



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 18/04/2024 TO 18/04/2024

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
2024/04/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	2025	02/05/2024		Bond Future	179.5482	179.5482	179.2175	0.184	0.0000	0.0000
2024/04/18	2025	01/08/2024		Bond Future	181.6796	181.6796	181.3291	0.193	0.0000	0.0000
2024/04/18	2025	07/11/2024		Bond Future	186.0090	186.0090	185.6506	0.193	0.0000	0.0000
2024/04/18	2029	02/05/2024		Bond Future	128.8808	128.8808	128.4672	0.321	0.0000	0.0000
2024/04/18	2029	01/08/2024		Bond Future	131.7266	131.7266	131.3037	0.321	0.0000	0.0000
2024/04/18	2029	07/11/2024		Bond Future	133.4668	133.4668	133.0265	0.330	0.0000	0.0000

Open Interest

0

0

0

0

0

0

9,884

1,200

0

1,188

8,391

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	
2024/04/18	2029	06/02/2025		Bond Future	136.3992	136.3992	135.9496	135.9496	0.330	0.0000	0.0000
2024/04/18	2029	06/02/2025	132.40 Call	Bond Future	3999.2300	3.9992	3549.6100	3.5496	11.243	0.0000	0.0000
2024/04/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2029	08/05/2025		Bond Future	137.9247	137.9247	137.4547	137.4547	0.341	0.0000	0.0000
2024/04/18	2029	08/05/2025	137.85 Call	Bond Future	74.7100	0.0747	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/18	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	395.3200	0.3953	100.000	0.0000	0.0000
2024/04/18	2030	02/05/2024	10.62 Put	Bond Future	702.8900	0.7029	613.8900	0.6139	12.662	0.0000	0.0000
2024/04/18	2030	02/05/2024	10.62 Call	Bond Future	357.2900	0.3573	391.2300	0.3912	9.499	0.0000	0.0000
2024/04/18	2030	02/05/2024	11.12 Put	Bond Future	96.8800	0.0969	72.4000	0.0724	25.268	0.0000	0.0000
2024/04/18	2030	02/05/2024	11.12 Call	Bond Future	1683.9800	1.6840	1782.4400	1.7824	5.847	0.0000	0.0000
2024/04/18	2030	02/05/2024	13.15 Call	Bond Future	8914.7400	8.9147	9037.6800	9.0377	1.379	0.0000	0.0000
2024/04/18	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2030	02/05/2024	9.82 Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2024/04/18	2030	02/05/2024	9.82 Put	Bond Future	3550.4600	3.5505	3427.5200	3.4275	3.463	0.0000	0.0000
2024/04/18	2030	02/05/2024	9.83 Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/04/18	2030	02/05/2024	9.83 Put	Bond Future	3509.5300	3.5095	3386.5900	3.3866	3.503	0.0000	0.0000
2024/04/18	2030	02/05/2024	9.81 Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/04/18	2030	02/05/2024	9.81 Put	Bond Future	3591.4100	3.5914	3468.4700	3.4685	3.423	0.0000	0.0000
2024/04/18	2030	02/05/2024	12.38 Call	Bond Future	6229.9400	6.2299	6352.8400	6.3528	1.973	0.0000	0.0000
2024/04/18	2030	02/05/2024	12.38 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/04/18	2030	02/05/2024	10.82 Put	Bond Future	347.4700	0.3475	287.3200	0.2873	17.311	0.0000	0.0000
2024/04/18	2030	02/05/2024	10.82 Call	Bond Future	781.3100	0.7813	844.1000	0.8441	8.037	0.0000	0.0000
2024/04/18	2030	02/05/2024	9.66 Put	Bond Future	4208.5000	4.2085	4085.5600	4.0856	2.921	0.0000	0.0000
2024/04/18	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2030	02/05/2024	10.16 Put	Bond Future	2182.5500	2.1826	2060.6600	2.0607	5.585	0.0000	0.0000
2024/04/18	2030	02/05/2024	10.16 Call	Bond Future	11.4300	0.0114	12.4800	0.0125	9.186	0.0000	0.0000
2024/04/18	2030	02/05/2024	11.94 Call	Bond Future	4645.7600	4.6458	4768.1700	4.7682	2.635	0.0000	0.0000
2024/04/18	2030	02/05/2024	11.94 Put	Bond Future	1.1200	0.0011	0.5900	0.0006	47.321	0.0000	0.0000
2024/04/18	2030	02/05/2024		Bond Future	10.7084	90.7207	10.6769	90.8437	0.294	0.0000	0.0000
2024/04/18	2030	01/08/2024	10.38 Call	Bond Future	635.3800	0.6354	669.8300	0.6698	5.422	0.0000	0.0000
2024/04/18	2030	01/08/2024	10.38 Put	Bond Future	2301.9700	2.3020	2210.8500	2.2109	3.958	0.0000	0.0000
2024/04/18	2030	01/08/2024	10.39 Call	Bond Future	647.9600	0.6480	682.9200	0.6829	5.395	0.0000	0.0000
2024/04/18	2030	01/08/2024	10.39 Put	Bond Future	2276.0700	2.2761	2185.4600	2.1855	3.981	0.0000	0.0000
2024/04/18	2030	01/08/2024	10.37 Call	Bond Future	622.9600	0.6230	656.9000	0.6569	5.448	0.0000	0.0000
2024/04/18	2030	01/08/2024	10.37 Put	Bond Future	2328.0400	2.3280	2236.4100	2.2364	3.936	0.0000	0.0000
2024/04/18	2030	01/08/2024		Bond Future	10.8181	88.6957	10.7847	88.8212	0.308	0.0000	0.0000
2024/04/18	2030	07/11/2024		Bond Future	10.9376	90.7859	10.9020	90.9146	0.325	0.0000	0.0000
2024/04/18	2030	07/11/2024	10.75 Call	Bond Future	1511.0400	1.5110	1565.3300	1.5653	3.593	0.0000	0.0000

