



Johannesburg  
Stock Exchange

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

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

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

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/01/2024 TO 18/01/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/01/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/18	2025	01/02/2024		Bond Future	176.4434	176.4434	176.4023	0.023	0.0000	0.0000
2024/01/18	2025	02/05/2024		Bond Future	180.3655	180.3655	180.3232	0.023	0.0000	0.0000
2024/01/18	2025	01/08/2024		Bond Future	182.5492	182.5492	182.5063	0.024	0.0000	0.0000
2024/01/18	2025	07/11/2024		Bond Future	186.8537	186.8537	186.8105	0.023	0.0000	0.0000
2024/01/18	2029	01/02/2024		Bond Future	129.0169	129.0169	129.1316	0.089	0.0000	0.0000
2024/01/18	2029	02/05/2024		Bond Future	130.5160	130.5160	130.6331	0.090	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2029	01/08/2024		Bond Future	133.4289	133.4289	133.5488	133.5488	0.090	0.0000	0.0000
2024/01/18	2029	07/11/2024		Bond Future	135.1700	135.1700	135.2933	135.2933	0.091	0.0000	0.0000
2024/01/18	2029	06/02/2025		Bond Future	138.0968	138.0968	138.2233	138.2233	0.092	0.0000	0.0000
2024/01/18	2029	06/02/2025	132.40 Call	Bond Future	5696.8400	5.6968	5823.2900	5.8233	2.220	0.0000	0.0000
2024/01/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.85 Call	Bond Future	8089.7900	8.0898	8219.8400	8.2198	1.608	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.85 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/18	2030	01/02/2024	10.00 Put	Bond Future	253.5300	0.2535	202.8500	0.2029	19.990	0.0000	0.0000
2024/01/18	2030	01/02/2024	10.00 Call	Bond Future	1013.5500	1.0136	1092.9300	1.0929	7.832	0.0000	0.0000
2024/01/18	2030	01/02/2024	9.89 Put	Bond Future	396.6900	0.3967	328.8500	0.3289	17.102	0.0000	0.0000
2024/01/18	2030	01/02/2024	9.89 Call	Bond Future	696.1200	0.6961	758.3400	0.7583	8.938	0.0000	0.0000
2024/01/18	2030	01/02/2024	10.39 Put	Bond Future	40.4400	0.0404	27.9900	0.0280	30.786	0.0000	0.0000
2024/01/18	2030	01/02/2024	10.39 Call	Bond Future	2410.3800	2.4104	2527.9900	2.5280	4.879	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.86 Call	Bond Future	8127.3600	8.1274	8257.4100	8.2574	1.600	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.86 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/18	2030	01/02/2024	10.16 Put	Bond Future	124.3600	0.1244	94.0400	0.0940	24.381	0.0000	0.0000
2024/01/18	2030	01/02/2024	10.16 Call	Bond Future	1549.1900	1.5492	1648.9300	1.6489	6.438	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.00 Call	Bond Future	4818.8100	4.8188	4948.2300	4.9482	2.686	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.00 Put	Bond Future	1.3800	0.0014	0.7400	0.0007	46.377	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.75 Call	Bond Future	7712.9300	7.7129	7842.9800	7.8430	1.686	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.75 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.36 Call	Bond Future	6222.7500	6.2228	6352.7200	6.3527	2.089	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.36 Put	Bond Future	0.1600	0.0002	0.0700	0.0001	56.250	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.37 Call	Bond Future	6261.3700	6.2614	6391.3500	6.3914	2.076	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.37 Put	Bond Future	0.1500	0.0002	0.0700	0.0001	53.333	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.35 Call	Bond Future	6184.1200	6.1841	6314.0900	6.3141	2.102	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.35 Put	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2024/01/18	2030	01/02/2024		Bond Future	9.8189	92.0435	9.7881	92.1735	0.314	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.31 Call	Bond Future	6029.3600	6.0294	6159.3000	6.1593	2.155	0.0000	0.0000
2024/01/18	2030	01/02/2024	11.31 Put	Bond Future	0.2200	0.0002	0.1000	0.0001	54.545	0.0000	0.0000
2024/01/18	2030	01/02/2024	9.93 Put	Bond Future	338.3200	0.3383	276.9400	0.2769	18.143	0.0000	0.0000
2024/01/18	2030	01/02/2024	9.93 Call	Bond Future	805.5700	0.8056	874.2500	0.8743	8.526	0.0000	0.0000
2024/01/18	2030	01/02/2024	9.57 Put	Bond Future	1178.2100	1.1782	1062.9000	1.0629	9.787	0.0000	0.0000
2024/01/18	2030	01/02/2024	9.57 Call	Bond Future	121.1300	0.1211	135.8800	0.1359	12.177	0.0000	0.0000
2024/01/18	2030	01/02/2024	10.07 Put	Bond Future	187.0000	0.1870	146.0500	0.1461	21.898	0.0000	0.0000
2024/01/18	2030	01/02/2024	10.07 Call	Bond Future	1238.6200	1.2386	1327.7300	1.3277	7.194	0.0000	0.0000
2024/01/18	2030	01/02/2024	12.10 Call	Bond Future	9022.7300	9.0227	9152.7900	9.1528	1.441	0.0000	0.0000
2024/01/18	2030	01/02/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2030	02/05/2024		Bond Future	9.8700	94.0667	9.8375	94.1995	0.329	0.0000	0.0000
2024/01/18	2030	02/05/2024	9.82 Call	Bond Future	1323.6700	1.3237	1382.2900	1.3823	4.429	0.0000	0.0000
2024/01/18	2030	02/05/2024	9.82 Put	Bond Future	1528.1400	1.5281	1453.9600	1.4540	4.854	0.0000	0.0000
2024/01/18	2030	02/05/2024	9.83 Call	Bond Future	1344.2000	1.3442	1403.4300	1.4034	4.406	0.0000	0.0000
2024/01/18	2030	02/05/2024	9.83 Put	Bond Future	1507.7300	1.5077	1434.1600	1.4342	4.880	0.0000	0.0000
2024/01/18	2030	02/05/2024	9.81 Call	Bond Future	1303.3100	1.3033	1361.3300	1.3613	4.452	0.0000	0.0000
2024/01/18	2030	02/05/2024	9.81 Put	Bond Future	1548.7400	1.5487	1473.9600	1.4740	4.828	0.0000	0.0000
2024/01/18	2030	02/05/2024	10.62 Put	Bond Future	465.8500	0.4659	433.6300	0.4336	6.916	0.0000	0.0000
2024/01/18	2030	02/05/2024	10.62 Call	Bond Future	3466.2000	3.4662	3566.7800	3.5668	2.902	0.0000	0.0000
2024/01/18	2030	02/05/2024	11.12 Put	Bond Future	204.6000	0.2046	187.9500	0.1880	8.138	0.0000	0.0000
2024/01/18	2030	02/05/2024	11.12 Call	Bond Future	5137.6500	5.1377	5253.8000	5.2538	2.261	0.0000	0.0000
2024/01/18	2030	02/05/2024	13.15 Call	Bond Future	12262.1700	12.2622	12394.7500	12.3948	1.081	0.0000	0.0000
2024/01/18	2030	02/05/2024	13.15 Put	Bond Future	1.4800	0.0015	1.2600	0.0013	14.865	0.0000	0.0000
2024/01/18	2030	02/05/2024	9.66 Put	Bond Future	1884.2800	1.8843	1800.5000	1.8005	4.446	0.0000	0.0000
2024/01/18	2030	02/05/2024	9.66 Call	Bond Future	1021.7300	1.0217	1070.7500	1.0708	4.798	0.0000	0.0000
2024/01/18	2030	02/05/2024	10.16 Put	Bond Future	945.2100	0.9452	890.9600	0.8910	5.739	0.0000	0.0000
2024/01/18	2030	02/05/2024	10.16 Call	Bond Future	2120.0400	2.1200	2198.5900	2.1986	3.705	0.0000	0.0000
2024/01/18	2030	02/05/2024	11.94 Call	Bond Future	8034.8600	8.0349	8163.1200	8.1631	1.596	0.0000	0.0000
2024/01/18	2030	02/05/2024	11.94 Put	Bond Future	44.2700	0.0443	39.7300	0.0397	10.255	0.0000	0.0000
2024/01/18	2030	02/05/2024	12.38 Call	Bond Future	9590.2400	9.5902	9721.3200	9.7213	1.367	0.0000	0.0000
2024/01/18	2030	02/05/2024	12.38 Put	Bond Future	14.4100	0.0144	12.6900	0.0127	11.936	0.0000	0.0000
2024/01/18	2030	02/05/2024	10.82 Put	Bond Future	336.8200	0.3368	311.8400	0.3118	7.416	0.0000	0.0000
2024/01/18	2030	02/05/2024	10.82 Call	Bond Future	4116.6100	4.1166	4224.4300	4.2244	2.619	0.0000	0.0000
2024/01/18	2030	01/08/2024	10.38 Call	Bond Future	2969.9200	2.9699	3054.5400	3.0545	2.849	0.0000	0.0000
2024/01/18	2030	01/08/2024	10.38 Put	Bond Future	1194.0200	1.1940	1142.7200	1.1427	4.296	0.0000	0.0000
2024/01/18	2030	01/08/2024	10.39 Call	Bond Future	2996.2700	2.9963	3081.2800	3.0813	2.837	0.0000	0.0000
2024/01/18	2030	01/08/2024	10.39 Put	Bond Future	1181.8900	1.1819	1130.9800	1.1310	4.308	0.0000	0.0000
2024/01/18	2030	01/08/2024	10.37 Call	Bond Future	2943.6600	2.9437	3027.9000	3.0279	2.862	0.0000	0.0000
2024/01/18	2030	01/08/2024	10.37 Put	Bond Future	1206.2500	1.2063	1154.5700	1.1546	4.284	0.0000	0.0000
2024/01/18	2030	01/08/2024		Bond Future	9.9241	92.1381	9.8897	92.2741	0.347	0.0000	0.0000
2024/01/18	2030	07/11/2024		Bond Future	9.9925	94.2859	9.9558	94.4253	0.368	0.0000	0.0000
2024/01/18	2030	07/11/2024	10.75 Call	Bond Future	4128.7600	4.1288	4221.4500	4.2215	2.245	0.0000	0.0000
2024/01/18	2030	07/11/2024	10.75 Put	Bond Future	1310.2400	1.3102	1263.4900	1.2635	3.568	0.0000	0.0000
2024/01/18	2030	07/11/2024	10.76 Call	Bond Future	4155.1100	4.1551	4248.0700	4.2481	2.237	0.0000	0.0000
2024/01/18	2030	07/11/2024	10.76 Put	Bond Future	1300.1100	1.3001	1253.6300	1.2536	3.575	0.0000	0.0000
2024/01/18	2030	07/11/2024	10.74 Call	Bond Future	4102.4700	4.1025	4194.8700	4.1949	2.252	0.0000	0.0000
2024/01/18	2030	07/11/2024	10.74 Put	Bond Future	1320.4600	1.3205	1273.4200	1.2734	3.562	0.0000	0.0000
