



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 29/07/2024 TO 29/07/2024

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
2024/07/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	2025	01/08/2024		Bond Future	181.4292	181.4292	181.3655	0.035	0.0000	0.0000
2024/07/29	2025	07/11/2024		Bond Future	185.6829	185.6829	185.6177	0.035	0.0000	0.0000
2024/07/29	2029	01/08/2024		Bond Future	130.8870	130.8870	130.8842	0.002	0.0000	0.0000
2024/07/29	2029	07/11/2024		Bond Future	132.5572	132.5572	132.5543	0.002	0.0000	0.0000
2024/07/29	2029	06/02/2025		Bond Future	135.4063	135.4063	135.4039	0.002	0.0000	0.0000
2024/07/29	2029	06/02/2025	132.40 Call	Bond Future	3006.2600	3.0063	3003.8500	0.080	0.0000	0.0000

Open Interest

0

0

0

0

0

0

1,130

9,240

1,970

8,202

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	
2024/07/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2029	08/05/2025		Bond Future	136.8219	136.8219	136.8201	136.8201	0.001	0.0000	0.0000
2024/07/29	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2029	08/05/2025	137.85 Put	Bond Future	1028.0700	1.0281	1029.8900	1.0299	0.177	0.0000	0.0000
2024/07/29	2029	07/08/2025		Bond Future	139.6350	139.6350	139.6337	139.6337	0.001	0.0000	0.0000
2024/07/29	2029	07/08/2025	137.41 Call	Bond Future	2224.9700	2.2250	2223.7100	2.2237	0.057	0.0000	0.0000
2024/07/29	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.21 Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.21 Call	Bond Future	3001.0700	3.0011	2820.4300	2.8204	6.019	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.71 Call	Bond Future	4917.1600	4.9172	4736.7300	4.7367	3.669	0.0000	0.0000
2024/07/29	2030	01/08/2024	11.31 Call	Bond Future	7150.8600	7.1509	6970.4300	6.9704	2.523	0.0000	0.0000
2024/07/29	2030	01/08/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2030	01/08/2024		Bond Future	9.4527	94.0203	9.4974	93.8399	0.473	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.38 Call	Bond Future	3658.1200	3.6581	3477.6700	3.4777	4.933	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.38 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.39 Call	Bond Future	3696.5900	3.6966	3516.1500	3.5162	4.881	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.39 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.37 Call	Bond Future	3619.6300	3.6196	3439.1800	3.4392	4.985	0.0000	0.0000
2024/07/29	2030	01/08/2024	10.37 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	2030	07/11/2024		Bond Future	9.4943	96.1995	9.5418	96.0149	0.500	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.75 Call	Bond Future	4916.5300	4.9165	4740.9100	4.7409	3.572	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.75 Put	Bond Future	184.4000	0.1844	193.3500	0.1934	4.854	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.76 Call	Bond Future	4949.8600	4.9499	4774.0500	4.7741	3.552	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.76 Put	Bond Future	181.2500	0.1813	190.0100	0.1900	4.833	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.74 Call	Bond Future	4883.2300	4.8832	4707.8000	4.7078	3.592	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.74 Put	Bond Future	187.6100	0.1876	196.7500	0.1968	4.872	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.21 Put	Bond Future	457.3400	0.4573	482.7400	0.4827	5.554	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.21 Call	Bond Future	3191.3900	3.1914	3032.2200	3.0322	4.987	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.71 Put	Bond Future	197.5600	0.1976	207.2900	0.2073	4.925	0.0000	0.0000
2024/07/29	2030	07/11/2024	10.71 Call	Bond Future	4783.5500	4.7836	4608.7100	4.6087	3.655	0.0000	0.0000
2024/07/29	2030	07/11/2024	11.91 Call	Bond Future	8861.6100	8.8616	8677.3800	8.6774	2.079	0.0000	0.0000
2024/07/29	2030	07/11/2024	11.91 Put	Bond Future	17.5900	0.0176	17.9300	0.0179	1.933	0.0000	0.0000
2024/07/29	2030	06/02/2025		Bond Future	9.5453	94.2341	9.5957	94.0459	0.528	0.0000	0.0000
2024/07/29	2030	06/02/2025	10.68 Call	Bond Future	4695.5600	4.6956	4534.0800	4.5341	3.439	0.0000	0.0000
2024/07/29	2030	06/02/2025	10.68 Put	Bond Future	567.5300	0.5675	594.1900	0.5942	4.698	0.0000	0.0000
2024/07/29	2030	08/05/2025	11.86 Call	Bond Future	7941.5900	7.9416	7764.0900	7.7641	2.235	0.0000	0.0000
2024/07/29	2030	08/05/2025	11.86 Put	Bond Future	330.5400	0.3305	344.6500	0.3447	4.269	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
160,733
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	
2024/07/29	2030	08/05/2025	10.31 Put	Bond Future	1210.7000	1.2107	1262.6200	1.2626	4.288	0.0000	0.0000
2024/07/29	2030	08/05/2025	10.31 Call	Bond Future	3632.0200	3.6320	3492.3300	3.4923	3.846	0.0000	0.0000
2024/07/29	2030	08/05/2025	12.28 Call	Bond Future	9155.2200	9.1552	8972.4800	8.9725	1.996	0.0000	0.0000
2024/07/29	2030	08/05/2025	12.28 Put	Bond Future	201.0200	0.2010	209.8900	0.2099	4.412	0.0000	0.0000
2024/07/29	2030	08/05/2025	10.69 Put	Bond Future	890.1500	0.8902	928.7700	0.9288	4.339	0.0000	0.0000
2024/07/29	2030	08/05/2025	10.69 Call	Bond Future	4618.6500	4.6187	4465.6600	4.4657	3.312	0.0000	0.0000
2024/07/29	2030	08/05/2025		Bond Future	9.6235	96.1883	9.6770	95.9967	0.556	0.0000	0.0000
2024/07/29	2030	08/05/2025	9.93 Call	Bond Future	2736.4300	2.7364	2613.3400	2.6133	4.498	0.0000	0.0000
2024/07/29	2030	08/05/2025	9.93 Put	Bond Future	1645.7000	1.6457	1714.2200	1.7142	4.164	0.0000	0.0000
2024/07/29	2030	07/08/2025		Bond Future	9.7225	94.1314	9.7796	93.9364	0.588	0.0000	0.0000
2024/07/29	2030	07/08/2025	11.11 Call	Bond Future	5561.1300	5.5611	5403.9200	5.4039	2.827	0.0000	0.0000
2024/07/29	2030	07/08/2025	11.11 Put	Bond Future	960.2600	0.9603	998.1400	0.9981	3.945	0.0000	0.0000
2024/07/29	2030	07/08/2025	12.12 Call	Bond Future	8226.5000	8.2265	8049.8200	8.0498	2.148	0.0000	0.0000
2024/07/29	2030	07/08/2025	12.12 Put	Bond Future	450.8000	0.4508	469.2100	0.4692	4.084	0.0000	0.0000
