



Johannesburg  
Stock Exchange

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

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

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

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/01/2024 TO 19/01/2024

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
2024/01/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/19	2025	01/02/2024		Bond Future	176.4023	176.4023	176.3943	0.005	0.0000	0.0000
2024/01/19	2025	02/05/2024		Bond Future	180.3232	180.3232	180.2988	0.014	0.0000	0.0000
2024/01/19	2025	01/08/2024		Bond Future	182.5063	182.5063	182.4734	0.018	0.0000	0.0000
2024/01/19	2025	07/11/2024		Bond Future	186.8105	186.8105	186.7619	0.026	0.0000	0.0000
2024/01/19	2029	01/02/2024		Bond Future	129.1316	129.1316	129.2446	0.088	0.0000	0.0000
2024/01/19	2029	02/05/2024		Bond Future	130.6331	130.6331	130.7368	0.079	0.0000	0.0000

Open Interest

0

0

0

0

0

0

10,358

4,075

0

75

4,320

7,075

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	
2024/01/19	2029	01/08/2024		Bond Future	133.5488	133.5488	133.6492	133.6492	0.075	0.0000	0.0000
2024/01/19	2029	07/11/2024		Bond Future	135.2933	135.2933	135.3851	135.3851	0.068	0.0000	0.0000
2024/01/19	2029	06/02/2025		Bond Future	138.2233	138.2233	138.3163	138.3163	0.067	0.0000	0.0000
2024/01/19	2029	06/02/2025	132.40 Call	Bond Future	5823.2900	5.8233	5916.3400	5.9163	1.598	0.0000	0.0000
2024/01/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.85 Call	Bond Future	8219.8400	8.2198	8348.8100	8.3488	1.569	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	2030	01/02/2024	10.00 Put	Bond Future	202.8500	0.2029	158.0500	0.1581	22.085	0.0000	0.0000
2024/01/19	2030	01/02/2024	10.00 Call	Bond Future	1092.9300	1.0929	1177.1000	1.1771	7.701	0.0000	0.0000
2024/01/19	2030	01/02/2024	9.89 Put	Bond Future	328.8500	0.3289	266.8600	0.2669	18.851	0.0000	0.0000
2024/01/19	2030	01/02/2024	9.89 Call	Bond Future	758.3400	0.7583	825.3200	0.8253	8.832	0.0000	0.0000
2024/01/19	2030	01/02/2024	10.39 Put	Bond Future	27.9900	0.0280	18.4700	0.0185	34.012	0.0000	0.0000
2024/01/19	2030	01/02/2024	10.39 Call	Bond Future	2527.9900	2.5280	2647.4400	2.6474	4.725	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.86 Call	Bond Future	8257.4100	8.2574	8386.3800	8.3864	1.562	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	2030	01/02/2024	10.16 Put	Bond Future	94.0400	0.0940	68.6600	0.0687	26.989	0.0000	0.0000
2024/01/19	2030	01/02/2024	10.16 Call	Bond Future	1648.9300	1.6489	1752.5200	1.7525	6.282	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.00 Call	Bond Future	4948.2300	4.9482	5076.8200	5.0768	2.599	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.00 Put	Bond Future	0.7400	0.0007	0.3600	0.0004	51.351	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.75 Call	Bond Future	7842.9800	7.8430	7971.9400	7.9719	1.644	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.75 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.36 Call	Bond Future	6352.7200	6.3527	6481.6500	6.4817	2.030	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.36 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.37 Call	Bond Future	6391.3500	6.3914	6520.2800	6.5203	2.017	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.37 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.35 Call	Bond Future	6314.0900	6.3141	6443.0100	6.4430	2.042	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.35 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000	0.0000
2024/01/19	2030	01/02/2024		Bond Future	9.7881	92.1735	9.7576	92.3025	0.312	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.31 Call	Bond Future	6159.3000	6.1593	6288.2100	6.2882	2.093	0.0000	0.0000
2024/01/19	2030	01/02/2024	11.31 Put	Bond Future	0.1000	0.0001	0.0400	0.0000	60.000	0.0000	0.0000
2024/01/19	2030	01/02/2024	9.93 Put	Bond Future	276.9400	0.2769	221.5100	0.2215	20.015	0.0000	0.0000
2024/01/19	2030	01/02/2024	9.93 Call	Bond Future	874.2500	0.8743	947.7900	0.9478	8.412	0.0000	0.0000
2024/01/19	2030	01/02/2024	9.57 Put	Bond Future	1062.9000	1.0629	950.3900	0.9504	10.585	0.0000	0.0000
2024/01/19	2030	01/02/2024	9.57 Call	Bond Future	135.8800	0.1359	152.3400	0.1523	12.114	0.0000	0.0000
2024/01/19	2030	01/02/2024	10.07 Put	Bond Future	146.0500	0.1461	110.6700	0.1107	24.225	0.0000	0.0000
2024/01/19	2030	01/02/2024	10.07 Call	Bond Future	1327.7300	1.3277	1421.3200	1.4213	7.049	0.0000	0.0000
2024/01/19	2030	01/02/2024	12.10 Call	Bond Future	9152.7900	9.1528	9281.7600	9.2818	1.409	0.0000	0.0000
2024/01/19	2030	01/02/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

---

728  
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  
45,116  
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
2024/01/19	2030	02/05/2024		Bond Future	9.8375	94.1995	9.8074	94.3228	0.306	0.0000	0.0000
2024/01/19	2030	02/05/2024	9.82 Call	Bond Future	1382.2900	1.3823	1437.9700	1.4380	4.028	0.0000	0.0000
2024/01/19	2030	02/05/2024	9.82 Put	Bond Future	1453.9600	1.4540	1386.3200	1.3863	4.652	0.0000	0.0000
2024/01/19	2030	02/05/2024	9.83 Call	Bond Future	1403.4300	1.4034	1459.6700	1.4597	4.007	0.0000	0.0000
2024/01/19	2030	02/05/2024	9.83 Put	Bond Future	1434.1600	1.4342	1367.0800	1.3671	4.677	0.0000	0.0000
2024/01/19	2030	02/05/2024	9.81 Call	Bond Future	1361.3300	1.3613	1416.4500	1.4165	4.049	0.0000	0.0000
2024/01/19	2030	02/05/2024	9.81 Put	Bond Future	1473.9600	1.4740	1405.7600	1.4058	4.627	0.0000	0.0000
2024/01/19	2030	02/05/2024	10.62 Put	Bond Future	433.6300	0.4336	404.7400	0.4047	6.662	0.0000	0.0000
2024/01/19	2030	02/05/2024	10.62 Call	Bond Future	3566.7800	3.5668	3661.2100	3.6612	2.647	0.0000	0.0000
2024/01/19	2030	02/05/2024	11.12 Put	Bond Future	187.9500	0.1880	173.1800	0.1732	7.858	0.0000	0.0000
2024/01/19	2030	02/05/2024	11.12 Call	Bond Future	5253.8000	5.2538	5362.3500	5.3624	2.066	0.0000	0.0000
2024/01/19	2030	02/05/2024	13.15 Call	Bond Future	12394.7500	12.3948	12517.8800	12.5179	0.993	0.0000	0.0000
2024/01/19	2030	02/05/2024	13.15 Put	Bond Future	1.2600	0.0013	1.0700	0.0011	15.079	0.0000	0.0000
2024/01/19	2030	02/05/2024	9.66 Put	Bond Future	1800.5000	1.8005	1723.8500	1.7239	4.257	0.0000	0.0000
2024/01/19	2030	02/05/2024	9.66 Call	Bond Future	1070.7500	1.0708	1117.4200	1.1174	4.359	0.0000	0.0000
2024/01/19	2030	02/05/2024	10.16 Put	Bond Future	890.9600	0.8910	841.8400	0.8418	5.513	0.0000	0.0000
2024/01/19	2030	02/05/2024	10.16 Call	Bond Future	2198.5900	2.1986	2272.7900	2.2728	3.375	0.0000	0.0000
2024/01/19	2030	02/05/2024	11.94 Call	Bond Future	8163.1200	8.1631	8282.4900	8.2825	1.462	0.0000	0.0000
2024/01/19	2030	02/05/2024	11.94 Put	Bond Future	39.7300	0.0397	35.7800	0.0358	9.942	0.0000	0.0000
2024/01/19	2030	02/05/2024	12.38 Call	Bond Future	9721.3200	9.7213	9843.1600	9.8432	1.253	0.0000	0.0000
2024/01/19	2030	02/05/2024	12.38 Put	Bond Future	12.6900	0.0127	11.2100	0.0112	11.663	0.0000	0.0000
2024/01/19	2030	02/05/2024	10.82 Put	Bond Future	311.8400	0.3118	289.5400	0.2895	7.151	0.0000	0.0000
2024/01/19	2030	02/05/2024	10.82 Call	Bond Future	4224.4300	4.2244	4325.4500	4.3255	2.391	0.0000	0.0000
2024/01/19	2030	01/08/2024	10.38 Call	Bond Future	3054.5400	3.0545	3131.1900	3.1312	2.509	0.0000	0.0000
2024/01/19	2030	01/08/2024	10.38 Put	Bond Future	1142.7200	1.1427	1097.4900	1.0975	3.958	0.0000	0.0000
2024/01/19	2030	01/08/2024	10.39 Call	Bond Future	3081.2800	3.0813	3158.2700	3.1583	2.499	0.0000	0.0000
2024/01/19	2030	01/08/2024	10.39 Put	Bond Future	1130.9800	1.1310	1086.0900	1.0861	3.969	0.0000	0.0000
2024/01/19	2030	01/08/2024	10.37 Call	Bond Future	3027.9000	3.0279	3104.2000	3.1042	2.520	0.0000	0.0000
2024/01/19	2030	01/08/2024	10.37 Put	Bond Future	1154.5700	1.1546	1108.9900	1.1090	3.948	0.0000	0.0000
2024/01/19	2030	01/08/2024		Bond Future	9.8897	92.2741	9.8589	92.3959	0.312	0.0000	0.0000
2024/01/19	2030	07/11/2024		Bond Future	9.9558	94.4253	9.9250	94.5425	0.309	0.0000	0.0000
2024/01/19	2030	07/11/2024	10.75 Call	Bond Future	4221.4500	4.2215	4299.6200	4.2996	1.852	0.0000	0.0000
2024/01/19	2030	07/11/2024	10.75 Put	Bond Future	1263.4900	1.2635	1224.4900	1.2245	3.087	0.0000	0.0000
2024/01/19	2030	07/11/2024	10.76 Call	Bond Future	4248.0700	4.2481	4326.4800	4.3265	1.846	0.0000	0.0000
2024/01/19	2030	07/11/2024	10.76 Put	Bond Future	1253.6300	1.2536	1214.8700	1.2149	3.092	0.0000	0.0000
2024/01/19	2030	07/11/2024	10.74 Call	Bond Future	4194.8700	4.1949	4272.8100	4.2728	1.858	0.0000	0.0000
2024/01/19	2030	07/11/2024	10.74 Put	Bond Future	1273.4200	1.2734	1234.1900	1.2342	3.081	0.0000	0.0000
2024/01/19	2030	06/02/2025		Bond Future	10.0315	92.4373	9.9988	92.5566	0.325	0.0000	0.0000
2024/01/19	2030	06/02/2025	10.68 Call	Bond Future	3946.9200	3.9469	4021.9100	4.0219	1.900	0.0000	0.0000

