2023/09/22	R186	01/02/2024	9.52 Put	Bond Future	665.8200	0.6658	710.2200	0.7102	6.668	0.0000	0.0000
2023/09/22	R186	01/02/2024	9.50 Call	Bond Future	1438.2400	1.4382	1224.1000	1.2241	14.889	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	
2023/09/22	R186	01/02/2024	9.50 Put	Bond Future	682.4300	0.6824	728.4900	0.7285	6.749	0.0000	0.0000
2023/09/22	R186	01/02/2024		Bond Future	9.1995	104.5437	9.3026	104.2835	1.121	0.0000	0.0000
2023/09/22	R186	02/05/2024		Bond Future	9.2222	106.8550	9.3289	106.6069	1.157	0.0000	0.0000
2023/09/22	R186	02/05/2024	10.40 Call	Bond Future	3148.4900	3.1485	2901.2400	2.9012	7.853	0.0000	0.0000
2023/09/22	R186	02/05/2024	10.40 Put	Bond Future	452.2500	0.4523	453.1000	0.4531	0.188	0.0000	0.0000
2023/09/22	R186	02/05/2024	9.73 Put	Bond Future	793.0300	0.7930	810.1300	0.8101	2.156	0.0000	0.0000
2023/09/22	R186	02/05/2024	9.73 Call	Bond Future	1966.6700	1.9667	1735.6700	1.7357	11.746	0.0000	0.0000
2023/09/22	R186	02/05/2024	8.00 Call	Bond Future	172.7000	0.1727	133.9500	0.1340	22.438	0.0000	0.0000
2023/09/22	R186	02/05/2024	8.00 Put	Bond Future	3068.8700	3.0689	3278.2200	3.2782	6.822	0.0000	0.0000
2023/09/22	R186	02/05/2024	8.01 Call	Bond Future	176.4000	0.1764	136.2200	0.1362	22.778	0.0000	0.0000
2023/09/22	R186	02/05/2024	8.01 Put	Bond Future	3048.4500	3.0485	3256.3700	3.2564	6.821	0.0000	0.0000
2023/09/22	R186	02/05/2024	7.99 Call	Bond Future	169.9500	0.1700	131.5500	0.1316	22.595	0.0000	0.0000
2023/09/22	R186	02/05/2024	7.99 Put	Bond Future	3090.2400	3.0902	3299.9400	3.2999	6.786	0.0000	0.0000
2023/09/22	R186	01/08/2024	8.69 Call	Bond Future	717.9000	0.7179	545.7600	0.5458	23.978	0.0000	0.0000
2023/09/22	R186	01/08/2024	8.69 Put	Bond Future	1934.7800	1.9348	2021.5800	2.0216	4.486	0.0000	0.0000
2023/09/22	R186	01/08/2024	8.70 Call	Bond Future	727.0900	0.7271	553.5600	0.5536	23.866	0.0000	0.0000
2023/09/22	R186	01/08/2024	8.70 Put	Bond Future	1922.3900	1.9224	2007.8000	2.0078	4.443	0.0000	0.0000
2023/09/22	R186	01/08/2024	8.68 Call	Bond Future	709.1300	0.7091	538.3700	0.5384	24.080	0.0000	0.0000
2023/09/22	R186	01/08/2024	8.68 Put	Bond Future	1947.5900	1.9476	2035.7700	2.0358	4.528	0.0000	0.0000
2023/09/22	R186	01/08/2024		Bond Future	9.2582	103.8910	9.3802	103.6321	1.318	0.0000	0.0000
2023/09/22	R186	07/11/2024	9.14 Call	Bond Future	1180.8800	1.1809	962.7500	0.9628	18.472	0.0000	0.0000
2023/09/22	R186	07/11/2024	9.14 Put	Bond Future	1541.9800	1.5420	1595.8600	1.5959	3.494	0.0000	0.0000
2023/09/22	R186	07/11/2024	9.15 Call	Bond Future	1191.3200	1.1913	972.4600	0.9725	18.371	0.0000	0.0000
