



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 08/02/2024 TO 08/02/2024

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
2024/02/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/02/08	2025	02/05/2024		Bond Future	179.6712	179.6712	179.6626	0.005	0.0000	0.0000
2024/02/08	2025	01/08/2024		Bond Future	181.8274	181.8274	181.8191	0.005	0.0000	0.0000
2024/02/08	2025	07/11/2024		Bond Future	186.0958	186.0958	186.0880	0.004	0.0000	0.0000
2024/02/08	2029	02/05/2024		Bond Future	129.9984	129.9984	129.9788	0.015	0.0000	0.0000
2024/02/08	2029	01/08/2024		Bond Future	132.8846	132.8846	132.8648	0.015	0.0000	0.0000
2024/02/08	2029	07/11/2024		Bond Future	134.6056	134.6056	134.5861	0.015	0.0000	0.0000

Open Interest

0

0

0

0

0

0

9,015

0

75

7,165

728

66

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	
2024/02/08	2029	06/02/2025		Bond Future	137.5330	137.5330	137.5135	137.5135	0.014	0.0000	0.0000
2024/02/08	2029	06/02/2025	132.40 Call	Bond Future	5133.0000	5.1330	5113.5000	5.1135	0.380	0.0000	0.0000
2024/02/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	2029	02/05/2025		Bond Future	138.7738	138.7738	138.7547	138.7547	0.014	0.0000	0.0000
2024/02/08	2029	02/05/2025	137.85 Call	Bond Future	923.7500	0.9238	904.7300	0.9047	2.059	0.0000	0.0000
2024/02/08	2029	02/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	2030	02/05/2024		Bond Future	9.9236	93.8482	9.9544	93.7227	0.311	0.0000	0.0000
2024/02/08	2030	02/05/2024	9.82 Call	Bond Future	1029.5600	1.0296	966.7200	0.9667	6.104	0.0000	0.0000
2024/02/08	2030	02/05/2024	9.82 Put	Bond Future	1452.5400	1.4525	1515.2100	1.5152	4.315	0.0000	0.0000
2024/02/08	2030	02/05/2024	9.83 Call	Bond Future	1048.9000	1.0489	985.3700	0.9854	6.057	0.0000	0.0000
2024/02/08	2030	02/05/2024	9.83 Put	Bond Future	1430.9400	1.4309	1492.9200	1.4929	4.331	0.0000	0.0000
2024/02/08	2030	02/05/2024	9.81 Call	Bond Future	1010.2600	1.0103	948.1100	0.9481	6.152	0.0000	0.0000
2024/02/08	2030	02/05/2024	9.81 Put	Bond Future	1474.2000	1.4742	1537.5600	1.5376	4.298	0.0000	0.0000
2024/02/08	2030	02/05/2024	9.66 Put	Bond Future	1827.5900	1.8276	1901.4400	1.9014	4.041	0.0000	0.0000
2024/02/08	2030	02/05/2024	9.66 Call	Bond Future	746.5300	0.7465	694.8700	0.6949	6.920	0.0000	0.0000
2024/02/08	2030	02/05/2024	10.16 Put	Bond Future	848.4500	0.8485	889.2700	0.8893	4.811	0.0000	0.0000
2024/02/08	2030	02/05/2024	10.16 Call	Bond Future	1804.7700	1.8048	1720.0800	1.7201	4.693	0.0000	0.0000
2024/02/08	2030	02/05/2024	11.94 Call	Bond Future	7784.2200	7.7842	7659.4400	7.6594	1.603	0.0000	0.0000
2024/02/08	2030	02/05/2024	11.94 Put	Bond Future	12.1400	0.0121	12.8700	0.0129	6.013	0.0000	0.0000
2024/02/08	2030	02/05/2024	12.38 Call	Bond Future	9359.8500	9.3599	9234.4900	9.2345	1.339	0.0000	0.0000
2024/02/08	2030	02/05/2024	12.38 Put	Bond Future	2.5300	0.0025	2.6800	0.0027	5.929	0.0000	0.0000
2024/02/08	2030	02/05/2024	10.82 Put	Bond Future	255.0200	0.2550	268.6500	0.2687	5.345	0.0000	0.0000
2024/02/08	2030	02/05/2024	10.82 Call	Bond Future	3816.3000	3.8163	3704.4200	3.7044	2.932	0.0000	0.0000
2024/02/08	2030	02/05/2024	10.62 Put	Bond Future	374.2400	0.3742	393.8600	0.3939	5.243	0.0000	0.0000
2024/02/08	2030	02/05/2024	10.62 Call	Bond Future	3156.0800	3.1561	3050.1900	3.0502	3.355	0.0000	0.0000
2024/02/08	2030	02/05/2024	11.12 Put	Bond Future	132.9400	0.1329	140.2700	0.1403	5.514	0.0000	0.0000
2024/02/08	2030	02/05/2024	11.12 Call	Bond Future	4847.4800	4.8475	4729.3000	4.7293	2.438	0.0000	0.0000
2024/02/08	2030	02/05/2024	13.15 Call	Bond Future	12042.2800	12.0423	11916.7700	11.9168	1.042	0.0000	0.0000
2024/02/08	2030	02/05/2024	13.15 Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0.0000	0.0000
2024/02/08	2030	01/08/2024	10.38 Call	Bond Future	2708.6100	2.7086	2622.2400	2.6222	3.189	0.0000	0.0000
2024/02/08	2030	01/08/2024	10.38 Put	Bond Future	1167.2600	1.1673	1208.9900	1.2090	3.575	0.0000	0.0000
2024/02/08	2030	01/08/2024	10.39 Call	Bond Future	2734.2600	2.7343	2647.5000	2.6475	3.173	0.0000	0.0000
2024/02/08	2030	01/08/2024	10.39 Put	Bond Future	1154.4300	1.1544	1195.7700	1.1958	3.581	0.0000	0.0000
2024/02/08	2030	01/08/2024	10.37 Call	Bond Future	2682.8400	2.6828	2596.8400	2.5968	3.206	0.0000	0.0000
2024/02/08	2030	01/08/2024	10.37 Put	Bond Future	1179.9800	1.1800	1222.0800	1.2221	3.568	0.0000	0.0000
2024/02/08	2030	01/08/2024		Bond Future	9.9837	91.9036	10.0163	91.7755	0.327	0.0000	0.0000
2024/02/08	2030	07/11/2024		Bond Future	10.0584	94.0362	10.0931	93.9055	0.344	0.0000	0.0000
2024/02/08	2030	07/11/2024	10.75 Call	Bond Future	3832.9100	3.8329	3740.4600	3.7405	2.412	0.0000	0.0000

0

0

0

0

0

0

133,994

0

0

0

0

0

0

0

1,000

0

1,000

0

1,000

0

1,080

0

1,080

0

500

0

500

0

500

0

0

0

0

0

0

0

1,652

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/08	2030	07/11/2024	10.75 Put	Bond Future	1264.1100	1.2641	1302.3800	1.3024	3.027	0.0000	0.0000
2024/02/08	2030	07/11/2024	10.76 Call	Bond Future	3859.0200	3.8590	3766.2900	3.7663	2.403	0.0000	0.0000
2024/02/08	2030	07/11/2024	10.76 Put	Bond Future	1253.7400	1.2537	1291.7300	1.2917	3.030	0.0000	0.0000
2024/02/08	2030	07/11/2024	10.74 Call	Bond Future	3806.8600	3.8069	3714.6800	3.7147	2.421	0.0000	0.0000
2024/02/08	2030	07/11/2024	10.74 Put	Bond Future	1274.5700	1.2746	1313.1100	1.3131	3.024	0.0000	0.0000
2024/02/08	2030	06/02/2025		Bond Future	10.1382	92.0485	10.1749	91.9153	0.362	0.0000	0.0000
2024/02/08	2030	06/02/2025	10.68 Call	Bond Future	3681.5300	3.6815	3594.5900	3.5946	2.362	0.0000	0.0000
2024/02/08	2030	06/02/2025	10.68 Put	Bond Future	1739.0500	1.7391	1785.3100	1.7853	2.660	0.0000	0.0000
2024/02/08	2030	02/05/2025		Bond Future	10.2533	93.8085	10.2921	93.6732	0.379	0.0000	0.0000
2024/02/08	2030	02/05/2025	9.93 Call	Bond Future	2061.9400	2.0619	1999.5700	1.9996	3.025	0.0000	0.0000
2024/02/08	2030	02/05/2025	9.93 Put	Bond Future	3198.3300	3.1983	3271.3000	3.2713	2.282	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.81 Call	Bond Future	4930.1000	4.9301	4798.3700	4.7984	2.672	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.81 Put	Bond Future	247.2900	0.2473	259.8800	0.2599	5.091	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.21 Call	Bond Future	2700.0300	2.7000	2591.3000	2.5913	4.027	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.21 Put	Bond Future	735.5200	0.7355	771.1100	0.7711	4.839	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.57 Put	Bond Future	2024.1400	2.0241	2105.2200	2.1052	4.006	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.57 Call	Bond Future	958.8800	0.9589	895.6400	0.8956	6.595	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.28 Call	Bond Future	2938.9300	2.9389	2826.4900	2.8265	3.826	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.28 Put	Bond Future	651.3100	0.6513	683.1900	0.6832	4.895	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.30 Put	Bond Future	2904.6300	2.9046	3006.7900	3.0068	3.517	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.30 Call	Bond Future	519.2100	0.5192	477.0500	0.4771	8.120	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.55 Call	Bond Future	919.7800	0.9198	858.1600	0.8582	6.699	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.55 Put	Bond Future	2081.9600	2.0820	2164.6600	2.1647	3.972	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.56 Call	Bond Future	939.2100	0.9392	876.7700	0.8768	6.648	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.56 Put	Bond Future	2052.9200	2.0529	2134.8000	2.1348	3.988	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.54 Call	Bond Future	900.7600	0.9008	839.9400	0.8399	6.752	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.54 Put	Bond Future	2111.4600	2.1115	2194.9600	2.1950	3.955	0.0000	0.0000
2024/02/08	2032	02/05/2024		Bond Future	10.7917	87.5319	10.8220	87.3875	0.281	0.0000	0.0000
2024/02/08	2032	02/05/2024	13.35 Call	Bond Future	11163.7400	11.1637	11019.7200	11.0197	1.290	0.0000	0.0000
2024/02/08	2032	02/05/2024	13.35 Put	Bond Future	6.7900	0.0068	7.0900	0.0071	4.418	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.35 Put	Bond Future	575.9400	0.5759	604.4100	0.6044	4.943	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.35 Call	Bond Future	3185.0700	3.1851	3069.2200	3.0692	3.637	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.65 Put	Bond Future	1803.4100	1.8034	1878.0600	1.8781	4.139	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.65 Call	Bond Future	1124.4500	1.1245	1054.7800	1.0548	6.196	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.36 Put	Bond Future	2691.4100	2.6914	2789.0700	2.7891	3.629	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.36 Call	Bond Future	601.5600	0.6016	554.9000	0.5549	7.756	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.86 Put	Bond Future	1310.5000	1.3105	1368.8600	1.3689	4.453	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.86 Call	Bond Future	1635.1800	1.6352	1549.2200	1.5492	5.257	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
500
0
500
0
500
0
17,000
0
8,500
0
0
0
0
0
0
0
149,545
0
1,550
0
1,550
0
1,550
0
1,000
0
1,000

