



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 10/01/2024 TO 10/01/2024

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
2024/01/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/10	2025	01/02/2024		Bond Future	176.3703	176.3703	176.5104	0.079	0.0000	0.0000
2024/01/10	2025	02/05/2024		Bond Future	180.3098	180.3098	180.4526	0.079	0.0000	0.0000
2024/01/10	2025	01/08/2024		Bond Future	182.5167	182.5167	182.6637	0.081	0.0000	0.0000
2024/01/10	2025	07/11/2024		Bond Future	186.8271	186.8271	186.9799	0.082	0.0000	0.0000
2024/01/10	2029	01/02/2024		Bond Future	129.5572	129.5572	129.4641	0.072	0.0000	0.0000
2024/01/10	2029	02/05/2024		Bond Future	131.0822	131.0822	130.9866	0.073	0.0000	0.0000

Open Interest

0

0

0

0

0

0

11,392

0

0

75

7,360

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	
2024/01/10	2029	01/08/2024		Bond Future	134.0260	134.0260	133.9289	133.9289	0.072	0.0000	0.0000
2024/01/10	2029	07/11/2024		Bond Future	135.7856	135.7856	135.6879	135.6879	0.072	0.0000	0.0000
2024/01/10	2029	06/02/2025		Bond Future	138.7038	138.7038	138.6058	138.6058	0.071	0.0000	0.0000
2024/01/10	2029	06/02/2025	132.40 Call	Bond Future	6303.8400	6.3038	6205.8200	6.2058	1.555	0.0000	0.0000
2024/01/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.85 Call	Bond Future	8518.0900	8.5181	8589.0200	8.5890	0.833	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.85 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2024/01/10	2030	01/02/2024	10.00 Put	Bond Future	207.8400	0.2078	182.3400	0.1823	12.269	0.0000	0.0000
2024/01/10	2030	01/02/2024	10.00 Call	Bond Future	1396.0800	1.3961	1441.5400	1.4415	3.256	0.0000	0.0000
2024/01/10	2030	01/02/2024	9.89 Put	Bond Future	309.7600	0.3098	276.5900	0.2766	10.708	0.0000	0.0000
2024/01/10	2030	01/02/2024	9.89 Call	Bond Future	1037.4100	1.0374	1075.2000	1.0752	3.643	0.0000	0.0000
2024/01/10	2030	01/02/2024	10.39 Put	Bond Future	45.3400	0.0453	37.1600	0.0372	18.041	0.0000	0.0000
2024/01/10	2030	01/02/2024	10.39 Call	Bond Future	2843.5000	2.8435	2906.2800	2.9063	2.208	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.86 Call	Bond Future	8555.6600	8.5557	8626.5800	8.6266	0.829	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.86 Put	Bond Future	0.0900	0.0001	0.0500	0.0001	44.444	0.0000	0.0000
2024/01/10	2030	01/02/2024	10.16 Put	Bond Future	112.7100	0.1127	96.2200	0.0962	14.630	0.0000	0.0000
2024/01/10	2030	01/02/2024	10.16 Call	Bond Future	1965.7600	1.9658	2020.2300	2.0202	2.771	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.00 Call	Bond Future	5249.2700	5.2493	5319.2600	5.3193	1.333	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.00 Put	Bond Future	3.6200	0.0036	2.6500	0.0027	26.796	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.75 Call	Bond Future	8141.2700	8.1413	8212.1800	8.2122	0.871	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.75 Put	Bond Future	0.1400	0.0001	0.0900	0.0001	35.714	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.36 Call	Bond Future	6651.5500	6.6516	6722.2700	6.7223	1.063	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.36 Put	Bond Future	0.7400	0.0007	0.5000	0.0005	32.432	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.37 Call	Bond Future	6690.1400	6.6901	6760.8800	6.7609	1.057	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.37 Put	Bond Future	0.7000	0.0007	0.4800	0.0005	31.429	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.35 Call	Bond Future	6612.9400	6.6129	6683.6600	6.6837	1.069	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.35 Put	Bond Future	0.7700	0.0008	0.5300	0.0005	31.169	0.0000	0.0000
2024/01/10	2030	01/02/2024		Bond Future	9.7176	92.4717	9.7009	92.5427	0.172	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.31 Call	Bond Future	6458.2800	6.4583	6528.9500	6.5290	1.094	0.0000	0.0000
2024/01/10	2030	01/02/2024	11.31 Put	Bond Future	0.9200	0.0009	0.6300	0.0006	31.522	0.0000	0.0000
2024/01/10	2030	01/02/2024	9.93 Put	Bond Future	268.2400	0.2682	238.0000	0.2380	11.273	0.0000	0.0000
2024/01/10	2030	01/02/2024	9.93 Call	Bond Future	1163.7100	1.1637	1204.4300	1.2044	3.499	0.0000	0.0000
2024/01/10	2030	01/02/2024	9.57 Put	Bond Future	895.4400	0.8954	837.2700	0.8373	6.496	0.0000	0.0000
2024/01/10	2030	01/02/2024	9.57 Call	Bond Future	266.5800	0.2666	279.3700	0.2794	4.798	0.0000	0.0000
2024/01/10	2030	01/02/2024	10.07 Put	Bond Future	159.3600	0.1594	138.1600	0.1382	13.303	0.0000	0.0000
2024/01/10	2030	01/02/2024	10.07 Call	Bond Future	1639.2000	1.6392	1688.9600	1.6890	3.036	0.0000	0.0000
2024/01/10	2030	01/02/2024	12.10 Call	Bond Future	9450.9700	9.4510	9521.9200	9.5219	0.751	0.0000	0.0000
2024/01/10	2030	01/02/2024	12.10 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000

0
66
0
0
0
0
500
0
500
0
500
0
500
0
500
0
500
0
200
0
700
0
200
0
0
0
0
0
0
0
100,422
0
1,360
0
1,360
0
400
0
400
0
400

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/10	2030	02/05/2024		Bond Future	9.7607	94.5145	9.7431	94.5868	0.180	0.0000	0.0000
2024/01/10	2030	02/05/2024	9.82 Call	Bond Future	1586.1600	1.5862	1618.6700	1.6187	2.050	0.0000	0.0000
2024/01/10	2030	02/05/2024	9.82 Put	Bond Future	1342.8600	1.3429	1303.0700	1.3031	2.963	0.0000	0.0000
2024/01/10	2030	02/05/2024	9.83 Call	Bond Future	1608.3300	1.6083	1641.1600	1.6412	2.041	0.0000	0.0000
2024/01/10	2030	02/05/2024	9.83 Put	Bond Future	1324.0900	1.3241	1284.6200	1.2846	2.981	0.0000	0.0000
2024/01/10	2030	02/05/2024	9.81 Call	Bond Future	1563.9600	1.5640	1596.1400	1.5961	2.058	0.0000	0.0000
2024/01/10	2030	02/05/2024	9.81 Put	Bond Future	1361.6200	1.3616	1321.5000	1.3215	2.946	0.0000	0.0000
2024/01/10	2030	02/05/2024	10.62 Put	Bond Future	396.0700	0.3961	378.6600	0.3787	4.396	0.0000	0.0000
2024/01/10	2030	02/05/2024	10.62 Call	Bond Future	3844.1900	3.8442	3899.0800	3.8991	1.428	0.0000	0.0000
2024/01/10	2030	02/05/2024	11.12 Put	Bond Future	173.5400	0.1735	164.3900	0.1644	5.273	0.0000	0.0000
2024/01/10	2030	02/05/2024	11.12 Call	Bond Future	5554.3600	5.5544	5617.5100	5.6175	1.137	0.0000	0.0000
2024/01/10	2030	02/05/2024	13.15 Call	Bond Future	12710.2000	12.7102	12782.3300	12.7823	0.567	0.0000	0.0000
2024/01/10	2030	02/05/2024	13.15 Put	Bond Future	1.7400	0.0017	1.5700	0.0016	9.770	0.0000	0.0000
2024/01/10	2030	02/05/2024	9.66 Put	Bond Future	1669.8800	1.6699	1624.9300	1.6249	2.692	0.0000	0.0000
2024/01/10	2030	02/05/2024	9.66 Call	Bond Future	1255.1000	1.2551	1282.4500	1.2825	2.179	0.0000	0.0000
2024/01/10	2030	02/05/2024	10.16 Put	Bond Future	817.0100	0.8170	787.8700	0.7879	3.567	0.0000	0.0000
2024/01/10	2030	02/05/2024	10.16 Call	Bond Future	2439.6100	2.4396	2482.7700	2.4828	1.769	0.0000	0.0000
2024/01/10	2030	02/05/2024	11.94 Call	Bond Future	8481.3700	8.4814	8550.8100	8.5508	0.819	0.0000	0.0000
2024/01/10	2030	02/05/2024	11.94 Put	Bond Future	43.0100	0.0430	40.1500	0.0402	6.650	0.0000	0.0000
2024/01/10	2030	02/05/2024	12.38 Call	Bond Future	10038.8200	10.0388	10109.9400	10.1099	0.708	0.0000	0.0000
2024/01/10	2030	02/05/2024	12.38 Put	Bond Future	15.2200	0.0152	14.0400	0.0140	7.753	0.0000	0.0000
2024/01/10	2030	02/05/2024	10.82 Put	Bond Future	285.9600	0.2860	272.3700	0.2724	4.752	0.0000	0.0000
2024/01/10	2030	02/05/2024	10.82 Call	Bond Future	4513.5200	4.5135	4572.2300	4.5722	1.301	0.0000	0.0000
2024/01/10	2030	01/08/2024	10.38 Call	Bond Future	3295.1000	3.2951	3341.9100	3.3419	1.421	0.0000	0.0000
2024/01/10	2030	01/08/2024	10.38 Put	Bond Future	1048.4600	1.0485	1020.9200	1.0209	2.627	0.0000	0.0000
2024/01/10	2030	01/08/2024	10.39 Call	Bond Future	3322.4900	3.3225	3369.5100	3.3695	1.415	0.0000	0.0000
2024/01/10	2030	01/08/2024	10.39 Put	Bond Future	1037.3700	1.0374	1010.0400	1.0100	2.635	0.0000	0.0000
2024/01/10	2030	01/08/2024	10.37 Call	Bond Future	3267.5600	3.2676	3314.1700	3.3142	1.426	0.0000	0.0000
2024/01/10	2030	01/08/2024	10.37 Put	Bond Future	1059.4100	1.0594	1031.6700	1.0317	2.618	0.0000	0.0000
2024/01/10	2030	01/08/2024		Bond Future	9.8051	92.6089	9.7864	92.6832	0.191	0.0000	0.0000
2024/01/10	2030	07/11/2024		Bond Future	9.8651	94.7706	9.8449	94.8479	0.205	0.0000	0.0000
2024/01/10	2030	07/11/2024	10.75 Call	Bond Future	4460.7600	4.4608	4512.7100	4.5127	1.165	0.0000	0.0000
2024/01/10	2030	07/11/2024	10.75 Put	Bond Future	1157.5300	1.1575	1132.1400	1.1321	2.193	0.0000	0.0000
2024/01/10	2030	07/11/2024	10.76 Call	Bond Future	4488.0900	4.4881	4540.1900	4.5402	1.161	0.0000	0.0000
2024/01/10	2030	07/11/2024	10.76 Put	Bond Future	1148.3800	1.1484	1123.1400	1.1231	2.198	0.0000	0.0000
2024/01/10	2030	07/11/2024	10.74 Call	Bond Future	4433.4800	4.4335	4485.2700	4.4853	1.168	0.0000	0.0000
2024/01/10	2030	07/11/2024	10.74 Put	Bond Future	1166.7600	1.1668	1141.2100	1.1412	2.190	0.0000	0.0000
2024/01/10	2030	06/02/2025		Bond Future	9.9396	92.7737	9.9177	92.8540	0.220	0.0000	0.0000
2024/01/10	2030	06/02/2025	10.68 Call	Bond Future	4162.5800	4.1626	4213.5800	4.2136	1.225	0.0000	0.0000

