



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 20/05/2024 TO 20/05/2024

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
2024/05/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/05/20	2025	01/08/2024		Bond Future	181.7785	181.7785	181.8248	0.026	0.0000	0.0000
2024/05/20	2025	07/11/2024		Bond Future	186.1230	186.1230	186.1706	0.026	0.0000	0.0000
2024/05/20	2029	01/08/2024		Bond Future	131.0173	131.0173	131.0436	0.020	0.0000	0.0000
2024/05/20	2029	07/11/2024		Bond Future	132.7412	132.7412	132.7684	0.020	0.0000	0.0000
2024/05/20	2029	06/02/2025		Bond Future	135.6636	135.6636	135.6917	0.021	0.0000	0.0000
2024/05/20	2029	06/02/2025	132.40 Call	Bond Future	3263.5600	3.2636	3291.6600	0.861	0.0000	0.0000

Open Interest

0

0

0

0

0

0

4,870

4,944

9,526

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	
2024/05/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2029	08/05/2025		Bond Future	137.2226	137.2226	137.2518	137.2518	0.021	0.0000	0.0000
2024/05/20	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2029	08/05/2025	137.85 Put	Bond Future	627.4500	0.6275	598.2300	0.5982	4.657	0.0000	0.0000
2024/05/20	2029	07/08/2025		Bond Future	140.1104	140.1104	140.1409	140.1409	0.022	0.0000	0.0000
2024/05/20	2029	07/08/2025	137.41 Call	Bond Future	2700.4400	2.7004	2730.9000	2.7309	1.128	0.0000	0.0000
2024/05/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.21 Put	Bond Future	1782.4200	1.7824	1590.7100	1.5907	10.756	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.21 Call	Bond Future	921.8600	0.9219	1016.6500	1.0167	10.282	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.71 Put	Bond Future	906.2100	0.9062	778.7800	0.7788	14.062	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.71 Call	Bond Future	1961.9500	1.9620	2121.0200	2.1210	8.108	0.0000	0.0000
2024/05/20	2030	01/08/2024	11.31 Call	Bond Future	3650.3100	3.6503	3871.2000	3.8712	6.051	0.0000	0.0000
2024/05/20	2030	01/08/2024	11.31 Put	Bond Future	360.8700	0.3609	295.2600	0.2953	18.181	0.0000	0.0000
2024/05/20	2030	01/08/2024		Bond Future	10.4329	90.1589	10.3584	90.4454	0.714	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.38 Call	Bond Future	1228.3800	1.2284	1345.1800	1.3452	9.508	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.38 Put	Bond Future	1431.7000	1.4317	1262.0000	1.2620	11.853	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.39 Call	Bond Future	1247.9700	1.2480	1366.0700	1.3661	9.463	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.39 Put	Bond Future	1412.8100	1.4128	1244.4100	1.2444	11.920	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.37 Call	Bond Future	1208.8000	1.2088	1324.3000	1.3243	9.555	0.0000	0.0000
2024/05/20	2030	01/08/2024	10.37 Put	Bond Future	1450.6100	1.4506	1279.6100	1.2796	11.788	0.0000	0.0000
2024/05/20	2030	07/11/2024		Bond Future	10.5258	92.2902	10.4465	92.5836	0.753	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.75 Call	Bond Future	2374.9800	2.3750	2531.5400	2.5315	6.592	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.75 Put	Bond Future	1552.1600	1.5522	1415.3600	1.4154	8.814	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.76 Call	Bond Future	2397.3400	2.3973	2554.7600	2.5548	6.566	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.76 Put	Bond Future	1538.0400	1.5380	1402.1000	1.4021	8.839	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.74 Call	Bond Future	2352.9500	2.3530	2508.6500	2.5087	6.617	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.74 Put	Bond Future	1566.6400	1.5666	1428.9800	1.4290	8.787	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.21 Put	Bond Future	2514.0100	2.5140	2328.8300	2.3288	7.366	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.21 Call	Bond Future	1338.7500	1.3388	1446.9300	1.4469	8.081	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.71 Put	Bond Future	1611.0100	1.6110	1470.7500	1.4708	8.706	0.0000	0.0000
2024/05/20	2030	07/11/2024	10.71 Call	Bond Future	2287.6900	2.2877	2440.7900	2.4408	6.692	0.0000	0.0000
2024/05/20	2030	07/11/2024	11.91 Call	Bond Future	5443.5600	5.4436	5677.8200	5.6778	4.303	0.0000	0.0000
2024/05/20	2030	07/11/2024	11.91 Put	Bond Future	508.8500	0.5089	449.7500	0.4498	11.614	0.0000	0.0000
2024/05/20	2030	06/02/2025		Bond Future	10.6282	90.2897	10.5438	90.5897	0.794	0.0000	0.0000
2024/05/20	2030	06/02/2025	10.68 Call	Bond Future	2401.0400	2.4010	2548.6700	2.5487	6.149	0.0000	0.0000
2024/05/20	2030	06/02/2025	10.68 Put	Bond Future	2217.4000	2.2174	2065.0400	2.0650	6.871	0.0000	0.0000
2024/05/20	2030	08/05/2025	12.28 Call	Bond Future	6075.9400	6.0759	6304.3300	6.3043	3.759	0.0000	0.0000
2024/05/20	2030	08/05/2025	12.28 Put	Bond Future	1045.6500	1.0457	967.2600	0.9673	7.497	0.0000	0.0000

0
0
0
0
0
0
0
0
0
600
0
600
0
600
121,097
0
0
0
0
0
0
0
53,764
0
0
0
0
0
0
0
0
600
0
600
0
600
0
0
0
0
0
2,280

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	
2024/05/20	2030	08/05/2025	10.69 Put	Bond Future	2670.7800	2.6708	2510.0000	2.5100	6.020	0.0000	0.0000
2024/05/20	2030	08/05/2025	10.69 Call	Bond Future	2475.3700	2.4754	2621.3700	2.6214	5.898	0.0000	0.0000
2024/05/20	2030	08/05/2025	11.86 Call	Bond Future	5033.8200	5.0338	5244.5600	5.2446	4.186	0.0000	0.0000
2024/05/20	2030	08/05/2025	11.86 Put	Bond Future	1346.6800	1.3467	1250.6400	1.2506	7.132	0.0000	0.0000
2024/05/20	2030	08/05/2025	10.31 Put	Bond Future	3320.9700	3.3210	3135.1100	3.1351	5.597	0.0000	0.0000
2024/05/20	2030	08/05/2025	10.31 Call	Bond Future	1818.3800	1.8184	1939.3000	1.9393	6.650	0.0000	0.0000
2024/05/20	2030	08/05/2025		Bond Future	10.7474	92.2644	10.6574	92.5712	0.838	0.0000	0.0000
2024/05/20	2030	08/05/2025	9.93 Call	Bond Future	1273.5200	1.2735	1369.0600	1.3691	7.502	0.0000	0.0000
2024/05/20	2030	08/05/2025	9.93 Put	Bond Future	4106.7000	4.1067	3895.4600	3.8955	5.144	0.0000	0.0000
2024/05/20	2030	07/08/2025		Bond Future	10.9118	90.1706	10.8152	90.4843	0.884	0.0000	0.0000
2024/05/20	2030	07/08/2025	11.11 Call	Bond Future	3135.0400	3.1350	3301.5000	3.3015	5.310	0.0000	0.0000
2024/05/20	2030	07/08/2025	11.11 Put	Bond Future	2494.9800	2.4950	2347.8000	2.3478	5.899	0.0000	0.0000
2024/05/20	2030	07/08/2025	12.12 Call	Bond Future	5311.3400	5.3113	5526.5200	5.5265	4.051	0.0000	0.0000
2024/05/20	2030	07/08/2025	12.12 Put	Bond Future	1496.4500	1.4965	1397.9900	1.3980	6.580	0.0000	0.0000
2024/05/20	2030	07/08/2025	10.48 Put	Bond Future	3432.8400	3.4328	3248.3300	3.2483	5.375	0.0000	0.0000
2024/05/20	2030	07/08/2025	10.48 Call	Bond Future	2019.1900	2.0192	2148.3200	2.1483	6.395	0.0000	0.0000
2024/05/20	2032	01/08/2024	12.54 Call	Bond Future	5750.5100	5.7505	6009.2800	6.0093	4.500	0.0000	0.0000
2024/05/20	2032	01/08/2024	12.54 Put	Bond Future	295.3900	0.2954	242.1400	0.2421	18.027	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.11 Put	Bond Future	2052.4300	2.0524	1847.9900	1.8480	9.961	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.11 Call	Bond Future	1271.4400	1.2714	1379.0200	1.3790	8.461	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.61 Put	Bond Future	1093.2900	1.0933	954.0200	0.9540	12.739	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.61 Call	Bond Future	2562.7800	2.5628	2735.5300	2.7355	6.741	0.0000	0.0000
2024/05/20	2032	01/08/2024	12.31 Call	Bond Future	4905.5200	4.9055	5148.4800	5.1485	4.953	0.0000	0.0000
2024/05/20	2032	01/08/2024	12.31 Put	Bond Future	412.5900	0.4126	343.5300	0.3435	16.738	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.14 Call	Bond Future	1336.4300	1.3364	1448.0000	1.4480	8.348	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.14 Put	Bond Future	1980.1900	1.9802	1779.7400	1.7797	10.123	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.15 Call	Bond Future	1358.4800	1.3585	1471.3800	1.4714	8.311	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.15 Put	Bond Future	1956.5600	1.9566	1757.4400	1.7574	10.177	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.13 Call	Bond Future	1314.5800	1.3146	1424.8100	1.4248	8.385	0.0000	0.0000
2024/05/20	2032	01/08/2024	11.13 Put	Bond Future	2004.0500	2.0041	1802.2600	1.8023	10.069	0.0000	0.0000
2024/05/20	2032	01/08/2024		Bond Future	11.2816	87.5949	11.2128	87.9069	0.610	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.48 Call	Bond Future	2562.3900	2.5624	2716.5200	2.7165	6.015	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.48 Put	Bond Future	2224.8600	2.2249	2059.5300	2.0595	7.431	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.49 Call	Bond Future	2587.0400	2.5870	2742.0900	2.7421	5.993	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.49 Put	Bond Future	2205.7600	2.2058	2041.3500	2.0414	7.454	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.47 Call	Bond Future	2537.8400	2.5378	2691.0500	2.6911	6.037	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.47 Put	Bond Future	2244.1000	2.2441	2077.8500	2.0779	7.408	0.0000	0.0000
2024/05/20	2032	07/11/2024		Bond Future	11.4031	85.4979	11.3307	85.8174	0.635	0.0000	0.0000