2024/01/18	2030	06/02/2025		Bond Future	10.0706	92.2945	10.0315	92.4373	0.389	0.0000	0.0000
2024/01/18	2030	06/02/2025	10.68 Call	Bond Future	3857.5700	3.8576	3946.9200	3.9469	2.316	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2030	06/02/2025	10.68 Put	Bond Future	1669.1000	1.6691	1615.6500	1.6157	3.202	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.90 Put	Bond Future	313.0200	0.3130	259.1500	0.2592	17.210	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.90 Call	Bond Future	1288.3900	1.2884	1362.1000	1.3621	5.721	0.0000	0.0000
2024/01/18	2032	01/02/2024	12.00 Call	Bond Future	6064.9200	6.0649	6191.8000	6.1918	2.092	0.0000	0.0000
2024/01/18	2032	01/02/2024	12.00 Put	Bond Future	1.6000	0.0016	0.9000	0.0009	43.750	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.55 Call	Bond Future	4047.6100	4.0476	4169.6100	4.1696	3.014	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.55 Put	Bond Future	16.8400	0.0168	11.2600	0.0113	33.135	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.33 Call	Bond Future	3061.1700	3.0612	3175.3100	3.1753	3.729	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.33 Put	Bond Future	48.4400	0.0484	35.0000	0.0350	27.746	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.35 Call	Bond Future	3150.0800	3.1501	3265.2000	3.2652	3.655	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.35 Put	Bond Future	44.1300	0.0441	31.6700	0.0317	28.235	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.85 Call	Bond Future	1113.9700	1.1140	1180.6000	1.1806	5.981	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.85 Put	Bond Future	379.6700	0.3797	318.7200	0.3187	16.053	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.59 Put	Bond Future	935.1600	0.9352	836.2000	0.8362	10.582	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.59 Call	Bond Future	401.6600	0.4017	430.2800	0.4303	7.125	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.09 Put	Bond Future	142.9900	0.1430	111.8300	0.1118	21.792	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.09 Call	Bond Future	2026.4400	2.0264	2122.8600	2.1229	4.758	0.0000	0.0000
2024/01/18	2032	01/02/2024	12.73 Call	Bond Future	9223.5900	9.2236	9351.1600	9.3512	1.383	0.0000	0.0000
2024/01/18	2032	01/02/2024	12.73 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.78 Put	Bond Future	492.8400	0.4928	421.5000	0.4215	14.475	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.78 Call	Bond Future	888.1700	0.8882	944.4100	0.9444	6.332	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.75 Call	Bond Future	4948.3000	4.9483	5073.6000	5.0736	2.532	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.75 Put	Bond Future	6.0100	0.0060	3.7300	0.0037	37.937	0.0000	0.0000
2024/01/18	2032	01/02/2024	12.50 Call	Bond Future	8245.8100	8.2458	8373.3300	8.3733	1.546	0.0000	0.0000
2024/01/18	2032	01/02/2024	12.50 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2024/01/18	2032	01/02/2024		Bond Future	10.6988	89.7878	10.6727	89.9153	0.244	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.84 Call	Bond Future	5351.9400	5.3519	5478.0100	5.4780	2.356	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.84 Put	Bond Future	3.7500	0.0038	2.2400	0.0022	40.267	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.85 Call	Bond Future	5396.6800	5.3967	5522.8300	5.5228	2.338	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.85 Put	Bond Future	3.5500	0.0036	2.1200	0.0021	40.282	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.83 Call	Bond Future	5307.1700	5.3072	5433.1700	5.4332	2.374	0.0000	0.0000
2024/01/18	2032	01/02/2024	11.83 Put	Bond Future	3.9500	0.0040	2.3700	0.0024	40.000	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.01 Put	Bond Future	3451.0000	3.4510	3323.4200	3.3234	3.697	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.01 Call	Bond Future	0.9900	0.0010	0.9900	0.0010	0.000	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.76 Put	Bond Future	529.7900	0.5298	455.4400	0.4554	14.034	0.0000	0.0000
2024/01/18	2032	01/02/2024	10.76 Call	Bond Future	827.9600	0.8280	881.1900	0.8812	6.429	0.0000	0.0000
2024/01/18	2032	01/02/2024	12.62 Call	Bond Future	8757.9500	8.7580	8885.5100	8.8855	1.457	0.0000	0.0000
2024/01/18	2032	01/02/2024	12.62 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2032	02/05/2024	10.55 Call	Bond Future	1261.7800	1.2618	1308.0500	1.3081	3.667	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.55 Put	Bond Future	2356.2900	2.3563	2272.2600	2.2723	3.566	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.56 Call	Bond Future	1282.7300	1.2827	1329.5400	1.3295	3.649	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.56 Put	Bond Future	2328.7700	2.3288	2245.2800	2.2453	3.585	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.54 Call	Bond Future	1241.0300	1.2410	1286.7500	1.2868	3.684	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.54 Put	Bond Future	2384.0600	2.3841	2299.4800	2.2995	3.548	0.0000	0.0000
2024/01/18	2032	02/05/2024		Bond Future	10.7775	87.5995	10.7503	87.7298	0.253	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.59 Put	Bond Future	2247.9700	2.2480	2166.1200	2.1661	3.641	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.59 Call	Bond Future	1347.1600	1.3472	1395.6100	1.3956	3.596	0.0000	0.0000
2024/01/18	2032	02/05/2024	11.09 Put	Bond Future	1194.3000	1.1943	1139.3100	1.1393	4.604	0.0000	0.0000
2024/01/18	2032	02/05/2024	11.09 Call	Bond Future	2668.8400	2.6688	2744.1500	2.7442	2.822	0.0000	0.0000
2024/01/18	2032	02/05/2024	13.18 Call	Bond Future	10578.8800	10.5789	10705.9000	10.7059	1.201	0.0000	0.0000
2024/01/18	2032	02/05/2024	13.18 Put	Bond Future	35.2000	0.0352	31.9200	0.0319	9.318	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.36 Put	Bond Future	2926.6200	2.9266	2832.5200	2.8325	3.215	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.36 Call	Bond Future	904.4400	0.9044	940.6400	0.9406	4.002	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.86 Put	Bond Future	1612.2600	1.6123	1545.2300	1.5452	4.158	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.86 Call	Bond Future	2004.6100	2.0046	2067.8800	2.0679	3.156	0.0000	0.0000
2024/01/18	2032	02/05/2024	12.90 Call	Bond Future	9470.8100	9.4708	9595.5000	9.5955	1.317	0.0000	0.0000
2024/01/18	2032	02/05/2024	12.90 Put	Bond Future	66.4200	0.0664	60.8100	0.0608	8.446	0.0000	0.0000
2024/01/18	2032	02/05/2024	13.35 Call	Bond Future	11248.0600	11.2481	11376.0500	11.3761	1.138	0.0000	0.0000
2024/01/18	2032	02/05/2024	13.35 Put	Bond Future	23.4400	0.0234	21.1300	0.0211	9.855	0.0000	0.0000
2024/01/18	2032	02/05/2024	11.35 Put	Bond Future	838.0300	0.8380	795.2100	0.7952	5.110	0.0000	0.0000
2024/01/18	2032	02/05/2024	11.35 Call	Bond Future	3514.8300	3.5148	3602.3100	3.6023	2.489	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.65 Put	Bond Future	2092.2700	2.0923	2013.7200	2.0137	3.754	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.65 Call	Bond Future	1480.9800	1.4810	1532.7300	1.5327	3.494	0.0000	0.0000
2024/01/18	2032	02/05/2024	11.81 Call	Bond Future	5183.4300	5.1834	5287.7600	5.2878	2.013	0.0000	0.0000
2024/01/18	2032	02/05/2024	11.81 Put	Bond Future	432.9500	0.4330	406.9800	0.4070	5.998	0.0000	0.0000
2024/01/18	2032	02/05/2024	11.21 Call	Bond Future	3048.3600	3.0484	3129.5100	3.1295	2.662	0.0000	0.0000
2024/01/18	2032	02/05/2024	11.21 Put	Bond Future	1016.1800	1.0162	967.0300	0.9670	4.837	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.57 Put	Bond Future	2301.6600	2.3017	2218.7200	2.2187	3.603	0.0000	0.0000
2024/01/18	2032	02/05/2024	10.57 Call	Bond Future	1304.0700	1.3041	1351.4300	1.3514	3.632	0.0000	0.0000
2024/01/18	2032	01/08/2024	11.14 Call	Bond Future	3115.3900	3.1154	3189.7100	3.1897	2.386	0.0000	0.0000
2024/01/18	2032	01/08/2024	11.14 Put	Bond Future	1820.5600	1.8206	1761.5500	1.7616	3.241	0.0000	0.0000
2024/01/18	2032	01/08/2024	11.15 Call	Bond Future	3144.1000	3.1441	3218.8100	3.2188	2.376	0.0000	0.0000
2024/01/18	2032	01/08/2024	11.15 Put	Bond Future	1803.5900	1.8036	1744.9700	1.7450	3.250	0.0000	0.0000
2024/01/18	2032	01/08/2024	11.13 Call	Bond Future	3087.0400	3.0870	3160.9800	3.1610	2.395	0.0000	0.0000
2024/01/18	2032	01/08/2024	11.13 Put	Bond Future	1837.9200	1.8379	1778.5300	1.7785	3.231	0.0000	0.0000
2024/01/18	2032	01/08/2024		Bond Future	10.8594	89.5335	10.8308	89.6668	0.263	0.0000	0.0000
