



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 02/01/2024 TO 02/01/2024

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
2024/01/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/02	2025	01/02/2024		Bond Future	176.2971	176.2971	176.3070	0.006	0.0000	0.0000
2024/01/02	2025	02/05/2024		Bond Future	180.2346	180.2346	180.2448	0.006	0.0000	0.0000
2024/01/02	2025	01/08/2024		Bond Future	182.4275	182.4275	182.4407	0.007	0.0000	0.0000
2024/01/02	2025	07/11/2024		Bond Future	186.7326	186.7326	186.7468	0.008	0.0000	0.0000
2024/01/02	2029	01/02/2024		Bond Future	130.0896	130.0896	130.1104	0.016	0.0000	0.0000
2024/01/02	2029	02/05/2024		Bond Future	131.6259	131.6259	131.6474	0.016	0.0000	0.0000

Open Interest

0

0

0

0

0

0

11,660

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	
2024/01/02	2029	01/08/2024		Bond Future	134.5755	134.5755	134.5977	134.5977	0.016	0.0000	0.0000
2024/01/02	2029	07/11/2024		Bond Future	136.3406	136.3406	136.3677	136.3677	0.020	0.0000	0.0000
2024/01/02	2029	06/02/2025		Bond Future	139.2619	139.2619	139.2902	139.2902	0.020	0.0000	0.0000
2024/01/02	2029	06/02/2025	132.40 Call	Bond Future	6861.8500	6.8619	6890.1600	6.8902	0.413	0.0000	0.0000
2024/01/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.85 Call	Bond Future	8293.8800	8.2939	7929.8400	7.9298	4.389	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.85 Put	Bond Future	3.9200	0.0039	3.1000	0.0031	20.918	0.0000	0.0000
2024/01/02	2030	01/02/2024	10.00 Put	Bond Future	527.4000	0.5274	605.4100	0.6054	14.791	0.0000	0.0000
2024/01/02	2030	01/02/2024	10.00 Call	Bond Future	1487.6000	1.4876	1202.3900	1.2024	19.172	0.0000	0.0000
2024/01/02	2030	01/02/2024	9.89 Put	Bond Future	674.0200	0.6740	779.0700	0.7791	15.586	0.0000	0.0000
2024/01/02	2030	01/02/2024	9.89 Call	Bond Future	1173.6300	1.1736	915.4600	0.9155	21.998	0.0000	0.0000
2024/01/02	2030	01/02/2024	10.39 Put	Bond Future	207.8500	0.2079	228.6100	0.2286	9.988	0.0000	0.0000
2024/01/02	2030	01/02/2024	10.39 Call	Bond Future	2777.9700	2.7780	2435.5100	2.4355	12.328	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.86 Call	Bond Future	8331.2900	8.3313	7967.2700	7.9673	4.369	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.86 Put	Bond Future	3.7600	0.0038	2.9600	0.0030	21.277	0.0000	0.0000
2024/01/02	2030	01/02/2024	10.16 Put	Bond Future	363.2500	0.3633	411.1500	0.4112	13.187	0.0000	0.0000
2024/01/02	2030	01/02/2024	10.16 Call	Bond Future	1988.2600	1.9883	1672.9400	1.6729	15.859	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.00 Call	Bond Future	5060.8500	5.0609	4696.8600	4.6969	7.192	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.00 Put	Bond Future	43.2400	0.0432	42.4700	0.0425	1.781	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.75 Call	Bond Future	7918.9500	7.9190	7554.6400	7.5546	4.600	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.75 Put	Bond Future	5.8600	0.0059	4.7700	0.0048	18.601	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.36 Call	Bond Future	6439.2500	6.4393	6074.4200	6.0744	5.666	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.36 Put	Bond Future	16.4800	0.0165	14.8700	0.0149	9.769	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.37 Call	Bond Future	6477.4400	6.4774	6112.6100	6.1126	5.632	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.37 Put	Bond Future	16.0400	0.0160	14.4300	0.0144	10.037	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.35 Call	Bond Future	6401.0500	6.4011	6036.2100	6.0362	5.700	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.35 Put	Bond Future	16.9200	0.0169	15.3000	0.0153	9.574	0.0000	0.0000
2024/01/02	2030	01/02/2024		Bond Future	9.7715	92.2437	9.8576	91.8804	0.881	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.31 Call	Bond Future	6248.1600	6.2482	5883.3000	5.8833	5.839	0.0000	0.0000
2024/01/02	2030	01/02/2024	11.31 Put	Bond Future	18.8400	0.0188	17.2000	0.0172	8.705	0.0000	0.0000
2024/01/02	2030	01/02/2024	9.93 Put	Bond Future	616.9100	0.6169	711.5100	0.7115	15.334	0.0000	0.0000
2024/01/02	2030	01/02/2024	9.93 Call	Bond Future	1284.3400	1.2843	1015.7200	1.0157	20.915	0.0000	0.0000
2024/01/02	2030	01/02/2024	9.57 Put	Bond Future	1315.9700	1.3160	1525.6800	1.5257	15.936	0.0000	0.0000
2024/01/02	2030	01/02/2024	9.57 Call	Bond Future	459.0700	0.4591	305.5600	0.3056	33.439	0.0000	0.0000
2024/01/02	2030	01/02/2024	10.07 Put	Bond Future	448.5900	0.4486	512.1400	0.5121	14.167	0.0000	0.0000
2024/01/02	2030	01/02/2024	10.07 Call	Bond Future	1700.3900	1.7004	1400.7200	1.4007	17.624	0.0000	0.0000
2024/01/02	2030	01/02/2024	12.10 Call	Bond Future	9224.2600	9.2243	8860.6700	8.8607	3.942	0.0000	0.0000
2024/01/02	2030	01/02/2024	12.10 Put	Bond Future	1.3500	0.0014	0.9800	0.0010	27.407	0.0000	0.0000

0
66
0
0
0
0
500
0
500
0
500
0
500
0
500
0
200
0
700
0
200
0
0
0
0
0
0
98,223
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
2024/01/02	2030	02/05/2024		Bond Future	9.8175	94.2812	9.9084	93.9100	0.926	0.0000	0.0000
2024/01/02	2030	02/05/2024	9.82 Call	Bond Future	1763.9300	1.7639	1552.5400	1.5525	11.984	0.0000	0.0000
2024/01/02	2030	02/05/2024	9.82 Put	Bond Future	1753.8600	1.7539	1913.6900	1.9137	9.113	0.0000	0.0000
2024/01/02	2030	02/05/2024	9.83 Call	Bond Future	1785.4500	1.7855	1572.6400	1.5726	11.919	0.0000	0.0000
2024/01/02	2030	02/05/2024	9.83 Put	Bond Future	1734.4400	1.7344	1892.8500	1.8929	9.133	0.0000	0.0000
2024/01/02	2030	02/05/2024	9.81 Call	Bond Future	1742.5500	1.7426	1532.5800	1.5326	12.050	0.0000	0.0000
2024/01/02	2030	02/05/2024	9.81 Put	Bond Future	1773.4400	1.7734	1934.6900	1.9347	9.092	0.0000	0.0000
2024/01/02	2030	02/05/2024	10.62 Put	Bond Future	675.3700	0.6754	743.2500	0.7433	10.051	0.0000	0.0000
2024/01/02	2030	02/05/2024	10.62 Call	Bond Future	3890.2600	3.8903	3586.9200	3.5869	7.797	0.0000	0.0000
2024/01/02	2030	02/05/2024	11.12 Put	Bond Future	355.5600	0.3556	390.9300	0.3909	9.948	0.0000	0.0000
2024/01/02	2030	02/05/2024	11.12 Call	Bond Future	5503.1500	5.5032	5167.3000	5.1673	6.103	0.0000	0.0000
2024/01/02	2030	02/05/2024	13.15 Call	Bond Future	12484.0000	12.4840	12113.4700	12.1135	2.968	0.0000	0.0000
2024/01/02	2030	02/05/2024	13.15 Put	Bond Future	8.7700	0.0088	9.4600	0.0095	7.868	0.0000	0.0000
2024/01/02	2030	02/05/2024	9.66 Put	Bond Future	2089.3500	2.0894	2272.3000	2.2723	8.756	0.0000	0.0000
2024/01/02	2030	02/05/2024	9.66 Call	Bond Future	1441.3400	1.4413	1253.0700	1.2531	13.062	0.0000	0.0000
2024/01/02	2030	02/05/2024	10.16 Put	Bond Future	1184.9200	1.1849	1299.7900	1.2998	9.694	0.0000	0.0000
2024/01/02	2030	02/05/2024	10.16 Call	Bond Future	2574.2900	2.5743	2317.9400	2.3179	9.958	0.0000	0.0000
2024/01/02	2030	02/05/2024	11.94 Call	Bond Future	8314.8600	8.3149	7953.7300	7.9537	4.343	0.0000	0.0000
2024/01/02	2030	02/05/2024	11.94 Put	Bond Future	109.7300	0.1097	119.8200	0.1198	9.195	0.0000	0.0000
2024/01/02	2030	02/05/2024	12.38 Call	Bond Future	9837.5500	9.8376	9470.5600	9.4706	3.731	0.0000	0.0000
2024/01/02	2030	02/05/2024	12.38 Put	Bond Future	47.1800	0.0472	51.4100	0.0514	8.966	0.0000	0.0000
2024/01/02	2030	02/05/2024	10.82 Put	Bond Future	523.8900	0.5239	576.6400	0.5766	10.069	0.0000	0.0000
2024/01/02	2030	02/05/2024	10.82 Call	Bond Future	4518.2200	4.5182	4199.7500	4.1998	7.049	0.0000	0.0000
2024/01/02	2030	01/08/2024	10.38 Call	Bond Future	3449.7700	3.4498	3188.3300	3.1883	7.578	0.0000	0.0000
2024/01/02	2030	01/08/2024	10.38 Put	Bond Future	1446.1300	1.4461	1563.9600	1.5640	8.148	0.0000	0.0000
2024/01/02	2030	01/08/2024	10.39 Call	Bond Future	3475.9100	3.4759	3213.5800	3.2136	7.547	0.0000	0.0000
2024/01/02	2030	01/08/2024	10.39 Put	Bond Future	1433.7900	1.4338	1550.7300	1.5507	8.156	0.0000	0.0000
2024/01/02	2030	01/08/2024	10.37 Call	Bond Future	3423.7100	3.4237	3163.1700	3.1632	7.610	0.0000	0.0000
2024/01/02	2030	01/08/2024	10.37 Put	Bond Future	1458.5600	1.4586	1577.2900	1.5773	8.140	0.0000	0.0000
2024/01/02	2030	01/08/2024		Bond Future	9.8665	92.3659	9.9626	91.9866	0.974	0.0000	0.0000
2024/01/02	2030	07/11/2024		Bond Future	9.9308	94.5202	10.0330	94.1325	1.029	0.0000	0.0000
2024/01/02	2030	07/11/2024	10.75 Call	Bond Future	4521.6800	4.5217	4243.7000	4.2437	6.148	0.0000	0.0000
2024/01/02	2030	07/11/2024	10.75 Put	Bond Future	1468.8900	1.4689	1578.5900	1.5786	7.468	0.0000	0.0000
2024/01/02	2030	07/11/2024	10.76 Call	Bond Future	4547.9300	4.5479	4269.2600	4.2693	6.127	0.0000	0.0000
2024/01/02	2030	07/11/2024	10.76 Put	Bond Future	1458.6600	1.4587	1567.6700	1.5677	7.473	0.0000	0.0000
2024/01/02	2030	07/11/2024	10.74 Call	Bond Future	4495.4800	4.4955	4218.1800	4.2182	6.168	0.0000	0.0000
2024/01/02	2030	07/11/2024	10.74 Put	Bond Future	1479.2000	1.4792	1589.5800	1.5896	7.462	0.0000	0.0000
2024/01/02	2030	06/02/2025		Bond Future	10.0112	92.5115	10.1196	92.1160	1.084	0.0000	0.0000
2024/01/02	2030	06/02/2025	10.68 Call	Bond Future	4253.4700	4.2535	3988.6800	3.9887	6.225	0.0000	0.0000