0
2,280
0
1,640
0
1,640
0
0
0
0
0
0
1,054
0
1,054
0
11,000
0
600
0
600
0
600
0
0
0
0
0
0
96,756
0
0
0
0
0
0
52,520

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/05/20	2032	07/11/2024	11.11 Put	Bond Future		3035.3500	3.0354	2835.2000	2.8352	6.594	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.11 Call	Bond Future		1733.0400	1.7330	1852.3500	1.8524	6.884	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.61 Put	Bond Future		1989.0200	1.9890	1835.5000	1.8355	7.718	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.61 Call	Bond Future		2893.1200	2.8931	3059.0600	3.0591	5.736	0.0000	0.0000
2024/05/20	2032	07/11/2024	12.95 Call	Bond Future		7056.0600	7.0561	7313.5800	7.3136	3.650	0.0000	0.0000
2024/05/20	2032	07/11/2024	12.95 Put	Bond Future		589.2000	0.5892	527.2600	0.5273	10.513	0.0000	0.0000
2024/05/20	2032	07/11/2024	13.36 Call	Bond Future		8432.2300	8.4322	8709.3700	8.7094	3.287	0.0000	0.0000
2024/05/20	2032	07/11/2024	13.36 Put	Bond Future		359.7500	0.3598	317.4300	0.3174	11.764	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.64 Put	Bond Future		1938.0500	1.9381	1787.1900	1.7872	7.784	0.0000	0.0000
2024/05/20	2032	07/11/2024	11.64 Call	Bond Future		2972.2000	2.9722	3140.8000	3.1408	5.673	0.0000	0.0000
2024/05/20	2032	06/02/2025		Bond Future		11.5292	87.3595	11.4531	87.6861	0.660	0.0000	0.0000
2024/05/20	2032	06/02/2025	11.72 Call	Bond Future		3366.9800	3.3670	3536.4000	3.5364	5.032	0.0000	0.0000
2024/05/20	2032	06/02/2025	11.72 Put	Bond Future		2555.3300	2.5553	2398.0700	2.3981	6.154	0.0000	0.0000
2024/05/20	2032	08/05/2025		Bond Future		11.6616	85.1028	11.5815	85.4369	0.687	0.0000	0.0000
2024/05/20	2032	08/05/2025	10.91 Call	Bond Future		1812.9100	1.8129	1923.3300	1.9233	6.091	0.0000	0.0000
2024/05/20	2032	08/05/2025	10.91 Put	Bond Future		5014.8900	5.0149	4791.2800	4.7913	4.459	0.0000	0.0000
2024/05/20	2032	07/08/2025		Bond Future		11.8260	86.8691	11.7415	87.2105	0.714	0.0000	0.0000
2024/05/20	2032	07/08/2025	12.01 Call	Bond Future		4030.9800	4.0310	4210.1200	4.2101	4.444	0.0000	0.0000
2024/05/20	2032	07/08/2025	12.01 Put	Bond Future		3293.2500	3.2933	3130.9600	3.1310	4.928	0.0000	0.0000
2024/05/20	2033	01/08/2024		Bond Future		122.6529	122.6529	122.5838	122.5838	0.056	0.0000	0.0000
2024/05/20	2033	07/11/2024		Bond Future		124.0791	124.0791	124.0085	124.0085	0.057	0.0000	0.0000
2024/05/20	2033	06/02/2025		Bond Future		126.8109	126.8109	126.7390	126.7390	0.057	0.0000	0.0000
2024/05/20	2033	06/02/2025	124.94 Call	Bond Future		1870.9200	1.8709	1798.9700	1.7990	3.846	0.0000	0.0000
2024/05/20	2033	06/02/2025	124.94 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2033	08/05/2025		Bond Future		128.0736	128.0736	128.0006	128.0006	0.057	0.0000	0.0000
2024/05/20	2033	08/05/2025	130.62 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2033	08/05/2025	130.62 Put	Bond Future		2546.4500	2.5465	2619.4400	2.6194	2.866	0.0000	0.0000
2024/05/20	2033	07/08/2025		Bond Future		130.7690	130.7690	130.6950	130.6950	0.057	0.0000	0.0000
2024/05/20	2033	07/08/2025	128.65 Call	Bond Future		2118.9600	2.1190	2045.0300	2.0450	3.489	0.0000	0.0000
2024/05/20	2033	07/08/2025	128.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2037	01/08/2024	13.82 Call	Bond Future		6924.8500	6.9249	7251.6500	7.2517	4.719	0.0000	0.0000
2024/05/20	2037	01/08/2024	13.82 Put	Bond Future		261.5700	0.2616	209.7600	0.2098	19.807	0.0000	0.0000
2024/05/20	2037	01/08/2024	13.17 Call	Bond Future		4358.5700	4.3586	4627.8500	4.6279	6.178	0.0000	0.0000
2024/05/20	2037	01/08/2024	13.17 Put	Bond Future		686.7300	0.6867	577.4000	0.5774	15.920	0.0000	0.0000
2024/05/20	2037	01/08/2024		Bond Future		12.4246	75.5618	12.3508	75.9404	0.594	0.0000	0.0000
2024/05/20	2037	01/08/2024	12.10 Call	Bond Future		1114.0700	1.1141	1224.3300	1.2243	9.897	0.0000	0.0000
2024/05/20	2037	01/08/2024	12.10 Put	Bond Future		2799.0200	2.7990	2530.6700	2.5307	9.587	0.0000	0.0000
2024/05/20	2037	01/08/2024	12.11 Call	Bond Future		1134.5000	1.1345	1246.3200	1.2463	9.856	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	
2024/05/20	2037	01/08/2024	12.11 Put	Bond Future	2766.7300	2.7667	2499.9400	2.4999	9.643	0.0000	0.0000
2024/05/20	2037	01/08/2024	12.09 Call	Bond Future	1093.7300	1.0937	1202.4300	1.2024	9.938	0.0000	0.0000
2024/05/20	2037	01/08/2024	12.09 Put	Bond Future	2831.4500	2.8315	2561.5400	2.5615	9.533	0.0000	0.0000
2024/05/20	2037	07/11/2024		Bond Future	12.5591	77.3479	12.4821	77.7356	0.613	0.0000	0.0000
2024/05/20	2037	07/11/2024	12.58 Call	Bond Future	2925.6300	2.9256	3108.1900	3.1082	6.240	0.0000	0.0000
2024/05/20	2037	07/11/2024	12.58 Put	Bond Future	2821.0100	2.8210	2615.8800	2.6159	7.272	0.0000	0.0000
2024/05/20	2037	07/11/2024	12.59 Call	Bond Future	2953.0400	2.9530	3136.6700	3.1367	6.218	0.0000	0.0000
2024/05/20	2037	07/11/2024	12.59 Put	Bond Future	2798.4100	2.7984	2594.3500	2.5944	7.292	0.0000	0.0000
2024/05/20	2037	07/11/2024	12.57 Call	Bond Future	2898.1300	2.8981	3079.6200	3.0796	6.262	0.0000	0.0000
2024/05/20	2037	07/11/2024	12.57 Put	Bond Future	2843.5600	2.8436	2637.3600	2.6374	7.251	0.0000	0.0000
2024/05/20	2037	06/02/2025		Bond Future	12.6967	74.7710	12.6164	75.1674	0.632	0.0000	0.0000
2024/05/20	2037	06/02/2025	12.76 Call	Bond Future	3625.9700	3.6260	3822.8900	3.8229	5.431	0.0000	0.0000
2024/05/20	2037	06/02/2025	12.76 Put	Bond Future	3315.6300	3.3156	3116.2000	3.1162	6.015	0.0000	0.0000
2024/05/20	2037	08/05/2025		Bond Future	12.8440	76.4056	12.7603	76.8108	0.652	0.0000	0.0000
2024/05/20	2037	08/05/2025	12.25 Call	Bond Future	2596.7800	2.5968	2748.5400	2.7485	5.844	0.0000	0.0000
2024/05/20	2037	08/05/2025	12.25 Put	Bond Future	5542.9400	5.5429	5289.4900	5.2895	4.572	0.0000	0.0000
2024/05/20	2037	08/05/2025	12.55 Put	Bond Future	4705.4400	4.7054	4476.4800	4.4765	4.866	0.0000	0.0000
2024/05/20	2037	08/05/2025	12.55 Call	Bond Future	3267.7700	3.2678	3444.0200	3.4440	5.394	0.0000	0.0000
2024/05/20	2037	08/05/2025	13.30 Put	Bond Future	3111.9600	3.1120	2939.8700	2.9399	5.530	0.0000	0.0000
2024/05/20	2037	08/05/2025	13.30 Call	Bond Future	5264.9500	5.2650	5498.0700	5.4981	4.428	0.0000	0.0000
2024/05/20	2037	08/05/2025	13.35 Put	Bond Future	3027.0600	3.0271	2858.4200	2.8584	5.571	0.0000	0.0000
2024/05/20	2037	08/05/2025	13.35 Call	Bond Future	5410.6100	5.4106	5647.1800	5.6472	4.372	0.0000	0.0000
2024/05/20	2037	07/08/2025		Bond Future	13.0190	73.7300	12.9316	74.1440	0.672	0.0000	0.0000
2024/05/20	2037	07/08/2025	13.01 Call	Bond Future	4377.1300	4.3771	4584.1400	4.5841	4.729	0.0000	0.0000
2024/05/20	2037	07/08/2025	13.01 Put	Bond Future	4419.6700	4.4197	4212.6700	4.2127	4.684	0.0000	0.0000
2024/05/20	2038	01/08/2024		Bond Future	131.4923	131.4923	131.3739	131.3739	0.090	0.0000	0.0000
2024/05/20	2038	07/11/2024		Bond Future	134.6350	134.6350	134.5140	134.5140	0.090	0.0000	0.0000
2024/05/20	2038	06/02/2025		Bond Future	135.4702	135.4702	135.3472	135.3472	0.091	0.0000	0.0000
2024/05/20	2038	06/02/2025	135.23 Call	Bond Future	240.2100	0.2402	117.2300	0.1172	51.197	0.0000	0.0000
2024/05/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2038	08/05/2025		Bond Future	138.4657	138.4657	138.3401	138.3401	0.091	0.0000	0.0000
2024/05/20	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2038	08/05/2025	139.68 Put	Bond Future	1214.3500	1.2144	1339.8700	1.3399	10.336	0.0000	0.0000
2024/05/20	2038	07/08/2025		Bond Future	139.1972	139.1972	139.0703	139.0703	0.091	0.0000	0.0000
2024/05/20	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2038	07/08/2025	139.56 Put	Bond Future	362.8000	0.3628	489.7400	0.4897	34.989	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.28 Put	Bond Future	3185.9600	3.1860	2945.7900	2.9458	7.538	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.28 Call	Bond Future	1056.2600	1.0563	1132.2200	1.1322	7.191	0.0000	0.0000