2024/01/18	2032	07/11/2024		Bond Future	10.9651	87.4537	10.9349	87.5905	0.275	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2032	07/11/2024	13.36 Call	Bond Future	10417.7600	10.4178	10539.4100	10.5394	1.168	0.0000	0.0000
2024/01/18	2032	07/11/2024	13.36 Put	Bond Future	389.4600	0.3895	374.3200	0.3743	3.887	0.0000	0.0000
2024/01/18	2032	07/11/2024	11.64 Put	Bond Future	1719.7200	1.7197	1670.5900	1.6706	2.857	0.0000	0.0000
2024/01/18	2032	07/11/2024	11.64 Call	Bond Future	4709.6900	4.7097	4797.3500	4.7974	1.861	0.0000	0.0000
2024/01/18	2032	07/11/2024	11.48 Call	Bond Future	4232.2200	4.2322	4315.2400	4.3152	1.962	0.0000	0.0000
2024/01/18	2032	07/11/2024	11.48 Put	Bond Future	1938.8700	1.9389	1885.1000	1.8851	2.773	0.0000	0.0000
2024/01/18	2032	07/11/2024	11.49 Call	Bond Future	4261.7100	4.2617	4345.0300	4.3450	1.955	0.0000	0.0000
2024/01/18	2032	07/11/2024	11.49 Put	Bond Future	1924.6100	1.9246	1871.1400	1.8711	2.778	0.0000	0.0000
2024/01/18	2032	07/11/2024	11.47 Call	Bond Future	4203.0900	4.2031	4285.8200	4.2858	1.968	0.0000	0.0000
2024/01/18	2032	07/11/2024	11.47 Put	Bond Future	1953.5300	1.9535	1899.4700	1.8995	2.767	0.0000	0.0000
2024/01/18	2032	06/02/2025		Bond Future	11.0768	89.3246	11.0451	89.4647	0.287	0.0000	0.0000
2024/01/18	2032	06/02/2025	11.72 Call	Bond Future	4696.9800	4.6970	4785.4800	4.7855	1.884	0.0000	0.0000
2024/01/18	2032	06/02/2025	11.72 Put	Bond Future	1920.1900	1.9202	1868.6200	1.8686	2.686	0.0000	0.0000
2024/01/18	2033	01/02/2024		Bond Future	122.5037	122.5037	122.3293	122.3293	0.142	0.0000	0.0000
2024/01/18	2033	02/05/2024		Bond Future	123.7614	123.7614	123.5829	123.5829	0.144	0.0000	0.0000
2024/01/18	2033	01/08/2024		Bond Future	126.5237	126.5237	126.3414	126.3414	0.144	0.0000	0.0000
2024/01/18	2033	07/11/2024		Bond Future	128.0045	128.0045	127.8184	127.8184	0.145	0.0000	0.0000
2024/01/18	2033	06/02/2025		Bond Future	130.7764	130.7764	130.5867	130.5867	0.145	0.0000	0.0000
2024/01/18	2033	06/02/2025	124.94 Call	Bond Future	5836.3700	5.8364	5646.7000	5.6467	3.250	0.0000	0.0000
2024/01/18	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	2037	01/02/2024	13.93 Call	Bond Future	9736.4200	9.7364	9879.1700	9.8792	1.466	0.0000	0.0000
2024/01/18	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.93 Call	Bond Future	5073.2600	5.0733	5213.5000	5.2135	2.764	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.93 Put	Bond Future	6.4800	0.0065	3.9700	0.0040	38.735	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.09 Put	Bond Future	465.7200	0.4657	394.3000	0.3943	15.335	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.09 Call	Bond Future	1231.6800	1.2317	1303.0100	1.3030	5.791	0.0000	0.0000
2024/01/18	2037	01/02/2024		Bond Future	11.9476	77.6761	11.9213	77.8188	0.220	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.32 Call	Bond Future	2156.5600	2.1566	2261.9200	2.2619	4.886	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.32 Put	Bond Future	176.4600	0.1765	139.0700	0.1391	21.189	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.33 Call	Bond Future	2200.7700	2.2008	2307.3600	2.3074	4.843	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.33 Put	Bond Future	168.5200	0.1685	132.3600	0.1324	21.457	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.31 Call	Bond Future	2112.5700	2.1126	2216.6900	2.2167	4.929	0.0000	0.0000
2024/01/18	2037	01/02/2024	12.31 Put	Bond Future	184.6700	0.1847	146.0400	0.1460	20.918	0.0000	0.0000
2024/01/18	2037	02/05/2024		Bond Future	12.0556	79.3835	12.0283	79.5292	0.226	0.0000	0.0000
2024/01/18	2037	02/05/2024	11.43 Call	Bond Future	718.9600	0.7190	749.1600	0.7492	4.201	0.0000	0.0000
2024/01/18	2037	02/05/2024	11.43 Put	Bond Future	4161.7900	4.1618	4046.2400	4.0462	2.776	0.0000	0.0000
2024/01/18	2037	02/05/2024	11.44 Call	Bond Future	734.3100	0.7343	765.0200	0.7650	4.182	0.0000	0.0000
2024/01/18	2037	02/05/2024	11.44 Put	Bond Future	4120.3900	4.1204	4005.3500	4.0054	2.792	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2037	02/05/2024	11.45 Call	Bond Future	749.7400	0.7497	780.9500	0.7810	4.163	0.0000	0.0000
2024/01/18	2037	02/05/2024	11.45 Put	Bond Future	4079.1200	4.0791	3964.5800	3.9646	2.808	0.0000	0.0000
2024/01/18	2037	01/08/2024		Bond Future	12.1697	76.8803	12.1413	77.0294	0.234	0.0000	0.0000
2024/01/18	2037	01/08/2024	12.10 Call	Bond Future	2656.4200	2.6564	2724.0600	2.7241	2.546	0.0000	0.0000
2024/01/18	2037	01/08/2024	12.10 Put	Bond Future	3022.7900	3.0228	2941.3500	2.9414	2.694	0.0000	0.0000
2024/01/18	2037	01/08/2024	12.11 Call	Bond Future	2683.9600	2.6840	2752.0400	2.7520	2.537	0.0000	0.0000
2024/01/18	2037	01/08/2024	12.11 Put	Bond Future	2997.6100	2.9976	2916.6100	2.9166	2.702	0.0000	0.0000
2024/01/18	2037	01/08/2024	12.09 Call	Bond Future	2629.0000	2.6290	2696.2100	2.6962	2.556	0.0000	0.0000
2024/01/18	2037	01/08/2024	12.09 Put	Bond Future	3048.1400	3.0481	2966.2700	2.9663	2.686	0.0000	0.0000
2024/01/18	2037	01/08/2024	13.82 Call	Bond Future	8659.3000	8.6593	8781.8500	8.7819	1.415	0.0000	0.0000
2024/01/18	2037	01/08/2024	13.82 Put	Bond Future	677.4400	0.6774	650.9100	0.6509	3.916	0.0000	0.0000
2024/01/18	2037	01/08/2024	13.17 Call	Bond Future	6190.5900	6.1906	6297.7600	6.2978	1.731	0.0000	0.0000
2024/01/18	2037	01/08/2024	13.17 Put	Bond Future	1200.1700	1.2002	1158.2600	1.1583	3.492	0.0000	0.0000
2024/01/18	2037	07/11/2024		Bond Future	12.2984	78.6717	12.2687	78.8246	0.241	0.0000	0.0000
2024/01/18	2037	07/11/2024	12.58 Call	Bond Future	4398.8500	4.3989	4482.7500	4.4828	1.907	0.0000	0.0000
2024/01/18	2037	07/11/2024	12.58 Put	Bond Future	2970.4100	2.9704	2901.3800	2.9014	2.324	0.0000	0.0000
2024/01/18	2037	07/11/2024	12.59 Call	Bond Future	4429.1700	4.4292	4513.3900	4.5134	1.901	0.0000	0.0000
2024/01/18	2037	07/11/2024	12.59 Put	Bond Future	2950.7200	2.9507	2882.0100	2.8820	2.329	0.0000	0.0000
2024/01/18	2037	07/11/2024	12.57 Call	Bond Future	4368.6200	4.3686	4452.1900	4.4522	1.913	0.0000	0.0000
2024/01/18	2037	07/11/2024	12.57 Put	Bond Future	2990.2300	2.9902	2920.8700	2.9209	2.320	0.0000	0.0000
2024/01/18	2037	06/02/2025		Bond Future	12.4310	76.0945	12.4000	76.2510	0.249	0.0000	0.0000
2024/01/18	2037	06/02/2025	12.76 Call	Bond Future	4948.9400	4.9489	5036.5300	5.0365	1.770	0.0000	0.0000
2024/01/18	2037	06/02/2025	12.76 Put	Bond Future	3315.1100	3.3151	3246.2100	3.2462	2.078	0.0000	0.0000
2024/01/18	2038	01/02/2024		Bond Future	131.3110	131.3110	131.3350	131.3350	0.018	0.0000	0.0000
2024/01/18	2038	02/05/2024		Bond Future	134.2299	134.2299	134.2542	134.2542	0.018	0.0000	0.0000
2024/01/18	2038	01/08/2024		Bond Future	135.1536	135.1536	135.1787	135.1787	0.019	0.0000	0.0000
2024/01/18	2038	07/11/2024		Bond Future	138.3399	138.3399	138.3662	138.3662	0.019	0.0000	0.0000
2024/01/18	2038	06/02/2025		Bond Future	139.2105	139.2105	139.2379	139.2379	0.020	0.0000	0.0000
2024/01/18	2038	06/02/2025	135.23 Call	Bond Future	3980.5300	3.9805	4007.9200	4.0079	0.688	0.0000	0.0000
2024/01/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.30 Put	Bond Future	832.6300	0.8326	732.6500	0.7327	12.008	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.30 Call	Bond Future	840.5100	0.8405	890.1900	0.8902	5.911	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.90 Put	Bond Future	67.5600	0.0676	49.4700	0.0495	26.776	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.90 Call	Bond Future	3360.9200	3.3609	3492.4900	3.4925	3.915	0.0000	0.0000
2024/01/18	2040	01/02/2024	13.90 Call	Bond Future	8297.5000	8.2975	8447.0700	8.4471	1.803	0.0000	0.0000
2024/01/18	2040	01/02/2024	13.90 Put	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.34 Call	Bond Future	962.1300	0.9621	1018.4600	1.0185	5.855	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.34 Put	Bond Future	728.1400	0.7281	634.8100	0.6348	12.818	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2040	01/02/2024	12.35 Call	Bond Future	993.9200	0.9939	1051.9400	1.0519	5.837	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.35 Put	Bond Future	703.5600	0.7036	611.9200	0.6119	13.025	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.33 Call	Bond Future	930.8400	0.9308	985.5000	0.9855	5.872	0.0000	0.0000
2024/01/18	2040	01/02/2024	12.33 Put	Bond Future	753.2800	0.7533	658.2800	0.6583	12.612	0.0000	0.0000
2024/01/18	2040	01/02/2024		Bond Future	12.2986	77.3040	12.2722	77.4537	0.214	0.0000	0.0000
2024/01/18	2040	02/05/2024	11.61 Call	Bond Future	498.6700	0.4987	521.5400	0.5215	4.586	0.0000	0.0000
2024/01/18	2040	02/05/2024	11.61 Put	Bond Future	5189.2800	5.1893	5059.3600	5.0594	2.504	0.0000	0.0000