23,540

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

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	
2024/01/02	2030	06/02/2025	10.68 Put	Bond Future	1848.0000	1.8480	1978.7400	1.9787	7.075	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.90 Put	Bond Future	571.2200	0.5712	652.1500	0.6522	14.168	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.90 Call	Bond Future	2021.8800	2.0219	1658.7300	1.6587	17.961	0.0000	0.0000
2024/01/02	2032	01/02/2024	12.00 Call	Bond Future	6580.9100	6.5809	6135.1700	6.1352	6.773	0.0000	0.0000
2024/01/02	2032	01/02/2024	12.00 Put	Bond Future	42.3000	0.0423	40.6400	0.0406	3.924	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.55 Call	Bond Future	4634.4300	4.6344	4196.5800	4.1966	9.448	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.55 Put	Bond Future	128.3700	0.1284	134.6000	0.1346	4.853	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.33 Call	Bond Future	3703.4300	3.7034	3277.9500	3.2780	11.489	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.33 Put	Bond Future	215.4100	0.2154	234.0100	0.2340	8.635	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.35 Call	Bond Future	3786.9100	3.7869	3359.9200	3.3599	11.275	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.35 Put	Bond Future	205.6700	0.2057	222.7600	0.2228	8.309	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.85 Call	Bond Future	1846.1000	1.8461	1494.9800	1.4950	19.020	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.85 Put	Bond Future	636.5100	0.6365	729.4700	0.7295	14.605	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.59 Put	Bond Future	1095.4000	1.0954	1270.0900	1.2701	15.948	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.59 Call	Bond Future	1037.1900	1.0372	767.8000	0.7678	25.973	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.09 Put	Bond Future	374.3800	0.3744	419.6400	0.4196	12.089	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.09 Call	Bond Future	2733.1200	2.7331	2334.3000	2.3343	14.592	0.0000	0.0000
2024/01/02	2032	01/02/2024	12.73 Call	Bond Future	9704.1600	9.7042	9259.0400	9.2590	4.587	0.0000	0.0000
2024/01/02	2032	01/02/2024	12.73 Put	Bond Future	5.3000	0.0053	4.2600	0.0043	19.623	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.78 Put	Bond Future	739.5100	0.7395	851.3200	0.8513	15.119	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.78 Call	Bond Future	1610.1300	1.6101	1277.8600	1.2779	20.636	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.75 Call	Bond Future	5496.0400	5.4960	5052.8300	5.0528	8.064	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.75 Put	Bond Future	78.4600	0.0785	79.3300	0.0793	1.109	0.0000	0.0000
2024/01/02	2032	01/02/2024	12.50 Call	Bond Future	8733.4600	8.7335	8287.6000	8.2876	5.105	0.0000	0.0000
2024/01/02	2032	01/02/2024	12.50 Put	Bond Future	12.4700	0.0125	10.6900	0.0107	14.274	0.0000	0.0000
2024/01/02	2032	01/02/2024		Bond Future	10.6018	90.2630	10.6924	89.8190	0.854	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.84 Call	Bond Future	5886.2900	5.8863	5441.7900	5.4418	7.551	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.84 Put	Bond Future	62.8100	0.0628	62.3900	0.0624	0.669	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.85 Call	Bond Future	5929.7100	5.9297	5485.0900	5.4851	7.498	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.85 Put	Bond Future	61.2900	0.0613	60.7500	0.0608	0.881	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.83 Call	Bond Future	5842.9000	5.8429	5398.5200	5.3985	7.605	0.0000	0.0000
2024/01/02	2032	01/02/2024	11.83 Put	Bond Future	64.3900	0.0644	64.0900	0.0641	0.466	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.01 Put	Bond Future	3061.0700	3.0611	3458.6100	3.4586	12.987	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.01 Call	Bond Future	86.3500	0.0864	39.8100	0.0398	53.897	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.76 Put	Bond Future	771.6100	0.7716	889.2200	0.8892	15.242	0.0000	0.0000
2024/01/02	2032	01/02/2024	10.76 Call	Bond Future	1545.0700	1.5451	1218.6000	1.2186	21.130	0.0000	0.0000
2024/01/02	2032	01/02/2024	12.62 Call	Bond Future	9241.2400	9.2412	8795.7900	8.7958	4.820	0.0000	0.0000
2024/01/02	2032	01/02/2024	12.62 Put	Bond Future	8.0400	0.0080	6.6700	0.0067	17.040	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
91,916
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	
2024/01/02	2032	02/05/2024	10.55 Call	Bond Future	1835.7800	1.8358	1598.0600	1.5981	12.949	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.55 Put	Bond Future	2435.0400	2.4350	2651.1400	2.6511	8.875	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.56 Call	Bond Future	1859.2000	1.8592	1619.7400	1.6197	12.880	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.56 Put	Bond Future	2409.9900	2.4100	2624.3500	2.6244	8.895	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.54 Call	Bond Future	1812.7300	1.8127	1576.7500	1.5768	13.018	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.54 Put	Bond Future	2460.5100	2.4605	2678.3500	2.6784	8.853	0.0000	0.0000
2024/01/02	2032	02/05/2024		Bond Future	10.6741	88.0948	10.7689	87.6410	0.887	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.59 Put	Bond Future	2335.7900	2.3358	2544.9500	2.5450	8.955	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.59 Call	Bond Future	1930.2300	1.9302	1685.5700	1.6856	12.675	0.0000	0.0000
2024/01/02	2032	02/05/2024	11.09 Put	Bond Future	1351.5000	1.3515	1482.6000	1.4826	9.700	0.0000	0.0000
2024/01/02	2032	02/05/2024	11.09 Call	Bond Future	3321.2900	3.3213	2998.5700	2.9986	9.717	0.0000	0.0000
2024/01/02	2032	02/05/2024	13.18 Call	Bond Future	11125.9900	11.1260	10679.8000	10.6798	4.010	0.0000	0.0000
2024/01/02	2032	02/05/2024	13.18 Put	Bond Future	87.0600	0.0871	94.6900	0.0947	8.764	0.0000	0.0000
2024/01/02	2032	02/05/2024	13.35 Call	Bond Future	11783.6600	11.7837	11335.3600	11.3354	3.804	0.0000	0.0000
2024/01/02	2032	02/05/2024	13.35 Put	Bond Future	63.7900	0.0638	69.3100	0.0693	8.653	0.0000	0.0000
2024/01/02	2032	02/05/2024	11.35 Put	Bond Future	1002.1900	1.0022	1101.2200	1.1012	9.881	0.0000	0.0000
2024/01/02	2032	02/05/2024	11.35 Call	Bond Future	4174.2400	4.1742	3819.4500	3.8195	8.500	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.65 Put	Bond Future	2192.8100	2.1928	2391.7000	2.3917	9.070	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.65 Call	Bond Future	2076.7700	2.0768	1821.8400	1.8218	12.275	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.36 Put	Bond Future	2954.0700	2.9541	3203.6000	3.2036	8.447	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.36 Call	Bond Future	1427.1400	1.4271	1222.8500	1.2229	14.315	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.86 Put	Bond Future	1747.7300	1.7477	1912.4000	1.9124	9.422	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.86 Call	Bond Future	2635.3300	2.6353	2346.1800	2.3462	10.972	0.0000	0.0000
2024/01/02	2032	02/05/2024	12.90 Call	Bond Future	10041.6100	10.0416	9600.4000	9.6004	4.394	0.0000	0.0000
2024/01/02	2032	02/05/2024	12.90 Put	Bond Future	141.9700	0.1420	154.5800	0.1546	8.882	0.0000	0.0000
2024/01/02	2032	02/05/2024	11.81 Call	Bond Future	5825.8200	5.8258	5429.3600	5.4294	6.805	0.0000	0.0000
2024/01/02	2032	02/05/2024	11.81 Put	Bond Future	580.0900	0.5801	637.4500	0.6375	9.888	0.0000	0.0000
2024/01/02	2032	02/05/2024	11.21 Call	Bond Future	3705.7700	3.7058	3367.4500	3.3675	9.130	0.0000	0.0000
2024/01/02	2032	02/05/2024	11.21 Put	Bond Future	1178.3400	1.1783	1293.8400	1.2938	9.802	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.57 Put	Bond Future	2385.1300	2.3851	2597.7500	2.5978	8.914	0.0000	0.0000
2024/01/02	2032	02/05/2024	10.57 Call	Bond Future	1882.7900	1.8828	1641.5900	1.6416	12.811	0.0000	0.0000
2024/01/02	2032	01/08/2024	11.14 Call	Bond Future	3840.9600	3.8410	3535.4000	3.5354	7.955	0.0000	0.0000
2024/01/02	2032	01/08/2024	11.14 Put	Bond Future	2031.9600	2.0320	2190.1000	2.1901	7.783	0.0000	0.0000
2024/01/02	2032	01/08/2024	11.15 Call	Bond Future	3870.3600	3.8704	3563.6900	3.5637	7.924	0.0000	0.0000
2024/01/02	2032	01/08/2024	11.15 Put	Bond Future	2015.6800	2.0157	2172.7100	2.1727	7.790	0.0000	0.0000
2024/01/02	2032	01/08/2024	11.13 Call	Bond Future	3811.9100	3.8119	3507.4700	3.5075	7.987	0.0000	0.0000
2024/01/02	2032	01/08/2024	11.13 Put	Bond Future	2048.6200	2.0486	2207.8800	2.2079	7.774	0.0000	0.0000
2024/01/02	2032	01/08/2024		Bond Future	10.7494	90.0477	10.8486	89.5840	0.922	0.0000	0.0000
2024/01/02	2032	07/11/2024	11.48 Call	Bond Future	4843.0800	4.8431	4518.6100	4.5186	6.700	0.0000	0.0000

