



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 31/01/2024 TO 31/01/2024

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
2024/01/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/01/31	2025	01/02/2024		Bond Future	175.9548	175.9548	175.9831	0.016	0.0000	0.0000
2024/01/31	2025	02/05/2024		Bond Future	179.8421	179.8421	179.8700	0.016	0.0000	0.0000
2024/01/31	2025	01/08/2024		Bond Future	181.9992	181.9992	182.0289	0.016	0.0000	0.0000
2024/01/31	2025	07/11/2024		Bond Future	186.2675	186.2675	186.3002	0.018	0.0000	0.0000
2024/01/31	2029	01/02/2024		Bond Future	128.7789	128.7789	128.8143	0.027	0.0000	0.0000
2024/01/31	2029	02/05/2024		Bond Future	130.2599	130.2599	130.2953	0.027	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	
2024/01/31	2029	01/08/2024		Bond Future	133.1495	133.1495	133.1865	133.1865	0.028	0.0000	0.0000
2024/01/31	2029	07/11/2024		Bond Future	134.8742	134.8742	134.9137	134.9137	0.029	0.0000	0.0000
2024/01/31	2029	06/02/2025		Bond Future	137.7973	137.7973	137.8390	137.8390	0.030	0.0000	0.0000
2024/01/31	2029	06/02/2025	132.40 Call	Bond Future	5397.2800	5.3973	5438.9900	5.4390	0.773	0.0000	0.0000
2024/01/31	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.85 Call	Bond Future	8306.5400	8.3065	8378.1000	8.3781	0.861	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	10.00 Put	Bond Future	3.3600	0.0034	0.0800	0.0001	97.619	0.0000	0.0000
2024/01/31	2030	01/02/2024	10.00 Call	Bond Future	980.1400	0.9801	1048.4200	1.0484	6.966	0.0000	0.0000
2024/01/31	2030	01/02/2024	9.89 Put	Bond Future	29.1800	0.0292	4.3100	0.0043	85.230	0.0000	0.0000
2024/01/31	2030	01/02/2024	9.89 Call	Bond Future	545.3700	0.5454	592.0600	0.5921	8.561	0.0000	0.0000
2024/01/31	2030	01/02/2024	10.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	10.39 Call	Bond Future	2586.7000	2.5867	2658.2600	2.6583	2.766	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.86 Call	Bond Future	8344.1100	8.3441	8415.6700	8.4157	0.858	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	10.16 Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	2030	01/02/2024	10.16 Call	Bond Future	1641.6500	1.6417	1713.1500	1.7132	4.355	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.00 Call	Bond Future	5034.1900	5.0342	5105.7500	5.1058	1.421	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.75 Call	Bond Future	7929.6700	7.9297	8001.2300	8.0012	0.902	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.36 Call	Bond Future	6439.3500	6.4394	6510.9100	6.5109	1.111	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.37 Call	Bond Future	6477.9800	6.4780	6549.5400	6.5495	1.105	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.35 Call	Bond Future	6400.7100	6.4007	6472.2700	6.4723	1.118	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024		Bond Future	9.7675	92.2602	9.7506	92.3318	0.173	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.31 Call	Bond Future	6245.9000	6.2459	6317.4600	6.3175	1.146	0.0000	0.0000
2024/01/31	2030	01/02/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2030	01/02/2024	9.93 Put	Bond Future	14.1000	0.0141	1.1500	0.0012	91.844	0.0000	0.0000
2024/01/31	2030	01/02/2024	9.93 Call	Bond Future	698.1100	0.6981	756.7200	0.7567	8.396	0.0000	0.0000
2024/01/31	2030	01/02/2024	9.57 Put	Bond Future	842.9100	0.8429	769.0400	0.7690	8.764	0.0000	0.0000
2024/01/31	2030	01/02/2024	9.57 Call	Bond Future	2.5900	0.0026	0.2800	0.0003	89.189	0.0000	0.0000
2024/01/31	2030	01/02/2024	10.07 Put	Bond Future	0.6500	0.0007	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	2030	01/02/2024	10.07 Call	Bond Future	1269.0300	1.2690	1339.9400	1.3399	5.588	0.0000	0.0000
2024/01/31	2030	01/02/2024	12.10 Call	Bond Future	9239.4900	9.2395	9311.0500	9.3111	0.775	0.0000	0.0000
2024/01/31	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
2024/01/31	2030	02/05/2024		Bond Future	9.8189	94.2755	9.8012	94.3481	0.181	0.0000	0.0000
2024/01/31	2030	02/05/2024	9.82 Call	Bond Future	1247.8700	1.2479	1278.3300	1.2783	2.441	0.0000	0.0000
2024/01/31	2030	02/05/2024	9.82 Put	Bond Future	1243.5300	1.2435	1201.3500	1.2014	3.392	0.0000	0.0000
2024/01/31	2030	02/05/2024	9.83 Call	Bond Future	1269.3400	1.2693	1300.1700	1.3002	2.429	0.0000	0.0000
2024/01/31	2030	02/05/2024	9.83 Put	Bond Future	1224.0600	1.2241	1182.2500	1.1823	3.416	0.0000	0.0000
2024/01/31	2030	02/05/2024	9.81 Call	Bond Future	1226.6000	1.2266	1256.6900	1.2567	2.453	0.0000	0.0000
2024/01/31	2030	02/05/2024	9.81 Put	Bond Future	1263.2200	1.2632	1220.6700	1.2207	3.368	0.0000	0.0000
2024/01/31	2030	02/05/2024	10.62 Put	Bond Future	302.2200	0.3022	286.0100	0.2860	5.364	0.0000	0.0000
2024/01/31	2030	02/05/2024	10.62 Call	Bond Future	3511.3800	3.5114	3567.8100	3.5678	1.607	0.0000	0.0000
2024/01/31	2030	02/05/2024	11.12 Put	Bond Future	112.0000	0.1120	104.5700	0.1046	6.634	0.0000	0.0000
2024/01/31	2030	02/05/2024	11.12 Call	Bond Future	5253.8600	5.2539	5319.0700	5.3191	1.241	0.0000	0.0000
2024/01/31	2030	02/05/2024	13.15 Call	Bond Future	12469.7600	12.4698	12542.3600	12.5424	0.582	0.0000	0.0000
2024/01/31	2030	02/05/2024	13.15 Put	Bond Future	0.2600	0.0003	0.2200	0.0002	15.385	0.0000	0.0000
2024/01/31	2030	02/05/2024	9.66 Put	Bond Future	1588.1700	1.5882	1540.0400	1.5400	3.031	0.0000	0.0000
2024/01/31	2030	02/05/2024	9.66 Call	Bond Future	934.4300	0.9344	958.9400	0.9589	2.623	0.0000	0.0000
2024/01/31	2030	02/05/2024	10.16 Put	Bond Future	705.3000	0.7053	675.6200	0.6756	4.208	0.0000	0.0000
2024/01/31	2030	02/05/2024	10.16 Call	Bond Future	2088.9400	2.0889	2131.9000	2.1319	2.057	0.0000	0.0000
2024/01/31	2030	02/05/2024	11.94 Call	Bond Future	8216.9100	8.2169	8287.9900	8.2880	0.865	0.0000	0.0000
2024/01/31	2030	02/05/2024	11.94 Put	Bond Future	17.5100	0.0175	15.9500	0.0160	8.909	0.0000	0.0000
2024/01/31	2030	02/05/2024	12.38 Call	Bond Future	9789.0200	9.7890	9861.1900	9.8612	0.737	0.0000	0.0000
2024/01/31	2030	02/05/2024	12.38 Put	Bond Future	4.3800	0.0044	3.9100	0.0039	10.731	0.0000	0.0000
2024/01/31	2030	02/05/2024	10.82 Put	Bond Future	204.3500	0.2044	192.3400	0.1923	5.877	0.0000	0.0000
2024/01/31	2030	02/05/2024	10.82 Call	Bond Future	4192.9500	4.1930	4253.5800	4.2536	1.446	0.0000	0.0000
2024/01/31	2030	01/08/2024	10.38 Call	Bond Future	2949.6700	2.9497	2996.2600	2.9963	1.579	0.0000	0.0000
2024/01/31	2030	01/08/2024	10.38 Put	Bond Future	973.2000	0.9732	945.0300	0.9450	2.895	0.0000	0.0000
2024/01/31	2030	01/08/2024	10.39 Call	Bond Future	2977.0400	2.9770	3023.8600	3.0239	1.573	0.0000	0.0000
2024/01/31	2030	01/08/2024	10.39 Put	Bond Future	962.0900	0.9621	934.1500	0.9342	2.904	0.0000	0.0000
2024/01/31	2030	01/08/2024	10.37 Call	Bond Future	2922.3900	2.9224	2968.7600	2.9688	1.587	0.0000	0.0000
2024/01/31	2030	01/08/2024	10.37 Put	Bond Future	984.4100	0.9844	956.0200	0.9560	2.884	0.0000	0.0000
2024/01/31	2030	01/08/2024		Bond Future	9.8733	92.3387	9.8544	92.4135	0.191	0.0000	0.0000
2024/01/31	2030	07/11/2024		Bond Future	9.9416	94.4794	9.9211	94.5570	0.205	0.0000	0.0000
2024/01/31	2030	07/11/2024	10.75 Call	Bond Future	4079.8900	4.0799	4131.9500	4.1320	1.276	0.0000	0.0000
2024/01/31	2030	07/11/2024	10.75 Put	Bond Future	1067.9100	1.0679	1042.3200	1.0423	2.396	0.0000	0.0000
2024/01/31	2030	07/11/2024	10.76 Call	Bond Future	4107.1300	4.1071	4159.3700	4.1594	1.272	0.0000	0.0000
2024/01/31	2030	07/11/2024	10.76 Put	Bond Future	1058.6700	1.0587	1033.2600	1.0333	2.400	0.0000	0.0000
2024/01/31	2030	07/11/2024	10.74 Call	Bond Future	4052.6900	4.0527	4104.5900	4.1046	1.281	0.0000	0.0000
2024/01/31	2030	07/11/2024	10.74 Put	Bond Future	1077.2200	1.0772	1051.4700	1.0515	2.390	0.0000	0.0000
2024/01/31	2030	06/02/2025		Bond Future	10.0159	92.4942	9.9940	92.5744	0.219	0.0000	0.0000
2024/01/31	2030	06/02/2025	10.68 Call	Bond Future	3844.2200	3.8442	3894.5200	3.8945	1.308	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	
2024/01/31	2030	06/02/2025	10.68 Put	Bond Future	1456.1100	1.4561	1426.1800	1.4262	2.055	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.90 Put	Bond Future	4.2600	0.0043	0.1000	0.0001	97.653	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.90 Call	Bond Future	1249.2600	1.2493	1332.3800	1.3324	6.654	0.0000	0.0000
2024/01/31	2032	01/02/2024	12.00 Call	Bond Future	6332.9500	6.3330	6420.2300	6.4202	1.378	0.0000	0.0000