26,409

0

0

0

0

0

0

0

500

0

500

0

500

0

1,000

0

1,000

0

1,000

0

1,080

0

1,080

0

0

0

0

0

0

0

1,652

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	
2024/01/10	2030	06/02/2025	10.68 Put	Bond Future	1494.9500	1.4950	1465.6800	1.4657	1.958	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.90 Put	Bond Future	235.4500	0.2355	196.8100	0.1968	16.411	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.90 Call	Bond Future	1864.3900	1.8644	1962.8800	1.9629	5.283	0.0000	0.0000
2024/01/10	2032	01/02/2024	12.00 Call	Bond Future	6720.5600	6.7206	6856.5300	6.8565	2.023	0.0000	0.0000
2024/01/10	2032	01/02/2024	12.00 Put	Bond Future	3.6700	0.0037	2.5100	0.0025	31.608	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.55 Call	Bond Future	4705.7800	4.7058	4837.4000	4.8374	2.797	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.55 Put	Bond Future	21.4400	0.0214	15.9300	0.0159	25.700	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.33 Call	Bond Future	3715.7900	3.7158	3841.7200	3.8417	3.389	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.33 Put	Bond Future	49.4900	0.0495	38.2900	0.0383	22.631	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.35 Call	Bond Future	3805.3900	3.8054	3932.0100	3.9320	3.327	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.35 Put	Bond Future	45.8700	0.0459	35.3600	0.0354	22.913	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.85 Call	Bond Future	1667.6500	1.6677	1760.9200	1.7609	5.593	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.85 Put	Bond Future	279.7800	0.2798	235.9200	0.2359	15.677	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.59 Put	Bond Future	656.3300	0.6563	578.4900	0.5785	11.860	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.59 Call	Bond Future	776.4000	0.7764	835.6900	0.8357	7.637	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.09 Put	Bond Future	120.0200	0.1200	96.9900	0.0970	19.188	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.09 Call	Bond Future	2657.0400	2.6570	2771.1400	2.7711	4.294	0.0000	0.0000
2024/01/10	2032	01/02/2024	12.73 Call	Bond Future	9877.3500	9.8774	10014.4000	10.0144	1.388	0.0000	0.0000
2024/01/10	2032	01/02/2024	12.73 Put	Bond Future	0.2100	0.0002	0.1300	0.0001	38.095	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.78 Put	Bond Future	355.1100	0.3551	303.1400	0.3031	14.635	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.78 Call	Bond Future	1404.0100	1.4040	1489.1700	1.4892	6.065	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.75 Call	Bond Future	5605.9300	5.6059	5740.2100	5.7402	2.395	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.75 Put	Bond Future	10.0700	0.0101	7.2200	0.0072	28.302	0.0000	0.0000
2024/01/10	2032	01/02/2024	12.50 Call	Bond Future	8899.7800	8.8998	9036.7200	9.0367	1.539	0.0000	0.0000
2024/01/10	2032	01/02/2024	12.50 Put	Bond Future	0.5100	0.0005	0.3200	0.0003	37.255	0.0000	0.0000
2024/01/10	2032	01/02/2024		Bond Future	10.5656	90.4413	10.5379	90.5785	0.263	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.84 Call	Bond Future	6008.7600	6.0088	6143.8200	6.1438	2.248	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.84 Put	Bond Future	7.0000	0.0070	4.9300	0.0049	29.571	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.85 Call	Bond Future	6053.4300	6.0534	6188.5600	6.1886	2.232	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.85 Put	Bond Future	6.7300	0.0067	4.7300	0.0047	29.718	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.83 Call	Bond Future	5964.0800	5.9641	6099.0700	6.0991	2.263	0.0000	0.0000
2024/01/10	2032	01/02/2024	11.83 Put	Bond Future	7.2900	0.0073	5.1500	0.0052	29.355	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.01 Put	Bond Future	2803.5800	2.8036	2667.5900	2.6676	4.851	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.01 Call	Bond Future	7.1400	0.0071	8.2800	0.0083	15.966	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.76 Put	Bond Future	379.8600	0.3799	325.4000	0.3254	14.337	0.0000	0.0000
2024/01/10	2032	01/02/2024	10.76 Call	Bond Future	1331.6000	1.3316	1414.2700	1.4143	6.208	0.0000	0.0000
2024/01/10	2032	01/02/2024	12.62 Call	Bond Future	9411.8000	9.4118	9548.8100	9.5488	1.456	0.0000	0.0000
2024/01/10	2032	01/02/2024	12.62 Put	Bond Future	0.3200	0.0003	0.2000	0.0002	37.500	0.0000	0.0000

0
0
8,500
0
0
0
8,500
0
17,000
0
8,500
0
17,000
0
500
0
500
0
500
0
200
0
200
0
200
80,573
0
0
0
0
0
0
0
0
1,200
0
1,200
0
1,200

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	
2024/01/10	2032	02/05/2024	10.55 Call	Bond Future	1588.0200	1.5880	1647.2500	1.6473	3.730	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.55 Put	Bond Future	2004.9500	2.0050	1924.2200	1.9242	4.027	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.56 Call	Bond Future	1612.0500	1.6121	1671.8700	1.6719	3.711	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.56 Put	Bond Future	1980.5100	1.9805	1900.3700	1.9004	4.046	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.54 Call	Bond Future	1564.3900	1.5644	1623.0200	1.6230	3.748	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.54 Put	Bond Future	2029.8400	2.0298	1948.5100	1.9485	4.007	0.0000	0.0000
2024/01/10	2032	02/05/2024		Bond Future	10.6362	88.2771	10.6072	88.4171	0.273	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.59 Put	Bond Future	1908.3200	1.9083	1829.9700	1.8300	4.106	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.59 Call	Bond Future	1685.0900	1.6851	1746.7000	1.7467	3.656	0.0000	0.0000
2024/01/10	2032	02/05/2024	11.09 Put	Bond Future	987.1100	0.9871	936.6800	0.9367	5.109	0.0000	0.0000
2024/01/10	2032	02/05/2024	11.09 Call	Bond Future	3139.2300	3.1392	3228.7600	3.2288	2.852	0.0000	0.0000
2024/01/10	2032	02/05/2024	13.18 Call	Bond Future	11254.9000	11.2549	11391.7100	11.3917	1.216	0.0000	0.0000
2024/01/10	2032	02/05/2024	13.18 Put	Bond Future	33.6400	0.0336	30.4900	0.0305	9.364	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.36 Put	Bond Future	2521.6000	2.5216	2429.6400	2.4296	3.647	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.36 Call	Bond Future	1177.0000	1.1770	1225.0000	1.2250	4.078	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.86 Put	Bond Future	1348.0500	1.3481	1285.3900	1.2854	4.648	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.86 Call	Bond Future	2417.9800	2.4180	2495.2800	2.4953	3.197	0.0000	0.0000
2024/01/10	2032	02/05/2024	12.90 Call	Bond Future	10144.2600	10.1443	10278.9100	10.2789	1.327	0.0000	0.0000
2024/01/10	2032	02/05/2024	12.90 Put	Bond Future	62.2900	0.0623	56.9800	0.0570	8.525	0.0000	0.0000
2024/01/10	2032	02/05/2024	13.35 Call	Bond Future	11924.9000	11.9249	12062.6200	12.0626	1.155	0.0000	0.0000
2024/01/10	2032	02/05/2024	13.35 Put	Bond Future	22.7000	0.0227	20.4600	0.0205	9.868	0.0000	0.0000
2024/01/10	2032	02/05/2024	11.35 Put	Bond Future	685.3100	0.6853	646.7900	0.6468	5.621	0.0000	0.0000
2024/01/10	2032	02/05/2024	11.35 Call	Bond Future	4039.6900	4.0397	4141.1300	4.1411	2.511	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.65 Put	Bond Future	1769.8200	1.7698	1695.0300	1.6950	4.226	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.65 Call	Bond Future	1836.1100	1.8361	1901.2800	1.9013	3.549	0.0000	0.0000
2024/01/10	2032	02/05/2024	11.81 Call	Bond Future	5779.8400	5.7798	5896.9900	5.8970	2.027	0.0000	0.0000
2024/01/10	2032	02/05/2024	11.81 Put	Bond Future	351.7800	0.3518	328.9700	0.3290	6.484	0.0000	0.0000
2024/01/10	2032	02/05/2024	11.21 Call	Bond Future	3544.6600	3.5447	3639.9600	3.6400	2.689	0.0000	0.0000
2024/01/10	2032	02/05/2024	11.21 Put	Bond Future	834.9000	0.8349	790.2400	0.7902	5.349	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.57 Put	Bond Future	1956.2800	1.9563	1876.7400	1.8767	4.066	0.0000	0.0000
2024/01/10	2032	02/05/2024	10.57 Call	Bond Future	1636.2700	1.6363	1696.6900	1.6967	3.693	0.0000	0.0000
2024/01/10	2032	01/08/2024	11.14 Call	Bond Future	3567.0100	3.5670	3654.0300	3.6540	2.440	0.0000	0.0000
2024/01/10	2032	01/08/2024	11.14 Put	Bond Future	1567.2700	1.5673	1510.7800	1.5108	3.604	0.0000	0.0000
2024/01/10	2032	01/08/2024	11.15 Call	Bond Future	3597.4400	3.5974	3684.8700	3.6849	2.430	0.0000	0.0000
2024/01/10	2032	01/08/2024	11.15 Put	Bond Future	1552.0200	1.5520	1495.9400	1.4959	3.613	0.0000	0.0000
2024/01/10	2032	01/08/2024	11.13 Call	Bond Future	3536.6700	3.5367	3623.3000	3.6233	2.449	0.0000	0.0000
2024/01/10	2032	01/08/2024	11.13 Put	Bond Future	1582.6400	1.5826	1525.7600	1.5258	3.594	0.0000	0.0000
2024/01/10	2032	01/08/2024		Bond Future	10.7089	90.2384	10.6784	90.3819	0.284	0.0000	0.0000
2024/01/10	2032	07/11/2024		Bond Future	10.8060	88.1782	10.7738	88.3262	0.299	0.0000	0.0000

0
0
0
0
0
0
87,687
0
500
0
500
0
500
0
1,000
0
1,000
0
1,000
0
1,550
0
1,550
0
1,550
0
500
0
500
0
500
0
0
0
0
0
0
0
0
0
1,526