0
0
0
0
0
0
61,402
0
500
0
500
0
500
0
1,550
0
1,550
0
1,550
0
1,000
0
1,000
0
1,000
0
500
0
500
0
500
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	
2024/01/02	2032	07/11/2024	11.48 Put	Bond Future	2022.0700	2.0221	2171.7700	2.1718	7.403	0.0000	0.0000
2024/01/02	2032	07/11/2024	11.49 Call	Bond Future	4873.1800	4.8732	4547.8000	4.5478	6.677	0.0000	0.0000
2024/01/02	2032	07/11/2024	11.49 Put	Bond Future	2008.4200	2.0084	2157.2100	2.1572	7.408	0.0000	0.0000
2024/01/02	2032	07/11/2024	11.47 Call	Bond Future	4813.3500	4.8134	4489.7800	4.4898	6.722	0.0000	0.0000
2024/01/02	2032	07/11/2024	11.47 Put	Bond Future	2036.1300	2.0361	2186.7300	2.1867	7.396	0.0000	0.0000
2024/01/02	2032	07/11/2024		Bond Future	10.8491	87.9814	10.9533	87.5072	0.960	0.0000	0.0000
2024/01/02	2032	07/11/2024	13.36 Call	Bond Future	11023.2300	11.0232	10588.5100	10.5885	3.944	0.0000	0.0000
2024/01/02	2032	07/11/2024	13.36 Put	Bond Future	467.2700	0.4673	506.7200	0.5067	8.443	0.0000	0.0000
2024/01/02	2032	07/11/2024	11.64 Put	Bond Future	1811.3500	1.8114	1947.0500	1.9471	7.492	0.0000	0.0000
2024/01/02	2032	07/11/2024	11.64 Call	Bond Future	5328.9800	5.3290	4990.5100	4.9905	6.351	0.0000	0.0000
2024/01/02	2032	06/02/2025		Bond Future	10.9598	89.8425	11.0691	89.3587	0.997	0.0000	0.0000
2024/01/02	2032	06/02/2025	11.72 Call	Bond Future	5312.2700	5.3123	4978.2400	4.9782	6.288	0.0000	0.0000
2024/01/02	2032	06/02/2025	11.72 Put	Bond Future	2017.5800	2.0176	2167.3700	2.1674	7.424	0.0000	0.0000
2024/01/02	2033	01/02/2024		Bond Future	123.2082	123.2082	123.3296	123.3296	0.099	0.0000	0.0000
2024/01/02	2033	02/05/2024		Bond Future	124.4944	124.4944	124.6186	124.6186	0.100	0.0000	0.0000
2024/01/02	2033	01/08/2024		Bond Future	127.2842	127.2842	127.4115	127.4115	0.100	0.0000	0.0000
2024/01/02	2033	07/11/2024		Bond Future	128.7808	128.7808	128.9145	128.9145	0.104	0.0000	0.0000
2024/01/02	2033	06/02/2025		Bond Future	131.5402	131.5402	131.6774	131.6774	0.104	0.0000	0.0000
2024/01/02	2033	06/02/2025	124.94 Call	Bond Future	6600.1900	6.6002	6737.3500	6.7374	2.078	0.0000	0.0000
2024/01/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	2037	01/02/2024	13.93 Call	Bond Future	10149.1200	10.1491	9658.9100	9.6589	4.830	0.0000	0.0000
2024/01/02	2037	01/02/2024	13.93 Put	Bond Future	3.2700	0.0033	2.6300	0.0026	19.572	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.93 Call	Bond Future	5564.0300	5.5640	5077.5000	5.0775	8.744	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.93 Put	Bond Future	87.8200	0.0878	90.8600	0.0909	3.462	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.09 Put	Bond Future	793.3000	0.7933	902.4200	0.9024	13.755	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.09 Call	Bond Future	1968.6900	1.9687	1588.2400	1.5882	19.325	0.0000	0.0000
2024/01/02	2037	01/02/2024		Bond Future	11.8724	78.0855	11.9624	77.5959	0.759	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.32 Call	Bond Future	2848.4200	2.8484	2415.0700	2.4151	15.214	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.32 Put	Bond Future	458.8900	0.4589	515.1100	0.5151	12.251	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.33 Call	Bond Future	2889.3300	2.8893	2454.1900	2.4542	15.060	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.33 Put	Bond Future	447.6500	0.4477	502.0800	0.5021	12.159	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.31 Call	Bond Future	2807.7700	2.8078	2376.2400	2.3762	15.369	0.0000	0.0000
2024/01/02	2037	01/02/2024	12.31 Put	Bond Future	470.4400	0.4704	528.4800	0.5285	12.337	0.0000	0.0000
2024/01/02	2037	02/05/2024		Bond Future	11.9759	79.8103	12.0695	79.3099	0.781	0.0000	0.0000
2024/01/02	2037	02/05/2024	11.44 Call	Bond Future	1216.0600	1.2161	1027.8300	1.0278	15.479	0.0000	0.0000
2024/01/02	2037	02/05/2024	11.44 Put	Bond Future	4175.3100	4.1753	4487.4900	4.4875	7.477	0.0000	0.0000
2024/01/02	2037	02/05/2024	11.45 Call	Bond Future	1234.8100	1.2348	1044.6700	1.0447	15.398	0.0000	0.0000
2024/01/02	2037	02/05/2024	11.45 Put	Bond Future	4137.3600	4.1374	4447.6300	4.4476	7.499	0.0000	0.0000

0
0
0
0
0
1,526
0
1,615
0
1,615
0
0
0
8,052
0
0
0
0
0
0
0
2,500
0
2,500
0
2,500
135,090
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	
2024/01/02	2037	02/05/2024	11.43 Call	Bond Future	1197.3200	1.1973	1011.0100	1.0110	15.561	0.0000	0.0000
2024/01/02	2037	02/05/2024	11.43 Put	Bond Future	4213.3200	4.2133	4527.4200	4.5274	7.455	0.0000	0.0000
2024/01/02	2037	01/08/2024		Bond Future	12.0854	77.3237	12.1827	76.8124	0.805	0.0000	0.0000
2024/01/02	2037	01/08/2024	12.10 Call	Bond Future	3336.3000	3.3363	3043.6600	3.0437	8.771	0.0000	0.0000
2024/01/02	2037	01/08/2024	12.10 Put	Bond Future	3259.3400	3.2593	3477.9800	3.4780	6.708	0.0000	0.0000
2024/01/02	2037	01/08/2024	12.11 Call	Bond Future	3365.1100	3.3651	3071.1300	3.0711	8.736	0.0000	0.0000
2024/01/02	2037	01/08/2024	12.11 Put	Bond Future	3235.4300	3.2354	3452.7300	3.4527	6.716	0.0000	0.0000
2024/01/02	2037	01/08/2024	12.09 Call	Bond Future	3307.5900	3.3076	3016.3000	3.0163	8.807	0.0000	0.0000
2024/01/02	2037	01/08/2024	12.09 Put	Bond Future	3283.4000	3.2834	3503.3900	3.5034	6.700	0.0000	0.0000
2024/01/02	2037	01/08/2024	13.82 Call	Bond Future	9315.5700	9.3156	8867.9800	8.8680	4.805	0.0000	0.0000
2024/01/02	2037	01/08/2024	13.82 Put	Bond Future	890.3800	0.8904	954.0700	0.9541	7.153	0.0000	0.0000
2024/01/02	2037	01/08/2024	13.17 Call	Bond Future	6891.3600	6.8914	6484.7800	6.4848	5.900	0.0000	0.0000
2024/01/02	2037	01/08/2024	13.17 Put	Bond Future	1457.6100	1.4576	1562.3100	1.5623	7.183	0.0000	0.0000
2024/01/02	2037	07/11/2024		Bond Future	12.2104	79.1263	12.3117	78.6033	0.830	0.0000	0.0000
2024/01/02	2037	07/11/2024	12.58 Call	Bond Future	5017.3500	5.0174	4683.9300	4.6839	6.645	0.0000	0.0000
2024/01/02	2037	07/11/2024	12.58 Put	Bond Future	3134.3300	3.1343	3323.8300	3.3238	6.046	0.0000	0.0000
2024/01/02	2037	07/11/2024	12.59 Call	Bond Future	5048.2500	5.0483	4713.8300	4.7138	6.624	0.0000	0.0000
2024/01/02	2037	07/11/2024	12.59 Put	Bond Future	3115.2200	3.1152	3303.7200	3.3037	6.051	0.0000	0.0000
2024/01/02	2037	07/11/2024	12.57 Call	Bond Future	4986.5100	4.9865	4654.1000	4.6541	6.666	0.0000	0.0000
2024/01/02	2037	07/11/2024	12.57 Put	Bond Future	3153.5400	3.1535	3344.0500	3.3441	6.041	0.0000	0.0000
2024/01/02	2037	06/02/2025		Bond Future	12.3430	76.5399	12.4485	76.0062	0.854	0.0000	0.0000
2024/01/02	2037	06/02/2025	12.76 Call	Bond Future	5617.2700	5.6173	5278.8000	5.2788	6.026	0.0000	0.0000
2024/01/02	2037	06/02/2025	12.76 Put	Bond Future	3538.1100	3.5381	3733.3100	3.7333	5.517	0.0000	0.0000
2024/01/02	2038	01/02/2024		Bond Future	132.3894	132.3894	132.4137	132.4137	0.018	0.0000	0.0000
2024/01/02	2038	02/05/2024		Bond Future	135.3463	135.3463	135.3711	135.3711	0.018	0.0000	0.0000
2024/01/02	2038	01/08/2024		Bond Future	136.3024	136.3024	136.3307	136.3307	0.021	0.0000	0.0000
2024/01/02	2038	07/11/2024		Bond Future	139.5182	139.5182	139.5478	139.5478	0.021	0.0000	0.0000
2024/01/02	2038	06/02/2025		Bond Future	140.3631	140.3631	140.4091	140.4091	0.033	0.0000	0.0000
2024/01/02	2038	06/02/2025	135.23 Call	Bond Future	5133.1100	5.1331	5179.1000	5.1791	0.896	0.0000	0.0000
2024/01/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.30 Put	Bond Future	1063.3300	1.0633	1220.7200	1.2207	14.802	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.30 Call	Bond Future	1752.5500	1.7526	1366.6700	1.3667	22.018	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.90 Put	Bond Future	256.0200	0.2560	282.3400	0.2823	10.280	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.90 Call	Bond Future	4230.7200	4.2307	3713.7700	3.7138	12.219	0.0000	0.0000
2024/01/02	2040	01/02/2024	13.90 Call	Bond Future	8993.5800	8.9936	8449.0100	8.4490	6.055	0.0000	0.0000
2024/01/02	2040	01/02/2024	13.90 Put	Bond Future	14.9100	0.0149	13.6100	0.0136	8.719	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.34 Call	Bond Future	1891.4000	1.8914	1491.8000	1.4918	21.127	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.34 Put	Bond Future	976.0700	0.9761	1119.7400	1.1197	14.719	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	
2024/01/02	2040	01/02/2024	12.35 Call	Bond Future	1926.8600	1.9269	1523.9400	1.5239	20.911	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.35 Put	Bond Future	955.1600	0.9552	1095.5100	1.0955	14.694	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.33 Call	Bond Future	1856.2500	1.8563	1460.0200	1.4600	21.346	0.0000	0.0000
2024/01/02	2040	01/02/2024	12.33 Put	Bond Future	997.3500	0.9974	1144.3900	1.1444	14.743	0.0000	0.0000
2024/01/02	2040	01/02/2024		Bond Future	12.1792	77.9854	12.2743	77.4421	0.781	0.0000	0.0000
2024/01/02	2040	02/05/2024		Bond Future	12.2876	79.7079	12.3862	79.1527	0.803	0.0000	0.0000
2024/01/02	2040	02/05/2024	11.61 Call	Bond Future	1057.0100	1.0570	876.7300	0.8767	17.056	0.0000	0.0000
2024/01/02	2040	02/05/2024	11.61 Put	Bond Future	5043.0300	5.0430	5417.9000	5.4179	7.433	0.0000	0.0000
2024/01/02	2040	02/05/2024	11.62 Call	Bond Future	1074.6200	1.0746	892.2900	0.8923	16.967	0.0000	0.0000
2024/01/02	2040	02/05/2024	11.62 Put	Bond Future	4999.5300	4.9995	5372.3500	5.3724	7.457	0.0000	0.0000
2024/01/02	2040	02/05/2024	11.60 Call	Bond Future	1039.7400	1.0397	861.5000	0.8615	17.143	0.0000	0.0000
2024/01/02	2040	02/05/2024	11.60 Put	Bond Future	5086.9500	5.0870	5463.8600	5.4639	7.409	0.0000	0.0000
2024/01/02	2040	01/08/2024		Bond Future	12.4020	76.9686	12.5045	76.4013	0.827	0.0000	0.0000
2024/01/02	2040	01/08/2024	12.33 Call	Bond Future	3331.3100	3.3313	3019.7500	3.0198	9.352	0.0000	0.0000
2024/01/02	2040	01/08/2024	12.33 Put	Bond Future	3733.4500	3.7335	3989.2400	3.9892	6.851	0.0000	0.0000
2024/01/02	2040	01/08/2024	12.34 Call	Bond Future	3360.6600	3.3607	3047.5900	3.0476	9.316	0.0000	0.0000
2024/01/02	2040	01/08/2024	12.34 Put	Bond Future	3706.7400	3.7067	3961.0200	3.9610	6.860	0.0000	0.0000
2024/01/02	2040	01/08/2024	12.32 Call	Bond Future	3302.3000	3.3023	2992.2400	2.9922	9.389	0.0000	0.0000
2024/01/02	2040	01/08/2024	12.32 Put	Bond Future	3760.5700	3.7606	4017.8600	4.0179	6.842	0.0000	0.0000
2024/01/02	2040	07/11/2024		Bond Future	12.5313	78.7626	12.6381	78.1824	0.852	0.0000	0.0000
2024/01/02	2040	07/11/2024	12.85 Call	Bond Future	5134.8000	5.1348	4771.4600	4.7715	7.076	0.0000	0.0000
2024/01/02	2040	07/11/2024	12.85 Put	Bond Future	3422.9700	3.4230	3639.8600	3.6399	6.336	0.0000	0.0000
2024/01/02	2040	07/11/2024	12.86 Call	Bond Future	5166.5900	5.1666	4802.1300	4.8021	7.054	0.0000	0.0000
2024/01/02	2040	07/11/2024	12.86 Put	Bond Future	3402.0100	3.4020	3617.7800	3.6178	6.342	0.0000	0.0000
2024/01/02	2040	07/11/2024	12.84 Call	Bond Future	5103.0700	5.1031	4740.8600	4.7409	7.098	0.0000	0.0000
2024/01/02	2040	07/11/2024	12.84 Put	Bond Future	3444.0500	3.4441	3662.0700	3.6621	6.330	0.0000	0.0000
2024/01/02	2040	06/02/2025		Bond Future	12.6676	75.9176	12.7786	75.3253	0.877	0.0000	0.0000
2024/01/02	2040	06/02/2025	12.95 Call	Bond Future	5432.4900	5.4325	5071.2100	5.0712	6.650	0.0000	0.0000
2024/01/02	2040	06/02/2025	12.95 Put	Bond Future	3940.2900	3.9403	4171.2400	4.1712	5.861	0.0000	0.0000
2024/01/02	2044	01/02/2024	13.25 Call	Bond Future	5527.7300	5.5277	4961.5800	4.9616	10.242	0.0000	0.0000
2024/01/02	2044	01/02/2024	13.25 Put	Bond Future	113.9000	0.1139	123.5600	0.1236	8.481	0.0000	0.0000
2024/01/02	2044	01/02/2024	13.00 Call	Bond Future	4345.6300	4.3456	3797.5200	3.7975	12.613	0.0000	0.0000
2024/01/02	2044	01/02/2024	13.00 Put	Bond Future	224.8800	0.2249	252.5800	0.2526	12.318	0.0000	0.0000
2024/01/02	2044	01/02/2024		Bond Future	12.2529	74.2069	12.3531	73.6311	0.817	0.0000	0.0000
2024/01/02	2044	01/02/2024	12.28 Call	Bond Future	1423.5100	1.4235	1058.8500	1.0589	25.617	0.0000	0.0000
2024/01/02	2044	01/02/2024	12.28 Put	Bond Future	1267.0700	1.2671	1478.2200	1.4782	16.664	0.0000	0.0000
2024/01/02	2044	01/02/2024	12.29 Call	Bond Future	1454.8600	1.4549	1086.0100	1.0860	25.353	0.0000	0.0000
2024/01/02	2044	01/02/2024	12.29 Put	Bond Future	1240.7900	1.2408	1447.7500	1.4478	16.680	0.0000	0.0000