2023/09/22	R186	07/11/2024	9.15 Put	Bond Future	1533.3200	1.5333	1586.4700	1.5865	3.466	0.0000	0.0000
2023/09/22	R186	07/11/2024	9.13 Call	Bond Future	1170.4800	1.1705	952.6500	0.9527	18.610	0.0000	0.0000
2023/09/22	R186	07/11/2024	9.13 Put	Bond Future	1550.6900	1.5507	1604.8700	1.6049	3.494	0.0000	0.0000
2023/09/22	R186	07/11/2024		Bond Future	9.3294	106.3038	9.4727	106.0318	1.536	0.0000	0.0000
2023/09/22	R197	02/11/2023		Bond Future	341.7385	341.7385	341.6895	341.6895	0.014	0.0000	0.0000
2023/09/22	R202	02/11/2023		Bond Future	255.6024	255.6024	254.1049	254.1049	0.586	0.0000	0.0000
2023/09/22	R202	01/02/2024		Bond Future	256.3667	256.3667	254.8097	254.8097	0.607	0.0000	0.0000
2023/09/22	R202	02/05/2024		Bond Future	262.0961	262.0961	260.5470	260.5470	0.591	0.0000	0.0000
2023/09/22	R202	01/08/2024		Bond Future	262.8143	262.8143	261.2173	261.2173	0.608	0.0000	0.0000
2023/09/22	R202	07/11/2024		Bond Future	268.9906	268.9906	267.3386	267.3386	0.614	0.0000	0.0000
2023/09/22	R209	02/11/2023		Bond Future	12.3055	62.6224	12.3912	62.2387	0.696	0.0000	0.0000
2023/09/22	R209	02/11/2023	11.35 Put	Bond Future	4597.5600	4.5976	4947.5500	4.9476	7.613	0.0000	0.0000
2023/09/22	R209	02/11/2023	11.33 Call	Bond Future	77.2400	0.0772	45.7100	0.0457	40.821	0.0000	0.0000
2023/09/22	R209	02/11/2023	11.33 Put	Bond Future	4690.2200	4.6902	5042.4200	5.0424	7.509	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	
2023/09/22	R209	02/11/2023	11.34 Call	Bond Future	80.5000	0.0805	47.8800	0.0479	40.522	0.0000	0.0000
2023/09/22	R209	02/11/2023	11.34 Put	Bond Future	4643.8100	4.6438	4994.9200	4.9949	7.561	0.0000	0.0000
2023/09/22	R209	02/11/2023	11.35 Call	Bond Future	83.8700	0.0839	50.1300	0.0501	40.229	0.0000	0.0000
2023/09/22	R209	01/02/2024	12.13 Call	Bond Future	1706.2800	1.7063	1440.9900	1.4410	15.548	0.0000	0.0000
2023/09/22	R209	01/02/2024	12.13 Put	Bond Future	2996.7500	2.9968	3130.0600	3.1301	4.448	0.0000	0.0000
2023/09/22	R209	01/02/2024	12.14 Call	Bond Future	1726.5800	1.7266	1459.8100	1.4598	15.451	0.0000	0.0000
2023/09/22	R209	01/02/2024	12.14 Put	Bond Future	2971.4700	2.9715	3103.3000	3.1033	4.437	0.0000	0.0000
2023/09/22	R209	01/02/2024	12.12 Call	Bond Future	1685.9400	1.6859	1422.4500	1.4225	15.629	0.0000	0.0000
2023/09/22	R209	01/02/2024	12.12 Put	Bond Future	3022.0500	3.0221	3157.1600	3.1572	4.471	0.0000	0.0000
2023/09/22	R209	01/02/2024		Bond Future	12.4170	64.0125	12.5074	63.6139	0.728	0.0000	0.0000
2023/09/22	R209	02/05/2024		Bond Future	12.5357	62.2749	12.6270	61.8780	0.729	0.0000	0.0000