---

128,398

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	
2024/01/19	2030	06/02/2025	10.68 Put	Bond Future	1615.6500	1.6157	1571.3900	1.5714	2.739	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.90 Put	Bond Future	259.1500	0.2592	194.1600	0.1942	25.078	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.90 Call	Bond Future	1362.1000	1.3621	1497.6800	1.4977	9.954	0.0000	0.0000
2024/01/19	2032	01/02/2024	12.00 Call	Bond Future	6191.8000	6.1918	6391.8800	6.3919	3.231	0.0000	0.0000
2024/01/19	2032	01/02/2024	12.00 Put	Bond Future	0.9000	0.0009	0.4100	0.0004	54.444	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.55 Call	Bond Future	4169.6100	4.1696	4365.3000	4.3653	4.693	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.55 Put	Bond Future	11.2600	0.0113	6.3800	0.0064	43.339	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.33 Call	Bond Future	3175.3100	3.1753	3362.7700	3.3628	5.904	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.33 Put	Bond Future	35.0000	0.0350	21.8900	0.0219	37.457	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.35 Call	Bond Future	3265.2000	3.2652	3453.7400	3.4537	5.774	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.35 Put	Bond Future	31.6700	0.0317	19.6400	0.0196	37.985	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.85 Call	Bond Future	1180.6000	1.1806	1305.8500	1.3059	10.609	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.85 Put	Bond Future	318.7200	0.3187	243.4000	0.2434	23.632	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.59 Put	Bond Future	836.2000	0.8362	698.6800	0.6987	16.446	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.59 Call	Bond Future	430.2800	0.4303	493.3300	0.4933	14.653	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.09 Put	Bond Future	111.8300	0.1118	77.5900	0.0776	30.618	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.09 Call	Bond Future	2122.8600	2.1229	2289.1900	2.2892	7.835	0.0000	0.0000
2024/01/19	2032	01/02/2024	12.73 Call	Bond Future	9351.1600	9.3512	9551.7200	9.5517	2.145	0.0000	0.0000
2024/01/19	2032	01/02/2024	12.73 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.78 Put	Bond Future	421.5000	0.4215	330.3800	0.3304	21.618	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.78 Call	Bond Future	944.4100	0.9444	1053.8600	1.0539	11.589	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.75 Call	Bond Future	5073.6000	5.0736	5272.3600	5.2724	3.918	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.75 Put	Bond Future	3.7300	0.0037	1.9200	0.0019	48.525	0.0000	0.0000
2024/01/19	2032	01/02/2024	12.50 Call	Bond Future	8373.3300	8.3733	8573.8700	8.5739	2.395	0.0000	0.0000
2024/01/19	2032	01/02/2024	12.50 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/01/19	2032	01/02/2024		Bond Future	10.6727	89.9153	10.6318	90.1159	0.384	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.84 Call	Bond Future	5478.0100	5.4780	5677.4500	5.6775	3.641	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.84 Put	Bond Future	2.2400	0.0022	1.1100	0.0011	50.446	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.85 Call	Bond Future	5522.8300	5.5228	5722.3200	5.7223	3.612	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.85 Put	Bond Future	2.1200	0.0021	1.0400	0.0010	50.943	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.83 Call	Bond Future	5433.1700	5.4332	5632.5500	5.6326	3.670	0.0000	0.0000
2024/01/19	2032	01/02/2024	11.83 Put	Bond Future	2.3700	0.0024	1.1800	0.0012	50.211	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.01 Put	Bond Future	3323.4200	3.3234	3123.0700	3.1231	6.028	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.01 Call	Bond Future	0.9900	0.0010	1.2100	0.0012	22.222	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.76 Put	Bond Future	455.4400	0.4554	359.5700	0.3596	21.050	0.0000	0.0000
2024/01/19	2032	01/02/2024	10.76 Call	Bond Future	881.1900	0.8812	985.8900	0.9859	11.882	0.0000	0.0000
2024/01/19	2032	01/02/2024	12.62 Call	Bond Future	8885.5100	8.8855	9086.0700	9.0861	2.257	0.0000	0.0000
2024/01/19	2032	01/02/2024	12.62 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	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  
26,845  
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	
2024/01/19	2032	02/05/2024	10.55 Call	Bond Future	1308.0500	1.3081	1384.7500	1.3848	5.864	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.55 Put	Bond Future	2272.2600	2.2723	2152.1300	2.1521	5.287	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.56 Call	Bond Future	1329.5400	1.3295	1407.0900	1.4071	5.833	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.56 Put	Bond Future	2245.2800	2.2453	2126.0000	2.1260	5.312	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.54 Call	Bond Future	1286.7500	1.2868	1362.6000	1.3626	5.895	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.54 Put	Bond Future	2299.4800	2.2995	2178.5000	2.1785	5.261	0.0000	0.0000
2024/01/19	2032	02/05/2024		Bond Future	10.7503	87.7298	10.7091	87.9267	0.382	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.59 Put	Bond Future	2166.1200	2.1661	2049.3900	2.0494	5.389	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.59 Call	Bond Future	1395.6100	1.3956	1475.7100	1.4757	5.739	0.0000	0.0000
2024/01/19	2032	02/05/2024	11.09 Put	Bond Future	1139.3100	1.1393	1063.1900	1.0632	6.681	0.0000	0.0000
2024/01/19	2032	02/05/2024	11.09 Call	Bond Future	2744.1500	2.7442	2864.8600	2.8649	4.399	0.0000	0.0000
2024/01/19	2032	02/05/2024	13.18 Call	Bond Future	10705.9000	10.7059	10898.7300	10.8987	1.801	0.0000	0.0000
2024/01/19	2032	02/05/2024	13.18 Put	Bond Future	31.9200	0.0319	27.9200	0.0279	12.531	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.36 Put	Bond Future	2832.5200	2.8325	2696.5900	2.6966	4.799	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.36 Call	Bond Future	940.6400	0.9406	1001.5400	1.0015	6.474	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.86 Put	Bond Future	1545.2300	1.5452	1451.1500	1.4512	6.088	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.86 Call	Bond Future	2067.8800	2.0679	2170.6300	2.1706	4.969	0.0000	0.0000
2024/01/19	2032	02/05/2024	12.90 Call	Bond Future	9595.5000	9.5955	9785.3600	9.7854	1.979	0.0000	0.0000
2024/01/19	2032	02/05/2024	12.90 Put	Bond Future	60.8100	0.0608	53.8400	0.0538	11.462	0.0000	0.0000
2024/01/19	2032	02/05/2024	13.35 Call	Bond Future	11376.0500	11.3761	11570.0900	11.5701	1.706	0.0000	0.0000
2024/01/19	2032	02/05/2024	13.35 Put	Bond Future	21.1300	0.0211	18.3400	0.0183	13.204	0.0000	0.0000
2024/01/19	2032	02/05/2024	11.35 Put	Bond Future	795.2100	0.7952	736.8700	0.7369	7.336	0.0000	0.0000
2024/01/19	2032	02/05/2024	11.35 Call	Bond Future	3602.3100	3.6023	3740.8000	3.7408	3.844	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.65 Put	Bond Future	2013.7200	2.0137	1902.0900	1.9021	5.543	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.65 Call	Bond Future	1532.7300	1.5327	1617.9300	1.6179	5.559	0.0000	0.0000
2024/01/19	2032	02/05/2024	11.81 Call	Bond Future	5287.7600	5.2878	5450.1700	5.4502	3.071	0.0000	0.0000
2024/01/19	2032	02/05/2024	11.81 Put	Bond Future	406.9800	0.4070	372.5600	0.3726	8.457	0.0000	0.0000
2024/01/19	2032	02/05/2024	11.21 Call	Bond Future	3129.5100	3.1295	3258.7900	3.2588	4.131	0.0000	0.0000
2024/01/19	2032	02/05/2024	11.21 Put	Bond Future	967.0300	0.9670	899.4800	0.8995	6.985	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.57 Put	Bond Future	2218.7200	2.2187	2100.2900	2.1003	5.338	0.0000	0.0000
2024/01/19	2032	02/05/2024	10.57 Call	Bond Future	1351.4300	1.3514	1429.8300	1.4298	5.801	0.0000	0.0000
2024/01/19	2032	01/08/2024	11.14 Call	Bond Future	3189.7100	3.1897	3304.7400	3.3047	3.606	0.0000	0.0000
2024/01/19	2032	01/08/2024	11.14 Put	Bond Future	1761.5500	1.7616	1679.1900	1.6792	4.675	0.0000	0.0000
2024/01/19	2032	01/08/2024	11.15 Call	Bond Future	3218.8100	3.2188	3334.4000	3.3344	3.591	0.0000	0.0000
2024/01/19	2032	01/08/2024	11.15 Put	Bond Future	1744.9700	1.7450	1663.1700	1.6632	4.688	0.0000	0.0000
2024/01/19	2032	01/08/2024	11.13 Call	Bond Future	3160.9800	3.1610	3275.4300	3.2754	3.621	0.0000	0.0000
2024/01/19	2032	01/08/2024	11.13 Put	Bond Future	1778.5300	1.7785	1695.5900	1.6956	4.663	0.0000	0.0000
2024/01/19	2032	01/08/2024		Bond Future	10.8308	89.6668	10.7886	89.8642	0.390	0.0000	0.0000
2024/01/19	2032	07/11/2024		Bond Future	10.9349	87.5905	10.8921	87.7853	0.392	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
143,644  
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  
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	
2024/01/19	2032	07/11/2024	13.36 Call	Bond Future	10539.4100	10.5394	10714.4100	10.7144	1.660	0.0000	0.0000
2024/01/19	2032	07/11/2024	13.36 Put	Bond Future	374.3200	0.3743	354.5300	0.3545	5.287	0.0000	0.0000
2024/01/19	2032	07/11/2024	11.64 Put	Bond Future	1670.5900	1.6706	1604.1800	1.6042	3.975	0.0000	0.0000
2024/01/19	2032	07/11/2024	11.64 Call	Bond Future	4797.3500	4.7974	4925.7300	4.9257	2.676	0.0000	0.0000
2024/01/19	2032	07/11/2024	11.48 Call	Bond Future	4315.2400	4.3152	4437.1400	4.4371	2.825	0.0000	0.0000
2024/01/19	2032	07/11/2024	11.48 Put	Bond Future	1885.1000	1.8851	1812.2100	1.8122	3.867	0.0000	0.0000
2024/01/19	2032	07/11/2024	11.49 Call	Bond Future	4345.0300	4.3450	4467.3400	4.4673	2.815	0.0000	0.0000
2024/01/19	2032	07/11/2024	11.49 Put	Bond Future	1871.1400	1.8711	1798.6600	1.7987	3.874	0.0000	0.0000
2024/01/19	2032	07/11/2024	11.47 Call	Bond Future	4285.8200	4.2858	4407.3000	4.4073	2.834	0.0000	0.0000
2024/01/19	2032	07/11/2024	11.47 Put	Bond Future	1899.4700	1.8995	1826.1600	1.8262	3.859	0.0000	0.0000
2024/01/19	2032	06/02/2025		Bond Future	11.0451	89.4647	11.0002	89.6633	0.407	0.0000	0.0000
2024/01/19	2032	06/02/2025	11.72 Call	Bond Future	4785.4800	4.7855	4914.1900	4.9142	2.690	0.0000	0.0000
2024/01/19	2032	06/02/2025	11.72 Put	Bond Future	1868.6200	1.8686	1798.6500	1.7987	3.744	0.0000	0.0000
2024/01/19	2033	01/02/2024		Bond Future	122.3293	122.3293	122.3498	122.3498	0.017	0.0000	0.0000
2024/01/19	2033	02/05/2024		Bond Future	123.5829	123.5829	123.5928	123.5928	0.008	0.0000	0.0000
2024/01/19	2033	01/08/2024		Bond Future	126.3414	126.3414	126.3461	126.3461	0.004	0.0000	0.0000
2024/01/19	2033	07/11/2024		Bond Future	127.8184	127.8184	127.8129	127.8129	0.004	0.0000	0.0000
2024/01/19	2033	06/02/2025		Bond Future	130.5867	130.5867	130.5805	130.5805	0.005	0.0000	0.0000
2024/01/19	2033	06/02/2025	124.94 Call	Bond Future	5646.7000	5.6467	5640.4800	5.6405	0.110	0.0000	0.0000
2024/01/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	2037	01/02/2024	13.93 Call	Bond Future	9879.1700	9.8792	10103.3300	10.1033	2.269	0.0000	0.0000
2024/01/19	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.93 Call	Bond Future	5213.5000	5.2135	5435.6900	5.4357	4.262	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.93 Put	Bond Future	3.9700	0.0040	2.0000	0.0020	49.622	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.09 Put	Bond Future	394.3000	0.3943	305.3800	0.3054	22.551	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.09 Call	Bond Future	1303.0100	1.3030	1438.2500	1.4383	10.379	0.0000	0.0000
2024/01/19	2037	01/02/2024		Bond Future	11.9213	77.8188	11.8801	78.0430	0.345	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.32 Call	Bond Future	2261.9200	2.2619	2444.5500	2.4446	8.074	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.32 Put	Bond Future	139.0700	0.1391	97.5400	0.0975	29.863	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.33 Call	Bond Future	2307.3600	2.3074	2491.5600	2.4916	7.983	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.33 Put	Bond Future	132.3600	0.1324	92.4000	0.0924	30.190	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.31 Call	Bond Future	2216.6900	2.2167	2397.7100	2.3977	8.166	0.0000	0.0000
2024/01/19	2037	01/02/2024	12.31 Put	Bond Future	146.0400	0.1460	102.9000	0.1029	29.540	0.0000	0.0000
2024/01/19	2037	02/05/2024		Bond Future	12.0283	79.5292	11.9869	79.7512	0.344	0.0000	0.0000
2024/01/19	2037	02/05/2024	11.43 Put	Bond Future	4046.2400	4.0462	3876.4700	3.8765	4.196	0.0000	0.0000
2024/01/19	2037	02/05/2024	11.44 Call	Bond Future	765.0200	0.7650	818.0200	0.8180	6.928	0.0000	0.0000
2024/01/19	2037	02/05/2024	11.44 Put	Bond Future	4005.3500	4.0054	3836.4000	3.8364	4.218	0.0000	0.0000
2024/01/19	2037	02/05/2024	11.45 Call	Bond Future	780.9500	0.7810	834.7800	0.8348	6.893	0.0000	0.0000