0
0
0
0
126,472
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
8,697
0
0
0
0
0
0
0
0
0
0
0
5,000
0
15,000
95,462
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	
2024/01/02	2044	01/02/2024	12.27 Call	Bond Future	1392.5000	1.3925	1032.0700	1.0321	25.884	0.0000	0.0000
2024/01/02	2044	01/02/2024	12.27 Put	Bond Future	1293.7700	1.2938	1509.1500	1.5092	16.647	0.0000	0.0000
2024/01/02	2044	02/05/2024	11.66 Call	Bond Future	1037.4000	1.0374	852.0200	0.8520	17.870	0.0000	0.0000
2024/01/02	2044	02/05/2024	11.66 Put	Bond Future	5201.7700	5.2018	5604.9100	5.6049	7.750	0.0000	0.0000
2024/01/02	2044	02/05/2024	11.67 Call	Bond Future	1054.8100	1.0548	867.2800	0.8673	17.779	0.0000	0.0000
2024/01/02	2044	02/05/2024	11.67 Put	Bond Future	5156.7400	5.1567	5557.7300	5.5577	7.776	0.0000	0.0000
2024/01/02	2044	02/05/2024	11.65 Call	Bond Future	1020.1800	1.0202	836.9400	0.8369	17.962	0.0000	0.0000
2024/01/02	2044	02/05/2024	11.65 Put	Bond Future	5247.0700	5.2471	5652.3500	5.6524	7.724	0.0000	0.0000
2024/01/02	2044	02/05/2024		Bond Future	12.3574	75.8460	12.4613	75.2575	0.841	0.0000	0.0000
2024/01/02	2044	01/08/2024		Bond Future	12.4675	73.1463	12.5754	72.5449	0.865	0.0000	0.0000
2024/01/02	2044	01/08/2024	12.29 Call	Bond Future	2995.8700	2.9959	2685.4000	2.6854	10.363	0.0000	0.0000
2024/01/02	2044	01/08/2024	12.29 Put	Bond Future	4004.0800	4.0041	4295.0100	4.2950	7.266	0.0000	0.0000
2024/01/02	2044	01/08/2024	12.30 Call	Bond Future	3024.0300	3.0240	2711.8900	2.7119	10.322	0.0000	0.0000
2024/01/02	2044	01/08/2024	12.30 Put	Bond Future	3974.8300	3.9748	4264.0900	4.2641	7.277	0.0000	0.0000
2024/01/02	2044	01/08/2024	12.28 Call	Bond Future	2967.8300	2.9678	2659.0400	2.6590	10.405	0.0000	0.0000
2024/01/02	2044	01/08/2024	12.28 Put	Bond Future	4033.5100	4.0335	4326.1200	4.3261	7.254	0.0000	0.0000
2024/01/02	2044	07/11/2024	12.91 Call	Bond Future	5208.0000	5.2080	4823.4900	4.8235	7.383	0.0000	0.0000
2024/01/02	2044	07/11/2024	12.91 Put	Bond Future	3484.0400	3.4840	3714.6300	3.7146	6.618	0.0000	0.0000
2024/01/02	2044	07/11/2024	12.92 Call	Bond Future	5239.8900	5.2399	4854.2100	4.8542	7.360	0.0000	0.0000
2024/01/02	2044	07/11/2024	12.92 Put	Bond Future	3462.9300	3.4629	3692.3500	3.6924	6.625	0.0000	0.0000
2024/01/02	2044	07/11/2024	12.90 Call	Bond Future	5175.8900	5.1759	4792.5700	4.7926	7.406	0.0000	0.0000
2024/01/02	2044	07/11/2024	12.90 Put	Bond Future	3505.0000	3.5050	3736.7800	3.7368	6.613	0.0000	0.0000
2024/01/02	2044	07/11/2024		Bond Future	12.5914	74.8511	12.7036	74.2360	0.891	0.0000	0.0000
2024/01/02	2044	06/02/2025		Bond Future	12.7214	72.0485	12.8380	71.4206	0.917	0.0000	0.0000
2024/01/02	2044	06/02/2025	13.02 Call	Bond Future	5475.3000	5.4753	5091.0000	5.0910	7.019	0.0000	0.0000
2024/01/02	2044	06/02/2025	13.02 Put	Bond Future	3885.9600	3.8860	4129.4800	4.1295	6.267	0.0000	0.0000
2024/01/02	2046	01/02/2024		Bond Future	116.6288	116.6288	116.3816	116.3816	0.212	0.0000	0.0000
2024/01/02	2046	02/05/2024		Bond Future	117.0822	117.0822	116.8298	116.8298	0.216	0.0000	0.0000
2024/01/02	2046	01/08/2024		Bond Future	119.7057	119.7057	119.4478	119.4478	0.215	0.0000	0.0000
2024/01/02	2046	07/11/2024		Bond Future	120.3131	120.3131	120.0557	120.0557	0.214	0.0000	0.0000
2024/01/02	2046	06/02/2025		Bond Future	122.8892	122.8892	122.6270	122.6270	0.213	0.0000	0.0000
2024/01/02	2046	06/02/2025	114.01 Call	Bond Future	8879.2400	8.8792	8616.9800	8.6170	2.954	0.0000	0.0000
2024/01/02	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	2050	01/02/2024		Bond Future	116.5418	116.5418	115.9611	115.9611	0.498	0.0000	0.0000
2024/01/02	2050	02/05/2024		Bond Future	119.1448	119.1448	118.5513	118.5513	0.498	0.0000	0.0000
2024/01/02	2050	01/08/2024		Bond Future	119.5033	119.5033	118.8989	118.8989	0.506	0.0000	0.0000
2024/01/02	2050	07/11/2024		Bond Future	122.3230	122.3230	121.7047	121.7047	0.505	0.0000	0.0000
2024/01/02	2050	06/02/2025		Bond Future	122.5570	122.5570	121.9400	121.9400	0.503	0.0000	0.0000

0
0
0
0
0
0
0
0
0
34
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
11,904
4,626
0
0
0
0
0
0
10,813
3,316
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	
2024/01/02	2050	06/02/2025	115.60 Call	Bond Future	6956.9800	6.9570	6340.0200	6.3400	8.868	0.0000	0.0000
2024/01/02	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	AL37	01/02/2024		Index Future	944.6840	944.6840	1984.6990	1984.6990	110.091	0.0000	0.0000
2024/01/02	AL37	02/05/2024		Index Future	965.5500	965.5500	2028.5430	2028.5430	110.092	0.0000	0.0000
2024/01/02	AL37	01/08/2024		Index Future	986.9610	986.9610	2073.5390	2073.5390	110.093	0.0000	0.0000
2024/01/02	AL37	07/11/2024		Index Future	1010.0190	1010.0190	2122.0180	2122.0180	110.097	0.0000	0.0000
2024/01/02	AL37	06/02/2025		Index Future	1031.4560	1031.4560	2167.0910	2167.0910	110.100	0.0000	0.0000
2024/01/02	AL7T	01/02/2024		Index Future	1095.3350	1095.3350	1090.2850	1090.2850	0.461	0.0000	0.0000
2024/01/02	AL7T	02/05/2024		Index Future	1119.5300	1119.5300	1114.3700	1114.3700	0.461	0.0000	0.0000
2024/01/02	AL7T	01/08/2024		Index Future	1144.3540	1144.3540	1139.0890	1139.0890	0.460	0.0000	0.0000
2024/01/02	AL7T	07/11/2024		Index Future	1171.0900	1171.0900	1165.7200	1165.7200	0.459	0.0000	0.0000
2024/01/02	AL7T	06/02/2025		Index Future	1195.9460	1195.9460	1190.4810	1190.4810	0.457	0.0000	0.0000
2024/01/02	ALBI	01/02/2024		Index Future	948.0340	948.0340	943.4770	943.4770	0.481	0.0000	0.0000
2024/01/02	ALBI	02/05/2024		Index Future	968.9750	968.9750	964.3190	964.3190	0.481	0.0000	0.0000
2024/01/02	ALBI	01/08/2024		Index Future	990.4610	990.4610	985.7100	985.7100	0.480	0.0000	0.0000
2024/01/02	ALBI	07/11/2024		Index Future	1013.6010	1013.6010	1008.7550	1008.7550	0.478	0.0000	0.0000
2024/01/02	ALBI	06/02/2025		Index Future	1035.1140	1035.1140	1030.1820	1030.1820	0.476	0.0000	0.0000
2024/01/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
104
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	
2024/01/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/01/02	ES33	01/02/2024		Bond Future	12.2426	76.5841	12.3325	76.1786	0.734	0.0000	0.0000
2024/01/02	ES33	02/05/2024		Bond Future	12.3699	74.4957	12.4637	74.0812	0.758	0.0000	0.0000
2024/01/02	ES33	01/08/2024		Bond Future	12.5016	76.1647	12.5994	75.7410	0.783	0.0000	0.0000
2024/01/02	ES33	07/11/2024		Bond Future	12.6675	74.1572	12.7700	73.7239	0.809	0.0000	0.0000
2024/01/02	ES33	06/02/2025		Bond Future	12.8453	75.7417	12.9526	75.2995	0.835	0.0000	0.0000
2024/01/02	ES33	06/02/2025	13.34 Call	Bond Future	2010.1100	2.0101	1567.8900	1.5679	22.000	0.0000	0.0000
2024/01/02	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	ES42	01/02/2024		Bond Future	12.8603	71.9793	12.9501	71.5138	0.699	0.0000	0.0000
2024/01/02	ES42	02/05/2024		Bond Future	12.9868	69.3244	13.0802	68.8485	0.719	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	
2024/01/02	ES42	01/08/2024		Bond Future	13.1148	70.8770	13.2119	70.3906	0.740	0.0000	0.0000
2024/01/02	ES42	07/11/2024		Bond Future	13.2704	68.2791	13.3718	67.7816	0.764	0.0000	0.0000
2024/01/02	ES42	06/02/2025		Bond Future	13.4284	69.7353	13.5339	69.2274	0.786	0.0000	0.0000
2024/01/02	ES42	06/02/2025	13.71 Call	Bond Future	1341.8000	1.3418	833.8900	0.8339	37.853	0.0000	0.0000
2024/01/02	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	01/02/2024		GOVI	934.4670	934.4670	929.9850	929.9850	0.480	0.0000	0.0000
2024/01/02	GOVI	01/02/2024	879.99 Call	GOVI	544770.0000	54.4770	499950.0000	49.9950	8.227	0.0000	0.0000
2024/01/02	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	01/02/2024	880.00 Call	GOVI	544670.0000	54.4670	499850.0000	49.9850	8.229	0.0000	0.0000
2024/01/02	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	01/02/2024	879.98 Call	GOVI	544870.0000	54.4870	500050.0000	50.0050	8.226	0.0000	0.0000
2024/01/02	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	02/05/2024		GOVI	955.1080	955.1080	950.5290	950.5290	0.479	0.0000	0.0000
2024/01/02	GOVI	02/05/2024	950.98 Call	GOVI	41280.0000	4.1280	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/02	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	4510.0000	0.4510	100.000	0.0000	0.0000
2024/01/02	GOVI	02/05/2024	950.99 Call	GOVI	41180.0000	4.1180	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/02	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	4610.0000	0.4610	100.000	0.0000	0.0000
2024/01/02	GOVI	02/05/2024	950.97 Call	GOVI	41380.0000	4.1380	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/02	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	4410.0000	0.4410	100.000	0.0000	0.0000
2024/01/02	GOVI	01/08/2024		GOVI	976.2870	976.2870	971.6130	971.6130	0.479	0.0000	0.0000
2024/01/02	GOVI	01/08/2024	943.38 Call	GOVI	329070.0000	32.9070	282330.0000	28.2330	14.204	0.0000	0.0000
2024/01/02	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	01/08/2024	943.39 Call	GOVI	328970.0000	32.8970	282230.0000	28.2230	14.208	0.0000	0.0000
2024/01/02	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	01/08/2024	943.37 Call	GOVI	329170.0000	32.9170	282430.0000	28.2430	14.199	0.0000	0.0000
2024/01/02	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	07/11/2024		GOVI	999.0960	999.0960	994.3290	994.3290	0.477	0.0000	0.0000
2024/01/02	GOVI	07/11/2024	948.79 Call	GOVI	503060.0000	50.3060	455390.0000	45.5390	9.476	0.0000	0.0000
2024/01/02	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	07/11/2024	948.80 Call	GOVI	502960.0000	50.2960	455290.0000	45.5290	9.478	0.0000	0.0000
2024/01/02	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	07/11/2024	948.78 Call	GOVI	503160.0000	50.3160	455490.0000	45.5490	9.474	0.0000	0.0000
2024/01/02	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GOVI	06/02/2025		GOVI	1020.3010	1020.3010	1015.4490	1015.4490	0.476	0.0000	0.0000
2024/01/02	GOVI	06/02/2025	972.00 Call	GOVI	483010.0000	48.3010	434490.0000	43.4490	10.045	0.0000	0.0000
2024/01/02	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