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	
2024/01/10	2032	07/11/2024	13.36 Call	Bond Future	11096.0000	11.0960	11229.6600	11.2297	1.205	0.0000	0.0000
2024/01/10	2032	07/11/2024	13.36 Put	Bond Future	343.2500	0.3433	328.9200	0.3289	4.175	0.0000	0.0000
2024/01/10	2032	07/11/2024	11.64 Put	Bond Future	1461.3900	1.4614	1414.2500	1.4143	3.226	0.0000	0.0000
2024/01/10	2032	07/11/2024	11.64 Call	Bond Future	5175.8100	5.1758	5276.6600	5.2767	1.948	0.0000	0.0000
2024/01/10	2032	07/11/2024	11.48 Call	Bond Future	4673.1500	4.6732	4769.2200	4.7692	2.056	0.0000	0.0000
2024/01/10	2032	07/11/2024	11.48 Put	Bond Future	1655.3500	1.6554	1603.4300	1.6034	3.136	0.0000	0.0000
2024/01/10	2032	07/11/2024	11.49 Call	Bond Future	4703.9800	4.7040	4800.3600	4.8004	2.049	0.0000	0.0000
2024/01/10	2032	07/11/2024	11.49 Put	Bond Future	1642.4300	1.6424	1590.8200	1.5908	3.142	0.0000	0.0000
2024/01/10	2032	07/11/2024	11.47 Call	Bond Future	4642.3800	4.6424	4738.1300	4.7381	2.063	0.0000	0.0000
2024/01/10	2032	07/11/2024	11.47 Put	Bond Future	1668.3700	1.6684	1616.1300	1.6161	3.131	0.0000	0.0000
2024/01/10	2032	06/02/2025		Bond Future	10.9133	90.0496	10.8791	90.2019	0.313	0.0000	0.0000
2024/01/10	2032	06/02/2025	11.72 Call	Bond Future	5124.4500	5.1245	5226.8200	5.2268	1.998	0.0000	0.0000
2024/01/10	2032	06/02/2025	11.72 Put	Bond Future	1622.7000	1.6227	1572.7400	1.5727	3.079	0.0000	0.0000
2024/01/10	2033	01/02/2024		Bond Future	122.5833	122.5833	122.9458	122.9458	0.296	0.0000	0.0000
2024/01/10	2033	02/05/2024		Bond Future	123.8558	123.8558	124.2261	124.2261	0.299	0.0000	0.0000
2024/01/10	2033	01/08/2024		Bond Future	126.6374	126.6374	127.0167	127.0167	0.300	0.0000	0.0000
2024/01/10	2033	07/11/2024		Bond Future	128.1250	128.1250	128.5149	128.5149	0.304	0.0000	0.0000
2024/01/10	2033	06/02/2025		Bond Future	130.8788	130.8788	131.2787	131.2787	0.306	0.0000	0.0000
2024/01/10	2033	06/02/2025	124.94 Call	Bond Future	5938.8300	5.9388	6338.7400	6.3387	6.734	0.0000	0.0000
2024/01/10	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	2037	01/02/2024	13.93 Call	Bond Future	10524.9000	10.5249	10543.6900	10.5437	0.179	0.0000	0.0000
2024/01/10	2037	01/02/2024	13.93 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.93 Call	Bond Future	5866.5600	5.8666	5883.4100	5.8834	0.287	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.93 Put	Bond Future	11.3700	0.0114	9.4100	0.0094	17.238	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.09 Put	Bond Future	375.4400	0.3754	353.7600	0.3538	5.775	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.09 Call	Bond Future	1929.8100	1.9298	1926.9400	1.9269	0.149	0.0000	0.0000
2024/01/10	2037	01/02/2024		Bond Future	11.8032	78.4645	11.7998	78.4833	0.029	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.32 Call	Bond Future	2929.3400	2.9293	2934.5700	2.9346	0.179	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.32 Put	Bond Future	160.8300	0.1608	147.2500	0.1473	8.444	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.33 Call	Bond Future	2975.3200	2.9753	2980.8700	2.9809	0.187	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.33 Put	Bond Future	154.6600	0.1547	141.4000	0.1414	8.574	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.31 Call	Bond Future	2883.5000	2.8835	2888.3900	2.8884	0.170	0.0000	0.0000
2024/01/10	2037	01/02/2024	12.31 Put	Bond Future	167.1900	0.1672	153.2700	0.1533	8.326	0.0000	0.0000
2024/01/10	2037	02/05/2024		Bond Future	11.9041	80.1978	11.9006	80.2168	0.029	0.0000	0.0000
2024/01/10	2037	02/05/2024	11.45 Put	Bond Future	3483.4000	3.4834	3462.7800	3.4628	0.592	0.0000	0.0000
2024/01/10	2037	02/05/2024	11.43 Call	Bond Future	931.8100	0.9318	930.1300	0.9301	0.180	0.0000	0.0000
2024/01/10	2037	02/05/2024	11.43 Put	Bond Future	3560.3200	3.5603	3539.6400	3.5396	0.581	0.0000	0.0000
2024/01/10	2037	02/05/2024	11.44 Call	Bond Future	949.9600	0.9500	948.3200	0.9483	0.173	0.0000	0.0000

0
1,615
0
1,615
0
0
0
0
0
0
0
0
0
0
8,052
0
0
0
0
0
0
0
2,500
0
2,500
0
2,500
135,185
0
0
0
0
0
0
0
1,030
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	
2024/01/10	2037	02/05/2024	11.44 Put	Bond Future	3521.7200	3.5217	3501.0800	3.5011	0.586	0.0000	0.0000
2024/01/10	2037	02/05/2024	11.45 Call	Bond Future	968.3400	0.9683	966.7200	0.9667	0.167	0.0000	0.0000
2024/01/10	2037	01/08/2024		Bond Future	12.0100	77.7237	12.0062	77.7435	0.031	0.0000	0.0000
2024/01/10	2037	01/08/2024	12.10 Call	Bond Future	3109.9300	3.1099	3113.7800	3.1138	0.124	0.0000	0.0000
2024/01/10	2037	01/08/2024	12.10 Put	Bond Future	2632.9400	2.6329	2616.9400	2.6169	0.608	0.0000	0.0000
2024/01/10	2037	01/08/2024	12.11 Call	Bond Future	3139.7900	3.1398	3143.6900	3.1437	0.124	0.0000	0.0000
2024/01/10	2037	01/08/2024	12.11 Put	Bond Future	2610.0800	2.6101	2594.1300	2.5941	0.611	0.0000	0.0000
2024/01/10	2037	01/08/2024	12.09 Call	Bond Future	3080.2000	3.0802	3083.9900	3.0840	0.123	0.0000	0.0000
2024/01/10	2037	01/08/2024	12.09 Put	Bond Future	2655.9800	2.6560	2639.9200	2.6399	0.605	0.0000	0.0000
2024/01/10	2037	01/08/2024	13.82 Call	Bond Future	9399.9800	9.4000	9412.9300	9.4129	0.138	0.0000	0.0000
2024/01/10	2037	01/08/2024	13.82 Put	Bond Future	574.7600	0.5748	567.8600	0.5679	1.201	0.0000	0.0000
2024/01/10	2037	01/08/2024	13.17 Call	Bond Future	6856.4400	6.8564	6866.3900	6.8664	0.145	0.0000	0.0000
2024/01/10	2037	01/08/2024	13.17 Put	Bond Future	1022.6600	1.0227	1012.7600	1.0128	0.968	0.0000	0.0000
2024/01/10	2037	07/11/2024		Bond Future	12.1314	79.5371	12.1273	79.5585	0.034	0.0000	0.0000
2024/01/10	2037	07/11/2024	12.58 Call	Bond Future	4820.6900	4.8207	4828.3500	4.8284	0.159	0.0000	0.0000
2024/01/10	2037	07/11/2024	12.58 Put	Bond Future	2526.8200	2.5268	2513.1000	2.5131	0.543	0.0000	0.0000
2024/01/10	2037	07/11/2024	12.59 Call	Bond Future	4852.7400	4.8527	4860.4500	4.8605	0.159	0.0000	0.0000
2024/01/10	2037	07/11/2024	12.59 Put	Bond Future	2508.8600	2.5089	2495.1900	2.4952	0.545	0.0000	0.0000
2024/01/10	2037	07/11/2024	12.57 Call	Bond Future	4788.4400	4.7884	4796.0500	4.7961	0.159	0.0000	0.0000
2024/01/10	2037	07/11/2024	12.57 Put	Bond Future	2544.6200	2.5446	2530.8500	2.5309	0.541	0.0000	0.0000
2024/01/10	2037	06/02/2025		Bond Future	12.2598	76.9649	12.2553	76.9878	0.036	0.0000	0.0000
2024/01/10	2037	06/02/2025	12.76 Call	Bond Future	5453.4700	5.4535	5462.7100	5.4627	0.169	0.0000	0.0000
2024/01/10	2037	06/02/2025	12.76 Put	Bond Future	2949.2300	2.9492	2935.5900	2.9356	0.462	0.0000	0.0000
2024/01/10	2038	01/02/2024		Bond Future	131.5185	131.5185	132.0438	132.0438	0.399	0.0000	0.0000
2024/01/10	2038	02/05/2024		Bond Future	134.4561	134.4561	134.9929	134.9929	0.399	0.0000	0.0000
2024/01/10	2038	01/08/2024		Bond Future	135.4029	135.4029	135.9524	135.9524	0.406	0.0000	0.0000
2024/01/10	2038	07/11/2024		Bond Future	138.5999	138.5999	139.1643	139.1643	0.407	0.0000	0.0000
2024/01/10	2038	06/02/2025		Bond Future	139.4525	139.4525	140.0307	140.0307	0.415	0.0000	0.0000
2024/01/10	2038	06/02/2025	135.23 Call	Bond Future	4222.5300	4.2225	4800.6900	4.8007	13.692	0.0000	0.0000
2024/01/10	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.30 Put	Bond Future	620.6500	0.6207	562.3300	0.5623	9.397	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.30 Call	Bond Future	1448.9200	1.4489	1498.9200	1.4989	3.451	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.90 Put	Bond Future	64.2300	0.0642	52.4200	0.0524	18.387	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.90 Call	Bond Future	4177.9800	4.1780	4274.4900	4.2745	2.310	0.0000	0.0000
2024/01/10	2040	01/02/2024	13.90 Call	Bond Future	9118.2700	9.1183	9226.4000	9.2264	1.186	0.0000	0.0000
2024/01/10	2040	01/02/2024	13.90 Put	Bond Future	0.5500	0.0006	0.3600	0.0004	34.545	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.34 Call	Bond Future	1599.3800	1.5994	1653.6300	1.6536	3.392	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.34 Put	Bond Future	545.0000	0.5450	490.9300	0.4909	9.921	0.0000	0.0000

0
0
0
0
0
1,383
0
0
0
0
1,383
0
1,383
9,175
0
0
0
0
0
0
0
0
0
0
3,549
1,706
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	
2024/01/10	2040	01/02/2024	12.35 Call	Bond Future	1638.0700	1.6381	1693.3800	1.6934	3.377	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.35 Put	Bond Future	527.3200	0.5273	474.3100	0.4743	10.053	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.33 Call	Bond Future	1561.1700	1.5612	1614.3600	1.6144	3.407	0.0000	0.0000
2024/01/10	2040	01/02/2024	12.33 Put	Bond Future	563.2200	0.5632	508.0900	0.5081	9.788	0.0000	0.0000
2024/01/10	2040	01/02/2024		Bond Future	12.1550	78.1244	12.1363	78.2327	0.155	0.0000	0.0000
2024/01/10	2040	02/05/2024	11.61 Call	Bond Future	706.3500	0.7064	726.2900	0.7263	2.823	0.0000	0.0000
2024/01/10	2040	02/05/2024	11.61 Put	Bond Future	4550.0400	4.5500	4459.4400	4.4594	1.991	0.0000	0.0000
2024/01/10	2040	02/05/2024	11.62 Call	Bond Future	721.7000	0.7217	742.0000	0.7420	2.813	0.0000	0.0000
2024/01/10	2040	02/05/2024	11.62 Put	Bond Future	4504.2800	4.5043	4414.0400	4.4140	2.003	0.0000	0.0000
2024/01/10	2040	02/05/2024	11.60 Call	Bond Future	691.3600	0.6914	710.9500	0.7110	2.834	0.0000	0.0000
2024/01/10	2040	02/05/2024	11.60 Put	Bond Future	4596.2400	4.5962	4505.2900	4.5053	1.979	0.0000	0.0000
2024/01/10	2040	02/05/2024		Bond Future	12.2624	79.8502	12.2430	79.9607	0.159	0.0000	0.0000
2024/01/10	2040	01/08/2024		Bond Future	12.3752	77.1180	12.3549	77.2314	0.164	0.0000	0.0000
2024/01/10	2040	01/08/2024	12.33 Call	Bond Future	2839.9600	2.8400	2890.4300	2.8904	1.777	0.0000	0.0000
2024/01/10	2040	01/08/2024	12.33 Put	Bond Future	3092.7600	3.0928	3029.8000	3.0298	2.036	0.0000	0.0000
2024/01/10	2040	01/08/2024	12.34 Call	Bond Future	2869.2400	2.8692	2920.0400	2.9200	1.771	0.0000	0.0000
2024/01/10	2040	01/08/2024	12.34 Put	Bond Future	3065.9800	3.0660	3003.3500	3.0034	2.043	0.0000	0.0000
2024/01/10	2040	01/08/2024	12.32 Call	Bond Future	2810.8200	2.8108	2860.9500	2.8610	1.783	0.0000	0.0000
2024/01/10	2040	01/08/2024	12.32 Put	Bond Future	3119.7500	3.1198	3056.4500	3.0565	2.029	0.0000	0.0000
2024/01/10	2040	07/11/2024		Bond Future	12.5031	78.9170	12.4818	79.0341	0.171	0.0000	0.0000
2024/01/10	2040	07/11/2024	12.85 Call	Bond Future	4794.4600	4.7945	4859.0600	4.8591	1.347	0.0000	0.0000
2024/01/10	2040	07/11/2024	12.85 Put	Bond Future	2928.2700	2.9283	2875.7600	2.8758	1.793	0.0000	0.0000
2024/01/10	2040	07/11/2024	12.86 Call	Bond Future	4827.0600	4.8271	4891.9100	4.8919	1.343	0.0000	0.0000
2024/01/10	2040	07/11/2024	12.86 Put	Bond Future	2908.1200	2.9081	2855.8600	2.8559	1.797	0.0000	0.0000
2024/01/10	2040	07/11/2024	12.84 Call	Bond Future	4761.9300	4.7619	4826.2800	4.8263	1.351	0.0000	0.0000
2024/01/10	2040	07/11/2024	12.84 Put	Bond Future	2948.5500	2.9486	2895.7900	2.8958	1.789	0.0000	0.0000
2024/01/10	2040	06/02/2025		Bond Future	12.6372	76.0807	12.6148	76.2014	0.177	0.0000	0.0000
2024/01/10	2040	06/02/2025	12.95 Call	Bond Future	5129.0100	5.1290	5195.0900	5.1951	1.288	0.0000	0.0000
2024/01/10	2040	06/02/2025	12.95 Put	Bond Future	3473.7000	3.4737	3419.1000	3.4191	1.572	0.0000	0.0000
2024/01/10	2044	01/02/2024	13.00 Call	Bond Future	4154.7800	4.1548	4305.8500	4.3059	3.636	0.0000	0.0000
2024/01/10	2044	01/02/2024	13.00 Put	Bond Future	71.1100	0.0711	55.4500	0.0555	22.022	0.0000	0.0000
2024/01/10	2044	01/02/2024	13.25 Call	Bond Future	5401.1600	5.4012	5561.4800	5.5615	2.968	0.0000	0.0000
2024/01/10	2044	01/02/2024	13.25 Put	Bond Future	24.4100	0.0244	18.0000	0.0180	26.260	0.0000	0.0000
2024/01/10	2044	01/02/2024		Bond Future	12.2593	74.1698	12.2306	74.3365	0.235	0.0000	0.0000
2024/01/10	2044	01/02/2024	12.28 Call	Bond Future	1046.0200	1.0460	1114.4100	1.1144	6.538	0.0000	0.0000
2024/01/10	2044	01/02/2024	12.28 Put	Bond Future	926.6600	0.9267	828.3200	0.8283	10.612	0.0000	0.0000
2024/01/10	2044	01/02/2024	12.29 Call	Bond Future	1077.2400	1.0772	1147.2000	1.1472	6.494	0.0000	0.0000
2024/01/10	2044	01/02/2024	12.29 Put	Bond Future	900.2500	0.9003	803.4800	0.8035	10.749	0.0000	0.0000