---

0  
1,615  
0  
1,615  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
3,659  
1,160  
5,737  
0  
0  
0  
0  
0  
2,500  
0  
2,500  
0  
2,500  
81,580  
0  
0  
0  
0  
0  
0  
0  
61,863  
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	
2024/01/19	2037	02/05/2024	11.45 Put	Bond Future	3964.5800	3.9646	3796.4600	3.7965	4.241	0.0000	0.0000
2024/01/19	2037	02/05/2024	11.43 Call	Bond Future	749.1600	0.7492	801.3400	0.8013	6.965	0.0000	0.0000
2024/01/19	2037	01/08/2024		Bond Future	12.1413	77.0294	12.0989	77.2528	0.349	0.0000	0.0000
2024/01/19	2037	01/08/2024	12.10 Call	Bond Future	2724.0600	2.7241	2831.2800	2.8313	3.936	0.0000	0.0000
2024/01/19	2037	01/08/2024	12.10 Put	Bond Future	2941.3500	2.9414	2825.2100	2.8252	3.949	0.0000	0.0000
2024/01/19	2037	01/08/2024	12.11 Call	Bond Future	2752.0400	2.7520	2859.9200	2.8599	3.920	0.0000	0.0000
2024/01/19	2037	01/08/2024	12.11 Put	Bond Future	2916.6100	2.9166	2801.1300	2.8011	3.959	0.0000	0.0000
2024/01/19	2037	01/08/2024	12.09 Call	Bond Future	2696.2100	2.6962	2802.7700	2.8028	3.952	0.0000	0.0000
2024/01/19	2037	01/08/2024	12.09 Put	Bond Future	2966.2700	2.9663	2849.4700	2.8495	3.938	0.0000	0.0000
2024/01/19	2037	01/08/2024	13.82 Call	Bond Future	8781.8500	8.7819	8969.2400	8.9692	2.134	0.0000	0.0000
2024/01/19	2037	01/08/2024	13.82 Put	Bond Future	650.9100	0.6509	614.9400	0.6149	5.526	0.0000	0.0000
2024/01/19	2037	01/08/2024	13.17 Call	Bond Future	6297.7600	6.2978	6463.2600	6.4633	2.628	0.0000	0.0000
2024/01/19	2037	01/08/2024	13.17 Put	Bond Future	1158.2600	1.1583	1100.4000	1.1004	4.995	0.0000	0.0000
2024/01/19	2037	07/11/2024		Bond Future	12.2687	78.8246	12.2257	79.0468	0.350	0.0000	0.0000
2024/01/19	2037	07/11/2024	12.58 Call	Bond Future	4482.7500	4.4828	4609.1900	4.6092	2.821	0.0000	0.0000
2024/01/19	2037	07/11/2024	12.58 Put	Bond Future	2901.3800	2.9014	2805.6100	2.8056	3.301	0.0000	0.0000
2024/01/19	2037	07/11/2024	12.59 Call	Bond Future	4513.3900	4.5134	4640.2900	4.6403	2.812	0.0000	0.0000
2024/01/19	2037	07/11/2024	12.59 Put	Bond Future	2882.0100	2.8820	2786.7000	2.7867	3.307	0.0000	0.0000
2024/01/19	2037	07/11/2024	12.57 Call	Bond Future	4452.1900	4.4522	4578.1500	4.5782	2.829	0.0000	0.0000
2024/01/19	2037	07/11/2024	12.57 Put	Bond Future	2920.8700	2.9209	2824.6200	2.8246	3.295	0.0000	0.0000
2024/01/19	2037	06/02/2025		Bond Future	12.4000	76.2510	12.3553	76.4777	0.361	0.0000	0.0000
2024/01/19	2037	06/02/2025	12.76 Call	Bond Future	5036.5300	5.0365	5167.3700	5.1674	2.598	0.0000	0.0000
2024/01/19	2037	06/02/2025	12.76 Put	Bond Future	3246.2100	3.2462	3150.3800	3.1504	2.952	0.0000	0.0000
2024/01/19	2038	01/02/2024		Bond Future	131.3350	131.3350	131.3574	131.3574	0.017	0.0000	0.0000
2024/01/19	2038	02/05/2024		Bond Future	134.2542	134.2542	134.2651	134.2651	0.008	0.0000	0.0000
2024/01/19	2038	01/08/2024		Bond Future	135.1787	135.1787	135.1839	135.1839	0.004	0.0000	0.0000
2024/01/19	2038	07/11/2024		Bond Future	138.3662	138.3662	138.3604	138.3604	0.004	0.0000	0.0000
2024/01/19	2038	06/02/2025		Bond Future	139.2379	139.2379	139.2312	139.2312	0.005	0.0000	0.0000
2024/01/19	2038	06/02/2025	135.23 Call	Bond Future	4007.9200	4.0079	4001.2100	4.0012	0.167	0.0000	0.0000
2024/01/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.30 Put	Bond Future	732.6500	0.7327	600.1100	0.6001	18.090	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.30 Call	Bond Future	890.1900	0.8902	992.6700	0.9927	11.512	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.90 Put	Bond Future	49.4700	0.0495	31.4800	0.0315	36.365	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.90 Call	Bond Future	3492.4900	3.4925	3709.5200	3.7095	6.214	0.0000	0.0000
2024/01/19	2040	01/02/2024	13.90 Call	Bond Future	8447.0700	8.4471	8682.0400	8.6820	2.782	0.0000	0.0000
2024/01/19	2040	01/02/2024	13.90 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.34 Call	Bond Future	1018.4600	1.0185	1131.7800	1.1318	11.127	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.34 Put	Bond Future	634.8100	0.6348	513.1100	0.5131	19.171	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	
2024/01/19	2040	01/02/2024	12.35 Call	Bond Future	1051.9400	1.0519	1167.9500	1.1680	11.028	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.35 Put	Bond Future	611.9200	0.6119	492.9100	0.4929	19.449	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.33 Call	Bond Future	985.5000	0.9855	1096.1100	1.0961	11.224	0.0000	0.0000
2024/01/19	2040	01/02/2024	12.33 Put	Bond Future	658.2800	0.6583	533.8700	0.5339	18.899	0.0000	0.0000
2024/01/19	2040	01/02/2024		Bond Future	12.2722	77.4537	12.2310	77.6887	0.336	0.0000	0.0000
2024/01/19	2040	02/05/2024	11.61 Call	Bond Future	521.5400	0.5215	561.7800	0.5618	7.716	0.0000	0.0000
2024/01/19	2040	02/05/2024	11.61 Put	Bond Future	5059.3600	5.0594	4866.5700	4.8666	3.811	0.0000	0.0000
2024/01/19	2040	02/05/2024	11.62 Call	Bond Future	533.9600	0.5340	574.9600	0.5750	7.678	0.0000	0.0000
2024/01/19	2040	02/05/2024	11.62 Put	Bond Future	5010.6700	5.0107	4818.6400	4.8186	3.832	0.0000	0.0000
2024/01/19	2040	02/05/2024	11.60 Call	Bond Future	509.4400	0.5094	548.9400	0.5489	7.754	0.0000	0.0000
2024/01/19	2040	02/05/2024	11.60 Put	Bond Future	5108.4500	5.1085	4914.9200	4.9149	3.788	0.0000	0.0000
2024/01/19	2040	02/05/2024		Bond Future	12.3856	79.1561	12.3441	79.3891	0.335	0.0000	0.0000
2024/01/19	2040	01/08/2024		Bond Future	12.5052	76.3976	12.4626	76.6324	0.340	0.0000	0.0000
2024/01/19	2040	01/08/2024	12.33 Call	Bond Future	2545.0200	2.5450	2648.7300	2.6487	4.075	0.0000	0.0000
2024/01/19	2040	01/08/2024	12.33 Put	Bond Future	3518.1400	3.5181	3387.0900	3.3871	3.725	0.0000	0.0000
2024/01/19	2040	01/08/2024	12.34 Call	Bond Future	2572.5200	2.5725	2676.9200	2.6769	4.058	0.0000	0.0000
2024/01/19	2040	01/08/2024	12.34 Put	Bond Future	3489.5800	3.4896	3359.2200	3.3592	3.736	0.0000	0.0000
2024/01/19	2040	01/08/2024	12.32 Call	Bond Future	2517.4500	2.5175	2620.4600	2.6205	4.092	0.0000	0.0000
2024/01/19	2040	01/08/2024	12.32 Put	Bond Future	3546.7000	3.5467	3414.9500	3.4150	3.715	0.0000	0.0000
2024/01/19	2040	07/11/2024		Bond Future	12.6389	78.1779	12.5957	78.4118	0.342	0.0000	0.0000
2024/01/19	2040	07/11/2024	12.85 Call	Bond Future	4374.9500	4.3750	4503.3200	4.5033	2.934	0.0000	0.0000
2024/01/19	2040	07/11/2024	12.85 Put	Bond Future	3247.8300	3.2478	3142.3200	3.1423	3.249	0.0000	0.0000
2024/01/19	2040	07/11/2024	12.86 Call	Bond Future	4406.1700	4.4062	4535.0500	4.5351	2.925	0.0000	0.0000
2024/01/19	2040	07/11/2024	12.86 Put	Bond Future	3226.3000	3.2263	3121.3000	3.1213	3.255	0.0000	0.0000
2024/01/19	2040	07/11/2024	12.84 Call	Bond Future	4343.8100	4.3438	4471.6700	4.4717	2.943	0.0000	0.0000
2024/01/19	2040	07/11/2024	12.84 Put	Bond Future	3269.5000	3.2695	3163.4800	3.1635	3.243	0.0000	0.0000
2024/01/19	2040	06/02/2025		Bond Future	12.7759	75.3396	12.7311	75.5782	0.351	0.0000	0.0000
2024/01/19	2040	06/02/2025	12.95 Call	Bond Future	4806.9000	4.8069	4936.4700	4.9365	2.696	0.0000	0.0000
2024/01/19	2040	06/02/2025	12.95 Put	Bond Future	3892.7200	3.8927	3783.6900	3.7837	2.801	0.0000	0.0000
2024/01/19	2044	01/02/2024	13.00 Call	Bond Future	3484.9600	3.4850	3703.2300	3.7032	6.263	0.0000	0.0000
2024/01/19	2044	01/02/2024	13.00 Put	Bond Future	46.7600	0.0468	29.5200	0.0295	36.869	0.0000	0.0000
2024/01/19	2044	01/02/2024	13.25 Call	Bond Future	4742.4100	4.7424	4972.9500	4.9730	4.861	0.0000	0.0000
2024/01/19	2044	01/02/2024	13.25 Put	Bond Future	11.1300	0.0111	6.1600	0.0062	44.654	0.0000	0.0000
2024/01/19	2044	01/02/2024		Bond Future	12.3718	73.5243	12.3306	73.7598	0.333	0.0000	0.0000
2024/01/19	2044	01/02/2024	12.28 Call	Bond Future	553.2400	0.5532	624.5700	0.6246	12.893	0.0000	0.0000
2024/01/19	2044	01/02/2024	12.28 Put	Bond Future	1079.3500	1.0794	915.1700	0.9152	15.211	0.0000	0.0000
2024/01/19	2044	01/02/2024	12.29 Call	Bond Future	577.1000	0.5771	651.0000	0.6510	12.805	0.0000	0.0000
2024/01/19	2044	01/02/2024	12.29 Put	Bond Future	1045.5800	1.0456	883.9700	0.8840	15.456	0.0000	0.0000