Open Interest

0
0
0
0
0
726
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
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	
2024/01/02	IGOV	01/02/2024		Index Future	348.3510	348.3510	348.0840	348.0840	0.077	0.0000	0.0000
2024/01/02	IGOV	02/05/2024		Index Future	356.1310	356.1310	355.8590	355.8590	0.076	0.0000	0.0000
2024/01/02	IGOV	01/08/2024		Index Future	364.1120	364.1120	363.8360	363.8360	0.076	0.0000	0.0000
2024/01/02	IGOV	07/11/2024		Index Future	372.7070	372.7070	372.4310	372.4310	0.074	0.0000	0.0000
2024/01/02	IGOV	06/02/2025		Index Future	380.6970	380.6970	380.4210	380.4210	0.072	0.0000	0.0000
2024/01/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/02	JBAF	20/12/2023		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/02	JBAF	17/01/2024		Jibar Tradeable Future	8.3730	91.6270	8.3780	91.6220	0.060	0.0000	0.0000
2024/01/02	JBAF	21/02/2024		Jibar Tradeable Future	8.3450	91.6550	8.3450	91.6550	0.000	0.0000	0.0000
2024/01/02	JBAF	20/03/2024		Jibar Tradeable Future	8.3280	91.6720	8.3280	91.6720	0.000	0.0000	0.0000
2024/01/02	JBAF	17/04/2024		Jibar Tradeable Future	8.2470	91.7530	8.2480	91.7520	0.012	0.0000	0.0000
2024/01/02	JBAF	15/05/2024		Jibar Tradeable Future	8.2180	91.7820	8.2180	91.7820	0.000	0.0000	0.0000
2024/01/02	JBAF	19/06/2024		Jibar Tradeable Future	8.0880	91.9120	8.0880	91.9120	0.000	0.0000	0.0000
2024/01/02	JBAF	18/09/2024		Jibar Tradeable Future	7.8600	92.1400	7.8580	92.1420	0.025	0.0000	0.0000
2024/01/02	JBAF	18/12/2024		Jibar Tradeable Future	7.5380	92.4620	7.5390	92.4610	0.013	0.0000	0.0000
2024/01/02	JBAF	19/03/2025		Jibar Tradeable Future	7.4280	92.5720	7.4300	92.5700	0.027	0.0000	0.0000
2024/01/02	JBAF	18/06/2025		Jibar Tradeable Future	7.3450	92.6550	7.3460	92.6540	0.014	0.0000	0.0000
2024/01/02	JBAF	17/09/2025		Jibar Tradeable Future	7.2730	92.7270	7.2900	92.7100	0.234	0.0000	0.0000
2024/01/02	JBAF	17/12/2025		Jibar Tradeable Future	7.4060	92.5940	7.4090	92.5910	0.041	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

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	
2024/01/02	R035	01/02/2024	10.62 Put	Bond Future	4592.4600	4.5925	4991.4400	4.9914	8.688	0.0000	0.0000
2024/01/02	R035	01/02/2024	10.62 Call	Bond Future	79.1200	0.0791	39.3400	0.0393	50.278	0.0000	0.0000
2024/01/02	R035	01/02/2024	11.12 Put	Bond Future	2202.4300	2.2024	2460.3500	2.4604	11.711	0.0000	0.0000
2024/01/02	R035	01/02/2024	11.12 Call	Bond Future	579.3900	0.5794	398.5500	0.3986	31.212	0.0000	0.0000
2024/01/02	R035	01/02/2024	13.46 Call	Bond Future	10292.3900	10.2924	9852.9900	9.8530	4.269	0.0000	0.0000
2024/01/02	R035	01/02/2024	13.46 Put	Bond Future	2.6400	0.0026	2.0000	0.0020	24.242	0.0000	0.0000
2024/01/02	R035	01/02/2024		Bond Future	11.4111	88.1725	11.4912	87.7337	0.702	0.0000	0.0000
2024/01/02	R035	01/02/2024	12.19 Call	Bond Future	4319.8200	4.3198	3890.3300	3.8903	9.942	0.0000	0.0000
2024/01/02	R035	01/02/2024	12.19 Put	Bond Future	183.2200	0.1832	192.4900	0.1925	5.059	0.0000	0.0000
2024/01/02	R035	01/02/2024	12.20 Call	Bond Future	4365.9500	4.3660	3935.9200	3.9359	9.850	0.0000	0.0000
2024/01/02	R035	01/02/2024	12.20 Put	Bond Future	178.1200	0.1781	186.8500	0.1869	4.901	0.0000	0.0000
2024/01/02	R035	01/02/2024	12.18 Call	Bond Future	4273.7600	4.2738	3844.8500	3.8449	10.036	0.0000	0.0000
2024/01/02	R035	01/02/2024	12.18 Put	Bond Future	188.4500	0.1885	198.3000	0.1983	5.227	0.0000	0.0000
2024/01/02	R035	02/05/2024		Bond Future	11.5008	85.6083	11.5841	85.1598	0.724	0.0000	0.0000
2024/01/02	R035	02/05/2024	11.20 Call	Bond Future	1683.0600	1.6831	1470.7100	1.4707	12.617	0.0000	0.0000
2024/01/02	R035	02/05/2024	11.20 Put	Bond Future	3331.6200	3.3316	3567.6900	3.5677	7.086	0.0000	0.0000
2024/01/02	R035	02/05/2024	11.21 Call	Bond Future	1706.5600	1.7066	1492.4300	1.4924	12.547	0.0000	0.0000
2024/01/02	R035	02/05/2024	11.21 Put	Bond Future	3299.6100	3.2996	3533.9000	3.5339	7.101	0.0000	0.0000
2024/01/02	R035	02/05/2024	11.19 Call	Bond Future	1659.5500	1.6596	1448.9700	1.4490	12.689	0.0000	0.0000
2024/01/02	R035	02/05/2024	11.19 Put	Bond Future	3363.6800	3.3637	3601.5200	3.6015	7.071	0.0000	0.0000
2024/01/02	R035	01/08/2024		Bond Future	11.5926	87.5062	11.6792	87.0481	0.747	0.0000	0.0000
2024/01/02	R035	01/08/2024	11.80 Call	Bond Future	3866.4200	3.8664	3579.2200	3.5792	7.428	0.0000	0.0000
2024/01/02	R035	01/08/2024	11.80 Put	Bond Future	2775.0600	2.7751	2946.0400	2.9460	6.161	0.0000	0.0000
2024/01/02	R035	01/08/2024	11.81 Call	Bond Future	3897.4700	3.8975	3609.1300	3.6091	7.398	0.0000	0.0000
2024/01/02	R035	01/08/2024	11.81 Put	Bond Future	2753.9900	2.7540	2923.8300	2.9238	6.167	0.0000	0.0000
2024/01/02	R035	01/08/2024	11.79 Call	Bond Future	3835.4700	3.8355	3549.4200	3.5494	7.458	0.0000	0.0000
2024/01/02	R035	01/08/2024	11.79 Put	Bond Future	2796.2700	2.7963	2968.4000	2.9684	6.156	0.0000	0.0000
2024/01/02	R035	07/11/2024		Bond Future	11.7132	85.0322	11.8037	84.5637	0.772	0.0000	0.0000
2024/01/02	R035	07/11/2024	12.18 Call	Bond Future	5085.5400	5.0855	4775.5100	4.7755	6.096	0.0000	0.0000
2024/01/02	R035	07/11/2024	12.18 Put	Bond Future	2706.9200	2.7069	2865.3900	2.8654	5.854	0.0000	0.0000
2024/01/02	R035	07/11/2024	12.19 Call	Bond Future	5117.7000	5.1177	4806.7500	4.8068	6.076	0.0000	0.0000
2024/01/02	R035	07/11/2024	12.19 Put	Bond Future	2689.1600	2.6892	2846.7100	2.8467	5.859	0.0000	0.0000
2024/01/02	R035	07/11/2024	12.17 Call	Bond Future	5053.4500	5.0535	4744.3500	4.7444	6.117	0.0000	0.0000
2024/01/02	R035	07/11/2024	12.17 Put	Bond Future	2724.7900	2.7248	2884.1900	2.8842	5.850	0.0000	0.0000
2024/01/02	R035	06/02/2025		Bond Future	11.8440	86.8314	11.9384	86.3534	0.797	0.0000	0.0000
2024/01/02	R035	06/02/2025	12.41 Call	Bond Future	5570.3000	5.5703	5252.9600	5.2530	5.697	0.0000	0.0000
2024/01/02	R035	06/02/2025	12.41 Put	Bond Future	2759.9800	2.7600	2920.6800	2.9207	5.823	0.0000	0.0000
2024/01/02	R053	01/02/2024	12.93 Call	Bond Future	5690.5000	5.6905	5002.9700	5.0030	12.082	0.0000	0.0000