2023/09/22	R209	02/05/2024	11.18 Call	Bond Future	746.7600	0.7468	628.5800	0.6286	15.826	0.0000	0.0000
2023/09/22	R209	02/05/2024	11.18 Put	Bond Future	7078.1600	7.0782	7356.8200	7.3568	3.937	0.0000	0.0000
2023/09/22	R209	02/05/2024	11.19 Call	Bond Future	755.3800	0.7554	636.2500	0.6363	15.771	0.0000	0.0000
2023/09/22	R209	02/05/2024	11.19 Put	Bond Future	7036.8800	7.0369	7314.5900	7.3146	3.946	0.0000	0.0000
2023/09/22	R209	02/05/2024	11.17 Call	Bond Future	738.0700	0.7381	620.8700	0.6209	15.879	0.0000	0.0000
2023/09/22	R209	02/05/2024	11.17 Put	Bond Future	7119.4300	7.1194	7399.0700	7.3991	3.928	0.0000	0.0000
2023/09/22	R209	01/08/2024	11.79 Call	Bond Future	1789.5400	1.7895	1523.7900	1.5238	14.850	0.0000	0.0000
2023/09/22	R209	01/08/2024	11.79 Put	Bond Future	5696.6900	5.6967	5839.7500	5.8398	2.511	0.0000	0.0000
2023/09/22	R209	01/08/2024	11.80 Call	Bond Future	1805.1400	1.8051	1538.2100	1.5382	14.787	0.0000	0.0000
2023/09/22	R209	01/08/2024	11.80 Put	Bond Future	5665.5600	5.6656	5807.4400	5.8074	2.504	0.0000	0.0000
2023/09/22	R209	01/08/2024	11.78 Call	Bond Future	1774.0300	1.7740	1509.2400	1.5092	14.926	0.0000	0.0000
2023/09/22	R209	01/08/2024	11.78 Put	Bond Future	5727.9500	5.7280	5871.9700	5.8720	2.514	0.0000	0.0000
2023/09/22	R209	01/08/2024		Bond Future	12.6618	63.6412	12.7574	63.2324	0.755	0.0000	0.0000
2023/09/22	R209	07/11/2024		Bond Future	12.8125	61.9628	12.9132	61.5402	0.786	0.0000	0.0000
2023/09/22	R209	07/11/2024	12.22 Call	Bond Future	2590.2700	2.5903	2293.3200	2.2933	11.464	0.0000	0.0000
2023/09/22	R209	07/11/2024	12.22 Put	Bond Future	5159.5100	5.1595	5285.0900	5.2851	2.434	0.0000	0.0000
2023/09/22	R209	07/11/2024	12.23 Call	Bond Future	2608.0800	2.6081	2310.1800	2.3102	11.422	0.0000	0.0000
2023/09/22	R209	07/11/2024	12.23 Put	Bond Future	5132.7400	5.1327	5257.3700	5.2574	2.428	0.0000	0.0000
2023/09/22	R209	07/11/2024	12.21 Call	Bond Future	2572.5300	2.5725	2276.2700	2.2763	11.516	0.0000	0.0000
2023/09/22	R209	07/11/2024	12.21 Put	Bond Future	5186.4000	5.1864	5312.6700	5.3127	2.435	0.0000	0.0000
2023/09/22	R210	02/11/2023		Bond Future	227.1800	227.1800	227.1562	227.1562	0.010	0.0000	0.0000
2023/09/22	R210	01/02/2024		Bond Future	232.2784	232.2784	232.2309	232.2309	0.020	0.0000	0.0000
2023/09/22	R210	02/05/2024		Bond Future	234.2172	234.2172	234.2065	234.2065	0.005	0.0000	0.0000
2023/09/22	R210	01/08/2024		Bond Future	239.4132	239.4132	239.3904	239.3904	0.009	0.0000	0.0000
2023/09/22	R210	07/11/2024		Bond Future	241.7024	241.7024	241.6623	241.6623	0.017	0.0000	0.0000
2023/09/22	R213	02/11/2023		Bond Future	11.1483	80.9151	11.2398	80.5273	0.820	0.0000	0.0000