2024/01/18	2040	02/05/2024	11.62 Call	Bond Future	510.6400	0.5106	533.9600	0.5340	4.567	0.0000	0.0000
2024/01/18	2040	02/05/2024	11.62 Put	Bond Future	5140.1400	5.1401	5010.6700	5.0107	2.519	0.0000	0.0000
2024/01/18	2040	02/05/2024	11.60 Call	Bond Future	487.0100	0.4870	509.4400	0.5094	4.606	0.0000	0.0000
2024/01/18	2040	02/05/2024	11.60 Put	Bond Future	5238.8100	5.2388	5108.4500	5.1085	2.488	0.0000	0.0000
2024/01/18	2040	02/05/2024		Bond Future	12.4130	79.0033	12.3856	79.1561	0.220	0.0000	0.0000
2024/01/18	2040	01/08/2024		Bond Future	12.5337	76.2413	12.5052	76.3976	0.227	0.0000	0.0000
2024/01/18	2040	01/08/2024	12.33 Call	Bond Future	2480.0500	2.4801	2545.0200	2.5450	2.620	0.0000	0.0000
2024/01/18	2040	01/08/2024	12.33 Put	Bond Future	3609.5100	3.6095	3518.1400	3.5181	2.531	0.0000	0.0000
2024/01/18	2040	01/08/2024	12.34 Call	Bond Future	2507.0800	2.5071	2572.5200	2.5725	2.610	0.0000	0.0000
2024/01/18	2040	01/08/2024	12.34 Put	Bond Future	3580.4800	3.5805	3489.5800	3.4896	2.539	0.0000	0.0000
2024/01/18	2040	01/08/2024	12.32 Call	Bond Future	2452.9300	2.4529	2517.4500	2.5175	2.630	0.0000	0.0000
2024/01/18	2040	01/08/2024	12.32 Put	Bond Future	3638.5200	3.6385	3546.7000	3.5467	2.524	0.0000	0.0000
2024/01/18	2040	07/11/2024		Bond Future	12.6687	78.0176	12.6389	78.1779	0.235	0.0000	0.0000
2024/01/18	2040	07/11/2024	12.85 Call	Bond Future	4290.2400	4.2902	4374.9500	4.3750	1.974	0.0000	0.0000
2024/01/18	2040	07/11/2024	12.85 Put	Bond Future	3323.4700	3.3235	3247.8300	3.2478	2.276	0.0000	0.0000
2024/01/18	2040	07/11/2024	12.86 Call	Bond Future	4321.1100	4.3211	4406.1700	4.4062	1.968	0.0000	0.0000
2024/01/18	2040	07/11/2024	12.86 Put	Bond Future	3301.5900	3.3016	3226.3000	3.2263	2.280	0.0000	0.0000
2024/01/18	2040	07/11/2024	12.84 Call	Bond Future	4259.4500	4.2595	4343.8100	4.3438	1.981	0.0000	0.0000
2024/01/18	2040	07/11/2024	12.84 Put	Bond Future	3345.4900	3.3455	3269.5000	3.2695	2.271	0.0000	0.0000
2024/01/18	2040	06/02/2025		Bond Future	12.8069	75.1755	12.7759	75.3396	0.242	0.0000	0.0000
2024/01/18	2040	06/02/2025	12.95 Call	Bond Future	4720.7500	4.7208	4806.9000	4.8069	1.825	0.0000	0.0000
2024/01/18	2040	06/02/2025	12.95 Put	Bond Future	3970.6100	3.9706	3892.7200	3.8927	1.962	0.0000	0.0000
2024/01/18	2044	01/02/2024	13.00 Call	Bond Future	3352.5500	3.3526	3484.9600	3.4850	3.950	0.0000	0.0000
2024/01/18	2044	01/02/2024	13.00 Put	Bond Future	64.1900	0.0642	46.7600	0.0468	27.154	0.0000	0.0000
2024/01/18	2044	01/02/2024	13.25 Call	Bond Future	4598.3500	4.5984	4742.4100	4.7424	3.133	0.0000	0.0000
2024/01/18	2044	01/02/2024	13.25 Put	Bond Future	16.9100	0.0169	11.1300	0.0111	34.181	0.0000	0.0000
2024/01/18	2044	01/02/2024		Bond Future	12.3981	73.3745	12.3718	73.5243	0.212	0.0000	0.0000
2024/01/18	2044	01/02/2024	12.28 Call	Bond Future	521.5900	0.5216	553.2400	0.5532	6.068	0.0000	0.0000
2024/01/18	2044	01/02/2024	12.28 Put	Bond Future	1197.5400	1.1975	1079.3500	1.0794	9.869	0.0000	0.0000
2024/01/18	2044	01/02/2024	12.29 Call	Bond Future	544.0200	0.5440	577.1000	0.5771	6.081	0.0000	0.0000
2024/01/18	2044	01/02/2024	12.29 Put	Bond Future	1162.3400	1.1623	1045.5800	1.0456	10.045	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2044	01/02/2024	12.27 Call	Bond Future	499.7000	0.4997	529.9600	0.5300	6.056	0.0000	0.0000
2024/01/18	2044	01/02/2024	12.27 Put	Bond Future	1233.3600	1.2334	1113.7800	1.1138	9.695	0.0000	0.0000
2024/01/18	2044	02/05/2024	11.66 Call	Bond Future	463.3400	0.4633	484.5300	0.4845	4.573	0.0000	0.0000
2024/01/18	2044	02/05/2024	11.66 Put	Bond Future	5486.3700	5.4864	5354.5500	5.3546	2.403	0.0000	0.0000
2024/01/18	2044	02/05/2024	11.67 Call	Bond Future	474.6300	0.4746	496.2400	0.4962	4.553	0.0000	0.0000
2024/01/18	2044	02/05/2024	11.67 Put	Bond Future	5435.2200	5.4352	5303.8200	5.3038	2.418	0.0000	0.0000
2024/01/18	2044	02/05/2024	11.65 Call	Bond Future	452.2500	0.4523	473.0100	0.4730	4.590	0.0000	0.0000
2024/01/18	2044	02/05/2024	11.65 Put	Bond Future	5537.8000	5.5378	5405.5500	5.4056	2.388	0.0000	0.0000
2024/01/18	2044	02/05/2024		Bond Future	12.5095	74.9873	12.4822	75.1403	0.218	0.0000	0.0000
2024/01/18	2044	01/08/2024		Bond Future	12.6267	72.2619	12.5983	72.4184	0.225	0.0000	0.0000
2024/01/18	2044	01/08/2024	12.29 Call	Bond Future	2113.4000	2.1134	2172.3400	2.1723	2.789	0.0000	0.0000
2024/01/18	2044	01/08/2024	12.29 Put	Bond Future	4005.9800	4.0060	3908.4000	3.9084	2.436	0.0000	0.0000
2024/01/18	2044	01/08/2024	12.30 Call	Bond Future	2138.4200	2.1384	2197.8300	2.1978	2.778	0.0000	0.0000
2024/01/18	2044	01/08/2024	12.30 Put	Bond Future	3973.5900	3.9736	3876.4800	3.8765	2.444	0.0000	0.0000
2024/01/18	2044	01/08/2024	12.28 Call	Bond Future	2088.5400	2.0885	2147.0100	2.1470	2.800	0.0000	0.0000
2024/01/18	2044	01/08/2024	12.28 Put	Bond Future	4038.5900	4.0386	3940.5400	3.9405	2.428	0.0000	0.0000
2024/01/18	2044	07/11/2024		Bond Future	12.7572	73.9453	12.7276	74.1058	0.232	0.0000	0.0000
2024/01/18	2044	07/11/2024	12.91 Call	Bond Future	4280.7300	4.2807	4364.5500	4.3646	1.958	0.0000	0.0000
2024/01/18	2044	07/11/2024	12.91 Put	Bond Future	3462.4800	3.4625	3385.8600	3.3859	2.213	0.0000	0.0000
2024/01/18	2044	07/11/2024	12.92 Call	Bond Future	4311.0900	4.3111	4395.2500	4.3953	1.952	0.0000	0.0000
2024/01/18	2044	07/11/2024	12.92 Put	Bond Future	3439.8400	3.4398	3363.5600	3.3636	2.218	0.0000	0.0000
2024/01/18	2044	07/11/2024	12.90 Call	Bond Future	4250.1800	4.2502	4333.6500	4.3337	1.964	0.0000	0.0000
2024/01/18	2044	07/11/2024	12.90 Put	Bond Future	3485.0000	3.4850	3408.0300	3.4080	2.209	0.0000	0.0000
2024/01/18	2044	06/02/2025		Bond Future	12.8905	71.1414	12.8596	71.3056	0.239	0.0000	0.0000
2024/01/18	2044	06/02/2025	13.02 Call	Bond Future	4677.9900	4.6780	4764.0800	4.7641	1.840	0.0000	0.0000
2024/01/18	2044	06/02/2025	13.02 Put	Bond Future	3995.7000	3.9957	3917.6200	3.9176	1.954	0.0000	0.0000
2024/01/18	2046	01/02/2024		Bond Future	114.5276	114.5276	115.4243	115.4243	0.783	0.0000	0.0000
2024/01/18	2046	02/05/2024		Bond Future	114.9227	114.9227	115.8391	115.8391	0.797	0.0000	0.0000
2024/01/18	2046	01/08/2024		Bond Future	117.4876	117.4876	118.4247	118.4247	0.798	0.0000	0.0000
2024/01/18	2046	07/11/2024		Bond Future	118.0491	118.0491	119.0087	119.0087	0.813	0.0000	0.0000
2024/01/18	2046	06/02/2025		Bond Future	120.6040	120.6040	121.5850	121.5850	0.813	0.0000	0.0000
2024/01/18	2046	06/02/2025	114.01 Call	Bond Future	6593.9900	6.5940	7575.0100	7.5750	14.877	0.0000	0.0000
2024/01/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	2050	01/02/2024		Bond Future	114.3357	114.3357	114.3569	114.3569	0.019	0.0000	0.0000
2024/01/18	2050	02/05/2024		Bond Future	116.8770	116.8770	116.8987	116.8987	0.019	0.0000	0.0000
2024/01/18	2050	01/08/2024		Bond Future	117.1783	117.1783	117.2005	117.2005	0.019	0.0000	0.0000
2024/01/18	2050	07/11/2024		Bond Future	119.9408	119.9408	119.9640	119.9640	0.019	0.0000	0.0000
2024/01/18	2050	06/02/2025		Bond Future	120.1693	120.1693	120.1934	120.1934	0.020	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	2050	06/02/2025	115.60 Call	Bond Future	4569.2800	4.5693	4593.3700	4.5934	0.527	0.0000	0.0000
2024/01/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	AL37	01/02/2024		Index Future	904.8380	904.8380	943.9940	943.9940	4.327	0.0000	0.0000
2024/01/18	AL37	02/05/2024		Index Future	924.7280	924.7280	964.7430	964.7430	4.327	0.0000	0.0000
2024/01/18	AL37	01/08/2024		Index Future	945.1490	945.1490	986.0490	986.0490	4.327	0.0000	0.0000
2024/01/18	AL37	07/11/2024		Index Future	967.2130	967.2130	1009.0720	1009.0720	4.328	0.0000	0.0000
2024/01/18	AL37	06/02/2025		Index Future	987.9590	987.9590	1030.7200	1030.7200	4.328	0.0000	0.0000
2024/01/18	AL7T	01/02/2024		Index Future	1089.3340	1089.3340	1091.6520	1091.6520	0.213	0.0000	0.0000
2024/01/18	AL7T	02/05/2024		Index Future	1113.2790	1113.2790	1115.6460	1115.6460	0.213	0.0000	0.0000
2024/01/18	AL7T	01/08/2024		Index Future	1137.8640	1137.8640	1140.2860	1140.2860	0.213	0.0000	0.0000
2024/01/18	AL7T	07/11/2024		Index Future	1164.4270	1164.4270	1166.9090	1166.9090	0.213	0.0000	0.0000
2024/01/18	AL7T	06/02/2025		Index Future	1189.4030	1189.4030	1191.9430	1191.9430	0.214	0.0000	0.0000
2024/01/18	ALBI	01/02/2024		Index Future	925.4930	925.4930	944.0500	944.0500	2.005	0.0000	0.0000
2024/01/18	ALBI	02/05/2024		Index Future	945.8360	945.8360	964.8000	964.8000	2.005	0.0000	0.0000
2024/01/18	ALBI	01/08/2024		Index Future	966.7230	966.7230	986.1080	986.1080	2.005	0.0000	0.0000
2024/01/18	ALBI	07/11/2024		Index Future	989.2910	989.2910	1009.1320	1009.1320	2.006	0.0000	0.0000