0
0
0
14,225
0
0
0
0
0
0
0
0
0
3,975
0
0
0
15,000
0
7,500
0
7,500
0
0
0
3,162
425
0
0
0
0
0
0
0
0
0
0
0
680

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	
2024/05/20	2040	01/08/2024	12.88 Call	Bond Future	2663.8200	2.6638	2818.6100	2.8186	5.811	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.88 Put	Bond Future	1520.2600	1.5203	1358.9200	1.3589	10.613	0.0000	0.0000
2024/05/20	2040	01/08/2024	13.48 Call	Bond Future	4871.9400	4.8719	5095.4300	5.0954	4.587	0.0000	0.0000
2024/05/20	2040	01/08/2024	13.48 Put	Bond Future	666.6500	0.6667	574.0100	0.5740	13.896	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.95 Put	Bond Future	1385.5900	1.3856	1233.3000	1.2333	10.991	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.95 Call	Bond Future	2896.9300	2.8969	3060.7700	3.0608	5.656	0.0000	0.0000
2024/05/20	2040	01/08/2024		Bond Future	12.6658	75.5223	12.6074	75.8385	0.461	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.33 Call	Bond Future	1160.0500	1.1601	1242.1700	1.2422	7.079	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.33 Put	Bond Future	3008.4800	3.0085	2774.4700	2.7745	7.778	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.34 Call	Bond Future	1181.4700	1.1815	1264.8400	1.2648	7.056	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.34 Put	Bond Future	2973.8400	2.9738	2741.0800	2.7411	7.827	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.32 Call	Bond Future	1138.7300	1.1387	1219.6000	1.2196	7.102	0.0000	0.0000
2024/05/20	2040	01/08/2024	12.32 Put	Bond Future	3043.2900	3.0433	2808.0300	2.8080	7.730	0.0000	0.0000
2024/05/20	2040	07/11/2024	12.85 Call	Bond Future	3190.0800	3.1901	3338.9200	3.3389	4.666	0.0000	0.0000
2024/05/20	2040	07/11/2024	12.85 Put	Bond Future	2933.3600	2.9334	2758.4600	2.7585	5.962	0.0000	0.0000
2024/05/20	2040	07/11/2024	12.86 Call	Bond Future	3219.5800	3.2196	3369.3000	3.3693	4.650	0.0000	0.0000
2024/05/20	2040	07/11/2024	12.86 Put	Bond Future	2910.1100	2.9101	2736.0900	2.7361	5.980	0.0000	0.0000
2024/05/20	2040	07/11/2024	12.84 Call	Bond Future	3160.7000	3.1607	3308.6600	3.3087	4.681	0.0000	0.0000
2024/05/20	2040	07/11/2024	12.84 Put	Bond Future	2956.7900	2.9568	2781.0100	2.7810	5.945	0.0000	0.0000
2024/05/20	2040	07/11/2024		Bond Future	12.8015	77.3075	12.7407	77.6312	0.475	0.0000	0.0000
2024/05/20	2040	06/02/2025		Bond Future	12.9397	74.4791	12.8764	74.8101	0.489	0.0000	0.0000
2024/05/20	2040	06/02/2025	12.95 Call	Bond Future	3702.3900	3.7024	3858.3200	3.8583	4.212	0.0000	0.0000
2024/05/20	2040	06/02/2025	12.95 Put	Bond Future	3648.6800	3.6487	3473.6200	3.4736	4.798	0.0000	0.0000
2024/05/20	2040	08/05/2025	13.43 Put	Bond Future	3527.0200	3.5270	3372.7300	3.3727	4.375	0.0000	0.0000
2024/05/20	2040	08/05/2025	13.43 Call	Bond Future	5250.7400	5.2507	5434.8400	5.4348	3.506	0.0000	0.0000
2024/05/20	2040	08/05/2025	12.75 Put	Bond Future	5125.5400	5.1255	4927.7200	4.9277	3.859	0.0000	0.0000
2024/05/20	2040	08/05/2025	12.75 Call	Bond Future	3373.3900	3.3734	3513.9600	3.5140	4.167	0.0000	0.0000
2024/05/20	2040	08/05/2025	13.50 Put	Bond Future	3394.1000	3.3941	3243.9500	3.2440	4.424	0.0000	0.0000
2024/05/20	2040	08/05/2025	13.50 Call	Bond Future	5461.4600	5.4615	5649.7000	5.6497	3.447	0.0000	0.0000
2024/05/20	2040	08/05/2025		Bond Future	13.0866	76.1071	13.0206	76.4455	0.504	0.0000	0.0000
2024/05/20	2040	08/05/2025	12.63 Call	Bond Future	3083.1300	3.0831	3215.5800	3.2156	4.296	0.0000	0.0000
2024/05/20	2040	08/05/2025	12.63 Put	Bond Future	5475.5600	5.4756	5269.6200	5.2696	3.761	0.0000	0.0000
2024/05/20	2040	07/08/2025		Bond Future	13.2596	73.1741	13.1907	73.5200	0.520	0.0000	0.0000
2024/05/20	2040	07/08/2025	13.29 Call	Bond Future	4769.0800	4.7691	4941.1100	4.9411	3.607	0.0000	0.0000
2024/05/20	2040	07/08/2025	13.29 Put	Bond Future	4617.2000	4.6172	4443.4000	4.4434	3.764	0.0000	0.0000
2024/05/20	2044	01/08/2024	13.00 Call	Bond Future	2800.6900	2.8007	2977.4700	2.9775	6.312	0.0000	0.0000
2024/05/20	2044	01/08/2024	13.00 Put	Bond Future	1480.4700	1.4805	1312.4500	1.3125	11.349	0.0000	0.0000
2024/05/20	2044	01/08/2024	13.25 Call	Bond Future	3673.5100	3.6735	3883.1900	3.8832	5.708	0.0000	0.0000

0
680
0
680
0
7,500
38,103
0
0
0
0
0
0
0
0
0
0
0
0
0
91,394
14
0
0
0
7,500
0
15,000
0
7,500
3,900
0
0
0
0
0
0
5,000
0