0
0
0
0
0
0
0
500
0
500
0
500
0
0
0
0
0
0
0
0
1,080
0
1,080
0
1,000
0
1,000
0
1,000
53,675
0
0
0
0
0
0
0
115,073
1,429
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	
2024/04/18	2030	07/11/2024	10.75 Put	Bond Future	2192.4700	2.1925	2118.0600	2.1181	3.394	0.0000	0.0000
2024/04/18	2030	07/11/2024	10.76 Call	Bond Future	1528.7100	1.5287	1583.4000	1.5834	3.578	0.0000	0.0000
2024/04/18	2030	07/11/2024	10.76 Put	Bond Future	2173.6600	2.1737	2099.6500	2.0997	3.405	0.0000	0.0000
2024/04/18	2030	07/11/2024	10.74 Call	Bond Future	1493.7500	1.4938	1547.6400	1.5476	3.608	0.0000	0.0000
2024/04/18	2030	07/11/2024	10.74 Put	Bond Future	2211.6900	2.2117	2136.8800	2.1369	3.382	0.0000	0.0000
2024/04/18	2030	06/02/2025		Bond Future	11.0673	88.7486	11.0294	88.8804	0.343	0.0000	0.0000
2024/04/18	2030	06/02/2025	10.68 Call	Bond Future	1492.7200	1.4927	1543.9000	1.5439	3.429	0.0000	0.0000
2024/04/18	2030	06/02/2025	10.68 Put	Bond Future	2850.1500	2.8502	2769.5500	2.7696	2.828	0.0000	0.0000
2024/04/18	2030	08/05/2025		Bond Future	11.2280	90.6484	11.1874	90.7833	0.361	0.0000	0.0000
2024/04/18	2030	08/05/2025	9.93 Call	Bond Future	554.6900	0.5547	580.5700	0.5806	4.666	0.0000	0.0000
2024/04/18	2030	08/05/2025	9.93 Put	Bond Future	5003.8700	5.0039	4894.8500	4.8949	2.179	0.0000	0.0000
2024/04/18	2030	08/05/2025	11.86 Call	Bond Future	3627.1800	3.6272	3711.7100	3.7117	2.330	0.0000	0.0000
2024/04/18	2030	08/05/2025	11.86 Put	Bond Future	1556.0400	1.5560	1505.6700	1.5057	3.237	0.0000	0.0000
2024/04/18	2030	08/05/2025	10.31 Put	Bond Future	4034.4000	4.0344	3936.6600	3.9367	2.423	0.0000	0.0000
2024/04/18	2030	08/05/2025	10.31 Call	Bond Future	915.8100	0.9158	952.9700	0.9530	4.058	0.0000	0.0000
2024/04/18	2030	08/05/2025	12.28 Call	Bond Future	4607.2200	4.6072	4701.4600	4.7015	2.045	0.0000	0.0000
2024/04/18	2030	08/05/2025	12.28 Put	Bond Future	1192.9300	1.1929	1152.2700	1.1523	3.408	0.0000	0.0000
2024/04/18	2030	08/05/2025	10.69 Put	Bond Future	3220.0500	3.2201	3134.6700	3.1347	2.652	0.0000	0.0000
2024/04/18	2030	08/05/2025	10.69 Call	Bond Future	1408.6400	1.4086	1458.1600	1.4582	3.515	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.81 Call	Bond Future	1251.7500	1.2518	1352.9200	1.3529	8.082	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.81 Put	Bond Future	316.7100	0.3167	252.7400	0.2527	20.198	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.21 Call	Bond Future	77.9900	0.0780	87.9700	0.0880	12.797	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.21 Put	Bond Future	1861.2500	1.8613	1706.0900	1.7061	8.336	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.57 Put	Bond Future	4813.0300	4.8130	4647.8900	4.6479	3.431	