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	
2024/02/08	2032	02/05/2024	12.90 Call	Bond Future	9362.5600	9.3626	9219.4400	9.2194	1.529	0.0000	0.0000
2024/02/08	2032	02/05/2024	12.90 Put	Bond Future	25.8400	0.0258	27.0400	0.0270	4.644	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.59 Put	Bond Future	1967.2900	1.9673	2046.7600	2.0468	4.040	0.0000	0.0000
2024/02/08	2032	02/05/2024	10.59 Call	Bond Future	998.8100	0.9988	933.9600	0.9340	6.493	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.09 Put	Bond Future	901.8800	0.9019	944.5000	0.9445	4.726	0.0000	0.0000
2024/02/08	2032	02/05/2024	11.09 Call	Bond Future	2308.7500	2.3088	2207.0500	2.2071	4.405	0.0000	0.0000
2024/02/08	2032	02/05/2024	13.18 Call	Bond Future	10487.4700	10.4875	10343.6700	10.3437	1.371	0.0000	0.0000
2024/02/08	2032	02/05/2024	13.18 Put	Bond Future	11.4600	0.0115	11.9800	0.0120	4.538	0.0000	0.0000
2024/02/08	2032	01/08/2024	11.14 Call	Bond Future	2824.8700	2.8249	2731.1500	2.7312	3.318	0.0000	0.0000
2024/02/08	2032	01/08/2024	11.14 Put	Bond Future	1609.5300	1.6095	1663.1200	1.6631	3.330	0.0000	0.0000
2024/02/08	2032	01/08/2024	11.15 Call	Bond Future	2853.6800	2.8537	2759.5000	2.7595	3.300	0.0000	0.0000
2024/02/08	2032	01/08/2024	11.15 Put	Bond Future	1592.6600	1.5927	1645.7900	1.6458	3.336	0.0000	0.0000
2024/02/08	2032	01/08/2024	11.13 Call	Bond Future	2796.1800	2.7962	2702.9300	2.7029	3.335	0.0000	0.0000
2024/02/08	2032	01/08/2024	11.13 Put	Bond Future	1626.5500	1.6266	1680.6100	1.6806	3.324	0.0000	0.0000
2024/02/08	2032	01/08/2024		Bond Future	10.8765	89.4540	10.9081	89.3067	0.291	0.0000	0.0000
2024/02/08	2032	07/11/2024	13.36 Call	Bond Future	10270.7700	10.2708	10131.3000	10.1313	1.358	0.0000	0.0000
2024/02/08	2032	07/11/2024	13.36 Put	Bond Future	332.9000	0.3329	343.8100	0.3438	3.277	0.0000	0.0000
2024/02/08	2032	07/11/2024	11.64 Put	Bond Future	1611.0900	1.6111	1655.9400	1.6559	2.784	0.0000	0.0000
2024/02/08	2032	07/11/2024	11.64 Call	Bond Future	4510.6300	4.5106	4405.1000	4.4051	2.340	0.0000	0.0000
2024/02/08	2032	07/11/2024		Bond Future	10.9850	87.3633	11.0183	87.2129	0.303	0.0000	0.0000
2024/02/08	2032	07/11/2024	11.48 Call	Bond Future	4031.7800	4.0318	3931.4400	3.9314	2.489	0.0000	0.0000
2024/02/08	2032	07/11/2024	11.48 Put	Bond Future	1828.8600	1.8289	1878.9000	1.8789	2.736	0.0000	0.0000
2024/02/08	2032	07/11/2024	11.49 Call	Bond Future	4061.2600	4.0613	3960.5800	3.9606	2.479	0.0000	0.0000
2024/02/08	2032	07/11/2024	11.49 Put	Bond Future	1814.5900	1.8146	1864.2900	1.8643	2.739	0.0000	0.0000
2024/02/08	2032	07/11/2024	11.47 Call	Bond Future	4002.3700	4.0024	3902.3700	3.9024	2.499	0.0000	0.0000
2024/02/08	2032	07/11/2024	11.47 Put	Bond Future	1843.2400	1.8432	1893.6200	1.8936	2.733	0.0000	0.0000
2024/02/08	2032	06/02/2025		Bond Future	11.0957	89.2413	11.1306	89.0880	0.314	0.0000	0.0000
2024/02/08	2032	06/02/2025	11.72 Call	Bond Future	4652.4600	4.6525	4549.1200	4.5491	2.221	0.0000	0.0000
2024/02/08	2032	06/02/2025	11.72 Put	Bond Future	1958.9900	1.9590	2008.9600	2.0090	2.551	0.0000	0.0000
2024/02/08	2032	02/05/2025		Bond Future	11.2249	86.7891	11.2614	86.6333	0.325	0.0000	0.0000
2024/02/08	2032	02/05/2025	10.91 Call	Bond Future	2577.6100	2.5776	2504.4300	2.5044	2.839	0.0000	0.0000
2024/02/08	2032	02/05/2025	10.91 Put	Bond Future	3939.6600	3.9397	4022.2900	4.0223	2.097	0.0000	0.0000
2024/02/08	2033	02/05/2024		Bond Future	123.2787	123.2787	123.2616	123.2616	0.014	0.0000	0.0000
2024/02/08	2033	01/08/2024		Bond Future	126.0157	126.0157	125.9985	125.9985	0.014	0.0000	0.0000
2024/02/08	2033	07/11/2024		Bond Future	127.4789	127.4789	127.4620	127.4620	0.013	0.0000	0.0000
2024/02/08	2033	06/02/2025		Bond Future	130.2514	130.2514	130.2346	130.2346	0.013	0.0000	0.0000
2024/02/08	2033	06/02/2025	124.94 Call	Bond Future	5311.4400	5.3114	5294.5800	5.2946	0.317	0.0000	0.0000
2024/02/08	2033	06/02/2025	124.94 Put	Bond Future	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	
2024/02/08	2033	02/05/2025		Bond Future	131.2506	131.2506	131.2343	131.2343	0.012	0.0000	0.0000
2024/02/08	2033	02/05/2025	130.62 Call	Bond Future	630.6300	0.6306	614.3200	0.6143	2.586	0.0000	0.0000
2024/02/08	2033	02/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	2037	02/05/2024		Bond Future	12.0271	79.5358	12.0570	79.3765	0.248	0.0000	0.0000
2024/02/08	2037	02/05/2024	11.44 Call	Bond Future	547.2700	0.5473	504.1000	0.5041	7.888	0.0000	0.0000
2024/02/08	2037	02/05/2024	11.44 Put	Bond Future	3781.0800	3.7811	3897.1600	3.8972	3.070	0.0000	0.0000
2024/02/08	2037	02/05/2024	11.45 Call	Bond Future	561.3800	0.5614	517.4400	0.5174	7.827	0.0000	0.0000
2024/02/08	2037	02/05/2024	11.45 Put	Bond Future	3738.4900	3.7385	3853.8000	3.8538	3.084	0.0000	0.0000
2024/02/08	2037	02/05/2024	11.43 Call	Bond Future	533.2900	0.5333	490.8900	0.4909	7.951	0.0000	0.0000
2024/02/08	2037	02/05/2024	11.43 Put	Bond Future	3823.8500	3.8239	3940.7000	3.9407	3.056	0.0000	0.0000
2024/02/08	2037	01/08/2024		Bond Future	12.1418	77.0265	12.1729	76.8638	0.255	0.0000	0.0000
2024/02/08	2037	01/08/2024	12.10 Call	Bond Future	2451.9200	2.4519	2363.6900	2.3637	3.598	0.0000	0.0000
2024/02/08	2037	01/08/2024	12.10 Put	Bond Future	2672.1500	2.6722	2746.5600	2.7466	2.785	0.0000	0.0000
2024/02/08	2037	01/08/2024	12.11 Call	Bond Future	2479.7600	2.4798	2390.9800	2.3910	3.580	0.0000	0.0000
2024/02/08	2037	01/08/2024	12.11 Put	Bond Future	2647.2700	2.6473	2721.1300	2.7211	2.790	0.0000	0.0000
2024/02/08	2037	01/08/2024	12.09 Call	Bond Future	2424.0200	2.4240	2336.3300	2.3363	3.618	0.0000	0.0000
2024/02/08	2037	01/08/2024	12.09 Put	Bond Future	2697.0200	2.6970	2771.9700	2.7720	2.779	0.0000	0.0000
2024/02/08	2037	01/08/2024	13.82 Call	Bond Future	8566.9400	8.5669	8419.1900	8.4192	1.725	0.0000	0.0000
2024/02/08	2037	01/08/2024	13.82 Put	Bond Future	438.9400	0.4389	453.8300	0.4538	3.392	0.0000	0.0000
2024/02/08	2037	01/08/2024	13.17 Call	Bond Future	6074.2600	6.0743	5941.3200	5.9413	2.189	0.0000	0.0000
2024/02/08	2037	01/08/2024	13.17 Put	Bond Future	937.7000	0.9377	967.4000	0.9674	3.167	0.0000	0.0000
2024/02/08	2037	07/11/2024		Bond Future	12.2709	78.8132	12.3032	78.6471	0.263	0.0000	0.0000
2024/02/08	2037	07/11/2024	12.58 Call	Bond Future	4174.7200	4.1747	4070.4900	4.0705	2.497	0.0000	0.0000
2024/02/08	2037	07/11/2024	12.58 Put	Bond Future	2604.7900	2.6048	2666.6200	2.6666	2.374	0.0000	0.0000
2024/02/08	2037	07/11/2024	12.59 Call	Bond Future	4205.6300	4.2056	4101.0200	4.1010	2.487	0.0000	0.0000
2024/02/08	2037	07/11/2024	12.59 Put	Bond Future	2585.6900	2.5857	2647.1400	2.6471	2.377	0.0000	0.0000
2024/02/08	2037	07/11/2024	12.57 Call	Bond Future	4143.9000	4.1439	4040.0600	4.0401	2.506	0.0000	0.0000
2024/02/08	2037	07/11/2024	12.57 Put	Bond Future	2624.0200	2.6240	2686.2400	2.6862	2.371	0.0000	0.0000
2024/02/08	2037	06/02/2025		Bond Future	12.4008	76.2468	12.4344	76.0774	0.270	0.0000	0.0000
2024/02/08	2037	06/02/2025	12.76 Call	Bond Future	4727.6400	4.7276	4621.6300	4.6216	2.242	0.0000	0.0000
2024/02/08	2037	06/02/2025	12.76 Put	Bond Future	2941.5200	2.9415	3004.8900	3.0049	2.154	0.0000	0.0000
2024/02/08	2037	02/05/2025		Bond Future	12.5468	77.7024	12.5816	77.5301	0.277	0.0000	0.0000
2024/02/08	2037	02/05/2025	12.25 Call	Bond Future	3307.9900	3.3080	3223.8500	3.2239	2.544	0.0000	0.0000
2024/02/08	2037	02/05/2025	12.25 Put	Bond Future	4801.1700	4.8012	4889.3000	4.8893	1.836	0.0000	0.0000
2024/02/08	2038	02/05/2024		Bond Future	133.8770	133.8770	134.3921	134.3921	0.385	0.0000	0.0000
2024/02/08	2038	01/08/2024		Bond Future	134.7873	134.7873	135.3142	135.3142	0.391	0.0000	0.0000
2024/02/08	2038	07/11/2024		Bond Future	137.9510	137.9510	138.4907	138.4907	0.391	0.0000	0.0000
2024/02/08	2038	06/02/2025		Bond Future	138.8361	138.8361	139.3883	139.3883	0.398	0.0000	0.0000