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
2024/05/20	2044	01/08/2024	13.25 Put	Bond Future		1061.9800	1.0620	926.8600	0.9269	12.723	0.0000	0.0000
2024/05/20	2044	01/08/2024	12.29 Call	Bond Future		928.2200	0.9282	1004.7600	1.0048	8.246	0.0000	0.0000
2024/05/20	2044	01/08/2024	12.29 Put	Bond Future		3506.4300	3.5064	3238.1700	3.2382	7.651	0.0000	0.0000
2024/05/20	2044	01/08/2024	12.30 Call	Bond Future		946.9300	0.9469	1024.7600	1.0248	8.219	0.0000	0.0000
2024/05/20	2044	01/08/2024	12.30 Put	Bond Future		3467.7300	3.4677	3200.7600	3.2008	7.699	0.0000	0.0000
2024/05/20	2044	01/08/2024	12.28 Call	Bond Future		909.6200	0.9096	984.8800	0.9849	8.274	0.0000	0.0000
2024/05/20	2044	01/08/2024	12.28 Put	Bond Future		3545.3000	3.5453	3275.7600	3.2758	7.603	0.0000	0.0000
2024/05/20	2044	01/08/2024		Bond Future		12.7523	71.5763	12.6889	71.9211	0.497	0.0000	0.0000
2024/05/20	2044	07/11/2024		Bond Future		12.8834	73.2682	12.8174	73.6212	0.513	0.0000	0.0000
2024/05/20	2044	07/11/2024	12.91 Call	Bond Future		3082.5700	3.0826	3246.1600	3.2462	5.307	0.0000	0.0000
2024/05/20	2044	07/11/2024	12.91 Put	Bond Future		2941.4600	2.9415	2752.0600	2.7521	6.439	0.0000	0.0000
2024/05/20	2044	07/11/2024	12.92 Call	Bond Future		3111.6700	3.1117	3276.2400	3.2762	5.289	0.0000	0.0000
2024/05/20	2044	07/11/2024	12.92 Put	Bond Future		2917.5600	2.9176	2729.1400	2.7291	6.458	0.0000	0.0000
2024/05/20	2044	07/11/2024	12.90 Call	Bond Future		3053.3900	3.0534	3215.9900	3.2160	5.325	0.0000	0.0000
2024/05/20	2044	07/11/2024	12.90 Put	Bond Future		2965.3500	2.9654	2774.9600	2.7750	6.420	0.0000	0.0000
2024/05/20	2044	06/02/2025		Bond Future		13.0166	70.4771	12.9478	70.8380	0.528	0.0000	0.0000
2024/05/20	2044	06/02/2025	13.02 Call	Bond Future		3731.1700	3.7312	3903.0300	3.9030	4.606	0.0000	0.0000
2024/05/20	2044	06/02/2025	13.02 Put	Bond Future		3713.1400	3.7131	3524.1400	3.5241	5.090	0.0000	0.0000
2024/05/20	2044	08/05/2025		Bond Future		13.1574	72.0176	13.0859	72.3865	0.544	0.0000	0.0000
2024/05/20	2044	08/05/2025	12.72 Call	Bond Future		3093.0900	3.0931	3240.8600	3.2409	4.777	0.0000	0.0000
2024/05/20	2044	08/05/2025	12.72 Put	Bond Future		5400.3600	5.4004	5179.1700	5.1792	4.096	0.0000	0.0000
2024/05/20	2044	07/08/2025		Bond Future		13.3227	69.1248	13.2480	69.5019	0.561	0.0000	0.0000
2024/05/20	2044	07/08/2025	13.34 Call	Bond Future		4783.8600	4.7839	4972.8600	4.9729	3.951	0.0000	0.0000
2024/05/20	2044	07/08/2025	13.34 Put	Bond Future		4697.0400	4.6970	4508.9900	4.5090	4.004	0.0000	0.0000
2024/05/20	2046	01/08/2024		Bond Future		114.2523	114.2523	113.9333	113.9333	0.279	0.0000	0.0000
2024/05/20	2046	07/11/2024		Bond Future		114.7713	114.7713	114.4450	114.4450	0.284	0.0000	0.0000
2024/05/20	2046	06/02/2025		Bond Future		117.2977	117.2977	116.9645	116.9645	0.284	0.0000	0.0000
2024/05/20	2046	06/02/2025	114.01 Call	Bond Future		3287.7100	3.2877	2954.5000	2.9545	10.135	0.0000	0.0000
2024/05/20	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2046	08/05/2025		Bond Future		117.6263	117.6263	117.2863	117.2863	0.289	0.0000	0.0000
2024/05/20	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2046	08/05/2025	121.97 Put	Bond Future		4343.7400	4.3437	4683.7400	4.6837	7.827	0.0000	0.0000
2024/05/20	2046	07/08/2025		Bond Future		120.0997	120.0997	119.7530	119.7530	0.289	0.0000	0.0000
2024/05/20	2046	07/08/2025	118.69 Call	Bond Future		1409.6800	1.4097	1062.9600	1.0630	24.596	0.0000	0.0000
2024/05/20	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2050	01/08/2024		Bond Future		112.8313	112.8313	112.9518	112.9518	0.107	0.0000	0.0000
2024/05/20	2050	07/11/2024		Bond Future		115.5280	115.5280	115.6516	115.6516	0.107	0.0000	0.0000
2024/05/20	2050	06/02/2025		Bond Future		115.6998	115.6998	115.8266	115.8266	0.110	0.0000	0.0000