2024/01/18	ALBI	06/02/2025		Index Future	1010.5110	1010.5110	1030.7810	1030.7810	2.006	0.0000	0.0000
2024/01/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/18	ES33	01/02/2024		Bond Future	12.3030	76.3114	12.2863	76.3864	0.135	0.0000	0.0000
2024/01/18	ES33	02/05/2024		Bond Future	12.4347	74.2091	12.4173	74.2857	0.139	0.0000	0.0000
2024/01/18	ES33	01/08/2024		Bond Future	12.5707	75.8651	12.5525	75.9435	0.144	0.0000	0.0000
2024/01/18	ES33	07/11/2024		Bond Future	12.7402	73.8496	12.7211	73.9302	0.150	0.0000	0.0000
2024/01/18	ES33	06/02/2025		Bond Future	12.9171	75.4454	12.8970	75.5280	0.155	0.0000	0.0000
2024/01/18	ES33	06/02/2025	13.34 Call	Bond Future	1713.8000	1.7138	1796.4500	1.7965	4.823	0.0000	0.0000
2024/01/18	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	ES42	01/02/2024		Bond Future	12.9871	71.3234	12.9555	71.4862	0.244	0.0000	0.0000
2024/01/18	ES42	02/05/2024		Bond Future	13.1202	68.6464	13.0873	68.8126	0.251	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	ES42	01/08/2024		Bond Future	13.2547	70.1778	13.2205	70.3479	0.258	0.0000	0.0000
2024/01/18	ES42	07/11/2024		Bond Future	13.4168	67.5624	13.3809	67.7369	0.267	0.0000	0.0000
2024/01/18	ES42	06/02/2025		Bond Future	13.5774	69.0201	13.5399	69.1986	0.276	0.0000	0.0000
2024/01/18	ES42	06/02/2025	13.71 Call	Bond Future	626.6500	0.6267	805.1400	0.8051	28.483	0.0000	0.0000
2024/01/18	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	01/02/2024		GOVI	911.1010	911.1010	930.6080	930.6080	2.141	0.0000	0.0000
2024/01/18	GOVI	01/02/2024	879.99 Call	GOVI	311110.0000	31.1110	506180.0000	50.6180	62.701	0.0000	0.0000
2024/01/18	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	01/02/2024	880.00 Call	GOVI	311010.0000	31.1010	506080.0000	50.6080	62.721	0.0000	0.0000
2024/01/18	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	01/02/2024	879.98 Call	GOVI	311210.0000	31.1210	506280.0000	50.6280	62.681	0.0000	0.0000
2024/01/18	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	02/05/2024		GOVI	931.1280	931.1280	951.0620	951.0620	2.141	0.0000	0.0000
2024/01/18	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	820.0000	0.0820	100.000	0.0000	0.0000
2024/01/18	GOVI	02/05/2024	950.98 Put	GOVI	198520.0000	19.8520	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/18	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	720.0000	0.0720	100.000	0.0000	0.0000
2024/01/18	GOVI	02/05/2024	950.99 Put	GOVI	198620.0000	19.8620	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/18	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	920.0000	0.0920	100.000	0.0000	0.0000
2024/01/18	GOVI	02/05/2024	950.97 Put	GOVI	198420.0000	19.8420	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/18	GOVI	01/08/2024	943.38 Call	GOVI	83110.0000	8.3110	286870.0000	28.6870	245.169	0.0000	0.0000
2024/01/18	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	01/08/2024	943.39 Call	GOVI	83010.0000	8.3010	286770.0000	28.6770	245.464	0.0000	0.0000
2024/01/18	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	01/08/2024	943.37 Call	GOVI	83210.0000	8.3210	286970.0000	28.6970	244.874	0.0000	0.0000
2024/01/18	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	01/08/2024		GOVI	951.6910	951.6910	972.0670	972.0670	2.141	0.0000	0.0000
2024/01/18	GOVI	07/11/2024		GOVI	973.9070	973.9070	994.7620	994.7620	2.141	0.0000	0.0000
2024/01/18	GOVI	07/11/2024	948.79 Call	GOVI	251170.0000	25.1170	459720.0000	45.9720	83.031	0.0000	0.0000
2024/01/18	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	07/11/2024	948.80 Call	GOVI	251070.0000	25.1070	459620.0000	45.9620	83.064	0.0000	0.0000
2024/01/18	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	07/11/2024	948.78 Call	GOVI	251270.0000	25.1270	459820.0000	45.9820	82.998	0.0000	0.0000
2024/01/18	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GOVI	06/02/2025		GOVI	994.7970	994.7970	1016.1030	1016.1030	2.142	0.0000	0.0000
2024/01/18	GOVI	06/02/2025	972.00 Call	GOVI	227970.0000	22.7970	441030.0000	44.1030	93.460	0.0000	0.0000
2024/01/18	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	IGOV	01/02/2024		Index Future	343.9440	343.9440	345.3020	345.3020	0.395	0.0000	0.0000
2024/01/18	IGOV	02/05/2024		Index Future	351.5890	351.5890	352.9770	352.9770	0.395	0.0000	0.0000
2024/01/18	IGOV	01/08/2024		Index Future	359.4370	359.4370	360.8560	360.8560	0.395	0.0000	0.0000
2024/01/18	IGOV	07/11/2024		Index Future	367.9150	367.9150	369.3700	369.3700	0.395	0.0000	0.0000
2024/01/18	IGOV	06/02/2025		Index Future	375.8870	375.8870	377.3740	377.3740	0.396	0.0000	0.0000
2024/01/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/01/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/01/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/01/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/01/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/01/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/01/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/01/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/01/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/01/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/01/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/01/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/01/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/01/18	JBAF	17/01/2024		Jibar Tradeable Future	8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/18	JBAF	21/02/2024		Jibar Tradeable Future	8.3380	91.6620	8.3600	91.6400	0.264	0.0000	0.0000
2024/01/18	JBAF	20/03/2024		Jibar Tradeable Future	8.3080	91.6920	8.3400	91.6600	0.385	0.0000	0.0000
2024/01/18	JBAF	17/04/2024		Jibar Tradeable Future	8.2500	91.7500	8.2700	91.7300	0.242	0.0000	0.0000
2024/01/18	JBAF	15/05/2024		Jibar Tradeable Future	8.2200	91.7800	8.2600	91.7400	0.487	0.0000	0.0000
2024/01/18	JBAF	19/06/2024		Jibar Tradeable Future	8.0700	91.9300	8.1300	91.8700	0.743	0.0000	0.0000
2024/01/18	JBAF	17/07/2024		Jibar Tradeable Future	8.1000	91.9000	8.1300	91.8700	0.370	0.0000	0.0000
2024/01/18	JBAF	18/09/2024		Jibar Tradeable Future	7.8400	92.1600	7.9100	92.0900	0.893	0.0000	0.0000
2024/01/18	JBAF	18/12/2024		Jibar Tradeable Future	7.4900	92.5100	7.6100	92.3900	1.602	0.0000	0.0000
2024/01/18	JBAF	19/03/2025		Jibar Tradeable Future	7.3500	92.6500	7.5800	92.4200	3.129	0.0000	0.0000
2024/01/18	JBAF	18/06/2025		Jibar Tradeable Future	7.2690	92.7310	7.3500	92.6500	1.114	0.0000	0.0000
2024/01/18	JBAF	17/09/2025		Jibar Tradeable Future	7.2200	92.7800	7.3800	92.6200	2.216	0.0000	0.0000
2024/01/18	JBAF	17/12/2025		Jibar Tradeable Future	7.3600	92.6400	7.4600	92.5400	1.359	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	R035	01/02/2024	10.62 Put	Bond Future	5044.5700	5.0446	4900.5700	4.9006	2.855	0.0000	0.0000
2024/01/18	R035	01/02/2024	10.62 Call	Bond Future	1.2300	0.0012	1.1400	0.0011	7.317	0.0000	0.0000
2024/01/18	R035	01/02/2024	11.12 Put	Bond Future	2268.6700	2.2687	2130.2800	2.1303	6.100	0.0000	0.0000
2024/01/18	R035	01/02/2024	11.12 Call	Bond Future	115.6300	0.1156	121.1500	0.1212	4.774	0.0000	0.0000
2024/01/18	R035	01/02/2024	13.46 Call	Bond Future	9759.7500	9.7598	9903.6600	9.9037	1.475	0.0000	0.0000
2024/01/18	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	R035	01/02/2024		Bond Future	11.5079	87.6425	11.4816	87.7864	0.229	0.0000	0.0000
2024/01/18	R035	01/02/2024	12.19 Call	Bond Future	3641.9900	3.6420	3775.1500	3.7752	3.656	0.0000	0.0000
2024/01/18	R035	01/02/2024	12.19 Put	Bond Future	35.3900	0.0354	24.6400	0.0246	30.376	0.0000	0.0000
2024/01/18	R035	01/02/2024	12.20 Call	Bond Future	3691.3000	3.6913	3824.9500	3.8250	3.621	0.0000	0.0000
2024/01/18	R035	01/02/2024	12.20 Put	Bond Future	33.4700	0.0335	23.2100	0.0232	30.654	0.0000	0.0000
2024/01/18	R035	01/02/2024	12.18 Call	Bond Future	3592.7200	3.5927	3725.3700	3.7254	3.692	0.0000	0.0000
2024/01/18	R035	01/02/2024	12.18 Put	Bond Future	37.4100	0.0374	26.1500	0.0262	30.099	0.0000	0.0000
2024/01/18	R035	02/05/2024		Bond Future	11.6032	85.0576	11.5758	85.2045	0.236	0.0000	0.0000
2024/01/18	R035	02/05/2024	11.20 Call	Bond Future	1040.5700	1.0406	1082.3700	1.0824	4.017	0.0000	0.0000
2024/01/18	R035	02/05/2024	11.20 Put	Bond Future	3239.8000	3.2398	3134.6900	3.1347	3.244	0.0000	0.0000
2024/01/18	R035	02/05/2024	11.21 Call	Bond Future	1060.2300	1.0602	1102.6200	1.1026	3.998	0.0000	0.0000
2024/01/18	R035	02/05/2024	11.21 Put	Bond Future	3203.9500	3.2040	3099.4300	3.0994	3.262	0.0000	0.0000