0
0
0
0
131,292
0
0
0
0
0
0
500
0
0
0
0
0
0
0
8,697
0
0
0
0
0
0
0
0
0
0
15,000
0
5,000
98,126
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	
2024/01/10	2044	01/02/2024	12.27 Call	Bond Future	1015.3700	1.0154	1082.1800	1.0822	6.580	0.0000	0.0000
2024/01/10	2044	01/02/2024	12.27 Put	Bond Future	953.7200	0.9537	853.8000	0.8538	10.477	0.0000	0.0000
2024/01/10	2044	02/05/2024	11.66 Call	Bond Future	648.6100	0.6486	680.7000	0.6807	4.948	0.0000	0.0000
2024/01/10	2044	02/05/2024	11.66 Put	Bond Future	4850.7300	4.8507	4712.6000	4.7126	2.848	0.0000	0.0000
2024/01/10	2044	02/05/2024	11.67 Call	Bond Future	663.0300	0.6630	695.6800	0.6957	4.924	0.0000	0.0000
2024/01/10	2044	02/05/2024	11.67 Put	Bond Future	4802.7100	4.8027	4665.1400	4.6651	2.864	0.0000	0.0000
2024/01/10	2044	02/05/2024	11.65 Call	Bond Future	634.4000	0.6344	665.9300	0.6659	4.970	0.0000	0.0000
2024/01/10	2044	02/05/2024	11.65 Put	Bond Future	4899.0400	4.8990	4760.3500	4.7604	2.831	0.0000	0.0000
2024/01/10	2044	02/05/2024		Bond Future	12.3641	75.8082	12.3343	75.9784	0.241	0.0000	0.0000
2024/01/10	2044	01/08/2024		Bond Future	12.4738	73.1113	12.4427	73.2858	0.249	0.0000	0.0000
2024/01/10	2044	01/08/2024	12.29 Call	Bond Future	2496.4900	2.4965	2571.1300	2.5711	2.990	0.0000	0.0000
2024/01/10	2044	01/08/2024	12.29 Put	Bond Future	3539.6100	3.5396	3439.8300	3.4398	2.819	0.0000	0.0000
2024/01/10	2044	01/08/2024	12.30 Call	Bond Future	2524.0000	2.5240	2599.1700	2.5992	2.978	0.0000	0.0000
2024/01/10	2044	01/08/2024	12.30 Put	Bond Future	3509.7100	3.5097	3410.4600	3.4105	2.828	0.0000	0.0000
2024/01/10	2044	01/08/2024	12.28 Call	Bond Future	2469.3400	2.4693	2543.4500	2.5435	3.001	0.0000	0.0000
2024/01/10	2044	01/08/2024	12.28 Put	Bond Future	3569.9300	3.5699	3469.6200	3.4696	2.810	0.0000	0.0000
2024/01/10	2044	07/11/2024		Bond Future	12.5976	74.8168	12.5652	74.9963	0.258	0.0000	0.0000
2024/01/10	2044	07/11/2024	12.91 Call	Bond Future	4748.7700	4.7488	4849.9800	4.8500	2.131	0.0000	0.0000
2024/01/10	2044	07/11/2024	12.91 Put	Bond Future	3059.0800	3.0591	2980.7900	2.9808	2.559	0.0000	0.0000
2024/01/10	2044	07/11/2024	12.92 Call	Bond Future	4781.0800	4.7811	4882.6700	4.8827	2.125	0.0000	0.0000
2024/01/10	2044	07/11/2024	12.92 Put	Bond Future	3038.3900	3.0384	2960.4800	2.9605	2.564	0.0000	0.0000
2024/01/10	2044	07/11/2024	12.90 Call	Bond Future	4716.5300	4.7165	4817.3500	4.8174	2.138	0.0000	0.0000
2024/01/10	2044	07/11/2024	12.90 Put	Bond Future	3079.9100	3.0799	3001.2300	3.0012	2.555	0.0000	0.0000
2024/01/10	2044	06/02/2025		Bond Future	12.7269	72.0186	12.6930	72.2030	0.267	0.0000	0.0000
2024/01/10	2044	06/02/2025	13.02 Call	Bond Future	5141.5500	5.1416	5244.9800	5.2450	2.012	0.0000	0.0000
2024/01/10	2044	06/02/2025	13.02 Put	Bond Future	3582.0300	3.5820	3501.0900	3.5011	2.260	0.0000	0.0000
2024/01/10	2046	01/02/2024		Bond Future	115.7241	115.7241	116.3203	116.3203	0.515	0.0000	0.0000
2024/01/10	2046	02/05/2024		Bond Future	116.1581	116.1581	116.7671	116.7671	0.524	0.0000	0.0000
2024/01/10	2046	01/08/2024		Bond Future	118.7665	118.7665	119.3899	119.3899	0.525	0.0000	0.0000
2024/01/10	2046	07/11/2024		Bond Future	119.3617	119.3617	120.0015	120.0015	0.536	0.0000	0.0000
2024/01/10	2046	06/02/2025		Bond Future	121.9256	121.9256	122.5807	122.5807	0.537	0.0000	0.0000
2024/01/10	2046	06/02/2025	114.01 Call	Bond Future	7915.5500	7.9156	8570.6500	8.5707	8.276	0.0000	0.0000
2024/01/10	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	2050	01/02/2024		Bond Future	115.3078	115.3078	115.9677	115.9677	0.572	0.0000	0.0000
2024/01/10	2050	02/05/2024		Bond Future	117.8834	117.8834	118.5577	118.5577	0.572	0.0000	0.0000
2024/01/10	2050	01/08/2024		Bond Future	118.2228	118.2228	118.9128	118.9128	0.584	0.0000	0.0000
2024/01/10	2050	07/11/2024		Bond Future	121.0141	121.0141	121.7222	121.7222	0.585	0.0000	0.0000
2024/01/10	2050	06/02/2025		Bond Future	121.2450	121.2450	121.9699	121.9699	0.598	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	
2024/01/10	2050	06/02/2025	115.60 Call	Bond Future	5645.0200	5.6450	6369.9200	6.3699	12.841	0.0000	0.0000
2024/01/10	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	AL37	01/02/2024		Index Future	946.9900	946.9900	947.6260	947.6260	0.067	0.0000	0.0000
2024/01/10	AL37	02/05/2024		Index Future	967.9070	967.9070	968.5570	968.5570	0.067	0.0000	0.0000
2024/01/10	AL37	01/08/2024		Index Future	989.4200	989.4200	990.0860	990.0860	0.067	0.0000	0.0000
2024/01/10	AL37	07/11/2024		Index Future	1012.5640	1012.5640	1013.2500	1013.2500	0.068	0.0000	0.0000
2024/01/10	AL37	06/02/2025		Index Future	1034.1320	1034.1320	1034.8370	1034.8370	0.068	0.0000	0.0000
2024/01/10	AL7T	01/02/2024		Index Future	1098.8360	1098.8360	1098.8830	1098.8830	0.004	0.0000	0.0000
2024/01/10	AL7T	02/05/2024		Index Future	1123.1070	1123.1070	1123.1540	1123.1540	0.004	0.0000	0.0000
2024/01/10	AL7T	01/08/2024		Index Future	1148.0710	1148.0710	1148.1200	1148.1200	0.004	0.0000	0.0000
2024/01/10	AL7T	07/11/2024		Index Future	1174.9260	1174.9260	1174.9810	1174.9810	0.005	0.0000	0.0000
2024/01/10	AL7T	06/02/2025		Index Future	1199.9520	1199.9520	1200.0140	1200.0140	0.005	0.0000	0.0000
2024/01/10	ALBI	01/02/2024		Index Future	950.0920	950.0920	950.5140	950.5140	0.044	0.0000	0.0000
2024/01/10	ALBI	02/05/2024		Index Future	971.0770	971.0770	971.5080	971.5080	0.044	0.0000	0.0000
2024/01/10	ALBI	01/08/2024		Index Future	992.6610	992.6610	993.1030	993.1030	0.045	0.0000	0.0000
2024/01/10	ALBI	07/11/2024		Index Future	1015.8810	1015.8810	1016.3370	1016.3370	0.045	0.0000	0.0000
2024/01/10	ALBI	06/02/2025		Index Future	1037.5200	1037.5200	1037.9900	1037.9900	0.045	0.0000	0.0000
2024/01/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/10	ES33	01/02/2024		Bond Future	12.1760	76.8863	12.1868	76.8371	0.089	0.0000	0.0000
2024/01/10	ES33	02/05/2024		Bond Future	12.3004	74.8049	12.3117	74.7544	0.092	0.0000	0.0000
2024/01/10	ES33	01/08/2024		Bond Future	12.4282	76.4845	12.4399	76.4334	0.094	0.0000	0.0000
2024/01/10	ES33	07/11/2024		Bond Future	12.5902	74.4860	12.6023	74.4347	0.096	0.0000	0.0000
2024/01/10	ES33	06/02/2025		Bond Future	12.7631	76.0828	12.7755	76.0314	0.097	0.0000	0.0000
2024/01/10	ES33	06/02/2025	13.34 Call	Bond Future	2351.2000	2.3512	2299.7900	2.2998	2.187	0.0000	0.0000
2024/01/10	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	ES42	01/02/2024		Bond Future	12.8397	72.0867	12.8103	72.2407	0.229	0.0000	0.0000
2024/01/10	ES42	02/05/2024		Bond Future	12.9653	69.4343	12.9348	69.5916	0.236	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	
2024/01/10	ES42	01/08/2024		Bond Future	13.0918	70.9930	13.0600	71.1542	0.243	0.0000	0.0000
2024/01/10	ES42	07/11/2024		Bond Future	13.2462	68.3992	13.2127	68.5651	0.252	0.0000	0.0000
2024/01/10	ES42	06/02/2025		Bond Future	13.4022	69.8628	13.3672	70.0333	0.261	0.0000	0.0000
2024/01/10	ES42	06/02/2025	13.71 Call	Bond Future	1469.3200	1.4693	1639.8000	1.6398	11.603	0.0000	0.0000
2024/01/10	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	01/02/2024		GOVI	936.5260	936.5260	936.9070	936.9070	0.041	0.0000	0.0000
2024/01/10	GOVI	01/02/2024	879.99 Call	GOVI	565360.0000	56.5360	569170.0000	56.9170	0.674	0.0000	0.0000
2024/01/10	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	01/02/2024	880.00 Call	GOVI	565260.0000	56.5260	569070.0000	56.9070	0.674	0.0000	0.0000
2024/01/10	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	01/02/2024	879.98 Call	GOVI	565460.0000	56.5460	569270.0000	56.9270	0.674	0.0000	0.0000
2024/01/10	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	02/05/2024		GOVI	957.2120	957.2120	957.6000	957.6000	0.041	0.0000	0.0000
2024/01/10	GOVI	02/05/2024	950.98 Call	GOVI	62320.0000	6.2320	66200.0000	6.6200	6.226	0.0000	0.0000
2024/01/10	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	02/05/2024	950.99 Call	GOVI	62220.0000	6.2220	66100.0000	6.6100	6.236	0.0000	0.0000
2024/01/10	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	02/05/2024	950.97 Call	GOVI	62420.0000	6.2420	66300.0000	6.6300	6.216	0.0000	0.0000
2024/01/10	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	01/08/2024	943.38 Call	GOVI	351080.0000	35.1080	355060.0000	35.5060	1.134	0.0000	0.0000
2024/01/10	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	01/08/2024	943.39 Call	GOVI	350980.0000	35.0980	354960.0000	35.4960	1.134	0.0000	0.0000
2024/01/10	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	01/08/2024	943.37 Call	GOVI	351180.0000	35.1180	355160.0000	35.5160	1.133	0.0000	0.0000
2024/01/10	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	01/08/2024		GOVI	978.4880	978.4880	978.8860	978.8860	0.041	0.0000	0.0000
2024/01/10	GOVI	07/11/2024		GOVI	1001.3760	1001.3760	1001.7880	1001.7880	0.041	0.0000	0.0000
2024/01/10	GOVI	07/11/2024	948.79 Call	GOVI	525860.0000	52.5860	529980.0000	52.9980	0.783	0.0000	0.0000
2024/01/10	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	07/11/2024	948.80 Call	GOVI	525760.0000	52.5760	529880.0000	52.9880	0.784	0.0000	0.0000
2024/01/10	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	07/11/2024	948.78 Call	GOVI	525960.0000	52.5960	530080.0000	53.0080	0.783	0.0000	0.0000
2024/01/10	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GOVI	06/02/2025		GOVI	1022.7060	1022.7060	1023.1310	1023.1310	0.042	0.0000	0.0000
2024/01/10	GOVI	06/02/2025	972.00 Call	GOVI	507060.0000	50.7060	511310.0000	51.1310	0.838	0.0000	0.0000
2024/01/10	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	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	
2024/01/10	IGOV	01/02/2024		Index Future	346.4280	346.4280	347.3360	347.3360	0.262	0.0000	0.0000
2024/01/10	IGOV	02/05/2024		Index Future	354.1650	354.1650	355.0940	355.0940	0.262	0.0000	0.0000
2024/01/10	IGOV	01/08/2024		Index Future	362.1210	362.1210	363.0700	363.0700	0.262	0.0000	0.0000
2024/01/10	IGOV	07/11/2024		Index Future	370.6790	370.6790	371.6530	371.6530	0.263	0.0000	0.0000
2024/01/10	IGOV	06/02/2025		Index Future	378.6550	378.6550	379.6510	379.6510	0.263	0.0000	0.0000
2024/01/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/10	JBAF	17/01/2024		Jibar Tradeable Future	8.3770	91.6230	8.4000	91.6000	0.275	0.0000	0.0000
2024/01/10	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3400	91.6600	0.060	0.0000	0.0000
2024/01/10	JBAF	20/03/2024		Jibar Tradeable Future	8.3300	91.6700	8.3100	91.6900	0.240	0.0000	0.0000
2024/01/10	JBAF	17/04/2024		Jibar Tradeable Future	8.2460	91.7540	8.2500	91.7500	0.049	0.0000	0.0000
2024/01/10	JBAF	15/05/2024		Jibar Tradeable Future	8.2160	91.7840	8.2200	91.7800	0.049	0.0000	0.0000
2024/01/10	JBAF	19/06/2024		Jibar Tradeable Future	8.0880	91.9120	8.0700	91.9300	0.223	0.0000	0.0000
2024/01/10	JBAF	18/09/2024		Jibar Tradeable Future	7.8580	92.1420	7.8400	92.1600	0.229	0.0000	0.0000
2024/01/10	JBAF	18/12/2024		Jibar Tradeable Future	7.5390	92.4610	7.4800	92.5200	0.783	0.0000	0.0000
2024/01/10	JBAF	19/03/2025		Jibar Tradeable Future	7.4300	92.5700	7.3500	92.6500	1.077	0.0000	0.0000
2024/01/10	JBAF	18/06/2025		Jibar Tradeable Future	7.3460	92.6540	7.2700	92.7300	1.035	0.0000	0.0000
2024/01/10	JBAF	17/09/2025		Jibar Tradeable Future	7.2950	92.7050	7.2200	92.7800	1.028	0.0000	0.0000
2024/01/10	JBAF	17/12/2025		Jibar Tradeable Future	7.4070	92.5930	7.3600	92.6400	0.635	0.0000	0.0000
2024/01/10	R035	01/02/2024	10.62 Put	Bond Future	4157.3400	4.1573	4299.8900	4.2999	3.429	0.0000	0.0000
2024/01/10	R035	01/02/2024	10.62 Call	Bond Future	23.9400	0.0239	17.2700	0.0173	27.861	0.0000	0.0000

