



Johannesburg  
Stock Exchange

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

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

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

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/04/2024 TO 08/04/2024

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
2024/04/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	2025	02/05/2024		Bond Future	178.9915	178.9915	179.0256	0.019	0.0000	0.0000
2024/04/08	2025	01/08/2024		Bond Future	181.1400	181.1400	181.1747	0.019	0.0000	0.0000
2024/04/08	2025	07/11/2024		Bond Future	185.4485	185.4485	185.4846	0.019	0.0000	0.0000
2024/04/08	2029	02/05/2024		Bond Future	128.8912	128.8912	129.0705	0.139	0.0000	0.0000
2024/04/08	2029	01/08/2024		Bond Future	131.7583	131.7583	131.9416	0.139	0.0000	0.0000
2024/04/08	2029	07/11/2024		Bond Future	133.4936	133.4936	133.6815	0.141	0.0000	0.0000

Open Interest

0

0

0

0

0

0

9,075

0

0

7,295

1,325

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	
2024/04/08	2029	06/02/2025		Bond Future	136.4234	136.4234	136.6159	136.6159	0.141	0.0000	0.0000
2024/04/08	2029	06/02/2025	132.40 Call	Bond Future	4023.3900	4.0234	4215.9300	4.2159	4.786	0.0000	0.0000
2024/04/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2029	08/05/2025		Bond Future	137.9166	137.9166	138.1138	138.1138	0.143	0.0000	0.0000
2024/04/08	2029	08/05/2025	137.85 Call	Bond Future	66.5900	0.0666	263.8000	0.2638	296.156	0.0000	0.0000
2024/04/08	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2030	02/05/2024		Bond Future	10.5139	91.4835	10.5991	91.1482	0.811	0.0000	0.0000
2024/04/08	2030	02/05/2024	9.82 Call	Bond Future	17.8800	0.0179	6.4000	0.0064	64.206	0.0000	0.0000
2024/04/08	2030	02/05/2024	9.82 Put	Bond Future	2805.5300	2.8055	3129.3900	3.1294	11.544	0.0000	0.0000
2024/04/08	2030	02/05/2024	9.83 Call	Bond Future	19.5300	0.0195	7.1100	0.0071	63.594	0.0000	0.0000
2024/04/08	2030	02/05/2024	9.83 Put	Bond Future	2766.2400	2.7662	3089.1600	3.0892	11.674	0.0000	0.0000
2024/04/08	2030	02/05/2024	9.81 Call	Bond Future	16.3300	0.0163	5.7400	0.0057	64.850	0.0000	0.0000
2024/04/08	2030	02/05/2024	9.81 Put	Bond Future	2844.9400	2.8449	3169.6900	3.1697	11.415	0.0000	0.0000
2024/04/08	2030	02/05/2024	9.66 Put	Bond Future	3449.0600	3.4491	3781.9200	3.7819	9.651	0.0000	0.0000
2024/04/08	2030	02/05/2024	9.66 Call	Bond Future	3.3300	0.0033	0.8500	0.0009	74.474	0.0000	0.0000
2024/04/08	2030	02/05/2024	10.16 Put	Bond Future	1589.9700	1.5900	1846.4500	1.8465	16.131	0.0000	0.0000
2024/04/08	2030	02/05/2024	10.16 Call	Bond Future	181.6200	0.1816	102.7600	0.1028	43.420	0.0000	0.0000
2024/04/08	2030	02/05/2024	11.94 Call	Bond Future	5414.6600	5.4147	5079.0500	5.0791	6.198	0.0000	0.0000
2024/04/08	2030	02/05/2024	11.94 Put	Bond Future	7.2500	0.0073	6.9800	0.0070	3.724	0.0000	0.0000
2024/04/08	2030	02/05/2024	10.62 Put	Bond Future	547.8200	0.5478	654.1000	0.6541	19.401	0.0000	0.0000
2024/04/08	2030	02/05/2024	10.62 Call	Bond Future	964.9900	0.9650	735.9300	0.7359	23.737	0.0000	0.0000
2024/04/08	2030	02/05/2024	11.12 Put	Bond Future	125.4400	0.1254	144.6700	0.1447	15.330	0.0000	0.0000
2024/04/08	2030	02/05/2024	11.12 Call	Bond Future	2475.3100	2.4753	2159.2000	2.1592	12.771	0.0000	0.0000
2024/04/08	2030	02/05/2024	13.15 Call	Bond Future	9677.5100	9.6775	9342.1700	9.3422	3.465	0.0000	0.0000
2024/04/08	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2030	02/05/2024	12.38 Call	Bond Future	6993.4100	6.9934	6657.9400	6.6579	4.797	0.0000	0.0000
2024/04/08	2030	02/05/2024	12.38 Put	Bond Future	0.7600	0.0008	0.6300	0.0006	17.105	0.0000	0.0000
2024/04/08	2030	02/05/2024	10.82 Put	Bond Future	314.1800	0.3142	373.0100	0.3730	18.725	0.0000	0.0000
2024/04/08	2030	02/05/2024	10.82 Call	Bond Future	1510.7900	1.5108	1234.2800	1.2343	18.302	0.0000	0.0000
2024/04/08	2030	01/08/2024	10.38 Call	Bond Future	1030.7600	1.0308	879.0300	0.8790	14.720	0.0000	0.0000
2024/04/08	2030	01/08/2024	10.38 Put	Bond Future	1902.7700	1.9028	2093.8600	2.0939	10.043	0.0000	0.0000
2024/04/08	2030	01/08/2024	10.39 Call	Bond Future	1047.4700	1.0475	894.1900	0.8942	14.633	0.0000	0.0000
2024/04/08	2030	01/08/2024	10.39 Put	Bond Future	1881.0000	1.8810	2070.5400	2.0705	10.077	0.0000	0.0000
2024/04/08	2030	01/08/2024	10.37 Call	Bond Future	1014.0300	1.0140	863.8300	0.8638	14.812	0.0000	0.0000
2024/04/08	2030	01/08/2024	10.37 Put	Bond Future	1924.5300	1.9245	2117.1500	2.1172	10.009	0.0000	0.0000
2024/04/08	2030	01/08/2024		Bond Future	10.6079	89.4902	10.6983	89.1474	0.852	0.0000	0.0000
2024/04/08	2030	07/11/2024		Bond Future	10.7151	91.5950	10.8112	91.2444	0.897	0.0000	0.0000
2024/04/08	2030	07/11/2024	10.75 Call	Bond Future	2044.6200	2.0446	1853.1200	1.8531	9.366	0.0000	0.0000

---

0
0
0
0
0
0
120,488
0
0
0
0
0
0
0
1,000
0
1,000
0
1,000
0
500
0
500
0
500
0
1,080
0
1,080
0
0
0
0
0
0
26,710
1,650
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	
2024/04/08	2030	07/11/2024	10.75 Put	Bond Future	1916.9800	1.9170	2076.0600	2.0761	8.298	0.0000	0.0000
2024/04/08	2030	07/11/2024	10.76 Call	Bond Future	2065.1400	2.0651	1872.5900	1.8726	9.324	0.0000	0.0000
2024/04/08	2030	07/11/2024	10.76 Put	Bond Future	1901.0200	1.9010	2059.0500	2.0591	8.313	0.0000	0.0000
2024/04/08	2030	07/11/2024	10.74 Call	Bond Future	2024.1900	2.0242	1833.7500	1.8338	9.408	0.0000	0.0000
2024/04/08	2030	07/11/2024	10.74 Put	Bond Future	1933.0600	1.9331	2093.2000	2.0932	8.284	0.0000	0.0000
2024/04/08	2030	06/02/2025		Bond Future	10.8312	89.5730	10.9334	89.2151	0.943	0.0000	0.0000
2024/04/08	2030	06/02/2025	10.68 Call	Bond Future	1915.9300	1.9159	1740.8200	1.7408	9.140	0.0000	0.0000
2024/04/08	2030	06/02/2025	10.68 Put	Bond Future	2448.9600	2.4490	2631.8000	2.6318	7.466	0.0000	0.0000
2024/04/08	2030	08/05/2025		Bond Future	10.9829	91.4678	11.0918	91.1027	0.991	0.0000	0.0000
2024/04/08	2030	08/05/2025	9.93 Call	Bond Future	802.0200	0.8020	705.2800	0.7053	12.062	0.0000	0.0000
2024/04/08	2030	08/05/2025	9.93 Put	Bond Future	4431.7300	4.4317	4700.1600	4.7002	6.057	0.0000	0.0000
2024/04/08	2030	08/05/2025	11.86 Call	Bond Future	4254.8800	4.2549	3998.8200	3.9988	6.018	0.0000	0.0000
2024/04/08	2030	08/05/2025	11.86 Put	Bond Future	1364.2700	1.3643	1473.3800	1.4734	7.998	0.0000	0.0000
2024/04/08	2030	08/05/2025	10.31 Put	Bond Future	3553.9200	3.5539	3788.0800	3.7881	6.589	0.0000	0.0000
2024/04/08	2030	08/05/2025	10.31 Call	Bond Future	1254.8000	1.2548	1123.7900	1.1238	10.441	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.28 Call	Bond Future	665.1800	0.6652	484.8200	0.4848	27.114	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.28 Put	Bond Future	1116.8200	1.1168	1277.2600	1.2773	14.366	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.30 Put	Bond Future	5124.8000	5.1248	5465.5000	5.4655	6.648	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.30 Call	Bond Future	0.1200	0.0001	0.0200	0.0000	83.333	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.81 Call	Bond Future	2245.7700	2.2458	1939.0300	1.9390	13.659	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.81 Put	Bond Future	302.2200	0.3022	336.2800	0.3363	11.270	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.21 Call	Bond Future	524.0900	0.5241	367.7900	0.3678	29.823	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.21 Put	Bond Future	1298.8400	1.2988	1483.3400	1.4833	14.205	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.57 Put	Bond Future	3812.5100	3.8125	4147.9400	4.1479	8.798	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.57 Call	Bond Future	7.9900	0.0080	2.6200	0.0026	67.209	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.55 Call	Bond Future	6.3400	0.0063	1.9900	0.0020	68.612	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.55 Put	Bond Future	3907.7800	3.9078	4244.2300	4.2442	8.610	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.56 Call	Bond Future	7.1300	0.0071	2.2900	0.0023	67.882	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.56 Put	Bond Future	3860.1000	3.8601	4196.0600	4.1961	8.703	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.54 Call	Bond Future	5.6300	0.0056	1.7300	0.0017	69.272	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.54 Put	Bond Future	3955.5900	3.9556	4292.4900	4.2925	8.517	0.0000	0.0000
2024/04/08	2032	02/05/2024		Bond Future	11.3784	84.7926	11.4532	84.4518	0.657	0.0000	0.0000
2024/04/08	2032	02/05/2024	13.35 Call	Bond Future	8418.8100	8.4188	8077.7400	8.0777	4.051	0.0000	0.0000
2024/04/08	2032	02/05/2024	13.35 Put	Bond Future	1.1200	0.0011	0.8500	0.0009	24.107	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.35 Put	Bond Future	954.1500	0.9542	1091.6300	1.0916	14.409	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.35 Call	Bond Future	824.0200	0.8240	620.7000	0.6207	24.674	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.65 Put	Bond Future	3436.6400	3.4366	3766.1100	3.7661	9.587	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.65 Call	Bond Future	18.4200	0.0184	7.0900	0.0071	61.509	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
0
0
0
1,640
0
1,640
0
17,000
0
8,500
0
500
0
500
0
500
0
0
0
0
0
0
0
135,914
0
1,550
0
1,550
0
1,550