0
400
0
400
0
400
68,094
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
0
0
19,875
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	
2024/01/02	R053	01/02/2024	12.93 Put	Bond Future	319.2900	0.3193	351.9400	0.3519	10.226	0.0000	0.0000
2024/01/02	R053	01/02/2024	12.94 Call	Bond Future	5750.8700	5.7509	5062.1000	5.0621	11.977	0.0000	0.0000
2024/01/02	R053	01/02/2024	12.94 Put	Bond Future	311.2300	0.3112	342.6400	0.3426	10.092	0.0000	0.0000
2024/01/02	R053	01/02/2024	12.92 Call	Bond Future	5630.2200	5.6302	4943.9700	4.9440	12.189	0.0000	0.0000
2024/01/02	R053	01/02/2024	12.92 Put	Bond Future	327.5300	0.3275	361.4600	0.3615	10.359	0.0000	0.0000
2024/01/02	R053	01/02/2024		Bond Future	12.1866	99.5995	12.2818	98.8793	0.781	0.0000	0.0000
2024/01/02	R053	02/05/2024		Bond Future	12.2865	95.9348	12.3853	95.1988	0.804	0.0000	0.0000
2024/01/02	R053	02/05/2024	13.03 Call	Bond Future	7068.1500	7.0682	6488.3000	6.4883	8.204	0.0000	0.0000
2024/01/02	R053	02/05/2024	13.03 Put	Bond Future	1777.1900	1.7772	1933.3000	1.9333	8.784	0.0000	0.0000
2024/01/02	R053	02/05/2024	13.04 Call	Bond Future	7118.2700	7.1183	6536.8900	6.5369	8.167	0.0000	0.0000
2024/01/02	R053	02/05/2024	13.04 Put	Bond Future	1759.8900	1.7599	1914.4700	1.9145	8.784	0.0000	0.0000
2024/01/02	R053	02/05/2024	13.02 Call	Bond Future	7018.1000	7.0181	6439.7900	6.4398	8.240	0.0000	0.0000
2024/01/02	R053	02/05/2024	13.02 Put	Bond Future	1794.6600	1.7947	1952.3100	1.9523	8.784	0.0000	0.0000
2024/01/02	R053	01/08/2024	13.14 Call	Bond Future	8101.4200	8.1014	7550.0900	7.5501	6.805	0.0000	0.0000
2024/01/02	R053	01/08/2024	13.14 Put	Bond Future	2837.8200	2.8378	3038.5900	3.0386	7.075	0.0000	0.0000
2024/01/02	R053	01/08/2024	13.15 Call	Bond Future	8148.2900	8.1483	7595.6500	7.5957	6.782	0.0000	0.0000
2024/01/02	R053	01/08/2024	13.15 Put	Bond Future	2818.3300	2.8183	3017.7900	3.0178	7.077	0.0000	0.0000
2024/01/02	R053	01/08/2024	13.13 Call	Bond Future	8054.8600	8.0549	7504.8600	7.5049	6.828	0.0000	0.0000
2024/01/02	R053	01/08/2024	13.13 Put	Bond Future	2857.7200	2.8577	3059.8200	3.0598	7.072	0.0000	0.0000
2024/01/02	R053	01/08/2024		Bond Future	12.3887	98.0613	12.4912	97.3092	0.828	0.0000	0.0000
2024/01/02	R053	07/11/2024	12.80 Call	Bond Future	6794.2400	6.7942	6314.7200	6.3147	7.058	0.0000	0.0000
2024/01/02	R053	07/11/2024	12.80 Put	Bond Future	4750.7100	4.7507	5040.4500	5.0405	6.099	0.0000	0.0000
2024/01/02	R053	07/11/2024	12.81 Call	Bond Future	6835.6900	6.8357	6354.7000	6.3547	7.036	0.0000	0.0000
2024/01/02	R053	07/11/2024	12.81 Put	Bond Future	4722.6000	4.7226	5010.8700	5.0109	6.104	0.0000	0.0000
2024/01/02	R053	07/11/2024	12.79 Call	Bond Future	6752.8700	6.7529	6274.8300	6.2748	7.079	0.0000	0.0000
2024/01/02	R053	07/11/2024	12.79 Put	Bond Future	4778.9900	4.7790	5070.2100	5.0702	6.094	0.0000	0.0000
2024/01/02	R053	07/11/2024		Bond Future	12.5124	94.4761	12.6193	93.7069	0.854	0.0000	0.0000
2024/01/02	R053	06/02/2025		Bond Future	12.6397	96.4724	12.7509	95.6873	0.880	0.0000	0.0000
2024/01/02	R053	06/02/2025	12.94 Call	Bond Future	7416.0100	7.4160	6933.1900	6.9332	6.511	0.0000	0.0000
2024/01/02	R053	06/02/2025	12.94 Put	Bond Future	5323.8800	5.3239	5626.2100	5.6262	5.679	0.0000	0.0000
2024/01/02	R186	01/02/2024		Bond Future	8.6627	105.9112	8.7405	105.7117	0.898	0.0000	0.0000
2024/01/02	R186	01/02/2024	9.51 Call	Bond Future	2191.6900	2.1917	1994.2900	1.9943	9.007	0.0000	0.0000
2024/01/02	R186	01/02/2024	9.51 Put	Bond Future	43.3400	0.0433	45.4900	0.0455	4.961	0.0000	0.0000
2024/01/02	R186	01/02/2024	9.52 Call	Bond Future	2215.3800	2.2154	2017.8200	2.0178	8.918	0.0000	0.0000
2024/01/02	R186	01/02/2024	9.52 Put	Bond Future	42.0100	0.0420	44.0000	0.0440	4.737	0.0000	0.0000
2024/01/02	R186	01/02/2024	9.50 Call	Bond Future	2168.0300	2.1680	1970.8000	1.9708	9.097	0.0000	0.0000
2024/01/02	R186	01/02/2024	9.50 Put	Bond Future	44.7100	0.0447	47.0300	0.0470	5.189	0.0000	0.0000
2024/01/02	R186	02/05/2024		Bond Future	8.6278	108.2507	8.7140	108.0468	0.999	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	
2024/01/02	R186	02/05/2024	8.00 Call	Bond Future	247.8300	0.2478	196.8300	0.1968	20.579	0.0000	0.0000
2024/01/02	R186	02/05/2024	8.00 Put	Bond Future	1748.2900	1.7483	1901.1900	1.9012	8.746	0.0000	0.0000
2024/01/02	R186	02/05/2024	8.01 Call	Bond Future	253.9100	0.2539	202.0100	0.2020	20.440	0.0000	0.0000
2024/01/02	R186	02/05/2024	8.01 Put	Bond Future	1730.2500	1.7303	1882.2500	1.8823	8.785	0.0000	0.0000
2024/01/02	R186	02/05/2024	7.99 Call	Bond Future	242.0500	0.2421	191.9100	0.1919	20.715	0.0000	0.0000
2024/01/02	R186	02/05/2024	7.99 Put	Bond Future	1766.6300	1.7666	1920.3900	1.9204	8.704	0.0000	0.0000
2024/01/02	R186	02/05/2024	10.40 Call	Bond Future	4167.6200	4.1676	3971.5100	3.9715	4.706	0.0000	0.0000
2024/01/02	R186	02/05/2024	10.40 Put	Bond Future	75.6700	0.0757	83.4600	0.0835	10.295	0.0000	0.0000
2024/01/02	R186	02/05/2024	9.73 Put	Bond Future	194.5700	0.1946	216.6400	0.2166	11.343	0.0000	0.0000
2024/01/02	R186	02/05/2024	9.73 Call	Bond Future	2763.9200	2.7639	2582.0900	2.5821	6.579	0.0000	0.0000
2024/01/02	R186	01/08/2024	8.69 Call	Bond Future	1194.4000	1.1944	1075.2500	1.0753	9.976	0.0000	0.0000
2024/01/02	R186	01/08/2024	8.69 Put	Bond Future	960.4900	0.9605	1049.5700	1.0496	9.274	0.0000	0.0000
2024/01/02	R186	01/08/2024	8.70 Call	Bond Future	1207.7900	1.2078	1087.9600	1.0880	9.921	0.0000	0.0000
2024/01/02	R186	01/08/2024	8.70 Put	Bond Future	952.3000	0.9523	1040.7000	1.0407	9.283	0.0000	0.0000
2024/01/02	R186	01/08/2024	8.68 Call	Bond Future	1181.0700	1.1811	1062.6000	1.0626	10.031	0.0000	0.0000
2024/01/02	R186	01/08/2024	8.68 Put	Bond Future	968.7400	0.9687	1058.5000	1.0585	9.266	0.0000	0.0000
2024/01/02	R186	01/08/2024		Bond Future	8.5818	105.3418	8.6781	105.1336	1.123	0.0000	0.0000
2024/01/02	R186	07/11/2024		Bond Future	8.5504	107.7996	8.6602	107.5869	1.285	0.0000	0.0000
2024/01/02	R186	07/11/2024	9.14 Call	Bond Future	1921.3300	1.9213	1779.1600	1.7792	7.400	0.0000	0.0000
2024/01/02	R186	07/11/2024	9.14 Put	Bond Future	786.6200	0.7866	857.0900	0.8571	8.959	0.0000	0.0000
2024/01/02	R186	07/11/2024	9.15 Call	Bond Future	1934.9300	1.9349	1792.3200	1.7923	7.370	0.0000	0.0000
2024/01/02	R186	07/11/2024	9.15 Put	Bond Future	781.1200	0.7811	851.1500	0.8512	8.965	0.0000	0.0000
2024/01/02	R186	07/11/2024	9.13 Call	Bond Future	1907.3900	1.9074	1765.6600	1.7657	7.431	0.0000	0.0000
2024/01/02	R186	07/11/2024	9.13 Put	Bond Future	791.7900	0.7918	862.7000	0.8627	8.956	0.0000	0.0000
2024/01/02	R186	06/02/2025		Bond Future	8.5475	104.7661	8.6734	104.5494	1.473	0.0000	0.0000
2024/01/02	R186	06/02/2025	9.03 Call	Bond Future	1719.6900	1.7197	1584.4900	1.5845	7.862	0.0000	0.0000
2024/01/02	R186	06/02/2025	9.03 Put	Bond Future	892.6600	0.8927	974.1400	0.9741	9.128	0.0000	0.0000
2024/01/02	R202	01/02/2024		Bond Future	259.4830	259.4830	259.5291	259.5291	0.018	0.0000	0.0000
2024/01/02	R202	02/05/2024		Bond Future	265.2785	265.2785	265.3257	265.3257	0.018	0.0000	0.0000
2024/01/02	R202	01/08/2024		Bond Future	266.1166	266.1166	266.1682	266.1682	0.019	0.0000	0.0000
2024/01/02	R202	07/11/2024		Bond Future	272.3960	272.3960	272.4500	272.4500	0.020	0.0000	0.0000
2024/01/02	R202	06/02/2025		Bond Future	272.9584	272.9584	273.0413	273.0413	0.030	0.0000	0.0000
2024/01/02	R202	06/02/2025	266.79 Call	Bond Future	6168.4000	6.1684	6251.3400	6.2513	1.345	0.0000	0.0000
2024/01/02	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	R209	01/02/2024		Bond Future	11.5772	67.8958	11.6674	67.4630	0.779	0.0000	0.0000
2024/01/02	R209	01/02/2024	12.13 Call	Bond Future	2882.1200	2.8821	2483.8600	2.4839	13.818	0.0000	0.0000
2024/01/02	R209	01/02/2024	12.13 Put	Bond Future	289.3300	0.2893	323.8200	0.3238	11.921	0.0000	0.0000
2024/01/02	R209	01/02/2024	12.14 Call	Bond Future	2920.0500	2.9201	2520.5600	2.5206	13.681	0.0000	0.0000