2023/09/22	R213	02/11/2023	11.12 Call	Bond Future	1058.8400	1.0588	776.0500	0.7761	26.708	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	
2023/09/22	R213	02/11/2023	11.12 Put	Bond Future	1179.2500	1.1793	1284.2100	1.2842	8.901	0.0000	0.0000
2023/09/22	R213	02/11/2023	11.13 Call	Bond Future	1081.9800	1.0820	796.9200	0.7969	26.346	0.0000	0.0000
2023/09/22	R213	02/11/2023	11.13 Put	Bond Future	1159.8000	1.1598	1262.4900	1.2625	8.854	0.0000	0.0000
2023/09/22	R213	02/11/2023	11.11 Call	Bond Future	1036.0600	1.0361	755.4800	0.7555	27.081	0.0000	0.0000
2023/09/22	R213	02/11/2023	11.11 Put	Bond Future	1199.0900	1.1991	1306.2600	1.3063	8.938	0.0000	0.0000
2023/09/22	R213	02/11/2023	12.70 Call	Bond Future	6323.3000	6.3233	5939.6000	5.9396	6.068	0.0000	0.0000
2023/09/22	R213	02/11/2023	12.70 Put	Bond Future	57.2800	0.0573	61.3300	0.0613	7.071	0.0000	0.0000
2023/09/22	R213	02/11/2023	11.44 Put	Bond Future	676.2000	0.6762	728.8600	0.7289	7.788	0.0000	0.0000
2023/09/22	R213	02/11/2023	11.44 Call	Bond Future	1904.4900	1.9045	1569.4000	1.5694	17.595	0.0000	0.0000
2023/09/22	R213	02/11/2023	10.94 Put	Bond Future	1578.8100	1.5788	1729.2600	1.7293	9.529	0.0000	0.0000
2023/09/22	R213	02/11/2023	10.94 Call	Bond Future	686.8700	0.6869	449.5700	0.4496	34.548	0.0000	0.0000
2023/09/22	R213	01/02/2024	11.71 Call	Bond Future	3193.9200	3.1939	2888.2300	2.8882	9.571	0.0000	0.0000
2023/09/22	R213	01/02/2024	11.71 Put	Bond Future	1333.9800	1.3340	1432.9100	1.4329	7.416	0.0000	0.0000
2023/09/22	R213	01/02/2024	11.72 Call	Bond Future	3220.8900	3.2209	2914.1900	2.9142	9.522	0.0000	0.0000
2023/09/22	R213	01/02/2024	11.72 Put	Bond Future	1320.7500	1.3208	1418.6700	1.4187	7.414	0.0000	0.0000
2023/09/22	R213	01/02/2024	11.70 Call	Bond Future	3167.0400	3.1670	2862.3600	2.8624	9.620	0.0000	0.0000
2023/09/22	R213	01/02/2024	11.70 Put	Bond Future	1347.3300	1.3473	1447.2700	1.4473	7.418	0.0000	0.0000
2023/09/22	R213	01/02/2024		Bond Future	11.2543	82.7113	11.3523	82.3067	0.871	0.0000	0.0000
2023/09/22	R213	02/05/2024		Bond Future	11.3599	80.9812	11.4593	80.5812	0.875	0.0000	0.0000
2023/09/22	R213	02/05/2024	10.29 Call	Bond Future	937.5300	0.9375	793.8800	0.7939	15.322	0.0000	0.0000
2023/09/22	R213	02/05/2024	10.29 Put	Bond Future	5407.1300	5.4071	5663.4300	5.6634	4.740	0.0000	0.0000
2023/09/22	R213	02/05/2024	10.30 Call	Bond Future	948.2400	0.9482	803.5200	0.8035	15.262	0.0000	0.0000
2023/09/22	R213	02/05/2024	10.30 Put	Bond Future	5374.6300	5.3746	5629.8600	5.6299	4.749	0.0000	0.0000