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	
2024/04/08	2032	02/05/2024	10.36 Put	Bond Future	4829.4900	4.8295	5169.9800	5.1700	7.050	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.36 Call	Bond Future	0.3800	0.0004	0.0700	0.0001	81.579	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.86 Put	Bond Future	2510.9700	2.5110	2805.8700	2.8059	11.744	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.86 Call	Bond Future	96.3900	0.0964	50.4900	0.0505	47.619	0.0000	0.0000
2024/04/08	2032	02/05/2024	12.90 Call	Bond Future	6607.4100	6.6074	6265.5300	6.2655	5.174	0.0000	0.0000
2024/04/08	2032	02/05/2024	12.90 Put	Bond Future	9.9500	0.0100	8.8700	0.0089	10.854	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.59 Put	Bond Future	3717.7100	3.7177	4051.9500	4.0520	8.990	0.0000	0.0000
2024/04/08	2032	02/05/2024	10.59 Call	Bond Future	9.9700	0.0100	3.4100	0.0034	65.797	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.09 Put	Bond Future	1658.2900	1.6583	1884.6200	1.8846	13.648	0.0000	0.0000
2024/04/08	2032	02/05/2024	11.09 Call	Bond Future	325.9000	0.3259	211.4300	0.2114	35.124	0.0000	0.0000
2024/04/08	2032	02/05/2024	13.18 Call	Bond Future	7739.4200	7.7394	7398.1200	7.3981	4.410	0.0000	0.0000
2024/04/08	2032	02/05/2024	13.18 Put	Bond Future	2.6700	0.0027	2.1700	0.0022	18.727	0.0000	0.0000
2024/04/08	2032	01/08/2024	11.14 Call	Bond Future	1040.7700	1.0408	898.8200	0.8988	13.639	0.0000	0.0000
2024/04/08	2032	01/08/2024	11.14 Put	Bond Future	2621.5300	2.6215	2827.9500	2.8280	7.874	0.0000	0.0000
2024/04/08	2032	01/08/2024	11.15 Call	Bond Future	1058.7800	1.0588	915.2900	0.9153	13.552	0.0000	0.0000
2024/04/08	2032	01/08/2024	11.15 Put	Bond Future	2593.8600	2.5939	2798.7400	2.7987	7.899	0.0000	0.0000
2024/04/08	2032	01/08/2024	11.13 Call	Bond Future	1023.1200	1.0231	882.7200	0.8827	13.723	0.0000	0.0000
2024/04/08	2032	01/08/2024	11.13 Put	Bond Future	2649.5900	2.6496	2857.5600	2.8576	7.849	0.0000	0.0000
2024/04/08	2032	01/08/2024		Bond Future	11.4901	86.6579	11.5684	86.3096	0.682	0.0000	0.0000
2024/04/08	2032	07/11/2024		Bond Future	11.6249	84.5292	11.7073	84.1729	0.709	0.0000	0.0000
2024/04/08	2032	07/11/2024	13.36 Call	Bond Future	7563.7600	7.5638	7245.1900	7.2452	4.212	0.0000	0.0000
2024/04/08	2032	07/11/2024	13.36 Put	Bond Future	460.0100	0.4600	497.7100	0.4977	8.195	0.0000	0.0000
2024/04/08	2032	07/11/2024	11.64 Put	Bond Future	2390.4800	2.3905	2549.3200	2.5493	6.645	0.0000	0.0000
2024/04/08	2032	07/11/2024	11.64 Call	Bond Future	2455.9000	2.4559	2258.4700	2.2585	8.039	0.0000	0.0000
2024/04/08	2032	07/11/2024	11.48 Call	Bond Future	2087.2200	2.0872	1906.8800	1.9069	8.640	0.0000	0.0000
2024/04/08	2032	07/11/2024	11.48 Put	Bond Future	2718.4200	2.7184	2894.3500	2.8944	6.472	0.0000	0.0000
2024/04/08	2032	07/11/2024	11.49 Call	Bond Future	2109.5600	2.1096	1928.1200	1.9281	8.601	0.0000	0.0000
2024/04/08	2032	07/11/2024	11.49 Put	Bond Future	2697.0100	2.6970	2871.8400	2.8718	6.482	0.0000	0.0000
2024/04/08	2032	07/11/2024	11.47 Call	Bond Future	2065.2500	2.0653	1886.0000	1.8860	8.679	0.0000	0.0000
2024/04/08	2032	07/11/2024	11.47 Put	Bond Future	2740.2400	2.7402	2917.2600	2.9173	6.460	0.0000	0.0000
2024/04/08	2032	06/02/2025		Bond Future	11.7636	86.3637	11.8502	85.9999	0.736	0.0000	0.0000
2024/04/08	2032	06/02/2025	11.72 Call	Bond Future	2600.7700	2.6008	2407.9900	2.4080	7.412	0.0000	0.0000
2024/04/08	2032	06/02/2025	11.72 Put	Bond Future	2784.9100	2.7849	2955.8900	2.9559	6.140	0.0000	0.0000
2024/04/08	2032	08/05/2025		Bond Future	11.9228	84.0253	12.0138	83.6542	0.763	0.0000	0.0000
2024/04/08	2032	08/05/2025	10.91 Call	Bond Future	1032.9300	1.0329	927.9500	0.9280	10.163	0.0000	0.0000
2024/04/08	2032	08/05/2025	10.91 Put	Bond Future	5312.4500	5.3125	5578.5800	5.5786	5.010	0.0000	0.0000
2024/04/08	2033	02/05/2024		Bond Future	120.9968	120.9968	120.9502	120.9502	0.038	0.0000	0.0000
2024/04/08	2033	01/08/2024		Bond Future	123.6884	123.6884	123.6406	123.6406	0.039	0.0000	0.0000

---

0  
1,000  
0  
1,000  
0  
1,000  
0  
500  
0  
500  
0  
500  
0  
0  
0  
0  
0  
0  
0  
15,170  
4,260  
0  
1,615  
0  
1,615  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,707  
6,301