0
0
0
83,617
0
0
0
0
0
0
72,241
0
0
1,383
0
0
0
0
1,383
0
1,383
9,175
0
0
0
0
0
0
0
0
0
0
0
0
0
5,213
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/08	2038	06/02/2025	135.23 Call	Bond Future	3606.0600	3.6061	4158.3100	4.1583	15.314	0.0000	0.0000
2024/02/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	2038	02/05/2025		Bond Future	141.5274	141.5274	142.0912	142.0912	0.398	0.0000	0.0000
2024/02/08	2038	02/05/2025	139.68 Call	Bond Future	1847.4300	1.8474	2411.1900	2.4112	30.516	0.0000	0.0000
2024/02/08	2038	02/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	2040	02/05/2024		Bond Future	12.3881	79.1423	12.4386	78.8608	0.407	0.0000	0.0000
2024/02/08	2040	02/05/2024	11.61 Call	Bond Future	332.0300	0.3320	285.3400	0.2853	14.062	0.0000	0.0000
2024/02/08	2040	02/05/2024	11.61 Put	Bond Future	4883.6600	4.8837	5118.4200	5.1184	4.807	0.0000	0.0000
2024/02/08	2040	02/05/2024	11.62 Call	Bond Future	342.2600	0.3423	294.4800	0.2945	13.960	0.0000	0.0000
2024/02/08	2040	02/05/2024	11.62 Put	Bond Future	4832.7800	4.8328	5066.4500	5.0665	4.835	0.0000	0.0000
2024/02/08	2040	02/05/2024	11.60 Call	Bond Future	321.9300	0.3219	276.3300	0.2763	14.165	0.0000	0.0000
2024/02/08	2040	02/05/2024	11.60 Put	Bond Future	4934.7500	4.9348	5170.6000	5.1706	4.779	0.0000	0.0000
2024/02/08	2040	01/08/2024		Bond Future	12.5095	76.3739	12.5620	76.0864	0.419	0.0000	0.0000
2024/02/08	2040	01/08/2024	12.33 Call	Bond Future	2267.2400	2.2672	2129.7900	2.1298	6.062	0.0000	0.0000
2024/02/08	2040	01/08/2024	12.33 Put	Bond Future	3264.0600	3.2641	3414.1100	3.4141	4.597	0.0000	0.0000
2024/02/08	2040	01/08/2024	12.34 Call	Bond Future	2294.5100	2.2945	2156.0800	2.1561	6.033	0.0000	0.0000
2024/02/08	2040	01/08/2024	12.34 Put	Bond Future	3235.2700	3.2353	3384.3400	3.3843	4.608	0.0000	0.0000
2024/02/08	2040	01/08/2024	12.32 Call	Bond Future	2240.1300	2.2401	2103.6500	2.1037	6.093	0.0000	0.0000
2024/02/08	2040	01/08/2024	12.32 Put	Bond Future	3293.0800	3.2931	3444.1000	3.4441	4.586	0.0000	0.0000
2024/02/08	2040	07/11/2024		Bond Future	12.6450	78.1453	12.6996	77.8515	0.432	0.0000	0.0000
2024/02/08	2040	07/11/2024	12.85 Call	Bond Future	4061.9300	4.0619	3889.4400	3.8894	4.247	0.0000	0.0000
2024/02/08	2040	07/11/2024	12.85 Put	Bond Future	2967.3800	2.9674	3088.7700	3.0888	4.091	0.0000	0.0000
2024/02/08	2040	07/11/2024	12.86 Call	Bond Future	4093.5300	4.0935	3920.3400	3.9203	4.231	0.0000	0.0000
2024/02/08	2040	07/11/2024	12.86 Put	Bond Future	2946.2300	2.9462	3066.9200	3.0669	4.096	0.0000	0.0000
2024/02/08	2040	07/11/2024	12.84 Call	Bond Future	4030.6800	4.0307	3858.8900	3.8589	4.262	0.0000	0.0000
2024/02/08	2040	07/11/2024	12.84 Put	Bond Future	2988.9400	2.9889	3111.0300	3.1110	4.085	0.0000	0.0000
2024/02/08	2040	06/02/2025		Bond Future	12.7808	75.3138	12.8376	75.0138	0.444	0.0000	0.0000
2024/02/08	2040	06/02/2025	12.95 Call	Bond Future	4488.9500	4.4890	4316.7000	4.3167	3.837	0.0000	0.0000
2024/02/08	2040	06/02/2025	12.95 Put	Bond Future	3600.5300	3.6005	3728.2500	3.7283	3.547	0.0000	0.0000
2024/02/08	2040	02/05/2025		Bond Future	12.9308	76.7508	12.9897	76.4454	0.456	0.0000	0.0000
2024/02/08	2040	02/05/2025	12.63 Call	Bond Future	3505.2000	3.5052	3359.4100	3.3594	4.159	0.0000	0.0000
2024/02/08	2040	02/05/2025	12.63 Put	Bond Future	5094.7800	5.0948	5254.3300	5.2543	3.132	0.0000	0.0000
2024/02/08	2044	02/05/2024	12.50 Call	Bond Future	1908.9900	1.9090	1800.1300	1.8001	5.702	0.0000	0.0000
2024/02/08	2044	02/05/2024	12.50 Put	Bond Future	1970.8800	1.9709	2056.9700	2.0570	4.368	0.0000	0.0000
2024/02/08	2044	02/05/2024	12.75 Call	Bond Future	2713.8500	2.7139	2583.6000	2.5836	4.799	0.0000	0.0000
2024/02/08	2044	02/05/2024	12.75 Put	Bond Future	1397.9800	1.3980	1462.6800	1.4627	4.628	0.0000	0.0000
2024/02/08	2044	02/05/2024	13.00 Call	Bond Future	3624.3600	3.6244	3476.4500	3.4765	4.081	0.0000	0.0000
2024/02/08	2044	02/05/2024	13.00 Put	Bond Future	974.0500	0.9741	1021.0900	1.0211	4.829	0.0000	0.0000