2024/07/29	2030	07/08/2025	10.48 Put	Bond Future	1448.8800	1.4489	1505.1800	1.5052	3.886	0.0000	0.0000
2024/07/29	2030	07/08/2025	10.48 Call	Bond Future	3996.0400	3.9960	3857.2500	3.8573	3.473	0.0000	0.0000
2024/07/29	2032	01/08/2024	12.54 Call	Bond Future	10441.3600	10.4414	10274.4400	10.2744	1.599	0.0000	0.0000
2024/07/29	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.66 Call	Bond Future	6676.5400	6.6765	6509.6200	6.5096	2.500	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.50 Call	Bond Future	5967.2600	5.9673	5800.3400	5.8003	2.797	0.0000	0.0000
2024/07/29	2032	01/08/2024	10.95 Call	Bond Future	3470.0900	3.4701	3301.6600	3.3017	4.854	0.0000	0.0000
2024/07/29	2032	01/08/2024	10.95 Put	Bond Future	1.5500	0.0016	0.0400	0.0000	97.419	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.11 Put	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.11 Call	Bond Future	4205.5500	4.2056	4038.3300	4.0383	3.976	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.61 Call	Bond Future	6455.7300	6.4557	6288.8100	6.2888	2.586	0.0000	0.0000
2024/07/29	2032	01/08/2024	12.31 Call	Bond Future	9479.1700	9.4792	9312.2500	9.3123	1.761	0.0000	0.0000
2024/07/29	2032	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.14 Call	Bond Future	4342.7000	4.3427	4175.5600	4.1756	3.849	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.14 Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.15 Call	Bond Future	4388.3600	4.3884	4221.2400	4.2212	3.808	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.15 Put	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.13 Call	Bond Future	4297.0200	4.2970	4129.8500	4.1299	3.890	0.0000	0.0000
2024/07/29	2032	01/08/2024	11.13 Put	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	2032	01/08/2024		Bond Future	10.2197	92.5812	10.2540	92.4142	0.336	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.48 Call	Bond Future	5713.0000	5.7130	5548.9200	5.5489	2.872	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
0
0
11,000
0
600
0
600
0
600
0
0
0
0
0
0
0
0
52,768
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	
2024/07/29	2032	07/11/2024	11.48 Put	Bond Future	313.3300	0.3133	320.0300	0.3200	2.138	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.49 Call	Bond Future	5751.9200	5.7519	5587.6700	5.5877	2.856	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.49 Put	Bond Future	308.5000	0.3085	315.0300	0.3150	2.117	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.47 Call	Bond Future	5674.2200	5.6742	5510.3100	5.5103	2.889	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.47 Put	Bond Future	318.3400	0.3183	325.2100	0.3252	2.158	0.0000	0.0000
2024/07/29	2032	07/11/2024		Bond Future	10.2949	90.5601	10.3309	90.3893	0.350	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.11 Put	Bond Future	552.3600	0.5524	567.8400	0.5678	2.803	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.11 Call	Bond Future	4312.1900	4.3122	4156.8900	4.1569	3.601	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.61 Put	Bond Future	255.5900	0.2556	260.3400	0.2603	1.858	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.61 Call	Bond Future	6221.8300	6.2218	6055.8000	6.0558	2.669	0.0000	0.0000
2024/07/29	2032	07/11/2024	12.95 Call	Bond Future	11543.8600	11.5439	11372.7800	11.3728	1.482	0.0000	0.0000
2024/07/29	2032	07/11/2024	12.95 Put	Bond Future	14.8600	0.0149	14.5600	0.0146	2.019	0.0000	0.0000
2024/07/29	2032	07/11/2024	13.36 Call	Bond Future	13139.4400	13.1394	12968.4800	12.9685	1.301	0.0000	0.0000
2024/07/29	2032	07/11/2024	13.36 Put	Bond Future	4.8200	0.0048	4.6400	0.0046	3.734	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.64 Put	Bond Future	243.7400	0.2437	248.1000	0.2481	1.789	0.0000	0.0000
2024/07/29	2032	07/11/2024	11.64 Call	Bond Future	6340.0300	6.3400	6173.6100	6.1736	2.625	0.0000	0.0000
2024/07/29	2032	07/11/2024	10.60 Call	Bond Future	2585.1100	2.5851	2453.0500	2.4531	5.108	0.0000	0.0000
2024/07/29	2032	07/11/2024	10.60 Put	Bond Future	1153.4400	1.1534	1192.1600	1.1922	3.357	0.0000	0.0000
2024/07/29	2032	06/02/2025		Bond Future	10.3764	92.4843	10.4142	92.3102	0.364	0.0000	0.0000
2024/07/29	2032	06/02/2025	11.72 Call	Bond Future	6550.5600	6.5506	6393.2300	6.3932	2.402	0.0000	0.0000
2024/07/29	2032	06/02/2025	11.72 Put	Bond Future	614.1000	0.6141	630.8300	0.6308	2.724	0.0000	0.0000
2024/07/29	2032	08/05/2025		Bond Future	10.4732	90.2371	10.5128	90.0599	0.378	0.0000	0.0000
2024/07/29	2032	08/05/2025	10.91 Call	Bond Future	3962.5300	3.9625	3838.6200	3.8386	3.127	0.0000	0.0000
2024/07/29	2032	08/05/2025	10.91 Put	Bond Future	2030.2700	2.0303	2083.5800	2.0836	2.626	0.0000	0.0000
2024/07/29	2032	07/08/2025		Bond Future	10.5851	92.0681	10.6266	91.8877	0.392	0.0000	0.0000
2024/07/29	2032	07/08/2025	12.01 Call	Bond Future	7372.0700	7.3721	7224.0100	7.2240	2.008	0.0000	0.0000
2024/07/29	2032	07/08/2025	12.01 Put	Bond Future	1435.3000	1.4353	1467.6500	1.4677	2.254	0.0000	0.0000
2024/07/29	2033	01/08/2024		Bond Future	124.6638	124.6638	124.7564	124.7564	0.074	0.0000	0.0000
2024/07/29	2033	07/11/2024		Bond Future	126.0866	126.0866	126.1815	126.1815	0.075	0.0000	0.0000
2024/07/29	2033	06/02/2025		Bond Future	128.7968	128.7968	128.8941	128.8941	0.076	0.0000	0.0000
2024/07/29	2033	06/02/2025	124.94 Call	Bond Future	3856.7500	3.8568	3954.1000	3.9541	2.524	0.0000	0.0000
2024/07/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2033	08/05/2025		Bond Future	129.9738	129.9738	130.0737	130.0737	0.077	0.0000	0.0000
2024/07/29	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2033	08/05/2025	130.62 Put	Bond Future	646.2100	0.6462	546.2800	0.5463	15.464	0.0000	0.0000
2024/07/29	2033	07/08/2025		Bond Future	132.6462	132.6462	132.7488	132.7488	0.077	0.0000	0.0000
2024/07/29	2033	07/08/2025	128.65 Call	Bond Future	3996.1700	3.9962	4098.8000	4.0988	2.568	0.0000	0.0000
2024/07/29	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