606

16

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

400

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/10	R035	01/02/2024	11.12 Put	Bond Future	1657.8600	1.6579	1748.2600	1.7483	5.453	0.0000	0.0000
2024/01/10	R035	01/02/2024	11.12 Call	Bond Future	414.7600	0.4148	355.9400	0.3559	14.182	0.0000	0.0000
2024/01/10	R035	01/02/2024	13.46 Call	Bond Future	10669.7400	10.6697	10520.5100	10.5205	1.399	0.0000	0.0000
2024/01/10	R035	01/02/2024	13.46 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2024/01/10	R035	01/02/2024		Bond Future	11.3423	88.5524	11.3693	88.4032	0.238	0.0000	0.0000
2024/01/10	R035	01/02/2024	12.19 Call	Bond Future	4554.2300	4.5542	4405.9000	4.4059	3.257	0.0000	0.0000
2024/01/10	R035	01/02/2024	12.19 Put	Bond Future	37.6900	0.0377	38.5800	0.0386	2.361	0.0000	0.0000
2024/01/10	R035	01/02/2024	12.20 Call	Bond Future	4603.7900	4.6038	4455.3900	4.4554	3.223	0.0000	0.0000
2024/01/10	R035	01/02/2024	12.20 Put	Bond Future	36.0200	0.0360	36.8400	0.0368	2.277	0.0000	0.0000
2024/01/10	R035	01/02/2024	12.18 Call	Bond Future	4504.6800	4.5047	4356.4400	4.3564	3.291	0.0000	0.0000
2024/01/10	R035	01/02/2024	12.18 Put	Bond Future	39.4300	0.0394	40.4100	0.0404	2.485	0.0000	0.0000
2024/01/10	R035	02/05/2024		Bond Future	11.4292	85.9968	11.4573	85.8440	0.246	0.0000	0.0000
2024/01/10	R035	02/05/2024	11.20 Call	Bond Future	1416.5700	1.4166	1346.3200	1.3463	4.959	0.0000	0.0000
2024/01/10	R035	02/05/2024	11.20 Put	Bond Future	2676.6100	2.6766	2759.1300	2.7591	3.083	0.0000	0.0000
2024/01/10	R035	02/05/2024	11.21 Call	Bond Future	1440.3400	1.4403	1369.3800	1.3694	4.927	0.0000	0.0000
2024/01/10	R035	02/05/2024	11.21 Put	Bond Future	2644.8700	2.6449	2726.6800	2.7267	3.093	0.0000	0.0000
2024/01/10	R035	02/05/2024	11.19 Call	Bond Future	1393.2100	1.3932	1323.6700	1.3237	4.991	0.0000	0.0000
2024/01/10	R035	02/05/2024	11.19 Put	Bond Future	2708.8200	2.7088	2792.0500	2.7921	3.073	0.0000	0.0000
2024/01/10	R035	01/08/2024		Bond Future	11.5172	87.9076	11.5464	87.7519	0.253	0.0000	0.0000
2024/01/10	R035	01/08/2024	11.80 Call	Bond Future	3674.1700	3.6742	3574.7900	3.5748	2.705	0.0000	0.0000
2024/01/10	R035	01/08/2024	11.80 Put	Bond Future	2181.4500	2.1815	2237.7800	2.2378	2.582	0.0000	0.0000
2024/01/10	R035	01/08/2024	11.81 Call	Bond Future	3706.8000	3.7068	3606.9900	3.6070	2.693	0.0000	0.0000
2024/01/10	R035	01/08/2024	11.81 Put	Bond Future	2161.9600	2.1620	2217.8600	2.2179	2.586	0.0000	0.0000
2024/01/10	R035	01/08/2024	11.79 Call	Bond Future	3641.6500	3.6417	3542.7000	3.5427	2.717	0.0000	0.0000
2024/01/10	R035	01/08/2024	11.79 Put	Bond Future	2201.0900	2.2011	2257.8500	2.2579	2.579	0.0000	0.0000
2024/01/10	R035	07/11/2024		Bond Future	11.6341	85.4445	11.6644	85.2863	0.260	0.0000	0.0000
2024/01/10	R035	07/11/2024	12.18 Call	Bond Future	4974.1600	4.9742	4866.9400	4.8669	2.156	0.0000	0.0000
2024/01/10	R035	07/11/2024	12.18 Put	Bond Future	2183.2300	2.1832	2234.2200	2.2342	2.336	0.0000	0.0000
2024/01/10	R035	07/11/2024	12.19 Call	Bond Future	5007.5100	5.0075	4899.9500	4.9000	2.148	0.0000	0.0000
2024/01/10	R035	07/11/2024	12.19 Put	Bond Future	2166.6600	2.1667	2217.3100	2.2173	2.338	0.0000	0.0000
2024/01/10	R035	07/11/2024	12.17 Call	Bond Future	4940.6000	4.9406	4833.7100	4.8337	2.164	0.0000	0.0000
2024/01/10	R035	07/11/2024	12.17 Put	Bond Future	2199.6300	2.1996	2250.9500	2.2510	2.333	0.0000	0.0000
2024/01/10	R035	06/02/2025		Bond Future	11.7604	87.2584	11.7917	87.0980	0.267	0.0000	0.0000
2024/01/10	R035	06/02/2025	12.41 Call	Bond Future	5526.1700	5.5262	5416.8600	5.4169	1.978	0.0000	0.0000
2024/01/10	R035	06/02/2025	12.41 Put	Bond Future	2288.8600	2.2889	2339.9700	2.3400	2.233	0.0000	0.0000
2024/01/10	R053	01/02/2024	12.93 Call	Bond Future	5384.8300	5.3848	5581.1100	5.5811	3.645	0.0000	0.0000
2024/01/10	R053	01/02/2024	12.93 Put	Bond Future	103.4800	0.1035	81.2400	0.0812	21.492	0.0000	0.0000
2024/01/10	R053	01/02/2024	12.94 Call	Bond Future	5449.1800	5.4492	5646.1800	5.6462	3.615	0.0000	0.0000