2024/01/31	2032	01/02/2024	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.55 Call	Bond Future	4300.4000	4.3004	4387.6800	4.3877	2.030	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.33 Call	Bond Future	3282.3600	3.2824	3369.6400	3.3696	2.659	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.35 Call	Bond Future	3375.5800	3.3756	3462.8600	3.4629	2.586	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.85 Call	Bond Future	1015.0200	1.0150	1091.8300	1.0918	7.567	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.85 Put	Bond Future	11.0900	0.0111	0.6200	0.0006	94.409	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.67 Put	Bond Future	165.3500	0.1654	73.2400	0.0732	55.706	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.67 Call	Bond Future	294.1400	0.2941	289.3100	0.2893	1.642	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.59 Put	Bond Future	374.6800	0.3747	258.2000	0.2582	31.088	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.59 Call	Bond Future	110.8100	0.1108	81.6100	0.0816	26.351	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.09 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.09 Call	Bond Future	2153.1300	2.1531	2240.3600	2.2404	4.051	0.0000	0.0000
2024/01/31	2032	01/02/2024	12.73 Call	Bond Future	9493.2000	9.4932	9580.4800	9.5805	0.919	0.0000	0.0000
2024/01/31	2032	01/02/2024	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.78 Put	Bond Future	36.6000	0.0366	5.4700	0.0055	85.055	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.78 Call	Bond Future	701.5600	0.7016	757.7100	0.7577	8.004	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.75 Call	Bond Future	5211.9200	5.2119	5299.2000	5.2992	1.675	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	12.50 Call	Bond Future	8515.3300	8.5153	8602.6100	8.6026	1.025	0.0000	0.0000
2024/01/31	2032	01/02/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024		Bond Future	10.6437	90.0574	10.6259	90.1447	0.167	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.84 Call	Bond Future	5617.8200	5.6178	5705.1000	5.7051	1.554	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.85 Call	Bond Future	5662.7600	5.6628	5750.0400	5.7500	1.541	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.83 Call	Bond Future	5572.8500	5.5729	5660.1300	5.6601	1.566	0.0000	0.0000
2024/01/31	2032	01/02/2024	11.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.01 Put	Bond Future	3180.3800	3.1804	3093.1000	3.0931	2.744	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.76 Put	Bond Future	49.8100	0.0498	9.4600	0.0095	81.008	0.0000	0.0000
2024/01/31	2032	01/02/2024	10.76 Call	Bond Future	617.6100	0.6176	664.5400	0.6645	7.599	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
2024/01/31	2032	01/02/2024	12.62 Call	Bond Future	9027.5400	9.0275	9114.8200	0.967	0.0000	0.0000
2024/01/31	2032	01/02/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2032	02/05/2024	10.55 Call	Bond Future	1129.1700	1.1292	1158.9600	1.1590	2.638	0.0000
2024/01/31	2032	02/05/2024	10.55 Put	Bond Future	1960.2900	1.9603	1901.4100	1.9014	3.004	0.0000
2024/01/31	2032	02/05/2024	10.56 Call	Bond Future	1150.6400	1.1506	1180.8600	1.1809	2.626	0.0000
2024/01/31	2032	02/05/2024	10.56 Put	Bond Future	1933.2900	1.9333	1874.8400	1.8748	3.023	0.0000
2024/01/31	2032	02/05/2024	10.54 Call	Bond Future	1108.0900	1.1081	1137.4600	1.1375	2.651	0.0000
2024/01/31	2032	02/05/2024	10.54 Put	Bond Future	1987.7300	1.9877	1928.4300	1.9284	2.983	0.0000
2024/01/31	2032	02/05/2024		Bond Future	10.7224	87.8629	10.7039	87.9516	0.173	0.0000
2024/01/31	2032	02/05/2024	10.59 Put	Bond Future	1853.3700	1.8534	1796.2100	1.7962	3.084	0.0000
2024/01/31	2032	02/05/2024	10.59 Call	Bond Future	1215.9500	1.2160	1247.4600	1.2475	2.591	0.0000
2024/01/31	2032	02/05/2024	11.09 Put	Bond Future	862.9700	0.8630	827.0600	0.8271	4.161	0.0000
2024/01/31	2032	02/05/2024	11.09 Call	Bond Future	2600.9000	2.6009	2653.6600	2.6537	2.029	0.0000
2024/01/31	2032	02/05/2024	13.18 Call	Bond Future	10820.7200	10.8207	10908.1100	10.9081	0.808	0.0000
2024/01/31	2032	02/05/2024	13.18 Put	Bond Future	13.6500	0.0137	12.3700	0.0124	9.377	0.0000
2024/01/31	2032	02/05/2024	10.36 Put	Bond Future	2530.8700	2.5309	2464.2600	2.4643	2.632	0.0000
2024/01/31	2032	02/05/2024	10.36 Call	Bond Future	772.0800	0.7721	794.1400	0.7941	2.857	0.0000
2024/01/31	2032	02/05/2024	10.86 Put	Bond Future	1242.4300	1.2424	1197.0100	1.1970	3.656	0.0000
2024/01/31	2032	02/05/2024	10.86 Call	Bond Future	1898.1700	1.8982	1941.4200	1.9414	2.279	0.0000
2024/01/31	2032	02/05/2024	12.90 Call	Bond Future	9697.2200	9.6972	9783.4300	9.7834	0.889	0.0000
2024/01/31	2032	02/05/2024	12.90 Put	Bond Future	29.4400	0.0294	26.9800	0.0270	8.356	0.0000
2024/01/31	2032	02/05/2024	13.35 Call	Bond Future	11496.3400	11.4963	11584.1800	11.5842	0.764	0.0000
2024/01/31	2032	02/05/2024	13.35 Put	Bond Future	8.3300	0.0083	7.5000	0.0075	9.964	0.0000
2024/01/31	2032	02/05/2024	11.35 Put	Bond Future	559.9400	0.5599	533.3800	0.5334	4.743	0.0000
2024/01/31	2032	02/05/2024	11.35 Call	Bond Future	3500.1300	3.5001	3562.2400	3.5622	1.775	0.0000
2024/01/31	2032	02/05/2024	10.65 Put	Bond Future	1700.9000	1.7009	1646.3400	1.6463	3.208	0.0000
2024/01/31	2032	02/05/2024	10.65 Call	Bond Future	1353.0000	1.3530	1387.1100	1.3871	2.521	0.0000
2024/01/31	2032	02/05/2024	11.81 Call	Bond Future	5262.6400	5.2626	5336.9200	5.3369	1.411	0.0000
2024/01/31	2032	02/05/2024	11.81 Put	Bond Future	248.7700	0.2488	234.3800	0.2344	5.784	0.0000
2024/01/31	2032	02/05/2024	11.21 Call	Bond Future	3004.4400	3.0044	3061.7200	3.0617	1.907	0.0000
2024/01/31	2032	02/05/2024	11.21 Put	Bond Future	708.8700	0.7089	677.4800	0.6775	4.428	0.0000
2024/01/31	2032	02/05/2024	10.57 Put	Bond Future	1906.3800	1.9064	1848.3600	1.8484	3.043	0.0000
2024/01/31	2032	02/05/2024	10.57 Call	Bond Future	1172.1800	1.1722	1202.8300	1.2028	2.615	0.0000
2024/01/31	2032	01/08/2024	11.14 Call	Bond Future	3111.8000	3.1118	3162.7400	3.1627	1.637	0.0000
2024/01/31	2032	01/08/2024	11.14 Put	Bond Future	1559.7200	1.5597	1519.5400	1.5195	2.576	0.0000
2024/01/31	2032	01/08/2024	11.15 Call	Bond Future	3141.5200	3.1415	3192.7500	3.1928	1.631	0.0000
2024/01/31	2032	01/08/2024	11.15 Put	Bond Future	1543.7600	1.5438	1503.8700	1.5039	2.584	0.0000
2024/01/31	2032	01/08/2024	11.13 Call	Bond Future	3082.1900	3.0822	3132.8500	3.1329	1.644	0.0000
2024/01/31	2032	01/08/2024	11.13 Put	Bond Future	1575.8200	1.5758	1535.3600	1.5354	2.568	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	
2024/01/31	2032	01/08/2024		Bond Future	10.8043	89.7908	10.7848	89.8819	0.180	0.0000	0.0000
2024/01/31	2032	07/11/2024		Bond Future	10.9095	87.7059	10.8888	87.8003	0.190	0.0000	0.0000
2024/01/31	2032	07/11/2024	13.36 Call	Bond Future	10602.3600	10.6024	10686.8100	10.6868	0.797	0.0000	0.0000
2024/01/31	2032	07/11/2024	13.36 Put	Bond Future	321.9300	0.3219	311.9900	0.3120	3.088	0.0000	0.0000
2024/01/31	2032	07/11/2024	11.64 Put	Bond Future	1539.2700	1.5393	1505.5100	1.5055	2.193	0.0000	0.0000
2024/01/31	2032	07/11/2024	11.64 Call	Bond Future	4781.3700	4.7814	4842.0000	4.8420	1.268	0.0000	0.0000
2024/01/31	2032	07/11/2024	11.48 Call	Bond Future	4291.6600	4.2917	4349.0100	4.3490	1.336	0.0000	0.0000
2024/01/31	2032	07/11/2024	11.48 Put	Bond Future	1746.1800	1.7462	1709.1400	1.7091	2.121	0.0000	0.0000
2024/01/31	2032	07/11/2024	11.49 Call	Bond Future	4321.8500	4.3219	4379.4100	4.3794	1.332	0.0000	0.0000
2024/01/31	2032	07/11/2024	11.49 Put	Bond Future	1732.6200	1.7326	1695.7900	1.6958	2.126	0.0000	0.0000
2024/01/31	2032	07/11/2024	11.47 Call	Bond Future	4261.5400	4.2615	4318.6700	4.3187	1.341	0.0000	0.0000
2024/01/31	2032	07/11/2024	11.47 Put	Bond Future	1759.8500	1.7599	1722.5900	1.7226	2.117	0.0000	0.0000
2024/01/31	2032	06/02/2025		Bond Future	11.0180	89.5844	10.9961	89.6816	0.199	0.0000	0.0000
2024/01/31	2032	06/02/2025	11.72 Call	Bond Future	4632.1400	4.6321	4694.9200	4.6949	1.355	0.0000	0.0000
2024/01/31	2032	06/02/2025	11.72 Put	Bond Future	1595.5900	1.5956	1561.0800	1.5611	2.163	0.0000	0.0000
2024/01/31	2033	01/02/2024		Bond Future	122.0701	122.0701	122.4604	122.4604	0.320	0.0000	0.0000
2024/01/31	2033	02/05/2024		Bond Future	123.3016	123.3016	123.6998	123.6998	0.323	0.0000	0.0000