105,073

0

600

0

600

0

600

0

1,615

0

1,615

0

200

0

0

0

0

0

0

0

0

0

1,618

6,936

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	
2024/07/29	2037	01/08/2024	13.82 Call	Bond Future	12735.6300	12.7356	12484.2100	12.4842	1.974	0.0000	0.0000
2024/07/29	2037	01/08/2024	13.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2037	01/08/2024	13.17 Call	Bond Future	9744.1900	9.7442	9492.7700	9.4928	2.580	0.0000	0.0000
2024/07/29	2037	01/08/2024	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2037	01/08/2024		Bond Future	11.3008	81.6341	11.3449	81.3827	0.390	0.0000	0.0000
2024/07/29	2037	01/08/2024	12.10 Call	Bond Future	4389.9400	4.3899	4136.0600	4.1361	5.783	0.0000	0.0000
2024/07/29	2037	01/08/2024	12.10 Put	Bond Future	2.5400	0.0025	0.0800	0.0001	96.850	0.0000	0.0000
2024/07/29	2037	01/08/2024	12.11 Call	Bond Future	4442.4100	4.4424	4188.7700	4.1888	5.710	0.0000	0.0000
2024/07/29	2037	01/08/2024	12.11 Put	Bond Future	2.2900	0.0023	0.0700	0.0001	96.943	0.0000	0.0000
2024/07/29	2037	01/08/2024	12.09 Call	Bond Future	4337.4400	4.3374	4083.3100	4.0833	5.859	0.0000	0.0000
2024/07/29	2037	01/08/2024	12.09 Put	Bond Future	2.8100	0.0028	0.1000	0.0001	96.441	0.0000	0.0000
2024/07/29	2037	07/11/2024		Bond Future	11.3952	83.5263	11.4411	83.2690	0.403	0.0000	0.0000
2024/07/29	2037	07/11/2024	12.58 Call	Bond Future	6689.6900	6.6897	6448.0200	6.4480	3.613	0.0000	0.0000
2024/07/29	2037	07/11/2024	12.58 Put	Bond Future	406.6800	0.4067	422.2800	0.4223	3.836	0.0000	0.0000
2024/07/29	2037	07/11/2024	12.59 Call	Bond Future	6733.8300	6.7338	6491.8700	6.4919	3.593	0.0000	0.0000
2024/07/29	2037	07/11/2024	12.59 Put	Bond Future	400.8100	0.4008	416.1200	0.4161	3.820	0.0000	0.0000
2024/07/29	2037	07/11/2024	12.57 Call	Bond Future	6645.6000	6.6456	6404.2300	6.4042	3.632	0.0000	0.0000
2024/07/29	2037	07/11/2024	12.57 Put	Bond Future	412.6400	0.4126	428.5400	0.4285	3.853	0.0000	0.0000
2024/07/29	2037	06/02/2025		Bond Future	11.4938	81.0407	11.5414	80.7783	0.415	0.0000	0.0000
2024/07/29	2037	06/02/2025	12.76 Call	Bond Future	7492.2400	7.4922	7263.0500	7.2631	3.059	0.0000	0.0000
2024/07/29	2037	06/02/2025	12.76 Put	Bond Future	912.2100	0.9122	945.4400	0.9454	3.643	0.0000	0.0000
2024/07/29	2037	08/05/2025		Bond Future	11.6092	82.7206	11.6587	82.4531	0.426	0.0000	0.0000
2024/07/29	2037	08/05/2025	12.25 Call	Bond Future	5588.6500	5.5887	5394.2900	5.3943	3.478	0.0000	0.0000
2024/07/29	2037	08/05/2025	12.25 Put	Bond Future	2219.8000	2.2198	2292.9400	2.2929	3.295	0.0000	0.0000
2024/07/29	2037	08/05/2025	13.35 Put	Bond Future	1003.0200	1.0030	1035.5300	1.0355	3.241	0.0000	0.0000
2024/07/29	2037	08/05/2025	13.35 Call	Bond Future	9701.5800	9.7016	9466.5900	9.4666	2.422	0.0000	0.0000
2024/07/29	2037	08/05/2025	12.55 Put	Bond Future	1787.1200	1.7871	1846.2600	1.8463	3.309	0.0000	0.0000
2024/07/29	2037	08/05/2025	12.55 Call	Bond Future	6664.4600	6.6645	6456.1000	6.4561	3.126	0.0000	0.0000
2024/07/29	2037	08/05/2025	13.30 Put	Bond Future	1039.5800	1.0396	1073.3600	1.0734	3.249	0.0000	0.0000
2024/07/29	2037	08/05/2025	13.30 Call	Bond Future	9507.5800	9.5076	9273.8600	9.2739	2.458	0.0000	0.0000
2024/07/29	2037	07/08/2025		Bond Future	11.7386	80.1387	11.7901	79.8661	0.438	0.0000	0.0000
2024/07/29	2037	07/08/2025	13.01 Call	Bond Future	8457.2700	8.4573	8242.1500	8.2422	2.544	0.0000	0.0000
2024/07/29	2037	07/08/2025	13.01 Put	Bond Future	2091.1000	2.0911	2148.5500	2.1486	2.747	0.0000	0.0000
2024/07/29	2038	01/08/2024		Bond Future	134.3019	134.3019	134.4484	134.4484	0.109	0.0000	0.0000
2024/07/29	2038	07/11/2024		Bond Future	137.4506	137.4506	137.6006	137.6006	0.109	0.0000	0.0000
2024/07/29	2038	06/02/2025		Bond Future	138.2943	138.2943	138.4480	138.4480	0.111	0.0000	0.0000
2024/07/29	2038	06/02/2025	135.23 Call	Bond Future	3064.2700	3.0643	3218.0200	3.2180	5.018	0.0000	0.0000
2024/07/29	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
73,526
0
0
1,383
0
0
0
185,072
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
796
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	
2024/07/29	2038	08/05/2025		Bond Future	141.1968	141.1968	141.3544	141.3544	0.112	0.0000	0.0000
2024/07/29	2038	08/05/2025	139.68 Call	Bond Future	1516.8400	1.5168	1674.3500	1.6744	10.384	0.0000	0.0000
2024/07/29	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2038	07/08/2025		Bond Future	141.9465	141.9465	142.1078	142.1078	0.114	0.0000	0.0000
2024/07/29	2038	07/08/2025	139.56 Call	Bond Future	2386.4900	2.3865	2547.8400	2.5478	6.761	0.0000	0.0000
2024/07/29	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.28 Put	Bond Future	3.4500	0.0035	0.1600	0.0002	95.362	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.28 Call	Bond Future	4537.4000	4.5374	4201.8800	4.2019	7.395	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.88 Call	Bond Future	7807.2100	7.8072	7474.9800	7.4750	4.255	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2040	01/08/2024	13.48 Call	Bond Future	10868.9400	10.8689	10536.7100	10.5367	3.057	0.0000	0.0000
2024/07/29	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.95 Call	Bond Future	8174.9900	8.1750	7842.7600	7.8428	4.064	0.0000	0.0000
2024/07/29	2040	01/08/2024		Bond Future	11.5108	82.1860	11.5650	81.8537	0.470	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.33 Call	Bond Future	4817.2800	4.8173	4483.0600	4.4831	6.938	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.33 Put	Bond Future	2.0600	0.0021	0.0700	0.0001	96.602	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.34 Call	Bond Future	4873.1400	4.8731	4539.1000	4.5391	6.855	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.34 Put	Bond Future	1.8600	0.0019	0.0500	0.0001	97.312	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.32 Call	Bond Future	4761.3800	4.7614	4426.9400	4.4269	7.024	0.0000	0.0000
2024/07/29	2040	01/08/2024	12.32 Put	Bond Future	2.2900	0.0023	0.0800	0.0001	96.507	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.85 Call	Bond Future	7438.3400	7.4383	7121.4200	7.1214	4.261	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.85 Put	Bond Future	398.2500	0.3983	421.2200	0.4212	5.768	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.86 Call	Bond Future	7485.3500	7.4854	7168.0500	7.1681	4.239	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.86 Put	Bond Future	392.5100	0.3925	415.1000	0.4151	5.755	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.84 Call	Bond Future	7391.3400	7.3913	7074.8200	7.0748	4.282	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.84 Put	Bond Future	404.0600	0.4041	427.4300	0.4274	5.784	0.0000	0.0000
2024/07/29	2040	07/11/2024		Bond Future	11.6062	84.0909	11.6624	83.7510	0.484	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.10 Put	Bond Future	1151.6800	1.1517	1225.2800	1.2253	6.391	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.10 Call	Bond Future	4064.3200	4.0643	3798.0300	3.7980	6.552	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.60 Call	Bond Future	6272.9200	6.2729	5967.7200	5.9677	4.865	0.0000	0.0000
2024/07/29	2040	07/11/2024	12.60 Put	Bond Future	570.6600	0.5707	605.3500	0.6054	6.079	0.0000	0.0000
2024/07/29	2040	07/11/2024	13.15 Call	Bond Future	8854.9900	8.8550	8528.7100	8.5287	3.685	0.0000	0.0000
2024/07/29	2040	07/11/2024	13.15 Put	Bond Future	257.4000	0.2574	271.0100	0.2710	5.287	0.0000	0.0000
2024/07/29	2040	06/02/2025		Bond Future	11.7049	81.3668	11.7632	81.0199	0.498	0.0000	0.0000