---

0  
0  
0  
0  
26,882  
0  
0  
0  
0  
0  
0  
124,684  
2,992  
0  
0  
0  
0  
0  
0  
8,697  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
15,000  
0  
5,000  
22,524  
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	
2024/01/19	2044	01/02/2024	12.27 Call	Bond Future	529.9600	0.5300	598.7500	0.5988	12.980	0.0000	0.0000
2024/01/19	2044	01/02/2024	12.27 Put	Bond Future	1113.7800	1.1138	947.0600	0.9471	14.969	0.0000	0.0000
2024/01/19	2044	02/05/2024	11.66 Call	Bond Future	484.5300	0.4845	522.0700	0.5221	7.748	0.0000	0.0000
2024/01/19	2044	02/05/2024	11.66 Put	Bond Future	5354.5500	5.3546	5158.1900	5.1582	3.667	0.0000	0.0000
2024/01/19	2044	02/05/2024	11.67 Call	Bond Future	496.2400	0.4962	534.5100	0.5345	7.712	0.0000	0.0000
2024/01/19	2044	02/05/2024	11.67 Put	Bond Future	5303.8200	5.3038	5108.1900	5.1082	3.688	0.0000	0.0000
2024/01/19	2044	02/05/2024	11.65 Call	Bond Future	473.0100	0.4730	509.8400	0.5098	7.786	0.0000	0.0000
2024/01/19	2044	02/05/2024	11.65 Put	Bond Future	5405.5500	5.4056	5208.4800	5.2085	3.646	0.0000	0.0000
2024/01/19	2044	02/05/2024		Bond Future	12.4822	75.1403	12.4406	75.3742	0.333	0.0000	0.0000
2024/01/19	2044	01/08/2024		Bond Future	12.5983	72.4184	12.5557	72.6542	0.338	0.0000	0.0000
2024/01/19	2044	01/08/2024	12.29 Call	Bond Future	2172.3400	2.1723	2267.1700	2.2672	4.365	0.0000	0.0000
2024/01/19	2044	01/08/2024	12.29 Put	Bond Future	3908.4000	3.9084	3767.4400	3.7674	3.607	0.0000	0.0000
2024/01/19	2044	01/08/2024	12.30 Call	Bond Future	2197.8300	2.1978	2293.3700	2.2934	4.347	0.0000	0.0000
2024/01/19	2044	01/08/2024	12.30 Put	Bond Future	3876.4800	3.8765	3736.2300	3.7362	3.618	0.0000	0.0000
2024/01/19	2044	01/08/2024	12.28 Call	Bond Future	2147.0100	2.1470	2241.1100	2.2411	4.383	0.0000	0.0000
2024/01/19	2044	01/08/2024	12.28 Put	Bond Future	3940.5400	3.9405	3798.8500	3.7989	3.596	0.0000	0.0000
2024/01/19	2044	07/11/2024		Bond Future	12.7276	74.1058	12.6843	74.3411	0.340	0.0000	0.0000
2024/01/19	2044	07/11/2024	12.91 Call	Bond Future	4364.5500	4.3646	4492.3900	4.4924	2.929	0.0000	0.0000
2024/01/19	2044	07/11/2024	12.91 Put	Bond Future	3385.8600	3.3859	3278.4000	3.2784	3.174	0.0000	0.0000
2024/01/19	2044	07/11/2024	12.92 Call	Bond Future	4395.2500	4.3953	4523.6000	4.5236	2.920	0.0000	0.0000
2024/01/19	2044	07/11/2024	12.92 Put	Bond Future	3363.5600	3.3636	3256.6100	3.2566	3.180	0.0000	0.0000
2024/01/19	2044	07/11/2024	12.90 Call	Bond Future	4333.6500	4.3337	4460.9900	4.4610	2.938	0.0000	0.0000
2024/01/19	2044	07/11/2024	12.90 Put	Bond Future	3408.0300	3.4080	3300.0700	3.3001	3.168	0.0000	0.0000
2024/01/19	2044	06/02/2025		Bond Future	12.8596	71.3056	12.8147	71.5457	0.349	0.0000	0.0000
2024/01/19	2044	06/02/2025	13.02 Call	Bond Future	4764.0800	4.7641	4894.3000	4.8943	2.733	0.0000	0.0000
2024/01/19	2044	06/02/2025	13.02 Put	Bond Future	3917.6200	3.9176	3807.7500	3.8078	2.805	0.0000	0.0000
2024/01/19	2046	01/02/2024		Bond Future	115.4243	115.4243	114.9177	114.9177	0.439	0.0000	0.0000
2024/01/19	2046	02/05/2024		Bond Future	115.8391	115.8391	115.3109	115.3109	0.456	0.0000	0.0000
2024/01/19	2046	01/08/2024		Bond Future	118.4247	118.4247	117.8795	117.8795	0.460	0.0000	0.0000
2024/01/19	2046	07/11/2024		Bond Future	119.0087	119.0087	118.4411	118.4411	0.477	0.0000	0.0000
2024/01/19	2046	06/02/2025		Bond Future	121.5850	121.5850	121.0045	121.0045	0.477	0.0000	0.0000
2024/01/19	2046	06/02/2025	114.01 Call	Bond Future	7575.0100	7.5750	6994.5100	6.9945	7.663	0.0000	0.0000
2024/01/19	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	2050	01/02/2024		Bond Future	114.3569	114.3569	114.5722	114.5722	0.188	0.0000	0.0000
2024/01/19	2050	02/05/2024		Bond Future	116.8987	116.8987	117.1083	117.1083	0.179	0.0000	0.0000
2024/01/19	2050	01/08/2024		Bond Future	117.2005	117.2005	117.4097	117.4097	0.179	0.0000	0.0000
2024/01/19	2050	07/11/2024		Bond Future	119.9640	119.9640	120.1686	120.1686	0.171	0.0000	0.0000
2024/01/19	2050	06/02/2025		Bond Future	120.1934	120.1934	120.4018	120.4018	0.173	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/19	2050	06/02/2025	115.60 Call	Bond Future	4593.3700	4.5934	4801.7800	4.8018	4.537	0.0000	0.0000
2024/01/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	AL37	01/02/2024		Index Future	943.9940	943.9940	945.2570	945.2570	0.134	0.0000	0.0000
2024/01/19	AL37	02/05/2024		Index Future	964.7430	964.7430	965.9470	965.9470	0.125	0.0000	0.0000
2024/01/19	AL37	01/08/2024		Index Future	986.0490	986.0490	987.2380	987.2380	0.121	0.0000	0.0000
2024/01/19	AL37	07/11/2024		Index Future	1009.0720	1009.0720	1010.2060	1010.2060	0.112	0.0000	0.0000
2024/01/19	AL37	06/02/2025		Index Future	1030.7200	1030.7200	1031.8720	1031.8720	0.112	0.0000	0.0000
2024/01/19	AL7T	01/02/2024		Index Future	1091.6520	1091.6520	1094.1960	1094.1960	0.233	0.0000	0.0000
2024/01/19	AL7T	02/05/2024		Index Future	1115.6460	1115.6460	1118.1450	1118.1450	0.224	0.0000	0.0000
2024/01/19	AL7T	01/08/2024		Index Future	1140.2860	1140.2860	1142.7910	1142.7910	0.220	0.0000	0.0000
2024/01/19	AL7T	07/11/2024		Index Future	1166.9090	1166.9090	1169.3790	1169.3790	0.212	0.0000	0.0000
2024/01/19	AL7T	06/02/2025		Index Future	1191.9430	1191.9430	1194.4580	1194.4580	0.211	0.0000	0.0000
2024/01/19	ALBI	01/02/2024		Index Future	944.0500	944.0500	946.1070	946.1070	0.218	0.0000	0.0000
2024/01/19	ALBI	02/05/2024		Index Future	964.8000	964.8000	966.8150	966.8150	0.209	0.0000	0.0000
2024/01/19	ALBI	01/08/2024		Index Future	986.1080	986.1080	988.1250	988.1250	0.205	0.0000	0.0000
2024/01/19	ALBI	07/11/2024		Index Future	1009.1320	1009.1320	1011.1140	1011.1140	0.196	0.0000	0.0000
2024/01/19	ALBI	06/02/2025		Index Future	1030.7810	1030.7810	1032.8000	1032.8000	0.196	0.0000	0.0000
2024/01/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	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  
0  
0  
0  
0  
84  
20  
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	
2024/01/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/19	ES33	01/02/2024		Bond Future	12.2863	76.3864	12.2448	76.5742	0.338	0.0000	0.0000
2024/01/19	ES33	02/05/2024		Bond Future	12.4173	74.2857	12.3755	74.4708	0.337	0.0000	0.0000
2024/01/19	ES33	01/08/2024		Bond Future	12.5525	75.9435	12.5096	76.1296	0.342	0.0000	0.0000
2024/01/19	ES33	07/11/2024		Bond Future	12.7211	73.9302	12.6775	74.1146	0.343	0.0000	0.0000
2024/01/19	ES33	06/02/2025		Bond Future	12.8970	75.5280	12.8515	75.7162	0.353	0.0000	0.0000
2024/01/19	ES33	06/02/2025	13.34 Call	Bond Future	1796.4500	1.7965	1984.5800	1.9846	10.472	0.0000	0.0000
2024/01/19	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	ES42	01/02/2024		Bond Future	12.9555	71.4862	12.9190	71.6745	0.282	0.0000	0.0000
2024/01/19	ES42	02/05/2024		Bond Future	13.0873	68.8126	13.0506	68.9986	0.280	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	
2024/01/19	ES42	01/08/2024		Bond Future	13.2205	70.3479	13.1829	70.5351	0.284	0.0000	0.0000
2024/01/19	ES42	07/11/2024		Bond Future	13.3809	67.7369	13.3429	67.9228	0.284	0.0000	0.0000
2024/01/19	ES42	06/02/2025		Bond Future	13.5399	69.1986	13.5003	69.3884	0.292	0.0000	0.0000
2024/01/19	ES42	06/02/2025	13.71 Call	Bond Future	805.1400	0.8051	994.9300	0.9949	23.572	0.0000	0.0000
2024/01/19	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	01/02/2024		GOVI	930.6080	930.6080	932.6350	932.6350	0.218	0.0000	0.0000
2024/01/19	GOVI	01/02/2024	879.99 Call	GOVI	506180.0000	50.6180	526450.0000	52.6450	4.005	0.0000	0.0000
2024/01/19	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	01/02/2024	880.00 Call	GOVI	506080.0000	50.6080	526350.0000	52.6350	4.005	0.0000	0.0000