2024/01/31	2033	01/08/2024		Bond Future	126.0370	126.0370	126.4448	126.4448	0.324	0.0000	0.0000
2024/01/31	2033	07/11/2024		Bond Future	127.4982	127.4982	127.9172	127.9172	0.329	0.0000	0.0000
2024/01/31	2033	06/02/2025		Bond Future	130.2616	130.2616	130.6910	130.6910	0.330	0.0000	0.0000
2024/01/31	2033	06/02/2025	124.94 Call	Bond Future	5321.5500	5.3216	5750.9600	5.7510	8.069	0.0000	0.0000
2024/01/31	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2037	01/02/2024	13.93 Call	Bond Future	10159.7800	10.1598	10261.5200	10.2615	1.001	0.0000	0.0000
2024/01/31	2037	01/02/2024	13.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.93 Call	Bond Future	5490.1400	5.4901	5591.8800	5.5919	1.853	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.09 Put	Bond Future	43.6700	0.0437	6.0400	0.0060	86.169	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.09 Call	Bond Future	1232.9900	1.2330	1297.1000	1.2971	5.200	0.0000	0.0000
2024/01/31	2037	01/02/2024		Bond Future	11.8698	78.0994	11.8512	78.2012	0.157	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.32 Call	Bond Future	2404.7400	2.4047	2505.2100	2.5052	4.178	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.32 Put	Bond Future	1.2800	0.0013	0.0100	0.0000	99.219	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.33 Call	Bond Future	2456.6800	2.4567	2557.3600	2.5574	4.098	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.33 Put	Bond Future	1.0700	0.0011	0.0100	0.0000	99.065	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.31 Call	Bond Future	2352.8000	2.3528	2453.0100	2.4530	4.259	0.0000	0.0000
2024/01/31	2037	01/02/2024	12.31 Put	Bond Future	1.5400	0.0015	0.0100	0.0000	99.351	0.0000	0.0000
2024/01/31	2037	02/05/2024		Bond Future	11.9768	79.8054	11.9576	79.9089	0.161	0.0000	0.0000
2024/01/31	2037	02/05/2024	11.44 Call	Bond Future	630.9700	0.6310	650.2600	0.6503	3.057	0.0000	0.0000
2024/01/31	2037	02/05/2024	11.44 Put	Bond Future	3595.1100	3.5951	3510.9600	3.5110	2.341	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	
2024/01/31	2037	02/05/2024	11.45 Call	Bond Future	646.0000	0.6460	665.6800	0.6657	3.046	0.0000	0.0000
2024/01/31	2037	02/05/2024	11.45 Put	Bond Future	3553.4400	3.5534	3469.6800	3.4697	2.357	0.0000	0.0000
2024/01/31	2037	02/05/2024	11.43 Call	Bond Future	616.1700	0.6162	635.0800	0.6351	3.069	0.0000	0.0000
2024/01/31	2037	02/05/2024	11.43 Put	Bond Future	3637.0600	3.6371	3552.5300	3.5525	2.324	0.0000	0.0000
2024/01/31	2037	01/08/2024		Bond Future	12.0898	77.3007	12.0697	77.4069	0.166	0.0000	0.0000
2024/01/31	2037	01/08/2024	12.10 Call	Bond Future	2673.4000	2.6734	2721.7900	2.7218	1.810	0.0000	0.0000
2024/01/31	2037	01/08/2024	12.10 Put	Bond Future	2619.4100	2.6194	2561.6300	2.5616	2.206	0.0000	0.0000
2024/01/31	2037	01/08/2024	12.11 Call	Bond Future	2702.3900	2.7024	2751.1100	2.7511	1.803	0.0000	0.0000
2024/01/31	2037	01/08/2024	12.11 Put	Bond Future	2595.6800	2.5957	2538.2300	2.5382	2.213	0.0000	0.0000
2024/01/31	2037	01/08/2024	12.09 Call	Bond Future	2644.7700	2.6448	2692.8200	2.6928	1.817	0.0000	0.0000
2024/01/31	2037	01/08/2024	12.09 Put	Bond Future	2643.5500	2.6436	2585.4300	2.5854	2.199	0.0000	0.0000
2024/01/31	2037	01/08/2024	13.82 Call	Bond Future	8911.7600	8.9118	9000.6700	9.0007	0.998	0.0000	0.0000
2024/01/31	2037	01/08/2024	13.82 Put	Bond Future	509.5400	0.5095	492.2800	0.4923	3.387	0.0000	0.0000
2024/01/31	2037	01/08/2024	13.17 Call	Bond Future	6363.7900	6.3638	6441.6900	6.4417	1.224	0.0000	0.0000
2024/01/31	2037	01/08/2024	13.17 Put	Bond Future	953.0100	0.9530	924.7400	0.9247	2.966	0.0000	0.0000
2024/01/31	2037	07/11/2024		Bond Future	12.2170	79.0920	12.1958	79.2017	0.173	0.0000	0.0000
2024/01/31	2037	07/11/2024	12.58 Call	Bond Future	4366.1900	4.3662	4427.2700	4.4273	1.399	0.0000	0.0000
2024/01/31	2037	07/11/2024	12.58 Put	Bond Future	2517.3900	2.5174	2468.8500	2.4689	1.928	0.0000	0.0000
2024/01/31	2037	07/11/2024	12.59 Call	Bond Future	4398.0100	4.3980	4459.3300	4.4593	1.394	0.0000	0.0000
2024/01/31	2037	07/11/2024	12.59 Put	Bond Future	2499.2000	2.4992	2450.9000	2.4509	1.933	0.0000	0.0000
2024/01/31	2037	07/11/2024	12.57 Call	Bond Future	4334.7300	4.3347	4395.5500	4.3956	1.403	0.0000	0.0000
2024/01/31	2037	07/11/2024	12.57 Put	Bond Future	2535.9800	2.5360	2487.1800	2.4872	1.924	0.0000	0.0000
2024/01/31	2037	06/02/2025		Bond Future	12.3458	76.5257	12.3237	76.6385	0.179	0.0000	0.0000
2024/01/31	2037	06/02/2025	12.76 Call	Bond Future	5025.8600	5.0259	5089.6400	5.0896	1.269	0.0000	0.0000
2024/01/31	2037	06/02/2025	12.76 Put	Bond Future	2960.8900	2.9609	2911.8700	2.9119	1.656	0.0000	0.0000
2024/01/31	2038	01/02/2024		Bond Future	131.3835	131.3835	131.7807	131.7807	0.302	0.0000	0.0000
2024/01/31	2038	02/05/2024		Bond Future	134.2861	134.2861	134.6913	134.6913	0.302	0.0000	0.0000
2024/01/31	2038	01/08/2024		Bond Future	135.2034	135.2034	135.6186	135.6186	0.307	0.0000	0.0000
2024/01/31	2038	07/11/2024		Bond Future	138.3738	138.3738	138.8004	138.8004	0.308	0.0000	0.0000
2024/01/31	2038	06/02/2025		Bond Future	139.2585	139.2585	139.6958	139.6958	0.314	0.0000	0.0000
2024/01/31	2038	06/02/2025	135.23 Call	Bond Future	4028.5200	4.0285	4465.7500	4.4658	10.853	0.0000	0.0000
2024/01/31	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.30 Put	Bond Future	141.2000	0.1412	70.7100	0.0707	49.922	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.30 Call	Bond Future	825.8800	0.8259	690.7500	0.6908	16.362	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.90 Call	Bond Future	3970.1600	3.9702	3905.5200	3.9055	1.628	0.0000	0.0000
2024/01/31	2040	01/02/2024	13.90 Call	Bond Future	8974.1300	8.9741	8909.4900	8.9095	0.720	0.0000	0.0000
2024/01/31	2040	01/02/2024	13.90 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	
2024/01/31	2040	01/02/2024	12.34 Call	Bond Future	1004.3600	1.0044	883.5000	0.8835	12.034	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.34 Put	Bond Future	93.5700	0.0936	37.3500	0.0374	60.083	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.35 Call	Bond Future	1051.1000	1.0511	933.9700	0.9340	11.144	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.35 Put	Bond Future	83.9400	0.0839	31.4500	0.0315	62.533	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.33 Call	Bond Future	958.4300	0.9584	833.8500	0.8339	12.998	0.0000	0.0000
2024/01/31	2040	01/02/2024	12.33 Put	Bond Future	104.0700	0.1041	44.1300	0.0441	57.596	0.0000	0.0000
2024/01/31	2040	01/02/2024		Bond Future	12.1800	77.9808	12.1913	77.9162	0.092	0.0000	0.0000
2024/01/31	2040	02/05/2024	11.61 Call	Bond Future	479.1100	0.4791	459.4900	0.4595	4.095	0.0000	0.0000
2024/01/31	2040	02/05/2024	11.61 Put	Bond Future	4488.8300	4.4888	4535.7300	4.5357	1.045	0.0000	0.0000
2024/01/31	2040	02/05/2024	11.62 Call	Bond Future	491.7500	0.4918	471.7800	0.4718	4.061	0.0000	0.0000
2024/01/31	2040	02/05/2024	11.62 Put	Bond Future	4440.3600	4.4404	4486.9100	4.4869	1.048	0.0000	0.0000
2024/01/31	2040	02/05/2024	11.60 Call	Bond Future	466.8100	0.4668	447.5300	0.4475	4.130	0.0000	0.0000
2024/01/31	2040	02/05/2024	11.60 Put	Bond Future	4537.7200	4.5377	4584.9600	4.5850	1.041	0.0000	0.0000
2024/01/31	2040	02/05/2024		Bond Future	12.2918	79.6842	12.3035	79.6176	0.096	0.0000	0.0000
2024/01/31	2040	01/08/2024		Bond Future	12.4096	76.9264	12.4217	76.8589	0.098	0.0000	0.0000
2024/01/31	2040	01/08/2024	12.33 Call	Bond Future	2515.3200	2.5153	2474.8500	2.4749	1.609	0.0000	0.0000
2024/01/31	2040	01/08/2024	12.33 Put	Bond Future	2959.6800	2.9597	2986.7100	2.9867	0.913	0.0000	0.0000
2024/01/31	2040	01/08/2024	12.34 Call	Bond Future	2544.2700	2.5443	2503.5600	2.5036	1.600	0.0000	0.0000
2024/01/31	2040	01/08/2024	12.34 Put	Bond Future	2932.5700	2.9326	2959.3600	2.9594	0.914	0.0000	0.0000
2024/01/31	2040	01/08/2024	12.32 Call	Bond Future	2486.7300	2.4867	2446.5000	2.4465	1.618	0.0000	0.0000
2024/01/31	2040	01/08/2024	12.32 Put	Bond Future	2987.2200	2.9872	3014.4900	3.0145	0.913	0.0000	0.0000
2024/01/31	2040	07/11/2024		Bond Future	12.5412	78.7089	12.5536	78.6408	0.100	0.0000	0.0000
2024/01/31	2040	07/11/2024	12.85 Call	Bond Future	4474.0800	4.4741	4427.3500	4.4274	1.044	0.0000	0.0000
2024/01/31	2040	07/11/2024	12.85 Put	Bond Future	2815.9600	2.8160	2837.3400	2.8373	0.759	0.0000	0.0000