2024/07/29	2040	06/02/2025	12.95 Call	Bond Future	7937.0400	7.9370	7639.4100	7.6394	3.750	0.0000	0.0000
2024/07/29	2040	06/02/2025	12.95 Put	Bond Future	995.6600	0.9957	1044.9200	1.0449	4.947	0.0000	0.0000
2024/07/29	2040	08/05/2025	12.75 Put	Bond Future	2009.4700	2.0095	2092.9100	2.0929	4.152	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
114,870
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	
2024/07/29	2040	08/05/2025	12.75 Call	Bond Future	7203.4500	7.2035	6933.2100	6.9332	3.752	0.0000	0.0000
2024/07/29	2040	08/05/2025	13.50 Put	Bond Future	1188.3900	1.1884	1237.8900	1.2379	4.165	0.0000	0.0000
2024/07/29	2040	08/05/2025	13.50 Call	Bond Future	10201.8800	10.2019	9897.7000	9.8977	2.982	0.0000	0.0000
2024/07/29	2040	08/05/2025	13.43 Put	Bond Future	1247.3300	1.2473	1299.3500	1.2994	4.171	0.0000	0.0000
2024/07/29	2040	08/05/2025	13.43 Call	Bond Future	9917.1800	9.9172	9615.5200	9.6155	3.042	0.0000	0.0000
2024/07/29	2040	08/05/2025		Bond Future	11.8190	83.0532	11.8795	82.6996	0.512	0.0000	0.0000
2024/07/29	2040	08/05/2025	12.63 Call	Bond Future	6740.7200	6.7407	6477.5100	6.4775	3.905	0.0000	0.0000
2024/07/29	2040	08/05/2025	12.63 Put	Bond Future	2187.0200	2.1870	2277.4900	2.2775	4.137	0.0000	0.0000
2024/07/29	2040	07/08/2025		Bond Future	11.9460	80.2271	12.0088	79.8666	0.526	0.0000	0.0000
2024/07/29	2040	07/08/2025	13.29 Call	Bond Future	9365.7300	9.3657	9081.6900	9.0817	3.033	0.0000	0.0000
2024/07/29	2040	07/08/2025	13.29 Put	Bond Future	2160.8800	2.1609	2237.3000	2.2373	3.537	0.0000	0.0000
2024/07/29	2044	01/08/2024	13.00 Call	Bond Future	8229.7900	8.2298	7857.9600	7.8580	4.518	0.0000	0.0000
2024/07/29	2044	01/08/2024	13.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2044	01/08/2024	13.25 Call	Bond Future	9521.1000	9.5211	9149.2700	9.1493	3.905	0.0000	0.0000
2024/07/29	2044	01/08/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2044	01/08/2024	12.29 Call	Bond Future	4336.7500	4.3368	3959.9100	3.9599	8.689	0.0000	0.0000
2024/07/29	2044	01/08/2024	12.29 Put	Bond Future	5.3900	0.0054	0.3800	0.0004	92.950	0.0000	0.0000
2024/07/29	2044	01/08/2024	12.30 Call	Bond Future	4393.6600	4.3937	4017.2600	4.0173	8.567	0.0000	0.0000
2024/07/29	2044	01/08/2024	12.30 Put	Bond Future	4.8900	0.0049	0.3200	0.0003	93.456	0.0000	0.0000
2024/07/29	2044	01/08/2024	12.28 Call	Bond Future	4279.8200	4.2798	3902.5000	3.9025	8.816	0.0000	0.0000
2024/07/29	2044	01/08/2024	12.28 Put	Bond Future	5.9300	0.0059	0.4400	0.0004	92.580	0.0000	0.0000
2024/07/29	2044	01/08/2024		Bond Future	11.5705	78.4858	11.6297	78.1140	0.511	0.0000	0.0000
2024/07/29	2044	07/11/2024		Bond Future	11.6612	80.3050	11.7226	79.9245	0.527	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.91 Call	Bond Future	7588.9000	7.5889	7236.1300	7.2361	4.648	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.91 Put	Bond Future	411.0200	0.4110	438.7500	0.4388	6.747	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.92 Call	Bond Future	7636.0700	7.6361	7282.8600	7.2829	4.626	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.92 Put	Bond Future	405.1900	0.4052	432.4800	0.4325	6.735	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.90 Call	Bond Future	7541.7500	7.5418	7189.4200	7.1894	4.672	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.90 Put	Bond Future	416.9400	0.4169	445.1100	0.4451	6.756	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.50 Call	Bond Future	5680.3100	5.6803	5352.1200	5.3521	5.778	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.50 Put	Bond Future	734.1300	0.7341	786.4400	0.7864	7.125	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.25 Call	Bond Future	4566.7000	4.5667	4261.1700	4.2612	6.690	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.25 Put	Bond Future	1039.4000	1.0394	1114.3700	1.1144	7.213	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.00 Call	Bond Future	3522.9900	3.5230	3247.2700	3.2473	7.826	0.0000	0.0000
2024/07/29	2044	07/11/2024	12.00 Put	Bond Future	1460.6900	1.4607	1565.4700	1.5655	7.173	0.0000	0.0000
2024/07/29	2044	06/02/2025	13.75 Call	Bond Future	11339.0700	11.3391	10978.8800	10.9789	3.177	0.0000	0.0000
2024/07/29	2044	06/02/2025	13.75 Put	Bond Future	525.7100	0.5257	553.8300	0.5538	5.349	0.0000	0.0000
2024/07/29	2044	06/02/2025	12.50 Put	Bond Future	1623.3800	1.6234	1713.2700	1.7133	5.537	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
73,351
79,910
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	
2024/07/29	2044	06/02/2025	12.50 Call	Bond Future	5983.0700	5.9831	5684.6500	5.6847	4.988	0.0000	0.0000
2024/07/29	2044	06/02/2025	12.00 Put	Bond Future	2557.7200	2.5577	2694.6500	2.6947	5.354	0.0000	0.0000
2024/07/29	2044	06/02/2025	12.00 Call	Bond Future	4039.0100	4.0390	3787.6300	3.7876	6.224	0.0000	0.0000
2024/07/29	2044	06/02/2025		Bond Future	11.7546	77.6257	11.8182	77.2374	0.541	0.0000	0.0000
2024/07/29	2044	06/02/2025	13.02 Call	Bond Future	8176.1500	8.1762	7843.9400	7.8439	4.063	0.0000	0.0000
2024/07/29	2044	06/02/2025	13.02 Put	Bond Future	1009.5800	1.0096	1065.6800	1.0657	5.557	0.0000	0.0000
2024/07/29	2044	08/05/2025		Bond Future	11.8619	79.2345	11.9278	78.8386	0.555	0.0000	0.0000
2024/07/29	2044	08/05/2025	12.72 Call	Bond Future	7081.5100	7.0815	6785.2400	6.7852	4.184	0.0000	0.0000
2024/07/29	2044	08/05/2025	12.72 Put	Bond Future	2171.8100	2.1718	2271.4900	2.2715	4.590	0.0000	0.0000
2024/07/29	2044	07/08/2025		Bond Future	11.9808	76.4562	12.0491	76.0525	0.570	0.0000	0.0000
2024/07/29	2044	07/08/2025	13.34 Call	Bond Future	9617.3500	9.6174	9299.7900	9.2998	3.302	0.0000	0.0000
2024/07/29	2044	07/08/2025	13.34 Put	Bond Future	2199.1400	2.1991	2285.2800	2.2853	3.917	0.0000	0.0000
2024/07/29	2046	01/08/2024		Bond Future	117.4404	117.4404	118.1447	118.1447	0.600	0.0000	0.0000
2024/07/29	2046	07/11/2024		Bond Future	117.9963	117.9963	118.7173	118.7173	0.611	0.0000	0.0000
2024/07/29	2046	06/02/2025		Bond Future	120.5322	120.5322	121.2691	121.2691	0.611	0.0000	0.0000
2024/07/29	2046	06/02/2025	114.01 Call	Bond Future	6522.1800	6.5222	7259.0900	7.2591	11.299	0.0000	0.0000
2024/07/29	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2046	08/05/2025		Bond Future	120.8197	120.8197	121.5726	121.5726	0.623	0.0000	0.0000
2024/07/29	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2046	08/05/2025	121.97 Put	Bond Future	1150.2800	1.1503	397.4000	0.3974	65.452	0.0000	0.0000
2024/07/29	2046	07/08/2025		Bond Future	123.3023	123.3023	124.0713	124.0713	0.624	0.0000	0.0000
2024/07/29	2046	07/08/2025	118.69 Call	Bond Future	4612.2900	4.6123	5381.2800	5.3813	16.673	0.0000	0.0000
2024/07/29	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2050	01/08/2024		Bond Future	116.8932	116.8932	117.0888	117.0888	0.167	0.0000	0.0000
2024/07/29	2050	07/11/2024		Bond Future	119.6337	119.6337	119.8342	119.8342	0.168	0.0000	0.0000
2024/07/29	2050	06/02/2025		Bond Future	119.8529	119.8529	120.0580	120.0580	0.171	0.0000	0.0000
2024/07/29	2050	06/02/2025	115.60 Call	Bond Future	4252.8700	4.2529	4458.0100	4.4580	4.824	0.0000	0.0000
2024/07/29	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2050	08/05/2025		Bond Future	122.3683	122.3683	122.5782	122.5782	0.172	0.0000	0.0000
2024/07/29	2050	08/05/2025	121.16 Call	Bond Future	1208.3000	1.2083	1418.2000	1.4182	17.372	0.0000	0.0000
