



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 26/07/2024 TO 26/07/2024

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
2024/07/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	2025	01/08/2024		Bond Future	181.4695	181.4695	181.4292	0.022	0.0000	0.0000
2024/07/26	2025	07/11/2024		Bond Future	185.7494	185.7494	185.6829	0.036	0.0000	0.0000
2024/07/26	2029	01/08/2024		Bond Future	130.9473	130.9473	130.8870	0.046	0.0000	0.0000
2024/07/26	2029	07/11/2024		Bond Future	132.6371	132.6371	132.5572	0.060	0.0000	0.0000
2024/07/26	2029	06/02/2025		Bond Future	135.5330	135.5330	135.4063	0.094	0.0000	0.0000
2024/07/26	2029	06/02/2025	132.40 Call	Bond Future	3133.0200	3.1330	3006.2600	4.046	0.0000	0.0000

Open Interest

0

0

0

0

0

0

1,130

9,240

1,970

7,852

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	
2024/07/26	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2029	08/05/2025		Bond Future	136.9700	136.9700	136.8219	136.8219	0.108	0.0000	0.0000
2024/07/26	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2029	08/05/2025	137.85 Put	Bond Future	879.9800	0.8800	1028.0700	1.0281	16.829	0.0000	0.0000
2024/07/26	2029	07/08/2025		Bond Future	139.8318	139.8318	139.6350	139.6350	0.141	0.0000	0.0000
2024/07/26	2029	07/08/2025	137.41 Call	Bond Future	2421.8000	2.4218	2224.9700	2.2250	8.127	0.0000	0.0000
2024/07/26	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.21 Put	Bond Future	0.7100	0.0007	0.2100	0.0002	70.423	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.21 Call	Bond Future	2918.6900	2.9187	3001.0700	3.0011	2.822	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.71 Call	Bond Future	4834.2800	4.8343	4917.1600	4.9172	1.714	0.0000	0.0000
2024/07/26	2030	01/08/2024	11.31 Call	Bond Future	7067.9800	7.0680	7150.8600	7.1509	1.173	0.0000	0.0000
2024/07/26	2030	01/08/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2030	01/08/2024		Bond Future	9.4732	93.9375	9.4527	94.0203	0.217	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.38 Call	Bond Future	3575.3200	3.5753	3658.1200	3.6581	2.316	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.38 Put	Bond Future	0.1000	0.0001	0.0200	0.0000	80.000	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.39 Call	Bond Future	3613.7900	3.6138	3696.5900	3.6966	2.291	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.39 Put	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.37 Call	Bond Future	3536.8400	3.5368	3619.6300	3.6196	2.341	0.0000	0.0000
2024/07/26	2030	01/08/2024	10.37 Put	Bond Future	0.1100	0.0001	0.0200	0.0000	81.818	0.0000	0.0000
2024/07/26	2030	07/11/2024		Bond Future	9.5128	96.1278	9.4943	96.1995	0.194	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.75 Call	Bond Future	4837.8800	4.8379	4916.5300	4.9165	1.626	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.75 Put	Bond Future	177.4500	0.1775	184.4000	0.1844	3.917	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.76 Call	Bond Future	4871.2600	4.8713	4949.8600	4.9499	1.614	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.76 Put	Bond Future	174.3500	0.1744	181.2500	0.1813	3.958	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.74 Call	Bond Future	4804.5300	4.8045	4883.2300	4.8832	1.638	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.74 Put	Bond Future	180.6100	0.1806	187.6100	0.1876	3.876	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.21 Put	Bond Future	452.1000	0.4521	457.3400	0.4573	1.159	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.21 Call	Bond Future	3114.4500	3.1145	3191.3900	3.1914	2.470	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.71 Put	Bond Future	190.5900	0.1906	197.5600	0.1976	3.657	0.0000	0.0000
2024/07/26	2030	07/11/2024	10.71 Call	Bond Future	4704.8800	4.7049	4783.5500	4.7836	1.672	0.0000	0.0000
2024/07/26	2030	07/11/2024	11.91 Call	Bond Future	8791.8000	8.7918	8861.6100	8.8616	0.794	0.0000	0.0000
2024/07/26	2030	07/11/2024	11.91 Put	Bond Future	19.4800	0.0195	17.5900	0.0176	9.702	0.0000	0.0000
2024/07/26	2030	06/02/2025		Bond Future	9.5562	94.1934	9.5453	94.2341	0.114	0.0000	0.0000
2024/07/26	2030	06/02/2025	10.68 Call	Bond Future	4632.2000	4.6322	4695.5600	4.6956	1.368	0.0000	0.0000
2024/07/26	2030	06/02/2025	10.68 Put	Bond Future	544.8100	0.5448	567.5300	0.5675	4.170	0.0000	0.0000
2024/07/26	2030	08/05/2025	11.86 Call	Bond Future	7922.7400	7.9227	7941.5900	7.9416	0.238	0.0000	0.0000
2024/07/26	2030	08/05/2025	11.86 Put	Bond Future	340.2500	0.3403	330.5400	0.3305	2.854	0.0000	0.0000

0
0
0
0
0
0
0
0
0
600
0
600
0
600
27,367
0
0
0
0
0
0
0
159,763
0
0
0
0
0
0
0
0
600
0
600
0
600
0
0
0
0
0
1,640

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	
2024/07/26	2030	08/05/2025	10.31 Put	Bond Future	1229.5300	1.2295	1210.7000	1.2107	1.531	0.0000	0.0000
2024/07/26	2030	08/05/2025	10.31 Call	Bond Future	3622.2900	3.6223	3632.0200	3.6320	0.269	0.0000	0.0000
2024/07/26	2030	08/05/2025	12.28 Call	Bond Future	9133.5700	9.1336	9155.2200	9.1552	0.237	0.0000	0.0000
2024/07/26	2030	08/05/2025	12.28 Put	Bond Future	207.9300	0.2079	201.0200	0.2010	3.323	0.0000	0.0000
2024/07/26	2030	08/05/2025	10.69 Put	Bond Future	905.9300	0.9059	890.1500	0.8902	1.742	0.0000	0.0000
2024/07/26	2030	08/05/2025	10.69 Call	Bond Future	4605.8700	4.6059	4618.6500	4.6187	0.277	0.0000	0.0000
2024/07/26	2030	08/05/2025		Bond Future	9.6314	96.1597	9.6235	96.1883	0.083	0.0000	0.0000
2024/07/26	2030	08/05/2025	9.93 Call	Bond Future	2726.5700	2.7266	2736.4300	2.7364	0.362	0.0000	0.0000
2024/07/26	2030	08/05/2025	9.93 Put	Bond Future	1664.4000	1.6644	1645.7000	1.6457	1.124	0.0000	0.0000
2024/07/26	2030	07/08/2025		Bond Future	9.7216	94.1344	9.7225	94.1314	0.009	0.0000	0.0000
2024/07/26	2030	07/08/2025	11.11 Call	Bond Future	5564.1300	5.5641	5561.1300	5.5611	0.054	0.0000	0.0000
2024/07/26	2030	07/08/2025	11.11 Put	Bond Future	960.2800	0.9603	960.2600	0.9603	0.002	0.0000	0.0000
2024/07/26	2030	07/08/2025	12.12 Call	Bond Future	8231.0500	8.2311	8226.5000	8.2265	0.055	0.0000	0.0000
2024/07/26	2030	07/08/2025	12.12 Put	Bond Future	452.3700	0.4524	450.8000	0.4508	0.347	0.0000	0.0000
2024/07/26	2030	07/08/2025	10.48 Put	Bond Future	1447.5000	1.4475	1448.8800	1.4489	0.095	0.0000	0.0000
2024/07/26	2030	07/08/2025	10.48 Call	Bond Future	3997.6400	3.9976	3996.0400	3.9960	0.040	0.0000	0.0000
2024/07/26	2032	01/08/2024	12.54 Call	Bond Future	10389.0700	10.3891	10441.3600	10.4414	0.503	0.0000	0.0000
2024/07/26	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.66 Call	Bond Future	6624.2500	6.6243	6676.5400	6.6765	0.789	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.50 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.50 Call	Bond Future	5914.9800	5.9150	5967.2600	5.9673	0.884	0.0000	0.0000
2024/07/26	2032	01/08/2024	10.95 Call	Bond Future	3418.4100	3.4184	3470.0900	3.4701	1.512	0.0000	0.0000
2024/07/26	2032	01/08/2024	10.95 Put	Bond Future	2.1600	0.0022	1.5500	0.0016	28.241	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.11 Put	Bond Future	0.4900	0.0005	0.3000	0.0003	38.776	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.11 Call	Bond Future	4153.4500	4.1535	4205.5500	4.2056	1.254	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.61 Call	Bond Future	6403.4400	6.4034	6455.7300	6.4557	0.817	0.0000	0.0000
2024/07/26	2032	01/08/2024	12.31 Call	Bond Future	9426.8800	9.4269	9479.1700	9.4792	0.555	0.0000	0.0000
2024/07/26	2032	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.14 Call	Bond Future	4290.5600	4.2906	4342.7000	4.3427	1.215	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.14 Put	Bond Future	0.3700	0.0004	0.2200	0.0002	40.541	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.15 Call	Bond Future	4336.2100	4.3362	4388.3600	4.3884	1.203	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.15 Put	Bond Future	0.3400	0.0003	0.2000	0.0002	41.176	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.13 Call	Bond Future	4244.8900	4.2449	4297.0200	4.2970	1.228	0.0000	0.0000
2024/07/26	2032	01/08/2024	11.13 Put	Bond Future	0.4100	0.0004	0.2500	0.0003	39.024	0.0000	0.0000
2024/07/26	2032	01/08/2024		Bond Future	10.2304	92.5289	10.2197	92.5812	0.105	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.48 Call	Bond Future	5656.3000	5.6563	5713.0000	5.7130	1.002	0.0000	0.0000