15,000

0

0

0

0

0

0

118,393

234

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

12,200

4,862

0

0

0

0

0

0

0

0

0

11,346

4,091

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	
2024/05/20	2050	06/02/2025	115.60 Call	Bond Future	99.8300	0.0998	226.5700	0.2266	126.956	0.0000	0.0000
2024/05/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2050	08/05/2025		Bond Future	118.2581	118.2581	118.3879	118.3879	0.110	0.0000	0.0000
2024/05/20	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2050	08/05/2025	121.16 Put	Bond Future	2901.9200	2.9019	2772.0600	2.7721	4.475	0.0000	0.0000
2024/05/20	2050	07/08/2025		Bond Future	118.3152	118.3152	118.4488	118.4488	0.113	0.0000	0.0000
2024/05/20	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	2050	07/08/2025	119.89 Put	Bond Future	1574.8100	1.5748	1441.2300	1.4412	8.482	0.0000	0.0000
2024/05/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	AL37	01/08/2024		Index Future	964.6910	964.6910	967.6890	967.6890	0.311	0.0000	0.0000
2024/05/20	AL37	07/11/2024		Index Future	987.4980	987.4980	990.5700	990.5700	0.311	0.0000	0.0000
2024/05/20	AL37	06/02/2025		Index Future	1009.0160	1009.0160	1012.1620	1012.1620	0.312	0.0000	0.0000
2024/05/20	AL37	08/05/2025		Index Future	1031.1180	1031.1180	1034.3400	1034.3400	0.312	0.0000	0.0000
2024/05/20	AL37	07/08/2025		Index Future	1052.6240	1052.6240	1055.9270	1055.9270	0.314	0.0000	0.0000
2024/05/20	AL7T	01/08/2024		Index Future	1117.2330	1117.2330	1121.9070	1121.9070	0.418	0.0000	0.0000
2024/05/20	AL7T	07/11/2024		Index Future	1143.6460	1143.6460	1148.4340	1148.4340	0.419	0.0000	0.0000
2024/05/20	AL7T	06/02/2025		Index Future	1168.5660	1168.5660	1173.4680	1173.4680	0.419	0.0000	0.0000
2024/05/20	AL7T	08/05/2025		Index Future	1194.1630	1194.1630	1199.1790	1199.1790	0.420	0.0000	0.0000
2024/05/20	AL7T	07/08/2025		Index Future	1219.0700	1219.0700	1224.2070	1224.2070	0.421	0.0000	0.0000
2024/05/20	ALBI	01/08/2024		Index Future	971.2150	971.2150	974.7000	974.7000	0.359	0.0000	0.0000
2024/05/20	ALBI	07/11/2024		Index Future	994.1760	994.1760	997.7470	997.7470	0.359	0.0000	0.0000
2024/05/20	ALBI	06/02/2025		Index Future	1015.8390	1015.8390	1019.4960	1019.4960	0.360	0.0000	0.0000
2024/05/20	ALBI	08/05/2025		Index Future	1038.0910	1038.0910	1041.8340	1041.8340	0.361	0.0000	0.0000
2024/05/20	ALBI	07/08/2025		Index Future	1059.7420	1059.7420	1063.5780	1063.5780	0.362	0.0000	0.0000
2024/05/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	C038	31/01/2038		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	
2024/05/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/05/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/05/20	ES33	01/08/2024		Bond Future	12.8140	74.8233	12.7604	75.0509	0.418	0.0000	0.0000
2024/05/20	ES33	07/11/2024		Bond Future	12.9894	72.8084	12.9332	73.0415	0.433	0.0000	0.0000
2024/05/20	ES33	06/02/2025		Bond Future	13.1709	74.4104	13.1120	74.6489	0.447	0.0000	0.0000
2024/05/20	ES33	06/02/2025	13.34 Call	Bond Future	678.8000	0.6788	917.2700	0.9173	35.131	0.0000	0.0000
2024/05/20	ES33	06/02/2025	13.34 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	
2024/05/20	ES33	08/05/2025		Bond Future	13.3551	72.2501	13.2934	72.4941	0.462	0.0000	0.0000
2024/05/20	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	ES33	08/05/2025	12.73 Put	Bond Future	2521.8500	2.5219	2277.9000	2.2779	9.673	0.0000	0.0000
2024/05/20	ES33	07/08/2025		Bond Future	13.5704	73.7647	13.5056	74.0141	0.478	0.0000	0.0000
2024/05/20	ES33	07/08/2025	13.56 Call	Bond Future	0.0000	0.0000	209.5400	0.2095	100.000	0.0000	0.0000
2024/05/20	ES33	07/08/2025	13.56 Put	Bond Future	39.9400	0.0399	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/20	ES42	01/08/2024		Bond Future	13.1804	70.5479	13.1169	70.8667	0.482	0.0000	0.0000
2024/05/20	ES42	07/11/2024		Bond Future	13.3342	67.9654	13.2678	68.2919	0.498	0.0000	0.0000
2024/05/20	ES42	06/02/2025		Bond Future	13.4854	69.4601	13.4163	69.7939	0.512	0.0000	0.0000
2024/05/20	ES42	06/02/2025	13.71 Call	Bond Future	1066.6200	1.0666	1400.4600	1.4005	31.299	0.0000	0.0000
2024/05/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	ES42	08/05/2025		Bond Future	13.6446	66.7260	13.5725	67.0674	0.528	0.0000	0.0000
2024/05/20	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	ES42	08/05/2025	13.25 Put	Bond Future	1904.9000	1.9049	1563.4700	1.5635	17.924	0.0000	0.0000
2024/05/20	ES42	07/08/2025		Bond Future	13.8226	68.1215	13.7473	68.4705	0.544	0.0000	0.0000
2024/05/20	ES42	07/08/2025	13.79 Call	Bond Future	0.0000	0.0000	198.2800	0.1983	100.000	0.0000	0.0000
2024/05/20	ES42	07/08/2025	13.79 Put	Bond Future	150.6900	0.1507	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/05/20	GOVI	01/08/2024		GOVI	956.7570	956.7570	960.2180	960.2180	0.362	0.0000	0.0000
2024/05/20	GOVI	01/08/2024	943.38 Call	GOVI	133770.0000	13.3770	168380.0000	16.8380	25.873	0.0000	0.0000
2024/05/20	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	GOVI	01/08/2024	943.39 Call	GOVI	133670.0000	13.3670	168280.0000	16.8280	25.892	0.0000	0.0000
2024/05/20	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	GOVI	01/08/2024	943.37 Call	GOVI	133870.0000	13.3870	168480.0000	16.8480	25.853	0.0000	0.0000
2024/05/20	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	GOVI	07/11/2024		GOVI	979.3760	979.3760	982.9220	982.9220	0.362	0.0000	0.0000
2024/05/20	GOVI	07/11/2024	948.79 Call	GOVI	305860.0000	30.5860	341320.0000	34.1320	11.594	0.0000	0.0000
2024/05/20	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	GOVI	07/11/2024	948.80 Call	GOVI	305760.0000	30.5760	341220.0000	34.1220	11.597	0.0000	0.0000
2024/05/20	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	GOVI	07/11/2024	948.78 Call	GOVI	305960.0000	30.5960	341420.0000	34.1420	11.590	0.0000	0.0000
2024/05/20	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	GOVI	06/02/2025		GOVI	1000.7170	1000.7170	1004.3480	1004.3480	0.363	0.0000	0.0000
2024/05/20	GOVI	06/02/2025	972.00 Call	GOVI	287170.0000	28.7170	323480.0000	32.3480	12.644	0.0000	0.0000
2024/05/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	GOVI	08/05/2025		GOVI	1022.6370	1022.6370	1026.3540	1026.3540	0.363	0.0000	0.0000
2024/05/20	GOVI	08/05/2025	1,022.00 Call	GOVI	6370.0000	0.6370	43540.0000	4.3540	583.516	0.0000	0.0000