2024/07/29	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	2050	07/08/2025		Bond Future	122.4831	122.4831	122.6980	122.6980	0.176	0.0000	0.0000
2024/07/29	2050	07/08/2025	119.89 Call	Bond Future	2593.0500	2.5931	2808.0300	2.8080	8.291	0.0000	0.0000
2024/07/29	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	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
2024/07/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	AL37	01/08/2024		Index Future	1005.9550	1005.9550	1005.1920	0.076	0.0000	0.0000
2024/07/29	AL37	07/11/2024		Index Future	1029.2700	1029.2700	1028.4910	0.076	0.0000	0.0000
2024/07/29	AL37	06/02/2025		Index Future	1051.1510	1051.1510	1050.3660	0.075	0.0000	0.0000
2024/07/29	AL37	08/05/2025		Index Future	1072.9870	1072.9870	1072.2000	0.073	0.0000	0.0000
2024/07/29	AL37	07/08/2025		Index Future	1094.8290	1094.8290	1094.0400	0.072	0.0000	0.0000
2024/07/29	AL7T	01/08/2024		Index Future	1190.0730	1190.0730	1187.5680	0.210	0.0000	0.0000
2024/07/29	AL7T	07/11/2024		Index Future	1217.6570	1217.6570	1215.0950	0.210	0.0000	0.0000
2024/07/29	AL7T	06/02/2025		Index Future	1243.5420	1243.5420	1240.9390	0.209	0.0000	0.0000
2024/07/29	AL7T	08/05/2025		Index Future	1269.3750	1269.3750	1266.7340	0.208	0.0000	0.0000
2024/07/29	AL7T	07/08/2025		Index Future	1295.2150	1295.2150	1292.5370	0.207	0.0000	0.0000
2024/07/29	ALBI	01/08/2024		Index Future	1030.2790	1030.2790	1028.3740	0.185	0.0000	0.0000
2024/07/29	ALBI	07/11/2024		Index Future	1054.1580	1054.1580	1052.2110	0.185	0.0000	0.0000
2024/07/29	ALBI	06/02/2025		Index Future	1076.5680	1076.5680	1074.5900	0.184	0.0000	0.0000
2024/07/29	ALBI	08/05/2025		Index Future	1098.9320	1098.9320	1096.9280	0.182	0.0000	0.0000
2024/07/29	ALBI	07/08/2025		Index Future	1121.3020	1121.3020	1119.2720	0.181	0.0000	0.0000
2024/07/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/29	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
0
50
75
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	ES33	01/08/2024		Bond Future	11.5974	80.2388	11.6413	80.0343	0.378	0.0000	0.0000
2024/07/29	ES33	07/11/2024		Bond Future	11.7222	78.3180	11.7681	78.1088	0.392	0.0000	0.0000
2024/07/29	ES33	06/02/2025		Bond Future	11.8543	80.0009	11.9022	79.7874	0.404	0.0000	0.0000
2024/07/29	ES33	06/02/2025	13.34 Call	Bond Future	6269.2600	6.2693	6055.8300	6.0558	3.404	0.0000	0.0000
2024/07/29	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	ES33	08/05/2025		Bond Future	11.9979	77.8769	12.0479	77.6593	0.417	0.0000	0.0000
2024/07/29	ES33	08/05/2025	12.73 Call	Bond Future	3104.8700	3.1049	2887.3200	2.8873	7.007	0.0000	0.0000
2024/07/29	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	ES33	07/08/2025		Bond Future	12.1568	79.4743	12.2091	79.2526	0.430	0.0000	0.0000
2024/07/29	ES33	07/08/2025	13.56 Call	Bond Future	5669.6600	5.6697	5448.0400	5.4480	3.909	0.0000	0.0000
2024/07/29	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	ES42	01/08/2024		Bond Future	12.0218	76.7687	12.0808	76.4301	0.491	0.0000	0.0000
2024/07/29	ES42	07/11/2024		Bond Future	12.1329	74.3002	12.1943	73.9538	0.506	0.0000	0.0000
2024/07/29	ES42	06/02/2025		Bond Future	12.2441	75.8959	12.3077	75.5424	0.520	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	
2024/07/29	ES42	06/02/2025	13.71 Call	Bond Future	7502.4500	7.5025	7148.8800	7.1489	4.713	0.0000	0.0000
2024/07/29	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	ES42	08/05/2025		Bond Future	12.3686	73.2197	12.4346	72.8591	0.534	0.0000	0.0000
2024/07/29	ES42	08/05/2025	13.25 Call	Bond Future	4588.7700	4.5888	4228.1800	4.2282	7.858	0.0000	0.0000
2024/07/29	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	ES42	07/08/2025		Bond Future	12.5009	74.7190	12.5694	74.3513	0.548	0.0000	0.0000
2024/07/29	ES42	07/08/2025	13.79 Call	Bond Future	6446.8000	6.4468	6079.1200	6.0791	5.703	0.0000	0.0000
2024/07/29	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	01/08/2024		GOVI	1014.5840	1014.5840	1012.8330	1012.8330	0.173	0.0000	0.0000
2024/07/29	GOVI	01/08/2024	943.38 Call	GOVI	712040.0000	71.2040	694530.0000	69.4530	2.459	0.0000	0.0000
2024/07/29	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	01/08/2024	943.39 Call	GOVI	711940.0000	71.1940	694430.0000	69.4430	2.459	0.0000	0.0000
2024/07/29	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	01/08/2024	943.37 Call	GOVI	712140.0000	71.2140	694630.0000	69.4630	2.459	0.0000	0.0000
2024/07/29	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	07/11/2024		GOVI	1038.0990	1038.0990	1036.3090	1036.3090	0.172	0.0000	0.0000
2024/07/29	GOVI	07/11/2024	948.79 Call	GOVI	893090.0000	89.3090	875190.0000	87.5190	2.004	0.0000	0.0000
2024/07/29	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	07/11/2024	948.80 Call	GOVI	892990.0000	89.2990	875090.0000	87.5090	2.005	0.0000	0.0000
2024/07/29	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	07/11/2024	948.78 Call	GOVI	893190.0000	89.3190	875290.0000	87.5290	2.004	0.0000	0.0000
2024/07/29	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	06/02/2025		GOVI	1060.1670	1060.1670	1058.3500	1058.3500	0.171	0.0000	0.0000
2024/07/29	GOVI	06/02/2025	972.00 Call	GOVI	881670.0000	88.1670	863500.0000	86.3500	2.061	0.0000	0.0000
2024/07/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	08/05/2025		GOVI	1082.1910	1082.1910	1080.3500	1080.3500	0.170	0.0000	0.0000
2024/07/29	GOVI	08/05/2025	1,022.00 Call	GOVI	601910.0000	60.1910	583500.0000	58.3500	3.059	0.0000	0.0000
2024/07/29	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GOVI	07/08/2025		GOVI	1104.2210	1104.2210	1102.3560	1102.3560	0.169	0.0000	0.0000
2024/07/29	GOVI	07/08/2025	1,011.00 Call	GOVI	932210.0000	93.2210	913560.0000	91.3560	2.001	0.0000	0.0000
2024/07/29	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/29	IGOV	01/08/2024		Index Future	358.1360	358.1360	357.8780	357.8780	0.072	0.0000	0.0000
2024/07/29	IGOV	07/11/2024		Index Future	366.5330	366.5330	366.2690	366.2690	0.072	0.0000	0.0000
2024/07/29	IGOV	06/02/2025		Index Future	374.4120	374.4120	374.1460	374.1460	0.071	0.0000	0.0000
2024/07/29	IGOV	08/05/2025		Index Future	382.2750	382.2750	382.0090	382.0090	0.070	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
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	
2024/07/29	IGOV	07/08/2025		Index Future	390.1400	390.1400	389.8740	389.8740	0.068	0.0000	0.0000
2024/07/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/07/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/29	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/29	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/29	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/29	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/29	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/29	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/29	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/29	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/29	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/29	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/29	R035	01/08/2024	11.65 Call	Bond Future	3873.2700	3.8733	3648.2800	3.6483	5.809	0.0000	0.0000
2024/07/29	R035	01/08/2024	11.65 Put	Bond Future	5.3600	0.0054	0.2800	0.0003	94.776	0.0000	0.0000
2024/07/29	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R035	01/08/2024	13.23 Call	Bond Future	11665.2600	11.6653	11445.3500	11.4454	1.885	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