2024/01/19	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	01/02/2024	879.98 Call	GOVI	506280.0000	50.6280	526550.0000	52.6550	4.004	0.0000	0.0000
2024/01/19	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	02/05/2024		GOVI	951.0620	951.0620	953.0480	953.0480	0.209	0.0000	0.0000
2024/01/19	GOVI	02/05/2024	950.98 Call	GOVI	820.0000	0.0820	20680.0000	2.0680	2,421.951	0.0000	0.0000
2024/01/19	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	02/05/2024	950.99 Call	GOVI	720.0000	0.0720	20580.0000	2.0580	2,758.333	0.0000	0.0000
2024/01/19	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	02/05/2024	950.97 Call	GOVI	920.0000	0.0920	20780.0000	2.0780	2,158.696	0.0000	0.0000
2024/01/19	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	01/08/2024	943.38 Call	GOVI	286870.0000	28.6870	306750.0000	30.6750	6.930	0.0000	0.0000
2024/01/19	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	01/08/2024	943.39 Call	GOVI	286770.0000	28.6770	306650.0000	30.6650	6.932	0.0000	0.0000
2024/01/19	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	01/08/2024	943.37 Call	GOVI	286970.0000	28.6970	306850.0000	30.6850	6.928	0.0000	0.0000
2024/01/19	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	01/08/2024		GOVI	972.0670	972.0670	974.0550	974.0550	0.205	0.0000	0.0000
2024/01/19	GOVI	07/11/2024		GOVI	994.7620	994.7620	996.7170	996.7170	0.197	0.0000	0.0000
2024/01/19	GOVI	07/11/2024	948.79 Call	GOVI	459720.0000	45.9720	479270.0000	47.9270	4.253	0.0000	0.0000
2024/01/19	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	07/11/2024	948.80 Call	GOVI	459620.0000	45.9620	479170.0000	47.9170	4.254	0.0000	0.0000
2024/01/19	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	07/11/2024	948.78 Call	GOVI	459820.0000	45.9820	479370.0000	47.9370	4.252	0.0000	0.0000
2024/01/19	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	GOVI	06/02/2025		GOVI	1016.1030	1016.1030	1018.0940	1018.0940	0.196	0.0000	0.0000
2024/01/19	GOVI	06/02/2025	972.00 Call	GOVI	441030.0000	44.1030	460940.0000	46.0940	4.514	0.0000	0.0000
2024/01/19	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/19	IGOV	01/02/2024		Index Future	345.3020	345.3020	345.2350	345.2350	0.019	0.0000	0.0000
2024/01/19	IGOV	02/05/2024		Index Future	352.9770	352.9770	352.8770	352.8770	0.028	0.0000	0.0000
2024/01/19	IGOV	01/08/2024		Index Future	360.8560	360.8560	360.7390	360.7390	0.032	0.0000	0.0000
2024/01/19	IGOV	07/11/2024		Index Future	369.3700	369.3700	369.2200	369.2200	0.041	0.0000	0.0000
2024/01/19	IGOV	06/02/2025		Index Future	377.3740	377.3740	377.2180	377.2180	0.041	0.0000	0.0000
2024/01/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/19	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/19	JBAF	21/02/2024		Jibar Tradeable Future	8.3600	91.6400	8.3590	91.6410	0.012	0.0000	0.0000
2024/01/19	JBAF	20/03/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/01/19	JBAF	17/04/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2024/01/19	JBAF	15/05/2024		Jibar Tradeable Future	8.2600	91.7400	8.2600	91.7400	0.000	0.0000	0.0000
2024/01/19	JBAF	19/06/2024		Jibar Tradeable Future	8.1300	91.8700	8.1310	91.8690	0.012	0.0000	0.0000
2024/01/19	JBAF	17/07/2024		Jibar Tradeable Future	8.1300	91.8700	8.1310	91.8690	0.012	0.0000	0.0000
2024/01/19	JBAF	18/09/2024		Jibar Tradeable Future	7.9100	92.0900	7.9120	92.0880	0.025	0.0000	0.0000
2024/01/19	JBAF	18/12/2024		Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000
2024/01/19	JBAF	19/03/2025		Jibar Tradeable Future	7.5800	92.4200	7.5840	92.4160	0.053	0.0000	0.0000
2024/01/19	JBAF	18/06/2025		Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000
2024/01/19	JBAF	17/09/2025		Jibar Tradeable Future	7.3800	92.6200	7.3840	92.6160	0.054	0.0000	0.0000
2024/01/19	JBAF	17/12/2025		Jibar Tradeable Future	7.4600	92.5400	7.4630	92.5370	0.040	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	
2024/01/19	R035	01/02/2024	10.62 Put	Bond Future	4900.5700	4.9006	4674.9200	4.6749	4.605	0.0000	0.0000
2024/01/19	R035	01/02/2024	10.62 Call	Bond Future	1.1400	0.0011	1.2200	0.0012	7.018	0.0000	0.0000
2024/01/19	R035	01/02/2024	11.12 Put	Bond Future	2130.2800	2.1303	1922.4800	1.9225	9.755	0.0000	0.0000
2024/01/19	R035	01/02/2024	11.12 Call	Bond Future	121.1500	0.1212	139.0800	0.1391	14.800	0.0000	0.0000
2024/01/19	R035	01/02/2024	13.46 Call	Bond Future	9903.6600	9.9037	10129.3900	10.1294	2.279	0.0000	0.0000
2024/01/19	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	R035	01/02/2024		Bond Future	11.4816	87.7864	11.4403	88.0121	0.359	0.0000	0.0000
2024/01/19	R035	01/02/2024	12.19 Call	Bond Future	3775.1500	3.7752	3990.8700	3.9909	5.714	0.0000	0.0000
2024/01/19	R035	01/02/2024	12.19 Put	Bond Future	24.6400	0.0246	14.6300	0.0146	40.625	0.0000	0.0000
2024/01/19	R035	01/02/2024	12.20 Call	Bond Future	3824.9500	3.8250	4041.1700	4.0412	5.653	0.0000	0.0000
2024/01/19	R035	01/02/2024	12.20 Put	Bond Future	23.2100	0.0232	13.7000	0.0137	40.974	0.0000	0.0000
2024/01/19	R035	01/02/2024	12.18 Call	Bond Future	3725.3700	3.7254	3940.5700	3.9406	5.777	0.0000	0.0000
2024/01/19	R035	01/02/2024	12.18 Put	Bond Future	26.1500	0.0262	15.6200	0.0156	40.268	0.0000	0.0000
2024/01/19	R035	02/05/2024		Bond Future	11.5758	85.2045	11.5343	85.4274	0.358	0.0000	0.0000
2024/01/19	R035	02/05/2024	11.20 Call	Bond Future	1082.3700	1.0824	1152.9500	1.1530	6.521	0.0000	0.0000
2024/01/19	R035	02/05/2024	11.20 Put	Bond Future	3134.6900	3.1347	2982.3600	2.9824	4.859	0.0000	0.0000
2024/01/19	R035	02/05/2024	11.21 Call	Bond Future	1102.6200	1.1026	1174.1400	1.1741	6.486	0.0000	0.0000
2024/01/19	R035	02/05/2024	11.21 Put	Bond Future	3099.4300	3.0994	2948.0400	2.9480	4.884	0.0000	0.0000
2024/01/19	R035	02/05/2024	11.19 Call	Bond Future	1062.1800	1.0622	1131.8200	1.1318	6.556	0.0000	0.0000
2024/01/19	R035	02/05/2024	11.19 Put	Bond Future	3170.0700	3.1701	3016.8000	3.0168	4.835	0.0000	0.0000
2024/01/19	R035	01/08/2024		Bond Future	11.6720	87.0860	11.6296	87.3101	0.363	0.0000	0.0000
2024/01/19	R035	01/08/2024	11.80 Call	Bond Future	3185.7600	3.1858	3304.0500	3.3041	3.713	0.0000	0.0000
2024/01/19	R035	01/08/2024	11.80 Put	Bond Future	2514.6200	2.5146	2408.8300	2.4088	4.207	0.0000	0.0000
2024/01/19	R035	01/08/2024	11.81 Call	Bond Future	3216.2800	3.2163	3335.2200	3.3352	3.698	0.0000	0.0000
2024/01/19	R035	01/08/2024	11.81 Put	Bond Future	2493.0200	2.4930	2387.8800	2.3879	4.217	0.0000	0.0000
2024/01/19	R035	01/08/2024	11.79 Call	Bond Future	3155.6200	3.1556	3273.2700	3.2733	3.728	0.0000	0.0000
2024/01/19	R035	01/08/2024	11.79 Put	Bond Future	2536.6400	2.5366	2430.2100	2.4302	4.196	0.0000	0.0000
2024/01/19	R035	07/11/2024		Bond Future	11.7964	84.6013	11.7533	84.8237	0.365	0.0000	0.0000
2024/01/19	R035	07/11/2024	12.18 Call	Bond Future	4480.7500	4.4808	4611.8100	4.6118	2.925	0.0000	0.0000
2024/01/19	R035	07/11/2024	12.18 Put	Bond Future	2533.0100	2.5330	2441.6400	2.4416	3.607	0.0000	0.0000
2024/01/19	R035	07/11/2024	12.19 Call	Bond Future	4512.4500	4.5125	4644.0000	4.6440	2.915	0.0000	0.0000
2024/01/19	R035	07/11/2024	12.19 Put	Bond Future	2514.7900	2.5148	2423.9100	2.4239	3.614	0.0000	0.0000
2024/01/19	R035	07/11/2024	12.17 Call	Bond Future	4449.1300	4.4491	4579.7000	4.5797	2.935	0.0000	0.0000
2024/01/19	R035	07/11/2024	12.17 Put	Bond Future	2551.3500	2.5514	2459.4900	2.4595	3.600	0.0000	0.0000
2024/01/19	R035	06/02/2025		Bond Future	11.9268	86.4120	11.8820	86.6389	0.376	0.0000	0.0000
2024/01/19	R035	06/02/2025	12.41 Call	Bond Future	4981.6400	4.9816	5119.5400	5.1195	2.768	0.0000	0.0000
2024/01/19	R035	06/02/2025	12.41 Put	Bond Future	2590.7700	2.5908	2501.7800	2.5018	3.435	0.0000	0.0000
2024/01/19	R053	01/02/2024	12.93 Call	Bond Future	4460.5800	4.4606	4744.0300	4.7440	6.355	0.0000	0.0000