0
400
0
400
67,954
0
0
0
0
0
0
0
109,420
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
19,875
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	
2024/01/10	R053	01/02/2024	12.94 Put	Bond Future	99.4000	0.0994	77.8800	0.0779	21.650	0.0000	0.0000
2024/01/10	R053	01/02/2024	12.92 Call	Bond Future	5320.5000	5.3205	5516.0600	5.5161	3.676	0.0000	0.0000
2024/01/10	R053	01/02/2024	12.92 Put	Bond Future	107.6700	0.1077	84.7100	0.0847	21.324	0.0000	0.0000
2024/01/10	R053	01/02/2024		Bond Future	12.1984	99.5097	12.1698	99.7282	0.235	0.0000	0.0000
2024/01/10	R053	02/05/2024		Bond Future	12.2988	95.8431	12.2690	96.0663	0.242	0.0000	0.0000
2024/01/10	R053	02/05/2024	13.03 Call	Bond Future	6421.6800	6.4217	6580.6100	6.5806	2.475	0.0000	0.0000
2024/01/10	R053	02/05/2024	13.03 Put	Bond Future	1222.4100	1.2224	1158.1600	1.1582	5.256	0.0000	0.0000
2024/01/10	R053	02/05/2024	13.04 Call	Bond Future	6474.1500	6.4742	6633.6800	6.6337	2.464	0.0000	0.0000
2024/01/10	R053	02/05/2024	13.04 Put	Bond Future	1207.4600	1.2075	1143.8100	1.1438	5.271	0.0000	0.0000
2024/01/10	R053	02/05/2024	13.02 Call	Bond Future	6369.2900	6.3693	6527.6200	6.5276	2.486	0.0000	0.0000
2024/01/10	R053	02/05/2024	13.02 Put	Bond Future	1237.5400	1.2375	1172.6900	1.1727	5.240	0.0000	0.0000
2024/01/10	R053	01/08/2024	13.14 Call	Bond Future	7312.8800	7.3129	7466.1100	7.4661	2.095	0.0000	0.0000
2024/01/10	R053	01/08/2024	13.14 Put	Bond Future	2138.1600	2.1382	2062.8300	2.0628	3.523	0.0000	0.0000
2024/01/10	R053	01/08/2024	13.15 Call	Bond Future	7361.2600	7.3613	7514.9700	7.5150	2.088	0.0000	0.0000
2024/01/10	R053	01/08/2024	13.15 Put	Bond Future	2120.1800	2.1202	2045.3300	2.0453	3.530	0.0000	0.0000
2024/01/10	R053	01/08/2024	13.13 Call	Bond Future	7264.3200	7.2643	7417.0500	7.4171	2.102	0.0000	0.0000
2024/01/10	R053	01/08/2024	13.13 Put	Bond Future	2156.0600	2.1561	2080.2300	2.0802	3.517	0.0000	0.0000
2024/01/10	R053	01/08/2024		Bond Future	12.4007	97.9724	12.3698	98.2010	0.249	0.0000	0.0000
2024/01/10	R053	07/11/2024	12.80 Call	Bond Future	6128.8800	6.1289	6259.6700	6.2597	2.134	0.0000	0.0000
2024/01/10	R053	07/11/2024	12.80 Put	Bond Future	4174.6000	4.1746	4070.1100	4.0701	2.503	0.0000	0.0000
2024/01/10	R053	07/11/2024	12.81 Call	Bond Future	6170.7600	6.1708	6302.0500	6.3021	2.128	0.0000	0.0000
2024/01/10	R053	07/11/2024	12.81 Put	Bond Future	4146.9200	4.1469	4042.9300	4.0429	2.508	0.0000	0.0000
2024/01/10	R053	07/11/2024	12.79 Call	Bond Future	6087.0900	6.0871	6217.3900	6.2174	2.141	0.0000	0.0000
2024/01/10	R053	07/11/2024	12.79 Put	Bond Future	4202.4600	4.2025	4097.4800	4.0975	2.498	0.0000	0.0000
2024/01/10	R053	07/11/2024		Bond Future	12.5247	94.3869	12.4923	94.6222	0.259	0.0000	0.0000
2024/01/10	R053	06/02/2025		Bond Future	12.6516	96.3880	12.6176	96.6295	0.268	0.0000	0.0000
2024/01/10	R053	06/02/2025	12.94 Call	Bond Future	6791.8500	6.7919	6926.7600	6.9268	1.986	0.0000	0.0000
2024/01/10	R053	06/02/2025	12.94 Put	Bond Future	4784.1700	4.7842	4677.5600	4.6776	2.228	0.0000	0.0000
2024/01/10	R186	01/02/2024		Bond Future	8.6198	106.0216	8.6306	105.9939	0.125	0.0000	0.0000
2024/01/10	R186	01/02/2024	9.51 Call	Bond Future	2265.0000	2.2650	2236.7600	2.2368	1.247	0.0000	0.0000
2024/01/10	R186	01/02/2024	9.51 Put	Bond Future	6.2900	0.0063	5.8000	0.0058	7.790	0.0000	0.0000
2024/01/10	R186	01/02/2024	9.52 Call	Bond Future	2289.7200	2.2897	2261.4900	2.2615	1.233	0.0000	0.0000
2024/01/10	R186	01/02/2024	9.52 Put	Bond Future	5.9900	0.0060	5.5100	0.0055	8.013	0.0000	0.0000
2024/01/10	R186	01/02/2024	9.50 Call	Bond Future	2240.2800	2.2403	2212.0200	2.2120	1.261	0.0000	0.0000
2024/01/10	R186	01/02/2024	9.50 Put	Bond Future	6.6000	0.0066	6.0900	0.0061	7.727	0.0000	0.0000
2024/01/10	R186	02/05/2024		Bond Future	8.5802	108.3636	8.5923	108.3350	0.141	0.0000	0.0000
2024/01/10	R186	02/05/2024	8.00 Call	Bond Future	189.1700	0.1892	181.3500	0.1814	4.134	0.0000	0.0000
2024/01/10	R186	02/05/2024	8.00 Put	Bond Future	1576.7500	1.5768	1597.5500	1.5976	1.319	0.0000	0.0000

Open Interest

0

0

0

0

5,189

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

74,921

0

0

0

0

0

0

11,233

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	
2024/01/10	R186	02/05/2024	8.01 Call	Bond Future	194.5800	0.1946	186.6000	0.1866	4.101	0.0000	0.0000
2024/01/10	R186	02/05/2024	8.01 Put	Bond Future	1558.0400	1.5580	1578.6800	1.5787	1.325	0.0000	0.0000
2024/01/10	R186	02/05/2024	7.99 Call	Bond Future	183.8700	0.1839	176.2000	0.1762	4.171	0.0000	0.0000
2024/01/10	R186	02/05/2024	7.99 Put	Bond Future	1595.5700	1.5956	1616.5200	1.6165	1.313	0.0000	0.0000
2024/01/10	R186	02/05/2024	10.40 Call	Bond Future	4238.6400	4.2386	4210.2100	4.2102	0.671	0.0000	0.0000
2024/01/10	R186	02/05/2024	10.40 Put	Bond Future	33.8100	0.0338	34.0000	0.0340	0.562	0.0000	0.0000
2024/01/10	R186	02/05/2024	9.73 Put	Bond Future	108.6700	0.1087	109.9300	0.1099	1.159	0.0000	0.0000
2024/01/10	R186	02/05/2024	9.73 Call	Bond Future	2790.9000	2.7909	2763.5400	2.7635	0.980	0.0000	0.0000
2024/01/10	R186	01/08/2024	8.69 Call	Bond Future	1117.8000	1.1178	1099.3900	1.0994	1.647	0.0000	0.0000
2024/01/10	R186	01/08/2024	8.69 Put	Bond Future	763.3400	0.7633	773.6700	0.7737	1.353	0.0000	0.0000
2024/01/10	R186	01/08/2024	8.70 Call	Bond Future	1131.7000	1.1317	1113.1900	1.1132	1.636	0.0000	0.0000
2024/01/10	R186	01/08/2024	8.70 Put	Bond Future	755.6600	0.7557	765.8900	0.7659	1.354	0.0000	0.0000
2024/01/10	R186	01/08/2024	8.68 Call	Bond Future	1103.9700	1.1040	1085.6600	1.0857	1.659	0.0000	0.0000
2024/01/10	R186	01/08/2024	8.68 Put	Bond Future	771.0900	0.7711	781.5200	0.7815	1.353	0.0000	0.0000
2024/01/10	R186	01/08/2024		Bond Future	8.5261	105.4624	8.5394	105.4336	0.156	0.0000	0.0000
2024/01/10	R186	07/11/2024		Bond Future	8.4858	107.9248	8.5003	107.8967	0.170	0.0000	0.0000
2024/01/10	R186	07/11/2024	9.14 Call	Bond Future	1883.8800	1.8839	1863.2900	1.8633	1.093	0.0000	0.0000
2024/01/10	R186	07/11/2024	9.14 Put	Bond Future	623.9800	0.6240	631.4400	0.6314	1.196	0.0000	0.0000
2024/01/10	R186	07/11/2024	9.15 Call	Bond Future	1898.3700	1.8984	1877.7100	1.8777	1.088	0.0000	0.0000
2024/01/10	R186	07/11/2024	9.15 Put	Bond Future	619.3700	0.6194	626.7600	0.6268	1.193	0.0000	0.0000
2024/01/10	R186	07/11/2024	9.13 Call	Bond Future	1869.4200	1.8694	1848.8900	1.8489	1.098	0.0000	0.0000
2024/01/10	R186	07/11/2024	9.13 Put	Bond Future	628.6300	0.6286	636.1500	0.6362	1.196	0.0000	0.0000
2024/01/10	R186	06/02/2025		Bond Future	8.4692	104.9012	8.4850	104.8739	0.186	0.0000	0.0000
2024/01/10	R186	06/02/2025	9.03 Call	Bond Future	1700.5800	1.7006	1681.9100	1.6819	1.098	0.0000	0.0000
2024/01/10	R186	06/02/2025	9.03 Put	Bond Future	738.5000	0.7385	747.0900	0.7471	1.163	0.0000	0.0000
2024/01/10	R202	01/02/2024		Bond Future	259.6281	259.6281	259.7668	259.7668	0.053	0.0000	0.0000
2024/01/10	R202	02/05/2024		Bond Future	265.4271	265.4271	265.5684	265.5684	0.053	0.0000	0.0000
2024/01/10	R202	01/08/2024		Bond Future	266.2864	266.2864	266.4323	266.4323	0.055	0.0000	0.0000
2024/01/10	R202	07/11/2024		Bond Future	272.5745	272.5745	272.7271	272.7271	0.056	0.0000	0.0000
2024/01/10	R202	06/02/2025		Bond Future	273.1914	273.1914	273.3508	273.3508	0.058	0.0000	0.0000
2024/01/10	R202	06/02/2025	266.79 Call	Bond Future	6401.3600	6.4014	6560.7900	6.5608	2.491	0.0000	0.0000
2024/01/10	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	R209	01/02/2024		Bond Future	11.5144	68.1998	11.5266	68.1408	0.106	0.0000	0.0000
2024/01/10	R209	01/02/2024	12.13 Call	Bond Future	2984.3000	2.9843	2922.7800	2.9228	2.061	0.0000	0.0000
2024/01/10	R209	01/02/2024	12.13 Put	Bond Future	87.4800	0.0875	85.0000	0.0850	2.835	0.0000	0.0000
2024/01/10	R209	01/02/2024	12.14 Call	Bond Future	3026.2800	3.0263	2964.7800	2.9648	2.032	0.0000	0.0000
2024/01/10	R209	01/02/2024	12.14 Put	Bond Future	83.8800	0.0839	81.4200	0.0814	2.933	0.0000	0.0000
2024/01/10	R209	01/02/2024	12.12 Call	Bond Future	2942.3900	2.9424	2880.8700	2.8809	2.091	0.0000	0.0000