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	
2024/04/08	2033	07/11/2024		Bond Future	125.1349	125.1349	125.0865	125.0865	0.039	0.0000	0.0000
2024/04/08	2033	06/02/2025		Bond Future	127.8813	127.8813	127.8322	127.8322	0.038	0.0000	0.0000
2024/04/08	2033	06/02/2025	124.94 Call	Bond Future	2941.3300	2.9413	2892.2000	2.8922	1.670	0.0000	0.0000
2024/04/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2033	08/05/2025		Bond Future	129.0909	129.0909	129.0412	129.0412	0.039	0.0000	0.0000
2024/04/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2033	08/05/2025	130.62 Put	Bond Future	1529.0800	1.5291	1578.8400	1.5788	3.254	0.0000	0.0000
2024/04/08	2037	02/05/2024		Bond Future	12.5048	77.0420	12.5893	76.6132	0.676	0.0000	0.0000
2024/04/08	2037	02/05/2024	11.44 Call	Bond Future	4.2000	0.0042	1.2100	0.0012	71.190	0.0000	0.0000
2024/04/08	2037	02/05/2024	11.44 Put	Bond Future	5731.7200	5.7317	6157.5900	6.1576	7.430	0.0000	0.0000
2024/04/08	2037	02/05/2024	11.45 Call	Bond Future	4.5700	0.0046	1.3300	0.0013	70.897	0.0000	0.0000
2024/04/08	2037	02/05/2024	11.45 Put	Bond Future	5675.3900	5.6754	6101.0100	6.1010	7.499	0.0000	0.0000
2024/04/08	2037	02/05/2024	11.43 Call	Bond Future	3.8500	0.0039	1.0900	0.0011	71.688	0.0000	0.0000
2024/04/08	2037	02/05/2024	11.43 Put	Bond Future	5788.1200	5.7881	6214.2200	6.2142	7.362	0.0000	0.0000
2024/04/08	2037	01/08/2024		Bond Future	12.6385	74.4808	12.7265	74.0424	0.696	0.0000	0.0000
2024/04/08	2037	01/08/2024	12.10 Call	Bond Future	843.5500	0.8436	702.3600	0.7024	16.738	0.0000	0.0000
2024/04/08	2037	01/08/2024	12.10 Put	Bond Future	3609.5000	3.6095	3906.6900	3.9067	8.234	0.0000	0.0000
2024/04/08	2037	01/08/2024	12.11 Call	Bond Future	860.3300	0.8603	717.2400	0.7172	16.632	0.0000	0.0000
2024/04/08	2037	01/08/2024	12.11 Put	Bond Future	3573.5600	3.5736	3868.8500	3.8689	8.263	0.0000	0.0000
2024/04/08	2037	01/08/2024	12.09 Call	Bond Future	826.9800	0.8270	687.6800	0.6877	16.844	0.0000	0.0000
2024/04/08	2037	01/08/2024	12.09 Put	Bond Future	3645.7000	3.6457	3944.7800	3.9448	8.204	0.0000	0.0000
2024/04/08	2037	01/08/2024	13.82 Call	Bond Future	6067.1800	6.0672	5680.7700	5.6808	6.369	0.0000	0.0000
2024/04/08	2037	01/08/2024	13.82 Put	Bond Future	484.9000	0.4849	536.8700	0.5369	10.718	0.0000	0.0000
2024/04/08	2037	01/08/2024	13.17 Call	Bond Future	3677.9000	3.6779	3352.8200	3.3528	8.839	0.0000	0.0000
2024/04/08	2037	01/08/2024	13.17 Put	Bond Future	1087.0600	1.0871	1200.3600	1.2004	10.423	0.0000	0.0000
2024/04/08	2037	07/11/2024		Bond Future	12.7841	76.2322	12.8759	75.7837	0.718	0.0000	0.0000
2024/04/08	2037	07/11/2024	12.58 Call	Bond Future	2229.2900	2.2293	2011.3600	2.0114	9.776	0.0000	0.0000
2024/04/08	2037	07/11/2024	12.58 Put	Bond Future	3240.3300	3.2403	3470.8600	3.4709	7.114	0.0000	0.0000
2024/04/08	2037	07/11/2024	12.59 Call	Bond Future	2253.7900	2.2538	2034.4700	2.0345	9.731	0.0000	0.0000
2024/04/08	2037	07/11/2024	12.59 Put	Bond Future	3214.8200	3.2148	3443.9600	3.4440	7.128	0.0000	0.0000
2024/04/08	2037	07/11/2024	12.57 Call	Bond Future	2204.9100	2.2049	1988.3800	1.9884	9.820	0.0000	0.0000
2024/04/08	2037	07/11/2024	12.57 Put	Bond Future	3266.0000	3.2660	3497.9300	3.4979	7.101	0.0000	0.0000
2024/04/08	2037	06/02/2025		Bond Future	12.9323	73.6256	13.0279	73.1676	0.740	0.0000	0.0000
2024/04/08	2037	06/02/2025	12.76 Call	Bond Future	2655.5500	2.6556	2427.8200	2.4278	8.576	0.0000	0.0000
2024/04/08	2037	06/02/2025	12.76 Put	Bond Future	3490.6600	3.4907	3720.9000	3.7209	6.596	0.0000	0.0000
2024/04/08	2037	08/05/2025		Bond Future	13.1009	75.1815	13.2006	74.7141	0.761	0.0000	0.0000
2024/04/08	2037	08/05/2025	12.25 Call	Bond Future	1499.0600	1.4991	1345.8800	1.3459	10.218	0.0000	0.0000
2024/04/08	2037	08/05/2025	12.25 Put	Bond Future	5669.3900	5.6694	5983.6100	5.9836	5.542	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
70,233  
0  
0  
0  
0  
0  
0  
0  
94,181  
0  
0  
1,383  
0  
0  
0  
0  
1,383  
0  
1,383  
9,175  
0  
0  
0  
0  
0  
0  
0  
0  
0  
3,975  
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	
2024/04/08	2037	08/05/2025	13.35 Put	Bond Future	2853.4500	2.8535	3043.6300	3.0436	6.665	0.0000	0.0000
2024/04/08	2037	08/05/2025	13.35 Call	Bond Future	4012.8300	4.0128	3735.6100	3.7356	6.908	0.0000	0.0000
2024/04/08	2038	02/05/2024		Bond Future	131.7144	131.7144	131.7163	131.7163	0.001	0.0000	0.0000
2024/04/08	2038	01/08/2024		Bond Future	132.5821	132.5821	132.5840	132.5840	0.001	0.0000	0.0000
2024/04/08	2038	07/11/2024		Bond Future	135.7354	135.7354	135.7378	135.7378	0.002	0.0000	0.0000
2024/04/08	2038	06/02/2025		Bond Future	136.5990	136.5990	136.6018	136.6018	0.002	0.0000	0.0000
2024/04/08	2038	06/02/2025	135.23 Call	Bond Future	1368.9900	1.3690	1371.7900	1.3718	0.205	0.0000	0.0000
2024/04/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2038	08/05/2025		Bond Future	139.5246	139.5246	139.5281	139.5281	0.002	0.0000	0.0000
2024/04/08	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2038	08/05/2025	139.68 Put	Bond Future	155.3900	0.1554	151.9400	0.1519	2.220	0.0000	0.0000
2024/04/08	2040	02/05/2024		Bond Future	12.7401	77.2119	12.8094	76.8408	0.544	0.0000	0.0000
2024/04/08	2040	02/05/2024	11.61 Call	Bond Future	2.4100	0.0024	0.7100	0.0007	70.539	0.0000	0.0000
2024/04/08	2040	02/05/2024	11.61 Put	Bond Future	6484.4400	6.4844	6853.8000	6.8538	5.696	0.0000	0.0000
2024/04/08	2040	02/05/2024	11.62 Call	Bond Future	2.6400	0.0026	0.7900	0.0008	70.076	0.0000	0.0000
2024/04/08	2040	02/05/2024	11.62 Put	Bond Future	6423.5600	6.4236	6792.7700	6.7928	5.748	0.0000	0.0000
2024/04/08	2040	02/05/2024	11.60 Call	Bond Future	2.2000	0.0022	0.6400	0.0006	70.909	0.0000	0.0000
2024/04/08	2040	02/05/2024	11.60 Put	Bond Future	6545.4200	6.5454	6914.9200	6.9149	5.645	0.0000	0.0000
2024/04/08	2040	01/08/2024		Bond Future	12.8752	74.4039	12.9474	74.0246	0.560	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.33 Call	Bond Future	878.4600	0.8785	752.3000	0.7523	14.361	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.33 Put	Bond Future	3845.2800	3.8453	4098.4100	4.0984	6.583	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.34 Call	Bond Future	896.0900	0.8961	768.2400	0.7682	14.268	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.34 Put	Bond Future	3806.8500	3.8069	4058.2900	4.0583	6.605	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.32 Call	Bond Future	861.1900	0.8612	736.7000	0.7367	14.456	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.32 Put	Bond Future	3884.1400	3.8841	4138.9400	4.1389	6.560	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.28 Put	Bond Future	4042.0400	4.0420	4303.5100	4.3035	6.469	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.28 Call	Bond Future	793.9500	0.7940	676.1300	0.6761	14.840	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.88 Call	Bond Future	2156.7100	2.1567	1938.9400	1.9389	10.097	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.88 Put	Bond Future	2131.5400	2.1315	2293.0600	2.2931	7.578	0.0000	0.0000
2024/04/08	2040	01/08/2024	13.48 Call	Bond Future	4141.6000	4.1416	3847.1500	3.8472	7.110	0.0000	0.0000
2024/04/08	2040	01/08/2024	13.48 Put	Bond Future	1054.7000	1.0547	1139.5400	1.1395	8.044	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.95 Put	Bond Future	1968.6900	1.9687	2119.6100	2.1196	7.666	0.0000	0.0000
2024/04/08	2040	01/08/2024	12.95 Call	Bond Future	2361.6400	2.3616	2133.2700	2.1333	9.670	0.0000	0.0000
2024/04/08	2040	07/11/2024		Bond Future	13.0216	76.1535	13.0969	75.7655	0.578	0.0000	0.0000
2024/04/08	2040	07/11/2024	12.85 Call	Bond Future	2442.5100	2.4425	2245.1300	2.2451	8.081	0.0000	0.0000
2024/04/08	2040	07/11/2024	12.85 Put	Bond Future	3339.8300	3.3398	3530.4200	3.5304	5.707	0.0000	0.0000
2024/04/08	2040	07/11/2024	12.86 Call	Bond Future	2468.8700	2.4689	2270.2800	2.2703	8.044	0.0000	0.0000
2024/04/08	2040	07/11/2024	12.86 Put	Bond Future	3313.4400	3.3134	3502.8200	3.5028	5.716	0.0000	0.0000