2024/01/31	2040	07/11/2024	12.86 Call	Bond Future	4506.6500	4.5067	4459.7800	4.4598	1.040	0.0000	0.0000
2024/01/31	2040	07/11/2024	12.86 Put	Bond Future	2795.7800	2.7958	2817.0200	2.8170	0.760	0.0000	0.0000
2024/01/31	2040	07/11/2024	12.84 Call	Bond Future	4441.5800	4.4416	4395.0100	4.3950	1.049	0.0000	0.0000
2024/01/31	2040	07/11/2024	12.84 Put	Bond Future	2836.2700	2.8363	2857.8100	2.8578	0.759	0.0000	0.0000
2024/01/31	2040	06/02/2025		Bond Future	12.6739	75.8835	12.6868	75.8147	0.101	0.0000	0.0000
2024/01/31	2040	06/02/2025	12.95 Call	Bond Future	4842.0400	4.8420	4796.5900	4.7966	0.939	0.0000	0.0000
2024/01/31	2040	06/02/2025	12.95 Put	Bond Future	3383.9000	3.3839	3407.2400	3.4072	0.690	0.0000	0.0000
2024/01/31	2044	01/02/2024	13.00 Call	Bond Future	3878.6000	3.8786	3928.4600	3.9285	1.286	0.0000	0.0000
2024/01/31	2044	01/02/2024	13.00 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	2044	01/02/2024	13.25 Call	Bond Future	5171.6700	5.1717	5221.5400	5.2215	0.964	0.0000	0.0000
2024/01/31	2044	01/02/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2044	01/02/2024		Bond Future	12.2949	73.9647	12.2862	74.0146	0.070	0.0000	0.0000
2024/01/31	2044	01/02/2024	12.28 Call	Bond Future	353.3200	0.3533	261.6300	0.2616	25.951	0.0000	0.0000
2024/01/31	2044	01/02/2024	12.28 Put	Bond Future	439.0400	0.4390	297.4800	0.2975	32.243	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	
2024/01/31	2044	01/02/2024	12.29 Call	Bond Future	380.6600	0.3807	290.1100	0.2901	23.788	0.0000	0.0000
2024/01/31	2044	01/02/2024	12.29 Put	Bond Future	408.7500	0.4088	268.3300	0.2683	34.354	0.0000	0.0000
2024/01/31	2044	01/02/2024	12.27 Call	Bond Future	327.2800	0.3273	235.0100	0.2350	28.193	0.0000	0.0000
2024/01/31	2044	01/02/2024	12.27 Put	Bond Future	470.7100	0.4707	328.5700	0.3286	30.197	0.0000	0.0000
2024/01/31	2044	02/05/2024	11.66 Call	Bond Future	391.3600	0.3914	394.0000	0.3940	0.675	0.0000	0.0000
2024/01/31	2044	02/05/2024	11.66 Put	Bond Future	4821.3600	4.8214	4773.4600	4.7735	0.993	0.0000	0.0000
2024/01/31	2044	02/05/2024	11.67 Call	Bond Future	402.5100	0.4025	405.2500	0.4053	0.681	0.0000	0.0000
2024/01/31	2044	02/05/2024	11.67 Put	Bond Future	4770.0700	4.7701	4722.2700	4.7223	1.002	0.0000	0.0000
2024/01/31	2044	02/05/2024	11.65 Call	Bond Future	380.5300	0.3805	383.0700	0.3831	0.667	0.0000	0.0000
2024/01/31	2044	02/05/2024	11.65 Put	Bond Future	4873.0500	4.8731	4825.0500	4.8251	0.985	0.0000	0.0000
2024/01/31	2044	02/05/2024		Bond Future	12.4042	75.5803	12.3952	75.6309	0.072	0.0000	0.0000
2024/01/31	2044	01/08/2024		Bond Future	12.5191	72.8577	12.5098	72.9098	0.075	0.0000	0.0000
2024/01/31	2044	01/08/2024	12.29 Call	Bond Future	2156.0300	2.1560	2171.8600	2.1719	0.734	0.0000	0.0000
2024/01/31	2044	01/08/2024	12.29 Put	Bond Future	3452.7600	3.4528	3416.5200	3.4165	1.050	0.0000	0.0000
2024/01/31	2044	01/08/2024	12.30 Call	Bond Future	2182.7800	2.1828	2198.7600	2.1988	0.732	0.0000	0.0000
2024/01/31	2044	01/08/2024	12.30 Put	Bond Future	3422.1000	3.4221	3386.0100	3.3860	1.055	0.0000	0.0000
2024/01/31	2044	01/08/2024	12.28 Call	Bond Future	2129.6600	2.1297	2145.3300	2.1453	0.736	0.0000	0.0000
2024/01/31	2044	01/08/2024	12.28 Put	Bond Future	3483.8600	3.4839	3447.4600	3.4475	1.045	0.0000	0.0000
2024/01/31	2044	07/11/2024		Bond Future	12.6469	74.5459	12.6370	74.6001	0.078	0.0000	0.0000
2024/01/31	2044	07/11/2024	12.91 Call	Bond Future	4394.8300	4.3948	4420.2800	4.4203	0.579	0.0000	0.0000
2024/01/31	2044	07/11/2024	12.91 Put	Bond Future	2976.0500	2.9761	2947.3000	2.9473	0.966	0.0000	0.0000
2024/01/31	2044	07/11/2024	12.92 Call	Bond Future	4426.9400	4.4269	4452.5100	4.4525	0.578	0.0000	0.0000
2024/01/31	2044	07/11/2024	12.92 Put	Bond Future	2955.1600	2.9552	2926.5300	2.9265	0.969	0.0000	0.0000
2024/01/31	2044	07/11/2024	12.90 Call	Bond Future	4362.8100	4.3628	4388.1300	4.3881	0.580	0.0000	0.0000
2024/01/31	2044	07/11/2024	12.90 Put	Bond Future	2997.1000	2.9971	2968.2200	2.9682	0.964	0.0000	0.0000
2024/01/31	2044	06/02/2025		Bond Future	12.7754	71.7565	12.7650	71.8126	0.081	0.0000	0.0000
2024/01/31	2044	06/02/2025	13.02 Call	Bond Future	4819.9100	4.8199	4846.9200	4.8469	0.560	0.0000	0.0000
2024/01/31	2044	06/02/2025	13.02 Put	Bond Future	3522.5300	3.5225	3493.4300	3.4934	0.826	0.0000	0.0000
2024/01/31	2046	01/02/2024		Bond Future	115.5989	115.5989	115.5532	115.5532	0.040	0.0000	0.0000
2024/01/31	2046	02/05/2024		Bond Future	116.0092	116.0092	115.9620	115.9620	0.041	0.0000	0.0000
2024/01/31	2046	01/08/2024		Bond Future	118.5827	118.5827	118.5349	118.5349	0.040	0.0000	0.0000
2024/01/31	2046	07/11/2024		Bond Future	119.1662	119.1662	119.1188	119.1188	0.040	0.0000	0.0000
2024/01/31	2046	06/02/2025		Bond Future	121.7479	121.7479	121.7008	121.7008	0.039	0.0000	0.0000
2024/01/31	2046	06/02/2025	114.01 Call	Bond Future	7737.9000	7.7379	7690.7800	7.6908	0.609	0.0000	0.0000
2024/01/31	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	2050	01/02/2024		Bond Future	115.3169	115.3169	115.2713	115.2713	0.039	0.0000	0.0000
2024/01/31	2050	02/05/2024		Bond Future	117.8645	117.8645	117.8173	117.8173	0.040	0.0000	0.0000
2024/01/31	2050	01/08/2024		Bond Future	118.1826	118.1826	118.1352	118.1352	0.040	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/01/31	2050	07/11/2024		Bond Future	120.9539	120.9539	120.9069	120.9069	0.039	0.0000	0.0000
2024/01/31	2050	06/02/2025		Bond Future	121.2185	121.2185	121.1718	121.1718	0.039	0.0000	0.0000
2024/01/31	2050	06/02/2025	115.60 Call	Bond Future	5618.5200	5.6185	5571.7800	5.5718	0.832	0.0000	0.0000
2024/01/31	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	AL37	01/02/2024		Index Future	944.9100	944.9100	945.6130	945.6130	0.074	0.0000	0.0000
2024/01/31	AL37	02/05/2024		Index Future	965.5460	965.5460	966.2630	966.2630	0.074	0.0000	0.0000
2024/01/31	AL37	01/08/2024		Index Future	986.7410	986.7410	987.4750	987.4750	0.074	0.0000	0.0000
2024/01/31	AL37	07/11/2024		Index Future	1009.6560	1009.6560	1010.4110	1010.4110	0.075	0.0000	0.0000
2024/01/31	AL37	06/02/2025		Index Future	1031.3350	1031.3350	1032.1100	1032.1100	0.075	0.0000	0.0000
2024/01/31	AL7T	01/02/2024		Index Future	1094.1820	1094.1820	1094.9020	1094.9020	0.066	0.0000	0.0000
2024/01/31	AL7T	02/05/2024		Index Future	1118.0780	1118.0780	1118.8120	1118.8120	0.066	0.0000	0.0000
2024/01/31	AL7T	01/08/2024		Index Future	1142.6210	1142.6210	1143.3730	1143.3730	0.066	0.0000	0.0000
2024/01/31	AL7T	07/11/2024		Index Future	1169.1560	1169.1560	1169.9300	1169.9300	0.066	0.0000	0.0000
2024/01/31	AL7T	06/02/2025		Index Future	1194.2600	1194.2600	1195.0550	1195.0550	0.067	0.0000	0.0000
2024/01/31	ALBI	01/02/2024		Index Future	947.3240	947.3240	947.8790	947.8790	0.059	0.0000	0.0000
2024/01/31	ALBI	02/05/2024		Index Future	968.0130	968.0130	968.5780	968.5780	0.058	0.0000	0.0000
2024/01/31	ALBI	01/08/2024		Index Future	989.2620	989.2620	989.8410	989.8410	0.059	0.0000	0.0000
2024/01/31	ALBI	07/11/2024		Index Future	1012.2350	1012.2350	1012.8320	1012.8320	0.059	0.0000	0.0000
2024/01/31	ALBI	06/02/2025		Index Future	1033.9710	1033.9710	1034.5830	1034.5830	0.059	0.0000	0.0000
2024/01/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	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	
2024/01/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/01/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/01/31	ES33	01/02/2024		Bond Future	12.2161	76.7041	12.2065	76.7475	0.078	0.0000	0.0000
2024/01/31	ES33	02/05/2024		Bond Future	12.3463	74.6004	12.3365	74.6444	0.080	0.0000	0.0000
2024/01/31	ES33	01/08/2024		Bond Future	12.4808	76.2550	12.4703	76.3005	0.084	0.0000	0.0000
2024/01/31	ES33	07/11/2024		Bond Future	12.6481	74.2395	12.6369	74.2870	0.088	0.0000	0.0000
2024/01/31	ES33	06/02/2025		Bond Future	12.8202	75.8457	12.8083	75.8951	0.093	0.0000	0.0000
2024/01/31	ES33	06/02/2025	13.34 Call	Bond Future	2114.1500	2.1142	2163.4800	2.1635	2.333	0.0000	0.0000
2024/01/31	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	ES42	01/02/2024		Bond Future	12.7456	72.5810	12.7464	72.5768	0.006	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	
2024/01/31	ES42	02/05/2024		Bond Future	12.8709	69.9221	12.8718	69.9174	0.007	0.0000	0.0000