---

0
400
0
400
0
400
21,460
0
0
0
0
0
0
162,356
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	
2024/01/19	R053	01/02/2024	12.93 Put	Bond Future	73.2200	0.0732	47.1300	0.0471	35.632	0.0000	0.0000
2024/01/19	R053	01/02/2024	12.94 Call	Bond Future	4525.2800	4.5253	4809.8400	4.8098	6.288	0.0000	0.0000
2024/01/19	R053	01/02/2024	12.94 Put	Bond Future	69.4900	0.0695	44.5100	0.0445	35.948	0.0000	0.0000
2024/01/19	R053	01/02/2024	12.92 Call	Bond Future	4395.9400	4.3959	4678.2400	4.6782	6.422	0.0000	0.0000
2024/01/19	R053	01/02/2024	12.92 Put	Bond Future	77.1000	0.0771	49.8600	0.0499	35.331	0.0000	0.0000
2024/01/19	R053	01/02/2024		Bond Future	12.3169	98.6157	12.2757	98.9252	0.335	0.0000	0.0000
2024/01/19	R053	02/05/2024		Bond Future	12.4233	94.9189	12.3816	95.2262	0.335	0.0000	0.0000
2024/01/19	R053	02/05/2024	13.03 Call	Bond Future	5711.5000	5.7115	5922.8100	5.9228	3.700	0.0000	0.0000
2024/01/19	R053	02/05/2024	13.03 Put	Bond Future	1436.4600	1.4365	1340.4400	1.3404	6.684	0.0000	0.0000
2024/01/19	R053	02/05/2024	13.04 Call	Bond Future	5761.5600	5.7616	5973.7500	5.9738	3.683	0.0000	0.0000
2024/01/19	R053	02/05/2024	13.04 Put	Bond Future	1419.1000	1.4191	1323.9600	1.3240	6.704	0.0000	0.0000
2024/01/19	R053	02/05/2024	13.02 Call	Bond Future	5661.5500	5.6616	5871.9700	5.8720	3.717	0.0000	0.0000
2024/01/19	R053	02/05/2024	13.02 Put	Bond Future	1454.0300	1.4540	1357.1200	1.3571	6.665	0.0000	0.0000
2024/01/19	R053	01/08/2024	13.14 Call	Bond Future	6765.8500	6.7659	6965.6300	6.9656	2.953	0.0000	0.0000
2024/01/19	R053	01/08/2024	13.14 Put	Bond Future	2549.1300	2.5491	2438.7700	2.4388	4.329	0.0000	0.0000
2024/01/19	R053	01/08/2024	13.15 Call	Bond Future	6812.0600	6.8121	7012.5000	7.0125	2.942	0.0000	0.0000
2024/01/19	R053	01/08/2024	13.15 Put	Bond Future	2528.9800	2.5290	2419.2800	2.4193	4.338	0.0000	0.0000
2024/01/19	R053	01/08/2024	13.13 Call	Bond Future	6719.7100	6.7197	6918.8200	6.9188	2.963	0.0000	0.0000
2024/01/19	R053	01/08/2024	13.13 Put	Bond Future	2569.4500	2.5695	2458.4200	2.4584	4.321	0.0000	0.0000
2024/01/19	R053	01/08/2024		Bond Future	12.5318	97.0144	12.4891	97.3245	0.341	0.0000	0.0000
2024/01/19	R053	07/11/2024	12.80 Call	Bond Future	5617.5500	5.6176	5782.9400	5.7829	2.944	0.0000	0.0000
2024/01/19	R053	07/11/2024	12.80 Put	Bond Future	4646.3600	4.6464	4502.1700	4.5022	3.103	0.0000	0.0000
2024/01/19	R053	07/11/2024	12.81 Call	Bond Future	5657.5500	5.6576	5823.6000	5.8236	2.935	0.0000	0.0000
2024/01/19	R053	07/11/2024	12.81 Put	Bond Future	4616.8000	4.6168	4473.2700	4.4733	3.109	0.0000	0.0000
2024/01/19	R053	07/11/2024	12.79 Call	Bond Future	5577.6500	5.5777	5742.3800	5.7424	2.953	0.0000	0.0000
2024/01/19	R053	07/11/2024	12.79 Put	Bond Future	4676.1100	4.6761	4531.2600	4.5313	3.098	0.0000	0.0000
2024/01/19	R053	07/11/2024		Bond Future	12.6618	93.4038	12.6184	93.7134	0.343	0.0000	0.0000
2024/01/19	R053	06/02/2025		Bond Future	12.7920	95.4006	12.7467	95.7166	0.354	0.0000	0.0000
2024/01/19	R053	06/02/2025	12.94 Call	Bond Future	6414.6100	6.4146	6584.7800	6.5848	2.653	0.0000	0.0000
2024/01/19	R053	06/02/2025	12.94 Put	Bond Future	5394.3100	5.3943	5248.4400	5.2484	2.704	0.0000	0.0000
2024/01/19	R186	01/02/2024		Bond Future	8.7650	105.6489	8.7351	105.7255	0.341	0.0000	0.0000
2024/01/19	R186	01/02/2024	9.51 Call	Bond Future	1888.2100	1.8882	1963.7700	1.9638	4.002	0.0000	0.0000
2024/01/19	R186	01/02/2024	9.51 Put	Bond Future	2.2500	0.0023	1.2100	0.0012	46.222	0.0000	0.0000
2024/01/19	R186	01/02/2024	9.52 Call	Bond Future	1913.0700	1.9131	1988.6900	1.9887	3.953	0.0000	0.0000
2024/01/19	R186	01/02/2024	9.52 Put	Bond Future	2.0900	0.0021	1.1100	0.0011	46.890	0.0000	0.0000
2024/01/19	R186	01/02/2024	9.50 Call	Bond Future	1863.3500	1.8634	1938.8400	1.9388	4.051	0.0000	0.0000
2024/01/19	R186	01/02/2024	9.50 Put	Bond Future	2.4200	0.0024	1.3100	0.0013	45.868	0.0000	0.0000
2024/01/19	R186	02/05/2024		Bond Future	8.7461	107.9710	8.7171	108.0395	0.332	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	
2024/01/19	R186	02/05/2024	8.00 Call	Bond Future	91.8100	0.0918	99.0300	0.0990	7.864	0.0000	0.0000
2024/01/19	R186	02/05/2024	8.00 Put	Bond Future	1871.9900	1.8720	1810.6700	1.8107	3.276	0.0000	0.0000
2024/01/19	R186	02/05/2024	8.01 Call	Bond Future	95.1100	0.0951	102.5500	0.1026	7.823	0.0000	0.0000
2024/01/19	R186	02/05/2024	8.01 Put	Bond Future	1851.1700	1.8512	1790.0700	1.7901	3.301	0.0000	0.0000
2024/01/19	R186	02/05/2024	7.99 Call	Bond Future	88.6000	0.0886	95.6100	0.0956	7.912	0.0000	0.0000
2024/01/19	R186	02/05/2024	7.99 Put	Bond Future	1892.9000	1.8929	1831.3700	1.8314	3.251	0.0000	0.0000
2024/01/19	R186	02/05/2024	10.40 Call	Bond Future	3846.2100	3.8462	3911.4000	3.9114	1.695	0.0000	0.0000
2024/01/19	R186	02/05/2024	10.40 Put	Bond Future	33.9800	0.0340	30.6300	0.0306	9.859	0.0000	0.0000
2024/01/19	R186	02/05/2024	9.73 Put	Bond Future	120.5900	0.1206	110.6600	0.1107	8.235	0.0000	0.0000
2024/01/19	R186	02/05/2024	9.73 Call	Bond Future	2410.2200	2.4102	2468.8300	2.4688	2.432	0.0000	0.0000
2024/01/19	R186	01/08/2024	8.69 Call	Bond Future	916.3000	0.9163	946.6300	0.9466	3.310	0.0000	0.0000
2024/01/19	R186	01/08/2024	8.69 Put	Bond Future	977.7800	0.9778	942.5800	0.9426	3.600	0.0000	0.0000
2024/01/19	R186	01/08/2024	8.70 Call	Bond Future	928.6600	0.9287	959.2200	0.9592	3.291	0.0000	0.0000
2024/01/19	R186	01/08/2024	8.70 Put	Bond Future	968.5600	0.9686	933.5900	0.9336	3.611	0.0000	0.0000
2024/01/19	R186	01/08/2024	8.68 Call	Bond Future	903.7200	0.9037	933.8200	0.9338	3.331	0.0000	0.0000
2024/01/19	R186	01/08/2024	8.68 Put	Bond Future	986.7800	0.9868	951.3500	0.9514	3.590	0.0000	0.0000
2024/01/19	R186	01/08/2024		Bond Future	8.7185	105.0464	8.6881	105.1120	0.348	0.0000	0.0000
2024/01/19	R186	07/11/2024		Bond Future	8.7074	107.4958	8.6772	107.5542	0.347	0.0000	0.0000
2024/01/19	R186	07/11/2024	9.14 Call	Bond Future	1607.5600	1.6076	1642.0900	1.6421	2.148	0.0000	0.0000
2024/01/19	R186	07/11/2024	9.14 Put	Bond Future	776.6000	0.7766	752.7200	0.7527	3.075	0.0000	0.0000
2024/01/19	R186	07/11/2024	9.15 Call	Bond Future	1620.6800	1.6207	1655.3500	1.6554	2.139	0.0000	0.0000
2024/01/19	R186	07/11/2024	9.15 Put	Bond Future	770.6200	0.7706	746.8800	0.7469	3.081	0.0000	0.0000
2024/01/19	R186	07/11/2024	9.13 Call	Bond Future	1594.1100	1.5941	1628.5000	1.6285	2.157	0.0000	0.0000
2024/01/19	R186	07/11/2024	9.13 Put	Bond Future	782.2600	0.7823	758.2400	0.7582	3.071	0.0000	0.0000
2024/01/19	R186	06/02/2025		Bond Future	8.7131	104.4813	8.6786	104.5406	0.396	0.0000	0.0000
2024/01/19	R186	06/02/2025	9.03 Call	Bond Future	1448.7600	1.4488	1481.9100	1.4819	2.288	0.0000	0.0000
2024/01/19	R186	06/02/2025	9.03 Put	Bond Future	906.5300	0.9065	880.3600	0.8804	2.887	0.0000	0.0000
2024/01/19	R202	01/02/2024		Bond Future	259.4966	259.4966	259.5398	259.5398	0.017	0.0000	0.0000
2024/01/19	R202	02/05/2024		Bond Future	265.2647	265.2647	265.2848	265.2848	0.008	0.0000	0.0000
2024/01/19	R202	01/08/2024		Bond Future	266.0852	266.0852	266.0944	266.0944	0.003	0.0000	0.0000
2024/01/19	R202	07/11/2024		Bond Future	272.3597	272.3597	272.3475	272.3475	0.004	0.0000	0.0000
2024/01/19	R202	06/02/2025		Bond Future	273.0196	273.0196	273.0056	273.0056	0.005	0.0000	0.0000
2024/01/19	R202	06/02/2025	266.79 Call	Bond Future	6229.5700	6.2296	6215.6000	6.2156	0.224	0.0000	0.0000
2024/01/19	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	R209	01/02/2024		Bond Future	11.6296	67.6438	11.5886	67.8412	0.353	0.0000	0.0000
2024/01/19	R209	01/02/2024	12.13 Call	Bond Future	2407.5800	2.4076	2582.2800	2.5823	7.256	0.0000	0.0000
2024/01/19	R209	01/02/2024	12.13 Put	Bond Future	66.7900	0.0668	44.0600	0.0441	34.032	0.0000	0.0000
2024/01/19	R209	01/02/2024	12.14 Call	Bond Future	2449.6100	2.4496	2625.3000	2.6253	7.172	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  
44,528  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
4,741  
4,858  
0  
6  
0  
0  
0  
4,668  
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	
2024/01/19	R209	01/02/2024	12.14 Put	Bond Future	63.2400	0.0632	41.5000	0.0415	34.377	0.0000	0.0000
2024/01/19	R209	01/02/2024	12.12 Call	Bond Future	2365.6600	2.3657	2539.3400	2.5393	7.342	0.0000	0.0000
2024/01/19	R209	01/02/2024	12.12 Put	Bond Future	70.5100	0.0705	46.7600	0.0468	33.683	0.0000	0.0000
2024/01/19	R209	02/05/2024		Bond Future	11.7208	65.9777	11.6796	66.1733	0.352	0.0000	0.0000
2024/01/19	R209	02/05/2024	11.18 Call	Bond Future	710.6900	0.7107	760.2300	0.7602	6.971	0.0000	0.0000
2024/01/19	R209	02/05/2024	11.18 Put	Bond Future	3339.2700	3.3393	3193.1800	3.1932	4.375	0.0000	0.0000
2024/01/19	R209	02/05/2024	11.19 Call	Bond Future	725.5500	0.7256	775.8500	0.7759	6.933	0.0000	0.0000
2024/01/19	R209	02/05/2024	11.19 Put	Bond Future	3304.2300	3.3042	3158.9000	3.1589	4.398	0.0000	0.0000
2024/01/19	R209	02/05/2024	11.17 Call	Bond Future	696.0200	0.6960	744.8000	0.7448	7.008	0.0000	0.0000
2024/01/19	R209	02/05/2024	11.17 Put	Bond Future	3374.5600	3.3746	3227.7100	3.2277	4.352	0.0000	0.0000
2024/01/19	R209	01/08/2024		Bond Future	11.8144	67.4344	11.7722	67.6315	0.357	0.0000	0.0000
2024/01/19	R209	01/08/2024	11.79 Call	Bond Future	2391.9700	2.3920	2487.6600	2.4877	4.000	0.0000	0.0000
2024/01/19	R209	01/08/2024	11.79 Put	Bond Future	2505.9100	2.5059	2404.4700	2.4045	4.048	0.0000	0.0000
2024/01/19	R209	01/08/2024	11.80 Call	Bond Future	2416.9700	2.4170	2513.2500	2.5133	3.984	0.0000	0.0000
2024/01/19	R209	01/08/2024	11.80 Put	Bond Future	2484.1800	2.4842	2383.3300	2.3833	4.060	0.0000	0.0000
2024/01/19	R209	01/08/2024	11.78 Call	Bond Future	2367.2900	2.3673	2462.3800	2.4624	4.017	0.0000	0.0000
2024/01/19	R209	01/08/2024	11.78 Put	Bond Future	2528.0000	2.5280	2425.9600	2.4260	4.036	0.0000	0.0000
2024/01/19	R209	07/11/2024		Bond Future	11.9286	65.8499	11.8859	66.0462	0.358	0.0000	0.0000
2024/01/19	R209	07/11/2024	12.22 Call	Bond Future	3810.8700	3.8109	3922.5400	3.9225	2.930	0.0000	0.0000
2024/01/19	R209	07/11/2024	12.22 Put	Bond Future	2492.9900	2.4930	2408.3700	2.4084	3.394	0.0000	0.0000
2024/01/19	R209	07/11/2024	12.23 Call	Bond Future	3838.1300	3.8381	3950.2300	3.9502	2.921	0.0000	0.0000
2024/01/19	R209	07/11/2024	12.23 Put	Bond Future	2475.6700	2.4757	2391.4800	2.3915	3.401	0.0000	0.0000
2024/01/19	R209	07/11/2024	12.21 Call	Bond Future	3783.9100	3.7839	3895.1400	3.8951	2.940	0.0000	0.0000
2024/01/19	R209	07/11/2024	12.21 Put	Bond Future	2510.6600	2.5107	2425.6000	2.4256	3.388	0.0000	0.0000
2024/01/19	R209	06/02/2025		Bond Future	12.0447	67.2588	12.0004	67.4591	0.368	0.0000	0.0000
2024/01/19	R209	06/02/2025	12.44 Call	Bond Future	4340.3500	4.3404	4458.3900	4.4584	2.720	0.0000	0.0000
2024/01/19	R209	06/02/2025	12.44 Put	Bond Future	2589.4700	2.5895	2507.2300	2.5072	3.176	0.0000	0.0000
2024/01/19	R210	01/02/2024		Bond Future	234.4116	234.4116	234.4473	234.4473	0.015	0.0000	0.0000
2024/01/19	R210	02/05/2024		Bond Future	236.3615	236.3615	236.3765	236.3765	0.006	0.0000	0.0000
2024/01/19	R210	01/08/2024		Bond Future	241.6372	241.6372	241.6423	241.6423	0.002	0.0000	0.0000
2024/01/19	R210	07/11/2024		Bond Future	243.9881	243.9881	243.9736	243.9736	0.006	0.0000	0.0000
2024/01/19	R210	06/02/2025		Bond Future	249.2711	249.2711	249.2551	249.2551	0.006	0.0000	0.0000
2024/01/19	R210	06/02/2025	239.61 Call	Bond Future	9661.0900	9.6611	9645.0500	9.6451	0.166	0.0000	0.0000
2024/01/19	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/19	R213	01/02/2024	11.71 Call	Bond Future	5910.2400	5.9102	6090.5200	6.0905	3.050	0.0000	0.0000
2024/01/19	R213	01/02/2024	11.71 Put	Bond Future	0.3500	0.0004	0.1500	0.0002	57.143	0.0000	0.0000
2024/01/19	R213	01/02/2024	11.72 Call	Bond Future	5950.4200	5.9504	6130.7100	6.1307	3.030	0.0000	0.0000
2024/01/19	R213	01/02/2024	11.72 Put	Bond Future	0.3300	0.0003	0.1400	0.0001	57.576	0.0000	0.0000