0
0
0
0
0
0
0
0
2,030
0
2,030
0
0
0
0
0
0
0
0
44,537
0
0
0
0
0
0
0
0
0
0
5,070
0
0
6
0
0
0
14,316
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	
2024/01/02	R209	01/02/2024	12.14 Put	Bond Future	281.6800	0.2817	314.9400	0.3149	11.808	0.0000	0.0000
2024/01/02	R209	01/02/2024	12.12 Call	Bond Future	2844.2600	2.8443	2447.2600	2.4473	13.958	0.0000	0.0000
2024/01/02	R209	01/02/2024	12.12 Put	Bond Future	297.1100	0.2971	332.8600	0.3329	12.033	0.0000	0.0000
2024/01/02	R209	02/05/2024		Bond Future	11.6650	66.2425	11.7584	65.8001	0.801	0.0000	0.0000
2024/01/02	R209	02/05/2024	11.18 Call	Bond Future	1160.0200	1.1600	984.7600	0.9848	15.108	0.0000	0.0000
2024/01/02	R209	02/05/2024	11.18 Put	Bond Future	3523.8100	3.5238	3790.8700	3.7909	7.579	0.0000	0.0000
2024/01/02	R209	02/05/2024	11.19 Call	Bond Future	1177.8400	1.1778	1000.8600	1.0009	15.026	0.0000	0.0000
2024/01/02	R209	02/05/2024	11.19 Put	Bond Future	3491.7300	3.4917	3757.0700	3.7571	7.599	0.0000	0.0000
2024/01/02	R209	02/05/2024	11.17 Call	Bond Future	1142.3600	1.1424	968.8300	0.9688	15.190	0.0000	0.0000
2024/01/02	R209	02/05/2024	11.17 Put	Bond Future	3556.1100	3.5561	3824.9000	3.8249	7.559	0.0000	0.0000
2024/01/02	R209	01/08/2024		Bond Future	11.7553	67.7109	11.8521	67.2590	0.823	0.0000	0.0000
2024/01/02	R209	01/08/2024	11.79 Call	Bond Future	2929.1500	2.9292	2668.9100	2.6689	8.884	0.0000	0.0000
2024/01/02	R209	01/08/2024	11.79 Put	Bond Future	2766.6000	2.7666	2958.3100	2.9583	6.929	0.0000	0.0000
2024/01/02	R209	01/08/2024	11.80 Call	Bond Future	2954.9100	2.9549	2693.4600	2.6935	8.848	0.0000	0.0000
2024/01/02	R209	01/08/2024	11.80 Put	Bond Future	2745.6300	2.7456	2936.1300	2.9361	6.938	0.0000	0.0000
2024/01/02	R209	01/08/2024	11.78 Call	Bond Future	2903.6900	2.9037	2644.6700	2.6447	8.920	0.0000	0.0000
2024/01/02	R209	01/08/2024	11.78 Put	Bond Future	2787.9100	2.7879	2980.8400	2.9808	6.920	0.0000	0.0000
2024/01/02	R209	07/11/2024		Bond Future	11.8669	66.1337	11.9676	65.6714	0.848	0.0000	0.0000
2024/01/02	R209	07/11/2024	12.22 Call	Bond Future	4336.0700	4.3361	4042.0600	4.0421	6.781	0.0000	0.0000
2024/01/02	R209	07/11/2024	12.22 Put	Bond Future	2734.4100	2.7344	2902.6300	2.9026	6.152	0.0000	0.0000
2024/01/02	R209	07/11/2024	12.23 Call	Bond Future	4363.3300	4.3633	4068.4000	4.0684	6.759	0.0000	0.0000
2024/01/02	R209	07/11/2024	12.23 Put	Bond Future	2717.0900	2.7171	2884.3900	2.8844	6.157	0.0000	0.0000
2024/01/02	R209	07/11/2024	12.21 Call	Bond Future	4308.8800	4.3089	4015.7800	4.0158	6.802	0.0000	0.0000
2024/01/02	R209	07/11/2024	12.21 Put	Bond Future	2751.8500	2.7519	2920.9800	2.9210	6.146	0.0000	0.0000
2024/01/02	R209	06/02/2025		Bond Future	11.9842	67.5326	12.0886	67.0608	0.872	0.0000	0.0000
2024/01/02	R209	06/02/2025	12.44 Call	Bond Future	4834.7900	4.8348	4532.0900	4.5321	6.261	0.0000	0.0000
2024/01/02	R209	06/02/2025	12.44 Put	Bond Future	2810.1300	2.8101	2979.1900	2.9792	6.016	0.0000	0.0000
2024/01/02	R210	01/02/2024		Bond Future	235.7218	235.7218	235.7592	235.7592	0.016	0.0000	0.0000
2024/01/02	R210	02/05/2024		Bond Future	237.7252	237.7252	237.7637	237.7637	0.016	0.0000	0.0000
2024/01/02	R210	01/08/2024		Bond Future	243.0522	243.0522	243.0921	243.0921	0.016	0.0000	0.0000
2024/01/02	R210	07/11/2024		Bond Future	245.4268	245.4268	245.4778	245.4778	0.021	0.0000	0.0000
2024/01/02	R210	06/02/2025		Bond Future	250.6839	250.6839	250.7372	250.7372	0.021	0.0000	0.0000
2024/01/02	R210	06/02/2025	239.61 Call	Bond Future	11073.9300	11.0739	11127.2000	11.1272	0.481	0.0000	0.0000
2024/01/02	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/02	R213	01/02/2024	11.71 Call	Bond Future	6058.1900	6.0582	5700.7400	5.7007	5.900	0.0000	0.0000
2024/01/02	R213	01/02/2024	11.71 Put	Bond Future	31.2700	0.0313	28.7300	0.0287	8.123	0.0000	0.0000
2024/01/02	R213	01/02/2024	11.72 Call	Bond Future	6097.6100	6.0976	5740.1500	5.7402	5.862	0.0000	0.0000
2024/01/02	R213	01/02/2024	11.72 Put	Bond Future	30.4900	0.0305	27.9400	0.0279	8.363	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
5,237
0
0
0
0
0
0
0
0
0
0
0
677
0
0
60
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	
2024/01/02	R213	01/02/2024	11.70 Call	Bond Future	6018.7700	6.0188	5661.3200	5.6613	5.939	0.0000	0.0000
2024/01/02	R213	01/02/2024	11.70 Put	Bond Future	32.0800	0.0321	29.5400	0.0295	7.918	0.0000	0.0000
2024/01/02	R213	01/02/2024		Bond Future	10.2803	86.8783	10.3609	86.5233	0.784	0.0000	0.0000
2024/01/02	R213	02/05/2024		Bond Future	10.3392	85.2386	10.4236	84.8760	0.816	0.0000	0.0000
2024/01/02	R213	02/05/2024	10.29 Call	Bond Future	1803.1700	1.8032	1599.2200	1.5992	11.311	0.0000	0.0000
2024/01/02	R213	02/05/2024	10.29 Put	Bond Future	2015.3000	2.0153	2174.0200	2.1740	7.876	0.0000	0.0000
2024/01/02	R213	02/05/2024	10.30 Call	Bond Future	1825.2000	1.8252	1619.8800	1.6199	11.249	0.0000	0.0000
2024/01/02	R213	02/05/2024	10.30 Put	Bond Future	1994.1200	1.9941	2151.4700	2.1515	7.891	0.0000	0.0000
2024/01/02	R213	02/05/2024	10.28 Call	Bond Future	1781.0900	1.7811	1578.5200	1.5785	11.373	0.0000	0.0000
2024/01/02	R213	02/05/2024	10.28 Put	Bond Future	2036.4500	2.0365	2196.5500	2.1966	7.862	0.0000	0.0000
2024/01/02	R213	01/08/2024		Bond Future	10.3986	87.1285	10.4871	86.7579	0.852	0.0000	0.0000
2024/01/02	R213	01/08/2024	10.87 Call	Bond Future	3633.2000	3.6332	3379.3500	3.3794	6.987	0.0000	0.0000
2024/01/02	R213	01/08/2024	10.87 Put	Bond Future	1683.5500	1.6836	1800.2800	1.8003	6.934	0.0000	0.0000
2024/01/02	R213	01/08/2024	10.88 Call	Bond Future	3660.2000	3.6602	3405.5000	3.4055	6.959	0.0000	0.0000
2024/01/02	R213	01/08/2024	10.88 Put	Bond Future	1669.8100	1.6698	1785.6900	1.7857	6.940	0.0000	0.0000
2024/01/02	R213	01/08/2024	10.86 Call	Bond Future	3606.2600	3.6063	3353.2800	3.3533	7.015	0.0000	0.0000
2024/01/02	R213	01/08/2024	10.86 Put	Bond Future	1697.3800	1.6974	1814.9800	1.8150	6.928	0.0000	0.0000
2024/01/02	R213	07/11/2024		Bond Future	10.4885	85.6003	10.5818	85.2215	0.890	0.0000	0.0000
2024/01/02	R213	07/11/2024	11.22 Call	Bond Future	4570.4800	4.5705	4302.1200	4.3021	5.872	0.0000	0.0000
2024/01/02	R213	07/11/2024	11.22 Put	Bond Future	1658.3900	1.6584	1768.9100	1.7689	6.664	0.0000	0.0000
2024/01/02	R213	07/11/2024	11.23 Call	Bond Future	4597.7400	4.5977	4328.6800	4.3287	5.852	0.0000	0.0000
2024/01/02	R213	07/11/2024	11.23 Put	Bond Future	1646.7200	1.6467	1756.5400	1.7565	6.669	0.0000	0.0000
2024/01/02	R213	07/11/2024	11.21 Call	Bond Future	4543.2600	4.5433	4275.6000	4.2756	5.891	0.0000	0.0000
2024/01/02	R213	07/11/2024	11.21 Put	Bond Future	1670.1300	1.6701	1781.3500	1.7814	6.659	0.0000	0.0000
2024/01/02	R213	06/02/2025		Bond Future	10.5936	87.4129	10.6920	87.0263	0.929	0.0000	0.0000
2024/01/02	R213	06/02/2025	11.35 Call	Bond Future	4796.4700	4.7965	4529.4100	4.5294	5.568	0.0000	0.0000
2024/01/02	R213	06/02/2025	11.35 Put	Bond Future	1880.2000	1.8802	1999.6900	1.9997	6.355	0.0000	0.0000
2024/01/02	R214	01/02/2024	12.15 Call	Bond Future	1535.6800	1.5357	1212.8400	1.2128	21.023	0.0000	0.0000
2024/01/02	R214	01/02/2024	12.15 Put	Bond Future	809.6100	0.8096	926.0500	0.9261	14.382	0.0000	0.0000
2024/01/02	R214	01/02/2024	12.16 Call	Bond Future	1565.8000	1.5658	1240.1600	1.2402	20.797	0.0000	0.0000
2024/01/02	R214	01/02/2024	12.16 Put	Bond Future	791.6000	0.7916	905.2400	0.9052	14.356	0.0000	0.0000
2024/01/02	R214	01/02/2024	12.14 Call	Bond Future	1505.9100	1.5059	1185.9100	1.1859	21.250	0.0000	0.0000
2024/01/02	R214	01/02/2024	12.14 Put	Bond Future	828.0200	0.8280	947.3000	0.9473	14.405	0.0000	0.0000
2024/01/02	R214	01/02/2024		Bond Future	12.0006	63.2848	12.0907	62.8455	0.750	0.0000	0.0000
2024/01/02	R214	02/05/2024		Bond Future	12.0899	61.3782	12.1830	60.9292	0.770	0.0000	0.0000
2024/01/02	R214	02/05/2024	11.47 Call	Bond Future	971.7900	0.9718	815.5200	0.8155	16.081	0.0000	0.0000
2024/01/02	R214	02/05/2024	11.47 Put	Bond Future	4097.6000	4.0976	4390.2600	4.3903	7.142	0.0000	0.0000
2024/01/02	R214	02/05/2024	11.48 Call	Bond Future	987.5200	0.9875	829.5500	0.8296	15.997	0.0000	0.0000