2024/05/20	GOVI	08/05/2025	1,022.00 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	
2024/05/20	GOVI	07/08/2025		GOVI	1043.9670	1043.9670	1047.7750	1047.7750	0.365	0.0000	0.0000
2024/05/20	GOVI	07/08/2025	1,011. Call 00	GOVI	329670.0000	32.9670	367750.0000	36.7750	11.551	0.0000	0.0000
2024/05/20	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/05/20	IGOV	01/08/2024		Index Future	350.8780	350.8780	350.8600	350.8600	0.005	0.0000	0.0000
2024/05/20	IGOV	07/11/2024		Index Future	359.2640	359.2640	359.2470	359.2470	0.005	0.0000	0.0000
2024/05/20	IGOV	06/02/2025		Index Future	367.1750	367.1750	367.1600	367.1600	0.004	0.0000	0.0000
2024/05/20	IGOV	08/05/2025		Index Future	375.2980	375.2980	375.2860	375.2860	0.003	0.0000	0.0000
2024/05/20	IGOV	07/08/2025		Index Future	383.2040	383.2040	383.1970	383.1970	0.002	0.0000	0.0000
2024/05/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/05/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/05/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/05/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/05/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/05/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/05/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/05/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/05/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/05/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/05/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/05/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/05/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/05/20	JBAF	15/05/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/05/20	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3450	91.6550	0.060	0.0000	0.0000
2024/05/20	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	91.6750	8.3300	91.6700	0.060	0.0000	0.0000
2024/05/20	JBAF	21/08/2024		Jibar Tradeable Future	8.3300	91.6700	8.3350	91.6650	0.060	0.0000	0.0000
2024/05/20	JBAF	18/09/2024		Jibar Tradeable Future	8.3250	91.6750	8.3300	91.6700	0.060	0.0000	0.0000
2024/05/20	JBAF	16/10/2024		Jibar Tradeable Future	8.3580	91.6420	8.3600	91.6400	0.024	0.0000	0.0000
2024/05/20	JBAF	20/11/2024		Jibar Tradeable Future	8.3550	91.6450	8.3570	91.6430	0.024	0.0000	0.0000
2024/05/20	JBAF	18/12/2024		Jibar Tradeable Future	8.3750	91.6250	8.3770	91.6230	0.024	0.0000	0.0000
2024/05/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3650	91.6350	8.3670	91.6330	0.024	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	
2024/05/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2850	91.7150	8.2950	91.7050	0.121	0.0000	0.0000
2024/05/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3300	91.6700	8.3400	91.6600	0.120	0.0000	0.0000
2024/05/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3700	91.6300	8.3720	91.6280	0.024	0.0000	0.0000
2024/05/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3500	91.6500	8.3720	91.6280	0.263	0.0000	0.0000
2024/05/20	R035	01/08/2024	12.50 Call	Bond Future	3344.4300	3.3444	3577.7300	3.5777	6.976	0.0000	0.0000
2024/05/20	R035	01/08/2024	12.50 Put	Bond Future	1011.1700	1.0112	866.4600	0.8665	14.311	0.0000	0.0000
2024/05/20	R035	01/08/2024	12.45 Call	Bond Future	3171.1800	3.1712	3397.4200	3.3974	7.134	0.0000	0.0000
2024/05/20	R035	01/08/2024	12.45 Put	Bond Future	1083.7000	1.0837	931.9300	0.9319	14.005	0.0000	0.0000
2024/05/20	R035	01/08/2024	13.08 Call	Bond Future	5542.4900	5.5425	5842.7500	5.8428	5.417	0.0000	0.0000
2024/05/20	R035	01/08/2024	13.08 Put	Bond Future	434.6800	0.4347	356.9300	0.3569	17.887	0.0000	0.0000
2024/05/20	R035	01/08/2024	13.05 Call	Bond Future	5422.4700	5.4225	5719.9700	5.7200	5.486	0.0000	0.0000
2024/05/20	R035	01/08/2024	13.05 Put	Bond Future	454.7800	0.4548	374.2700	0.3743	17.703	0.0000	0.0000
2024/05/20	R035	01/08/2024	12.20 Put	Bond Future	1518.0600	1.5181	1328.4800	1.3285	12.488	0.0000	0.0000
2024/05/20	R035	01/08/2024	12.20 Call	Bond Future	2360.4700	2.3605	2548.9000	2.5489	7.983	0.0000	0.0000
2024/05/20	R035	01/08/2024		Bond Future	12.0339	85.2078	11.9601	85.5858	0.613	0.0000	0.0000
2024/05/20	R035	01/08/2024	13.23 Put	Bond Future	345.9700	0.3460	280.9000	0.2809	18.808	0.0000	0.0000
2024/05/20	R035	01/08/2024	13.23 Call	Bond Future	6148.9900	6.1490	6461.9300	6.4619	5.089	0.0000	0.0000
2024/05/20	R035	01/08/2024	13.20 Call	Bond Future	6026.9500	6.0270	6337.5000	6.3375	5.153	0.0000	0.0000
2024/05/20	R035	01/08/2024	13.20 Put	Bond Future	362.2600	0.3623	294.8000	0.2948	18.622	0.0000	0.0000
2024/05/20	R035	01/08/2024	11.80 Call	Bond Future	1300.8600	1.3009	1424.7000	1.4247	9.520	0.0000	0.0000
2024/05/20	R035	01/08/2024	11.80 Put	Bond Future	2507.9400	2.5079	2253.7700	2.2538	10.135	0.0000	0.0000
2024/05/20	R035	01/08/2024	11.81 Call	Bond Future	1323.2300	1.3232	1448.6700	1.4487	9.480	0.0000	0.0000
2024/05/20	R035	01/08/2024	11.81 Put	Bond Future	2478.1900	2.4782	2225.6200	2.2256	10.192	0.0000	0.0000
2024/05/20	R035	01/08/2024	11.79 Call	Bond Future	1278.7000	1.2787	1400.9500	1.4010	9.560	0.0000	0.0000
2024/05/20	R035	01/08/2024	11.79 Put	Bond Future	2537.9400	2.5379	2282.1800	2.2822	10.077	0.0000	0.0000
2024/05/20	R035	07/11/2024		Bond Future	12.1694	82.7064	12.0923	83.0934	0.634	0.0000	0.0000
2024/05/20	R035	07/11/2024	12.18 Call	Bond Future	2873.2900	2.8733	3054.0900	3.0541	6.292	0.0000	0.0000
2024/05/20	R035	07/11/2024	12.18 Put	Bond Future	2820.4300	2.8204	2614.2700	2.6143	7.310	0.0000	0.0000
2024/05/20	R035	07/11/2024	12.19 Call	Bond Future	2900.7900	2.9008	3082.6600	3.0827	6.270	0.0000	0.0000
2024/05/20	R035	07/11/2024	12.19 Put	Bond Future	2798.0100	2.7980	2592.9200	2.5929	7.330	0.0000	0.0000
2024/05/20	R035	07/11/2024	12.17 Call	Bond Future	2846.1300	2.8461	3025.8600	3.0259	6.315	0.0000	0.0000
2024/05/20	R035	07/11/2024	12.17 Put	Bond Future	2843.2300	2.8432	2636.0000	2.6360	7.289	0.0000	0.0000
2024/05/20	R035	07/11/2024	13.23 Call	Bond Future	6245.9200	6.2459	6522.3000	6.5223	4.425	0.0000	0.0000
2024/05/20	R035	07/11/2024	13.23 Put	Bond Future	1177.0800	1.1771	1066.5000	1.0665	9.394	0.0000	0.0000
2024/05/20	R035	07/11/2024	12.20 Put	Bond Future	2775.5300	2.7755	2571.5000	2.5715	7.351	0.0000	0.0000
2024/05/20	R035	07/11/2024	12.20 Call	Bond Future	2928.1800	2.9282	3111.1100	3.1111	6.247	0.0000	0.0000
2024/05/20	R035	06/02/2025		Bond Future	12.3101	84.5074	12.2295	84.9030	0.655	0.0000	0.0000