0
0
0
0
0
2,030
0
2,030
0
0
0
0
0
0
0
0
44,581
0
0
0
0
0
0
0
0
0
0
5,070
0
0
6
0
0
0
12,132
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	
2024/01/10	R209	01/02/2024	12.12 Put	Bond Future	91.2100	0.0912	88.7300	0.0887	2.719	0.0000	0.0000
2024/01/10	R209	02/05/2024		Bond Future	11.5999	66.5533	11.6125	66.4928	0.109	0.0000	0.0000
2024/01/10	R209	02/05/2024	11.18 Call	Bond Future	916.4000	0.9164	889.5800	0.8896	2.927	0.0000	0.0000
2024/01/10	R209	02/05/2024	11.18 Put	Bond Future	2969.3700	2.9694	3003.0800	3.0031	1.135	0.0000	0.0000
2024/01/10	R209	02/05/2024	11.19 Call	Bond Future	933.4000	0.9334	906.2900	0.9063	2.904	0.0000	0.0000
2024/01/10	R209	02/05/2024	11.19 Put	Bond Future	2936.4700	2.9365	2969.8900	2.9699	1.138	0.0000	0.0000
2024/01/10	R209	02/05/2024	11.17 Call	Bond Future	899.5900	0.8996	873.0700	0.8731	2.948	0.0000	0.0000
2024/01/10	R209	02/05/2024	11.17 Put	Bond Future	3002.5200	3.0025	3036.5300	3.0365	1.133	0.0000	0.0000
2024/01/10	R209	01/08/2024		Bond Future	11.6871	68.0319	11.7001	67.9704	0.112	0.0000	0.0000
2024/01/10	R209	01/08/2024	11.79 Call	Bond Future	2725.5600	2.7256	2685.8600	2.6859	1.457	0.0000	0.0000
2024/01/10	R209	01/08/2024	11.79 Put	Bond Future	2241.9700	2.2420	2263.8100	2.2638	0.974	0.0000	0.0000
2024/01/10	R209	01/08/2024	11.80 Call	Bond Future	2752.4200	2.7524	2712.5300	2.7125	1.449	0.0000	0.0000
2024/01/10	R209	01/08/2024	11.80 Put	Bond Future	2222.1000	2.2221	2243.7500	2.2438	0.974	0.0000	0.0000
2024/01/10	R209	01/08/2024	11.78 Call	Bond Future	2699.0200	2.6990	2659.5100	2.6595	1.464	0.0000	0.0000
2024/01/10	R209	01/08/2024	11.78 Put	Bond Future	2262.2000	2.2622	2284.2300	2.2842	0.974	0.0000	0.0000
2024/01/10	R209	07/11/2024		Bond Future	11.7957	66.4634	11.8091	66.4013	0.113	0.0000	0.0000
2024/01/10	R209	07/11/2024	12.22 Call	Bond Future	4166.5600	4.1666	4123.1200	4.1231	1.043	0.0000	0.0000
2024/01/10	R209	07/11/2024	12.22 Put	Bond Future	2235.1300	2.2351	2253.8100	2.2538	0.836	0.0000	0.0000
2024/01/10	R209	07/11/2024	12.23 Call	Bond Future	4195.0000	4.1950	4151.4200	4.1514	1.039	0.0000	0.0000
2024/01/10	R209	07/11/2024	12.23 Put	Bond Future	2218.9900	2.2190	2237.5300	2.2375	0.836	0.0000	0.0000
2024/01/10	R209	07/11/2024	12.21 Call	Bond Future	4138.1900	4.1382	4094.8800	4.0949	1.047	0.0000	0.0000
2024/01/10	R209	07/11/2024	12.21 Put	Bond Future	2251.3900	2.2514	2270.2000	2.2702	0.835	0.0000	0.0000
2024/01/10	R209	06/02/2025		Bond Future	11.9092	67.8739	11.9229	67.8114	0.115	0.0000	0.0000
2024/01/10	R209	06/02/2025	12.44 Call	Bond Future	4718.0800	4.7181	4674.3800	4.6744	0.926	0.0000	0.0000
2024/01/10	R209	06/02/2025	12.44 Put	Bond Future	2352.0800	2.3521	2370.9400	2.3709	0.802	0.0000	0.0000
2024/01/10	R210	01/02/2024		Bond Future	234.5415	234.5415	234.6566	234.6566	0.049	0.0000	0.0000
2024/01/10	R210	02/05/2024		Bond Future	236.5196	236.5196	236.6367	236.6367	0.050	0.0000	0.0000
2024/01/10	R210	01/08/2024		Bond Future	241.8312	241.8312	241.9521	241.9521	0.050	0.0000	0.0000
2024/01/10	R210	07/11/2024		Bond Future	244.1933	244.1933	244.3203	244.3203	0.052	0.0000	0.0000
2024/01/10	R210	06/02/2025		Bond Future	249.4403	249.4403	249.5731	249.5731	0.053	0.0000	0.0000
2024/01/10	R210	06/02/2025	239.61 Call	Bond Future	9830.2600	9.8303	9963.0500	9.9631	1.351	0.0000	0.0000
2024/01/10	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	R213	01/02/2024	11.71 Call	Bond Future	6254.6900	6.2547	6331.8200	6.3318	1.233	0.0000	0.0000
2024/01/10	R213	01/02/2024	11.71 Put	Bond Future	2.0900	0.0021	1.4900	0.0015	28.708	0.0000	0.0000
2024/01/10	R213	01/02/2024	11.72 Call	Bond Future	6294.8100	6.2948	6371.9600	6.3720	1.226	0.0000	0.0000
2024/01/10	R213	01/02/2024	11.72 Put	Bond Future	2.0100	0.0020	1.4300	0.0014	28.856	0.0000	0.0000
2024/01/10	R213	01/02/2024	11.70 Call	Bond Future	6214.5500	6.2146	6291.6600	6.2917	1.241	0.0000	0.0000
2024/01/10	R213	01/02/2024	11.70 Put	Bond Future	2.1800	0.0022	1.5600	0.0016	28.440	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
5,237
0
0
0
0
0
0
0
0
0
0
0
0
677
0
0
60
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	
2024/01/10	R213	01/02/2024		Bond Future	10.2293	87.1039	10.2118	87.1817	0.171	0.0000	0.0000
2024/01/10	R213	02/05/2024		Bond Future	10.2857	85.4695	10.2674	85.5487	0.178	0.0000	0.0000
2024/01/10	R213	02/05/2024	10.29 Call	Bond Future	1588.6000	1.5886	1622.4500	1.6225	2.131	0.0000	0.0000
2024/01/10	R213	02/05/2024	10.29 Put	Bond Future	1569.8900	1.5699	1524.5400	1.5245	2.889	0.0000	0.0000
2024/01/10	R213	02/05/2024	10.30 Call	Bond Future	1611.3100	1.6113	1645.5100	1.6455	2.122	0.0000	0.0000
2024/01/10	R213	02/05/2024	10.30 Put	Bond Future	1549.3900	1.5494	1504.3900	1.5044	2.904	0.0000	0.0000
2024/01/10	R213	02/05/2024	10.28 Call	Bond Future	1566.0600	1.5661	1599.5800	1.5996	2.140	0.0000	0.0000
2024/01/10	R213	02/05/2024	10.28 Put	Bond Future	1590.5800	1.5906	1544.9000	1.5449	2.872	0.0000	0.0000
2024/01/10	R213	01/08/2024		Bond Future	10.3415	87.3686	10.3222	87.4500	0.187	0.0000	0.0000
2024/01/10	R213	01/08/2024	10.87 Call	Bond Future	3445.8300	3.4458	3495.5000	3.4955	1.441	0.0000	0.0000
2024/01/10	R213	01/08/2024	10.87 Put	Bond Future	1256.0900	1.2561	1224.3500	1.2244	2.527	0.0000	0.0000
2024/01/10	R213	01/08/2024	10.88 Call	Bond Future	3474.2600	3.4743	3524.1500	3.5242	1.436	0.0000	0.0000
2024/01/10	R213	01/08/2024	10.88 Put	Bond Future	1243.7800	1.2438	1212.2600	1.2123	2.534	0.0000	0.0000
2024/01/10	R213	01/08/2024	10.86 Call	Bond Future	3417.4800	3.4175	3466.9300	3.4669	1.447	0.0000	0.0000
2024/01/10	R213	01/08/2024	10.86 Put	Bond Future	1268.5100	1.2685	1236.5500	1.2366	2.519	0.0000	0.0000
2024/01/10	R213	07/11/2024		Bond Future	10.4278	85.8476	10.4071	85.9320	0.198	0.0000	0.0000
2024/01/10	R213	07/11/2024	11.22 Call	Bond Future	4482.9800	4.4830	4538.4300	4.5384	1.237	0.0000	0.0000
2024/01/10	R213	07/11/2024	11.22 Put	Bond Future	1323.6600	1.3237	1294.6600	1.2947	2.191	0.0000	0.0000
2024/01/10	R213	07/11/2024	11.23 Call	Bond Future	4511.3500	4.5114	4566.9700	4.5670	1.233	0.0000	0.0000
2024/01/10	R213	07/11/2024	11.23 Put	Bond Future	1313.1000	1.3131	1284.2700	1.2843	2.196	0.0000	0.0000
2024/01/10	R213	07/11/2024	11.21 Call	Bond Future	4454.3900	4.4544	4509.6700	4.5097	1.241	0.0000	0.0000
2024/01/10	R213	07/11/2024	11.21 Put	Bond Future	1334.0300	1.3340	1304.8600	1.3049	2.187	0.0000	0.0000
2024/01/10	R213	06/02/2025		Bond Future	10.5282	87.6712	10.5061	87.7586	0.210	0.0000	0.0000
2024/01/10	R213	06/02/2025	11.35 Call	Bond Future	4704.2600	4.7043	4761.2100	4.7612	1.211	0.0000	0.0000
2024/01/10	R213	06/02/2025	11.35 Put	Bond Future	1529.6400	1.5296	1499.2400	1.4992	1.987	0.0000	0.0000
2024/01/10	R214	01/02/2024	12.15 Call	Bond Future	1302.7900	1.3028	1380.5400	1.3805	5.968	0.0000	0.0000
2024/01/10	R214	01/02/2024	12.15 Put	Bond Future	487.0200	0.4870	424.2700	0.4243	12.884	0.0000	0.0000
2024/01/10	R214	01/02/2024	12.16 Call	Bond Future	1335.1300	1.3351	1414.1900	1.4142	5.922	0.0000	0.0000
2024/01/10	R214	01/02/2024	12.16 Put	Bond Future	471.2300	0.4712	409.7900	0.4098	13.038	0.0000	0.0000
2024/01/10	R214	01/02/2024	12.14 Call	Bond Future	1270.8100	1.2708	1347.2500	1.3473	6.015	0.0000	0.0000
2024/01/10	R214	01/02/2024	12.14 Put	Bond Future	503.2200	0.5032	439.1600	0.4392	12.730	0.0000	0.0000
2024/01/10	R214	01/02/2024		Bond Future	11.9824	63.3745	11.9538	63.5150	0.238	0.0000	0.0000
2024/01/10	R214	02/05/2024		Bond Future	12.0710	61.4700	12.0415	61.6134	0.244	0.0000	0.0000
2024/01/10	R214	02/05/2024	11.47 Call	Bond Future	659.0300	0.6590	690.6800	0.6907	4.803	0.0000	0.0000
2024/01/10	R214	02/05/2024	11.47 Put	Bond Future	3692.9800	3.6930	3581.2200	3.5812	3.026	0.0000	0.0000
2024/01/10	R214	02/05/2024	11.48 Call	Bond Future	672.8900	0.6729	705.0600	0.7051	4.781	0.0000	0.0000
2024/01/10	R214	02/05/2024	11.48 Put	Bond Future	3654.4600	3.6545	3543.2200	3.5432	3.044	0.0000	0.0000
2024/01/10	R214	02/05/2024	11.46 Call	Bond Future	645.2500	0.6453	676.3900	0.6764	4.826	0.0000	0.0000