2023/09/22	R213	02/05/2024	10.28 Call	Bond Future	926.9000	0.9269	784.3300	0.7843	15.381	0.0000	0.0000
2023/09/22	R213	02/05/2024	10.28 Put	Bond Future	5439.7300	5.4397	5697.1100	5.6971	4.731	0.0000	0.0000
2023/09/22	R213	01/08/2024	10.87 Call	Bond Future	1906.4300	1.9064	1650.9400	1.6509	13.401	0.0000	0.0000
2023/09/22	R213	01/08/2024	10.87 Put	Bond Future	4326.7200	4.3267	4484.0900	4.4841	3.637	0.0000	0.0000
2023/09/22	R213	01/08/2024	10.88 Call	Bond Future	1922.7300	1.9227	1665.5700	1.6656	13.375	0.0000	0.0000
2023/09/22	R213	01/08/2024	10.88 Put	Bond Future	4302.2800	4.3023	4457.9800	4.4580	3.619	0.0000	0.0000
2023/09/22	R213	01/08/2024	10.86 Call	Bond Future	1889.9100	1.8899	1636.0900	1.6361	13.430	0.0000	0.0000
2023/09/22	R213	01/08/2024	10.86 Put	Bond Future	4350.9700	4.3510	4510.0100	4.5100	3.655	0.0000	0.0000
2023/09/22	R213	01/08/2024		Bond Future	11.4750	82.7586	11.5805	82.3457	0.919	0.0000	0.0000
2023/09/22	R213	07/11/2024		Bond Future	11.6275	81.1203	11.7405	80.6924	0.971	0.0000	0.0000
2023/09/22	R213	07/11/2024	11.22 Call	Bond Future	2561.5600	2.5616	2223.5000	2.2235	13.197	0.0000	0.0000
2023/09/22	R213	07/11/2024	11.22 Put	Bond Future	4129.5400	4.1295	4219.3500	4.2194	2.175	0.0000	0.0000
2023/09/22	R213	07/11/2024	11.23 Call	Bond Future	2579.7500	2.5798	2240.0500	2.2401	13.168	0.0000	0.0000
2023/09/22	R213	07/11/2024	11.23 Put	Bond Future	4108.8000	4.1088	4196.9700	4.1970	2.146	0.0000	0.0000
2023/09/22	R213	07/11/2024	11.21 Call	Bond Future	2543.7800	2.5438	2207.3600	2.2074	13.225	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	
2023/09/22	R213	07/11/2024	11.21 Put	Bond Future	4150.7200	4.1507	4242.1700	4.2422	2.203	0.0000	0.0000
2023/09/22	R214	02/11/2023	11.46 Call	Bond Future	27.7500	0.0278	15.6300	0.0156	43.676	0.0000	0.0000
2023/09/22	R214	02/11/2023	11.46 Put	Bond Future	6036.3700	6.0364	6316.6700	6.3167	4.644	0.0000	0.0000
2023/09/22	R214	02/11/2023	11.47 Call	Bond Future	28.9700	0.0290	16.3900	0.0164	43.424	0.0000	0.0000
2023/09/22	R214	02/11/2023	11.47 Put	Bond Future	5985.0000	5.9850	6264.8400	6.2648	4.676	0.0000	0.0000
2023/09/22	R214	02/11/2023	11.45 Call	Bond Future	26.5700	0.0266	14.8900	0.0149	43.959	0.0000	0.0000
2023/09/22	R214	02/11/2023	11.45 Put	Bond Future	6087.8400	6.0878	6368.5800	6.3686	4.611	0.0000	0.0000
2023/09/22	R214	02/11/2023		Bond Future	12.6941	58.1973	12.7593	57.9049	0.514	0.0000	0.0000
2023/09/22	R214	01/02/2024		Bond Future	12.8143	59.4892	12.8833	59.1843	0.539	0.0000	0.0000
2023/09/22	R214	01/02/2024	12.15 Call	Bond Future	1054.2700	1.0543	915.0000	0.9150	13.210	0.0000	0.0000