0
1,640
0
2,280
0
2,280
0
0
0
0
0
0
0
1,054
0
1,054
0
11,000
0
100
0
120
0
11,000
0
600
0
600
0
600
0
0
0
0
0
0
0
0
57,208
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	
2024/07/26	2032	07/11/2024	11.48 Put	Bond Future	297.4800	0.2975	313.3300	0.3133	5.328	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.49 Call	Bond Future	5695.3500	5.6954	5751.9200	5.7519	0.993	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.49 Put	Bond Future	292.7800	0.2928	308.5000	0.3085	5.369	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.47 Call	Bond Future	5617.2800	5.6173	5674.2200	5.6742	1.014	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.47 Put	Bond Future	302.2500	0.3023	318.3400	0.3183	5.323	0.0000	0.0000
2024/07/26	2032	07/11/2024		Bond Future	10.3035	90.5192	10.2949	90.5601	0.084	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.11 Put	Bond Future	531.3900	0.5314	552.3600	0.5524	3.946	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.11 Call	Bond Future	4250.3700	4.2504	4312.1900	4.3122	1.454	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.61 Put	Bond Future	241.4900	0.2415	255.5900	0.2556	5.839	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.61 Call	Bond Future	6166.8800	6.1669	6221.8300	6.2218	0.891	0.0000	0.0000
2024/07/26	2032	07/11/2024	12.95 Call	Bond Future	11504.0600	11.5041	11543.8600	11.5439	0.346	0.0000	0.0000
2024/07/26	2032	07/11/2024	12.95 Put	Bond Future	15.9100	0.0159	14.8600	0.0149	6.600	0.0000	0.0000
2024/07/26	2032	07/11/2024	13.36 Call	Bond Future	13099.0000	13.0990	13139.4400	13.1394	0.309	0.0000	0.0000
2024/07/26	2032	07/11/2024	13.36 Put	Bond Future	5.2300	0.0052	4.8200	0.0048	7.839	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.64 Put	Bond Future	230.0400	0.2300	243.7400	0.2437	5.955	0.0000	0.0000
2024/07/26	2032	07/11/2024	11.64 Call	Bond Future	6285.4800	6.2855	6340.0300	6.3400	0.868	0.0000	0.0000
2024/07/26	2032	07/11/2024	10.60 Call	Bond Future	2520.5400	2.5205	2585.1100	2.5851	2.562	0.0000	0.0000
2024/07/26	2032	07/11/2024	10.60 Put	Bond Future	1129.7200	1.1297	1153.4400	1.1534	2.100	0.0000	0.0000
2024/07/26	2032	06/02/2025		Bond Future	10.3787	92.4736	10.3764	92.4843	0.022	0.0000	0.0000
2024/07/26	2032	06/02/2025	11.72 Call	Bond Future	6547.6900	6.5477	6550.5600	6.5506	0.044	0.0000	0.0000
2024/07/26	2032	06/02/2025	11.72 Put	Bond Future	621.8900	0.6219	614.1000	0.6141	1.253	0.0000	0.0000
2024/07/26	2032	08/05/2025		Bond Future	10.4728	90.2386	10.4732	90.2371	0.003	0.0000	0.0000
2024/07/26	2032	08/05/2025	10.91 Call	Bond Future	3974.4800	3.9745	3962.5300	3.9625	0.301	0.0000	0.0000
2024/07/26	2032	08/05/2025	10.91 Put	Bond Future	2040.6500	2.0407	2030.2700	2.0303	0.509	0.0000	0.0000
2024/07/26	2032	07/08/2025		Bond Future	10.5777	92.1001	10.5851	92.0681	0.069	0.0000	0.0000
2024/07/26	2032	07/08/2025	12.01 Call	Bond Future	7326.9000	7.3269	7372.0700	7.3721	0.616	0.0000	0.0000
2024/07/26	2032	07/08/2025	12.01 Put	Bond Future	1358.1400	1.3581	1435.3000	1.4353	5.681	0.0000	0.0000
2024/07/26	2033	01/08/2024		Bond Future	124.4771	124.4771	124.6638	124.6638	0.150	0.0000	0.0000
2024/07/26	2033	07/11/2024		Bond Future	125.9126	125.9126	126.0866	126.0866	0.138	0.0000	0.0000
2024/07/26	2033	06/02/2025		Bond Future	128.6619	128.6619	128.7968	128.7968	0.105	0.0000	0.0000
2024/07/26	2033	06/02/2025	124.94 Call	Bond Future	3721.9200	3.7219	3856.7500	3.8568	3.623	0.0000	0.0000
2024/07/26	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2033	08/05/2025		Bond Future	129.8537	129.8537	129.9738	129.9738	0.093	0.0000	0.0000
2024/07/26	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2033	08/05/2025	130.62 Put	Bond Future	766.3500	0.7664	646.2100	0.6462	15.677	0.0000	0.0000
2024/07/26	2033	07/08/2025		Bond Future	132.5669	132.5669	132.6462	132.6462	0.060	0.0000	0.0000
2024/07/26	2033	07/08/2025	128.65 Call	Bond Future	3916.9200	3.9169	3996.1700	3.9962	2.023	0.0000	0.0000
2024/07/26	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
105,108
0
600
0
600
0
600
0
1,615
0
1,615
0
200
0
0
0
0
0
0
0
0
0
0
0
0
1,618
6,936
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	
2024/07/26	2037	01/08/2024	13.82 Call	Bond Future	12558.6900	12.5587	12735.6300	12.7356	1.409	0.0000	0.0000
2024/07/26	2037	01/08/2024	13.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2037	01/08/2024	13.17 Call	Bond Future	9567.2500	9.5673	9744.1900	9.7442	1.849	0.0000	0.0000
2024/07/26	2037	01/08/2024	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2037	01/08/2024		Bond Future	11.3318	81.4572	11.3008	81.6341	0.274	0.0000	0.0000
2024/07/26	2037	01/08/2024	12.10 Call	Bond Future	4211.4200	4.2114	4389.9400	4.3899	4.239	0.0000	0.0000
2024/07/26	2037	01/08/2024	12.10 Put	Bond Future	0.9600	0.0010	2.5400	0.0025	164.583	0.0000	0.0000
2024/07/26	2037	01/08/2024	12.11 Call	Bond Future	4264.0400	4.2640	4442.4100	4.4424	4.183	0.0000	0.0000
2024/07/26	2037	01/08/2024	12.11 Put	Bond Future	0.8600	0.0009	2.2900	0.0023	166.279	0.0000	0.0000
2024/07/26	2037	01/08/2024	12.09 Call	Bond Future	4158.7700	4.1588	4337.4400	4.3374	4.296	0.0000	0.0000
2024/07/26	2037	01/08/2024	12.09 Put	Bond Future	1.0800	0.0011	2.8100	0.0028	160.185	0.0000	0.0000
2024/07/26	2037	07/11/2024		Bond Future	11.4255	83.3566	11.3952	83.5263	0.265	0.0000	0.0000
2024/07/26	2037	07/11/2024	12.58 Call	Bond Future	6547.9300	6.5479	6689.6900	6.6897	2.165	0.0000	0.0000
2024/07/26	2037	07/11/2024	12.58 Put	Bond Future	434.6200	0.4346	406.6800	0.4067	6.429	0.0000	0.0000
2024/07/26	2037	07/11/2024	12.59 Call	Bond Future	6591.7400	6.5917	6733.8300	6.7338	2.156	0.0000	0.0000
2024/07/26	2037	07/11/2024	12.59 Put	Bond Future	428.4200	0.4284	400.8100	0.4008	6.445	0.0000	0.0000
2024/07/26	2037	07/11/2024	12.57 Call	Bond Future	6504.1600	6.5042	6645.6000	6.6456	2.175	0.0000	0.0000
2024/07/26	2037	07/11/2024	12.57 Put	Bond Future	440.9000	0.4409	412.6400	0.4126	6.410	0.0000	0.0000
2024/07/26	2037	06/02/2025		Bond Future	11.5201	80.8957	11.4938	81.0407	0.228	0.0000	0.0000
2024/07/26	2037	06/02/2025	12.76 Call	Bond Future	7375.2500	7.3753	7492.2400	7.4922	1.586	0.0000	0.0000
2024/07/26	2037	06/02/2025	12.76 Put	Bond Future	940.2600	0.9403	912.2100	0.9122	2.983	0.0000	0.0000
2024/07/26	2037	08/05/2025		Bond Future	11.6346	82.5836	11.6092	82.7206	0.218	0.0000	0.0000
2024/07/26	2037	08/05/2025	12.25 Call	Bond Future	5493.2600	5.4933	5588.6500	5.5887	1.736	0.0000	0.0000
2024/07/26	2037	08/05/2025	12.25 Put	Bond Future	2261.4500	2.2615	2219.8000	2.2198	1.842	0.0000	0.0000
2024/07/26	2037	08/05/2025	13.35 Put	Bond Future	1020.7600	1.0208	1003.0200	1.0030	1.738	0.0000	0.0000
2024/07/26	2037	08/05/2025	13.35 Call	Bond Future	9582.2800	9.5823	9701.5800	9.7016	1.245	0.0000	0.0000
2024/07/26	2037	08/05/2025	12.55 Put	Bond Future	1820.2300	1.8202	1787.1200	1.7871	1.819	0.0000	0.0000
2024/07/26	2037	08/05/2025	12.55 Call	Bond Future	6560.5300	6.5605	6664.4600	6.6645	1.584	0.0000	0.0000
2024/07/26	2037	08/05/2025	13.30 Put	Bond Future	1058.1400	1.0581	1039.5800	1.0396	1.754	0.0000	0.0000
2024/07/26	2037	08/05/2025	13.30 Call	Bond Future	9389.1000	9.3891	9507.5800	9.5076	1.262	0.0000	0.0000
2024/07/26	2037	07/08/2025		Bond Future	11.7598	80.0265	11.7386	80.1387	0.180	0.0000	0.0000
2024/07/26	2037	07/08/2025	13.01 Call	Bond Future	8320.4600	8.3205	8457.2700	8.4573	1.644	0.0000	0.0000
2024/07/26	2037	07/08/2025	13.01 Put	Bond Future	2066.5300	2.0665	2091.1000	2.0911	1.189	0.0000	0.0000
2024/07/26	2038	01/08/2024		Bond Future	134.0077	134.0077	134.3019	134.3019	0.220	0.0000	0.0000
2024/07/26	2038	07/11/2024		Bond Future	137.1682	137.1682	137.4506	137.4506	0.206	0.0000	0.0000
2024/07/26	2038	06/02/2025		Bond Future	138.0524	138.0524	138.2943	138.2943	0.175	0.0000	0.0000
2024/07/26	2038	06/02/2025	135.23 Call	Bond Future	2822.4000	2.8224	3064.2700	3.0643	8.570	0.0000	0.0000
2024/07/26	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
1,383
0
1,383
73,547
0
0
1,383
0
0
0
185,610
0
0
0
0
0
0
0
0
0
0
3,975
0
0
0
7,500
0
15,000
0
7,500
0
0
0
869
3,108
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	
2024/07/26	2038	08/05/2025		Bond Future	140.9689	140.9689	141.1968	141.1968	0.162	0.0000	0.0000
2024/07/26	2038	08/05/2025	139.68 Call	Bond Future	1288.8500	1.2889	1516.8400	1.5168	17.689	0.0000	0.0000
2024/07/26	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2038	07/08/2025		Bond Future	141.7605	141.7605	141.9465	141.9465	0.131	0.0000	0.0000
2024/07/26	2038	07/08/2025	139.56 Call	Bond Future	2200.5000	2.2005	2386.4900	2.3865	8.452	0.0000	0.0000
2024/07/26	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.28 Put	Bond Future	1.2900	0.0013	3.4500	0.0035	167.442	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.28 Call	Bond Future	4375.2900	4.3753	4537.4000	4.5374	3.705	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.88 Call	Bond Future	7647.2600	7.6473	7807.2100	7.8072	2.092	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2040	01/08/2024	13.48 Call	Bond Future	10708.9900	10.7090	10868.9400	10.8689	1.494	0.0000	0.0000
2024/07/26	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.95 Call	Bond Future	8015.0400	8.0150	8174.9900	8.1750	1.996	0.0000	0.0000
2024/07/26	2040	01/08/2024		Bond Future	11.5368	82.0260	11.5108	82.1860	0.226	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.33 Call	Bond Future	4656.0100	4.6560	4817.2800	4.8173	3.464	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.33 Put	Bond Future	0.7400	0.0007	2.0600	0.0021	178.378	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.34 Call	Bond Future	4711.9900	4.7120	4873.1400	4.8731	3.420	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.34 Put	Bond Future	0.6600	0.0007	1.8600	0.0019	181.818	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.32 Call	Bond Future	4599.9700	4.6000	4761.3800	4.7614	3.509	0.0000	0.0000
2024/07/26	2040	01/08/2024	12.32 Put	Bond Future	0.8300	0.0008	2.2900	0.0023	175.904	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.85 Call	Bond Future	7309.1400	7.3091	7438.3400	7.4383	1.768	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.85 Put	Bond Future	421.3400	0.4213	398.2500	0.3983	5.480	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.86 Call	Bond Future	7355.8900	7.3559	7485.3500	7.4854	1.760	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.86 Put	Bond Future	415.3400	0.4153	392.5100	0.3925	5.497	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.84 Call	Bond Future	7262.4200	7.2624	7391.3400	7.3913	1.775	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.84 Put	Bond Future	427.4300	0.4274	404.0600	0.4041	5.468	0.0000	0.0000
2024/07/26	2040	07/11/2024		Bond Future	11.6313	83.9386	11.6062	84.0909	0.216	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.10 Put	Bond Future	1205.2100	1.2052	1151.6800	1.1517	4.442	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.10 Call	Bond Future	3965.5600	3.9656	4064.3200	4.0643	2.490	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.60 Call	Bond Future	6151.5900	6.1516	6272.9200	6.2729	1.972	0.0000	0.0000
2024/07/26	2040	07/11/2024	12.60 Put	Bond Future	601.6200	0.6016	570.6600	0.5707	5.146	0.0000	0.0000
2024/07/26	2040	07/11/2024	13.15 Call	Bond Future	8718.4600	8.7185	8854.9900	8.8550	1.566	0.0000	0.0000
2024/07/26	2040	07/11/2024	13.15 Put	Bond Future	273.1600	0.2732	257.4000	0.2574	5.770	0.0000	0.0000
2024/07/26	2040	06/02/2025		Bond Future	11.7262	81.2397	11.7049	81.3668	0.182	0.0000	0.0000
2024/07/26	2040	06/02/2025	12.95 Call	Bond Future	7832.3500	7.8324	7937.0400	7.9370	1.337	0.0000	0.0000
2024/07/26	2040	06/02/2025	12.95 Put	Bond Future	1018.0700	1.0181	995.6600	0.9957	2.201	0.0000	0.0000
2024/07/26	2040	08/05/2025	12.75 Put	Bond Future	2034.7100	2.0347	2009.4700	2.0095	1.240	0.0000	0.0000