2024/01/31	ES42	01/08/2024		Bond Future	12.9975	71.4726	12.9983	71.4682	0.007	0.0000	0.0000
2024/01/31	ES42	07/11/2024		Bond Future	13.1499	68.8789	13.1506	68.8754	0.005	0.0000	0.0000
2024/01/31	ES42	06/02/2025		Bond Future	13.2990	70.3672	13.2996	70.3644	0.004	0.0000	0.0000
2024/01/31	ES42	06/02/2025	13.71 Call	Bond Future	1973.7500	1.9738	1970.8900	1.9709	0.145	0.0000	0.0000
2024/01/31	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	01/02/2024		GOVI	933.7070	933.7070	934.2820	934.2820	0.062	0.0000	0.0000
2024/01/31	GOVI	01/02/2024	879.99 Call	GOVI	537170.0000	53.7170	542920.0000	54.2920	1.070	0.0000	0.0000
2024/01/31	GOVI	01/02/2024	879.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	01/02/2024	880.00 Call	GOVI	537070.0000	53.7070	542820.0000	54.2820	1.071	0.0000	0.0000
2024/01/31	GOVI	01/02/2024	880.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	01/02/2024	879.98 Call	GOVI	537270.0000	53.7270	543020.0000	54.3020	1.070	0.0000	0.0000
2024/01/31	GOVI	01/02/2024	879.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	02/05/2024		GOVI	954.0990	954.0990	954.6840	954.6840	0.061	0.0000	0.0000
2024/01/31	GOVI	02/05/2024	950.98 Call	GOVI	31190.0000	3.1190	37040.0000	3.7040	18.756	0.0000	0.0000
2024/01/31	GOVI	02/05/2024	950.98 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	02/05/2024	950.99 Call	GOVI	31090.0000	3.1090	36940.0000	3.6940	18.816	0.0000	0.0000
2024/01/31	GOVI	02/05/2024	950.99 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	02/05/2024	950.97 Call	GOVI	31290.0000	3.1290	37140.0000	3.7140	18.696	0.0000	0.0000
2024/01/31	GOVI	02/05/2024	950.97 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	01/08/2024	943.38 Call	GOVI	316620.0000	31.6620	322620.0000	32.2620	1.895	0.0000	0.0000
2024/01/31	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	01/08/2024	943.39 Call	GOVI	316520.0000	31.6520	322520.0000	32.2520	1.896	0.0000	0.0000
2024/01/31	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	01/08/2024	943.37 Call	GOVI	316720.0000	31.6720	322720.0000	32.2720	1.894	0.0000	0.0000
2024/01/31	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	01/08/2024		GOVI	975.0420	975.0420	975.6420	975.6420	0.062	0.0000	0.0000
2024/01/31	GOVI	07/11/2024		GOVI	997.6850	997.6850	998.3030	998.3030	0.062	0.0000	0.0000
2024/01/31	GOVI	07/11/2024	948.79 Call	GOVI	488950.0000	48.8950	495130.0000	49.5130	1.264	0.0000	0.0000
2024/01/31	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	07/11/2024	948.80 Call	GOVI	488850.0000	48.8850	495030.0000	49.5030	1.264	0.0000	0.0000
2024/01/31	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	07/11/2024	948.78 Call	GOVI	489050.0000	48.9050	495230.0000	49.5230	1.264	0.0000	0.0000
2024/01/31	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	GOVI	06/02/2025		GOVI	1019.1080	1019.1080	1019.7420	1019.7420	0.062	0.0000	0.0000
2024/01/31	GOVI	06/02/2025	972.00 Call	GOVI	471080.0000	47.1080	477420.0000	47.7420	1.346	0.0000	0.0000
2024/01/31	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	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	
2024/01/31	GVIX	01/01/2029	LIVE INDEX		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	
2024/01/31	IGOV	01/02/2024	Index Future		345.6290	345.6290	346.1220	0.143	0.0000	0.0000	
2024/01/31	IGOV	02/05/2024	Index Future		353.2640	353.2640	353.7670	0.142	0.0000	0.0000	
2024/01/31	IGOV	01/08/2024	Index Future		361.1020	361.1020	361.6170	0.143	0.0000	0.0000	
2024/01/31	IGOV	07/11/2024	Index Future		369.5770	369.5770	370.1060	0.143	0.0000	0.0000	
2024/01/31	IGOV	06/02/2025	Index Future		377.5930	377.5930	378.1340	0.143	0.0000	0.0000	
2024/01/31	IS10	17/12/2025	Interest Rate Swap		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2024/01/31	IS10	16/03/2026	Interest Rate Swap		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2024/01/31	IS10	15/06/2026	Interest Rate Swap		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2024/01/31	IS10	21/09/2026	Interest Rate Swap		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2024/01/31	IS10	21/12/2026	Interest Rate Swap		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2024/01/31	IS10	15/03/2027	Interest Rate Swap		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2024/01/31	IS10	21/06/2027	Interest Rate Swap		81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2024/01/31	IS10	20/09/2027	Interest Rate Swap		87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2024/01/31	IS10	20/12/2027	Interest Rate Swap		87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2024/01/31	IS10	22/03/2028	Interest Rate Swap		80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2024/01/31	IS10	20/06/2028	Interest Rate Swap		88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2024/01/31	IS10	19/09/2028	Interest Rate Swap		92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2024/01/31	J186	21/12/2026	Interest Rate Swap		8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2024/01/31	JBAF	17/01/2024	Jibar Tradeable Future		8.4000	8.4000	8.4000	91.6000	0.000	0.0000	0.0000
2024/01/31	JBAF	21/02/2024	Jibar Tradeable Future		8.3470	91.6530	8.3480	91.6520	0.012	0.0000	0.0000
2024/01/31	JBAF	20/03/2024	Jibar Tradeable Future		8.3520	91.6480	8.3400	91.6600	0.144	0.0000	0.0000
2024/01/31	JBAF	17/04/2024	Jibar Tradeable Future		8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2024/01/31	JBAF	15/05/2024	Jibar Tradeable Future		8.2280	91.7720	8.2400	91.7600	0.146	0.0000	0.0000
2024/01/31	JBAF	19/06/2024	Jibar Tradeable Future		8.1000	91.9000	8.1520	91.8480	0.642	0.0000	0.0000
2024/01/31	JBAF	17/07/2024	Jibar Tradeable Future		8.1000	91.9000	8.1500	91.8500	0.617	0.0000	0.0000
2024/01/31	JBAF	18/09/2024	Jibar Tradeable Future		7.9040	92.0960	7.9410	92.0590	0.468	0.0000	0.0000
2024/01/31	JBAF	18/12/2024	Jibar Tradeable Future		7.6080	92.3920	7.5900	92.4100	0.237	0.0000	0.0000
2024/01/31	JBAF	19/03/2025	Jibar Tradeable Future		7.5560	92.4440	7.5400	92.4600	0.212	0.0000	0.0000
2024/01/31	JBAF	18/06/2025	Jibar Tradeable Future		7.3820	92.6180	7.3500	92.6500	0.433	0.0000	0.0000
2024/01/31	JBAF	17/09/2025	Jibar Tradeable Future		7.4100	92.5900	7.3900	92.6100	0.270	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
2024/01/31	JBAF	17/12/2025		Jibar Tradeable Future	7.4680	92.5320	7.4500	92.5500	0.241	0.0000	0.0000
2024/01/31	R035	01/02/2024	10.62 Put	Bond Future	4643.1300	4.6431	4568.5400	4.5685	1.606	0.0000	0.0000
2024/01/31	R035	01/02/2024	10.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R035	01/02/2024	11.12 Put	Bond Future	1764.0200	1.7640	1679.4500	1.6795	4.794	0.0000	0.0000
2024/01/31	R035	01/02/2024	11.12 Call	Bond Future	11.1900	0.0112	1.2100	0.0012	89.187	0.0000	0.0000
2024/01/31	R035	01/02/2024	13.46 Call	Bond Future	10159.9600	10.1600	10234.5500	10.2346	0.734	0.0000	0.0000
2024/01/31	R035	01/02/2024	13.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R035	01/02/2024		Bond Future	11.4348	88.0427	11.4212	88.1173	0.119	0.0000	0.0000
2024/01/31	R035	01/02/2024	12.19 Call	Bond Future	4006.8100	4.0068	4081.4000	4.0814	1.862	0.0000	0.0000
2024/01/31	R035	01/02/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R035	01/02/2024	12.20 Call	Bond Future	4058.0400	4.0580	4132.6300	4.1326	1.838	0.0000	0.0000
2024/01/31	R035	01/02/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R035	01/02/2024	12.18 Call	Bond Future	3955.5200	3.9555	4030.1100	4.0301	1.886	0.0000	0.0000
2024/01/31	R035	01/02/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R035	02/05/2024		Bond Future	11.5292	85.4549	11.5152	85.5306	0.122	0.0000	0.0000
2024/01/31	R035	02/05/2024	11.20 Call	Bond Future	986.5300	0.9865	1004.5300	1.0045	1.825	0.0000	0.0000
2024/01/31	R035	02/05/2024	11.20 Put	Bond Future	2788.4900	2.7885	2730.7800	2.7308	2.070	0.0000	0.0000
2024/01/31	R035	02/05/2024	11.21 Call	Bond Future	1007.0900	1.0071	1025.4100	1.0254	1.819	0.0000	0.0000
2024/01/31	R035	02/05/2024	11.21 Put	Bond Future	2753.5400	2.7535	2696.1500	2.6962	2.084	0.0000	0.0000
2024/01/31	R035	02/05/2024	11.19 Call	Bond Future	966.0500	0.9661	983.7400	0.9837	1.831	0.0000	0.0000
2024/01/31	R035	02/05/2024	11.19 Put	Bond Future	2823.5800	2.8236	2765.5600	2.7656	2.055	0.0000	0.0000
2024/01/31	R035	01/08/2024		Bond Future	11.6258	87.3301	11.6111	87.4080	0.126	0.0000	0.0000