---

0  
7,500  
4,496  
718  
0  
0  
0  
0  
0  
0  
0  
0  
125,070  
0  
0  
0  
0  
0  
0  
0  
12,732  
0  
0  
0  
0  
0  
0  
0  
680  
0  
680  
0  
680  
0  
7,500  
8,677  
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	
2024/04/08	2040	07/11/2024	12.84 Call	Bond Future	2416.2900	2.4163	2220.1200	2.2201	8.119	0.0000	0.0000
2024/04/08	2040	07/11/2024	12.84 Put	Bond Future	3366.4200	3.3664	3558.2200	3.5582	5.697	0.0000	0.0000
2024/04/08	2040	06/02/2025		Bond Future	13.1700	73.2944	13.2483	72.8982	0.595	0.0000	0.0000
2024/04/08	2040	06/02/2025	12.95 Call	Bond Future	2687.2000	2.6872	2491.0400	2.4910	7.300	0.0000	0.0000
2024/04/08	2040	06/02/2025	12.95 Put	Bond Future	3818.2000	3.8182	4018.1900	4.0182	5.238	0.0000	0.0000
2024/04/08	2040	08/05/2025		Bond Future	13.3372	74.8428	13.4188	74.4386	0.612	0.0000	0.0000
2024/04/08	2040	08/05/2025	12.63 Call	Bond Future	1850.1300	1.8501	1699.9300	1.6999	8.118	0.0000	0.0000
2024/04/08	2040	08/05/2025	12.63 Put	Bond Future	5506.8800	5.5069	5760.9100	5.7609	4.613	0.0000	0.0000
2024/04/08	2044	02/05/2024	12.50 Call	Bond Future	380.2900	0.3803	232.5200	0.2325	38.857	0.0000	0.0000
2024/04/08	2044	02/05/2024	12.50 Put	Bond Future	2075.3100	2.0753	2406.9400	2.4069	15.980	0.0000	0.0000
2024/04/08	2044	02/05/2024	12.75 Call	Bond Future	885.8400	0.8858	627.3300	0.6273	29.182	0.0000	0.0000
2024/04/08	2044	02/05/2024	12.75 Put	Bond Future	1203.1000	1.2031	1423.9900	1.4240	18.360	0.0000	0.0000
2024/04/08	2044	02/05/2024	13.00 Call	Bond Future	1650.2200	1.6502	1292.8400	1.2928	21.657	0.0000	0.0000
2024/04/08	2044	02/05/2024	13.00 Put	Bond Future	633.0400	0.6330	755.0600	0.7551	19.275	0.0000	0.0000
2024/04/08	2044	02/05/2024		Bond Future	12.8087	73.3452	12.8983	72.8658	0.699	0.0000	0.0000
2024/04/08	2044	02/05/2024	11.66 Call	Bond Future	1.5200	0.0015	0.3400	0.0003	77.632	0.0000	0.0000
2024/04/08	2044	02/05/2024	11.66 Put	Bond Future	6666.6300	6.6666	7144.8500	7.1449	7.173	0.0000	0.0000
2024/04/08	2044	02/05/2024	11.67 Call	Bond Future	1.6800	0.0017	0.3800	0.0004	77.381	0.0000	0.0000
2024/04/08	2044	02/05/2024	11.67 Put	Bond Future	6604.3500	6.6044	7082.4500	7.0825	7.239	0.0000	0.0000
2024/04/08	2044	02/05/2024	11.65 Call	Bond Future	1.3800	0.0014	0.3000	0.0003	78.261	0.0000	0.0000
2024/04/08	2044	02/05/2024	11.65 Put	Bond Future	6729.0100	6.7290	7207.3300	7.2073	7.108	0.0000	0.0000
2024/04/08	2044	01/08/2024		Bond Future	12.9390	70.5774	13.0322	70.0874	0.720	0.0000	0.0000
2024/04/08	2044	01/08/2024	12.29 Call	Bond Future	721.8500	0.7219	587.3100	0.5873	18.638	0.0000	0.0000
2024/04/08	2044	01/08/2024	12.29 Put	Bond Future	4298.9300	4.2989	4654.4000	4.6544	8.269	0.0000	0.0000
2024/04/08	2044	01/08/2024	12.30 Call	Bond Future	737.4800	0.7375	600.8900	0.6009	18.521	0.0000	0.0000
2024/04/08	2044	01/08/2024	12.30 Put	Bond Future	4257.1500	4.2572	4610.5700	4.6106	8.302	0.0000	0.0000
2024/04/08	2044	01/08/2024	12.28 Call	Bond Future	706.5700	0.7066	574.0600	0.5741	18.754	0.0000	0.0000
2024/04/08	2044	01/08/2024	12.28 Put	Bond Future	4341.1200	4.3411	4698.6200	4.6986	8.235	0.0000	0.0000
2024/04/08	2044	07/11/2024		Bond Future	13.0796	72.2369	13.1768	71.7356	0.743	0.0000	0.0000
2024/04/08	2044	07/11/2024	12.91 Call	Bond Future	2391.7800	2.3918	2144.6200	2.1446	10.334	0.0000	0.0000
2024/04/08	2044	07/11/2024	12.91 Put	Bond Future	3282.0000	3.2820	3536.1100	3.5361	7.743	0.0000	0.0000
2024/04/08	2044	07/11/2024	12.92 Call	Bond Future	2418.2200	2.4182	2169.4800	2.1695	10.286	0.0000	0.0000
2024/04/08	2044	07/11/2024	12.92 Put	Bond Future	3255.4400	3.2554	3507.9700	3.5080	7.757	0.0000	0.0000
2024/04/08	2044	07/11/2024	12.90 Call	Bond Future	2365.6900	2.3657	2120.1100	2.1201	10.381	0.0000	0.0000
2024/04/08	2044	07/11/2024	12.90 Put	Bond Future	3308.9800	3.3090	3564.6700	3.5647	7.727	0.0000	0.0000
2024/04/08	2044	06/02/2025		Bond Future	13.2218	69.4181	13.3229	68.9062	0.765	0.0000	0.0000
2024/04/08	2044	06/02/2025	13.02 Call	Bond Future	2763.5100	2.7635	2512.4800	2.5125	9.084	0.0000	0.0000
2024/04/08	2044	06/02/2025	13.02 Put	Bond Future	3804.5200	3.8045	4065.4000	4.0654	6.857	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
4,200  
0  
10,030  
0  
10,030  
83,144  
0  
0  
0  
0  
0  
0  
45,920  
0  
0  
0  
0  
0  
0  
200  
0  
0  
0  
0  
0  
0  
0  
0  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/04/08	2044	08/05/2025		Bond Future	13.3812	70.8844	13.4865	70.3619	0.787	0.0000	0.0000
2024/04/08	2044	08/05/2025	12.72 Call	Bond Future	1887.1200	1.8871	1693.3500	1.6934	10.268	0.0000	0.0000
2024/04/08	2044	08/05/2025	12.72 Put	Bond Future	5327.5000	5.3275	5656.2500	5.6563	6.171	0.0000	0.0000
2024/04/08	2046	02/05/2024		Bond Future	112.9090	112.9090	112.9106	112.9106	0.001	0.0000	0.0000
2024/04/08	2046	01/08/2024		Bond Future	115.4206	115.4206	115.4222	115.4222	0.001	0.0000	0.0000
2024/04/08	2046	07/11/2024		Bond Future	115.9678	115.9678	115.9697	115.9697	0.002	0.0000	0.0000
2024/04/08	2046	06/02/2025		Bond Future	118.5124	118.5124	118.5147	118.5147	0.002	0.0000	0.0000
2024/04/08	2046	06/02/2025	114.01 Call	Bond Future	4502.4100	4.5024	4504.7200	4.5047	0.051	0.0000	0.0000
2024/04/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2046	08/05/2025		Bond Future	118.8032	118.8032	118.8060	118.8060	0.002	0.0000	0.0000
2024/04/08	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2046	08/05/2025	121.97 Put	Bond Future	3166.8000	3.1668	3164.0100	3.1640	0.088	0.0000	0.0000
2024/04/08	2050	02/05/2024		Bond Future	114.4974	114.4974	114.6915	114.6915	0.170	0.0000	0.0000
2024/04/08	2050	01/08/2024		Bond Future	114.7475	114.7475	114.9457	114.9457	0.173	0.0000	0.0000
2024/04/08	2050	07/11/2024		Bond Future	117.4766	117.4766	117.6801	117.6801	0.173	0.0000	0.0000
2024/04/08	2050	06/02/2025		Bond Future	117.6972	117.6972	117.9054	117.9054	0.177	0.0000	0.0000
2024/04/08	2050	06/02/2025	115.60 Call	Bond Future	2097.1700	2.0972	2305.4200	2.3054	9.930	0.0000	0.0000
2024/04/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2050	08/05/2025		Bond Future	120.2178	120.2178	120.4309	120.4309	0.177	0.0000	0.0000
2024/04/08	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	2050	08/05/2025	121.16 Put	Bond Future	942.2200	0.9422	729.1100	0.7291	22.618	0.0000	0.0000
2024/04/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	AL37	02/05/2024		Index Future	936.3650	936.3650	933.0280	933.0280	0.356	0.0000	0.0000
2024/04/08	AL37	01/08/2024		Index Future	956.9640	956.9640	953.5510	953.5510	0.357	0.0000	0.0000
2024/04/08	AL37	07/11/2024		Index Future	979.4870	979.4870	976.0020	976.0020	0.356	0.0000	0.0000
2024/04/08	AL37	06/02/2025		Index Future	1000.7700	1000.7700	997.2180	997.2180	0.355	0.0000	0.0000
2024/04/08	AL37	08/05/2025		Index Future	1022.0150	1022.0150	1018.4000	1018.4000	0.354	0.0000	0.0000
2024/04/08	AL7T	02/05/2024		Index Future	1079.9320	1079.9320	1074.8740	1074.8740	0.468	0.0000	0.0000
2024/04/08	AL7T	01/08/2024		Index Future	1103.6890	1103.6890	1098.5170	1098.5170	0.469	0.0000	0.0000
2024/04/08	AL7T	07/11/2024		Index Future	1129.6650	1129.6650	1124.3820	1124.3820	0.468	0.0000	0.0000
2024/04/08	AL7T	06/02/2025		Index Future	1154.2110	1154.2110	1148.8230	1148.8230	0.467	0.0000	0.0000
2024/04/08	AL7T	08/05/2025		Index Future	1178.7140	1178.7140	1173.2250	1173.2250	0.466	0.0000	0.0000
2024/04/08	ALBI	02/05/2024		Index Future	940.5080	940.5080	936.3990	936.3990	0.437	0.0000	0.0000

---

0

0

0

12,064

4,696

0

0

0

0

0

0

0

12,629

2,554

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

91



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	
2024/04/08	ALBI	01/08/2024		Index Future	961.1980	961.1980	956.9960	956.9960	0.437	0.0000	0.0000
2024/04/08	ALBI	07/11/2024		Index Future	983.8200	983.8200	979.5290	979.5290	0.436	0.0000	0.0000
2024/04/08	ALBI	06/02/2025		Index Future	1005.1970	1005.1970	1000.8210	1000.8210	0.435	0.0000	0.0000
2024/04/08	ALBI	08/05/2025		Index Future	1026.5370	1026.5370	1022.0790	1022.0790	0.434	0.0000	0.0000
2024/04/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	C431	31/01/2031		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
2024/04/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/08	ES33	02/05/2024		Bond Future	12.9267	72.0800	13.0160	0.691	0.0000	0.0000
2024/04/08	ES33	01/08/2024		Bond Future	13.0857	73.6833	13.1790	0.714	0.0000	0.0000
2024/04/08	ES33	07/11/2024		Bond Future	13.2766	71.6325	13.3746	0.738	0.0000	0.0000
2024/04/08	ES33	06/02/2025		Bond Future	13.4732	73.2032	13.5758	0.762	0.0000	0.0000
2024/04/08	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	ES33	06/02/2025	13.34 Put	Bond Future	528.4000	0.5284	932.0300	0.9320	76.387	0.0000
2024/04/08	ES33	08/05/2025		Bond Future	13.6850	70.9652	13.7925	0.785	0.0000	0.0000
2024/04/08	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	ES33	08/05/2025	12.73 Put	Bond Future	3806.8300	3.8068	4218.8500	4.2189	10.823	0.0000
2024/04/08	ES42	02/05/2024		Bond Future	13.2225	68.1338	13.3119	0.676	0.0000	0.0000
2024/04/08	ES42	01/08/2024		Bond Future	13.3620	69.6495	13.4550	0.696	0.0000	0.0000
2024/04/08	ES42	07/11/2024		Bond Future	13.5257	67.0373	13.6228	0.719	0.0000	0.0000
2024/04/08	ES42	06/02/2025		Bond Future	13.6860	68.5061	13.7873	0.740	0.0000	0.0000
2024/04/08	ES42	06/02/2025	13.71 Call	Bond Future	112.5700	0.1126	0.0000	0.0000	(100.000)	0.0000
2024/04/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	360.5300	0.3605	100.000	0.0000
2024/04/08	ES42	08/05/2025		Bond Future	13.8644	65.7021	13.9700	0.762	0.0000	0.0000
2024/04/08	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	ES42	08/05/2025	13.25 Put	Bond Future	2928.7800	2.9288	3411.7000	3.4117	16.489	0.0000
2024/04/08	GOVI	02/05/2024		GOVI	926.5170	926.5170	922.4950	0.434	0.0000	0.0000
2024/04/08	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	GOVI	02/05/2024	950.98 Put	GOVI	244630.0000	24.4630	284850.0000	28.4850	16.441	0.0000
2024/04/08	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	GOVI	02/05/2024	950.99 Put	GOVI	244730.0000	24.4730	284950.0000	28.4950	16.434	0.0000
2024/04/08	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	GOVI	02/05/2024	950.97 Put	GOVI	244530.0000	24.4530	284750.0000	28.4750	16.448	0.0000
2024/04/08	GOVI	01/08/2024	943.38 Call	GOVI	35190.0000	3.5190	0.0000	0.0000	(100.000)	0.0000
2024/04/08	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	5930.0000	0.5930	100.000	0.0000
2024/04/08	GOVI	01/08/2024	943.39 Call	GOVI	35090.0000	3.5090	0.0000	0.0000	(100.000)	0.0000