0
0
0
0
0
0
0
680
0
680
0
680
0
7,500
8,354
0
0
0
0
0
0
0
0
0
0
0
0
0
114,832
0
640
0
640
0
640
14
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	
2024/07/26	2040	08/05/2025	12.75 Call	Bond Future	7109.9900	7.1100	7203.4500	7.2035	1.314	0.0000	0.0000
2024/07/26	2040	08/05/2025	13.50 Put	Bond Future	1202.2100	1.2022	1188.3900	1.1884	1.150	0.0000	0.0000
2024/07/26	2040	08/05/2025	13.50 Call	Bond Future	10097.0000	10.0970	10201.8800	10.2019	1.039	0.0000	0.0000
2024/07/26	2040	08/05/2025	13.43 Put	Bond Future	1261.8500	1.2619	1247.3300	1.2473	1.151	0.0000	0.0000
2024/07/26	2040	08/05/2025	13.43 Call	Bond Future	9813.0000	9.8130	9917.1800	9.9172	1.062	0.0000	0.0000
2024/07/26	2040	08/05/2025		Bond Future	11.8393	82.9345	11.8190	83.0532	0.171	0.0000	0.0000
2024/07/26	2040	08/05/2025	12.63 Call	Bond Future	6649.8900	6.6499	6740.7200	6.7407	1.366	0.0000	0.0000
2024/07/26	2040	08/05/2025	12.63 Put	Bond Future	2214.8900	2.2149	2187.0200	2.1870	1.258	0.0000	0.0000
2024/07/26	2040	07/08/2025		Bond Future	11.9622	80.1338	11.9460	80.2271	0.136	0.0000	0.0000
2024/07/26	2040	07/08/2025	13.29 Call	Bond Future	9233.6400	9.2336	9365.7300	9.3657	1.431	0.0000	0.0000
2024/07/26	2040	07/08/2025	13.29 Put	Bond Future	2122.1100	2.1221	2160.8800	2.1609	1.827	0.0000	0.0000
2024/07/26	2044	01/08/2024	13.00 Call	Bond Future	8160.8300	8.1608	8229.7900	8.2298	0.845	0.0000	0.0000
2024/07/26	2044	01/08/2024	13.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2044	01/08/2024	13.25 Call	Bond Future	9452.1400	9.4521	9521.1000	9.5211	0.730	0.0000	0.0000
2024/07/26	2044	01/08/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2044	01/08/2024	12.29 Call	Bond Future	4264.3700	4.2644	4336.7500	4.3368	1.697	0.0000	0.0000
2024/07/26	2044	01/08/2024	12.29 Put	Bond Future	1.9700	0.0020	5.3900	0.0054	173.604	0.0000	0.0000
2024/07/26	2044	01/08/2024	12.30 Call	Bond Future	4321.5800	4.3216	4393.6600	4.3937	1.668	0.0000	0.0000
2024/07/26	2044	01/08/2024	12.30 Put	Bond Future	1.7700	0.0018	4.8900	0.0049	176.271	0.0000	0.0000
2024/07/26	2044	01/08/2024	12.28 Call	Bond Future	4207.1200	4.2071	4279.8200	4.2798	1.728	0.0000	0.0000
2024/07/26	2044	01/08/2024	12.28 Put	Bond Future	2.1900	0.0022	5.9300	0.0059	170.776	0.0000	0.0000
2024/07/26	2044	01/08/2024		Bond Future	11.5815	78.4169	11.5705	78.4858	0.094	0.0000	0.0000
2024/07/26	2044	07/11/2024		Bond Future	11.6708	80.2453	11.6612	80.3050	0.082	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.91 Call	Bond Future	7541.1900	7.5412	7588.9000	7.5889	0.633	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.91 Put	Bond Future	422.9400	0.4229	411.0200	0.4110	2.818	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.92 Call	Bond Future	7588.1500	7.5882	7636.0700	7.6361	0.632	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.92 Put	Bond Future	416.9000	0.4169	405.1900	0.4052	2.809	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.90 Call	Bond Future	7494.1600	7.4942	7541.7500	7.5418	0.635	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.90 Put	Bond Future	428.9800	0.4290	416.9400	0.4169	2.807	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.50 Call	Bond Future	5638.8100	5.6388	5680.3100	5.6803	0.736	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.50 Put	Bond Future	752.2600	0.7523	734.1300	0.7341	2.410	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.25 Call	Bond Future	4529.9500	4.5300	4566.7000	4.5667	0.811	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.25 Put	Bond Future	1062.2800	1.0623	1039.4000	1.0394	2.154	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.00 Call	Bond Future	3493.3300	3.4933	3522.9900	3.5230	0.849	0.0000	0.0000
2024/07/26	2044	07/11/2024	12.00 Put	Bond Future	1490.6600	1.4907	1460.6900	1.4607	2.011	0.0000	0.0000
2024/07/26	2044	06/02/2025	13.75 Call	Bond Future	11307.2900	11.3073	11339.0700	11.3391	0.281	0.0000	0.0000
2024/07/26	2044	06/02/2025	13.75 Put	Bond Future	527.6500	0.5277	525.7100	0.5257	0.368	0.0000	0.0000
2024/07/26	2044	06/02/2025	12.50 Put	Bond Future	1631.8100	1.6318	1623.3800	1.6234	0.517	0.0000	0.0000