2024/01/31	R035	01/08/2024	11.80 Call	Bond Future	3138.0500	3.1381	3175.4600	3.1755	1.192	0.0000	0.0000
2024/01/31	R035	01/08/2024	11.80 Put	Bond Future	2222.8200	2.2228	2182.3500	2.1824	1.821	0.0000	0.0000
2024/01/31	R035	01/08/2024	11.81 Call	Bond Future	3169.4200	3.1694	3207.0600	3.2071	1.188	0.0000	0.0000
2024/01/31	R035	01/08/2024	11.81 Put	Bond Future	2202.0700	2.2021	2161.8300	2.1618	1.827	0.0000	0.0000
2024/01/31	R035	01/08/2024	11.79 Call	Bond Future	3107.0700	3.1071	3144.2400	3.1442	1.196	0.0000	0.0000
2024/01/31	R035	01/08/2024	11.79 Put	Bond Future	2244.0000	2.2440	2203.2900	2.2033	1.814	0.0000	0.0000
2024/01/31	R035	07/11/2024		Bond Future	11.7502	84.8402	11.7346	84.9210	0.133	0.0000	0.0000
2024/01/31	R035	07/11/2024	12.18 Call	Bond Future	4490.5700	4.4906	4535.4900	4.5355	1.000	0.0000	0.0000
2024/01/31	R035	07/11/2024	12.18 Put	Bond Future	2303.9200	2.3039	2268.0600	2.2681	1.556	0.0000	0.0000
2024/01/31	R035	07/11/2024	12.19 Call	Bond Future	4522.9800	4.5230	4568.0800	4.5681	0.997	0.0000	0.0000
2024/01/31	R035	07/11/2024	12.19 Put	Bond Future	2286.4100	2.2864	2250.7300	2.2507	1.561	0.0000	0.0000
2024/01/31	R035	07/11/2024	12.17 Call	Bond Future	4458.2500	4.4583	4502.9800	4.5030	1.003	0.0000	0.0000
2024/01/31	R035	07/11/2024	12.17 Put	Bond Future	2321.5600	2.3216	2285.5100	2.2855	1.553	0.0000	0.0000
2024/01/31	R035	06/02/2025		Bond Future	11.8782	86.6578	11.8618	86.7412	0.138	0.0000	0.0000
2024/01/31	R035	06/02/2025	12.41 Call	Bond Future	4932.9300	4.9329	4981.9400	4.9819	0.994	0.0000	0.0000

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2024/01/31	R035	06/02/2025	12.41 Put	Bond Future	2296.2600	2.2963	2261.8600	2.2619	1.498	0.0000	0.0000
2024/01/31	R053	01/02/2024	12.93 Call	Bond Future	5005.3100	5.0053	5032.5400	5.0325	0.544	0.0000	0.0000
2024/01/31	R053	01/02/2024	12.93 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	R053	01/02/2024	12.94 Call	Bond Future	5073.7300	5.0737	5100.9700	5.1010	0.537	0.0000	0.0000
2024/01/31	R053	01/02/2024	12.94 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	R053	01/02/2024	12.92 Call	Bond Future	4936.7900	4.9368	4964.0200	4.9640	0.552	0.0000	0.0000
2024/01/31	R053	01/02/2024	12.92 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	R053	01/02/2024		Bond Future	12.2348	99.2336	12.2312	99.2609	0.029	0.0000	0.0000
2024/01/31	R053	02/05/2024		Bond Future	12.3397	95.5371	12.3361	95.5644	0.030	0.0000	0.0000
2024/01/31	R053	02/05/2024	13.03 Call	Bond Future	5911.2400	5.9112	5920.3200	5.9203	0.154	0.0000	0.0000
2024/01/31	R053	02/05/2024	13.03 Put	Bond Future	1017.9600	1.0180	999.7800	0.9998	1.786	0.0000	0.0000
2024/01/31	R053	02/05/2024	13.04 Call	Bond Future	5964.2900	5.9643	5973.5000	5.9735	0.154	0.0000	0.0000
2024/01/31	R053	02/05/2024	13.04 Put	Bond Future	1003.5900	1.0036	985.5400	0.9855	1.799	0.0000	0.0000
2024/01/31	R053	02/05/2024	13.02 Call	Bond Future	5858.1500	5.8582	5867.0800	5.8671	0.152	0.0000	0.0000
2024/01/31	R053	02/05/2024	13.02 Put	Bond Future	1032.3900	1.0324	1014.0600	1.0141	1.775	0.0000	0.0000
2024/01/31	R053	01/08/2024	13.14 Call	Bond Future	6813.4800	6.8135	6824.1100	6.8241	0.156	0.0000	0.0000
2024/01/31	R053	01/08/2024	13.14 Put	Bond Future	1978.0100	1.9780	1960.2000	1.9602	0.900	0.0000	0.0000
2024/01/31	R053	01/08/2024	13.15 Call	Bond Future	6862.0400	6.8620	6872.7600	6.8728	0.156	0.0000	0.0000
2024/01/31	R053	01/08/2024	13.15 Put	Bond Future	1960.2100	1.9602	1942.4900	1.9425	0.904	0.0000	0.0000
2024/01/31	R053	01/08/2024	13.13 Call	Bond Future	6764.9900	6.7650	6775.5400	6.7755	0.156	0.0000	0.0000
2024/01/31	R053	01/08/2024	13.13 Put	Bond Future	1995.9800	1.9960	1978.0900	1.9781	0.896	0.0000	0.0000
2024/01/31	R053	01/08/2024		Bond Future	12.4469	97.6332	12.4430	97.6616	0.031	0.0000	0.0000
2024/01/31	R053	07/11/2024	12.80 Call	Bond Future	5647.9500	5.6480	5657.0500	5.6571	0.161	0.0000	0.0000
2024/01/31	R053	07/11/2024	12.80 Put	Bond Future	4055.8800	4.0559	4034.6500	4.0347	0.523	0.0000	0.0000
2024/01/31	R053	07/11/2024	12.81 Call	Bond Future	5689.5200	5.6895	5698.6900	5.6987	0.161	0.0000	0.0000
2024/01/31	R053	07/11/2024	12.81 Put	Bond Future	4027.8900	4.0279	4006.7300	4.0067	0.525	0.0000	0.0000
2024/01/31	R053	07/11/2024	12.79 Call	Bond Future	5606.4800	5.6065	5615.5100	5.6155	0.161	0.0000	0.0000
2024/01/31	R053	07/11/2024	12.79 Put	Bond Future	4084.0600	4.0841	4062.7600	4.0628	0.522	0.0000	0.0000
2024/01/31	R053	07/11/2024		Bond Future	12.5749	94.0247	12.5707	94.0550	0.034	0.0000	0.0000
2024/01/31	R053	06/02/2025		Bond Future	12.7011	96.0370	12.6966	96.0691	0.036	0.0000	0.0000
2024/01/31	R053	06/02/2025	12.94 Call	Bond Future	6356.9900	6.3570	6368.1700	6.3682	0.176	0.0000	0.0000
2024/01/31	R053	06/02/2025	12.94 Put	Bond Future	4700.2600	4.7003	4679.4100	4.6794	0.444	0.0000	0.0000
2024/01/31	R186	01/02/2024		Bond Future	8.7000	105.8156	8.6449	105.9570	0.633	0.0000	0.0000
2024/01/31	R186	01/02/2024	9.51 Call	Bond Future	2052.6800	2.0527	2194.0600	2.1941	6.888	0.0000	0.0000
2024/01/31	R186	01/02/2024	9.51 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R186	01/02/2024	9.52 Call	Bond Future	2077.7000	2.0777	2219.0800	2.2191	6.805	0.0000	0.0000
2024/01/31	R186	01/02/2024	9.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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2024/01/31	R186	01/02/2024	9.50 Call	Bond Future	2027.6500	2.0277	2169.0300	2.1690	6.973	0.0000	0.0000
2024/01/31	R186	01/02/2024	9.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R186	02/05/2024		Bond Future	8.6801	108.1269	8.6194	108.2708	0.700	0.0000	0.0000
2024/01/31	R186	02/05/2024	8.00 Call	Bond Future	80.0900	0.0801	97.2700	0.0973	21.451	0.0000	0.0000
2024/01/31	R186	02/05/2024	8.00 Put	Bond Future	1704.3200	1.7043	1577.6700	1.5777	7.431	0.0000	0.0000
2024/01/31	R186	02/05/2024	8.01 Call	Bond Future	83.1900	0.0832	100.9000	0.1009	21.289	0.0000	0.0000
2024/01/31	R186	02/05/2024	8.01 Put	Bond Future	1683.3000	1.6833	1557.1800	1.5572	7.492	0.0000	0.0000
2024/01/31	R186	02/05/2024	7.99 Call	Bond Future	77.0900	0.0771	93.7500	0.0938	21.611	0.0000	0.0000
2024/01/31	R186	02/05/2024	7.99 Put	Bond Future	1725.4400	1.7254	1598.2700	1.5983	7.370	0.0000	0.0000
2024/01/31	R186	02/05/2024	10.40 Call	Bond Future	3984.4600	3.9845	4124.9500	4.1250	3.526	0.0000	0.0000
2024/01/31	R186	02/05/2024	10.40 Put	Bond Future	16.2800	0.0163	12.9400	0.0129	20.516	0.0000	0.0000
2024/01/31	R186	02/05/2024	9.73 Put	Bond Future	71.6600	0.0717	58.8800	0.0589	17.834	0.0000	0.0000
2024/01/31	R186	02/05/2024	9.73 Call	Bond Future	2517.2400	2.5172	2648.2900	2.6483	5.206	0.0000	0.0000
2024/01/31	R186	01/08/2024	8.69 Call	Bond Future	900.6700	0.9007	977.0500	0.9771	8.480	0.0000	0.0000
2024/01/31	R186	01/08/2024	8.69 Put	Bond Future	817.3300	0.8173	746.0800	0.7461	8.717	0.0000	0.0000
2024/01/31	R186	01/08/2024	8.70 Call	Bond Future	913.5300	0.9135	990.4900	0.9905	8.424	0.0000	0.0000
2024/01/31	R186	01/08/2024	8.70 Put	Bond Future	808.6100	0.8086	737.9400	0.7379	8.740	0.0000	0.0000
2024/01/31	R186	01/08/2024	8.68 Call	Bond Future	887.5900	0.8876	963.4000	0.9634	8.541	0.0000	0.0000
2024/01/31	R186	01/08/2024	8.68 Put	Bond Future	825.8300	0.8258	754.0100	0.7540	8.697	0.0000	0.0000
2024/01/31	R186	01/08/2024		Bond Future	8.6514	105.1912	8.5831	105.3389	0.789	0.0000	0.0000
2024/01/31	R186	07/11/2024		Bond Future	8.6379	107.6302	8.5592	107.7826	0.911	0.0000	0.0000
2024/01/31	R186	07/11/2024	9.14 Call	Bond Future	1656.2100	1.6562	1753.5800	1.7536	5.879	0.0000	0.0000
2024/01/31	R186	07/11/2024	9.14 Put	Bond Future	690.8600	0.6909	635.8700	0.6359	7.960	0.0000	0.0000
2024/01/31	R186	07/11/2024	9.15 Call	Bond Future	1670.0500	1.6701	1767.7800	1.7678	5.852	0.0000	0.0000
2024/01/31	R186	07/11/2024	9.15 Put	Bond Future	685.6000	0.6856	630.9700	0.6310	7.968	0.0000	0.0000
2024/01/31	R186	07/11/2024	9.13 Call	Bond Future	1642.7500	1.6428	1739.7600	1.7398	5.905	0.0000	0.0000
2024/01/31	R186	07/11/2024	9.13 Put	Bond Future	696.5100	0.6965	641.1600	0.6412	7.947	0.0000	0.0000
2024/01/31	R186	06/02/2025		Bond Future	8.6320	104.6208	8.5409	104.7775	1.054	0.0000	0.0000
2024/01/31	R186	06/02/2025	9.03 Call	Bond Future	1505.0200	1.5050	1599.2900	1.5993	6.264	0.0000	0.0000