0

0

0

0

0

135,730

0

0

0

0

0

0

2,992

0

0

0

0

0

0

8,677

0

0

0

0

0

0

0

0

0

0

0

0

0

4,200

0

10,030

0

10,030

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	
2024/02/08	2044	02/05/2024		Bond Future	12.5111	74.9784	12.5460	74.7834	0.279	0.0000	0.0000
2024/02/08	2044	02/05/2024	11.66 Call	Bond Future	287.9900	0.2880	257.3000	0.2573	10.657	0.0000	0.0000
2024/02/08	2044	02/05/2024	11.66 Put	Bond Future	5319.9700	5.3200	5484.2300	5.4842	3.088	0.0000	0.0000
2024/02/08	2044	02/05/2024	11.67 Call	Bond Future	297.2200	0.2972	265.7900	0.2658	10.575	0.0000	0.0000
2024/02/08	2044	02/05/2024	11.67 Put	Bond Future	5266.7600	5.2668	5430.2800	5.4303	3.105	0.0000	0.0000
2024/02/08	2044	02/05/2024	11.65 Call	Bond Future	279.0500	0.2791	249.0900	0.2491	10.736	0.0000	0.0000
2024/02/08	2044	02/05/2024	11.65 Put	Bond Future	5373.5500	5.3736	5538.5400	5.5385	3.070	0.0000	0.0000
2024/02/08	2044	01/08/2024		Bond Future	12.6300	72.2438	12.6663	72.0447	0.287	0.0000	0.0000
2024/02/08	2044	01/08/2024	12.29 Call	Bond Future	1844.8500	1.8449	1757.8100	1.7578	4.718	0.0000	0.0000
2024/02/08	2044	01/08/2024	12.29 Put	Bond Future	3755.5300	3.7555	3867.5900	3.8676	2.984	0.0000	0.0000
2024/02/08	2044	01/08/2024	12.30 Call	Bond Future	1869.3600	1.8694	1781.6200	1.7816	4.694	0.0000	0.0000
2024/02/08	2044	01/08/2024	12.30 Put	Bond Future	3722.6300	3.7226	3833.9900	3.8340	2.991	0.0000	0.0000
2024/02/08	2044	01/08/2024	12.28 Call	Bond Future	1820.5100	1.8205	1734.1800	1.7342	4.742	0.0000	0.0000
2024/02/08	2044	01/08/2024	12.28 Put	Bond Future	3788.6600	3.7887	3901.4300	3.9014	2.977	0.0000	0.0000
2024/02/08	2044	07/11/2024		Bond Future	12.7620	73.9193	12.7998	73.7158	0.296	0.0000	0.0000
2024/02/08	2044	07/11/2024	12.91 Call	Bond Future	3976.1500	3.9762	3856.7800	3.8568	3.002	0.0000	0.0000
2024/02/08	2044	07/11/2024	12.91 Put	Bond Future	3183.9600	3.1840	3268.0300	3.2680	2.640	0.0000	0.0000
2024/02/08	2044	07/11/2024	12.92 Call	Bond Future	4006.8400	4.0068	3886.9900	3.8870	2.991	0.0000	0.0000
2024/02/08	2044	07/11/2024	12.92 Put	Bond Future	3161.6500	3.1617	3245.2400	3.2452	2.644	0.0000	0.0000
2024/02/08	2044	07/11/2024	12.90 Call	Bond Future	3945.3000	3.9453	3826.4100	3.8264	3.013	0.0000	0.0000
2024/02/08	2044	07/11/2024	12.90 Put	Bond Future	3206.1800	3.2062	3290.7300	3.2907	2.637	0.0000	0.0000
2024/02/08	2044	06/02/2025		Bond Future	12.8941	71.1221	12.9333	70.9146	0.304	0.0000	0.0000
2024/02/08	2044	06/02/2025	13.02 Call	Bond Future	4375.5100	4.3755	4255.7500	4.2558	2.737	0.0000	0.0000
2024/02/08	2044	06/02/2025	13.02 Put	Bond Future	3712.4800	3.7125	3800.3000	3.8003	2.366	0.0000	0.0000
2024/02/08	2044	02/05/2025		Bond Future	13.0389	72.4788	13.0795	72.2676	0.312	0.0000	0.0000
2024/02/08	2044	02/05/2025	12.72 Call	Bond Future	3567.9300	3.5679	3465.1400	3.4651	2.881	0.0000	0.0000
2024/02/08	2044	02/05/2025	12.72 Put	Bond Future	5262.1800	5.2622	5370.5600	5.3706	2.060	0.0000	0.0000
2024/02/08	2046	02/05/2024		Bond Future	115.4911	115.4911	115.4755	115.4755	0.014	0.0000	0.0000
2024/02/08	2046	01/08/2024		Bond Future	118.0551	118.0551	118.0393	118.0393	0.013	0.0000	0.0000
2024/02/08	2046	07/11/2024		Bond Future	118.6286	118.6286	118.6130	118.6130	0.013	0.0000	0.0000
2024/02/08	2046	06/02/2025		Bond Future	121.2076	121.2076	121.1922	121.1922	0.013	0.0000	0.0000
2024/02/08	2046	06/02/2025	114.01 Call	Bond Future	7197.5700	7.1976	7182.1900	7.1822	0.214	0.0000	0.0000
2024/02/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	2046	02/05/2025		Bond Future	121.3138	121.3138	121.2991	121.2991	0.012	0.0000	0.0000
2024/02/08	2046	02/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	2046	02/05/2025	121.97 Put	Bond Future	656.2500	0.6563	670.9200	0.6709	2.235	0.0000	0.0000
2024/02/08	2050	02/05/2024		Bond Future	116.9047	116.9047	117.2884	117.2884	0.328	0.0000	0.0000
2024/02/08	2050	01/08/2024		Bond Future	117.2035	117.2035	117.5960	117.5960	0.335	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	
2024/02/08	2050	07/11/2024		Bond Future	119.9543	119.9543	120.3565	120.3565	0.335	0.0000	0.0000
2024/02/08	2050	06/02/2025		Bond Future	120.2055	120.2055	120.6173	120.6173	0.343	0.0000	0.0000
2024/02/08	2050	06/02/2025	115.60 Call	Bond Future	4605.5000	4.6055	5017.2900	5.0173	8.941	0.0000	0.0000
2024/02/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	2050	02/05/2025		Bond Future	122.5352	122.5352	122.9556	122.9556	0.343	0.0000	0.0000
2024/02/08	2050	02/05/2025	121.16 Call	Bond Future	1375.2300	1.3752	1795.5700	1.7956	30.565	0.0000	0.0000
2024/02/08	2050	02/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	AL37	01/02/2024		Index Future	946.2820	946.2820	946.2820	946.2820	0.000	0.0000	0.0000
2024/02/08	AL37	02/05/2024		Index Future	961.1990	961.1990	959.9210	959.9210	0.133	0.0000	0.0000
2024/02/08	AL37	01/08/2024		Index Future	982.3100	982.3100	981.0060	981.0060	0.133	0.0000	0.0000
2024/02/08	AL37	07/11/2024		Index Future	1005.1340	1005.1340	1003.8040	1003.8040	0.132	0.0000	0.0000
2024/02/08	AL37	06/02/2025		Index Future	1026.7840	1026.7840	1025.4280	1025.4280	0.132	0.0000	0.0000
2024/02/08	AL37	02/05/2025		Index Future	1046.5270	1046.5270	1045.1500	1045.1500	0.132	0.0000	0.0000
2024/02/08	AL7T	01/02/2024		Index Future	1096.3570	1096.3570	1096.3570	1096.3570	0.000	0.0000	0.0000
2024/02/08	AL7T	02/05/2024		Index Future	1113.6490	1113.6490	1111.3840	1111.3840	0.203	0.0000	0.0000
2024/02/08	AL7T	01/08/2024		Index Future	1138.1080	1138.1080	1135.7960	1135.7960	0.203	0.0000	0.0000
2024/02/08	AL7T	07/11/2024		Index Future	1164.5530	1164.5530	1162.1910	1162.1910	0.203	0.0000	0.0000
2024/02/08	AL7T	06/02/2025		Index Future	1189.6360	1189.6360	1187.2280	1187.2280	0.202	0.0000	0.0000
2024/02/08	AL7T	02/05/2025		Index Future	1212.5110	1212.5110	1210.0610	1210.0610	0.202	0.0000	0.0000
2024/02/08	ALBI	01/02/2024		Index Future	948.6240	948.6240	948.6240	948.6240	0.000	0.0000	0.0000
2024/02/08	ALBI	02/05/2024		Index Future	963.5490	963.5490	961.6210	961.6210	0.200	0.0000	0.0000
2024/02/08	ALBI	01/08/2024		Index Future	984.7120	984.7120	982.7430	982.7430	0.200	0.0000	0.0000
2024/02/08	ALBI	07/11/2024		Index Future	1007.5920	1007.5920	1005.5820	1005.5820	0.199	0.0000	0.0000
2024/02/08	ALBI	06/02/2025		Index Future	1029.2950	1029.2950	1027.2440	1027.2440	0.199	0.0000	0.0000
2024/02/08	ALBI	02/05/2025		Index Future	1049.0870	1049.0870	1047.0010	1047.0010	0.199	0.0000	0.0000
2024/02/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	C035	28/02/2035		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	
2024/02/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/02/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/02/08	ES33	02/05/2024		Bond Future	12.4247	74.2530	12.4595	74.0994	0.280	0.0000	0.0000
2024/02/08	ES33	01/08/2024		Bond Future	12.5623	75.9013	12.5986	75.7446	0.289	0.0000	0.0000
2024/02/08	ES33	07/11/2024		Bond Future	12.7332	73.8793	12.7711	73.7193	0.298	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	
2024/02/08	ES33	06/02/2025		Bond Future	12.9078	75.4836	12.9475	75.3203	0.308	0.0000	0.0000
2024/02/08	ES33	06/02/2025	13.34 Call	Bond Future	1752.0200	1.7520	1588.6700	1.5887	9.324	0.0000	0.0000
2024/02/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	ES33	02/05/2025		Bond Future	13.0921	73.1457	13.1335	72.9796	0.316	0.0000	0.0000
2024/02/08	ES33	02/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	ES33	02/05/2025	12.73 Put	Bond Future	1475.9400	1.4759	1642.0700	1.6421	11.256	0.0000	0.0000
2024/02/08	ES42	02/05/2024		Bond Future	13.0229	69.1399	13.0628	68.9365	0.307	0.0000	0.0000
2024/02/08	ES42	01/08/2024		Bond Future	13.1551	70.6744	13.1967	70.4666	0.316	0.0000	0.0000
2024/02/08	ES42	07/11/2024		Bond Future	13.3142	68.0637	13.3575	67.8513	0.325	0.0000	0.0000
2024/02/08	ES42	06/02/2025		Bond Future	13.4689	69.5399	13.5140	69.3231	0.335	0.0000	0.0000
2024/02/08	ES42	06/02/2025	13.71 Call	Bond Future	1146.3900	1.1464	929.6000	0.9296	18.911	0.0000	0.0000