2024/01/18	R035	02/05/2024	11.19 Call	Bond Future	1020.9600	1.0210	1062.1800	1.0622	4.037	0.0000	0.0000
2024/01/18	R035	02/05/2024	11.19 Put	Bond Future	3275.7600	3.2758	3170.0700	3.1701	3.226	0.0000	0.0000
2024/01/18	R035	01/08/2024		Bond Future	11.7006	86.9357	11.6720	87.0860	0.244	0.0000	0.0000
2024/01/18	R035	01/08/2024	11.80 Call	Bond Future	3110.3200	3.1103	3185.7600	3.1858	2.425	0.0000	0.0000
2024/01/18	R035	01/08/2024	11.80 Put	Bond Future	2589.5300	2.5895	2514.6200	2.5146	2.893	0.0000	0.0000
2024/01/18	R035	01/08/2024	11.81 Call	Bond Future	3140.4100	3.1404	3216.2800	3.2163	2.416	0.0000	0.0000
2024/01/18	R035	01/08/2024	11.81 Put	Bond Future	2567.5000	2.5675	2493.0200	2.4930	2.901	0.0000	0.0000
2024/01/18	R035	01/08/2024	11.79 Call	Bond Future	3080.6200	3.0806	3155.6200	3.1556	2.435	0.0000	0.0000
2024/01/18	R035	01/08/2024	11.79 Put	Bond Future	2611.9900	2.6120	2536.6400	2.5366	2.885	0.0000	0.0000
2024/01/18	R035	07/11/2024		Bond Future	11.8263	84.4471	11.7964	84.6013	0.253	0.0000	0.0000
2024/01/18	R035	07/11/2024	12.18 Call	Bond Future	4392.9300	4.3929	4480.7500	4.4808	1.999	0.0000	0.0000
2024/01/18	R035	07/11/2024	12.18 Put	Bond Future	2599.4100	2.5994	2533.0100	2.5330	2.554	0.0000	0.0000
2024/01/18	R035	07/11/2024	12.19 Call	Bond Future	4424.2900	4.4243	4512.4500	4.5125	1.993	0.0000	0.0000
2024/01/18	R035	07/11/2024	12.19 Put	Bond Future	2580.8500	2.5809	2514.7900	2.5148	2.560	0.0000	0.0000
2024/01/18	R035	07/11/2024	12.17 Call	Bond Future	4361.6500	4.3617	4449.1300	4.4491	2.006	0.0000	0.0000
2024/01/18	R035	07/11/2024	12.17 Put	Bond Future	2618.0900	2.6181	2551.3500	2.5514	2.549	0.0000	0.0000
2024/01/18	R035	06/02/2025		Bond Future	11.9581	86.2541	11.9268	86.4120	0.262	0.0000	0.0000
2024/01/18	R035	06/02/2025	12.41 Call	Bond Future	4888.3500	4.8884	4981.6400	4.9816	1.908	0.0000	0.0000
2024/01/18	R035	06/02/2025	12.41 Put	Bond Future	2655.3600	2.6554	2590.7700	2.5908	2.432	0.0000	0.0000
2024/01/18	R053	01/02/2024	12.93 Call	Bond Future	4220.3800	4.2204	4460.5800	4.4606	5.691	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/18	R053	01/02/2024	12.93 Put	Bond Future	104.7900	0.1048	73.2200	0.0732	30.127	0.0000	0.0000
2024/01/18	R053	01/02/2024	12.94 Call	Bond Future	4283.8800	4.2839	4525.2800	4.5253	5.635	0.0000	0.0000
2024/01/18	R053	01/02/2024	12.94 Put	Bond Future	99.8600	0.0999	69.4900	0.0695	30.413	0.0000	0.0000
2024/01/18	R053	01/02/2024	12.92 Call	Bond Future	4156.9800	4.1570	4395.9400	4.3959	5.748	0.0000	0.0000
2024/01/18	R053	01/02/2024	12.92 Put	Bond Future	109.9100	0.1099	77.1000	0.0771	29.852	0.0000	0.0000
2024/01/18	R053	01/02/2024		Bond Future	12.3534	98.3439	12.3169	98.6157	0.295	0.0000	0.0000
2024/01/18	R053	02/05/2024		Bond Future	12.4611	94.6412	12.4233	94.9189	0.304	0.0000	0.0000
2024/01/18	R053	02/05/2024	13.03 Call	Bond Future	5525.6700	5.5257	5711.5000	5.7115	3.363	0.0000	0.0000
2024/01/18	R053	02/05/2024	13.03 Put	Bond Future	1528.2500	1.5283	1436.4600	1.4365	6.006	0.0000	0.0000
2024/01/18	R053	02/05/2024	13.04 Call	Bond Future	5574.9100	5.5749	5761.5600	5.7616	3.348	0.0000	0.0000
2024/01/18	R053	02/05/2024	13.04 Put	Bond Future	1510.0700	1.5101	1419.1000	1.4191	6.024	0.0000	0.0000
2024/01/18	R053	02/05/2024	13.02 Call	Bond Future	5476.5400	5.4765	5661.5500	5.6616	3.378	0.0000	0.0000
2024/01/18	R053	02/05/2024	13.02 Put	Bond Future	1546.6400	1.5466	1454.0300	1.4540	5.988	0.0000	0.0000
2024/01/18	R053	01/08/2024	13.14 Call	Bond Future	6586.7200	6.5867	6765.8500	6.7659	2.720	0.0000	0.0000
2024/01/18	R053	01/08/2024	13.14 Put	Bond Future	2653.9200	2.6539	2549.1300	2.5491	3.948	0.0000	0.0000
2024/01/18	R053	01/08/2024	13.15 Call	Bond Future	6632.3100	6.6323	6812.0600	6.8121	2.710	0.0000	0.0000
2024/01/18	R053	01/08/2024	13.15 Put	Bond Future	2633.1500	2.6332	2528.9800	2.5290	3.956	0.0000	0.0000
2024/01/18	R053	01/08/2024	13.13 Call	Bond Future	6541.2100	6.5412	6719.7100	6.7197	2.729	0.0000	0.0000
2024/01/18	R053	01/08/2024	13.13 Put	Bond Future	2674.8700	2.6749	2569.4500	2.5695	3.941	0.0000	0.0000
2024/01/18	R053	01/08/2024		Bond Future	12.5712	96.7305	12.5318	97.0144	0.313	0.0000	0.0000
2024/01/18	R053	07/11/2024	12.80 Call	Bond Future	5465.2900	5.4653	5617.5500	5.6176	2.786	0.0000	0.0000
2024/01/18	R053	07/11/2024	12.80 Put	Bond Future	4785.0500	4.7851	4646.3600	4.6464	2.898	0.0000	0.0000
2024/01/18	R053	07/11/2024	12.81 Call	Bond Future	5504.6700	5.5047	5657.5500	5.6576	2.777	0.0000	0.0000
2024/01/18	R053	07/11/2024	12.81 Put	Bond Future	4754.8700	4.7549	4616.8000	4.6168	2.904	0.0000	0.0000
2024/01/18	R053	07/11/2024	12.79 Call	Bond Future	5426.0200	5.4260	5577.6500	5.5777	2.794	0.0000	0.0000
2024/01/18	R053	07/11/2024	12.79 Put	Bond Future	4815.4300	4.8154	4676.1100	4.6761	2.893	0.0000	0.0000
2024/01/18	R053	07/11/2024		Bond Future	12.7029	93.1128	12.6618	93.4038	0.324	0.0000	0.0000
2024/01/18	R053	06/02/2025		Bond Future	12.8348	95.1031	12.7920	95.4006	0.334	0.0000	0.0000
2024/01/18	R053	06/02/2025	12.94 Call	Bond Future	6257.2800	6.2573	6414.6100	6.4146	2.514	0.0000	0.0000
2024/01/18	R053	06/02/2025	12.94 Put	Bond Future	5534.4700	5.5345	5394.3100	5.3943	2.532	0.0000	0.0000
2024/01/18	R186	01/02/2024		Bond Future	8.7904	105.5838	8.7650	105.6489	0.289	0.0000	0.0000
2024/01/18	R186	01/02/2024	9.51 Call	Bond Future	1824.6100	1.8246	1888.2100	1.8882	3.486	0.0000	0.0000
2024/01/18	R186	01/02/2024	9.51 Put	Bond Future	3.7200	0.0037	2.2500	0.0023	39.516	0.0000	0.0000
2024/01/18	R186	01/02/2024	9.52 Call	Bond Future	1849.3800	1.8494	1913.0700	1.9131	3.444	0.0000	0.0000
2024/01/18	R186	01/02/2024	9.52 Put	Bond Future	3.4700	0.0035	2.0900	0.0021	39.769	0.0000	0.0000
2024/01/18	R186	01/02/2024	9.50 Call	Bond Future	1799.8400	1.7998	1863.3500	1.8634	3.529	0.0000	0.0000
2024/01/18	R186	01/02/2024	9.50 Put	Bond Future	3.9800	0.0040	2.4200	0.0024	39.196	0.0000	0.0000
2024/01/18	R186	02/05/2024		Bond Future	8.7743	107.9046	8.7461	107.9710	0.321	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/01/18	R186	02/05/2024	8.00 Call	Bond Future	85.3200	0.0853	91.8100	0.0918	7.607	0.0000	0.0000
2024/01/18	R186	02/05/2024	8.00 Put	Bond Future	1931.8700	1.9319	1871.9900	1.8720	3.100	0.0000	0.0000
2024/01/18	R186	02/05/2024	8.01 Call	Bond Future	88.4300	0.0884	95.1100	0.0951	7.554	0.0000	0.0000
2024/01/18	R186	02/05/2024	8.01 Put	Bond Future	1910.8600	1.9109	1851.1700	1.8512	3.124	0.0000	0.0000
2024/01/18	R186	02/05/2024	7.99 Call	Bond Future	82.3000	0.0823	88.6000	0.0886	7.655	0.0000	0.0000
2024/01/18	R186	02/05/2024	7.99 Put	Bond Future	1952.9700	1.9530	1892.9000	1.8929	3.076	0.0000	0.0000
2024/01/18	R186	02/05/2024	10.40 Call	Bond Future	3783.3800	3.7834	3846.2100	3.8462	1.661	0.0000	0.0000
2024/01/18	R186	02/05/2024	10.40 Put	Bond Future	37.5200	0.0375	33.9800	0.0340	9.435	0.0000	0.0000
2024/01/18	R186	02/05/2024	9.73 Put	Bond Future	130.8600	0.1309	120.5900	0.1206	7.848	0.0000	0.0000
2024/01/18	R186	02/05/2024	9.73 Call	Bond Future	2354.1200	2.3541	2410.2200	2.4102	2.383	0.0000	0.0000
2024/01/18	R186	01/08/2024	8.69 Call	Bond Future	885.4900	0.8855	916.3000	0.9163	3.479	0.0000	0.0000
2024/01/18	R186	01/08/2024	8.69 Put	Bond Future	1014.9900	1.0150	977.7800	0.9778	3.666	0.0000	0.0000
2024/01/18	R186	01/08/2024	8.70 Call	Bond Future	897.5900	0.8976	928.6600	0.9287	3.461	0.0000	0.0000
2024/01/18	R186	01/08/2024	8.70 Put	Bond Future	1005.5100	1.0055	968.5600	0.9686	3.675	0.0000	0.0000
2024/01/18	R186	01/08/2024	8.68 Call	Bond Future	873.1500	0.8732	903.7200	0.9037	3.501	0.0000	0.0000
2024/01/18	R186	01/08/2024	8.68 Put	Bond Future	1024.2300	1.0242	986.7800	0.9868	3.656	0.0000	0.0000
2024/01/18	R186	01/08/2024		Bond Future	8.7501	104.9784	8.7185	105.0464	0.361	0.0000	0.0000
2024/01/18	R186	07/11/2024		Bond Future	8.7437	107.4258	8.7074	107.4958	0.415	0.0000	0.0000
2024/01/18	R186	07/11/2024	9.14 Call	Bond Future	1566.4000	1.5664	1607.5600	1.6076	2.628	0.0000	0.0000
2024/01/18	R186	07/11/2024	9.14 Put	Bond Future	805.4800	0.8055	776.6000	0.7766	3.585	0.0000	0.0000
2024/01/18	R186	07/11/2024	9.15 Call	Bond Future	1579.3500	1.5794	1620.6800	1.6207	2.617	0.0000	0.0000
2024/01/18	R186	07/11/2024	9.15 Put	Bond Future	799.3300	0.7993	770.6200	0.7706	3.592	0.0000	0.0000
2024/01/18	R186	07/11/2024	9.13 Call	Bond Future	1553.1100	1.5531	1594.1100	1.5941	2.640	0.0000	0.0000
2024/01/18	R186	07/11/2024	9.13 Put	Bond Future	811.3000	0.8113	782.2600	0.7823	3.579	0.0000	0.0000
2024/01/18	R186	06/02/2025		Bond Future	8.7550	104.4094	8.7131	104.4813	0.479	0.0000	0.0000