15,000
0
7,500
0
7,500
3,900
0
0
0
0
0
0
0
5,000
0
15,000
0
0
0
0
0
0
0
73,397
79,873
0
0
0
0
0
0
0
11,405
0
9,540
0
13,875
0
449
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	
2024/07/26	2044	06/02/2025	12.50 Call	Bond Future	5957.7800	5.9578	5983.0700	5.9831	0.424	0.0000	0.0000
2024/07/26	2044	06/02/2025	12.00 Put	Bond Future	2573.0200	2.5730	2557.7200	2.5577	0.595	0.0000	0.0000
2024/07/26	2044	06/02/2025	12.00 Call	Bond Future	4020.5900	4.0206	4039.0100	4.0390	0.458	0.0000	0.0000
2024/07/26	2044	06/02/2025		Bond Future	11.7601	77.5920	11.7546	77.6257	0.047	0.0000	0.0000
2024/07/26	2044	06/02/2025	13.02 Call	Bond Future	8147.0200	8.1470	8176.1500	8.1762	0.358	0.0000	0.0000
2024/07/26	2044	06/02/2025	13.02 Put	Bond Future	1014.1700	1.0142	1009.5800	1.0096	0.453	0.0000	0.0000
2024/07/26	2044	08/05/2025		Bond Future	11.8659	79.2107	11.8619	79.2345	0.033	0.0000	0.0000
2024/07/26	2044	08/05/2025	12.72 Call	Bond Future	7056.9200	7.0569	7081.5100	7.0815	0.348	0.0000	0.0000
2024/07/26	2044	08/05/2025	12.72 Put	Bond Future	2171.0700	2.1711	2171.8100	2.1718	0.034	0.0000	0.0000
2024/07/26	2044	07/08/2025		Bond Future	11.9804	76.4583	11.9808	76.4562	0.003	0.0000	0.0000
2024/07/26	2044	07/08/2025	13.34 Call	Bond Future	9557.8200	9.5578	9617.3500	9.6174	0.623	0.0000	0.0000
2024/07/26	2044	07/08/2025	13.34 Put	Bond Future	2137.4800	2.1375	2199.1400	2.1991	2.885	0.0000	0.0000
2024/07/26	2046	01/08/2024		Bond Future	117.7949	117.7949	117.4404	117.4404	0.301	0.0000	0.0000
2024/07/26	2046	07/11/2024		Bond Future	118.3755	118.3755	117.9963	117.9963	0.320	0.0000	0.0000
2024/07/26	2046	06/02/2025		Bond Future	120.9598	120.9598	120.5322	120.5322	0.354	0.0000	0.0000
2024/07/26	2046	06/02/2025	114.01 Call	Bond Future	6949.8200	6.9498	6522.1800	6.5222	6.153	0.0000	0.0000
2024/07/26	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2046	08/05/2025		Bond Future	121.2728	121.2728	120.8197	120.8197	0.374	0.0000	0.0000
2024/07/26	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2046	08/05/2025	121.97 Put	Bond Future	697.2000	0.6972	1150.2800	1.1503	64.986	0.0000	0.0000
2024/07/26	2046	07/08/2025		Bond Future	123.8052	123.8052	123.3023	123.3023	0.406	0.0000	0.0000
2024/07/26	2046	07/08/2025	118.69 Call	Bond Future	5115.1600	5.1152	4612.2900	4.6123	9.831	0.0000	0.0000
2024/07/26	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2050	01/08/2024		Bond Future	116.5016	116.5016	116.8932	116.8932	0.336	0.0000	0.0000
2024/07/26	2050	07/11/2024		Bond Future	119.2493	119.2493	119.6337	119.6337	0.322	0.0000	0.0000
2024/07/26	2050	06/02/2025		Bond Future	119.5002	119.5002	119.8529	119.8529	0.295	0.0000	0.0000
2024/07/26	2050	06/02/2025	115.60 Call	Bond Future	3900.2100	3.9002	4252.8700	4.2529	9.042	0.0000	0.0000
2024/07/26	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2050	08/05/2025		Bond Future	122.0248	122.0248	122.3683	122.3683	0.282	0.0000	0.0000
2024/07/26	2050	08/05/2025	121.16 Call	Bond Future	864.7800	0.8648	1208.3000	1.2083	39.723	0.0000	0.0000
2024/07/26	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	2050	07/08/2025		Bond Future	122.1727	122.1727	122.4831	122.4831	0.254	0.0000	0.0000
2024/07/26	2050	07/08/2025	119.89 Call	Bond Future	2282.7300	2.2827	2593.0500	2.5931	13.594	0.0000	0.0000
2024/07/26	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