2024/02/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	ES42	02/05/2025		Bond Future	13.6362	66.6211	13.6831	66.4005	0.344	0.0000	0.0000
2024/02/08	ES42	02/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	ES42	02/05/2025	13.25 Put	Bond Future	1865.5800	1.8656	2086.2200	2.0862	11.827	0.0000	0.0000
2024/02/08	GOVI	01/02/2024		GOVI	935.0220	935.0220	935.0220	935.0220	0.000	0.0000	0.0000
2024/02/08	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	02/05/2024	950.98 Put	GOVI	12770.0000	1.2770	31790.0000	3.1790	148.943	0.0000	0.0000
2024/02/08	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	02/05/2024	950.99 Put	GOVI	12870.0000	1.2870	31890.0000	3.1890	147.786	0.0000	0.0000
2024/02/08	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	02/05/2024	950.97 Put	GOVI	12670.0000	1.2670	31690.0000	3.1690	150.118	0.0000	0.0000
2024/02/08	GOVI	02/05/2024		GOVI	949.7030	949.7030	947.8010	947.8010	0.200	0.0000	0.0000
2024/02/08	GOVI	01/08/2024		GOVI	970.5610	970.5610	968.6200	968.6200	0.200	0.0000	0.0000
2024/02/08	GOVI	01/08/2024	943.38 Call	GOVI	271810.0000	27.1810	252400.0000	25.2400	7.141	0.0000	0.0000
2024/02/08	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	01/08/2024	943.39 Call	GOVI	271710.0000	27.1710	252300.0000	25.2300	7.144	0.0000	0.0000
2024/02/08	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	01/08/2024	943.37 Call	GOVI	271910.0000	27.1910	252500.0000	25.2500	7.138	0.0000	0.0000
2024/02/08	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	07/11/2024		GOVI	993.1130	993.1130	991.1300	991.1300	0.200	0.0000	0.0000
2024/02/08	GOVI	07/11/2024	948.79 Call	GOVI	443230.0000	44.3230	423400.0000	42.3400	4.474	0.0000	0.0000
2024/02/08	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	07/11/2024	948.80 Call	GOVI	443130.0000	44.3130	423300.0000	42.3300	4.475	0.0000	0.0000
2024/02/08	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	07/11/2024	948.78 Call	GOVI	443330.0000	44.3330	423500.0000	42.3500	4.473	0.0000	0.0000
2024/02/08	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	06/02/2025		GOVI	1014.5040	1014.5040	1012.4810	1012.4810	0.199	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	
2024/02/08	GOVI	06/02/2025	972.00 Call	GOVI	425040.0000	42.5040	404810.0000	40.4810	4.760	0.0000	0.0000
2024/02/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GOVI	02/05/2025		GOVI	1034.0110	1034.0110	1031.9540	1031.9540	0.199	0.0000	0.0000
2024/02/08	GOVI	02/05/2025	1,022. Call 00	GOVI	120110.0000	12.0110	99540.0000	9.9540	17.126	0.0000	0.0000
2024/02/08	GOVI	02/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/02/08	IGOV	01/02/2024		Index Future	346.3510	346.3510	346.3510	346.3510	0.000	0.0000	0.0000
2024/02/08	IGOV	02/05/2024		Index Future	352.5870	352.5870	352.9500	352.9500	0.103	0.0000	0.0000
2024/02/08	IGOV	01/08/2024		Index Future	360.4150	360.4150	360.7870	360.7870	0.103	0.0000	0.0000
2024/02/08	IGOV	07/11/2024		Index Future	368.8790	368.8790	369.2610	369.2610	0.104	0.0000	0.0000
2024/02/08	IGOV	06/02/2025		Index Future	376.9050	376.9050	377.2960	377.2960	0.104	0.0000	0.0000
2024/02/08	IGOV	02/05/2025		Index Future	384.2260	384.2260	384.6270	384.6270	0.104	0.0000	0.0000
2024/02/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/02/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/02/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/02/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/02/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/02/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/02/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/02/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/02/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/02/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/02/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/02/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/02/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/02/08	JBAF	21/02/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/02/08	JBAF	20/03/2024		Jibar Tradeable Future	8.3200	91.6800	8.3300	91.6700	0.120	0.0000	0.0000
2024/02/08	JBAF	17/04/2024		Jibar Tradeable Future	8.3000	91.7000	8.3100	91.6900	0.120	0.0000	0.0000
2024/02/08	JBAF	15/05/2024		Jibar Tradeable Future	8.2980	91.7020	8.3000	91.7000	0.024	0.0000	0.0000
2024/02/08	JBAF	19/06/2024		Jibar Tradeable Future	8.2250	91.7750	8.2400	91.7600	0.182	0.0000	0.0000
2024/02/08	JBAF	17/07/2024		Jibar Tradeable Future	8.2300	91.7700	8.2400	91.7600	0.122	0.0000	0.0000
2024/02/08	JBAF	18/09/2024		Jibar Tradeable Future	8.0680	91.9320	8.1000	91.9000	0.397	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	
2024/02/08	JBAF	18/12/2024		Jibar Tradeable Future	7.6780	92.3220	7.7300	92.2700	0.677	0.0000	0.0000
2024/02/08	JBAF	19/03/2025		Jibar Tradeable Future	7.5700	92.4300	7.6500	92.3500	1.057	0.0000	0.0000
2024/02/08	JBAF	18/06/2025		Jibar Tradeable Future	7.4180	92.5820	7.4900	92.5100	0.971	0.0000	0.0000
2024/02/08	JBAF	17/09/2025		Jibar Tradeable Future	7.4700	92.5300	7.5400	92.4600	0.937	0.0000	0.0000
2024/02/08	JBAF	17/12/2025		Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000
2024/02/08	R035	02/05/2024		Bond Future	11.5849	85.1553	11.6304	84.9120	0.392	0.0000	0.0000
2024/02/08	R035	02/05/2024	11.20 Call	Bond Future	755.6100	0.7556	675.6300	0.6756	10.585	0.0000	0.0000
2024/02/08	R035	02/05/2024	11.20 Put	Bond Future	2857.1500	2.8572	3020.4600	3.0205	5.716	0.0000	0.0000
2024/02/08	R035	02/05/2024	11.21 Call	Bond Future	773.7900	0.7738	692.5100	0.6925	10.504	0.0000	0.0000
2024/02/08	R035	02/05/2024	11.21 Put	Bond Future	2819.8200	2.8198	2981.8300	2.9818	5.745	0.0000	0.0000
2024/02/08	R035	02/05/2024	11.19 Call	Bond Future	737.5600	0.7376	658.8900	0.6589	10.666	0.0000	0.0000
2024/02/08	R035	02/05/2024	11.19 Put	Bond Future	2894.6700	2.8947	3059.2900	3.0593	5.687	0.0000	0.0000
2024/02/08	R035	01/08/2024	11.80 Call	Bond Future	2811.7200	2.8117	2669.1600	2.6692	5.070	0.0000	0.0000
2024/02/08	R035	01/08/2024	11.80 Put	Bond Future	2201.1400	2.2011	2307.0500	2.3071	4.812	0.0000	0.0000
2024/02/08	R035	01/08/2024	11.81 Call	Bond Future	2842.4900	2.8425	2699.1000	2.6991	5.045	0.0000	0.0000
2024/02/08	R035	01/08/2024	11.81 Put	Bond Future	2179.7900	2.1798	2284.8700	2.2849	4.821	0.0000	0.0000
2024/02/08	R035	01/08/2024	11.79 Call	Bond Future	2781.3400	2.7813	2639.6000	2.6396	5.096	0.0000	0.0000
2024/02/08	R035	01/08/2024	11.79 Put	Bond Future	2222.9200	2.2229	2329.6500	2.3297	4.801	0.0000	0.0000
2024/02/08	R035	01/08/2024		Bond Future	11.6835	87.0255	11.7308	86.7770	0.405	0.0000	0.0000
2024/02/08	R035	07/11/2024		Bond Future	11.8101	84.5305	11.8594	84.2766	0.418	0.0000	0.0000
2024/02/08	R035	07/11/2024	12.18 Call	Bond Future	4180.2800	4.1803	4020.8000	4.0208	3.815	0.0000	0.0000
2024/02/08	R035	07/11/2024	12.18 Put	Bond Future	2303.3100	2.3033	2397.7400	2.3977	4.100	0.0000	0.0000
2024/02/08	R035	07/11/2024	12.19 Call	Bond Future	4212.4300	4.2124	4052.3500	4.0524	3.800	0.0000	0.0000
2024/02/08	R035	07/11/2024	12.19 Put	Bond Future	2285.5400	2.2855	2379.3700	2.3794	4.105	0.0000	0.0000
2024/02/08	R035	07/11/2024	12.17 Call	Bond Future	4148.5100	4.1485	3989.6300	3.9896	3.830	0.0000	0.0000
2024/02/08	R035	07/11/2024	12.17 Put	Bond Future	2321.5000	2.3215	2416.5300	2.4165	4.093	0.0000	0.0000
2024/02/08	R035	06/02/2025		Bond Future	11.9395	86.3480	11.9910	86.0890	0.431	0.0000	0.0000
2024/02/08	R035	06/02/2025	12.41 Call	Bond Future	4973.5100	4.9735	4809.3300	4.8093	3.301	0.0000	0.0000
2024/02/08	R035	06/02/2025	12.41 Put	Bond Future	2646.5800	2.6466	2741.4500	2.7415	3.585	0.0000	0.0000
2024/02/08	R035	02/05/2025		Bond Future	12.0753	83.4919	12.1288	83.2283	0.443	0.0000	0.0000
2024/02/08	R035	02/05/2025	11.78 Call	Bond Future	3112.7000	3.1127	2988.4900	2.9885	3.990	0.0000	0.0000
2024/02/08	R035	02/05/2025	11.78 Put	Bond Future	4589.1900	4.5892	4728.6100	4.7286	3.038	0.0000	0.0000
2024/02/08	R053	02/05/2024	13.03 Call	Bond Future	5361.5500	5.3616	5154.2800	5.1543	3.866	0.0000	0.0000