---

  
0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

737

0

0

0

0

0

0

0

0

0

0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/08	GOVI	01/08/2024	943.39 Put	GOVI		0.0000	0.0000	6030.0000	0.6030	100.000	0.0000	0.0000
2024/04/08	GOVI	01/08/2024	943.37 Call	GOVI		35290.0000	3.5290	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/08	GOVI	01/08/2024	943.37 Put	GOVI		0.0000	0.0000	5830.0000	0.5830	100.000	0.0000	0.0000
2024/04/08	GOVI	01/08/2024		GOVI		946.8990	946.8990	942.7870	942.7870	0.434	0.0000	0.0000
2024/04/08	GOVI	07/11/2024		GOVI		969.1850	969.1850	964.9840	964.9840	0.433	0.0000	0.0000
2024/04/08	GOVI	07/11/2024	948.79 Call	GOVI		203950.0000	20.3950	161940.0000	16.1940	20.598	0.0000	0.0000
2024/04/08	GOVI	07/11/2024	948.79 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	GOVI	07/11/2024	948.80 Call	GOVI		203850.0000	20.3850	161840.0000	16.1840	20.608	0.0000	0.0000
2024/04/08	GOVI	07/11/2024	948.80 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	GOVI	07/11/2024	948.78 Call	GOVI		204050.0000	20.4050	162040.0000	16.2040	20.588	0.0000	0.0000
2024/04/08	GOVI	07/11/2024	948.78 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	GOVI	06/02/2025		GOVI		990.2440	990.2440	985.9610	985.9610	0.433	0.0000	0.0000
2024/04/08	GOVI	06/02/2025	972.00 Call	GOVI		182440.0000	18.2440	139610.0000	13.9610	23.476	0.0000	0.0000
2024/04/08	GOVI	06/02/2025	972.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	GOVI	08/05/2025		GOVI		1011.2660	1011.2660	1006.9030	1006.9030	0.431	0.0000	0.0000
2024/04/08	GOVI	08/05/2025	1,022.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	GOVI	08/05/2025	1,022.00 Put	GOVI		107340.0000	10.7340	150970.0000	15.0970	40.647	0.0000	0.0000
2024/04/08	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/04/08	IGOV	02/05/2024		Index Future		346.1890	346.1890	346.2530	346.2530	0.018	0.0000	0.0000
2024/04/08	IGOV	01/08/2024		Index Future		353.8900	353.8900	353.9550	353.9550	0.018	0.0000	0.0000
2024/04/08	IGOV	07/11/2024		Index Future		362.3090	362.3090	362.3790	362.3790	0.019	0.0000	0.0000
2024/04/08	IGOV	06/02/2025		Index Future		370.2630	370.2630	370.3370	370.3370	0.020	0.0000	0.0000
2024/04/08	IGOV	08/05/2025		Index Future		378.2030	378.2030	378.2830	378.2830	0.021	0.0000	0.0000
2024/04/08	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/04/08	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/04/08	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/04/08	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/04/08	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/04/08	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/04/08	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/08	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/08	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/08	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/08	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/08	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
593  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/04/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/08	JBAF	17/04/2024		Jibar Tradeable Future	8.3500	91.6500	8.3480	91.6520	0.024	0.0000	0.0000
2024/04/08	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/08	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	91.6500	8.3570	91.6430	0.084	0.0000	0.0000
2024/04/08	JBAF	17/07/2024		Jibar Tradeable Future	8.3500	91.6500	8.3500	91.6500	0.000	0.0000	0.0000
2024/04/08	JBAF	21/08/2024		Jibar Tradeable Future	8.3500	91.6500	8.3600	91.6400	0.120	0.0000	0.0000
2024/04/08	JBAF	18/09/2024		Jibar Tradeable Future	8.2900	91.7100	8.3080	91.6920	0.217	0.0000	0.0000
2024/04/08	JBAF	18/12/2024		Jibar Tradeable Future	8.1900	91.8100	8.2100	91.7900	0.244	0.0000	0.0000
2024/04/08	JBAF	19/03/2025		Jibar Tradeable Future	8.0800	91.9200	8.1000	91.9000	0.248	0.0000	0.0000
2024/04/08	JBAF	18/06/2025		Jibar Tradeable Future	8.0000	92.0000	8.0480	91.9520	0.600	0.0000	0.0000
2024/04/08	JBAF	17/09/2025		Jibar Tradeable Future	7.9900	92.0100	8.0300	91.9700	0.501	0.0000	0.0000
2024/04/08	JBAF	17/12/2025		Jibar Tradeable Future	8.0600	91.9400	8.1000	91.9000	0.496	0.0000	0.0000
2024/04/08	JBAF	18/03/2026		Jibar Tradeable Future	8.0600	91.9400	8.1000	91.9000	0.496	0.0000	0.0000
2024/04/08	R035	02/05/2024		Bond Future	12.1259	82.3215	12.2105	81.8903	0.698	0.0000	0.0000
2024/04/08	R035	02/05/2024	11.20 Call	Bond Future	12.8700	0.0129	4.4900	0.0045	65.113	0.0000	0.0000
2024/04/08	R035	02/05/2024	11.20 Put	Bond Future	4948.1800	4.9482	5371.0500	5.3711	8.546	0.0000	0.0000
2024/04/08	R035	02/05/2024	11.21 Call	Bond Future	13.8700	0.0139	4.9100	0.0049	64.600	0.0000	0.0000
2024/04/08	R035	02/05/2024	11.21 Put	Bond Future	4893.6700	4.8937	5315.9600	5.3160	8.629	0.0000	0.0000
2024/04/08	R035	02/05/2024	11.19 Call	Bond Future	11.9300	0.0119	4.1100	0.0041	65.549	0.0000	0.0000
2024/04/08	R035	02/05/2024	11.19 Put	Bond Future	5002.8100	5.0028	5426.2400	5.4262	8.464	0.0000	0.0000
2024/04/08	R035	01/08/2024	11.80 Call	Bond Future	1001.4500	1.0015	842.7400	0.8427	15.848	0.0000	0.0000
2024/04/08	R035	01/08/2024	11.80 Put	Bond Future	3283.8700	3.2839	3565.9400	3.5659	8.590	0.0000	0.0000
2024/04/08	R035	01/08/2024	11.81 Call	Bond Future	1020.0700	1.0201	859.4300	0.8594	15.748	0.0000	0.0000
2024/04/08	R035	01/08/2024	11.81 Put	Bond Future	3250.3700	3.2504	3530.5100	3.5305	8.619	0.0000	0.0000
2024/04/08	R035	01/08/2024	11.79 Call	Bond Future	983.0400	0.9830	826.2700	0.8263	15.947	0.0000	0.0000
2024/04/08	R035	01/08/2024	11.79 Put	Bond Future	3317.6200	3.3176	3601.6300	3.6016	8.561	0.0000	0.0000
2024/04/08	R035	01/08/2024		Bond Future	12.2464	84.1325	12.3346	83.6917	0.721	0.0000	0.0000
2024/04/08	R035	07/11/2024		Bond Future	12.3937	81.5960	12.4860	81.1451	0.745	0.0000	0.0000
2024/04/08	R035	07/11/2024	12.18 Call	Bond Future	2187.7400	2.1877	1970.9900	1.9710	9.907	0.0000	0.0000
2024/04/08	R035	07/11/2024	12.18 Put	Bond Future	3245.2700	3.2453	3479.4400	3.4794	7.216	0.0000	0.0000
2024/04/08	R035	07/11/2024	12.19 Call	Bond Future	2212.0800	2.2121	1993.9300	1.9939	9.862	0.0000	0.0000
2024/04/08	R035	07/11/2024	12.19 Put	Bond Future	3219.6900	3.2197	3452.4600	3.4525	7.230	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