9,500

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	
2024/07/29	R035	01/08/2024	12.50 Call	Bond Future	8195.5000	8.1955	7975.5900	7.9756	2.683	0.0000	0.0000
2024/07/29	R035	01/08/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R035	01/08/2024	12.45 Call	Bond Future	7949.7200	7.9497	7729.8100	7.7298	2.766	0.0000	0.0000
2024/07/29	R035	01/08/2024	12.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R035	01/08/2024	13.20 Call	Bond Future	11526.9300	11.5269	11307.0200	11.3070	1.908	0.0000	0.0000
2024/07/29	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R035	01/08/2024	13.08 Call	Bond Future	10970.0500	10.9701	10750.1400	10.7501	2.005	0.0000	0.0000
2024/07/29	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R035	01/08/2024	13.05 Call	Bond Future	10829.9300	10.8299	10610.0200	10.6100	2.031	0.0000	0.0000
2024/07/29	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R035	01/08/2024	12.20 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	R035	01/08/2024	12.20 Call	Bond Future	6704.6600	6.7047	6484.7400	6.4847	3.280	0.0000	0.0000
2024/07/29	R035	01/08/2024	11.80 Call	Bond Future	4656.2900	4.6563	4435.2700	4.4353	4.747	0.0000	0.0000
2024/07/29	R035	01/08/2024	11.80 Put	Bond Future	1.1300	0.0011	0.0200	0.0000	98.230	0.0000	0.0000
2024/07/29	R035	01/08/2024	11.81 Call	Bond Future	4708.2900	4.7083	4487.3800	4.4874	4.692	0.0000	0.0000
2024/07/29	R035	01/08/2024	11.81 Put	Bond Future	1.0100	0.0010	0.0100	0.0000	99.010	0.0000	0.0000
2024/07/29	R035	01/08/2024	11.79 Call	Bond Future	4604.2600	4.6043	4383.1100	4.3831	4.803	0.0000	0.0000
2024/07/29	R035	01/08/2024	11.79 Put	Bond Future	1.2600	0.0013	0.0200	0.0000	98.413	0.0000	0.0000
2024/07/29	R035	01/08/2024		Bond Future	10.9405	91.0700	10.9797	90.8501	0.358	0.0000	0.0000
2024/07/29	R035	07/11/2024		Bond Future	11.0342	88.6667	11.0751	88.4417	0.371	0.0000	0.0000
2024/07/29	R035	07/11/2024	12.18 Call	Bond Future	6432.7600	6.4328	6220.2600	6.2203	3.303	0.0000	0.0000
2024/07/29	R035	07/11/2024	12.18 Put	Bond Future	419.6200	0.4196	432.1000	0.4321	2.974	0.0000	0.0000
2024/07/29	R035	07/11/2024	12.19 Call	Bond Future	6476.4800	6.4765	6263.7300	6.2637	3.285	0.0000	0.0000
2024/07/29	R035	07/11/2024	12.19 Put	Bond Future	413.4200	0.4134	425.6500	0.4257	2.958	0.0000	0.0000
2024/07/29	R035	07/11/2024	12.17 Call	Bond Future	6388.9800	6.3890	6176.7500	6.1768	3.322	0.0000	0.0000
2024/07/29	R035	07/11/2024	12.17 Put	Bond Future	425.8000	0.4258	438.5500	0.4386	2.994	0.0000	0.0000
2024/07/29	R035	07/11/2024	13.23 Call	Bond Future	11105.2400	11.1052	10880.7200	10.8807	2.022	0.0000	0.0000
2024/07/29	R035	07/11/2024	13.23 Put	Bond Future	76.1200	0.0761	76.5800	0.0766	0.604	0.0000	0.0000
2024/07/29	R035	07/11/2024	12.20 Put	Bond Future	407.3100	0.4073	419.2800	0.4193	2.939	0.0000	0.0000
2024/07/29	R035	07/11/2024	12.20 Call	Bond Future	6520.2400	6.5202	6307.2300	6.3072	3.267	0.0000	0.0000
2024/07/29	R035	06/02/2025		Bond Future	11.1342	90.5511	11.1768	90.3217	0.382	0.0000	0.0000
2024/07/29	R035	06/02/2025	12.41 Call	Bond Future	7410.9900	7.4110	7208.6100	7.2086	2.731	0.0000	0.0000
2024/07/29	R035	06/02/2025	12.41 Put	Bond Future	881.0200	0.8810	908.0400	0.9080	3.067	0.0000	0.0000
2024/07/29	R035	08/05/2025		Bond Future	11.2409	87.9159	11.2852	87.6821	0.394	0.0000	0.0000
2024/07/29	R035	08/05/2025	11.78 Call	Bond Future	5102.5300	5.1025	4935.6100	4.9356	3.271	0.0000	0.0000
2024/07/29	R035	08/05/2025	11.78 Put	Bond Future	2313.7800	2.3138	2380.6500	2.3807	2.890	0.0000	0.0000
2024/07/29	R035	08/05/2025	13.35 Call	Bond Future	10949.5400	10.9495	10735.3100	10.7353	1.957	0.0000	0.0000
2024/07/29	R035	08/05/2025	13.35 Put	Bond Future	711.4500	0.7115	731.0100	0.7310	2.749	0.0000	0.0000
2024/07/29	R035	08/05/2025	12.70 Call	Bond Future	8445.4100	8.4454	8245.1100	8.2451	2.372	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
26,317
127,009
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	
2024/07/29	R035	08/05/2025	12.70 Put	Bond Future	1175.5200	1.1755	1209.0100	1.2090	2.849	0.0000	0.0000
2024/07/29	R035	08/05/2025	11.46 Put	Bond Future	2918.2900	2.9183	3001.4800	3.0015	2.851	0.0000	0.0000
2024/07/29	R035	08/05/2025	11.46 Call	Bond Future	4066.8000	4.0668	3916.2000	3.9162	3.703	0.0000	0.0000
2024/07/29	R035	07/08/2025		Bond Future	11.3612	89.7004	11.4073	89.4624	0.406	0.0000	0.0000
2024/07/29	R035	07/08/2025	12.65 Call	Bond Future	8297.7900	8.2978	8108.0300	8.1080	2.287	0.0000	0.0000
2024/07/29	R035	07/08/2025	12.65 Put	Bond Future	1969.0900	1.9691	2017.4200	2.0174	2.454	0.0000	0.0000
2024/07/29	R053	01/08/2024		Bond Future	11.4655	105.3658	11.5397	104.7407	0.647	0.0000	0.0000
2024/07/29	R053	01/08/2024	13.14 Call	Bond Future	12568.1400	12.5681	11943.0600	11.9431	4.974	0.0000	0.0000
2024/07/29	R053	01/08/2024	13.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R053	01/08/2024	13.15 Call	Bond Future	12634.5000	12.6345	12009.4200	12.0094	4.947	0.0000	0.0000
2024/07/29	R053	01/08/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R053	01/08/2024	13.13 Call	Bond Future	12501.6800	12.5017	11876.6000	11.8766	5.000	0.0000	0.0000
2024/07/29	R053	01/08/2024	13.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R053	07/11/2024	12.80 Call	Bond Future	10084.2400	10.0842	9500.5900	9.5006	5.788	0.0000	0.0000
2024/07/29	R053	07/11/2024	12.80 Put	Bond Future	580.4400	0.5804	636.3400	0.6363	9.631	0.0000	0.0000
2024/07/29	R053	07/11/2024	12.81 Call	Bond Future	10145.8500	10.1459	9561.3900	9.5614	5.761	0.0000	0.0000
2024/07/29	R053	07/11/2024	12.81 Put	Bond Future	572.4900	0.5725	627.5800	0.6276	9.623	0.0000	0.0000
2024/07/29	R053	07/11/2024	12.79 Call	Bond Future	10022.7600	10.0228	9439.9300	9.4399	5.815	0.0000	0.0000
2024/07/29	R053	07/11/2024	12.79 Put	Bond Future	588.6100	0.5886	645.3300	0.6453	9.636	0.0000	0.0000
2024/07/29	R053	07/11/2024		Bond Future	11.5536	101.9364	11.6307	101.2968	0.667	0.0000	0.0000
2024/07/29	R053	06/02/2025		Bond Future	11.6427	104.1021	11.7225	103.4493	0.686	0.0000	0.0000
2024/07/29	R053	06/02/2025	12.94 Call	Bond Future	11087.4400	11.0874	10535.8400	10.5358	4.975	0.0000	0.0000
2024/07/29	R053	06/02/2025	12.94 Put	Bond Future	1365.6600	1.3657	1466.8700	1.4669	7.411	0.0000	0.0000
2024/07/29	R053	08/05/2025		Bond Future	11.7408	100.3910	11.8235	99.7251	0.705	0.0000	0.0000
2024/07/29	R053	08/05/2025	12.64 Call	Bond Future	9631.1700	9.6312	9135.6900	9.1357	5.145	0.0000	0.0000
2024/07/29	R053	08/05/2025	12.64 Put	Bond Future	2807.4400	2.8074	2977.7700	2.9778	6.067	0.0000	0.0000
2024/07/29	R053	07/08/2025		Bond Future	11.8471	102.4263	11.9329	101.7474	0.724	0.0000	0.0000
2024/07/29	R053	07/08/2025	13.17 Call	Bond Future	12241.0100	12.2410	11712.3600	11.7124	4.319	0.0000	0.0000
2024/07/29	R053	07/08/2025	13.17 Put	Bond Future	2648.7600	2.6488	2799.0800	2.7991	5.675	0.0000	0.0000
2024/07/29	R186	01/08/2024		Bond Future	8.3376	105.8719	8.3783	105.7834	0.487	0.0000	0.0000
2024/07/29	R186	01/08/2024	8.69 Call	Bond Future	769.0200	0.7690	676.4600	0.6765	12.036	0.0000	0.0000
2024/07/29	R186	01/08/2024	8.69 Put	Bond Future	5.0700	0.0051	0.9900	0.0010	80.473	0.0000	0.0000
2024/07/29	R186	01/08/2024	8.70 Call	Bond Future	789.9500	0.7900	697.8400	0.6978	11.660	0.0000	0.0000
2024/07/29	R186	01/08/2024	8.70 Put	Bond Future	4.4200	0.0044	0.7900	0.0008	82.127	0.0000	0.0000
2024/07/29	R186	01/08/2024	8.68 Call	Bond Future	748.1600	0.7482	655.1200	0.6551	12.436	0.0000	0.0000
2024/07/29	R186	01/08/2024	8.68 Put	Bond Future	5.7900	0.0058	1.2300	0.0012	78.756	0.0000	0.0000
2024/07/29	R186	07/11/2024		Bond Future	8.2798	108.3257	8.3262	108.2352	0.561	0.0000	0.0000
2024/07/29	R186	07/11/2024	9.14 Call	Bond Future	1792.6800	1.7927	1710.6900	1.7107	4.574	0.0000	0.0000