2024/02/08	R053	02/05/2024	13.03 Put	Bond Future	955.7600	0.9558	1006.0600	1.0061	5.263	0.0000	0.0000
2024/02/08	R053	02/05/2024	13.04 Call	Bond Future	5414.2800	5.4143	5206.2800	5.2063	3.842	0.0000	0.0000
2024/02/08	R053	02/05/2024	13.04 Put	Bond Future	941.0700	0.9411	990.6400	0.9906	5.267	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	
2024/02/08	R053	02/05/2024	13.02 Call	Bond Future	5308.8000	5.3088	5102.2500	5.1023	3.891	0.0000	0.0000
2024/02/08	R053	02/05/2024	13.02 Put	Bond Future	970.5300	0.9705	1021.5500	1.0216	5.257	0.0000	0.0000
2024/02/08	R053	02/05/2024		Bond Future	12.4055	95.0496	12.4405	94.7920	0.282	0.0000	0.0000
2024/02/08	R053	01/08/2024	13.14 Call	Bond Future	6262.2700	6.2623	6070.5800	6.0706	3.061	0.0000	0.0000
2024/02/08	R053	01/08/2024	13.14 Put	Bond Future	1923.2300	1.9232	1994.5800	1.9946	3.710	0.0000	0.0000
2024/02/08	R053	01/08/2024	13.15 Call	Bond Future	6310.3200	6.3103	6118.0100	6.1180	3.048	0.0000	0.0000
2024/02/08	R053	01/08/2024	13.15 Put	Bond Future	1904.9200	1.9049	1975.6500	1.9757	3.713	0.0000	0.0000
2024/02/08	R053	01/08/2024	13.13 Call	Bond Future	6214.3100	6.2143	6023.2300	6.0232	3.075	0.0000	0.0000
2024/02/08	R053	01/08/2024	13.13 Put	Bond Future	1941.7300	1.9417	2013.6900	2.0137	3.706	0.0000	0.0000
2024/02/08	R053	01/08/2024		Bond Future	12.5150	97.1367	12.5513	96.8737	0.290	0.0000	0.0000
2024/02/08	R053	07/11/2024		Bond Future	12.6456	93.5189	12.6835	93.2502	0.299	0.0000	0.0000
2024/02/08	R053	07/11/2024	12.80 Call	Bond Future	5107.0400	5.1070	4948.9700	4.9490	3.095	0.0000	0.0000
2024/02/08	R053	07/11/2024	12.80 Put	Bond Future	4020.7300	4.0207	4131.3600	4.1314	2.751	0.0000	0.0000
2024/02/08	R053	07/11/2024	12.81 Call	Bond Future	5147.6400	5.1476	4988.9100	4.9889	3.084	0.0000	0.0000
2024/02/08	R053	07/11/2024	12.81 Put	Bond Future	3991.7700	3.9918	4101.7400	4.1017	2.755	0.0000	0.0000
2024/02/08	R053	07/11/2024	12.79 Call	Bond Future	5066.5600	5.0666	4909.1400	4.9091	3.107	0.0000	0.0000
2024/02/08	R053	07/11/2024	12.79 Put	Bond Future	4049.9000	4.0499	4161.1800	4.1612	2.748	0.0000	0.0000
2024/02/08	R053	06/02/2025		Bond Future	12.7737	95.5279	12.8131	95.2537	0.308	0.0000	0.0000
2024/02/08	R053	06/02/2025	12.94 Call	Bond Future	5802.2000	5.8022	5642.0800	5.6421	2.760	0.0000	0.0000
2024/02/08	R053	06/02/2025	12.94 Put	Bond Future	4654.5800	4.6546	4768.6300	4.7686	2.450	0.0000	0.0000
2024/02/08	R053	02/05/2025		Bond Future	12.9107	91.4915	12.9515	91.2126	0.317	0.0000	0.0000
2024/02/08	R053	02/05/2025	12.64 Call	Bond Future	4743.3200	4.7433	4605.1200	4.6051	2.914	0.0000	0.0000
2024/02/08	R053	02/05/2025	12.64 Put	Bond Future	6631.2000	6.6312	6771.9600	6.7720	2.123	0.0000	0.0000
2024/02/08	R186	02/05/2024		Bond Future	8.7205	108.0314	8.7536	107.9533	0.379	0.0000	0.0000
2024/02/08	R186	02/05/2024	8.00 Call	Bond Future	73.6500	0.0737	64.0000	0.0640	13.103	0.0000	0.0000
2024/02/08	R186	02/05/2024	8.00 Put	Bond Future	1793.4100	1.7934	1861.8600	1.8619	3.817	0.0000	0.0000
2024/02/08	R186	02/05/2024	8.01 Call	Bond Future	76.7000	0.0767	66.7400	0.0667	12.986	0.0000	0.0000
2024/02/08	R186	02/05/2024	8.01 Put	Bond Future	1772.3400	1.7723	1840.4800	1.8405	3.845	0.0000	0.0000
2024/02/08	R186	02/05/2024	7.99 Call	Bond Future	70.8000	0.0708	61.4400	0.0614	13.220	0.0000	0.0000
2024/02/08	R186	02/05/2024	7.99 Put	Bond Future	1814.6800	1.8147	1883.4200	1.8834	3.788	0.0000	0.0000
2024/02/08	R186	02/05/2024	10.40 Call	Bond Future	3893.0800	3.8931	3816.3300	3.8163	1.971	0.0000	0.0000
2024/02/08	R186	02/05/2024	10.40 Put	Bond Future	20.4300	0.0204	21.7800	0.0218	6.608	0.0000	0.0000
2024/02/08	R186	02/05/2024	9.73 Put	Bond Future	87.3300	0.0873	93.3400	0.0933	6.882	0.0000	0.0000
2024/02/08	R186	02/05/2024	9.73 Call	Bond Future	2437.3800	2.4374	2365.2900	2.3653	2.958	0.0000	0.0000
2024/02/08	R186	01/08/2024	8.69 Call	Bond Future	859.6800	0.8597	817.8600	0.8179	4.865	0.0000	0.0000
2024/02/08	R186	01/08/2024	8.69 Put	Bond Future	872.1300	0.8721	909.9100	0.9099	4.332	0.0000	0.0000
2024/02/08	R186	01/08/2024	8.70 Call	Bond Future	872.1300	0.8721	829.9800	0.8300	4.833	0.0000	0.0000
2024/02/08	R186	01/08/2024	8.70 Put	Bond Future	863.0000	0.8630	900.4500	0.9005	4.340	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	
2024/02/08	R186	01/08/2024	8.68 Call	Bond Future	847.3300	0.8473	805.8300	0.8058	4.898	0.0000	0.0000
2024/02/08	R186	01/08/2024	8.68 Put	Bond Future	881.3600	0.8814	919.4600	0.9195	4.323	0.0000	0.0000
2024/02/08	R186	01/08/2024		Bond Future	8.6958	105.0955	8.7327	105.0159	0.424	0.0000	0.0000
2024/02/08	R186	07/11/2024		Bond Future	8.6873	107.5346	8.7293	107.4535	0.483	0.0000	0.0000
2024/02/08	R186	07/11/2024	9.14 Call	Bond Future	1598.0800	1.5981	1545.7300	1.5457	3.276	0.0000	0.0000
2024/02/08	R186	07/11/2024	9.14 Put	Bond Future	728.4000	0.7284	757.0700	0.7571	3.936	0.0000	0.0000
2024/02/08	R186	07/11/2024	9.15 Call	Bond Future	1611.6700	1.6117	1559.1200	1.5591	3.261	0.0000	0.0000
2024/02/08	R186	07/11/2024	9.15 Put	Bond Future	722.8900	0.7229	751.3600	0.7514	3.938	0.0000	0.0000
2024/02/08	R186	07/11/2024	9.13 Call	Bond Future	1584.8900	1.5849	1532.7300	1.5327	3.291	0.0000	0.0000
2024/02/08	R186	07/11/2024	9.13 Put	Bond Future	734.3200	0.7343	763.1800	0.7632	3.930	0.0000	0.0000
2024/02/08	R186	06/02/2025		Bond Future	8.6841	104.5312	8.7321	104.4488	0.553	0.0000	0.0000
2024/02/08	R186	06/02/2025	9.03 Call	Bond Future	1443.9400	1.4439	1394.3800	1.3944	3.432	0.0000	0.0000
2024/02/08	R186	06/02/2025	9.03 Put	Bond Future	851.8400	0.8518	884.7000	0.8847	3.858	0.0000	0.0000
2024/02/08	R186	02/05/2025		Bond Future	8.7481	106.5301	8.8033	106.4466	0.632	0.0000	0.0000
2024/02/08	R186	02/05/2025	8.47 Call	Bond Future	814.9700	0.8150	777.7900	0.7778	4.562	0.0000	0.0000
2024/02/08	R186	02/05/2025	8.47 Put	Bond Future	1236.5600	1.2366	1282.8700	1.2829	3.745	0.0000	0.0000
2024/02/08	R202	02/05/2024		Bond Future	264.6039	264.6039	264.5674	264.5674	0.014	0.0000	0.0000
2024/02/08	R202	01/08/2024		Bond Future	265.4005	265.4005	265.3639	265.3639	0.014	0.0000	0.0000
2024/02/08	R202	07/11/2024		Bond Future	271.6300	271.6300	271.5937	271.5937	0.013	0.0000	0.0000
2024/02/08	R202	06/02/2025		Bond Future	272.3238	272.3238	272.2881	272.2881	0.013	0.0000	0.0000
2024/02/08	R202	06/02/2025	266.79 Call	Bond Future	5533.8300	5.5338	5498.0500	5.4981	0.647	0.0000	0.0000
2024/02/08	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	R202	02/05/2025		Bond Future	277.6031	277.6031	277.5682	277.5682	0.013	0.0000	0.0000
2024/02/08	R202	02/05/2025	272.31 Call	Bond Future	5293.1000	5.2931	5258.1600	5.2582	0.660	0.0000	0.0000
2024/02/08	R202	02/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	R209	02/05/2024		Bond Future	11.7377	65.8978	11.7728	65.7324	0.299	0.0000	0.0000
2024/02/08	R209	02/05/2024	11.18 Call	Bond Future	446.8100	0.4468	404.2300	0.4042	9.530	0.0000	0.0000
2024/02/08	R209	02/05/2024	11.18 Put	Bond Future	3155.2200	3.1552	3278.0600	3.2781	3.893	0.0000	0.0000
2024/02/08	R209	02/05/2024	11.19 Call	Bond Future	459.0100	0.4590	415.6100	0.4156	9.455	0.0000	0.0000
2024/02/08	R209	02/05/2024	11.19 Put	Bond Future	3117.5200	3.1175	3239.5400	3.2395	3.914	0.0000	0.0000
2024/02/08	R209	02/05/2024	11.17 Call	Bond Future	434.8200	0.4348	393.0700	0.3931	9.602	0.0000	0.0000
2024/02/08	R209	02/05/2024	11.17 Put	Bond Future	3193.1900	3.1932	3316.8600	3.3169	3.873	0.0000	0.0000
2024/02/08	R209	01/08/2024		Bond Future	11.8336	67.3449	11.8700	67.1760	0.307	0.0000	0.0000
2024/02/08	R209	01/08/2024	11.79 Call	Bond Future	2041.9800	2.0420	1952.3800	1.9524	4.388	0.0000	0.0000
2024/02/08	R209	01/08/2024	11.79 Put	Bond Future	2245.4300	2.2454	2324.7400	2.3247	3.532	0.0000	0.0000
2024/02/08	R209	01/08/2024	11.80 Call	Bond Future	2066.5900	2.0666	1976.3900	1.9764	4.365	0.0000	0.0000
2024/02/08	R209	01/08/2024	11.80 Put	Bond Future	2223.3100	2.2233	2302.0200	2.3020	3.540	0.0000	0.0000
2024/02/08	R209	01/08/2024	11.78 Call	Bond Future	2017.3300	2.0173	1928.3300	1.9283	4.412	0.0000	0.0000