0
0
29,769
0
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
0
0
10,887
10,172
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	
2024/01/02	R214	02/05/2024	11.48 Put	Bond Future	4060.9500	4.0610	4351.9100	4.3519	7.165	0.0000	0.0000
2024/01/02	R214	02/05/2024	11.46 Call	Bond Future	956.1100	0.9561	801.5400	0.8015	16.167	0.0000	0.0000
2024/01/02	R214	02/05/2024	11.46 Put	Bond Future	4134.3600	4.1344	4428.7200	4.4287	7.120	0.0000	0.0000
2024/01/02	R214	02/05/2024	13.52 Call	Bond Future	6876.2700	6.8763	6469.8100	6.4698	5.911	0.0000	0.0000
2024/01/02	R214	02/05/2024	13.52 Put	Bond Future	517.6800	0.5177	560.1500	0.5602	8.204	0.0000	0.0000
2024/01/02	R214	02/05/2024	12.87 Call	Bond Future	4635.8400	4.6358	4274.8200	4.2748	7.788	0.0000	0.0000
2024/01/02	R214	02/05/2024	12.87 Put	Bond Future	1029.6900	1.0297	1117.6000	1.1176	8.538	0.0000	0.0000
2024/01/02	R214	02/05/2024	12.12 Put	Bond Future	2215.7800	2.2158	2397.6400	2.3976	8.207	0.0000	0.0000
2024/01/02	R214	02/05/2024	12.12 Call	Bond Future	2361.4800	2.3615	2094.4100	2.0944	11.309	0.0000	0.0000
2024/01/02	R214	02/05/2024	12.14 Put	Bond Future	2172.3000	2.1723	2351.0500	2.3511	8.229	0.0000	0.0000
2024/01/02	R214	02/05/2024	12.14 Call	Bond Future	2414.5100	2.4145	2144.3300	2.1443	11.190	0.0000	0.0000
2024/01/02	R214	01/08/2024	12.17 Call	Bond Future	2903.7000	2.9037	2643.5600	2.6436	8.959	0.0000	0.0000
2024/01/02	R214	01/08/2024	12.17 Put	Bond Future	2954.5700	2.9546	3153.1800	3.1532	6.722	0.0000	0.0000
2024/01/02	R214	01/08/2024	12.18 Call	Bond Future	2929.1700	2.9292	2667.7900	2.6678	8.923	0.0000	0.0000
2024/01/02	R214	01/08/2024	12.18 Put	Bond Future	2932.1000	2.9321	3129.4700	3.1295	6.731	0.0000	0.0000
2024/01/02	R214	01/08/2024	12.16 Call	Bond Future	2878.1300	2.8781	2619.2300	2.6192	8.995	0.0000	0.0000
2024/01/02	R214	01/08/2024	12.16 Put	Bond Future	2977.0000	2.9770	3176.8500	3.1769	6.713	0.0000	0.0000
2024/01/02	R214	01/08/2024		Bond Future	12.1806	62.7390	12.2769	62.2802	0.791	0.0000	0.0000
2024/01/02	R214	07/11/2024		Bond Future	12.2951	60.8954	12.3951	60.4262	0.813	0.0000	0.0000
2024/01/02	R214	07/11/2024	12.61 Call	Bond Future	4351.6800	4.3517	4055.2500	4.0553	6.812	0.0000	0.0000
2024/01/02	R214	07/11/2024	12.61 Put	Bond Future	2892.9100	2.8929	3065.7000	3.0657	5.973	0.0000	0.0000
2024/01/02	R214	07/11/2024	12.62 Call	Bond Future	4379.1000	4.3791	4081.7400	4.0817	6.790	0.0000	0.0000
2024/01/02	R214	07/11/2024	12.62 Put	Bond Future	2874.9000	2.8749	3046.7600	3.0468	5.978	0.0000	0.0000
2024/01/02	R214	07/11/2024	12.60 Call	Bond Future	4324.3200	4.3243	4028.8200	4.0288	6.833	0.0000	0.0000
2024/01/02	R214	07/11/2024	12.60 Put	Bond Future	2911.0200	2.9110	3084.7400	3.0847	5.968	0.0000	0.0000
2024/01/02	R214	06/02/2025		Bond Future	12.4159	62.1838	12.5196	61.7050	0.835	0.0000	0.0000
2024/01/02	R214	06/02/2025	12.71 Call	Bond Future	4656.1300	4.6561	4360.8700	4.3609	6.341	0.0000	0.0000
2024/01/02	R214	06/02/2025	12.71 Put	Bond Future	3312.9300	3.3129	3496.5300	3.4965	5.542	0.0000	0.0000
2024/01/02	R248	01/02/2024	11.50 Put	Bond Future	4398.9700	4.3990	4886.4400	4.8864	11.081	0.0000	0.0000
2024/01/02	R248	01/02/2024	11.50 Call	Bond Future	147.1100	0.1471	74.8900	0.0749	49.093	0.0000	0.0000
2024/01/02	R248	01/02/2024	12.30 Put	Bond Future	1069.6200	1.0696	1234.6200	1.2346	15.426	0.0000	0.0000
2024/01/02	R248	01/02/2024	12.30 Call	Bond Future	1756.9500	1.7570	1362.2600	1.3623	22.464	0.0000	0.0000
2024/01/02	R248	01/02/2024	13.37 Call	Bond Future	6549.7400	6.5497	5992.2900	5.9923	8.511	0.0000	0.0000
2024/01/02	R248	01/02/2024	13.37 Put	Bond Future	70.0200	0.0700	72.2600	0.0723	3.199	0.0000	0.0000
2024/01/02	R248	01/02/2024	13.10 Call	Bond Future	5245.4200	5.2454	4697.5700	4.6976	10.444	0.0000	0.0000
2024/01/02	R248	01/02/2024	13.10 Put	Bond Future	147.6200	0.1476	159.4600	0.1595	8.021	0.0000	0.0000
2024/01/02	R248	01/02/2024	13.90 Call	Bond Future	9065.2900	9.0653	8504.3900	8.5044	6.187	0.0000	0.0000
2024/01/02	R248	01/02/2024	13.90 Put	Bond Future	15.2300	0.0152	14.0200	0.0140	7.945	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	
2024/01/02	R248	01/02/2024	12.15 Call	Bond Future	1271.4300	1.2714	937.1200	0.9371	26.294	0.0000	0.0000
2024/01/02	R248	01/02/2024	12.15 Put	Bond Future	1467.6000	1.4676	1692.9800	1.6930	15.357	0.0000	0.0000
2024/01/02	R248	01/02/2024	12.16 Call	Bond Future	1301.2900	1.3013	962.7000	0.9627	26.020	0.0000	0.0000
2024/01/02	R248	01/02/2024	12.16 Put	Bond Future	1437.9700	1.4380	1659.0700	1.6591	15.376	0.0000	0.0000
2024/01/02	R248	01/02/2024	12.14 Call	Bond Future	1241.9500	1.2420	911.9600	0.9120	26.570	0.0000	0.0000
2024/01/02	R248	01/02/2024	12.14 Put	Bond Future	1497.6900	1.4977	1727.3900	1.7274	15.337	0.0000	0.0000
2024/01/02	R248	01/02/2024		Bond Future	12.1830	77.2878	12.2781	76.7281	0.781	0.0000	0.0000
2024/01/02	R248	02/05/2024		Bond Future	12.2786	74.5467	12.3771	73.9747	0.803	0.0000	0.0000
2024/01/02	R248	02/05/2024	11.47 Call	Bond Future	874.2700	0.8743	714.9600	0.7150	18.222	0.0000	0.0000
2024/01/02	R248	02/05/2024	11.47 Put	Bond Future	5882.3000	5.8823	6294.9900	6.2950	7.016	0.0000	0.0000
2024/01/02	R248	02/05/2024	11.48 Call	Bond Future	890.0100	0.8900	728.6700	0.7287	18.128	0.0000	0.0000
2024/01/02	R248	02/05/2024	11.48 Put	Bond Future	5832.4800	5.8325	6243.1400	6.2431	7.041	0.0000	0.0000
2024/01/02	R248	02/05/2024	11.46 Call	Bond Future	858.5800	0.8586	701.3000	0.7013	18.319	0.0000	0.0000
2024/01/02	R248	02/05/2024	11.46 Put	Bond Future	5932.2700	5.9323	6346.9900	6.3470	6.991	0.0000	0.0000
2024/01/02	R248	02/05/2024	11.40 Put	Bond Future	6238.3700	6.2384	6665.0800	6.6651	6.840	0.0000	0.0000
2024/01/02	R248	02/05/2024	11.40 Call	Bond Future	768.7000	0.7687	623.4100	0.6234	18.901	0.0000	0.0000
2024/01/02	R248	02/05/2024	12.40 Put	Bond Future	2483.0700	2.4831	2699.4800	2.6995	8.715	0.0000	0.0000
2024/01/02	R248	02/05/2024	12.40 Call	Bond Future	3186.7800	3.1868	2831.1900	2.8312	11.158	0.0000	0.0000
2024/01/02	R248	02/05/2024	13.16 Call	Bond Future	6011.0300	6.0110	5543.6700	5.5437	7.775	0.0000	0.0000
2024/01/02	R248	02/05/2024	13.16 Put	Bond Future	1163.8500	1.1639	1268.4900	1.2685	8.991	0.0000	0.0000
2024/01/02	R248	01/08/2024	12.31 Call	Bond Future	3477.9000	3.4779	3154.9300	3.1549	9.286	0.0000	0.0000
2024/01/02	R248	01/08/2024	12.31 Put	Bond Future	3859.0600	3.8591	4120.7100	4.1207	6.780	0.0000	0.0000
2024/01/02	R248	01/08/2024	12.32 Call	Bond Future	3508.1800	3.5082	3183.6700	3.1837	9.250	0.0000	0.0000
2024/01/02	R248	01/08/2024	12.32 Put	Bond Future	3831.2400	3.8312	4091.3500	4.0914	6.789	0.0000	0.0000
2024/01/02	R248	01/08/2024	12.30 Call	Bond Future	3447.5000	3.4475	3126.0800	3.1261	9.323	0.0000	0.0000
2024/01/02	R248	01/08/2024	12.30 Put	Bond Future	3886.8400	3.8868	4150.0400	4.1500	6.772	0.0000	0.0000
2024/01/02	R248	01/08/2024		Bond Future	12.3759	76.1994	12.4781	75.6148	0.826	0.0000	0.0000
2024/01/02	R248	07/11/2024		Bond Future	12.4978	73.5248	12.6041	72.9269	0.851	0.0000	0.0000
2024/01/02	R248	07/11/2024	12.79 Call	Bond Future	5234.0600	5.2341	4860.9200	4.8609	7.129	0.0000	0.0000
2024/01/02	R248	07/11/2024	12.79 Put	Bond Future	3612.2100	3.6122	3837.0100	3.8370	6.223	0.0000	0.0000
2024/01/02	R248	07/11/2024	12.80 Call	Bond Future	5266.5600	5.2666	4892.2600	4.8923	7.107	0.0000	0.0000
2024/01/02	R248	07/11/2024	12.80 Put	Bond Future	3590.3600	3.5904	3814.0000	3.8140	6.229	0.0000	0.0000
2024/01/02	R248	07/11/2024	12.78 Call	Bond Future	5201.3500	5.2014	4829.3800	4.8294	7.151	0.0000	0.0000
2024/01/02	R248	07/11/2024	12.78 Put	Bond Future	3633.9300	3.6339	3859.9000	3.8599	6.218	0.0000	0.0000
2024/01/02	R248	06/02/2025		Bond Future	12.6262	75.0798	12.7368	74.4696	0.876	0.0000	0.0000
2024/01/02	R248	06/02/2025	12.71 Call	Bond Future	5024.3200	5.0243	4672.9200	4.6729	6.994	0.0000	0.0000
2024/01/02	R248	06/02/2025	12.71 Put	Bond Future	4560.8700	4.5609	4819.7100	4.8197	5.675	0.0000	0.0000
2024/01/02	X038	31/01/2038		Bond Future	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
2024/01/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

0

0

0

1597526