2023/09/22	R214	01/02/2024	12.15 Put	Bond Future	4123.7600	4.1238	4289.3700	4.2894	4.016	0.0000	0.0000
2023/09/22	R214	01/02/2024	12.16 Call	Bond Future	1069.2800	1.0693	928.8400	0.9288	13.134	0.0000	0.0000
2023/09/22	R214	01/02/2024	12.16 Put	Bond Future	4090.6400	4.0906	4255.0800	4.2551	4.020	0.0000	0.0000
2023/09/22	R214	01/02/2024	12.14 Call	Bond Future	1039.3900	1.0394	901.1700	0.9012	13.298	0.0000	0.0000
2023/09/22	R214	01/02/2024	12.14 Put	Bond Future	4157.0600	4.1571	4323.7200	4.3237	4.009	0.0000	0.0000
2023/09/22	R214	02/05/2024		Bond Future	12.9321	57.4997	13.0014	57.1979	0.536	0.0000	0.0000
2023/09/22	R214	02/05/2024	11.47 Call	Bond Future	680.2800	0.6803	581.1100	0.5811	14.578	0.0000	0.0000
2023/09/22	R214	02/05/2024	11.47 Put	Bond Future	7684.5300	7.6845	7887.1700	7.8872	2.637	0.0000	0.0000
2023/09/22	R214	02/05/2024	11.48 Call	Bond Future	688.5300	0.6885	588.5500	0.5886	14.521	0.0000	0.0000
2023/09/22	R214	02/05/2024	11.48 Put	Bond Future	7640.4000	7.6404	7842.2300	7.8422	2.642	0.0000	0.0000
2023/09/22	R214	02/05/2024	11.46 Call	Bond Future	672.2100	0.6722	573.7400	0.5737	14.649	0.0000	0.0000
2023/09/22	R214	02/05/2024	11.46 Put	Bond Future	7728.9000	7.7289	7932.2400	7.9322	2.631	0.0000	0.0000
2023/09/22	R214	01/08/2024	12.17 Call	Bond Future	1764.7600	1.7648	1594.8600	1.5949	9.627	0.0000	0.0000
2023/09/22	R214	01/08/2024	12.17 Put	Bond Future	5793.1700	5.7932	5934.7100	5.9347	2.443	0.0000	0.0000
2023/09/22	R214	01/08/2024	12.18 Call	Bond Future	1780.3100	1.7803	1609.7900	1.6098	9.578	0.0000	0.0000
2023/09/22	R214	01/08/2024	12.18 Put	Bond Future	5760.7800	5.7608	5901.7000	5.9017	2.446	0.0000	0.0000
2023/09/22	R214	01/08/2024	12.16 Call	Bond Future	1749.0900	1.7491	1580.0100	1.5800	9.667	0.0000	0.0000
2023/09/22	R214	01/08/2024	12.16 Put	Bond Future	5825.5000	5.8255	5967.8600	5.9679	2.444	0.0000	0.0000
2023/09/22	R214	01/08/2024		Bond Future	13.0561	58.7614	13.1287	58.4500	0.556	0.0000	0.0000
2023/09/22	R214	07/11/2024	12.61 Call	Bond Future	2630.1700	2.6302	2377.0100	2.3770	9.625	0.0000	0.0000
2023/09/22	R214	07/11/2024	12.61 Put	Bond Future	5248.0200	5.2480	5317.3700	5.3174	1.321	0.0000	0.0000
2023/09/22	R214	07/11/2024	12.62 Call	Bond Future	2648.9600	2.6490	2394.3400	2.3943	9.612	0.0000	0.0000
2023/09/22	R214	07/11/2024	12.62 Put	Bond Future	5221.3800	5.2214	5289.2700	5.2893	1.300	0.0000	0.0000
2023/09/22	R214	07/11/2024	12.60 Call	Bond Future	2611.4400	2.6114	2359.7400	2.3597	9.638	0.0000	0.0000
2023/09/22	R214	07/11/2024	12.60 Put	Bond Future	5274.7600	5.2748	5345.5700	5.3456	1.342	0.0000	0.0000