---

0  
0  
0  
10,325  
0  
0  
0  
0  
0  
0  
1,690  
0  
0  
0  
0  
0  
5,237  
0  
0  
0  
0  
0  
0  
0  
0  
0  
300  
198  
300  
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	
2024/01/19	R213	01/02/2024	11.70 Call	Bond Future	5870.0400	5.8700	6050.3000	6.0503	3.071	0.0000	0.0000
2024/01/19	R213	01/02/2024	11.70 Put	Bond Future	0.3800	0.0004	0.1600	0.0002	57.895	0.0000	0.0000
2024/01/19	R213	01/02/2024		Bond Future	10.3068	86.7612	10.2660	86.9417	0.397	0.0000	0.0000
2024/01/19	R213	02/05/2024		Bond Future	10.3691	85.1099	10.3280	85.2866	0.396	0.0000	0.0000
2024/01/19	R213	02/05/2024	10.29 Call	Bond Future	1374.4700	1.3745	1452.4400	1.4524	5.673	0.0000	0.0000
2024/01/19	R213	02/05/2024	10.29 Put	Bond Future	1715.2900	1.7153	1616.6000	1.6166	5.754	0.0000	0.0000
2024/01/19	R213	02/05/2024	10.30 Call	Bond Future	1395.7100	1.3957	1474.4700	1.4745	5.643	0.0000	0.0000
2024/01/19	R213	02/05/2024	10.30 Put	Bond Future	1693.3200	1.6933	1595.4200	1.5954	5.782	0.0000	0.0000
2024/01/19	R213	02/05/2024	10.28 Call	Bond Future	1353.2200	1.3532	1430.4100	1.4304	5.704	0.0000	0.0000
2024/01/19	R213	02/05/2024	10.28 Put	Bond Future	1737.2700	1.7373	1637.8000	1.6378	5.726	0.0000	0.0000
2024/01/19	R213	01/08/2024		Bond Future	10.4318	86.9894	10.3896	87.1662	0.404	0.0000	0.0000
2024/01/19	R213	01/08/2024	10.87 Call	Bond Future	3181.4000	3.1814	3291.0100	3.2910	3.445	0.0000	0.0000
2024/01/19	R213	01/08/2024	10.87 Put	Bond Future	1370.8900	1.3709	1303.6600	1.3037	4.904	0.0000	0.0000
2024/01/19	R213	01/08/2024	10.88 Call	Bond Future	3208.8300	3.2088	3318.9200	3.3189	3.431	0.0000	0.0000
2024/01/19	R213	01/08/2024	10.88 Put	Bond Future	1357.5800	1.3576	1290.8300	1.2908	4.917	0.0000	0.0000
2024/01/19	R213	01/08/2024	10.86 Call	Bond Future	3154.0700	3.1541	3263.1900	3.2632	3.460	0.0000	0.0000
2024/01/19	R213	01/08/2024	10.86 Put	Bond Future	1384.3300	1.3843	1316.6100	1.3166	4.892	0.0000	0.0000
2024/01/19	R213	07/11/2024		Bond Future	10.5237	85.4569	10.4809	85.6309	0.407	0.0000	0.0000
2024/01/19	R213	07/11/2024	11.22 Call	Bond Future	4234.3800	4.2344	4349.0300	4.3490	2.708	0.0000	0.0000
2024/01/19	R213	07/11/2024	11.22 Put	Bond Future	1465.7100	1.4657	1406.3400	1.4063	4.051	0.0000	0.0000
2024/01/19	R213	07/11/2024	11.23 Call	Bond Future	4262.1500	4.2622	4377.1600	4.3772	2.698	0.0000	0.0000
2024/01/19	R213	07/11/2024	11.23 Put	Bond Future	1454.5500	1.4546	1395.5400	1.3955	4.057	0.0000	0.0000
2024/01/19	R213	07/11/2024	11.21 Call	Bond Future	4206.9300	4.2069	4321.2300	4.3212	2.717	0.0000	0.0000
2024/01/19	R213	07/11/2024	11.21 Put	Bond Future	1477.2200	1.4772	1417.5000	1.4175	4.043	0.0000	0.0000
2024/01/19	R213	06/02/2025		Bond Future	10.6256	87.2869	10.5806	87.4643	0.424	0.0000	0.0000
2024/01/19	R213	06/02/2025	11.35 Call	Bond Future	4453.7900	4.4538	4569.6000	4.5696	2.600	0.0000	0.0000
2024/01/19	R213	06/02/2025	11.35 Put	Bond Future	1663.5300	1.6635	1601.9200	1.6019	3.704	0.0000	0.0000
2024/01/19	R214	01/02/2024	12.15 Call	Bond Future	788.8500	0.7889	867.6300	0.8676	9.987	0.0000	0.0000
2024/01/19	R214	01/02/2024	12.15 Put	Bond Future	553.5900	0.5536	456.6900	0.4567	17.504	0.0000	0.0000
2024/01/19	R214	01/02/2024	12.16 Call	Bond Future	816.5500	0.8166	897.4600	0.8975	9.909	0.0000	0.0000
2024/01/19	R214	01/02/2024	12.16 Put	Bond Future	533.1600	0.5332	438.3900	0.4384	17.775	0.0000	0.0000
2024/01/19	R214	01/02/2024	12.14 Call	Bond Future	761.7100	0.7617	838.3700	0.8384	10.064	0.0000	0.0000
2024/01/19	R214	01/02/2024	12.14 Put	Bond Future	574.6300	0.5746	475.6100	0.4756	17.232	0.0000	0.0000
2024/01/19	R214	01/02/2024		Bond Future	12.1013	62.7939	12.0651	62.9696	0.299	0.0000	0.0000
2024/01/19	R214	02/05/2024		Bond Future	12.1954	60.8700	12.1591	61.0440	0.297	0.0000	0.0000
2024/01/19	R214	02/05/2024	11.47 Call	Bond Future	488.1300	0.4881	519.8900	0.5199	6.506	0.0000	0.0000
2024/01/19	R214	02/05/2024	11.47 Put	Bond Future	4122.0800	4.1221	3979.8500	3.9799	3.450	0.0000	0.0000
2024/01/19	R214	02/05/2024	11.48 Call	Bond Future	499.3900	0.4994	531.7400	0.5317	6.478	0.0000	0.0000