0
0
0
0
0
2,740
0
5,100
0
8,650
0
7,500
0
5,100
73,770
0
400
0
8,000
0
0
0
0
0
0
0
103,454
0
0
0
0
0
0
0
0
1,000
0
1,000
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/05/20	R035	06/02/2025	12.41 Call	Bond Future		3686.9400	3.6869	3885.8100	3.8858	5.394	0.0000	0.0000
2024/05/20	R035	06/02/2025	12.41 Put	Bond Future		3200.6500	3.2007	3003.9200	3.0039	6.147	0.0000	0.0000
2024/05/20	R035	08/05/2025		Bond Future		12.4483	81.8386	12.3641	82.2431	0.676	0.0000	0.0000
2024/05/20	R035	08/05/2025	11.78 Call	Bond Future		2378.5000	2.3785	2522.9000	2.5229	6.071	0.0000	0.0000
2024/05/20	R035	08/05/2025	11.78 Put	Bond Future		5666.9900	5.6670	5406.9000	5.4069	4.590	0.0000	0.0000
2024/05/20	R035	08/05/2025	13.35 Call	Bond Future		6530.6400	6.5306	6792.5900	6.7926	4.011	0.0000	0.0000
2024/05/20	R035	08/05/2025	13.35 Put	Bond Future		2369.7900	2.3698	2227.2500	2.2273	6.015	0.0000	0.0000
2024/05/20	R035	08/05/2025	12.70 Call	Bond Future		4606.6000	4.6066	4824.4300	4.8244	4.729	0.0000	0.0000
2024/05/20	R035	08/05/2025	12.70 Put	Bond Future		3413.9500	3.4140	3227.2900	3.2273	5.468	0.0000	0.0000
2024/05/20	R035	08/05/2025	11.46 Put	Bond Future		6723.8000	6.7238	6437.8700	6.4379	4.253	0.0000	0.0000
2024/05/20	R035	08/05/2025	11.46 Call	Bond Future		1795.0700	1.7951	1913.6300	1.9136	6.605	0.0000	0.0000
2024/05/20	R035	07/08/2025		Bond Future		12.6145	83.5374	12.5263	83.9508	0.699	0.0000	0.0000
2024/05/20	R035	07/08/2025	12.65 Call	Bond Future		4390.3700	4.3904	4598.8900	4.5989	4.749	0.0000	0.0000
2024/05/20	R035	07/08/2025	12.65 Put	Bond Future		4224.6800	4.2247	4019.8500	4.0199	4.848	0.0000	0.0000
2024/05/20	R053	01/08/2024		Bond Future		12.6290	96.3161	12.5760	96.6956	0.419	0.0000	0.0000
2024/05/20	R053	01/08/2024	13.14 Call	Bond Future		4929.6800	4.9297	5151.4500	5.1515	4.499	0.0000	0.0000
2024/05/20	R053	01/08/2024	13.14 Put	Bond Future		1411.2200	1.4112	1253.5500	1.2536	11.173	0.0000	0.0000
2024/05/20	R053	01/08/2024	13.15 Call	Bond Future		4977.5800	4.9776	5200.7100	5.2007	4.483	0.0000	0.0000
2024/05/20	R053	01/08/2024	13.15 Put	Bond Future		1392.7600	1.3928	1236.4500	1.2365	11.223	0.0000	0.0000
2024/05/20	R053	01/08/2024	13.13 Call	Bond Future		4881.9200	4.8819	5102.3200	5.1023	4.515	0.0000	0.0000
2024/05/20	R053	01/08/2024	13.13 Put	Bond Future		1429.9200	1.4299	1270.8800	1.2709	11.122	0.0000	0.0000
2024/05/20	R053	07/11/2024	12.80 Call	Bond Future		4263.5800	4.2636	4438.0700	4.4381	4.093	0.0000	0.0000
2024/05/20	R053	07/11/2024	12.80 Put	Bond Future		3975.9100	3.9759	3761.8600	3.7619	5.384	0.0000	0.0000
2024/05/20	R053	07/11/2024	12.81 Call	Bond Future		4302.2600	4.3023	4477.7700	4.4778	4.079	0.0000	0.0000
2024/05/20	R053	07/11/2024	12.81 Put	Bond Future		3945.0300	3.9450	3732.0000	3.7320	5.400	0.0000	0.0000
2024/05/20	R053	07/11/2024	12.79 Call	Bond Future		4225.3000	4.2253	4398.7500	4.3988	4.105	0.0000	0.0000
2024/05/20	R053	07/11/2024	12.79 Put	Bond Future		4007.2800	4.0073	3792.1900	3.7922	5.367	0.0000	0.0000
2024/05/20	R053	07/11/2024		Bond Future		12.7588	92.7203	12.7035	93.1088	0.433	0.0000	0.0000
2024/05/20	R053	06/02/2025		Bond Future		12.8877	94.7386	12.8301	95.1359	0.447	0.0000	0.0000
2024/05/20	R053	06/02/2025	12.94 Call	Bond Future		5137.6800	5.1377	5325.6900	5.3257	3.659	0.0000	0.0000
2024/05/20	R053	06/02/2025	12.94 Put	Bond Future		4779.4000	4.7794	4570.1300	4.5701	4.379	0.0000	0.0000
2024/05/20	R053	08/05/2025		Bond Future		13.0199	90.9376	12.9599	91.3438	0.461	0.0000	0.0000
2024/05/20	R053	08/05/2025	12.64 Call	Bond Future		4379.9400	4.3799	4544.0900	4.5441	3.748	0.0000	0.0000
2024/05/20	R053	08/05/2025	12.64 Put	Bond Future		7009.5400	7.0095	6767.4700	6.7675	3.453	0.0000	0.0000
2024/05/20	R053	07/08/2025		Bond Future		13.1718	92.8219	13.1092	93.2371	0.476	0.0000	0.0000
2024/05/20	R053	07/08/2025	13.17 Call	Bond Future		6250.2200	6.2502	6452.8400	6.4528	3.242	0.0000	0.0000
2024/05/20	R053	07/08/2025	13.17 Put	Bond Future		6262.3600	6.2624	6049.7800	6.0498	3.395	0.0000	0.0000
2024/05/20	R186	01/08/2024		Bond Future		9.0862	104.2574	9.0528	104.3287	0.367	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	
2024/05/20	R186	01/08/2024	8.69 Call	Bond Future	108.0900	0.1081	117.1100	0.1171	8.345	0.0000	0.0000
2024/05/20	R186	01/08/2024	8.69 Put	Bond Future	958.5900	0.9586	896.2800	0.8963	6.500	0.0000	0.0000
2024/05/20	R186	01/08/2024	8.70 Call	Bond Future	113.4300	0.1134	122.8300	0.1228	8.287	0.0000	0.0000
2024/05/20	R186	01/08/2024	8.70 Put	Bond Future	942.3500	0.9424	880.4200	0.8804	6.572	0.0000	0.0000
2024/05/20	R186	01/08/2024	8.68 Call	Bond Future	102.7900	0.1028	111.4400	0.1114	8.415	0.0000	0.0000
2024/05/20	R186	01/08/2024	8.68 Put	Bond Future	974.8700	0.9749	912.1900	0.9122	6.430	0.0000	0.0000
2024/05/20	R186	07/11/2024	9.14 Call	Bond Future	709.3300	0.7093	741.8600	0.7419	4.586	0.0000	0.0000
2024/05/20	R186	07/11/2024	9.14 Put	Bond Future	652.1000	0.6521	611.5000	0.6115	6.226	0.0000	0.0000
2024/05/20	R186	07/11/2024	9.15 Call	Bond Future	721.1800	0.7212	754.0100	0.7540	4.552	0.0000	0.0000
2024/05/20	R186	07/11/2024	9.15 Put	Bond Future	644.8500	0.6449	604.5500	0.6046	6.250	0.0000	0.0000
2024/05/20	R186	07/11/2024	9.13 Call	Bond Future	697.5700	0.6976	729.7800	0.7298	4.617	0.0000	0.0000
2024/05/20	R186	07/11/2024	9.13 Put	Bond Future	659.4500	0.6595	618.5300	0.6185	6.205	0.0000	0.0000
2024/05/20	R186	07/11/2024		Bond Future	9.1101	106.7221	9.0718	106.7952	0.420	0.0000	0.0000
2024/05/20	R186	06/02/2025		Bond Future	9.1526	103.7304	9.1085	103.8054	0.482	0.0000	0.0000
2024/05/20	R186	06/02/2025	9.03 Call	Bond Future	707.1500	0.7072	737.8500	0.7379	4.341	0.0000	0.0000
2024/05/20	R186	06/02/2025	9.03 Put	Bond Future	915.8500	0.9159	871.5300	0.8715	4.839	0.0000	0.0000
2024/05/20	R186	08/05/2025		Bond Future	9.2050	105.9996	9.1532	106.0765	0.563	0.0000	0.0000
2024/05/20	R186	08/05/2025	8.47 Call	Bond Future	364.7100	0.3647	384.9100	0.3849	5.539	0.0000	0.0000
2024/05/20	R186	08/05/2025	8.47 Put	Bond Future	1463.2200	1.4632	1406.5100	1.4065	3.876	0.0000	0.0000
2024/05/20	R186	07/08/2025		Bond Future	9.3628	102.8866	9.3003	102.9657	0.668	0.0000	0.0000
2024/05/20	R186	07/08/2025	9.68 Call	Bond Future	1150.7500	1.1508	1193.3900	1.1934	3.705	0.0000	0.0000
2024/05/20	R186	07/08/2025	9.68 Put	Bond Future	751.2800	0.7513	714.8800	0.7149	4.845	0.0000	0.0000
2024/05/20	R186	07/08/2025	10.25 Call	Bond Future	1663.5400	1.6635	1714.1900	1.7142	3.045	0.0000	0.0000
2024/05/20	R186	07/08/2025	10.25 Put	Bond Future	551.7200	0.5517	523.3300	0.5233	5.146	0.0000	0.0000
2024/05/20	R186	07/08/2025	9.22 Put	Bond Future	967.0500	0.9671	922.9000	0.9229	4.565	0.0000	0.0000
2024/05/20	R186	07/08/2025	9.22 Call	Bond Future	786.4500	0.7865	821.3400	0.8213	4.436	0.0000	0.0000
2024/05/20	R202	01/08/2024		Bond Future	258.2021	258.2021	258.2586	258.2586	0.022	0.0000	0.0000
2024/05/20	R202	07/11/2024		Bond Future	264.3732	264.3732	264.4315	264.4315	0.022	0.0000	0.0000
2024/05/20	R202	06/02/2025		Bond Future	264.9495	264.9495	265.0101	265.0101	0.023	0.0000	0.0000
2024/05/20	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	R202	06/02/2025	266.79 Put	Bond Future	1840.4800	1.8405	1779.8900	1.7799	3.292	0.0000	0.0000
2024/05/20	R202	08/05/2025		Bond Future	270.8084	270.8084	270.8710	270.8710	0.023	0.0000	0.0000
2024/05/20	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	R202	08/05/2025	272.31 Put	Bond Future	1501.6000	1.5016	1439.0100	1.4390	4.168	0.0000	0.0000
2024/05/20	R202	07/08/2025		Bond Future	271.1331	271.1331	271.1992	271.1992	0.024	0.0000	0.0000
2024/05/20	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	R202	07/08/2025	271.60 Put	Bond Future	466.8700	0.4669	400.7900	0.4008	14.154	0.0000	0.0000
2024/05/20	R209	01/08/2024		Bond Future	12.1178	66.0400	12.0496	66.3501	0.563	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
38,605
0
0
0
0
0
0
0
0
0
0
0
0
1,983
0
1,983
441
460
0
0
0
0
0
0
0
0
0
0
0
11,312