2023/09/22	R214	07/11/2024		Bond Future	13.2069	56.8188	13.2835	56.4963	0.580	0.0000	0.0000
2023/09/22	R248	02/11/2023		Bond Future	12.7811	71.6238	12.8464	71.2696	0.511	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	
2023/09/22	R248	02/11/2023	11.48 Call	Bond Future	26.7900	0.0268	14.6500	0.0147	45.315	0.0000	0.0000
2023/09/22	R248	02/11/2023	11.48 Put	Bond Future	7813.7200	7.8137	8155.7900	8.1558	4.378	0.0000	0.0000
2023/09/22	R248	02/11/2023	11.49 Call	Bond Future	28.0200	0.0280	15.4000	0.0154	45.039	0.0000	0.0000
2023/09/22	R248	02/11/2023	11.49 Put	Bond Future	7749.3500	7.7494	8090.9400	8.0909	4.408	0.0000	0.0000
2023/09/22	R248	02/11/2023	11.47 Call	Bond Future	25.6200	0.0256	13.9400	0.0139	45.589	0.0000	0.0000
2023/09/22	R248	02/11/2023	11.47 Put	Bond Future	7878.2400	7.8782	8220.7700	8.2208	4.348	0.0000	0.0000
2023/09/22	R248	02/11/2023	11.80 Put	Bond Future	5835.9500	5.8360	6153.0400	6.1530	5.433	0.0000	0.0000
2023/09/22	R248	02/11/2023	11.80 Call	Bond Future	101.2000	0.1012	64.0800	0.0641	36.680	0.0000	0.0000
2023/09/22	R248	02/11/2023	12.50 Put	Bond Future	2459.2600	2.4593	2638.5100	2.6385	7.289	0.0000	0.0000
2023/09/22	R248	02/11/2023	12.50 Call	Bond Future	896.8600	0.8969	721.9000	0.7219	19.508	0.0000	0.0000
2023/09/22	R248	02/11/2023	13.60 Call	Bond Future	4582.6100	4.5826	4245.9700	4.2460	7.346	0.0000	0.0000
2023/09/22	R248	02/11/2023	13.60 Put	Bond Future	362.2800	0.3623	379.8500	0.3799	4.850	0.0000	0.0000
2023/09/22	R248	01/02/2024		Bond Future	12.9062	73.2137	12.9756	72.8443	0.537	0.0000	0.0000
2023/09/22	R248	01/02/2024	12.15 Call	Bond Future	1170.6200	1.1706	963.9800	0.9640	17.652	0.0000	0.0000
2023/09/22	R248	01/02/2024	12.15 Put	Bond Future	5440.9100	5.4409	5603.6500	5.6037	2.991	0.0000	0.0000
2023/09/22	R248	01/02/2024	12.16 Call	Bond Future	1187.7700	1.1878	979.4500	0.9795	17.539	0.0000	0.0000
2023/09/22	R248	01/02/2024	12.16 Put	Bond Future	5398.5700	5.3986	5559.6300	5.5596	2.983	0.0000	0.0000
2023/09/22	R248	01/02/2024	12.14 Call	Bond Future	1153.6200	1.1536	948.6600	0.9487	17.767	0.0000	0.0000
2023/09/22	R248	01/02/2024	12.14 Put	Bond Future	5483.4800	5.4835	5647.9000	5.6479	2.998	0.0000	0.0000
2023/09/22	R248	01/02/2024	11.50 Put	Bond Future	8724.4200	8.7244	9013.2100	9.0132	3.310	0.0000	0.0000
2023/09/22	R248	01/02/2024	11.50 Call	Bond Future	398.4400	0.3984	317.8500	0.3179	20.226	0.0000	0.0000
2023/09/22	R248	01/02/2024	12.30 Put	Bond Future	4833.7200	4.8337	4969.2100	4.9692	2.803	0.0000	0.0000
2023/09/22	R248	01/02/2024	12.30 Call	Bond Future	1446.9300	1.4469	1213.0400	1.2130	16.165	0.0000	0.0000