2024/01/31	R186	06/02/2025	9.03 Put	Bond Future	823.3400	0.8233	760.8900	0.7609	7.585	0.0000	0.0000
2024/01/31	R202	01/02/2024		Bond Future	258.8280	258.8280	258.9318	258.9318	0.040	0.0000	0.0000
2024/01/31	R202	02/05/2024		Bond Future	264.5461	264.5461	264.6509	264.6509	0.040	0.0000	0.0000
2024/01/31	R202	01/08/2024		Bond Future	265.3370	265.3370	265.4458	265.4458	0.041	0.0000	0.0000
2024/01/31	R202	07/11/2024		Bond Future	271.5592	271.5592	271.6738	271.6738	0.042	0.0000	0.0000
2024/01/31	R202	06/02/2025		Bond Future	272.2326	272.2326	272.3525	272.3525	0.044	0.0000	0.0000
2024/01/31	R202	06/02/2025	266.79 Call	Bond Future	5442.5900	5.4426	5562.4500	5.5625	2.202	0.0000	0.0000
2024/01/31	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R209	01/02/2024		Bond Future	11.5642	67.9588	11.5560	67.9981	0.070	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/01/31	R209	01/02/2024	12.13 Call	Bond Future		2655.8900	2.6559	2695.1400	2.6951	1.478	0.0000	0.0000
2024/01/31	R209	01/02/2024	12.13 Put	Bond Future		0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	R209	01/02/2024	12.14 Call	Bond Future		2701.4600	2.7015	2740.7200	2.7407	1.453	0.0000	0.0000
2024/01/31	R209	01/02/2024	12.14 Put	Bond Future		0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	R209	01/02/2024	12.12 Call	Bond Future		2610.2800	2.6103	2649.5000	2.6495	1.503	0.0000	0.0000
2024/01/31	R209	01/02/2024	12.12 Put	Bond Future		0.1100	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/01/31	R209	02/05/2024		Bond Future		11.6549	66.2905	11.6466	66.3303	0.072	0.0000	0.0000
2024/01/31	R209	02/05/2024	11.18 Call	Bond Future		611.7600	0.6118	616.1800	0.6162	0.723	0.0000	0.0000
2024/01/31	R209	02/05/2024	11.18 Put	Bond Future		2927.5300	2.9275	2892.1700	2.8922	1.208	0.0000	0.0000
2024/01/31	R209	02/05/2024	11.19 Call	Bond Future		626.0300	0.6260	630.5700	0.6306	0.725	0.0000	0.0000
2024/01/31	R209	02/05/2024	11.19 Put	Bond Future		2891.9000	2.8919	2856.6600	2.8567	1.219	0.0000	0.0000
2024/01/31	R209	02/05/2024	11.17 Call	Bond Future		597.6000	0.5976	601.8900	0.6019	0.718	0.0000	0.0000
2024/01/31	R209	02/05/2024	11.17 Put	Bond Future		2963.3300	2.9633	2927.8400	2.9278	1.198	0.0000	0.0000
2024/01/31	R209	01/08/2024		Bond Future		11.7480	67.7450	11.7393	67.7861	0.074	0.0000	0.0000
2024/01/31	R209	01/08/2024	11.79 Call	Bond Future		2386.0600	2.3861	2401.6800	2.4017	0.655	0.0000	0.0000
2024/01/31	R209	01/08/2024	11.79 Put	Bond Future		2189.4000	2.1894	2163.9700	2.1640	1.162	0.0000	0.0000
2024/01/31	R209	01/08/2024	11.80 Call	Bond Future		2412.0200	2.4120	2427.7800	2.4278	0.653	0.0000	0.0000
2024/01/31	R209	01/08/2024	11.80 Put	Bond Future		2168.6300	2.1686	2143.3400	2.1433	1.166	0.0000	0.0000
2024/01/31	R209	01/08/2024	11.78 Call	Bond Future		2360.2200	2.3602	2375.7100	2.3757	0.656	0.0000	0.0000
2024/01/31	R209	01/08/2024	11.78 Put	Bond Future		2210.3300	2.2103	2184.7700	2.1848	1.156	0.0000	0.0000
2024/01/31	R209	07/11/2024		Bond Future		11.8614	66.1590	11.8522	66.2019	0.078	0.0000	0.0000
2024/01/31	R209	07/11/2024	12.22 Call	Bond Future		3841.1900	3.8412	3862.2200	3.8622	0.547	0.0000	0.0000
2024/01/31	R209	07/11/2024	12.22 Put	Bond Future		2214.1500	2.2142	2192.3200	2.1923	0.986	0.0000	0.0000
2024/01/31	R209	07/11/2024	12.23 Call	Bond Future		3869.3100	3.8693	3890.4400	3.8904	0.546	0.0000	0.0000
2024/01/31	R209	07/11/2024	12.23 Put	Bond Future		2197.6900	2.1977	2175.9600	2.1760	0.989	0.0000	0.0000
2024/01/31	R209	07/11/2024	12.21 Call	Bond Future		3813.1300	3.8131	3834.0600	3.8341	0.549	0.0000	0.0000
2024/01/31	R209	07/11/2024	12.21 Put	Bond Future		2230.7200	2.2307	2208.7900	2.2088	0.983	0.0000	0.0000
2024/01/31	R209	06/02/2025		Bond Future		11.9746	67.5760	11.9648	67.6205	0.082	0.0000	0.0000
2024/01/31	R209	06/02/2025	12.44 Call	Bond Future		4366.3700	4.3664	4390.0000	4.3900	0.541	0.0000	0.0000
2024/01/31	R209	06/02/2025	12.44 Put	Bond Future		2298.2700	2.2983	2277.4100	2.2774	0.908	0.0000	0.0000
2024/01/31	R210	01/02/2024		Bond Future		233.1053	233.1053	233.0033	233.0033	0.044	0.0000	0.0000
2024/01/31	R210	02/05/2024		Bond Future		235.0059	235.0059	234.9003	234.9003	0.045	0.0000	0.0000
2024/01/31	R210	01/08/2024		Bond Future		240.2191	240.2191	240.1126	240.1126	0.044	0.0000	0.0000
2024/01/31	R210	07/11/2024		Bond Future		242.5220	242.5220	242.4162	242.4162	0.044	0.0000	0.0000
2024/01/31	R210	06/02/2025		Bond Future		247.7773	247.7773	247.6716	247.6716	0.043	0.0000	0.0000
2024/01/31	R210	06/02/2025	239.61 Call	Bond Future		8167.2800	8.1673	8061.5800	8.0616	1.294	0.0000	0.0000
2024/01/31	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R213	01/02/2024	11.71 Call	Bond Future		6057.2700	6.0573	6090.8200	6.0908	0.554	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
2024/01/31	R213	01/02/2024	11.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/01/31	R213	01/02/2024	11.72 Call	Bond Future	6097.4700	6.0975	6131.0200	6.1310	0.550	0.0000
2024/01/31	R213	01/02/2024	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/01/31	R213	01/02/2024	11.70 Call	Bond Future	6017.0400	6.0170	6050.5900	6.0506	0.558	0.0000
2024/01/31	R213	01/02/2024	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/01/31	R213	01/02/2024		Bond Future	10.2735	86.9086	10.2659	86.9422	0.074	0.0000
2024/01/31	R213	02/05/2024		Bond Future	10.3368	85.2490	10.3289	85.2828	0.076	0.0000
2024/01/31	R213	02/05/2024	10.29 Call	Bond Future	1258.1900	1.2582	1267.3200	1.2673	0.726	0.0000
2024/01/31	R213	02/05/2024	10.29 Put	Bond Future	1459.9300	1.4599	1435.2700	1.4353	1.689	0.0000
2024/01/31	R213	02/05/2024	10.30 Call	Bond Future	1279.9200	1.2799	1289.2100	1.2892	0.726	0.0000
2024/01/31	R213	02/05/2024	10.30 Put	Bond Future	1438.4500	1.4385	1413.9500	1.4140	1.703	0.0000
2024/01/31	R213	02/05/2024	10.28 Call	Bond Future	1236.5100	1.2365	1245.4700	1.2455	0.725	0.0000
2024/01/31	R213	02/05/2024	10.28 Put	Bond Future	1481.4800	1.4815	1456.6500	1.4567	1.676	0.0000
2024/01/31	R213	01/08/2024		Bond Future	10.4007	87.1198	10.3923	87.1548	0.080	0.0000
2024/01/31	R213	01/08/2024	10.87 Call	Bond Future	3115.1800	3.1152	3133.3900	3.1334	0.585	0.0000
2024/01/31	R213	01/08/2024	10.87 Put	Bond Future	1174.3000	1.1743	1157.4600	1.1575	1.434	0.0000
2024/01/31	R213	01/08/2024	10.88 Call	Bond Future	3143.3500	3.1434	3161.6800	3.1617	0.583	0.0000
2024/01/31	R213	01/08/2024	10.88 Put	Bond Future	1161.7300	1.1617	1145.0100	1.1450	1.439	0.0000
2024/01/31	R213	01/08/2024	10.86 Call	Bond Future	3086.8800	3.0869	3104.9800	3.1050	0.586	0.0000
2024/01/31	R213	01/08/2024	10.86 Put	Bond Future	1186.7700	1.1868	1169.8200	1.1698	1.428	0.0000
2024/01/31	R213	07/11/2024		Bond Future	10.4936	85.5794	10.4845	85.6163	0.087	0.0000
2024/01/31	R213	07/11/2024	11.22 Call	Bond Future	4199.6600	4.1997	4221.2800	4.2213	0.515	0.0000
2024/01/31	R213	07/11/2024	11.22 Put	Bond Future	1308.5600	1.3086	1293.2400	1.2932	1.171	0.0000
2024/01/31	R213	07/11/2024	11.23 Call	Bond Future	4227.9700	4.2280	4249.6700	4.2497	0.513	0.0000
2024/01/31	R213	07/11/2024	11.23 Put	Bond Future	1297.9400	1.2979	1282.7000	1.2827	1.174	0.0000
2024/01/31	R213	07/11/2024	11.21 Call	Bond Future	4171.6800	4.1717	4193.2200	4.1932	0.516	0.0000
2024/01/31	R213	07/11/2024	11.21 Put	Bond Future	1319.5400	1.3195	1304.1400	1.3041	1.167	0.0000
2024/01/31	R213	06/02/2025		Bond Future	10.5935	87.4136	10.5837	87.4522	0.093	0.0000
2024/01/31	R213	06/02/2025	11.35 Call	Bond Future	4370.2500	4.3703	4393.4400	4.3934	0.531	0.0000
2024/01/31	R213	06/02/2025	11.35 Put	Bond Future	1453.3100	1.4533	1437.8700	1.4379	1.062	0.0000
2024/01/31	R214	01/02/2024	12.15 Call	Bond Future	717.8900	0.7179	646.2100	0.6462	9.985	0.0000
2024/01/31	R214	01/02/2024	12.15 Put	Bond Future	109.4400	0.1094	45.2500	0.0453	58.653	0.0000
2024/01/31	R214	01/02/2024	12.16 Call	Bond Future	755.3100	0.7553	687.5100	0.6875	8.976	0.0000
2024/01/31	R214	01/02/2024	12.16 Put	Bond Future	98.7300	0.0987	38.4200	0.0384	61.086	0.0000
2024/01/31	R214	01/02/2024	12.14 Call	Bond Future	681.3000	0.6813	605.8200	0.6058	11.079	0.0000
2024/01/31	R214	01/02/2024	12.14 Put	Bond Future	121.0300	0.1210	53.0400	0.0530	56.176	0.0000
2024/01/31	R214	01/02/2024		Bond Future	12.0246	63.1671	12.0262	63.1596	0.013	0.0000