400

0

400

0

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

68,896

0

0

0

0

0

0

123,826

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
2024/07/29	R186	07/11/2024	9.14 Put	Bond Future		131.8200	0.1318	140.3300	0.1403	6.456	0.0000	0.0000
2024/07/29	R186	07/11/2024	9.15 Call	Bond Future		1809.5000	1.8095	1727.3400	1.7273	4.540	0.0000	0.0000
2024/07/29	R186	07/11/2024	9.15 Put	Bond Future		129.5400	0.1295	137.8800	0.1379	6.438	0.0000	0.0000
2024/07/29	R186	07/11/2024	9.13 Call	Bond Future		1775.9000	1.7759	1694.0900	1.6941	4.607	0.0000	0.0000
2024/07/29	R186	07/11/2024	9.13 Put	Bond Future		134.1500	0.1342	142.8400	0.1428	6.478	0.0000	0.0000
2024/07/29	R186	06/02/2025		Bond Future		8.2310	105.3136	8.2840	105.2216	0.645	0.0000	0.0000
2024/07/29	R186	06/02/2025	9.03 Call	Bond Future		1684.5800	1.6846	1610.9000	1.6109	4.374	0.0000	0.0000
2024/07/29	R186	06/02/2025	9.03 Put	Bond Future		310.0800	0.3101	328.4300	0.3284	5.918	0.0000	0.0000
2024/07/29	R186	08/05/2025		Bond Future		8.2051	107.4979	8.2669	107.4044	0.753	0.0000	0.0000
2024/07/29	R186	08/05/2025	8.47 Call	Bond Future		1004.8700	1.0049	947.0800	0.9471	5.751	0.0000	0.0000
2024/07/29	R186	08/05/2025	8.47 Put	Bond Future		605.0300	0.6050	640.7000	0.6407	5.896	0.0000	0.0000
2024/07/29	R186	07/08/2025		Bond Future		8.2020	104.3676	8.2757	104.2727	0.898	0.0000	0.0000
2024/07/29	R186	07/08/2025	9.68 Call	Bond Future		2027.2900	2.0273	1945.5300	1.9455	4.033	0.0000	0.0000
2024/07/29	R186	07/08/2025	9.68 Put	Bond Future		146.8500	0.1469	159.9600	0.1600	8.927	0.0000	0.0000
2024/07/29	R186	07/08/2025	10.25 Call	Bond Future		2657.8900	2.6579	2569.5700	2.5696	3.323	0.0000	0.0000
2024/07/29	R186	07/08/2025	10.25 Put	Bond Future		65.1000	0.0651	71.6500	0.0717	10.061	0.0000	0.0000
2024/07/29	R186	07/08/2025	9.22 Put	Bond Future		261.3500	0.2614	282.2900	0.2823	8.012	0.0000	0.0000
2024/07/29	R186	07/08/2025	9.22 Call	Bond Future		1561.7200	1.5617	1487.7900	1.4878	4.734	0.0000	0.0000
2024/07/29	R202	01/08/2024		Bond Future		262.1192	262.1192	261.7102	261.7102	0.156	0.0000	0.0000
2024/07/29	R202	07/11/2024		Bond Future		268.2646	268.2646	267.8463	267.8463	0.156	0.0000	0.0000
2024/07/29	R202	06/02/2025		Bond Future		268.8278	268.8278	268.4014	268.4014	0.159	0.0000	0.0000
2024/07/29	R202	06/02/2025	266.79 Call	Bond Future		2037.8000	2.0378	1611.3500	1.6114	20.927	0.0000	0.0000
2024/07/29	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R202	08/05/2025		Bond Future		274.4705	274.4705	274.0363	274.0363	0.158	0.0000	0.0000
2024/07/29	R202	08/05/2025	272.31 Call	Bond Future		2160.4500	2.1605	1726.2600	1.7263	20.097	0.0000	0.0000
2024/07/29	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R202	07/08/2025		Bond Future		274.8032	274.8032	274.3612	274.3612	0.161	0.0000	0.0000
2024/07/29	R202	07/08/2025	271.60 Call	Bond Future		3203.1700	3.2032	2761.2100	2.7612	13.798	0.0000	0.0000
2024/07/29	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R209	01/08/2024		Bond Future		11.0252	71.2614	11.0695	71.0390	0.401	0.0000	0.0000
2024/07/29	R209	01/08/2024	11.79 Call	Bond Future		3715.4600	3.7155	3490.7500	3.4908	6.048	0.0000	0.0000
2024/07/29	R209	01/08/2024	11.79 Put	Bond Future		2.4600	0.0025	0.0900	0.0001	96.341	0.0000	0.0000
2024/07/29	R209	01/08/2024	11.80 Call	Bond Future		3761.9400	3.7619	3537.4600	3.5375	5.967	0.0000	0.0000
2024/07/29	R209	01/08/2024	11.80 Put	Bond Future		2.2100	0.0022	0.0700	0.0001	96.833	0.0000	0.0000
2024/07/29	R209	01/08/2024	11.78 Call	Bond Future		3668.9600	3.6690	3444.0000	3.4440	6.131	0.0000	0.0000
2024/07/29	R209	01/08/2024	11.78 Put	Bond Future		2.7300	0.0027	0.1100	0.0001	95.971	0.0000	0.0000
2024/07/29	R209	07/11/2024		Bond Future		11.1101	69.7563	11.1560	69.5288	0.413	0.0000	0.0000
2024/07/29	R209	07/11/2024	12.23 Call	Bond Future		5655.5400	5.6555	5443.4200	5.4434	3.751	0.0000	0.0000

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
4,689
0
0
0
0
0
0
15,780
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	
2024/07/29	R209	07/11/2024	12.23 Put	Bond Future	386.7100	0.3867	402.0600	0.4021	3.969	0.0000	0.0000
2024/07/29	R209	07/11/2024	12.21 Call	Bond Future	5577.9400	5.5779	5366.4100	5.3664	3.792	0.0000	0.0000
2024/07/29	R209	07/11/2024	12.21 Put	Bond Future	398.3200	0.3983	414.2600	0.4143	4.002	0.0000	0.0000
2024/07/29	R209	07/11/2024	12.22 Call	Bond Future	5616.7700	5.6168	5404.9400	5.4049	3.771	0.0000	0.0000
2024/07/29	R209	07/11/2024	12.22 Put	Bond Future	392.5200	0.3925	408.1600	0.4082	3.985	0.0000	0.0000
2024/07/29	R209	06/02/2025		Bond Future	11.1975	71.2384	11.2451	71.0064	0.425	0.0000	0.0000
2024/07/29	R209	06/02/2025	12.44 Call	Bond Future	6537.9300	6.5379	6335.7000	6.3357	3.093	0.0000	0.0000
2024/07/29	R209	06/02/2025	12.44 Put	Bond Future	807.4400	0.8074	837.2500	0.8373	3.692	0.0000	0.0000
2024/07/29	R209	08/05/2025		Bond Future	11.2957	69.5605	11.3450	69.3239	0.436	0.0000	0.0000
2024/07/29	R209	08/05/2025	11.89 Call	Bond Future	4846.8300	4.8468	4676.7500	4.6768	3.509	0.0000	0.0000
2024/07/29	R209	08/05/2025	11.89 Put	Bond Future	2066.1800	2.0662	2132.6800	2.1327	3.218	0.0000	0.0000
2024/07/29	R209	07/08/2025		Bond Future	11.4041	70.9720	11.4552	70.7310	0.448	0.0000	0.0000
2024/07/29	R209	07/08/2025	12.68 Call	Bond Future	7475.2200	7.4752	7284.2600	7.2843	2.555	0.0000	0.0000
2024/07/29	R209	07/08/2025	12.68 Put	Bond Future	1781.4800	1.7815	1831.5400	1.8315	2.810	0.0000	0.0000
2024/07/29	R210	01/08/2024		Bond Future	237.8278	237.8278	237.8223	237.8223	0.002	0.0000	0.0000
2024/07/29	R210	07/11/2024		Bond Future	240.0725	240.0725	240.0669	240.0669	0.002	0.0000	0.0000
2024/07/29	R210	06/02/2025		Bond Future	245.2322	245.2322	245.2274	245.2274	0.002	0.0000	0.0000
2024/07/29	R210	06/02/2025	239.61 Call	Bond Future	5622.1900	5.6222	5617.4300	5.6174	0.085	0.0000	0.0000
2024/07/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R210	08/05/2025		Bond Future	246.9809	246.9809	246.9771	246.9771	0.002	0.0000	0.0000
2024/07/29	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R210	08/05/2025	248.03 Put	Bond Future	1049.1500	1.0492	1052.8800	1.0529	0.356	0.0000	0.0000
2024/07/29	R210	07/08/2025		Bond Future	252.0575	252.0575	252.0549	252.0549	0.001	0.0000	0.0000
2024/07/29	R210	07/08/2025	248.44 Call	Bond Future	3617.5200	3.6175	3614.8900	3.6149	0.073	0.0000	0.0000
2024/07/29	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	R213	01/08/2024		Bond Future	9.8937	89.2810	9.9382	89.0886	0.450	0.0000	0.0000
2024/07/29	R213	01/08/2024	10.87 Call	Bond Future	4102.2600	4.1023	3909.6900	3.9097	4.694	0.0000	0.0000
2024/07/29	R213	01/08/2024	10.87 Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	R213	01/08/2024	10.88 Call	Bond Future	4142.9900	4.1430	3950.4300	3.9504	4.648	0.0000	0.0000
2024/07/29	R213	01/08/2024	10.88 Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	R213	01/08/2024	10.86 Call	Bond Future	4061.5000	4.0615	3868.9200	3.8689	4.742	0.0000	0.0000
2024/07/29	R213	01/08/2024	10.86 Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/29	R213	07/11/2024	11.22 Call	Bond Future	5331.3200	5.3313	5144.3300	5.1443	3.507	0.0000	0.0000
2024/07/29	R213	07/11/2024	11.22 Put	Bond Future	229.6100	0.2296	239.5200	0.2395	4.316	0.0000	0.0000
2024/07/29	R213	07/11/2024	11.23 Call	Bond Future	5366.5800	5.3666	5179.3900	5.1794	3.488	0.0000	0.0000
2024/07/29	R213	07/11/2024	11.23 Put	Bond Future	225.9400	0.2259	235.6500	0.2357	4.298	0.0000	0.0000
2024/07/29	R213	07/11/2024	11.21 Call	Bond Future	5296.0900	5.2961	5109.3000	5.1093	3.527	0.0000	0.0000
2024/07/29	R213	07/11/2024	11.21 Put	Bond Future	233.3400	0.2333	243.4500	0.2435	4.333	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