154,851

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

15,072

14,838

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	
2024/04/08	R035	07/11/2024	12.17 Call	Bond Future	2163.5200	2.1635	1948.1800	1.9482	9.953	0.0000	0.0000
2024/04/08	R035	07/11/2024	12.17 Put	Bond Future	3271.0100	3.2710	3506.5900	3.5066	7.202	0.0000	0.0000
2024/04/08	R035	06/02/2025		Bond Future	12.5457	83.3670	12.6421	82.9066	0.769	0.0000	0.0000
2024/04/08	R035	06/02/2025	12.41 Call	Bond Future	2725.6200	2.7256	2493.6600	2.4937	8.510	0.0000	0.0000
2024/04/08	R035	06/02/2025	12.41 Put	Bond Future	3379.7300	3.3797	3608.2100	3.6082	6.760	0.0000	0.0000
2024/04/08	R035	08/05/2025		Bond Future	12.7065	80.6155	12.8072	80.1456	0.792	0.0000	0.0000
2024/04/08	R035	08/05/2025	11.78 Call	Bond Future	1349.5900	1.3496	1205.7600	1.2058	10.657	0.0000	0.0000
2024/04/08	R035	08/05/2025	11.78 Put	Bond Future	5861.2000	5.8612	6187.2500	6.1873	5.563	0.0000	0.0000
2024/04/08	R053	02/05/2024	13.03 Call	Bond Future	2886.1800	2.8862	2337.1400	2.3371	19.023	0.0000	0.0000
2024/04/08	R053	02/05/2024	13.03 Put	Bond Future	576.3800	0.5764	692.9100	0.6929	20.218	0.0000	0.0000
2024/04/08	R053	02/05/2024	13.04 Call	Bond Future	2937.2200	2.9372	2384.6900	2.3847	18.811	0.0000	0.0000
2024/04/08	R053	02/05/2024	13.04 Put	Bond Future	560.0000	0.5600	673.0400	0.6730	20.186	0.0000	0.0000
2024/04/08	R053	02/05/2024	13.02 Call	Bond Future	2835.3700	2.8354	2289.8800	2.2899	19.239	0.0000	0.0000
2024/04/08	R053	02/05/2024	13.02 Put	Bond Future	593.0900	0.5931	713.1700	0.7132	20.247	0.0000	0.0000
2024/04/08	R053	02/05/2024		Bond Future	12.6957	92.9536	12.7904	92.2881	0.746	0.0000	0.0000
2024/04/08	R053	01/08/2024	13.14 Call	Bond Future	4223.9800	4.2240	3769.3300	3.7693	10.764	0.0000	0.0000
2024/04/08	R053	01/08/2024	13.14 Put	Bond Future	2023.1900	2.0232	2248.8700	2.2489	11.155	0.0000	0.0000
2024/04/08	R053	01/08/2024	13.15 Call	Bond Future	4267.7700	4.2678	3810.8900	3.8109	10.705	0.0000	0.0000
2024/04/08	R053	01/08/2024	13.15 Put	Bond Future	2000.6200	2.0006	2224.0700	2.2241	11.169	0.0000	0.0000
2024/04/08	R053	01/08/2024	13.13 Call	Bond Future	4180.5500	4.1806	3728.1300	3.7281	10.822	0.0000	0.0000
2024/04/08	R053	01/08/2024	13.13 Put	Bond Future	2046.2200	2.0462	2274.1300	2.2741	11.138	0.0000	0.0000
2024/04/08	R053	01/08/2024		Bond Future	12.8161	94.9985	12.9146	94.3181	0.769	0.0000	0.0000
2024/04/08	R053	07/11/2024		Bond Future	12.9557	91.3609	13.0586	90.6649	0.795	0.0000	0.0000
2024/04/08	R053	07/11/2024	12.80 Call	Bond Future	3361.4700	3.3615	3012.9800	3.0130	10.367	0.0000	0.0000
2024/04/08	R053	07/11/2024	12.80 Put	Bond Future	4433.2000	4.4332	4780.7200	4.7807	7.839	0.0000	0.0000
2024/04/08	R053	07/11/2024	12.81 Call	Bond Future	3396.6000	3.3966	3046.0200	3.0460	10.321	0.0000	0.0000
2024/04/08	R053	07/11/2024	12.81 Put	Bond Future	4398.7700	4.3988	4744.2000	4.7442	7.853	0.0000	0.0000
2024/04/08	R053	07/11/2024	12.79 Call	Bond Future	3326.7800	3.3268	2980.3900	2.9804	10.412	0.0000	0.0000
2024/04/08	R053	07/11/2024	12.79 Put	Bond Future	4468.1600	4.4682	4817.7800	4.8178	7.825	0.0000	0.0000
2024/04/08	R053	06/02/2025		Bond Future	13.0938	93.3429	13.2010	92.6320	0.819	0.0000	0.0000
2024/04/08	R053	06/02/2025	12.94 Call	Bond Future	4026.3600	4.0264	3666.8100	3.6668	8.930	0.0000	0.0000
2024/04/08	R053	06/02/2025	12.94 Put	Bond Future	5063.7900	5.0638	5415.1400	5.4151	6.938	0.0000	0.0000
2024/04/08	R053	08/05/2025		Bond Future	13.2447	89.4460	13.3566	88.7204	0.845	0.0000	0.0000
2024/04/08	R053	08/05/2025	12.64 Call	Bond Future	3181.8000	3.1818	2885.0200	2.8850	9.327	0.0000	0.0000
2024/04/08	R053	08/05/2025	12.64 Put	Bond Future	7303.0100	7.3030	7731.8500	7.7319	5.872	0.0000	0.0000
2024/04/08	R186	02/05/2024		Bond Future	9.1982	106.9109	9.2647	106.7561	0.723	0.0000	0.0000
2024/04/08	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	R186	02/05/2024	8.00 Put	Bond Future	2840.2700	2.8403	2995.0800	2.9951	5.451	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
5,189
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
69,579
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
2024/04/08	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/08	R186	02/05/2024	8.01 Put	Bond Future	2816.1500	2.8162	2970.9600	2.9710	5.497	0.0000
2024/04/08	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/08	R186	02/05/2024	7.99 Put	Bond Future	2864.3900	2.8644	3019.2000	3.0192	5.405	0.0000
2024/04/08	R186	02/05/2024	10.40 Call	Bond Future	2756.1600	2.7562	2601.0700	2.6011	5.627	0.0000
2024/04/08	R186	02/05/2024	10.40 Put	Bond Future	4.0200	0.0040	3.7400	0.0037	6.965	0.0000
2024/04/08	R186	02/05/2024	9.73 Put	Bond Future	54.3100	0.0543	61.2000	0.0612	12.686	0.0000
2024/04/08	R186	02/05/2024	9.73 Call	Bond Future	1283.8500	1.2839	1135.9300	1.1359	11.522	0.0000
2024/04/08	R186	01/08/2024	8.69 Call	Bond Future	209.5300	0.2095	169.5200	0.1695	19.095	0.0000
2024/04/08	R186	01/08/2024	8.69 Put	Bond Future	1362.9400	1.3629	1481.2300	1.4812	8.679	0.0000
2024/04/08	R186	01/08/2024	8.70 Call	Bond Future	215.4100	0.2154	174.6100	0.1746	18.941	0.0000
2024/04/08	R186	01/08/2024	8.70 Put	Bond Future	1347.2400	1.3472	1464.7400	1.4647	8.722	0.0000
2024/04/08	R186	01/08/2024	8.68 Call	Bond Future	203.9400	0.2039	164.7000	0.1647	19.241	0.0000
2024/04/08	R186	01/08/2024	8.68 Put	Bond Future	1378.9300	1.3789	1497.9900	1.4980	8.634	0.0000
2024/04/08	R186	01/08/2024		Bond Future	9.2283	103.9545	9.3028	103.7962	0.807	0.0000
2024/04/08	R186	07/11/2024		Bond Future	9.2789	106.3999	9.3639	106.2382	0.916	0.0000
2024/04/08	R186	07/11/2024	9.14 Call	Bond Future	787.4200	0.7874	709.3400	0.7093	9.916	0.0000
2024/04/08	R186	07/11/2024	9.14 Put	Bond Future	1052.3700	1.0524	1135.9800	1.1360	7.945	0.0000
2024/04/08	R186	07/11/2024	9.15 Call	Bond Future	798.3100	0.7983	719.6500	0.7197	9.853	0.0000
2024/04/08	R186	07/11/2024	9.15 Put	Bond Future	1044.1600	1.0442	1127.1900	1.1272	7.952	0.0000
2024/04/08	R186	07/11/2024	9.13 Call	Bond Future	776.5800	0.7766	699.0900	0.6991	9.978	0.0000
2024/04/08	R186	07/11/2024	9.13 Put	Bond Future	1060.6400	1.0606	1144.8400	1.1448	7.939	0.0000
2024/04/08	R186	06/02/2025		Bond Future	9.3512	103.3935	9.4486	103.2286	1.043	0.0000
2024/04/08	R186	06/02/2025	9.03 Call	Bond Future	713.1900	0.7132	642.4600	0.6425	9.917	0.0000
2024/04/08	R186	06/02/2025	9.03 Put	Bond Future	1258.8300	1.2588	1352.9800	1.3530	7.479	0.0000
2024/04/08	R186	08/05/2025		Bond Future	9.4876	105.5813	9.6016	105.4134	1.201	0.0000
2024/04/08	R186	08/05/2025	8.47 Call	Bond Future	312.5900	0.3126	270.8400	0.2708	13.356	0.0000
2024/04/08	R186	08/05/2025	8.47 Put	Bond Future	1829.3300	1.8293	1955.5200	1.9555	6.898	0.0000
2024/04/08	R202	02/05/2024		Bond Future	258.9078	258.9078	258.9108	258.9108	0.001	0.0000
2024/04/08	R202	01/08/2024		Bond Future	259.5891	259.5891	259.5919	259.5919	0.001	0.0000
2024/04/08	R202	07/11/2024		Bond Future	265.7635	265.7635	265.7673	265.7673	0.001	0.0000
2024/04/08	R202	06/02/2025		Bond Future	266.3818	266.3818	266.3866	266.3866	0.002	0.0000
2024/04/08	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/08	R202	06/02/2025	266.79 Put	Bond Future	408.1900	0.4082	403.3700	0.4034	1.181	0.0000
2024/04/08	R202	08/05/2025		Bond Future	272.0877	272.0877	272.0936	272.0936	0.002	0.0000
2024/04/08	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/08	R202	08/05/2025	272.31 Put	Bond Future	222.2900	0.2223	216.3700	0.2164	2.663	0.0000
2024/04/08	R209	02/05/2024		Bond Future	12.2137	63.7023	12.3034	63.3001	0.734	0.0000

---

0  
0  
0  
0  
0  
2,030  
0  
2,030  
0  
0  
0  
0  
0  
0  
25,490  
35,599  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
4,420  
428  
0  
0  
0  
0  
0  
0  
0  
0  
13,217