2024/01/31	R214	02/05/2024		Bond Future	12.1178	61.2431	12.1195	61.2351	0.014	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	
2024/01/31	R214	02/05/2024	11.47 Call	Bond Future	439.5700	0.4396	432.0100	0.4320	1.720	0.0000	0.0000
2024/01/31	R214	02/05/2024	11.47 Put	Bond Future	3700.4500	3.7005	3700.8600	3.7009	0.011	0.0000	0.0000
2024/01/31	R214	02/05/2024	11.48 Call	Bond Future	450.9500	0.4510	443.2800	0.4433	1.701	0.0000	0.0000
2024/01/31	R214	02/05/2024	11.48 Put	Bond Future	3659.4500	3.6595	3659.7500	3.6598	0.008	0.0000	0.0000
2024/01/31	R214	02/05/2024	11.46 Call	Bond Future	428.4000	0.4284	420.9500	0.4210	1.739	0.0000	0.0000
2024/01/31	R214	02/05/2024	11.46 Put	Bond Future	3741.7200	3.7417	3742.2400	3.7422	0.014	0.0000	0.0000
2024/01/31	R214	02/05/2024	13.52 Call	Bond Future	6425.7200	6.4257	6414.2600	6.4143	0.178	0.0000	0.0000
2024/01/31	R214	02/05/2024	13.52 Put	Bond Future	202.2000	0.2022	198.7100	0.1987	1.726	0.0000	0.0000
2024/01/31	R214	02/05/2024	12.87 Call	Bond Future	4026.0400	4.0260	4012.6600	4.0127	0.332	0.0000	0.0000
2024/01/31	R214	02/05/2024	12.87 Put	Bond Future	554.9600	0.5550	549.5500	0.5496	0.975	0.0000	0.0000
2024/01/31	R214	02/05/2024	12.12 Put	Bond Future	1648.8100	1.6488	1643.7700	1.6438	0.306	0.0000	0.0000
2024/01/31	R214	02/05/2024	12.12 Call	Bond Future	1659.4400	1.6594	1646.4300	1.6464	0.784	0.0000	0.0000
2024/01/31	R214	02/05/2024	12.14 Put	Bond Future	1604.4700	1.6045	1599.3400	1.5993	0.320	0.0000	0.0000
2024/01/31	R214	02/05/2024	12.14 Call	Bond Future	1711.6100	1.7116	1698.5100	1.6985	0.765	0.0000	0.0000
2024/01/31	R214	01/08/2024		Bond Future	12.2124	62.5870	12.2140	62.5792	0.013	0.0000	0.0000
2024/01/31	R214	01/08/2024	12.17 Call	Bond Future	2226.7200	2.2267	2216.4400	2.2164	0.462	0.0000	0.0000
2024/01/31	R214	01/08/2024	12.17 Put	Bond Future	2429.5000	2.4295	2427.0500	2.4271	0.101	0.0000	0.0000
2024/01/31	R214	01/08/2024	12.18 Call	Bond Future	2252.0500	2.2521	2241.7400	2.2417	0.458	0.0000	0.0000
2024/01/31	R214	01/08/2024	12.18 Put	Bond Future	2406.8900	2.4069	2404.4100	2.4044	0.103	0.0000	0.0000
2024/01/31	R214	01/08/2024	12.16 Call	Bond Future	2201.6900	2.2017	2191.4500	2.1915	0.465	0.0000	0.0000
2024/01/31	R214	01/08/2024	12.16 Put	Bond Future	2452.4700	2.4525	2450.0600	2.4501	0.098	0.0000	0.0000
2024/01/31	R214	07/11/2024	12.61 Call	Bond Future	3725.8600	3.7259	3716.3000	3.7163	0.257	0.0000	0.0000
2024/01/31	R214	07/11/2024	12.61 Put	Bond Future	2430.9600	2.4310	2428.6000	2.4286	0.097	0.0000	0.0000
2024/01/31	R214	07/11/2024	12.62 Call	Bond Future	3753.6700	3.7537	3744.0900	3.7441	0.255	0.0000	0.0000
2024/01/31	R214	07/11/2024	12.62 Put	Bond Future	2413.3400	2.4133	2410.9600	2.4110	0.099	0.0000	0.0000
2024/01/31	R214	07/11/2024	12.60 Call	Bond Future	3698.1400	3.6981	3688.5900	3.6886	0.258	0.0000	0.0000
2024/01/31	R214	07/11/2024	12.60 Put	Bond Future	2448.7100	2.4487	2446.3600	2.4464	0.096	0.0000	0.0000
2024/01/31	R214	07/11/2024		Bond Future	12.3299	60.7316	12.3314	60.7244	0.012	0.0000	0.0000
2024/01/31	R214	06/02/2025		Bond Future	12.4485	62.0326	12.4500	62.0259	0.012	0.0000	0.0000
2024/01/31	R214	06/02/2025	12.71 Call	Bond Future	4083.0300	4.0830	4074.5300	4.0745	0.208	0.0000	0.0000
2024/01/31	R214	06/02/2025	12.71 Put	Bond Future	2891.0800	2.8911	2889.3000	2.8893	0.062	0.0000	0.0000
2024/01/31	R248	01/02/2024	13.10 Call	Bond Future	4938.6600	4.9387	4960.5700	4.9606	0.444	0.0000	0.0000
2024/01/31	R248	01/02/2024	13.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R248	01/02/2024	13.90 Call	Bond Future	8890.9200	8.8909	8912.8300	8.9128	0.246	0.0000	0.0000
2024/01/31	R248	01/02/2024	13.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R248	01/02/2024	11.50 Put	Bond Future	4411.0000	4.4110	4389.0900	4.3891	0.497	0.0000	0.0000
2024/01/31	R248	01/02/2024	11.50 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R248	01/02/2024	12.30 Put	Bond Future	193.2800	0.1933	90.8100	0.0908	53.016	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	
2024/01/31	R248	01/02/2024	12.30 Call	Bond Future	721.4700	0.7215	640.9100	0.6409	11.166	0.0000	0.0000
2024/01/31	R248	01/02/2024	13.37 Call	Bond Future	6320.5800	6.3206	6342.4900	6.3425	0.347	0.0000	0.0000
2024/01/31	R248	01/02/2024	13.37 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	R248	01/02/2024	12.15 Call	Bond Future	252.7500	0.2528	150.6300	0.1506	40.404	0.0000	0.0000
2024/01/31	R248	01/02/2024	12.15 Put	Bond Future	608.0600	0.6081	484.0300	0.4840	20.398	0.0000	0.0000
2024/01/31	R248	01/02/2024	12.16 Call	Bond Future	274.8800	0.2749	170.5500	0.1706	37.955	0.0000	0.0000
2024/01/31	R248	01/02/2024	12.16 Put	Bond Future	570.7000	0.5707	444.4600	0.4445	22.120	0.0000	0.0000
2024/01/31	R248	01/02/2024	12.14 Call	Bond Future	231.8900	0.2319	132.4400	0.1324	42.887	0.0000	0.0000
2024/01/31	R248	01/02/2024	12.14 Put	Bond Future	646.7700	0.6468	525.4100	0.5254	18.764	0.0000	0.0000
2024/01/31	R248	01/02/2024		Bond Future	12.2099	77.1287	12.2062	77.1506	0.030	0.0000	0.0000
2024/01/31	R248	02/05/2024		Bond Future	12.3095	74.3661	12.3058	74.3879	0.031	0.0000	0.0000
2024/01/31	R248	02/05/2024	11.47 Call	Bond Future	316.7000	0.3167	314.3300	0.3143	0.748	0.0000	0.0000
2024/01/31	R248	02/05/2024	11.47 Put	Bond Future	5505.3800	5.5054	5481.1300	5.4811	0.440	0.0000	0.0000
2024/01/31	R248	02/05/2024	11.48 Call	Bond Future	326.2700	0.3263	323.8700	0.3239	0.736	0.0000	0.0000
2024/01/31	R248	02/05/2024	11.48 Put	Bond Future	5449.3900	5.4494	5425.1100	5.4251	0.446	0.0000	0.0000
2024/01/31	R248	02/05/2024	11.46 Call	Bond Future	307.3400	0.3073	304.9900	0.3050	0.765	0.0000	0.0000
2024/01/31	R248	02/05/2024	11.46 Put	Bond Future	5561.6800	5.5617	5537.4500	5.5375	0.436	0.0000	0.0000
2024/01/31	R248	02/05/2024	11.40 Put	Bond Future	5905.7200	5.9057	5881.6200	5.8816	0.408	0.0000	0.0000
2024/01/31	R248	02/05/2024	11.40 Call	Bond Future	255.4000	0.2554	253.1800	0.2532	0.869	0.0000	0.0000
2024/01/31	R248	02/05/2024	12.40 Put	Bond Future	1775.6100	1.7756	1755.0200	1.7550	1.160	0.0000	0.0000
2024/01/31	R248	02/05/2024	12.40 Call	Bond Future	2298.6700	2.2987	2299.9600	2.3000	0.056	0.0000	0.0000
2024/01/31	R248	02/05/2024	13.16 Call	Bond Future	5263.2200	5.2632	5272.9200	5.2729	0.184	0.0000	0.0000
2024/01/31	R248	02/05/2024	13.16 Put	Bond Future	596.6900	0.5967	584.5100	0.5845	2.041	0.0000	0.0000
2024/01/31	R248	01/08/2024		Bond Future	12.4109	75.9979	12.4070	76.0207	0.032	0.0000	0.0000
2024/01/31	R248	01/08/2024	12.31 Call	Bond Future	2535.2600	2.5353	2538.7100	2.5387	0.136	0.0000	0.0000
2024/01/31	R248	01/08/2024	12.31 Put	Bond Future	3117.9500	3.1180	3098.5800	3.0986	0.621	0.0000	0.0000
2024/01/31	R248	01/08/2024	12.32 Call	Bond Future	2564.6500	2.5647	2568.1800	2.5682	0.138	0.0000	0.0000
2024/01/31	R248	01/08/2024	12.32 Put	Bond Future	3089.2400	3.0892	3069.9500	3.0700	0.624	0.0000	0.0000
2024/01/31	R248	01/08/2024	12.30 Call	Bond Future	2506.0100	2.5060	2509.4100	2.5094	0.136	0.0000	0.0000
2024/01/31	R248	01/08/2024	12.30 Put	Bond Future	3146.8800	3.1469	3127.4600	3.1275	0.617	0.0000	0.0000
2024/01/31	R248	07/11/2024		Bond Future	12.5361	73.3085	12.5317	73.3329	0.034	0.0000	0.0000
2024/01/31	R248	07/11/2024	12.79 Call	Bond Future	4431.6400	4.4316	4439.4400	4.4394	0.176	0.0000	0.0000
2024/01/31	R248	07/11/2024	12.79 Put	Bond Future	3026.0800	3.0261	3009.5400	3.0095	0.547	0.0000	0.0000
2024/01/31	R248	07/11/2024	12.80 Call	Bond Future	4464.5500	4.4646	4472.4100	4.4724	0.176	0.0000	0.0000
2024/01/31	R248	07/11/2024	12.80 Put	Bond Future	3004.6400	3.0046	2988.1600	2.9882	0.548	0.0000	0.0000
2024/01/31	R248	07/11/2024	12.78 Call	Bond Future	4398.8000	4.3988	4406.5500	4.4066	0.176	0.0000	0.0000
2024/01/31	R248	07/11/2024	12.78 Put	Bond Future	3047.6700	3.0477	3031.0800	3.0311	0.544	0.0000	0.0000
2024/01/31	R248	06/02/2025		Bond Future	12.6624	74.8787	12.6578	74.9043	0.037	0.0000	0.0000
2024/01/31	R248	06/02/2025	12.71 Call	Bond Future	4297.2100	4.2972	4305.4200	4.3054	0.191	0.0000	0.0000

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2024/01/31	R248	06/02/2025	12.71 Put	Bond Future	4034.9400	4.0349	4017.5300	4.0175	0.431	0.0000	0.0000
2024/01/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/01/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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