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	
2024/05/20	R209	01/08/2024	11.79 Call	Bond Future	976.3500	0.9764	1063.5700	1.0636	8.933	0.0000	0.0000
2024/05/20	R209	01/08/2024	11.79 Put	Bond Future	2484.6900	2.4847	2261.8600	2.2619	8.968	0.0000	0.0000
2024/05/20	R209	01/08/2024	11.80 Call	Bond Future	994.3400	0.9943	1082.8300	1.0828	8.899	0.0000	0.0000
2024/05/20	R209	01/08/2024	11.80 Put	Bond Future	2455.9500	2.4560	2234.3900	2.2344	9.021	0.0000	0.0000
2024/05/20	R209	01/08/2024	11.78 Call	Bond Future	958.4400	0.9584	1044.4100	1.0444	8.970	0.0000	0.0000
2024/05/20	R209	01/08/2024	11.78 Put	Bond Future	2513.5500	2.5136	2289.4700	2.2895	8.915	0.0000	0.0000
2024/05/20	R209	07/11/2024		Bond Future	12.2398	64.4438	12.1687	64.7613	0.581	0.0000	0.0000
2024/05/20	R209	07/11/2024	12.22 Call	Bond Future	2478.2100	2.4782	2622.6900	2.6227	5.830	0.0000	0.0000
2024/05/20	R209	07/11/2024	12.22 Put	Bond Future	2566.3900	2.5664	2393.4100	2.3934	6.740	0.0000	0.0000
2024/05/20	R209	07/11/2024	12.23 Call	Bond Future	2502.1000	2.5021	2647.4700	2.6475	5.810	0.0000	0.0000
2024/05/20	R209	07/11/2024	12.23 Put	Bond Future	2545.7000	2.5457	2373.6100	2.3736	6.760	0.0000	0.0000
2024/05/20	R209	07/11/2024	12.21 Call	Bond Future	2454.2400	2.4542	2597.8400	2.5978	5.851	0.0000	0.0000
2024/05/20	R209	07/11/2024	12.21 Put	Bond Future	2587.0500	2.5871	2413.1900	2.4132	6.720	0.0000	0.0000
2024/05/20	R209	06/02/2025		Bond Future	12.3623	65.8469	12.2884	66.1715	0.598	0.0000	0.0000
2024/05/20	R209	06/02/2025	12.44 Call	Bond Future	3225.5700	3.2256	3386.5400	3.3865	4.990	0.0000	0.0000
2024/05/20	R209	06/02/2025	12.44 Put	Bond Future	2886.5800	2.8866	2722.9600	2.7230	5.668	0.0000	0.0000
2024/05/20	R209	08/05/2025		Bond Future	12.4886	64.1301	12.4118	64.4619	0.615	0.0000	0.0000
2024/05/20	R209	08/05/2025	11.89 Call	Bond Future	2246.7000	2.2467	2369.2000	2.3692	5.452	0.0000	0.0000
2024/05/20	R209	08/05/2025	11.89 Put	Bond Future	4896.4300	4.8964	4687.1300	4.6871	4.275	0.0000	0.0000
2024/05/20	R209	07/08/2025		Bond Future	12.6367	65.4610	12.5567	65.8001	0.633	0.0000	0.0000
2024/05/20	R209	07/08/2025	12.68 Call	Bond Future	3951.9900	3.9520	4123.4500	4.1235	4.339	0.0000	0.0000
2024/05/20	R209	07/08/2025	12.68 Put	Bond Future	3769.2600	3.7693	3601.6700	3.6017	4.446	0.0000	0.0000
2024/05/20	R210	01/08/2024		Bond Future	239.8530	239.8530	239.7269	239.7269	0.053	0.0000	0.0000
2024/05/20	R210	07/11/2024		Bond Future	242.2330	242.2330	242.1042	242.1042	0.053	0.0000	0.0000
2024/05/20	R210	06/02/2025		Bond Future	247.5656	247.5656	247.4346	247.4346	0.053	0.0000	0.0000
2024/05/20	R210	06/02/2025	239.61 Call	Bond Future	7955.5700	7.9556	7824.6100	7.8246	1.646	0.0000	0.0000
2024/05/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	R210	08/05/2025		Bond Future	249.6069	249.6069	249.4741	249.4741	0.053	0.0000	0.0000
2024/05/20	R210	08/05/2025	248.03 Call	Bond Future	1576.9100	1.5769	1444.1100	1.4441	8.422	0.0000	0.0000
2024/05/20	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	R210	07/08/2025		Bond Future	254.8582	254.8582	254.7238	254.7238	0.053	0.0000	0.0000
2024/05/20	R210	07/08/2025	248.44 Call	Bond Future	6418.1900	6.4182	6283.7600	6.2838	2.095	0.0000	0.0000
2024/05/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	R213	01/08/2024		Bond Future	10.9144	84.9982	10.8508	85.2571	0.582	0.0000	0.0000
2024/05/20	R213	01/08/2024	10.87 Call	Bond Future	1361.0000	1.3610	1462.2700	1.4623	7.441	0.0000	0.0000
2024/05/20	R213	01/08/2024	10.87 Put	Bond Future	1541.7100	1.5417	1384.0900	1.3841	10.224	0.0000	0.0000
2024/05/20	R213	01/08/2024	10.88 Call	Bond Future	1382.3200	1.3823	1484.7200	1.4847	7.408	0.0000	0.0000
2024/05/20	R213	01/08/2024	10.88 Put	Bond Future	1522.2900	1.5223	1365.8000	1.3658	10.280	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	
2024/05/20	R213	01/08/2024	10.86 Call	Bond Future	1339.7000	1.3397	1439.8300	1.4398	7.474	0.0000	0.0000
2024/05/20	R213	01/08/2024	10.86 Put	Bond Future	1561.1800	1.5612	1402.4200	1.4024	10.169	0.0000	0.0000
2024/05/20	R213	07/11/2024	11.22 Call	Bond Future	2561.9500	2.5620	2696.7500	2.6968	5.262	0.0000	0.0000
2024/05/20	R213	07/11/2024	11.22 Put	Bond Future	1804.3200	1.8043	1674.0400	1.6740	7.220	0.0000	0.0000
2024/05/20	R213	07/11/2024	11.23 Call	Bond Future	2585.3900	2.5854	2720.9300	2.7209	5.243	0.0000	0.0000
2024/05/20	R213	07/11/2024	11.23 Put	Bond Future	1788.8300	1.7888	1659.2900	1.6593	7.242	0.0000	0.0000
2024/05/20	R213	07/11/2024	11.21 Call	Bond Future	2538.8200	2.5388	2672.8700	2.6729	5.280	0.0000	0.0000
2024/05/20	R213	07/11/2024	11.21 Put	Bond Future	1820.1500	1.8202	1689.1200	1.6891	7.199	0.0000	0.0000
2024/05/20	R213	07/11/2024		Bond Future	11.0266	83.4459	10.9594	83.7110	0.609	0.0000	0.0000
2024/05/20	R213	06/02/2025		Bond Future	11.1480	85.2632	11.0771	85.5343	0.636	0.0000	0.0000
2024/05/20	R213	06/02/2025	11.35 Call	Bond Future	2970.5100	2.9705	3110.7800	3.1108	4.722	0.0000	0.0000
2024/05/20	R213	06/02/2025	11.35 Put	Bond Future	2203.8900	2.2039	2073.0700	2.0731	5.936	0.0000	0.0000
2024/05/20	R213	08/05/2025		Bond Future	11.2681	83.5659	11.1933	83.8431	0.664	0.0000	0.0000
2024/05/20	R213	08/05/2025	10.52 Call	Bond Future	1570.9700	1.5710	1661.0200	1.6610	5.732	0.0000	0.0000
2024/05/20	R213	08/05/2025	10.52 Put	Bond Future	4394.8400	4.3948	4207.6500	4.2077	4.259	0.0000	0.0000
2024/05/20	R213	07/08/2025		Bond Future	11.4243	85.3025	11.3451	85.5859	0.694	0.0000	0.0000
2024/05/20	R213	07/08/2025	11.66 Call	Bond Future	3610.0200	3.6100	3760.2200	3.7602	4.161	0.0000	0.0000
2024/05/20	R213	07/08/2025	11.66 Put	Bond Future	2774.6400	2.7746	2641.4300	2.6414	4.801	0.0000	0.0000
2024/05/20	R214	01/08/2024	12.17 Call	Bond Future	1031.1900	1.0312	1113.5500	1.1136	7.987	0.0000	0.0000
2024/05/20	R214	01/08/2024	12.17 Put	Bond Future	2468.2200	2.4682	2258.3900	2.2584	8.501	0.0000	0.0000
2024/05/20	R214	01/08/2024	12.18 Call	Bond Future	1050.0700	1.0501	1133.6400	1.1336	7.959	0.0000	0.0000
2024/05/20	R214	01/08/2024	12.18 Put	Bond Future	2439.1600	2.4392	2230.5400	2.2305	8.553	0.0000	0.0000
2024/05/20	R214	01/08/2024	12.16 Call	Bond Future	1012.5000	1.0125	1093.6600	1.0937	8.016	0.0000	0.0000
2024/05/20	R214	01/08/2024	12.16 Put	Bond Future	2497.5300	2.4975	2286.5000	2.2865	8.450	0.0000	0.0000
2024/05/20	R214	01/08/2024		Bond Future	12.4752	61.3528	12.4122	61.6450	0.505	0.0000	0.0000
2024/05/20	R214	07/11/2024		Bond Future	12.5970	59.4959	12.5315	59.7950	0.520	0.0000	0.0000
2024/05/20	R214	07/11/2024	12.61 Call	Bond Future	2607.3200	2.6073	2744.8700	2.7449	5.276	0.0000	0.0000
2024/05/20	R214	07/11/2024	12.61 Put	Bond Future	2548.0600	2.5481	2386.4900	2.3865	6.341	0.0000	0.0000
2024/05/20	R214	07/11/2024	12.62 Call	Bond Future	2632.0500	2.6321	2770.4400	2.7704	5.258	0.0000	0.0000
2024/05/20	R214	07/11/2024	12.62 Put	Bond Future	2527.3600	2.5274	2366.6300	2.3666	6.360	0.0000	0.0000
2024/05/20	R214	07/11/2024	12.60 Call	Bond Future	2582.5200	2.5825	2719.2500	2.7193	5.294	0.0000	0.0000
2024/05/20	R214	07/11/2024	12.60 Put	Bond Future	2568.7300	2.5687	2406.3400	2.4063	6.322	0.0000	0.0000
2024/05/20	R214	06/02/2025		Bond Future	12.7210	60.7914	12.6530	61.0973	0.534	0.0000	0.0000
2024/05/20	R214	06/02/2025	12.71 Call	Bond Future	3081.3300	3.0813	3226.0400	3.2260	4.696	0.0000	0.0000
2024/05/20	R214	06/02/2025	12.71 Put	Bond Future	3130.5300	3.1305	2969.4000	2.9694	5.147	0.0000	0.0000
2024/05/20	R214	08/05/2025		Bond Future	12.8413	58.8127	12.7709	59.1254	0.549	0.0000	0.0000
2024/05/20	R214	08/05/2025	12.40 Call	Bond Future	2619.0900	2.6191	2744.0800	2.7441	4.772	0.0000	0.0000
2024/05/20	R214	08/05/2025	12.40 Put	Bond Future	4620.6700	4.6207	4433.0300	4.4330	4.061	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	
2024/05/20	R214	07/08/2025		Bond Future	12.9823	60.0335	12.9091	60.3529	0.564	0.0000	0.0000
2024/05/20	R214	07/08/2025	12.97 Call	Bond Future	3928.9100	3.9289	4087.2100	4.0872	4.029	0.0000	0.0000
2024/05/20	R214	07/08/2025	12.97 Put	Bond Future	3982.4900	3.9825	3821.3400	3.8213	4.046	0.0000	0.0000
2024/05/20	R248	01/08/2024		Bond Future	12.6405	74.7029	12.5773	75.0553	0.500	0.0000	0.0000
2024/05/20	R248	01/08/2024	12.31 Call	Bond Future	1241.2300	1.2412	1337.1300	1.3371	7.726	0.0000	0.0000
2024/05/20	R248	01/08/2024	12.31 Put	Bond Future	3118.8900	3.1189	2862.4500	2.8625	8.222	0.0000	0.0000
2024/05/20	R248	01/08/2024	12.32 Call	Bond Future	1263.8200	1.2638	1361.1200	1.3611	7.699	0.0000	0.0000
2024/05/20	R248	01/08/2024	12.32 Put	Bond Future	3083.3800	3.0834	2828.3400	2.8283	8.271	0.0000	0.0000
2024/05/20	R248	01/08/2024	12.30 Call	Bond Future	1219.0000	1.2190	1313.5100	1.3135	7.753	0.0000	0.0000
2024/05/20	R248	01/08/2024	12.30 Put	Bond Future	3154.8400	3.1548	2897.0100	2.8970	8.173	0.0000	0.0000
2024/05/20	R248	07/11/2024		Bond Future	12.7691	72.0168	12.7033	72.3775	0.516	0.0000	0.0000
2024/05/20	R248	07/11/2024	12.79 Call	Bond Future	3161.6900	3.1617	3328.3800	3.3284	5.272	0.0000	0.0000
2024/05/20	R248	07/11/2024	12.79 Put	Bond Future	3047.9100	3.0479	2853.8600	2.8539	6.367	0.0000	0.0000
2024/05/20	R248	07/11/2024	12.80 Call	Bond Future	3191.6400	3.1916	3359.3200	3.3593	5.254	0.0000	0.0000
2024/05/20	R248	07/11/2024	12.80 Put	Bond Future	3023.5100	3.0235	2830.4500	2.8305	6.385	0.0000	0.0000
2024/05/20	R248	07/11/2024	12.78 Call	Bond Future	3132.0400	3.1320	3297.7300	3.2977	5.290	0.0000	0.0000
2024/05/20	R248	07/11/2024	12.78 Put	Bond Future	3072.6900	3.0727	2877.6400	2.8776	6.348	0.0000	0.0000
2024/05/20	R248	06/02/2025		Bond Future	12.9002	73.5848	12.8316	73.9536	0.531	0.0000	0.0000
2024/05/20	R248	06/02/2025	12.71 Call	Bond Future	3297.8000	3.2978	3457.0700	3.4571	4.830	0.0000	0.0000
2024/05/20	R248	06/02/2025	12.71 Put	Bond Future	4329.3900	4.3294	4119.8400	4.1198	4.840	0.0000	0.0000
2024/05/20	R248	08/05/2025		Bond Future	13.0274	70.7404	12.9561	71.1175	0.547	0.0000	0.0000
2024/05/20	R248	08/05/2025	12.60 Call	Bond Future	3196.9100	3.1969	3349.0500	3.3491	4.759	0.0000	0.0000
2024/05/20	R248	08/05/2025	12.60 Put	Bond Future	5513.0300	5.5130	5288.0600	5.2881	4.081	0.0000	0.0000
2024/05/20	R248	07/08/2025		Bond Future	13.1762	72.2079	13.1019	72.5932	0.564	0.0000	0.0000
2024/05/20	R248	07/08/2025	13.21 Call	Bond Future	4956.7000	4.9567	5150.5800	5.1506	3.911	0.0000	0.0000
2024/05/20	R248	07/08/2025	13.21 Put	Bond Future	4782.8300	4.7828	4591.4000	4.5914	4.002	0.0000	0.0000
2024/05/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/05/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

0

0

247,209

0

0

0

0

0

0

11,423

0

0

0

0

0

0

10,000

0

0

0

0

0

0

0

0

0

0

0

0

0

1684614