23,842

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	
2024/07/29	R213	07/11/2024		Bond Future	9.9587	87.7900	10.0057	87.5931	0.471	0.0000	0.0000
2024/07/29	R213	06/02/2025		Bond Future	10.0336	89.6558	10.0830	89.4551	0.492	0.0000	0.0000
2024/07/29	R213	06/02/2025	11.35 Call	Bond Future	5671.2500	5.6713	5493.4800	5.4935	3.135	0.0000	0.0000
2024/07/29	R213	06/02/2025	11.35 Put	Bond Future	512.0500	0.5121	535.0300	0.5350	4.488	0.0000	0.0000
2024/07/29	R213	08/05/2025		Bond Future	10.1181	87.9561	10.1701	87.7516	0.514	0.0000	0.0000
2024/07/29	R213	08/05/2025	10.52 Call	Bond Future	3349.8200	3.3498	3213.0000	3.2130	4.084	0.0000	0.0000
2024/07/29	R213	08/05/2025	10.52 Put	Bond Future	1783.4900	1.7835	1851.1800	1.8512	3.795	0.0000	0.0000
2024/07/29	R213	07/08/2025		Bond Future	10.2195	89.7426	10.2743	89.5343	0.536	0.0000	0.0000
2024/07/29	R213	07/08/2025	11.66 Call	Bond Future	6456.4700	6.4565	6288.2900	6.2883	2.605	0.0000	0.0000
2024/07/29	R213	07/08/2025	11.66 Put	Bond Future	1180.9500	1.1810	1221.0300	1.2210	3.394	0.0000	0.0000
2024/07/29	R214	01/08/2024	12.17 Call	Bond Future	4035.8300	4.0358	3721.2900	3.7213	7.794	0.0000	0.0000
2024/07/29	R214	01/08/2024	12.17 Put	Bond Future	1.7600	0.0018	0.0600	0.0001	96.591	0.0000	0.0000
2024/07/29	R214	01/08/2024	12.18 Call	Bond Future	4083.5900	4.0836	3769.2200	3.7692	7.698	0.0000	0.0000
2024/07/29	R214	01/08/2024	12.18 Put	Bond Future	1.5800	0.0016	0.0500	0.0001	96.835	0.0000	0.0000
2024/07/29	R214	01/08/2024	12.16 Call	Bond Future	3988.0200	3.9880	3673.3100	3.6733	7.891	0.0000	0.0000
2024/07/29	R214	01/08/2024	12.16 Put	Bond Future	1.9500	0.0020	0.0800	0.0001	95.897	0.0000	0.0000
2024/07/29	R214	01/08/2024		Bond Future	11.3701	66.8239	11.4294	66.5111	0.521	0.0000	0.0000
2024/07/29	R214	07/11/2024		Bond Future	11.4563	65.0666	11.5177	64.7466	0.536	0.0000	0.0000
2024/07/29	R214	07/11/2024	12.61 Call	Bond Future	6010.8100	6.0108	5717.2200	5.7172	4.884	0.0000	0.0000
2024/07/29	R214	07/11/2024	12.61 Put	Bond Future	380.8300	0.3808	407.3200	0.4073	6.956	0.0000	0.0000
2024/07/29	R214	07/11/2024	12.62 Call	Bond Future	6050.6500	6.0507	5756.6300	5.7566	4.859	0.0000	0.0000
2024/07/29	R214	07/11/2024	12.62 Put	Bond Future	375.2400	0.3752	401.3000	0.4013	6.945	0.0000	0.0000
2024/07/29	R214	07/11/2024	12.60 Call	Bond Future	5970.9300	5.9709	5677.7700	5.6778	4.910	0.0000	0.0000
2024/07/29	R214	07/11/2024	12.60 Put	Bond Future	386.4200	0.3864	413.3400	0.4133	6.967	0.0000	0.0000
2024/07/29	R214	06/02/2025		Bond Future	11.5458	66.4495	11.6093	66.1228	0.550	0.0000	0.0000
2024/07/29	R214	06/02/2025	12.71 Call	Bond Future	6516.3000	6.5163	6240.9500	6.2410	4.226	0.0000	0.0000
2024/07/29	R214	06/02/2025	12.71 Put	Bond Future	907.4700	0.9075	958.7600	0.9588	5.652	0.0000	0.0000
2024/07/29	R214	06/02/2025	13.63 Call	Bond Future	9893.5800	9.8936	9587.5500	9.5876	3.093	0.0000	0.0000
2024/07/29	R214	06/02/2025	13.63 Put	Bond Future	373.4300	0.3734	394.0400	0.3940	5.519	0.0000	0.0000
2024/07/29	R214	06/02/2025	12.25 Put	Bond Future	1393.3500	1.3934	1471.4600	1.4715	5.606	0.0000	0.0000
2024/07/29	R214	06/02/2025	12.25 Call	Bond Future	4879.8000	4.8798	4631.2700	4.6313	5.093	0.0000	0.0000
2024/07/29	R214	06/02/2025	11.75 Put	Bond Future	2210.9600	2.2110	2330.1300	2.3301	5.390	0.0000	0.0000
2024/07/29	R214	06/02/2025	11.75 Call	Bond Future	3252.8600	3.2529	3045.3900	3.0454	6.378	0.0000	0.0000
2024/07/29	R214	08/05/2025		Bond Future	11.6393	64.5221	11.7048	64.1890	0.563	0.0000	0.0000
2024/07/29	R214	08/05/2025	12.40 Call	Bond Future	5620.0000	5.6200	5375.4800	5.3755	4.351	0.0000	0.0000
2024/07/29	R214	08/05/2025	12.40 Put	Bond Future	1912.2400	1.9122	2000.8200	2.0008	4.632	0.0000	0.0000
2024/07/29	R214	07/08/2025		Bond Future	11.7422	65.8318	11.8100	65.4923	0.577	0.0000	0.0000
2024/07/29	R214	07/08/2025	12.97 Call	Bond Future	7681.1000	7.6811	7418.5600	7.4186	3.418	0.0000	0.0000

75,263

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

6,879

21,352

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	
2024/07/29	R214	07/08/2025	12.97 Put	Bond Future	1936.3100	1.9363	2013.3200	2.0133	3.977	0.0000	0.0000
2024/07/29	R248	01/08/2024		Bond Future	11.4552	81.8643	11.5195	81.4442	0.561	0.0000	0.0000
2024/07/29	R248	01/08/2024	12.31 Call	Bond Future	5284.9600	5.2850	4863.6500	4.8637	7.972	0.0000	0.0000
2024/07/29	R248	01/08/2024	12.31 Put	Bond Future	1.2600	0.0013	0.0300	0.0000	97.619	0.0000	0.0000
2024/07/29	R248	01/08/2024	12.32 Call	Bond Future	5342.9200	5.3429	4921.7500	4.9218	7.883	0.0000	0.0000
2024/07/29	R248	01/08/2024	12.32 Put	Bond Future	1.1200	0.0011	0.0300	0.0000	97.321	0.0000	0.0000
2024/07/29	R248	01/08/2024	12.30 Call	Bond Future	5226.9200	5.2269	4805.4800	4.8055	8.063	0.0000	0.0000
2024/07/29	R248	01/08/2024	12.30 Put	Bond Future	1.4000	0.0014	0.0400	0.0000	97.143	0.0000	0.0000
2024/07/29	R248	07/11/2024		Bond Future	11.5428	79.3112	11.6094	78.8814	0.577	0.0000	0.0000
2024/07/29	R248	07/11/2024	12.79 Call	Bond Future	7842.3000	7.8423	7446.1300	7.4461	5.052	0.0000	0.0000
2024/07/29	R248	07/11/2024	12.79 Put	Bond Future	434.1000	0.4341	467.7100	0.4677	7.742	0.0000	0.0000
2024/07/29	R248	07/11/2024	12.80 Call	Bond Future	7890.5000	7.8905	7493.8200	7.4938	5.027	0.0000	0.0000
2024/07/29	R248	07/11/2024	12.80 Put	Bond Future	427.9500	0.4280	461.0500	0.4611	7.735	0.0000	0.0000
2024/07/29	R248	07/11/2024	12.78 Call	Bond Future	7794.0200	7.7940	7398.3700	7.3984	5.076	0.0000	0.0000
2024/07/29	R248	07/11/2024	12.78 Put	Bond Future	440.2500	0.4403	474.3800	0.4744	7.752	0.0000	0.0000
2024/07/29	R248	06/02/2025		Bond Future	11.6336	80.9967	11.7026	80.5581	0.593	0.0000	0.0000
2024/07/29	R248	06/02/2025	12.71 Call	Bond Future	7639.4600	7.6395	7278.9300	7.2789	4.719	0.0000	0.0000
2024/07/29	R248	06/02/2025	12.71 Put	Bond Future	1259.1900	1.2592	1337.2300	1.3372	6.198	0.0000	0.0000
2024/07/29	R248	08/05/2025		Bond Future	11.7280	78.2266	11.7994	77.7792	0.609	0.0000	0.0000
2024/07/29	R248	08/05/2025	12.60 Call	Bond Future	7288.3400	7.2883	6953.0500	6.9531	4.600	0.0000	0.0000
2024/07/29	R248	08/05/2025	12.60 Put	Bond Future	2118.3200	2.1183	2230.3500	2.2304	5.289	0.0000	0.0000
2024/07/29	R248	07/08/2025		Bond Future	11.8318	79.8140	11.9058	79.3579	0.625	0.0000	0.0000
2024/07/29	R248	07/08/2025	13.21 Call	Bond Future	9878.9600	9.8790	9519.3300	9.5193	3.640	0.0000	0.0000
2024/07/29	R248	07/08/2025	13.21 Put	Bond Future	2098.9600	2.0990	2195.4100	2.1954	4.595	0.0000	0.0000
2024/07/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/29	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

250,266

0

0

0

0

0

0

10,000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

1977605