449

0

449

0

0

0

0

0

0

0

0

0

6,642

18,131

0

0

0

0

0

0

0

0

0

5,700

15,424

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
2024/07/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	AL37	01/08/2024		Index Future	1006.3980	1006.3980	1005.9550	0.044	0.0000	0.0000
2024/07/26	AL37	07/11/2024		Index Future	1029.8650	1029.8650	1029.2700	0.058	0.0000	0.0000
2024/07/26	AL37	06/02/2025		Index Future	1052.1080	1052.1080	1051.1510	0.091	0.0000	0.0000
2024/07/26	AL37	08/05/2025		Index Future	1074.1110	1074.1110	1072.9870	0.105	0.0000	0.0000
2024/07/26	AL37	07/08/2025		Index Future	1096.3340	1096.3340	1094.8290	0.137	0.0000	0.0000
2024/07/26	AL7T	01/08/2024		Index Future	1188.7680	1188.7680	1190.0730	0.110	0.0000	0.0000
2024/07/26	AL7T	07/11/2024		Index Future	1216.4870	1216.4870	1217.6570	0.096	0.0000	0.0000
2024/07/26	AL7T	06/02/2025		Index Future	1242.7610	1242.7610	1243.5420	0.063	0.0000	0.0000
2024/07/26	AL7T	08/05/2025		Index Future	1268.7520	1268.7520	1269.3750	0.049	0.0000	0.0000
2024/07/26	AL7T	07/08/2025		Index Future	1295.0010	1295.0010	1295.2150	0.017	0.0000	0.0000
2024/07/26	ALBI	01/08/2024		Index Future	1030.1380	1030.1380	1030.2790	0.014	0.0000	0.0000
2024/07/26	ALBI	07/11/2024		Index Future	1054.1580	1054.1580	1054.1580	0.000	0.0000	0.0000
2024/07/26	ALBI	06/02/2025		Index Future	1076.9260	1076.9260	1076.5680	0.033	0.0000	0.0000
2024/07/26	ALBI	08/05/2025		Index Future	1099.4480	1099.4480	1098.9320	0.047	0.0000	0.0000
2024/07/26	ALBI	07/08/2025		Index Future	1122.1950	1122.1950	1121.3020	0.080	0.0000	0.0000
2024/07/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
91
31
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	
2024/07/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	ES33	01/08/2024		Bond Future	11.6187	80.1398	11.5974	80.2388	0.183	0.0000	0.0000
2024/07/26	ES33	07/11/2024		Bond Future	11.7420	78.2275	11.7222	78.3180	0.169	0.0000	0.0000
2024/07/26	ES33	06/02/2025		Bond Future	11.8690	79.9351	11.8543	80.0009	0.124	0.0000	0.0000
2024/07/26	ES33	06/02/2025	13.34 Call	Bond Future	6203.5400	6.2035	6269.2600	6.2693	1.059	0.0000	0.0000
2024/07/26	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	ES33	08/05/2025		Bond Future	12.0108	77.8203	11.9979	77.8769	0.108	0.0000	0.0000
2024/07/26	ES33	08/05/2025	12.73 Call	Bond Future	3048.3500	3.0484	3104.8700	3.1049	1.854	0.0000	0.0000
2024/07/26	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	ES33	07/08/2025		Bond Future	12.1642	79.4428	12.1568	79.4743	0.061	0.0000	0.0000
2024/07/26	ES33	07/08/2025	13.56 Call	Bond Future	5638.1500	5.6382	5669.6600	5.6697	0.559	0.0000	0.0000
2024/07/26	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	ES42	01/08/2024		Bond Future	12.0429	76.6471	12.0218	76.7687	0.175	0.0000	0.0000
2024/07/26	ES42	07/11/2024		Bond Future	12.1530	74.1864	12.1329	74.3002	0.165	0.0000	0.0000
2024/07/26	ES42	06/02/2025		Bond Future	12.2604	75.8053	12.2441	75.8959	0.133	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	
2024/07/26	ES42	06/02/2025	13.71 Call	Bond Future	7411.8100	7.4118	7502.4500	7.5025	1.223	0.0000	0.0000
2024/07/26	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	ES42	08/05/2025		Bond Future	12.3836	73.1374	12.3686	73.2197	0.121	0.0000	0.0000
2024/07/26	ES42	08/05/2025	13.25 Call	Bond Future	4506.4800	4.5065	4588.7700	4.5888	1.826	0.0000	0.0000
2024/07/26	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	ES42	07/08/2025		Bond Future	12.5119	74.6597	12.5009	74.7190	0.088	0.0000	0.0000
2024/07/26	ES42	07/08/2025	13.79 Call	Bond Future	6387.5700	6.3876	6446.8000	6.4468	0.927	0.0000	0.0000
2024/07/26	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	01/08/2024		GOVI	1014.5300	1014.5300	1014.5840	1014.5840	0.005	0.0000	0.0000
2024/07/26	GOVI	01/08/2024	943.38 Call	GOVI	711500.0000	71.1500	712040.0000	71.2040	0.076	0.0000	0.0000
2024/07/26	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	01/08/2024	943.39 Call	GOVI	711400.0000	71.1400	711940.0000	71.1940	0.076	0.0000	0.0000
2024/07/26	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	01/08/2024	943.37 Call	GOVI	711600.0000	71.1600	712140.0000	71.2140	0.076	0.0000	0.0000
2024/07/26	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	07/11/2024		GOVI	1038.1860	1038.1860	1038.0990	1038.0990	0.008	0.0000	0.0000
2024/07/26	GOVI	07/11/2024	948.79 Call	GOVI	893960.0000	89.3960	893090.0000	89.3090	0.097	0.0000	0.0000
2024/07/26	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	07/11/2024	948.80 Call	GOVI	893860.0000	89.3860	892990.0000	89.2990	0.097	0.0000	0.0000
2024/07/26	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	07/11/2024	948.78 Call	GOVI	894060.0000	89.4060	893190.0000	89.3190	0.097	0.0000	0.0000
2024/07/26	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	06/02/2025		GOVI	1060.6090	1060.6090	1060.1670	1060.1670	0.042	0.0000	0.0000
2024/07/26	GOVI	06/02/2025	972.00 Call	GOVI	886090.0000	88.6090	881670.0000	88.1670	0.499	0.0000	0.0000
2024/07/26	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	08/05/2025		GOVI	1082.7900	1082.7900	1082.1910	1082.1910	0.055	0.0000	0.0000
2024/07/26	GOVI	08/05/2025	1,022.00 Call	GOVI	607900.0000	60.7900	601910.0000	60.1910	0.985	0.0000	0.0000
2024/07/26	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GOVI	07/08/2025		GOVI	1105.1930	1105.1930	1104.2210	1104.2210	0.088	0.0000	0.0000
2024/07/26	GOVI	07/08/2025	1,011.00 Call	GOVI	941930.0000	94.1930	932210.0000	93.2210	1.032	0.0000	0.0000
2024/07/26	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/26	IGOV	01/08/2024		Index Future	357.2090	357.2090	358.1360	358.1360	0.260	0.0000	0.0000
2024/07/26	IGOV	07/11/2024		Index Future	365.6340	365.6340	366.5330	366.5330	0.246	0.0000	0.0000
2024/07/26	IGOV	06/02/2025		Index Future	373.6180	373.6180	374.4120	374.4120	0.213	0.0000	0.0000
2024/07/26	IGOV	08/05/2025		Index Future	381.5170	381.5170	382.2750	382.2750	0.199	0.0000	0.0000

0
0
0
0
0
0
0
0
0
16
0
0
0
0
0
0
0
687
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
595
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	
2024/07/26	IGOV	07/08/2025		Index Future	389.4930	389.4930	390.1400	390.1400	0.166	0.0000	0.0000
2024/07/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/07/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/26	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/26	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/26	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/26	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/26	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/26	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/26	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/26	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/26	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/26	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/26	R035	01/08/2024	11.65 Call	Bond Future	3724.0900	3.7241	3873.2700	3.8733	4.006	0.0000	0.0000
2024/07/26	R035	01/08/2024	11.65 Put	Bond Future	1.7800	0.0018	5.3600	0.0054	201.124	0.0000	0.0000
2024/07/26	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R035	01/08/2024	13.23 Call	Bond Future	11519.6600	11.5197	11665.2600	11.6653	1.264	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

9,500

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	
2024/07/26	R035	01/08/2024	12.50 Call	Bond Future	8049.9000	8.0499	8195.5000	8.1955	1.809	0.0000	0.0000
2024/07/26	R035	01/08/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R035	01/08/2024	12.45 Call	Bond Future	7804.1200	7.8041	7949.7200	7.9497	1.866	0.0000	0.0000
2024/07/26	R035	01/08/2024	12.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R035	01/08/2024	13.20 Call	Bond Future	11381.3300	11.3813	11526.9300	11.5269	1.279	0.0000	0.0000
2024/07/26	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R035	01/08/2024	13.08 Call	Bond Future	10824.4500	10.8245	10970.0500	10.9701	1.345	0.0000	0.0000
2024/07/26	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R035	01/08/2024	13.05 Call	Bond Future	10684.3300	10.6843	10829.9300	10.8299	1.363	0.0000	0.0000
2024/07/26	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R035	01/08/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/07/26	R035	01/08/2024	12.20 Call	Bond Future	6559.0500	6.5591	6704.6600	6.7047	2.220	0.0000	0.0000
2024/07/26	R035	01/08/2024	11.80 Call	Bond Future	4509.8700	4.5099	4656.2900	4.6563	3.247	0.0000	0.0000
2024/07/26	R035	01/08/2024	11.80 Put	Bond Future	0.3100	0.0003	1.1300	0.0011	264.516	0.0000	0.0000
2024/07/26	R035	01/08/2024	11.81 Call	Bond Future	4561.9500	4.5620	4708.2900	4.7083	3.208	0.0000	0.0000
2024/07/26	R035	01/08/2024	11.81 Put	Bond Future	0.2700	0.0003	1.0100	0.0010	274.074	0.0000	0.0000
2024/07/26	R035	01/08/2024	11.79 Call	Bond Future	4457.7500	4.4578	4604.2600	4.6043	3.287	0.0000	0.0000
2024/07/26	R035	01/08/2024	11.79 Put	Bond Future	0.3500	0.0004	1.2600	0.0013	260.000	0.0000	0.0000
2024/07/26	R035	01/08/2024		Bond Future	10.9664	90.9244	10.9405	91.0700	0.236	0.0000	0.0000
2024/07/26	R035	07/11/2024		Bond Future	11.0591	88.5299	11.0342	88.6667	0.225	0.0000	0.0000
2024/07/26	R035	07/11/2024	12.18 Call	Bond Future	6320.3300	6.3203	6432.7600	6.4328	1.779	0.0000	0.0000
2024/07/26	R035	07/11/2024	12.18 Put	Bond Future	443.9600	0.4440	419.6200	0.4196	5.482	0.0000	0.0000
2024/07/26	R035	07/11/2024	12.19 Call	Bond Future	6363.7700	6.3638	6476.4800	6.4765	1.771	0.0000	0.0000
2024/07/26	R035	07/11/2024	12.19 Put	Bond Future	437.4800	0.4375	413.4200	0.4134	5.500	0.0000	0.0000
2024/07/26	R035	07/11/2024	12.17 Call	Bond Future	6276.8400	6.2768	6388.9800	6.3890	1.787	0.0000	0.0000
2024/07/26	R035	07/11/2024	12.17 Put	Bond Future	450.4300	0.4504	425.8000	0.4258	5.468	0.0000	0.0000
2024/07/26	R035	07/11/2024	13.23 Call	Bond Future	10974.5100	10.9745	11105.2400	11.1052	1.191	0.0000	0.0000
2024/07/26	R035	07/11/2024	13.23 Put	Bond Future	82.1600	0.0822	76.1200	0.0761	7.352	0.0000	0.0000
2024/07/26	R035	07/11/2024	12.20 Put	Bond Future	431.1000	0.4311	407.3100	0.4073	5.518	0.0000	0.0000
2024/07/26	R035	07/11/2024	12.20 Call	Bond Future	6407.2600	6.4073	6520.2400	6.5202	1.763	0.0000	0.0000
2024/07/26	R035	06/02/2025		Bond Future	11.1545	90.4417	11.1342	90.5511	0.182	0.0000	0.0000
2024/07/26	R035	06/02/2025	12.41 Call	Bond Future	7323.8200	7.3238	7410.9900	7.4110	1.190	0.0000	0.0000
2024/07/26	R035	06/02/2025	12.41 Put	Bond Future	903.2600	0.9033	881.0200	0.8810	2.462	0.0000	0.0000
2024/07/26	R035	08/05/2025		Bond Future	11.2598	87.8160	11.2409	87.9159	0.168	0.0000	0.0000
2024/07/26	R035	08/05/2025	11.78 Call	Bond Future	5035.3700	5.0354	5102.5300	5.1025	1.334	0.0000	0.0000
2024/07/26	R035	08/05/2025	11.78 Put	Bond Future	2346.5200	2.3465	2313.7800	2.3138	1.395	0.0000	0.0000
2024/07/26	R035	08/05/2025	13.35 Call	Bond Future	10858.3300	10.8583	10949.5400	10.9495	0.840	0.0000	0.0000
2024/07/26	R035	08/05/2025	13.35 Put	Bond Future	720.1400	0.7201	711.4500	0.7115	1.207	0.0000	0.0000
2024/07/26	R035	08/05/2025	12.70 Call	Bond Future	8360.8200	8.3608	8445.4100	8.4454	1.012	0.0000	0.0000