---

0

0

21,975

11,822

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

5,809

21,048

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	
2024/01/19	R214	02/05/2024	11.48 Put	Bond Future	4080.9600	4.0810	3939.3200	3.9393	3.471	0.0000	0.0000
2024/01/19	R214	02/05/2024	11.46 Call	Bond Future	476.9500	0.4770	508.1300	0.5081	6.537	0.0000	0.0000
2024/01/19	R214	02/05/2024	11.46 Put	Bond Future	4163.3400	4.1633	4020.5300	4.0205	3.430	0.0000	0.0000
2024/01/19	R214	02/05/2024	13.52 Call	Bond Future	6178.4600	6.1785	6327.4000	6.3274	2.411	0.0000	0.0000
2024/01/19	R214	02/05/2024	13.52 Put	Bond Future	328.0100	0.3280	302.9600	0.3030	7.637	0.0000	0.0000
2024/01/19	R214	02/05/2024	12.87 Call	Bond Future	3881.7500	3.8818	4005.6700	4.0057	3.192	0.0000	0.0000
2024/01/19	R214	02/05/2024	12.87 Put	Bond Future	783.7400	0.7837	733.6700	0.7337	6.389	0.0000	0.0000
2024/01/19	R214	02/05/2024	12.12 Put	Bond Future	2016.7900	2.0168	1919.5100	1.9195	4.824	0.0000	0.0000
2024/01/19	R214	02/05/2024	12.12 Call	Bond Future	1654.3500	1.6544	1731.0600	1.7311	4.637	0.0000	0.0000
2024/01/19	R214	02/05/2024	12.14 Put	Bond Future	1969.2800	1.9693	1873.4500	1.8735	4.866	0.0000	0.0000
2024/01/19	R214	02/05/2024	12.14 Call	Bond Future	1703.3500	1.7034	1781.5100	1.7815	4.589	0.0000	0.0000
2024/01/19	R214	01/08/2024		Bond Future	12.2909	62.2141	12.2539	62.3893	0.301	0.0000	0.0000
2024/01/19	R214	01/08/2024	12.17 Call	Bond Future	2282.3000	2.2823	2361.6400	2.3616	3.476	0.0000	0.0000
2024/01/19	R214	01/08/2024	12.17 Put	Bond Future	2858.0100	2.8580	2762.1600	2.7622	3.354	0.0000	0.0000
2024/01/19	R214	01/08/2024	12.18 Call	Bond Future	2306.3700	2.3064	2386.2400	2.3862	3.463	0.0000	0.0000
2024/01/19	R214	01/08/2024	12.18 Put	Bond Future	2834.1400	2.8341	2738.8200	2.7388	3.363	0.0000	0.0000
2024/01/19	R214	01/08/2024	12.16 Call	Bond Future	2258.1500	2.2582	2336.9700	2.3370	3.490	0.0000	0.0000
2024/01/19	R214	01/08/2024	12.16 Put	Bond Future	2881.8600	2.8819	2785.4900	2.7855	3.344	0.0000	0.0000
2024/01/19	R214	07/11/2024	12.61 Call	Bond Future	3684.0100	3.6840	3779.0900	3.7791	2.581	0.0000	0.0000
2024/01/19	R214	07/11/2024	12.61 Put	Bond Future	2762.9200	2.7629	2683.6400	2.6836	2.869	0.0000	0.0000
2024/01/19	R214	07/11/2024	12.62 Call	Bond Future	3710.6100	3.7106	3806.0800	3.8061	2.573	0.0000	0.0000
2024/01/19	R214	07/11/2024	12.62 Put	Bond Future	2744.0900	2.7441	2665.2000	2.6652	2.875	0.0000	0.0000
2024/01/19	R214	07/11/2024	12.60 Call	Bond Future	3657.4800	3.6575	3752.1800	3.7522	2.589	0.0000	0.0000
2024/01/19	R214	07/11/2024	12.60 Put	Bond Future	2781.8600	2.7819	2702.2000	2.7022	2.864	0.0000	0.0000
2024/01/19	R214	07/11/2024		Bond Future	12.4098	60.3577	12.3724	60.5321	0.301	0.0000	0.0000
2024/01/19	R214	06/02/2025		Bond Future	12.5317	61.6495	12.4930	61.8273	0.309	0.0000	0.0000
2024/01/19	R214	06/02/2025	12.71 Call	Bond Future	4096.8000	4.0968	4193.1400	4.1931	2.352	0.0000	0.0000
2024/01/19	R214	06/02/2025	12.71 Put	Bond Future	3287.9300	3.2879	3206.4300	3.2064	2.479	0.0000	0.0000
2024/01/19	R248	01/02/2024	13.10 Call	Bond Future	4443.0700	4.4431	4677.0200	4.6770	5.266	0.0000	0.0000
2024/01/19	R248	01/02/2024	13.10 Put	Bond Future	17.6800	0.0177	10.1600	0.0102	42.534	0.0000	0.0000
2024/01/19	R248	01/02/2024	13.90 Call	Bond Future	8377.7500	8.3778	8619.1600	8.6192	2.882	0.0000	0.0000
2024/01/19	R248	01/02/2024	13.90 Put	Bond Future	0.1000	0.0001	0.0400	0.0000	60.000	0.0000	0.0000
2024/01/19	R248	01/02/2024	11.50 Put	Bond Future	4927.0100	4.9270	4685.7900	4.6858	4.896	0.0000	0.0000
2024/01/19	R248	01/02/2024	11.50 Call	Bond Future	2.7400	0.0027	2.9900	0.0030	9.124	0.0000	0.0000
2024/01/19	R248	01/02/2024	12.30 Put	Bond Future	801.5400	0.8015	659.2700	0.6593	17.750	0.0000	0.0000
2024/01/19	R248	01/02/2024	12.30 Call	Bond Future	816.4600	0.8165	915.6600	0.9157	12.150	0.0000	0.0000
2024/01/19	R248	01/02/2024	13.37 Call	Bond Future	5810.7100	5.8107	6050.4600	6.0505	4.126	0.0000	0.0000
2024/01/19	R248	01/02/2024	13.37 Put	Bond Future	3.4000	0.0034	1.6800	0.0017	50.588	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	
2024/01/19	R248	01/02/2024	12.15 Call	Bond Future	436.8900	0.4369	496.0100	0.4960	13.532	0.0000	0.0000
2024/01/19	R248	01/02/2024	12.15 Put	Bond Future	1305.4700	1.3055	1123.1200	1.1231	13.968	0.0000	0.0000
2024/01/19	R248	01/02/2024	12.16 Call	Bond Future	457.6700	0.4577	519.2400	0.5192	13.453	0.0000	0.0000
2024/01/19	R248	01/02/2024	12.16 Put	Bond Future	1266.7600	1.2668	1086.8600	1.0869	14.202	0.0000	0.0000
2024/01/19	R248	01/02/2024	12.14 Call	Bond Future	416.7500	0.4168	473.4600	0.4735	13.608	0.0000	0.0000
2024/01/19	R248	01/02/2024	12.14 Put	Bond Future	1344.9000	1.3449	1160.1400	1.1601	13.738	0.0000	0.0000
2024/01/19	R248	01/02/2024		Bond Future	12.2974	76.6154	12.2561	76.8569	0.336	0.0000	0.0000
2024/01/19	R248	02/05/2024		Bond Future	12.3985	73.8516	12.3569	74.0915	0.336	0.0000	0.0000
2024/01/19	R248	02/05/2024	11.47 Call	Bond Future	371.6700	0.3717	402.3800	0.4024	8.263	0.0000	0.0000
2024/01/19	R248	02/05/2024	11.47 Put	Bond Future	6074.8500	6.0749	5865.5900	5.8656	3.445	0.0000	0.0000
2024/01/19	R248	02/05/2024	11.48 Call	Bond Future	381.4900	0.3815	412.8600	0.4129	8.223	0.0000	0.0000
2024/01/19	R248	02/05/2024	11.48 Put	Bond Future	6019.1100	6.0191	5810.5100	5.8105	3.466	0.0000	0.0000
2024/01/19	R248	02/05/2024	11.46 Call	Bond Future	361.9500	0.3620	392.0000	0.3920	8.302	0.0000	0.0000
2024/01/19	R248	02/05/2024	11.46 Put	Bond Future	6130.7900	6.1308	5920.8700	5.9209	3.424	0.0000	0.0000
2024/01/19	R248	02/05/2024	11.40 Put	Bond Future	6472.5000	6.4725	6258.8400	6.2588	3.301	0.0000	0.0000
2024/01/19	R248	02/05/2024	11.40 Call	Bond Future	307.6800	0.3077	333.9900	0.3340	8.551	0.0000	0.0000
2024/01/19	R248	02/05/2024	12.40 Put	Bond Future	2250.9700	2.2510	2126.0500	2.1261	5.550	0.0000	0.0000
2024/01/19	R248	02/05/2024	12.40 Call	Bond Future	2259.5300	2.2595	2374.5800	2.3746	5.092	0.0000	0.0000
2024/01/19	R248	02/05/2024	13.16 Call	Bond Future	5034.9300	5.0349	5211.5300	5.2115	3.507	0.0000	0.0000
2024/01/19	R248	02/05/2024	13.16 Put	Bond Future	882.9000	0.8829	819.5300	0.8195	7.177	0.0000	0.0000
2024/01/19	R248	01/08/2024		Bond Future	12.5015	75.4822	12.4588	75.7244	0.341	0.0000	0.0000
2024/01/19	R248	01/08/2024	12.31 Call	Bond Future	2601.7000	2.6017	2707.7700	2.7078	4.077	0.0000	0.0000
2024/01/19	R248	01/08/2024	12.31 Put	Bond Future	3700.0400	3.7000	3563.9600	3.5640	3.678	0.0000	0.0000
2024/01/19	R248	01/08/2024	12.32 Call	Bond Future	2629.7100	2.6297	2736.5000	2.7365	4.061	0.0000	0.0000
2024/01/19	R248	01/08/2024	12.32 Put	Bond Future	3669.9500	3.6700	3534.5900	3.5346	3.688	0.0000	0.0000
2024/01/19	R248	01/08/2024	12.30 Call	Bond Future	2573.6000	2.5736	2678.9500	2.6790	4.093	0.0000	0.0000
2024/01/19	R248	01/08/2024	12.30 Put	Bond Future	3730.1200	3.7301	3593.3200	3.5933	3.667	0.0000	0.0000
2024/01/19	R248	07/11/2024		Bond Future	12.6287	72.7903	12.5853	73.0321	0.343	0.0000	0.0000
2024/01/19	R248	07/11/2024	12.79 Call	Bond Future	4377.8300	4.3778	4508.4500	4.5085	2.984	0.0000	0.0000
2024/01/19	R248	07/11/2024	12.79 Put	Bond Future	3490.5000	3.4905	3379.3400	3.3793	3.185	0.0000	0.0000
2024/01/19	R248	07/11/2024	12.80 Call	Bond Future	4409.1500	4.4092	4540.2900	4.5403	2.974	0.0000	0.0000
2024/01/19	R248	07/11/2024	12.80 Put	Bond Future	3467.4700	3.4675	3356.8300	3.3568	3.191	0.0000	0.0000
2024/01/19	R248	07/11/2024	12.78 Call	Bond Future	4346.3200	4.3463	4476.4200	4.4764	2.993	0.0000	0.0000
2024/01/19	R248	07/11/2024	12.78 Put	Bond Future	3513.4200	3.5134	3401.7400	3.4017	3.179	0.0000	0.0000
2024/01/19	R248	06/02/2025		Bond Future	12.7591	74.3476	12.7140	74.5944	0.353	0.0000	0.0000
2024/01/19	R248	06/02/2025	12.71 Call	Bond Future	4331.0500	4.3311	4454.7600	4.4548	2.856	0.0000	0.0000
2024/01/19	R248	06/02/2025	12.71 Put	Bond Future	4599.8000	4.5998	4476.7300	4.4767	2.676	0.0000	0.0000
2024/01/19	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
2024/01/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

---

0

0

0

**1871917**