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	
2024/04/08	R209	02/05/2024	11.18 Call	Bond Future	3.7100	0.0037	1.0000	0.0010	73.046	0.0000	0.0000
2024/04/08	R209	02/05/2024	11.18 Put	Bond Future	4907.7000	4.9077	5307.1800	5.3072	8.140	0.0000	0.0000
2024/04/08	R209	02/05/2024	11.19 Call	Bond Future	4.0500	0.0041	1.1100	0.0011	72.593	0.0000	0.0000
2024/04/08	R209	02/05/2024	11.19 Put	Bond Future	4858.1400	4.8581	5257.3900	5.2574	8.218	0.0000	0.0000
2024/04/08	R209	02/05/2024	11.17 Call	Bond Future	3.4000	0.0034	0.9000	0.0009	73.529	0.0000	0.0000
2024/04/08	R209	02/05/2024	11.17 Put	Bond Future	4957.3500	4.9574	5357.0400	5.3570	8.063	0.0000	0.0000
2024/04/08	R209	01/08/2024		Bond Future	12.3268	65.1036	12.4198	64.6925	0.755	0.0000	0.0000
2024/04/08	R209	01/08/2024	11.79 Call	Bond Future	749.8900	0.7499	618.6000	0.6186	17.508	0.0000	0.0000
2024/04/08	R209	01/08/2024	11.79 Put	Bond Future	3194.6100	3.1946	3474.4100	3.4744	8.759	0.0000	0.0000
2024/04/08	R209	01/08/2024	11.80 Call	Bond Future	764.7500	0.7648	631.6900	0.6317	17.399	0.0000	0.0000
2024/04/08	R209	01/08/2024	11.80 Put	Bond Future	3162.7400	3.1627	3440.7700	3.4408	8.791	0.0000	0.0000
2024/04/08	R209	01/08/2024	11.78 Call	Bond Future	735.3300	0.7353	605.8000	0.6058	17.615	0.0000	0.0000
2024/04/08	R209	01/08/2024	11.78 Put	Bond Future	3226.8200	3.2268	3508.3800	3.5084	8.726	0.0000	0.0000
2024/04/08	R209	07/11/2024		Bond Future	12.4590	63.4781	12.5559	63.0575	0.778	0.0000	0.0000
2024/04/08	R209	07/11/2024	12.22 Call	Bond Future	1888.9200	1.8889	1690.3000	1.6903	10.515	0.0000	0.0000
2024/04/08	R209	07/11/2024	12.22 Put	Bond Future	2942.8200	2.9428	3164.7800	3.1648	7.542	0.0000	0.0000
2024/04/08	R209	07/11/2024	12.23 Call	Bond Future	1910.2400	1.9102	1710.2900	1.7103	10.467	0.0000	0.0000
2024/04/08	R209	07/11/2024	12.23 Put	Bond Future	2919.5600	2.9196	3140.1900	3.1402	7.557	0.0000	0.0000
2024/04/08	R209	07/11/2024	12.21 Call	Bond Future	1867.7200	1.8677	1670.4200	1.6704	10.564	0.0000	0.0000
2024/04/08	R209	07/11/2024	12.21 Put	Bond Future	2966.2500	2.9663	3189.5300	3.1895	7.527	0.0000	0.0000
2024/04/08	R209	06/02/2025		Bond Future	12.5911	64.8557	12.6918	64.4262	0.800	0.0000	0.0000
2024/04/08	R209	06/02/2025	12.44 Call	Bond Future	2386.7100	2.3867	2172.0100	2.1720	8.996	0.0000	0.0000
2024/04/08	R209	06/02/2025	12.44 Put	Bond Future	3038.9600	3.0390	3253.7700	3.2538	7.069	0.0000	0.0000
2024/04/08	R209	08/05/2025		Bond Future	12.7371	63.0721	12.8418	62.6337	0.822	0.0000	0.0000
2024/04/08	R209	08/05/2025	11.89 Call	Bond Future	1305.4600	1.3055	1163.3100	1.1633	10.889	0.0000	0.0000
2024/04/08	R209	08/05/2025	11.89 Put	Bond Future	5013.2000	5.0132	5309.4000	5.3094	5.908	0.0000	0.0000
2024/04/08	R210	02/05/2024		Bond Future	233.7032	233.7032	233.7019	233.7019	0.001	0.0000	0.0000
2024/04/08	R210	01/08/2024		Bond Future	238.9019	238.9019	238.9004	238.9004	0.001	0.0000	0.0000
2024/04/08	R210	07/11/2024		Bond Future	241.2523	241.2523	241.2516	241.2516	0.000	0.0000	0.0000
2024/04/08	R210	06/02/2025		Bond Future	246.5467	246.5467	246.5466	246.5466	0.000	0.0000	0.0000
2024/04/08	R210	06/02/2025	239.61 Call	Bond Future	6936.6600	6.9367	6936.6300	6.9366	0.000	0.0000	0.0000
2024/04/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	R210	08/05/2025		Bond Future	248.4219	248.4219	248.4229	248.4229	0.000	0.0000	0.0000
2024/04/08	R210	08/05/2025	248.03 Call	Bond Future	391.9300	0.3919	392.9000	0.3929	0.247	0.0000	0.0000
2024/04/08	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	R213	02/05/2024		Bond Future	11.0244	82.3501	11.0993	82.0419	0.680	0.0000	0.0000
2024/04/08	R213	02/05/2024	10.29 Call	Bond Future	12.1000	0.0121	4.3200	0.0043	64.298	0.0000	0.0000
2024/04/08	R213	02/05/2024	10.29 Put	Bond Future	3112.7700	3.1128	3413.2200	3.4132	9.652	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
3,280  
0  
0  
0  
0  
0  
5,237  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
198  
629  
0  
0  
0  
0  
0  
0  
0  
25,660  
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
2024/04/08	R213	02/05/2024	10.30 Call	Bond Future	13.4300	0.0134	4.8900	0.0049	63.589	0.0000	0.0000
2024/04/08	R213	02/05/2024	10.30 Put	Bond Future	3070.8900	3.0709	3370.5800	3.3706	9.759	0.0000	0.0000
2024/04/08	R213	02/05/2024	10.28 Call	Bond Future	10.8800	0.0109	3.8100	0.0038	64.982	0.0000	0.0000
2024/04/08	R213	02/05/2024	10.28 Put	Bond Future	3154.7800	3.1548	3455.9400	3.4559	9.546	0.0000	0.0000
2024/04/08	R213	01/08/2024		Bond Future	11.1215	84.1617	11.2002	83.8466	0.708	0.0000	0.0000
2024/04/08	R213	01/08/2024	10.87 Call	Bond Future	1070.0700	1.0701	929.5600	0.9296	13.131	0.0000	0.0000
2024/04/08	R213	01/08/2024	10.87 Put	Bond Future	2087.2700	2.0873	2261.8500	2.2619	8.364	0.0000	0.0000
2024/04/08	R213	01/08/2024	10.88 Call	Bond Future	1087.5700	1.0876	945.6500	0.9457	13.049	0.0000	0.0000
2024/04/08	R213	01/08/2024	10.88 Put	Bond Future	2064.0300	2.0640	2237.2000	2.2372	8.390	0.0000	0.0000
2024/04/08	R213	01/08/2024	10.86 Call	Bond Future	1052.5500	1.0526	913.4600	0.9135	13.215	0.0000	0.0000
2024/04/08	R213	01/08/2024	10.86 Put	Bond Future	2110.5200	2.1105	2286.5200	2.2865	8.339	0.0000	0.0000
2024/04/08	R213	07/11/2024		Bond Future	11.2478	82.5802	11.3309	82.2579	0.739	0.0000	0.0000
2024/04/08	R213	07/11/2024	11.22 Call	Bond Future	2084.6400	2.0846	1910.9700	1.9110	8.331	0.0000	0.0000
2024/04/08	R213	07/11/2024	11.22 Put	Bond Future	2192.7300	2.1927	2341.3200	2.3413	6.776	0.0000	0.0000
2024/04/08	R213	07/11/2024	11.23 Call	Bond Future	2105.6200	2.1056	1930.9900	1.9310	8.294	0.0000	0.0000
2024/04/08	R213	07/11/2024	11.23 Put	Bond Future	2174.7800	2.1748	2322.4100	2.3224	6.788	0.0000	0.0000
2024/04/08	R213	07/11/2024	11.21 Call	Bond Future	2063.4900	2.0635	1890.8000	1.8908	8.369	0.0000	0.0000
2024/04/08	R213	07/11/2024	11.21 Put	Bond Future	2210.5400	2.2105	2360.1100	2.3601	6.766	0.0000	0.0000
2024/04/08	R213	06/02/2025		Bond Future	11.3828	84.3729	11.4704	84.0439	0.770	0.0000	0.0000
2024/04/08	R213	06/02/2025	11.35 Call	Bond Future	2355.1800	2.3552	2180.4500	2.1805	7.419	0.0000	0.0000
2024/04/08	R213	06/02/2025	11.35 Put	Bond Future	2478.8700	2.4789	2633.1300	2.6331	6.223	0.0000	0.0000
2024/04/08	R213	08/05/2025		Bond Future	11.5319	82.5980	11.6242	82.2623	0.801	0.0000	0.0000
2024/04/08	R213	08/05/2025	10.52 Call	Bond Future	977.8000	0.9778	880.6300	0.8806	9.938	0.0000	0.0000
2024/04/08	R213	08/05/2025	10.52 Put	Bond Future	4769.5600	4.7696	5008.0600	5.0081	5.000	0.0000	0.0000
2024/04/08	R214	02/05/2024	13.52 Call	Bond Future	4312.2700	4.3123	3907.0200	3.9070	9.398	0.0000	0.0000
2024/04/08	R214	02/05/2024	13.52 Put	Bond Future	41.7200	0.0417	45.9500	0.0460	10.139	0.0000	0.0000
2024/04/08	R214	02/05/2024	12.87 Call	Bond Future	1880.7300	1.8807	1538.8800	1.5389	18.176	0.0000	0.0000
2024/04/08	R214	02/05/2024	12.87 Put	Bond Future	362.6200	0.3626	430.2500	0.4303	18.650	0.0000	0.0000
2024/04/08	R214	02/05/2024	12.12 Put	Bond Future	2160.9000	2.1609	2476.5800	2.4766	14.609	0.0000	0.0000
2024/04/08	R214	02/05/2024	12.12 Call	Bond Future	218.5600	0.2186	124.7600	0.1248	42.917	0.0000	0.0000
2024/04/08	R214	02/05/2024	12.14 Put	Bond Future	2084.0600	2.0841	2393.4100	2.3934	14.844	0.0000	0.0000
2024/04/08	R214	02/05/2024	12.14 Call	Bond Future	238.2300	0.2382	138.1000	0.1381	42.031	0.0000	0.0000
2024/04/08	R214	02/05/2024	11.47 Call	Bond Future	3.2200	0.0032	0.8500	0.0009	73.602	0.0000	0.0000
2024/04/08	R214	02/05/2024	11.47 Put	Bond Future	5217.0700	5.2171	5624.1800	5.6242	7.803	0.0000	0.0000
2024/04/08	R214	02/05/2024	11.48 Call	Bond Future	3.5200	0.0035	0.9500	0.0010	73.011	0.0000	0.0000
2024/04/08	R214	02/05/2024	11.48 Put	Bond Future	5164.9900	5.1650	5571.9000	5.5719	7.878	0.0000	0.0000
2024/04/08	R214	02/05/2024	11.46 Call	Bond Future	2.9500	0.0030	0.7700	0.0008	73.898	0.0000	0.0000
2024/04/08	R214	02/05/2024	11.46 Put	Bond Future	5269.2400	5.2692	5676.5400	5.6765	7.730	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
10,002  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
13,110  
0  
13,110  
0  
8,000  
0  
5,110  
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	
2024/04/08	R214	02/05/2024		Bond Future	12.5324	59.2901	12.6221	58.8806	0.716	0.0000	0.0000
2024/04/08	R214	01/08/2024		Bond Future	12.6410	60.5944	12.7339	60.1759	0.735	0.0000	0.0000
2024/04/08	R214	01/08/2024	12.17 Call	Bond Future	842.6800	0.8427	698.6600	0.6987	17.091	0.0000	0.0000
2024/04/08	R214	01/08/2024	12.17 Put	Bond Future	3038.1000	3.0381	3312.6100	3.3126	9.036	0.0000	0.0000
2024/04/08	R214	01/08/2024	12.18 Call	Bond Future	859.0600	0.8591	713.1700	0.7132	16.983	0.0000	0.0000
2024/04/08	R214	01/08/2024	12.18 Put	Bond Future	3006.5400	3.0065	3279.1800	3.2792	9.068	0.0000	0.0000
2024/04/08	R214	01/08/2024	12.16 Call	Bond Future	826.6100	0.8266	684.4400	0.6844	17.199	0.0000	0.0000
2024/04/08	R214	01/08/2024	12.16 Put	Bond Future	3070.0300	3.0700	3346.3900	3.3464	9.002	0.0000	0.0000
2024/04/08	R214	07/11/2024		Bond Future	12.7709	58.7127	12.8675	58.2845	0.757	0.0000	0.0000
2024/04/08	R214	07/11/2024	12.61 Call	Bond Future	2073.7300	2.0737	1860.8200	1.8608	10.267	0.0000	0.0000
2024/04/08	R214	07/11/2024	12.61 Put	Bond Future	2797.7300	2.7977	3013.0200	3.0130	7.695	0.0000	0.0000
2024/04/08	R214	07/11/2024	12.62 Call	Bond Future	2096.3100	2.0963	1882.0600	1.8821	10.220	0.0000	0.0000
2024/04/08	R214	07/11/2024	12.62 Put	Bond Future	2774.8800	2.7749	2988.8300	2.9888	7.710	0.0000	0.0000
2024/04/08	R214	07/11/2024	12.60 Call	Bond Future	2051.2600	2.0513	1839.7100	1.8397	10.313	0.0000	0.0000
2024/04/08	R214	07/11/2024	12.60 Put	Bond Future	2820.7300	2.8207	3037.3800	3.0374	7.681	0.0000	0.0000
2024/04/08	R214	06/02/2025		Bond Future	12.9024	59.9870	13.0027	59.5496	0.777	0.0000	0.0000
2024/04/08	R214	06/02/2025	12.71 Call	Bond Future	2317.6800	2.3177	2103.5200	2.1035	9.240	0.0000	0.0000
2024/04/08	R214	06/02/2025	12.71 Put	Bond Future	3171.3400	3.1713	3394.5300	3.3945	7.038	0.0000	0.0000
2024/04/08	R214	08/05/2025		Bond Future	13.0391	57.9490	13.1432	57.5027	0.798	0.0000	0.0000
2024/04/08	R214	08/05/2025	12.40 Call	Bond Future	1641.7200	1.6417	1473.8500	1.4739	10.225	0.0000	0.0000
2024/04/08	R214	08/05/2025	12.40 Put	Bond Future	4507.0000	4.5070	4785.5100	4.7855	6.179	0.0000	0.0000
2024/04/08	R248	02/05/2024	11.40 Put	Bond Future	7941.2600	7.9413	8431.1200	8.4311	6.169	0.0000	0.0000
2024/04/08	R248	02/05/2024	11.40 Call	Bond Future	0.2900	0.0003	0.0500	0.0001	82.759	0.0000	0.0000
2024/04/08	R248	02/05/2024	12.40 Put	Bond Future	2161.6300	2.1616	2499.8900	2.4999	15.648	0.0000	0.0000
2024/04/08	R248	02/05/2024	12.40 Call	Bond Future	394.0400	0.3940	242.2000	0.2422	38.534	0.0000	0.0000
2024/04/08	R248	02/05/2024	13.16 Call	Bond Future	2695.9800	2.6960	2262.9200	2.2629	16.063	0.0000	0.0000
2024/04/08	R248	02/05/2024	13.16 Put	Bond Future	320.1000	0.3201	377.1400	0.3771	17.819	0.0000	0.0000
2024/04/08	R248	02/05/2024		Bond Future	12.7145	72.0754	12.8042	71.5853	0.705	0.0000	0.0000
2024/04/08	R248	02/05/2024	11.47 Call	Bond Future	0.6400	0.0006	0.1200	0.0001	81.250	0.0000	0.0000
2024/04/08	R248	02/05/2024	11.47 Put	Bond Future	7479.9700	7.4800	7969.5500	7.9696	6.545	0.0000	0.0000
2024/04/08	R248	02/05/2024	11.48 Call	Bond Future	0.7100	0.0007	0.1400	0.0001	80.282	0.0000	0.0000
2024/04/08	R248	02/05/2024	11.48 Put	Bond Future	7414.4800	7.4145	7904.0100	7.9040	6.602	0.0000	0.0000
2024/04/08	R248	02/05/2024	11.46 Call	Bond Future	0.5700	0.0006	0.1100	0.0001	80.702	0.0000	0.0000
2024/04/08	R248	02/05/2024	11.46 Put	Bond Future	7545.5600	7.5456	8035.2000	8.0352	6.489	0.0000	0.0000
2024/04/08	R248	01/08/2024		Bond Future	12.8306	73.6609	12.9238	73.1600	0.726	0.0000	0.0000
2024/04/08	R248	01/08/2024	12.31 Call	Bond Future	984.4200	0.9844	817.8100	0.8178	16.925	0.0000	0.0000
2024/04/08	R248	01/08/2024	12.31 Put	Bond Future	3904.0600	3.9041	4238.3700	4.2384	8.563	0.0000	0.0000
2024/04/08	R248	01/08/2024	12.32 Call	Bond Future	1003.4700	1.0035	834.7000	0.8347	16.819	0.0000	0.0000