0
0
0
0
0
8,000
0
8,650
0
7,500
0
5,100
0
0
0
0
0
0
26,761
126,899
0
0
0
0
0
0
0
0
1,000
0
1,000
0
0
0
0
0
0
0
0
0
400
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	
2024/07/26	R035	08/05/2025	12.70 Put	Bond Future	1190.8300	1.1908	1175.5200	1.1755	1.286	0.0000	0.0000
2024/07/26	R035	08/05/2025	11.46 Put	Bond Future	2961.1300	2.9611	2918.2900	2.9183	1.447	0.0000	0.0000
2024/07/26	R035	08/05/2025	11.46 Call	Bond Future	4009.7400	4.0097	4066.8000	4.0668	1.423	0.0000	0.0000
2024/07/26	R035	07/08/2025		Bond Future	11.3752	89.6281	11.3612	89.7004	0.123	0.0000	0.0000
2024/07/26	R035	07/08/2025	12.65 Call	Bond Future	8201.8500	8.2019	8297.7900	8.2978	1.170	0.0000	0.0000
2024/07/26	R035	07/08/2025	12.65 Put	Bond Future	1945.4600	1.9455	1969.0900	1.9691	1.215	0.0000	0.0000
2024/07/26	R053	01/08/2024		Bond Future	11.4814	105.2313	11.4655	105.3658	0.138	0.0000	0.0000
2024/07/26	R053	01/08/2024	13.14 Call	Bond Future	12433.6600	12.4337	12568.1400	12.5681	1.082	0.0000	0.0000
2024/07/26	R053	01/08/2024	13.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R053	01/08/2024	13.15 Call	Bond Future	12500.0200	12.5000	12634.5000	12.6345	1.076	0.0000	0.0000
2024/07/26	R053	01/08/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R053	01/08/2024	13.13 Call	Bond Future	12367.2000	12.3672	12501.6800	12.5017	1.087	0.0000	0.0000
2024/07/26	R053	01/08/2024	13.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R053	07/11/2024	12.80 Call	Bond Future	9981.7800	9.9818	10084.2400	10.0842	1.026	0.0000	0.0000
2024/07/26	R053	07/11/2024	12.80 Put	Bond Future	601.2700	0.6013	580.4400	0.5804	3.464	0.0000	0.0000
2024/07/26	R053	07/11/2024	12.81 Call	Bond Future	10043.1700	10.0432	10145.8500	10.1459	1.022	0.0000	0.0000
2024/07/26	R053	07/11/2024	12.81 Put	Bond Future	593.1000	0.5931	572.4900	0.5725	3.475	0.0000	0.0000
2024/07/26	R053	07/11/2024	12.79 Call	Bond Future	9920.5300	9.9205	10022.7600	10.0228	1.030	0.0000	0.0000
2024/07/26	R053	07/11/2024	12.79 Put	Bond Future	609.6700	0.6097	588.6100	0.5886	3.454	0.0000	0.0000
2024/07/26	R053	07/11/2024		Bond Future	11.5684	101.8131	11.5536	101.9364	0.128	0.0000	0.0000
2024/07/26	R053	06/02/2025		Bond Future	11.6537	104.0112	11.6427	104.1021	0.095	0.0000	0.0000
2024/07/26	R053	06/02/2025	12.94 Call	Bond Future	11010.2200	11.0102	11087.4400	11.0874	0.701	0.0000	0.0000
2024/07/26	R053	06/02/2025	12.94 Put	Bond Future	1379.3400	1.3793	1365.6600	1.3657	0.992	0.0000	0.0000
2024/07/26	R053	08/05/2025		Bond Future	11.7505	100.3120	11.7408	100.3910	0.083	0.0000	0.0000
2024/07/26	R053	08/05/2025	12.64 Call	Bond Future	9537.7200	9.5377	9631.1700	9.6312	0.980	0.0000	0.0000
2024/07/26	R053	08/05/2025	12.64 Put	Bond Future	2792.9500	2.7930	2807.4400	2.8074	0.519	0.0000	0.0000
2024/07/26	R053	07/08/2025		Bond Future	11.8530	102.3797	11.8471	102.4263	0.049	0.0000	0.0000
2024/07/26	R053	07/08/2025	13.17 Call	Bond Future	12275.5500	12.2756	12241.0100	12.2410	0.281	0.0000	0.0000
2024/07/26	R053	07/08/2025	13.17 Put	Bond Future	2729.9300	2.7299	2648.7600	2.6488	2.973	0.0000	0.0000
2024/07/26	R186	01/08/2024		Bond Future	8.3724	105.7963	8.3376	105.8719	0.415	0.0000	0.0000
2024/07/26	R186	01/08/2024	8.69 Call	Bond Future	695.2700	0.6953	769.0200	0.7690	10.607	0.0000	0.0000
2024/07/26	R186	01/08/2024	8.69 Put	Bond Future	6.9200	0.0069	5.0700	0.0051	26.734	0.0000	0.0000
2024/07/26	R186	01/08/2024	8.70 Call	Bond Future	716.0700	0.7161	789.9500	0.7900	10.317	0.0000	0.0000
2024/07/26	R186	01/08/2024	8.70 Put	Bond Future	6.1400	0.0061	4.4200	0.0044	28.013	0.0000	0.0000
2024/07/26	R186	01/08/2024	8.68 Call	Bond Future	674.5800	0.6746	748.1600	0.7482	10.908	0.0000	0.0000
2024/07/26	R186	01/08/2024	8.68 Put	Bond Future	7.8100	0.0078	5.7900	0.0058	25.864	0.0000	0.0000
2024/07/26	R186	07/11/2024		Bond Future	8.3119	108.2631	8.2798	108.3257	0.386	0.0000	0.0000
2024/07/26	R186	07/11/2024	9.14 Call	Bond Future	1744.9000	1.7449	1792.6800	1.7927	2.738	0.0000	0.0000