0
0
0
44,477
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
4,858
0
6
0
0
0
0
0
0
0
13,247
0
0
0
0
0
0
0
1,690
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/02/08	R209	01/08/2024	11.78 Put	Bond Future	2267.5500	2.2676	2347.4600	2.3475	3.524	0.0000	0.0000
2024/02/08	R209	07/11/2024		Bond Future	11.9502	65.7512	11.9879	65.5787	0.316	0.0000	0.0000
2024/02/08	R209	07/11/2024	12.22 Call	Bond Future	3462.4200	3.4624	3356.4000	3.3564	3.062	0.0000	0.0000
2024/02/08	R209	07/11/2024	12.22 Put	Bond Future	2243.1900	2.2432	2309.7300	2.3097	2.966	0.0000	0.0000
2024/02/08	R209	07/11/2024	12.23 Call	Bond Future	3489.7500	3.4898	3383.3100	3.3833	3.050	0.0000	0.0000
2024/02/08	R209	07/11/2024	12.23 Put	Bond Future	2225.9400	2.2259	2292.0600	2.2921	2.970	0.0000	0.0000
2024/02/08	R209	07/11/2024	12.21 Call	Bond Future	3435.1700	3.4352	3329.5600	3.3296	3.074	0.0000	0.0000
2024/02/08	R209	07/11/2024	12.21 Put	Bond Future	2260.5700	2.2606	2327.5200	2.3275	2.962	0.0000	0.0000
2024/02/08	R209	06/02/2025		Bond Future	12.0656	67.1646	12.1047	66.9885	0.325	0.0000	0.0000
2024/02/08	R209	06/02/2025	12.44 Call	Bond Future	4123.5400	4.1235	4013.4600	4.0135	2.670	0.0000	0.0000
2024/02/08	R209	06/02/2025	12.44 Put	Bond Future	2466.9100	2.4669	2532.8800	2.5329	2.674	0.0000	0.0000
2024/02/08	R209	02/05/2025		Bond Future	12.1919	65.2984	12.2324	65.1193	0.333	0.0000	0.0000
2024/02/08	R209	02/05/2025	11.89 Call	Bond Future	2804.7000	2.8047	2718.6700	2.7187	3.067	0.0000	0.0000
2024/02/08	R209	02/05/2025	11.89 Put	Bond Future	4159.7700	4.1598	4252.8600	4.2529	2.238	0.0000	0.0000
2024/02/08	R210	02/05/2024		Bond Future	235.1033	235.1033	234.8862	234.8862	0.092	0.0000	0.0000
2024/02/08	R210	01/08/2024		Bond Future	240.3229	240.3229	240.1015	240.1015	0.092	0.0000	0.0000
2024/02/08	R210	07/11/2024		Bond Future	242.6329	242.6329	242.4076	242.4076	0.093	0.0000	0.0000
2024/02/08	R210	06/02/2025		Bond Future	247.9089	247.9089	247.6795	247.6795	0.093	0.0000	0.0000
2024/02/08	R210	06/02/2025	239.61 Call	Bond Future	8298.9100	8.2989	8069.5200	8.0695	2.764	0.0000	0.0000
2024/02/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	R210	02/05/2025		Bond Future	249.3164	249.3164	249.0843	249.0843	0.093	0.0000	0.0000
2024/02/08	R210	02/05/2025	248.03 Call	Bond Future	1286.3600	1.2864	1054.3000	1.0543	18.040	0.0000	0.0000
2024/02/08	R210	02/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	R213	02/05/2024	10.29 Call	Bond Future	1013.2300	1.0132	941.5800	0.9416	7.071	0.0000	0.0000
2024/02/08	R213	02/05/2024	10.29 Put	Bond Future	1650.6900	1.6507	1731.3600	1.7314	4.887	0.0000	0.0000
2024/02/08	R213	02/05/2024	10.30 Call	Bond Future	1032.7400	1.0327	960.2600	0.9603	7.018	0.0000	0.0000
2024/02/08	R213	02/05/2024	10.30 Put	Bond Future	1626.9900	1.6270	1706.8300	1.7068	4.907	0.0000	0.0000
2024/02/08	R213	02/05/2024	10.28 Call	Bond Future	993.9400	0.9939	923.1200	0.9231	7.125	0.0000	0.0000
2024/02/08	R213	02/05/2024	10.28 Put	Bond Future	1674.6300	1.6746	1756.1300	1.7561	4.867	0.0000	0.0000
2024/02/08	R213	02/05/2024		Bond Future	10.4382	84.8133	10.4738	84.6610	0.341	0.0000	0.0000
2024/02/08	R213	01/08/2024		Bond Future	10.5068	86.6760	10.5441	86.5205	0.355	0.0000	0.0000
2024/02/08	R213	01/08/2024	10.87 Call	Bond Future	2823.3600	2.8234	2720.9800	2.7210	3.626	0.0000	0.0000
2024/02/08	R213	01/08/2024	10.87 Put	Bond Future	1326.2500	1.3263	1379.3800	1.3794	4.006	0.0000	0.0000
2024/02/08	R213	01/08/2024	10.88 Call	Bond Future	2850.2000	2.8502	2747.3600	2.7474	3.608	0.0000	0.0000
2024/02/08	R213	01/08/2024	10.88 Put	Bond Future	1312.3500	1.3124	1365.0200	1.3650	4.013	0.0000	0.0000
2024/02/08	R213	01/08/2024	10.86 Call	Bond Future	2796.3900	2.7964	2694.4800	2.6945	3.644	0.0000	0.0000
2024/02/08	R213	01/08/2024	10.86 Put	Bond Future	1340.0500	1.3401	1393.6500	1.3937	4.000	0.0000	0.0000
2024/02/08	R213	07/11/2024		Bond Future	10.6052	85.1272	10.6445	84.9684	0.371	0.0000	0.0000