29,769

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

16,191

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

16,640

10,172

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	
2024/01/10	R214	02/05/2024	11.46 Put	Bond Future	3731.6400	3.7316	3619.3700	3.6194	3.009	0.0000	0.0000
2024/01/10	R214	02/05/2024	13.52 Call	Bond Future	6731.9600	6.7320	6856.8100	6.8568	1.855	0.0000	0.0000
2024/01/10	R214	02/05/2024	13.52 Put	Bond Future	281.5100	0.2815	262.9500	0.2630	6.593	0.0000	0.0000
2024/01/10	R214	02/05/2024	12.87 Call	Bond Future	4366.6000	4.3666	4472.8700	4.4729	2.434	0.0000	0.0000
2024/01/10	R214	02/05/2024	12.87 Put	Bond Future	668.5900	0.6686	631.4500	0.6315	5.555	0.0000	0.0000
2024/01/10	R214	02/05/2024	12.12 Put	Bond Future	1749.0600	1.7491	1675.1300	1.6751	4.227	0.0000	0.0000
2024/01/10	R214	02/05/2024	12.12 Call	Bond Future	1986.6200	1.9866	2056.1000	2.0561	3.497	0.0000	0.0000
2024/01/10	R214	02/05/2024	12.14 Put	Bond Future	1706.4600	1.7065	1633.6900	1.6337	4.264	0.0000	0.0000
2024/01/10	R214	02/05/2024	12.14 Call	Bond Future	2040.5300	2.0405	2111.1700	2.1112	3.462	0.0000	0.0000
2024/01/10	R214	01/08/2024		Bond Future	12.1604	62.8358	12.1299	62.9828	0.251	0.0000	0.0000
2024/01/10	R214	01/08/2024	12.17 Call	Bond Future	2541.1200	2.5411	2612.5000	2.6125	2.809	0.0000	0.0000
2024/01/10	R214	01/08/2024	12.17 Put	Bond Future	2495.1300	2.4951	2419.5500	2.4196	3.029	0.0000	0.0000
2024/01/10	R214	01/08/2024	12.18 Call	Bond Future	2566.9600	2.5670	2638.7900	2.6388	2.798	0.0000	0.0000
2024/01/10	R214	01/08/2024	12.18 Put	Bond Future	2473.0300	2.4730	2397.9000	2.3979	3.038	0.0000	0.0000
2024/01/10	R214	01/08/2024	12.16 Call	Bond Future	2515.5800	2.5156	2586.5100	2.5865	2.820	0.0000	0.0000
2024/01/10	R214	01/08/2024	12.16 Put	Bond Future	2517.5900	2.5176	2441.5600	2.4416	3.020	0.0000	0.0000
2024/01/10	R214	07/11/2024	12.61 Call	Bond Future	4045.8200	4.0458	4132.3400	4.1323	2.139	0.0000	0.0000
2024/01/10	R214	07/11/2024	12.61 Put	Bond Future	2486.7700	2.4868	2422.0800	2.4221	2.601	0.0000	0.0000
2024/01/10	R214	07/11/2024	12.62 Call	Bond Future	4073.6600	4.0737	4160.5100	4.1605	2.132	0.0000	0.0000
2024/01/10	R214	07/11/2024	12.62 Put	Bond Future	2469.1800	2.4692	2404.8200	2.4048	2.607	0.0000	0.0000
2024/01/10	R214	07/11/2024	12.60 Call	Bond Future	4017.8300	4.0178	4104.0200	4.1040	2.145	0.0000	0.0000
2024/01/10	R214	07/11/2024	12.60 Put	Bond Future	2504.2500	2.5043	2439.2300	2.4392	2.596	0.0000	0.0000
2024/01/10	R214	07/11/2024		Bond Future	12.2739	60.9957	12.2420	61.1469	0.260	0.0000	0.0000
2024/01/10	R214	06/02/2025		Bond Future	12.3930	62.2905	12.3598	62.4457	0.268	0.0000	0.0000
2024/01/10	R214	06/02/2025	12.71 Call	Bond Future	4372.8200	4.3728	4460.8200	4.4608	2.012	0.0000	0.0000
2024/01/10	R214	06/02/2025	12.71 Put	Bond Future	2922.9700	2.9230	2855.7000	2.8557	2.301	0.0000	0.0000
2024/01/10	R248	01/02/2024	13.10 Call	Bond Future	5123.4100	5.1234	5198.0900	5.1981	1.458	0.0000	0.0000
2024/01/10	R248	01/02/2024	13.10 Put	Bond Future	33.6600	0.0337	27.4000	0.0274	18.598	0.0000	0.0000
2024/01/10	R248	01/02/2024	13.90 Call	Bond Future	9042.8600	9.0429	9123.5300	9.1235	0.892	0.0000	0.0000
2024/01/10	R248	01/02/2024	13.90 Put	Bond Future	0.8500	0.0009	0.5800	0.0006	31.765	0.0000	0.0000
2024/01/10	R248	01/02/2024	11.50 Put	Bond Future	4294.2400	4.2942	4212.1800	4.2122	1.911	0.0000	0.0000
2024/01/10	R248	01/02/2024	11.50 Call	Bond Future	34.3300	0.0343	33.2100	0.0332	3.262	0.0000	0.0000
2024/01/10	R248	01/02/2024	12.30 Put	Bond Future	704.5100	0.7045	652.4500	0.6525	7.390	0.0000	0.0000
2024/01/10	R248	01/02/2024	12.30 Call	Bond Future	1383.7900	1.3838	1412.6700	1.4127	2.087	0.0000	0.0000
2024/01/10	R248	01/02/2024	13.37 Call	Bond Future	6481.8200	6.4818	6560.4400	6.5604	1.213	0.0000	0.0000
2024/01/10	R248	01/02/2024	13.37 Put	Bond Future	10.1500	0.0102	7.8300	0.0078	22.857	0.0000	0.0000
2024/01/10	R248	01/02/2024	12.15 Call	Bond Future	894.8100	0.8948	911.8600	0.9119	1.905	0.0000	0.0000
2024/01/10	R248	01/02/2024	12.15 Put	Bond Future	1099.0300	1.0990	1035.1400	1.0351	5.813	0.0000	0.0000

0
0
17,110
0
17,110
0
10,000
0
7,110
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/10	R248	01/02/2024	12.16 Call	Bond Future	923.8300	0.9238	941.6100	0.9416	1.925	0.0000	0.0000
2024/01/10	R248	01/02/2024	12.16 Put	Bond Future	1068.5600	1.0686	1005.4000	1.0054	5.911	0.0000	0.0000
2024/01/10	R248	01/02/2024	12.14 Call	Bond Future	866.3200	0.8663	882.6500	0.8827	1.885	0.0000	0.0000
2024/01/10	R248	01/02/2024	12.14 Put	Bond Future	1130.1100	1.1301	1065.5000	1.0655	5.717	0.0000	0.0000
2024/01/10	R248	01/02/2024		Bond Future	12.1844	77.2798	12.1707	77.3607	0.112	0.0000	0.0000
2024/01/10	R248	02/05/2024		Bond Future	12.2799	74.5387	12.2658	74.6212	0.115	0.0000	0.0000
2024/01/10	R248	02/05/2024	11.47 Call	Bond Future	512.0800	0.5121	521.3400	0.5213	1.808	0.0000	0.0000
2024/01/10	R248	02/05/2024	11.47 Put	Bond Future	5528.1200	5.5281	5454.8600	5.4549	1.325	0.0000	0.0000
2024/01/10	R248	02/05/2024	11.48 Call	Bond Future	523.1400	0.5231	532.6000	0.5326	1.808	0.0000	0.0000
2024/01/10	R248	02/05/2024	11.48 Put	Bond Future	5473.6200	5.4736	5400.5600	5.4006	1.335	0.0000	0.0000
2024/01/10	R248	02/05/2024	11.46 Call	Bond Future	501.0800	0.5011	510.1500	0.5102	1.810	0.0000	0.0000
2024/01/10	R248	02/05/2024	11.46 Put	Bond Future	5582.7800	5.5828	5509.3300	5.5093	1.316	0.0000	0.0000
2024/01/10	R248	02/05/2024	11.40 Put	Bond Future	5916.7900	5.9168	5842.2200	5.8422	1.260	0.0000	0.0000
2024/01/10	R248	02/05/2024	11.40 Call	Bond Future	439.1100	0.4391	447.0600	0.4471	1.810	0.0000	0.0000
2024/01/10	R248	02/05/2024	12.40 Put	Bond Future	1956.6800	1.9567	1910.9300	1.9109	2.338	0.0000	0.0000
2024/01/10	R248	02/05/2024	12.40 Call	Bond Future	2652.3800	2.6524	2689.1500	2.6892	1.386	0.0000	0.0000
2024/01/10	R248	02/05/2024	13.16 Call	Bond Future	5593.9400	5.5939	5652.0300	5.6520	1.038	0.0000	0.0000
2024/01/10	R248	02/05/2024	13.16 Put	Bond Future	754.7700	0.7548	730.3400	0.7303	3.237	0.0000	0.0000
2024/01/10	R248	01/08/2024		Bond Future	12.3767	76.1949	12.3620	76.2796	0.119	0.0000	0.0000
2024/01/10	R248	01/08/2024	12.31 Call	Bond Future	2947.2900	2.9473	2982.2500	2.9823	1.186	0.0000	0.0000
2024/01/10	R248	01/08/2024	12.31 Put	Bond Future	3333.0000	3.3330	3283.2600	3.2833	1.492	0.0000	0.0000
2024/01/10	R248	01/08/2024	12.32 Call	Bond Future	2977.5200	2.9775	3012.7300	3.0127	1.183	0.0000	0.0000
2024/01/10	R248	01/08/2024	12.32 Put	Bond Future	3305.1300	3.3051	3255.6400	3.2556	1.497	0.0000	0.0000
2024/01/10	R248	01/08/2024	12.30 Call	Bond Future	2917.1900	2.9172	2951.9200	2.9519	1.191	0.0000	0.0000
2024/01/10	R248	01/08/2024	12.30 Put	Bond Future	3361.0800	3.3611	3311.1100	3.3111	1.487	0.0000	0.0000
2024/01/10	R248	07/11/2024		Bond Future	12.4983	73.5216	12.4829	73.6093	0.124	0.0000	0.0000
2024/01/10	R248	07/11/2024	12.79 Call	Bond Future	4764.2400	4.7642	4809.9500	4.8100	0.959	0.0000	0.0000
2024/01/10	R248	07/11/2024	12.79 Put	Bond Future	3145.6200	3.1456	3103.6500	3.1037	1.334	0.0000	0.0000
2024/01/10	R248	07/11/2024	12.80 Call	Bond Future	4797.2300	4.7972	4843.1400	4.8431	0.957	0.0000	0.0000
2024/01/10	R248	07/11/2024	12.80 Put	Bond Future	3124.2600	3.1243	3082.4900	3.0825	1.337	0.0000	0.0000
2024/01/10	R248	07/11/2024	12.78 Call	Bond Future	4731.5700	4.7316	4777.1000	4.7771	0.962	0.0000	0.0000
2024/01/10	R248	07/11/2024	12.78 Put	Bond Future	3167.3800	3.1674	3125.2300	3.1252	1.331	0.0000	0.0000
2024/01/10	R248	06/02/2025		Bond Future	12.6258	75.0817	12.6095	75.1723	0.129	0.0000	0.0000
2024/01/10	R248	06/02/2025	12.71 Call	Bond Future	4591.9000	4.5919	4636.0100	4.6360	0.961	0.0000	0.0000
2024/01/10	R248	06/02/2025	12.71 Put	Bond Future	4126.6200	4.1266	4080.1200	4.0801	1.127	0.0000	0.0000
2024/01/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0

0

0

0

242,873

13,882

0

0

0

0

0

0

0

0

0

0

0

0

13,000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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
2024/01/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

0

0

1627250