2024/01/18	R186	06/02/2025	9.03 Call	Bond Future	1408.8900	1.4089	1448.7600	1.4488	2.830	0.0000	0.0000
2024/01/18	R186	06/02/2025	9.03 Put	Bond Future	938.6100	0.9386	906.5300	0.9065	3.418	0.0000	0.0000
2024/01/18	R202	01/02/2024		Bond Future	259.1343	259.1343	259.4966	259.4966	0.140	0.0000	0.0000
2024/01/18	R202	02/05/2024		Bond Future	264.8946	264.8946	265.2647	265.2647	0.140	0.0000	0.0000
2024/01/18	R202	01/08/2024		Bond Future	265.7065	265.7065	266.0852	266.0852	0.143	0.0000	0.0000
2024/01/18	R202	07/11/2024		Bond Future	271.9711	271.9711	272.3597	272.3597	0.143	0.0000	0.0000
2024/01/18	R202	06/02/2025		Bond Future	272.6214	272.6214	273.0196	273.0196	0.146	0.0000	0.0000
2024/01/18	R202	06/02/2025	266.79 Call	Bond Future	5831.4200	5.8314	6229.5700	6.2296	6.828	0.0000	0.0000
2024/01/18	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	R209	01/02/2024		Bond Future	11.6458	67.5664	11.6296	67.6438	0.139	0.0000	0.0000
2024/01/18	R209	01/02/2024	12.13 Call	Bond Future	2347.1400	2.3471	2407.5800	2.4076	2.575	0.0000	0.0000
2024/01/18	R209	01/02/2024	12.13 Put	Bond Future	83.7200	0.0837	66.7900	0.0668	20.222	0.0000	0.0000
2024/01/18	R209	01/02/2024	12.14 Call	Bond Future	2388.5400	2.3885	2449.6100	2.4496	2.557	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	R209	01/02/2024	12.14 Put	Bond Future	79.5400	0.0795	63.2400	0.0632	20.493	0.0000	0.0000
2024/01/18	R209	01/02/2024	12.12 Call	Bond Future	2305.8700	2.3059	2365.6600	2.3657	2.593	0.0000	0.0000
2024/01/18	R209	01/02/2024	12.12 Put	Bond Future	88.0900	0.0881	70.5100	0.0705	19.957	0.0000	0.0000
2024/01/18	R209	02/05/2024		Bond Future	11.7375	65.8987	11.7208	65.9777	0.142	0.0000	0.0000
2024/01/18	R209	02/05/2024	11.18 Call	Bond Future	695.4100	0.6954	710.6900	0.7107	2.197	0.0000	0.0000
2024/01/18	R209	02/05/2024	11.18 Put	Bond Future	3402.9700	3.4030	3339.2700	3.3393	1.872	0.0000	0.0000
2024/01/18	R209	02/05/2024	11.19 Call	Bond Future	710.0100	0.7100	725.5500	0.7256	2.189	0.0000	0.0000
2024/01/18	R209	02/05/2024	11.19 Put	Bond Future	3367.6700	3.3677	3304.2300	3.3042	1.884	0.0000	0.0000
2024/01/18	R209	02/05/2024	11.17 Call	Bond Future	681.0100	0.6810	696.0200	0.6960	2.204	0.0000	0.0000
2024/01/18	R209	02/05/2024	11.17 Put	Bond Future	3438.5300	3.4385	3374.5600	3.3746	1.860	0.0000	0.0000
2024/01/18	R209	01/08/2024		Bond Future	11.8318	67.3536	11.8144	67.4344	0.147	0.0000	0.0000
2024/01/18	R209	01/08/2024	11.79 Call	Bond Future	2357.1100	2.3571	2391.9700	2.3920	1.479	0.0000	0.0000
2024/01/18	R209	01/08/2024	11.79 Put	Bond Future	2551.9000	2.5519	2505.9100	2.5059	1.802	0.0000	0.0000
2024/01/18	R209	01/08/2024	11.80 Call	Bond Future	2381.8800	2.3819	2416.9700	2.4170	1.473	0.0000	0.0000
2024/01/18	R209	01/08/2024	11.80 Put	Bond Future	2529.9400	2.5299	2484.1800	2.4842	1.809	0.0000	0.0000
2024/01/18	R209	01/08/2024	11.78 Call	Bond Future	2332.6700	2.3327	2367.2900	2.3673	1.484	0.0000	0.0000
2024/01/18	R209	01/08/2024	11.78 Put	Bond Future	2574.2300	2.5742	2528.0000	2.5280	1.796	0.0000	0.0000
2024/01/18	R209	07/11/2024		Bond Future	11.9467	65.7669	11.9286	65.8499	0.152	0.0000	0.0000
2024/01/18	R209	07/11/2024	12.22 Call	Bond Future	3767.2400	3.7672	3810.8700	3.8109	1.158	0.0000	0.0000
2024/01/18	R209	07/11/2024	12.22 Put	Bond Future	2532.3500	2.5324	2492.9900	2.4930	1.554	0.0000	0.0000
2024/01/18	R209	07/11/2024	12.23 Call	Bond Future	3794.3200	3.7943	3838.1300	3.8381	1.155	0.0000	0.0000
2024/01/18	R209	07/11/2024	12.23 Put	Bond Future	2514.8500	2.5149	2475.6700	2.4757	1.558	0.0000	0.0000
2024/01/18	R209	07/11/2024	12.21 Call	Bond Future	3740.4600	3.7405	3783.9100	3.7839	1.162	0.0000	0.0000
2024/01/18	R209	07/11/2024	12.21 Put	Bond Future	2550.2000	2.5502	2510.6600	2.5107	1.550	0.0000	0.0000
2024/01/18	R209	06/02/2025		Bond Future	12.0635	67.1738	12.0447	67.2588	0.156	0.0000	0.0000
2024/01/18	R209	06/02/2025	12.44 Call	Bond Future	4293.2400	4.2932	4340.3500	4.3404	1.097	0.0000	0.0000
2024/01/18	R209	06/02/2025	12.44 Put	Bond Future	2627.4300	2.6274	2589.4700	2.5895	1.445	0.0000	0.0000
2024/01/18	R210	01/02/2024		Bond Future	234.3274	234.3274	234.4116	234.4116	0.036	0.0000	0.0000
2024/01/18	R210	02/05/2024		Bond Future	236.2758	236.2758	236.3615	236.3615	0.036	0.0000	0.0000
2024/01/18	R210	01/08/2024		Bond Future	241.5491	241.5491	241.6372	241.6372	0.036	0.0000	0.0000
2024/01/18	R210	07/11/2024		Bond Future	243.8970	243.8970	243.9881	243.9881	0.037	0.0000	0.0000
2024/01/18	R210	06/02/2025		Bond Future	249.1771	249.1771	249.2711	249.2711	0.038	0.0000	0.0000
2024/01/18	R210	06/02/2025	239.61 Call	Bond Future	9567.1200	9.5671	9661.0900	9.6611	0.982	0.0000	0.0000
2024/01/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/18	R213	01/02/2024	11.71 Call	Bond Future	5773.6600	5.7737	5910.2400	5.9102	2.366	0.0000	0.0000
2024/01/18	R213	01/02/2024	11.71 Put	Bond Future	0.7000	0.0007	0.3500	0.0004	50.000	0.0000	0.0000
2024/01/18	R213	01/02/2024	11.72 Call	Bond Future	5813.8200	5.8138	5950.4200	5.9504	2.350	0.0000	0.0000
2024/01/18	R213	01/02/2024	11.72 Put	Bond Future	0.6600	0.0007	0.3300	0.0003	50.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	R213	01/02/2024	11.70 Call	Bond Future	5733.4700	5.7335	5870.0400	5.8700	2.382	0.0000	0.0000
2024/01/18	R213	01/02/2024	11.70 Put	Bond Future	0.7400	0.0007	0.3800	0.0004	48.649	0.0000	0.0000
2024/01/18	R213	01/02/2024		Bond Future	10.3379	86.6243	10.3068	86.7612	0.301	0.0000	0.0000
2024/01/18	R213	02/05/2024		Bond Future	10.4016	84.9701	10.3691	85.1099	0.313	0.0000	0.0000
2024/01/18	R213	02/05/2024	10.29 Call	Bond Future	1316.4800	1.3165	1374.4700	1.3745	4.405	0.0000	0.0000
2024/01/18	R213	02/05/2024	10.29 Put	Bond Future	1797.1200	1.7971	1715.2900	1.7153	4.553	0.0000	0.0000
2024/01/18	R213	02/05/2024	10.30 Call	Bond Future	1337.1100	1.3371	1395.7100	1.3957	4.383	0.0000	0.0000
2024/01/18	R213	02/05/2024	10.30 Put	Bond Future	1774.5400	1.7745	1693.3200	1.6933	4.577	0.0000	0.0000
2024/01/18	R213	02/05/2024	10.28 Call	Bond Future	1295.8400	1.2958	1353.2200	1.3532	4.428	0.0000	0.0000
2024/01/18	R213	02/05/2024	10.28 Put	Bond Future	1819.7100	1.8197	1737.2700	1.7373	4.530	0.0000	0.0000
2024/01/18	R213	01/08/2024		Bond Future	10.4660	86.8463	10.4318	86.9894	0.327	0.0000	0.0000
2024/01/18	R213	01/08/2024	10.87 Call	Bond Future	3095.3500	3.0954	3181.4000	3.1814	2.780	0.0000	0.0000
2024/01/18	R213	01/08/2024	10.87 Put	Bond Future	1427.9100	1.4279	1370.8900	1.3709	3.993	0.0000	0.0000
2024/01/18	R213	01/08/2024	10.88 Call	Bond Future	3122.3800	3.1224	3208.8300	3.2088	2.769	0.0000	0.0000
2024/01/18	R213	01/08/2024	10.88 Put	Bond Future	1414.2000	1.4142	1357.5800	1.3576	4.004	0.0000	0.0000
2024/01/18	R213	01/08/2024	10.86 Call	Bond Future	3068.4200	3.0684	3154.0700	3.1541	2.791	0.0000	0.0000
2024/01/18	R213	01/08/2024	10.86 Put	Bond Future	1441.7500	1.4418	1384.3300	1.3843	3.983	0.0000	0.0000
2024/01/18	R213	07/11/2024		Bond Future	10.5599	85.3102	10.5237	85.4569	0.343	0.0000	0.0000
2024/01/18	R213	07/11/2024	11.22 Call	Bond Future	4139.6400	4.1396	4234.3800	4.2344	2.289	0.0000	0.0000
2024/01/18	R213	07/11/2024	11.22 Put	Bond Future	1517.7400	1.5177	1465.7100	1.4657	3.428	0.0000	0.0000
2024/01/18	R213	07/11/2024	11.23 Call	Bond Future	4167.1100	4.1671	4262.1500	4.2622	2.281	0.0000	0.0000
2024/01/18	R213	07/11/2024	11.23 Put	Bond Future	1506.2800	1.5063	1454.5500	1.4546	3.434	0.0000	0.0000
2024/01/18	R213	07/11/2024	11.21 Call	Bond Future	4112.5100	4.1125	4206.9300	4.2069	2.296	0.0000	0.0000
2024/01/18	R213	07/11/2024	11.21 Put	Bond Future	1529.5700	1.5296	1477.2200	1.4772	3.423	0.0000	0.0000
2024/01/18	R213	06/02/2025		Bond Future	10.6639	87.1366	10.6256	87.2869	0.359	0.0000	0.0000
2024/01/18	R213	06/02/2025	11.35 Call	Bond Future	4357.5200	4.3575	4453.7900	4.4538	2.209	0.0000	0.0000
2024/01/18	R213	06/02/2025	11.35 Put	Bond Future	1717.5000	1.7175	1663.5300	1.6635	3.142	0.0000	0.0000
2024/01/18	R214	01/02/2024	12.15 Call	Bond Future	729.7500	0.7298	788.8500	0.7889	8.099	0.0000	0.0000
2024/01/18	R214	01/02/2024	12.15 Put	Bond Future	646.0700	0.6461	553.5900	0.5536	14.314	0.0000	0.0000
2024/01/18	R214	01/02/2024	12.16 Call	Bond Future	755.7100	0.7557	816.5500	0.8166	8.051	0.0000	0.0000
2024/01/18	R214	01/02/2024	12.16 Put	Bond Future	623.9000	0.6239	533.1600	0.5332	14.544	0.0000	0.0000
2024/01/18	R214	01/02/2024	12.14 Call	Bond Future	704.3500	0.7044	761.7100	0.7617	8.144	0.0000	0.0000
2024/01/18	R214	01/02/2024	12.14 Put	Bond Future	668.8500	0.6689	574.6300	0.5746	14.087	0.0000	0.0000
2024/01/18	R214	01/02/2024		Bond Future	12.1326	62.6424	12.1013	62.7939	0.258	0.0000	0.0000