0
5,237
0
0
0
0
0
0
0
0
0
0
0
0
0
198
300
60
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
26,520
0
0
0
0
0
0
0
0
16,163

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	
2024/02/08	R213	07/11/2024	11.22 Call	Bond Future	3912.2700	3.9123	3803.1500	3.8032	2.789	0.0000	0.0000
2024/02/08	R213	07/11/2024	11.22 Put	Bond Future	1473.3000	1.4733	1522.9700	1.5230	3.371	0.0000	0.0000
2024/02/08	R213	07/11/2024	11.23 Call	Bond Future	3939.5300	3.9395	3830.0800	3.8301	2.778	0.0000	0.0000
2024/02/08	R213	07/11/2024	11.23 Put	Bond Future	1461.6300	1.4616	1510.9700	1.5110	3.376	0.0000	0.0000
2024/02/08	R213	07/11/2024	11.21 Call	Bond Future	3885.0700	3.8851	3776.2900	3.7763	2.800	0.0000	0.0000
2024/02/08	R213	07/11/2024	11.21 Put	Bond Future	1485.0600	1.4851	1535.0700	1.5351	3.368	0.0000	0.0000
2024/02/08	R213	06/02/2025		Bond Future	10.7094	86.9583	10.7508	86.7964	0.387	0.0000	0.0000
2024/02/08	R213	06/02/2025	11.35 Call	Bond Future	4279.5700	4.2796	4171.3900	4.1714	2.528	0.0000	0.0000
2024/02/08	R213	06/02/2025	11.35 Put	Bond Future	1817.8800	1.8179	1871.6300	1.8716	2.957	0.0000	0.0000
2024/02/08	R213	02/05/2025		Bond Future	10.8276	85.0681	10.8710	84.9035	0.401	0.0000	0.0000
2024/02/08	R213	02/05/2025	10.52 Call	Bond Future	2325.8800	2.3259	2249.1300	2.2491	3.300	0.0000	0.0000
2024/02/08	R213	02/05/2025	10.52 Put	Bond Future	3503.3000	3.5033	3591.1400	3.5911	2.507	0.0000	0.0000
2024/02/08	R214	02/05/2024	13.52 Call	Bond Future	5964.0600	5.9641	5785.5100	5.7855	2.994	0.0000	0.0000
2024/02/08	R214	02/05/2024	13.52 Put	Bond Future	181.3700	0.1814	193.7900	0.1938	6.848	0.0000	0.0000
2024/02/08	R214	02/05/2024	12.87 Call	Bond Future	3574.4800	3.5745	3419.1000	3.4191	4.347	0.0000	0.0000
2024/02/08	R214	02/05/2024	12.87 Put	Bond Future	544.2300	0.5442	579.8200	0.5798	6.540	0.0000	0.0000
2024/02/08	R214	02/05/2024	12.12 Put	Bond Future	1735.9500	1.7360	1830.8600	1.8309	5.467	0.0000	0.0000
2024/02/08	R214	02/05/2024	12.12 Call	Bond Future	1305.7500	1.3058	1209.6900	1.2097	7.357	0.0000	0.0000
2024/02/08	R214	02/05/2024	12.14 Put	Bond Future	1687.0700	1.6871	1779.9700	1.7800	5.507	0.0000	0.0000
2024/02/08	R214	02/05/2024	12.14 Call	Bond Future	1353.3800	1.3534	1255.3100	1.2553	7.246	0.0000	0.0000
2024/02/08	R214	02/05/2024	11.47 Call	Bond Future	271.3900	0.2714	238.5200	0.2385	12.112	0.0000	0.0000
2024/02/08	R214	02/05/2024	11.47 Put	Bond Future	3973.1000	3.9731	4131.2000	4.1312	3.979	0.0000	0.0000
2024/02/08	R214	02/05/2024	11.48 Call	Bond Future	279.8200	0.2798	246.1800	0.2462	12.022	0.0000	0.0000
2024/02/08	R214	02/05/2024	11.48 Put	Bond Future	3929.1500	3.9292	4086.4800	4.0865	4.004	0.0000	0.0000
2024/02/08	R214	02/05/2024	11.46 Call	Bond Future	263.1400	0.2631	231.0300	0.2310	12.203	0.0000	0.0000
2024/02/08	R214	02/05/2024	11.46 Put	Bond Future	4017.2900	4.0173	4176.1500	4.1762	3.954	0.0000	0.0000
2024/02/08	R214	02/05/2024		Bond Future	12.2095	60.8023	12.2496	60.6113	0.328	0.0000	0.0000
2024/02/08	R214	01/08/2024		Bond Future	12.3071	62.1376	12.3486	61.9425	0.337	0.0000	0.0000
2024/02/08	R214	01/08/2024	12.17 Call	Bond Future	1865.2000	1.8652	1768.8800	1.7689	5.164	0.0000	0.0000
2024/02/08	R214	01/08/2024	12.17 Put	Bond Future	2517.4500	2.5175	2616.1600	2.6162	3.921	0.0000	0.0000
2024/02/08	R214	01/08/2024	12.18 Call	Bond Future	1888.9000	1.8889	1791.8600	1.7919	5.137	0.0000	0.0000
2024/02/08	R214	01/08/2024	12.18 Put	Bond Future	2493.2100	2.4932	2591.2000	2.5912	3.930	0.0000	0.0000
2024/02/08	R214	01/08/2024	12.16 Call	Bond Future	1841.8300	1.8418	1746.2100	1.7462	5.192	0.0000	0.0000
2024/02/08	R214	01/08/2024	12.16 Put	Bond Future	2542.0800	2.5421	2641.4900	2.6415	3.911	0.0000	0.0000
2024/02/08	R214	07/11/2024		Bond Future	12.4280	60.2731	12.4710	60.0738	0.346	0.0000	0.0000
2024/02/08	R214	07/11/2024	12.61 Call	Bond Future	3301.9300	3.3019	3184.2000	3.1842	3.565	0.0000	0.0000
2024/02/08	R214	07/11/2024	12.61 Put	Bond Future	2465.4500	2.4655	2547.0300	2.5470	3.309	0.0000	0.0000
2024/02/08	R214	07/11/2024	12.62 Call	Bond Future	3328.8000	3.3288	3210.5700	3.2106	3.552	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
15,610
0
15,610
0
10,000
0
5,610
0
0
0
0
0
0
0
20,992
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/02/08	R214	07/11/2024	12.62 Put	Bond Future	2446.8900	2.4469	2527.9700	3.314	0.0000	0.0000
2024/02/08	R214	07/11/2024	12.60 Call	Bond Future	3275.1500	3.2752	3157.9200	3.579	0.0000	0.0000
2024/02/08	R214	07/11/2024	12.60 Put	Bond Future	2484.1400	2.4841	2566.2200	2.5662	3.304	0.0000
2024/02/08	R214	06/02/2025		Bond Future	12.5493	61.5690	12.5938	61.3657	0.355	0.0000
2024/02/08	R214	06/02/2025	12.71 Call	Bond Future	3652.3500	3.6524	3534.6100	3.5346	3.224	0.0000
2024/02/08	R214	06/02/2025	12.71 Put	Bond Future	2923.9500	2.9240	3009.5700	3.0096	2.928	0.0000
2024/02/08	R214	02/05/2025		Bond Future	12.6729	59.4451	12.7190	59.2381	0.363	0.0000
2024/02/08	R214	02/05/2025	12.40 Call	Bond Future	2959.3800	2.9594	2858.4400	2.8584	3.411	0.0000
2024/02/08	R214	02/05/2025	12.40 Put	Bond Future	4209.4700	4.2095	4315.5100	4.3155	2.519	0.0000
2024/02/08	R248	02/05/2024	11.40 Put	Bond Future	6395.1300	6.3951	6605.2900	6.6053	3.286	0.0000
2024/02/08	R248	02/05/2024	11.40 Call	Bond Future	128.7800	0.1288	109.9700	0.1100	14.606	0.0000
2024/02/08	R248	02/05/2024	12.40 Put	Bond Future	1896.0500	1.8961	2000.8900	2.0009	5.529	0.0000
2024/02/08	R248	02/05/2024	12.40 Call	Bond Future	1803.0800	1.8031	1678.9500	1.6790	6.884	0.0000
2024/02/08	R248	02/05/2024	13.16 Call	Bond Future	4643.4500	4.6435	4452.8300	4.4528	4.105	0.0000
2024/02/08	R248	02/05/2024	13.16 Put	Bond Future	592.9500	0.5930	631.3000	0.6313	6.468	0.0000
2024/02/08	R248	02/05/2024		Bond Future	12.4162	73.7500	12.4563	73.5211	0.323	0.0000
2024/02/08	R248	02/05/2024	11.47 Call	Bond Future	167.5800	0.1676	144.3100	0.1443	13.886	0.0000
2024/02/08	R248	02/05/2024	11.47 Put	Bond Future	5972.2900	5.9723	6177.9900	6.1780	3.444	0.0000
2024/02/08	R248	02/05/2024	11.48 Call	Bond Future	173.7700	0.1738	149.8200	0.1498	13.783	0.0000
2024/02/08	R248	02/05/2024	11.48 Put	Bond Future	5912.9200	5.9129	6117.9400	6.1179	3.467	0.0000
2024/02/08	R248	02/05/2024	11.46 Call	Bond Future	161.5500	0.1616	138.9500	0.1390	13.989	0.0000
2024/02/08	R248	02/05/2024	11.46 Put	Bond Future	6031.9200	6.0319	6238.2900	6.2383	3.421	0.0000
2024/02/08	R248	01/08/2024		Bond Future	12.5214	75.3697	12.5629	75.1358	0.332	0.0000
2024/02/08	R248	01/08/2024	12.31 Call	Bond Future	2148.6400	2.1486	2038.1900	2.0382	5.140	0.0000
2024/02/08	R248	01/08/2024	12.31 Put	Bond Future	3359.5200	3.3595	3482.9400	3.4829	3.674	0.0000
2024/02/08	R248	01/08/2024	12.32 Call	Bond Future	2175.9800	2.1760	2064.7000	2.0647	5.114	0.0000
2024/02/08	R248	01/08/2024	12.32 Put	Bond Future	3328.7600	3.3288	3451.3500	3.4514	3.683	0.0000
2024/02/08	R248	01/08/2024	12.30 Call	Bond Future	2121.4700	2.1215	2011.8500	2.0119	5.167	0.0000
2024/02/08	R248	01/08/2024	12.30 Put	Bond Future	3390.5300	3.3905	3514.7800	3.5148	3.665	0.0000
2024/02/08	R248	07/11/2024	12.79 Call	Bond Future	3871.2600	3.8713	3732.6700	3.7327	3.580	0.0000
2024/02/08	R248	07/11/2024	12.79 Put	Bond Future	3106.6900	3.1067	3207.1000	3.2071	3.232	0.0000
2024/02/08	R248	07/11/2024	12.80 Call	Bond Future	3902.8200	3.9028	3763.6400	3.7636	3.566	0.0000
2024/02/08	R248	07/11/2024	12.80 Put	Bond Future	3083.9000	3.0839	3183.7200	3.1837	3.237	0.0000
2024/02/08	R248	07/11/2024	12.78 Call	Bond Future	3839.7900	3.8398	3701.8000	3.7018	3.594	0.0000
2024/02/08	R248	07/11/2024	12.78 Put	Bond Future	3129.6500	3.1297	3230.6600	3.2307	3.228	0.0000
2024/02/08	R248	07/11/2024		Bond Future	12.6508	72.6675	12.6940	72.4285	0.342	0.0000
2024/02/08	R248	06/02/2025		Bond Future	12.7807	74.2296	12.8257	73.9857	0.352	0.0000
2024/02/08	R248	06/02/2025	12.71 Call	Bond Future	3836.6700	3.8367	3707.5300	3.7075	3.366	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	
2024/02/08	R248	06/02/2025	12.71 Put	Bond Future	4223.4300	4.2234	4338.1800	4.3382	2.717	0.0000	0.0000
2024/02/08	R248	02/05/2025		Bond Future	12.9126	71.2041	12.9592	70.9559	0.361	0.0000	0.0000
2024/02/08	R248	02/05/2025	12.60 Call	Bond Future	3510.7200	3.5107	3391.2400	3.3912	3.403	0.0000	0.0000
2024/02/08	R248	02/05/2025	12.60 Put	Bond Future	5217.7700	5.2178	5346.5200	5.3465	2.468	0.0000	0.0000
2024/02/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/02/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

0

0

0

0

0

0

0

1569002