400

0

400

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

3,638

0

0

0

0

0

0

0

0

0

68,935

0

0

0

0

0

0

123,505

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	
2024/07/26	R186	07/11/2024	9.14 Put	Bond Future	146.6300	0.1466	131.8200	0.1318	10.100	0.0000	0.0000
2024/07/26	R186	07/11/2024	9.15 Call	Bond Future	1761.5200	1.7615	1809.5000	1.8095	2.724	0.0000	0.0000
2024/07/26	R186	07/11/2024	9.15 Put	Bond Future	144.1500	0.1442	129.5400	0.1295	10.135	0.0000	0.0000
2024/07/26	R186	07/11/2024	9.13 Call	Bond Future	1728.3100	1.7283	1775.9000	1.7759	2.754	0.0000	0.0000
2024/07/26	R186	07/11/2024	9.13 Put	Bond Future	149.1500	0.1492	134.1500	0.1342	10.057	0.0000	0.0000
2024/07/26	R186	06/02/2025		Bond Future	8.2470	105.2858	8.2310	105.3136	0.194	0.0000	0.0000
2024/07/26	R186	06/02/2025	9.03 Call	Bond Future	1667.9500	1.6680	1684.5800	1.6846	0.997	0.0000	0.0000
2024/07/26	R186	06/02/2025	9.03 Put	Bond Future	321.2200	0.3212	310.0800	0.3101	3.468	0.0000	0.0000
2024/07/26	R186	08/05/2025		Bond Future	8.2143	107.4840	8.2051	107.4979	0.112	0.0000	0.0000
2024/07/26	R186	08/05/2025	8.47 Call	Bond Future	995.1400	0.9951	1004.8700	1.0049	0.978	0.0000	0.0000
2024/07/26	R186	08/05/2025	8.47 Put	Bond Future	609.2200	0.6092	605.0300	0.6050	0.688	0.0000	0.0000
2024/07/26	R186	07/08/2025		Bond Future	8.1857	104.3887	8.2020	104.3676	0.200	0.0000	0.0000
2024/07/26	R186	07/08/2025	9.68 Call	Bond Future	2040.8800	2.0409	2027.2900	2.0273	0.666	0.0000	0.0000
2024/07/26	R186	07/08/2025	9.68 Put	Bond Future	139.3700	0.1394	146.8500	0.1469	5.367	0.0000	0.0000
2024/07/26	R186	07/08/2025	10.25 Call	Bond Future	2674.7000	2.6747	2657.8900	2.6579	0.628	0.0000	0.0000
2024/07/26	R186	07/08/2025	10.25 Put	Bond Future	60.8400	0.0608	65.1000	0.0651	7.002	0.0000	0.0000
2024/07/26	R186	07/08/2025	9.22 Put	Bond Future	250.6300	0.2506	261.3500	0.2614	4.277	0.0000	0.0000
2024/07/26	R186	07/08/2025	9.22 Call	Bond Future	1572.0700	1.5721	1561.7200	1.5617	0.658	0.0000	0.0000
2024/07/26	R202	01/08/2024		Bond Future	262.1241	262.1241	262.1192	262.1192	0.002	0.0000	0.0000
2024/07/26	R202	07/11/2024		Bond Future	268.3063	268.3063	268.2646	268.2646	0.016	0.0000	0.0000
2024/07/26	R202	06/02/2025		Bond Future	268.9606	268.9606	268.8278	268.8278	0.049	0.0000	0.0000
2024/07/26	R202	06/02/2025	266.79 Call	Bond Future	2170.5500	2.1706	2037.8000	2.0378	6.116	0.0000	0.0000
2024/07/26	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R202	08/05/2025		Bond Future	274.6432	274.6432	274.4705	274.4705	0.063	0.0000	0.0000
2024/07/26	R202	08/05/2025	272.31 Call	Bond Future	2333.2400	2.3332	2160.4500	2.1605	7.406	0.0000	0.0000
2024/07/26	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R202	07/08/2025		Bond Future	275.0696	275.0696	274.8032	274.8032	0.097	0.0000	0.0000
2024/07/26	R202	07/08/2025	271.60 Call	Bond Future	3469.6300	3.4696	3203.1700	3.2032	7.680	0.0000	0.0000
2024/07/26	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R209	01/08/2024		Bond Future	11.0461	71.1563	11.0252	71.2614	0.189	0.0000	0.0000
2024/07/26	R209	01/08/2024	11.79 Call	Bond Future	3608.7200	3.6087	3715.4600	3.7155	2.958	0.0000	0.0000
2024/07/26	R209	01/08/2024	11.79 Put	Bond Future	0.8000	0.0008	2.4600	0.0025	207.500	0.0000	0.0000
2024/07/26	R209	01/08/2024	11.80 Call	Bond Future	3655.3600	3.6554	3761.9400	3.7619	2.916	0.0000	0.0000
2024/07/26	R209	01/08/2024	11.80 Put	Bond Future	0.7100	0.0007	2.2100	0.0022	211.268	0.0000	0.0000
2024/07/26	R209	01/08/2024	11.78 Call	Bond Future	3562.0500	3.5621	3668.9600	3.6690	3.001	0.0000	0.0000
2024/07/26	R209	01/08/2024	11.78 Put	Bond Future	0.9000	0.0009	2.7300	0.0027	203.333	0.0000	0.0000
2024/07/26	R209	07/11/2024		Bond Future	11.1298	69.6585	11.1101	69.7563	0.177	0.0000	0.0000
2024/07/26	R209	07/11/2024	12.23 Call	Bond Future	5577.9500	5.5780	5655.5400	5.6555	1.391	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,983
0
1,983

435
1,076
0
0
0
0
0
0
0
0
0
0
0
0
4,689
0
0
0
0
0
0
0
0
15,765
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/07/26	R209	07/11/2024	12.23 Put	Bond Future		406.9100	0.4069	386.7100	0.3867	4.964	0.0000	0.0000
2024/07/26	R209	07/11/2024	12.21 Call	Bond Future		5500.8900	5.5009	5577.9400	5.5779	1.401	0.0000	0.0000
2024/07/26	R209	07/11/2024	12.21 Put	Bond Future		419.0600	0.4191	398.3200	0.3983	4.949	0.0000	0.0000
2024/07/26	R209	07/11/2024	12.22 Call	Bond Future		5539.4000	5.5394	5616.7700	5.6168	1.397	0.0000	0.0000
2024/07/26	R209	07/11/2024	12.22 Put	Bond Future		412.9400	0.4129	392.5200	0.3925	4.945	0.0000	0.0000
2024/07/26	R209	06/02/2025		Bond Future		11.2130	71.1625	11.1975	71.2384	0.139	0.0000	0.0000
2024/07/26	R209	06/02/2025	12.44 Call	Bond Future		6479.7500	6.4798	6537.9300	6.5379	0.898	0.0000	0.0000
2024/07/26	R209	06/02/2025	12.44 Put	Bond Future		825.2200	0.8252	807.4400	0.8074	2.155	0.0000	0.0000
2024/07/26	R209	08/05/2025		Bond Future		11.3099	69.4925	11.2957	69.5605	0.125	0.0000	0.0000
2024/07/26	R209	08/05/2025	11.89 Call	Bond Future		4732.0600	4.7321	4846.8300	4.8468	2.425	0.0000	0.0000
2024/07/26	R209	08/05/2025	11.89 Put	Bond Future		2019.3800	2.0194	2066.1800	2.0662	2.318	0.0000	0.0000
2024/07/26	R209	07/08/2025		Bond Future		11.4138	70.9261	11.4041	70.9720	0.085	0.0000	0.0000
2024/07/26	R209	07/08/2025	12.68 Call	Bond Future		7400.2700	7.4003	7475.2200	7.4752	1.013	0.0000	0.0000
2024/07/26	R209	07/08/2025	12.68 Put	Bond Future		1752.4700	1.7525	1781.4800	1.7815	1.655	0.0000	0.0000
2024/07/26	R210	01/08/2024		Bond Future		237.9558	237.9558	237.8278	237.8278	0.054	0.0000	0.0000
2024/07/26	R210	07/11/2024		Bond Future		240.2365	240.2365	240.0725	240.0725	0.068	0.0000	0.0000
2024/07/26	R210	06/02/2025		Bond Future		245.4816	245.4816	245.2322	245.2322	0.102	0.0000	0.0000
2024/07/26	R210	06/02/2025	239.61 Call	Bond Future		5871.5900	5.8716	5622.1900	5.6222	4.248	0.0000	0.0000
2024/07/26	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R210	08/05/2025		Bond Future		247.2691	247.2691	246.9809	246.9809	0.117	0.0000	0.0000
2024/07/26	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R210	08/05/2025	248.03 Put	Bond Future		760.9500	0.7610	1049.1500	1.0492	37.874	0.0000	0.0000
2024/07/26	R210	07/08/2025		Bond Future		252.4342	252.4342	252.0575	252.0575	0.149	0.0000	0.0000
2024/07/26	R210	07/08/2025	248.44 Call	Bond Future		3994.2200	3.9942	3617.5200	3.6175	9.431	0.0000	0.0000
2024/07/26	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	R213	01/08/2024		Bond Future		9.9042	89.2353	9.8937	89.2810	0.107	0.0000	0.0000
2024/07/26	R213	01/08/2024	10.87 Call	Bond Future		4056.6000	4.0566	4102.2600	4.1023	1.126	0.0000	0.0000
2024/07/26	R213	01/08/2024	10.87 Put	Bond Future		0.1500	0.0002	0.0900	0.0001	40.000	0.0000	0.0000
2024/07/26	R213	01/08/2024	10.88 Call	Bond Future		4097.3300	4.0973	4142.9900	4.1430	1.114	0.0000	0.0000
2024/07/26	R213	01/08/2024	10.88 Put	Bond Future		0.1400	0.0001	0.0800	0.0001	42.857	0.0000	0.0000
2024/07/26	R213	01/08/2024	10.86 Call	Bond Future		4015.8500	4.0159	4061.5000	4.0615	1.137	0.0000	0.0000
2024/07/26	R213	01/08/2024	10.86 Put	Bond Future		0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2024/07/26	R213	07/11/2024	11.22 Call	Bond Future		5282.5600	5.2826	5331.3200	5.3313	0.923	0.0000	0.0000
2024/07/26	R213	07/11/2024	11.22 Put	Bond Future		215.5300	0.2155	229.6100	0.2296	6.533	0.0000	0.0000
2024/07/26	R213	07/11/2024	11.23 Call	Bond Future		5317.8700	5.3179	5366.5800	5.3666	0.916	0.0000	0.0000
2024/07/26	R213	07/11/2024	11.23 Put	Bond Future		211.9100	0.2119	225.9400	0.2259	6.621	0.0000	0.0000
2024/07/26	R213	07/11/2024	11.21 Call	Bond Future		5247.2000	5.2472	5296.0900	5.2961	0.932	0.0000	0.0000
2024/07/26	R213	07/11/2024	11.21 Put	Bond Future		219.1300	0.2191	233.3400	0.2333	6.485	0.0000	0.0000