2023/09/22	R248	01/02/2024	13.37 Call	Bond Future	4389.9100	4.3899	4011.8600	4.0119	8.612	0.0000	0.0000
2023/09/22	R248	01/02/2024	13.37 Put	Bond Future	1984.3100	1.9843	1975.6400	1.9756	0.437	0.0000	0.0000
2023/09/22	R248	02/05/2024		Bond Future	13.0289	70.3836	13.0987	70.0181	0.535	0.0000	0.0000
2023/09/22	R248	02/05/2024	11.47 Call	Bond Future	760.7000	0.7607	641.4600	0.6415	15.675	0.0000	0.0000
2023/09/22	R248	02/05/2024	11.47 Put	Bond Future	9931.7900	9.9318	10178.0500	10.1781	2.480	0.0000	0.0000
2023/09/22	R248	02/05/2024	11.48 Call	Bond Future	770.1900	0.7702	649.9400	0.6499	15.613	0.0000	0.0000
2023/09/22	R248	02/05/2024	11.48 Put	Bond Future	9875.7200	9.8757	10120.9700	10.1210	2.483	0.0000	0.0000
2023/09/22	R248	02/05/2024	11.46 Call	Bond Future	751.4300	0.7514	633.1900	0.6332	15.735	0.0000	0.0000
2023/09/22	R248	02/05/2024	11.46 Put	Bond Future	9988.1800	9.9882	10235.4400	10.2354	2.476	0.0000	0.0000
2023/09/22	R248	01/08/2024	12.31 Call	Bond Future	2291.7700	2.2918	2022.9600	2.0230	11.729	0.0000	0.0000
2023/09/22	R248	01/08/2024	12.31 Put	Bond Future	6944.4700	6.9445	7052.8200	7.0528	1.560	0.0000	0.0000
2023/09/22	R248	01/08/2024	12.32 Call	Bond Future	2311.5200	2.3115	2041.6000	2.0416	11.677	0.0000	0.0000
2023/09/22	R248	01/08/2024	12.32 Put	Bond Future	6906.1200	6.9061	7013.3600	7.0134	1.553	0.0000	0.0000
2023/09/22	R248	01/08/2024	12.30 Call	Bond Future	2272.1100	2.2721	2004.4200	2.0044	11.782	0.0000	0.0000
2023/09/22	R248	01/08/2024	12.30 Put	Bond Future	6982.9900	6.9830	7092.4600	7.0925	1.568	0.0000	0.0000
2023/09/22	R248	01/08/2024		Bond Future	13.1583	71.9279	13.2316	71.5507	0.557	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	
2023/09/22	R248	07/11/2024		Bond Future	13.3153	69.1457	13.3929	68.7551	0.582	0.0000	0.0000
2023/09/22	R248	07/11/2024	12.79 Call	Bond Future	3381.4200	3.3814	3115.9100	3.1159	7.852	0.0000	0.0000
2023/09/22	R248	07/11/2024	12.79 Put	Bond Future	6138.7100	6.1387	6263.8000	6.2638	2.038	0.0000	0.0000
2023/09/22	R248	07/11/2024	12.80 Call	Bond Future	3404.7300	3.4047	3138.3900	3.1384	7.823	0.0000	0.0000
2023/09/22	R248	07/11/2024	12.80 Put	Bond Future	6107.6700	6.1077	6231.9300	6.2319	2.034	0.0000	0.0000
2023/09/22	R248	07/11/2024	12.78 Call	Bond Future	3358.1900	3.3582	3093.5100	3.0935	7.882	0.0000	0.0000
2023/09/22	R248	07/11/2024	12.78 Put	Bond Future	6169.9100	6.1699	6295.8300	6.2958	2.041	0.0000	0.0000
2023/09/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2023/09/22	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

**1457235**