2024/01/18	R214	02/05/2024		Bond Future	12.2278	60.7152	12.1954	60.8700	0.265	0.0000	0.0000
2024/01/18	R214	02/05/2024	11.47 Call	Bond Future	461.8700	0.4619	488.1300	0.4881	5.686	0.0000	0.0000
2024/01/18	R214	02/05/2024	11.47 Put	Bond Future	4250.6300	4.2506	4122.0800	4.1221	3.024	0.0000	0.0000
2024/01/18	R214	02/05/2024	11.48 Call	Bond Future	472.6500	0.4727	499.3900	0.4994	5.657	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	R214	02/05/2024	11.48 Put	Bond Future	4209.0300	4.2090	4080.9600	4.0810	3.043	0.0000	0.0000
2024/01/18	R214	02/05/2024	11.46 Call	Bond Future	451.1800	0.4512	476.9500	0.4770	5.712	0.0000	0.0000
2024/01/18	R214	02/05/2024	11.46 Put	Bond Future	4292.3800	4.2924	4163.3400	4.1633	3.006	0.0000	0.0000
2024/01/18	R214	02/05/2024	13.52 Call	Bond Future	6047.7700	6.0478	6178.4600	6.1785	2.161	0.0000	0.0000
2024/01/18	R214	02/05/2024	13.52 Put	Bond Future	352.1300	0.3521	328.0100	0.3280	6.850	0.0000	0.0000
2024/01/18	R214	02/05/2024	12.87 Call	Bond Future	3774.2000	3.7742	3881.7500	3.8818	2.850	0.0000	0.0000
2024/01/18	R214	02/05/2024	12.87 Put	Bond Future	831.0000	0.8310	783.7400	0.7837	5.687	0.0000	0.0000
2024/01/18	R214	02/05/2024	12.12 Put	Bond Future	2106.4200	2.1064	2016.7900	2.0168	4.255	0.0000	0.0000
2024/01/18	R214	02/05/2024	12.12 Call	Bond Future	1589.1700	1.5892	1654.3500	1.6544	4.102	0.0000	0.0000
2024/01/18	R214	02/05/2024	12.14 Put	Bond Future	2057.6300	2.0576	1969.2800	1.9693	4.294	0.0000	0.0000
2024/01/18	R214	02/05/2024	12.14 Call	Bond Future	1636.8900	1.6369	1703.3500	1.7034	4.060	0.0000	0.0000
2024/01/18	R214	01/08/2024		Bond Future	12.3245	62.0558	12.2909	62.2141	0.272	0.0000	0.0000
2024/01/18	R214	01/08/2024	12.17 Call	Bond Future	2212.8200	2.2128	2282.3000	2.2823	3.140	0.0000	0.0000
2024/01/18	R214	01/08/2024	12.17 Put	Bond Future	2946.8200	2.9468	2858.0100	2.8580	3.014	0.0000	0.0000
2024/01/18	R214	01/08/2024	12.18 Call	Bond Future	2236.4300	2.2364	2306.3700	2.3064	3.127	0.0000	0.0000
2024/01/18	R214	01/08/2024	12.18 Put	Bond Future	2922.4900	2.9225	2834.1400	2.8341	3.023	0.0000	0.0000
2024/01/18	R214	01/08/2024	12.16 Call	Bond Future	2189.1400	2.1891	2258.1500	2.2582	3.152	0.0000	0.0000
2024/01/18	R214	01/08/2024	12.16 Put	Bond Future	2971.1400	2.9711	2881.8600	2.8819	3.005	0.0000	0.0000
2024/01/18	R214	07/11/2024	12.61 Call	Bond Future	3597.2200	3.5972	3684.0100	3.6840	2.413	0.0000	0.0000
2024/01/18	R214	07/11/2024	12.61 Put	Bond Future	2838.3900	2.8384	2762.9200	2.7629	2.659	0.0000	0.0000
2024/01/18	R214	07/11/2024	12.62 Call	Bond Future	3623.4600	3.6235	3710.6100	3.7106	2.405	0.0000	0.0000
2024/01/18	R214	07/11/2024	12.62 Put	Bond Future	2819.2000	2.8192	2744.0900	2.7441	2.664	0.0000	0.0000
2024/01/18	R214	07/11/2024	12.60 Call	Bond Future	3571.0600	3.5711	3657.4800	3.6575	2.420	0.0000	0.0000
2024/01/18	R214	07/11/2024	12.60 Put	Bond Future	2857.7000	2.8577	2781.8600	2.7819	2.654	0.0000	0.0000
2024/01/18	R214	07/11/2024		Bond Future	12.4447	60.1955	12.4098	60.3577	0.281	0.0000	0.0000
2024/01/18	R214	06/02/2025		Bond Future	12.5680	61.4835	12.5317	61.6495	0.289	0.0000	0.0000
2024/01/18	R214	06/02/2025	12.71 Call	Bond Future	4008.3800	4.0084	4096.8000	4.0968	2.206	0.0000	0.0000
2024/01/18	R214	06/02/2025	12.71 Put	Bond Future	3365.5200	3.3655	3287.9300	3.2879	2.305	0.0000	0.0000
2024/01/18	R248	01/02/2024	13.10 Call	Bond Future	4297.7100	4.2977	4443.0700	4.4431	3.382	0.0000	0.0000
2024/01/18	R248	01/02/2024	13.10 Put	Bond Future	26.0600	0.0261	17.6800	0.0177	32.157	0.0000	0.0000
2024/01/18	R248	01/02/2024	13.90 Call	Bond Future	8224.1200	8.2241	8377.7500	8.3778	1.868	0.0000	0.0000
2024/01/18	R248	01/02/2024	13.90 Put	Bond Future	0.2100	0.0002	0.1000	0.0001	52.381	0.0000	0.0000
2024/01/18	R248	01/02/2024	11.50 Put	Bond Future	5080.9100	5.0809	4927.0100	4.9270	3.029	0.0000	0.0000
2024/01/18	R248	01/02/2024	11.50 Call	Bond Future	2.9000	0.0029	2.7400	0.0027	5.517	0.0000	0.0000
2024/01/18	R248	01/02/2024	12.30 Put	Bond Future	907.7700	0.9078	801.5400	0.8015	11.702	0.0000	0.0000
2024/01/18	R248	01/02/2024	12.30 Call	Bond Future	768.9500	0.7690	816.4600	0.8165	6.179	0.0000	0.0000
2024/01/18	R248	01/02/2024	13.37 Call	Bond Future	5659.2100	5.6592	5810.7100	5.8107	2.677	0.0000	0.0000
2024/01/18	R248	01/02/2024	13.37 Put	Bond Future	5.6400	0.0056	3.4000	0.0034	39.716	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/18	R248	01/02/2024	12.15 Call	Bond Future	411.9100	0.4119	436.8900	0.4369	6.064	0.0000	0.0000
2024/01/18	R248	01/02/2024	12.15 Put	Bond Future	1434.2300	1.4342	1305.4700	1.3055	8.978	0.0000	0.0000
2024/01/18	R248	01/02/2024	12.16 Call	Bond Future	431.4000	0.4314	457.6700	0.4577	6.089	0.0000	0.0000
2024/01/18	R248	01/02/2024	12.16 Put	Bond Future	1394.2300	1.3942	1266.7600	1.2668	9.143	0.0000	0.0000
2024/01/18	R248	01/02/2024	12.14 Call	Bond Future	393.0300	0.3930	416.7500	0.4168	6.035	0.0000	0.0000
2024/01/18	R248	01/02/2024	12.14 Put	Bond Future	1474.9200	1.4749	1344.9000	1.3449	8.815	0.0000	0.0000
2024/01/18	R248	01/02/2024		Bond Future	12.3239	76.4617	12.2974	76.6154	0.214	0.0000	0.0000
2024/01/18	R248	02/05/2024		Bond Future	12.4259	73.6946	12.3985	73.8516	0.220	0.0000	0.0000
2024/01/18	R248	02/05/2024	11.47 Call	Bond Future	354.5400	0.3545	371.6700	0.3717	4.832	0.0000	0.0000
2024/01/18	R248	02/05/2024	11.47 Put	Bond Future	6214.6900	6.2147	6074.8500	6.0749	2.250	0.0000	0.0000
2024/01/18	R248	02/05/2024	11.48 Call	Bond Future	363.9700	0.3640	381.4900	0.3815	4.814	0.0000	0.0000
2024/01/18	R248	02/05/2024	11.48 Put	Bond Future	6158.5600	6.1586	6019.1100	6.0191	2.264	0.0000	0.0000
2024/01/18	R248	02/05/2024	11.46 Call	Bond Future	345.2000	0.3452	361.9500	0.3620	4.852	0.0000	0.0000
2024/01/18	R248	02/05/2024	11.46 Put	Bond Future	6271.0100	6.2710	6130.7900	6.1308	2.236	0.0000	0.0000
2024/01/18	R248	02/05/2024	11.40 Put	Bond Future	6614.9100	6.6149	6472.5000	6.4725	2.153	0.0000	0.0000
2024/01/18	R248	02/05/2024	11.40 Call	Bond Future	293.1200	0.2931	307.6800	0.3077	4.967	0.0000	0.0000
2024/01/18	R248	02/05/2024	12.40 Put	Bond Future	2338.5300	2.3385	2250.9700	2.2510	3.744	0.0000	0.0000
2024/01/18	R248	02/05/2024	12.40 Call	Bond Future	2190.1200	2.1901	2259.5300	2.2595	3.169	0.0000	0.0000
2024/01/18	R248	02/05/2024	13.16 Call	Bond Future	4924.3500	4.9244	5034.9300	5.0349	2.246	0.0000	0.0000
2024/01/18	R248	02/05/2024	13.16 Put	Bond Future	929.2900	0.9293	882.9000	0.8829	4.992	0.0000	0.0000
2024/01/18	R248	01/08/2024		Bond Future	12.5299	75.3217	12.5015	75.4822	0.227	0.0000	0.0000
2024/01/18	R248	01/08/2024	12.31 Call	Bond Future	2535.6000	2.5356	2601.7000	2.6017	2.607	0.0000	0.0000
2024/01/18	R248	01/08/2024	12.31 Put	Bond Future	3794.4900	3.7945	3700.0400	3.7000	2.489	0.0000	0.0000
2024/01/18	R248	01/08/2024	12.32 Call	Bond Future	2563.1500	2.5632	2629.7100	2.6297	2.597	0.0000	0.0000
2024/01/18	R248	01/08/2024	12.32 Put	Bond Future	3763.9400	3.7639	3669.9500	3.6700	2.497	0.0000	0.0000
2024/01/18	R248	01/08/2024	12.30 Call	Bond Future	2507.9800	2.5080	2573.6000	2.5736	2.616	0.0000	0.0000
2024/01/18	R248	01/08/2024	12.30 Put	Bond Future	3825.0500	3.8251	3730.1200	3.7301	2.482	0.0000	0.0000
2024/01/18	R248	07/11/2024		Bond Future	12.6583	72.6257	12.6287	72.7903	0.234	0.0000	0.0000
2024/01/18	R248	07/11/2024	12.79 Call	Bond Future	4292.3200	4.2923	4377.8300	4.3778	1.992	0.0000	0.0000
2024/01/18	R248	07/11/2024	12.79 Put	Bond Future	3569.6400	3.5696	3490.5000	3.4905	2.217	0.0000	0.0000
2024/01/18	R248	07/11/2024	12.80 Call	Bond Future	4323.2800	4.3233	4409.1500	4.4092	1.986	0.0000	0.0000
2024/01/18	R248	07/11/2024	12.80 Put	Bond Future	3546.2500	3.5463	3467.4700	3.4675	2.222	0.0000	0.0000
2024/01/18	R248	07/11/2024	12.78 Call	Bond Future	4261.1800	4.2612	4346.3200	4.3463	1.998	0.0000	0.0000
2024/01/18	R248	07/11/2024	12.78 Put	Bond Future	3592.9300	3.5929	3513.4200	3.5134	2.213	0.0000	0.0000
2024/01/18	R248	06/02/2025		Bond Future	12.7900	74.1792	12.7591	74.3476	0.242	0.0000	0.0000
2024/01/18	R248	06/02/2025	12.71 Call	Bond Future	4249.6400	4.2496	4331.0500	4.3311	1.916	0.0000	0.0000
2024/01/18	R248	06/02/2025	12.71 Put	Bond Future	4686.8700	4.6869	4599.8000	4.5998	1.858	0.0000	0.0000
2024/01/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000





Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/01/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/01/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

Open Interest

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