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

842

1,379

0
0
0
0
0
0
0
0
0
0
0

23,895

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	
2024/07/26	R213	07/11/2024		Bond Future	9.9670	87.7553	9.9587	87.7900	0.083	0.0000	0.0000
2024/07/26	R213	06/02/2025		Bond Future	10.0349	89.6504	10.0336	89.6558	0.013	0.0000	0.0000
2024/07/26	R213	06/02/2025	11.35 Call	Bond Future	5670.9700	5.6710	5671.2500	5.6713	0.005	0.0000	0.0000
2024/07/26	R213	06/02/2025	11.35 Put	Bond Future	517.2200	0.5172	512.0500	0.5121	1.000	0.0000	0.0000
2024/07/26	R213	08/05/2025		Bond Future	10.1165	87.9624	10.1181	87.9561	0.016	0.0000	0.0000
2024/07/26	R213	08/05/2025	10.52 Call	Bond Future	3366.8500	3.3669	3349.8200	3.3498	0.506	0.0000	0.0000
2024/07/26	R213	08/05/2025	10.52 Put	Bond Future	1794.2100	1.7942	1783.4900	1.7835	0.597	0.0000	0.0000
2024/07/26	R213	07/08/2025		Bond Future	10.2100	89.7786	10.2195	89.7426	0.093	0.0000	0.0000
2024/07/26	R213	07/08/2025	11.66 Call	Bond Future	6425.9700	6.4260	6456.4700	6.4565	0.475	0.0000	0.0000
2024/07/26	R213	07/08/2025	11.66 Put	Bond Future	1114.4700	1.1145	1180.9500	1.1810	5.965	0.0000	0.0000
2024/07/26	R214	01/08/2024	12.17 Call	Bond Future	3924.4500	3.9245	4035.8300	4.0358	2.838	0.0000	0.0000
2024/07/26	R214	01/08/2024	12.17 Put	Bond Future	0.7200	0.0007	1.7600	0.0018	144.444	0.0000	0.0000
2024/07/26	R214	01/08/2024	12.18 Call	Bond Future	3972.3100	3.9723	4083.5900	4.0836	2.801	0.0000	0.0000
2024/07/26	R214	01/08/2024	12.18 Put	Bond Future	0.6400	0.0006	1.5800	0.0016	146.875	0.0000	0.0000
2024/07/26	R214	01/08/2024	12.16 Call	Bond Future	3876.5300	3.8765	3988.0200	3.9880	2.876	0.0000	0.0000
2024/07/26	R214	01/08/2024	12.16 Put	Bond Future	0.8000	0.0008	1.9500	0.0020	143.750	0.0000	0.0000
2024/07/26	R214	01/08/2024		Bond Future	11.3910	66.7136	11.3701	66.8239	0.183	0.0000	0.0000
2024/07/26	R214	07/11/2024		Bond Future	11.4762	64.9627	11.4563	65.0666	0.173	0.0000	0.0000
2024/07/26	R214	07/11/2024	12.61 Call	Bond Future	5925.0600	5.9251	6010.8100	6.0108	1.447	0.0000	0.0000
2024/07/26	R214	07/11/2024	12.61 Put	Bond Future	399.0000	0.3990	380.8300	0.3808	4.554	0.0000	0.0000
2024/07/26	R214	07/11/2024	12.62 Call	Bond Future	5964.6900	5.9647	6050.6500	6.0507	1.441	0.0000	0.0000
2024/07/26	R214	07/11/2024	12.62 Put	Bond Future	393.2000	0.3932	375.2400	0.3752	4.568	0.0000	0.0000
2024/07/26	R214	07/11/2024	12.60 Call	Bond Future	5885.3800	5.8854	5970.9300	5.9709	1.454	0.0000	0.0000
2024/07/26	R214	07/11/2024	12.60 Put	Bond Future	404.7900	0.4048	386.4200	0.3864	4.538	0.0000	0.0000
2024/07/26	R214	06/02/2025		Bond Future	11.5621	66.3655	11.5458	66.4495	0.141	0.0000	0.0000
2024/07/26	R214	06/02/2025	12.71 Call	Bond Future	6448.9400	6.4489	6516.3000	6.5163	1.045	0.0000	0.0000
2024/07/26	R214	06/02/2025	12.71 Put	Bond Future	924.0300	0.9240	907.4700	0.9075	1.792	0.0000	0.0000
2024/07/26	R214	06/02/2025	13.63 Call	Bond Future	9816.1500	9.8162	9893.5800	9.8936	0.789	0.0000	0.0000
2024/07/26	R214	06/02/2025	13.63 Put	Bond Future	379.9200	0.3799	373.4300	0.3734	1.708	0.0000	0.0000
2024/07/26	R214	06/02/2025	12.25 Put	Bond Future	1418.4000	1.4184	1393.3500	1.3934	1.766	0.0000	0.0000
2024/07/26	R214	06/02/2025	12.25 Call	Bond Future	4820.9300	4.8209	4879.8000	4.8798	1.221	0.0000	0.0000
2024/07/26	R214	06/02/2025	11.75 Put	Bond Future	2247.4200	2.2474	2210.9600	2.2110	1.622	0.0000	0.0000
2024/07/26	R214	06/02/2025	11.75 Call	Bond Future	3205.4000	3.2054	3252.8600	3.2529	1.481	0.0000	0.0000
2024/07/26	R214	08/05/2025		Bond Future	11.6544	64.4451	11.6393	64.5221	0.130	0.0000	0.0000
2024/07/26	R214	08/05/2025	12.40 Call	Bond Future	5560.7400	5.5607	5620.0000	5.6200	1.066	0.0000	0.0000
2024/07/26	R214	08/05/2025	12.40 Put	Bond Future	1929.9700	1.9300	1912.2400	1.9122	0.919	0.0000	0.0000
2024/07/26	R214	07/08/2025		Bond Future	11.7535	65.7750	11.7422	65.8318	0.096	0.0000	0.0000
2024/07/26	R214	07/08/2025	12.97 Call	Bond Future	7588.8600	7.5889	7681.1000	7.6811	1.215	0.0000	0.0000

75,167

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

6,879

21,313

0

0

0

0

0

0

0

0

0

0

554

0

554

0

554

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	
2024/07/26	R214	07/08/2025	12.97 Put	Bond Future	1900.9000	1.9009	1936.3100	1.9363	1.863	0.0000	0.0000
2024/07/26	R248	01/08/2024		Bond Future	11.4610	81.8260	11.4552	81.8643	0.051	0.0000	0.0000
2024/07/26	R248	01/08/2024	12.31 Call	Bond Future	5245.7500	5.2458	5284.9600	5.2850	0.747	0.0000	0.0000
2024/07/26	R248	01/08/2024	12.31 Put	Bond Future	0.3200	0.0003	1.2600	0.0013	293.750	0.0000	0.0000
2024/07/26	R248	01/08/2024	12.32 Call	Bond Future	5303.8200	5.3038	5342.9200	5.3429	0.737	0.0000	0.0000
2024/07/26	R248	01/08/2024	12.32 Put	Bond Future	0.2900	0.0003	1.1200	0.0011	286.207	0.0000	0.0000
2024/07/26	R248	01/08/2024	12.30 Call	Bond Future	5187.6100	5.1876	5226.9200	5.2269	0.758	0.0000	0.0000
2024/07/26	R248	01/08/2024	12.30 Put	Bond Future	0.3600	0.0004	1.4000	0.0014	288.889	0.0000	0.0000
2024/07/26	R248	07/11/2024		Bond Future	11.5471	79.2830	11.5428	79.3112	0.038	0.0000	0.0000
2024/07/26	R248	07/11/2024	12.79 Call	Bond Future	7824.0900	7.8241	7842.3000	7.8423	0.233	0.0000	0.0000
2024/07/26	R248	07/11/2024	12.79 Put	Bond Future	444.0700	0.4441	434.1000	0.4341	2.245	0.0000	0.0000
2024/07/26	R248	07/11/2024	12.80 Call	Bond Future	7872.2000	7.8722	7890.5000	7.8905	0.232	0.0000	0.0000
2024/07/26	R248	07/11/2024	12.80 Put	Bond Future	437.8300	0.4378	427.9500	0.4280	2.257	0.0000	0.0000
2024/07/26	R248	07/11/2024	12.78 Call	Bond Future	7775.9000	7.7759	7794.0200	7.7940	0.233	0.0000	0.0000
2024/07/26	R248	07/11/2024	12.78 Put	Bond Future	450.3100	0.4503	440.2500	0.4403	2.234	0.0000	0.0000
2024/07/26	R248	06/02/2025		Bond Future	11.6338	80.9950	11.6336	80.9967	0.002	0.0000	0.0000
2024/07/26	R248	06/02/2025	12.71 Call	Bond Future	7641.0500	7.6411	7639.4600	7.6395	0.021	0.0000	0.0000
2024/07/26	R248	06/02/2025	12.71 Put	Bond Future	1262.4400	1.2624	1259.1900	1.2592	0.257	0.0000	0.0000
2024/07/26	R248	08/05/2025		Bond Future	11.7266	78.2353	11.7280	78.2266	0.012	0.0000	0.0000
2024/07/26	R248	08/05/2025	12.60 Call	Bond Future	7282.1700	7.2822	7288.3400	7.2883	0.085	0.0000	0.0000
2024/07/26	R248	08/05/2025	12.60 Put	Bond Future	2103.3900	2.1034	2118.3200	2.1183	0.710	0.0000	0.0000
2024/07/26	R248	07/08/2025		Bond Future	11.8262	79.8493	11.8318	79.8140	0.048	0.0000	0.0000
2024/07/26	R248	07/08/2025	13.21 Call	Bond Future	9866.8300	9.8668	9878.9600	9.8790	0.123	0.0000	0.0000
2024/07/26	R248	07/08/2025	13.21 Put	Bond Future	2051.5400	2.0515	2098.9600	2.0990	2.311	0.0000	0.0000
2024/07/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

0

24,851

0

0

0

0

0

0

250,234

0

0

0

0

0

0

10,000

0

0

0

0

0

0

0

0

0

0

0

0

0

1981403