---

22,240

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

62,304

0

0

0

0

0

0

196,565

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	
2024/04/08	R248	01/08/2024	12.32 Put	Bond Future	3865.0100	3.8650	4197.1600	4.1972	8.594	0.0000	0.0000
2024/04/08	R248	01/08/2024	12.30 Call	Bond Future	965.5700	0.9656	801.1300	0.8011	17.030	0.0000	0.0000
2024/04/08	R248	01/08/2024	12.30 Put	Bond Future	3943.3900	3.9434	4279.8700	4.2799	8.533	0.0000	0.0000
2024/04/08	R248	07/11/2024		Bond Future	12.9689	70.9417	13.0661	70.4292	0.749	0.0000	0.0000
2024/04/08	R248	07/11/2024	12.79 Call	Bond Future	2452.8500	2.4529	2200.5500	2.2006	10.286	0.0000	0.0000
2024/04/08	R248	07/11/2024	12.79 Put	Bond Future	3414.1200	3.4141	3674.3000	3.6743	7.621	0.0000	0.0000
2024/04/08	R248	07/11/2024	12.80 Call	Bond Future	2479.6400	2.4796	2225.7300	2.2257	10.240	0.0000	0.0000
2024/04/08	R248	07/11/2024	12.80 Put	Bond Future	3386.5600	3.3866	3645.1300	3.6451	7.635	0.0000	0.0000
2024/04/08	R248	07/11/2024	12.78 Call	Bond Future	2426.2000	2.4262	2175.5000	2.1755	10.333	0.0000	0.0000
2024/04/08	R248	07/11/2024	12.78 Put	Bond Future	3441.9000	3.4419	3703.6800	3.7037	7.606	0.0000	0.0000
2024/04/08	R248	06/02/2025		Bond Future	13.1092	72.4812	13.2105	71.9578	0.772	0.0000	0.0000
2024/04/08	R248	06/02/2025	12.71 Call	Bond Future	2439.6400	2.4396	2208.4400	2.2084	9.477	0.0000	0.0000
2024/04/08	R248	06/02/2025	12.71 Put	Bond Future	4574.8300	4.5748	4867.0200	4.8670	6.387	0.0000	0.0000
2024/04/08	R248	08/05/2025		Bond Future	13.2547	69.5623	13.3601	69.0281	0.795	0.0000	0.0000
2024/04/08	R248	08/05/2025	12.60 Call	Bond Future	2135.6500	2.1357	1929.6800	1.9297	9.644	0.0000	0.0000
2024/04/08	R248	08/05/2025	12.60 Put	Bond Future	5629.9400	5.6299	5958.1700	5.9582	5.830	0.0000	0.0000
2024/04/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/08	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  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

**1624737**