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.28 Call	Bond Future	129.4100	0.1294	145.5200	0.1455	12.449	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.28 Put	Bond Future	1589.5600	1.5896	1440.5300	1.4405	9.376	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.30 Put	Bond Future	6133.1900	6.1332	5968.0500	5.9681	2.693	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.55 Put	Bond Future	4909.9500	4.9100	4744.8100	4.7448	3.363	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.56 Put	Bond Future	4861.4800	4.8615	4696.3400	4.6963	3.397	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.54 Put	Bond Future	4958.4700	4.9585	4793.3300	4.7933	3.330	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.36 Put	Bond Future	5837.6200	5.8376	5672.4800	5.6725	2.829	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.86 Put	Bond Future	3424.4800	3.4245	3259.4900	3.2595	4.818	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
1,640
0
1,640
0
2,280
0
2,280
0
500
0
500
0
500
0
17,000
0
8,500
0
0
0
0
0
0
0
1,000
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	
2024/04/18	2032	02/05/2024	10.86 Call	Bond Future	1.3900	0.0014	1.5400	0.0015	10.791	0.0000	0.0000
2024/04/18	2032	02/05/2024	12.90 Call	Bond Future	5591.2400	5.5912	5755.3300	5.7553	2.935	0.0000	0.0000
2024/04/18	2032	02/05/2024	12.90 Put	Bond Future	2.2900	0.0023	1.2400	0.0012	45.852	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.59 Put	Bond Future	4716.2500	4.7163	4551.1100	4.5511	3.502	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.09 Put	Bond Future	2368.0500	2.3681	2206.4400	2.2064	6.825	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.09 Call	Bond Future	27.1500	0.0272	30.6800	0.0307	13.002	0.0000	0.0000
2024/04/18	2032	02/05/2024	13.18 Call	Bond Future	6728.6200	6.7286	6893.5600	6.8936	2.451	0.0000	0.0000
2024/04/18	2032	02/05/2024	13.18 Put	Bond Future	0.3800	0.0004	0.1800	0.0002	52.632	0.0000	0.0000
2024/04/18	2032	02/05/2024	13.35 Call	Bond Future	7409.2800	7.4093	7574.3600	7.5744	2.228	0.0000	0.0000
2024/04/18	2032	02/05/2024	13.35 Put	Bond Future	0.1000	0.0001	0.0400	0.0000	60.000	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.35 Put	Bond Future	1339.5100	1.3395	1198.4800	1.1985	10.528	0.0000	0.0000
2024/04/18	2032	02/05/2024	11.35 Call	Bond Future	200.8700	0.2009	224.9800	0.2250	12.003	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.65 Put	Bond Future	4426.7500	4.4268	4261.6100	4.2616	3.731	0.0000	0.0000
2024/04/18	2032	02/05/2024	10.65 Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2024/04/18	2032	02/05/2024		Bond Future	11.6007	83.7841	11.5641	83.9492	0.316	0.0000	0.0000
2024/04/18	2032	01/08/2024	11.14 Call	Bond Future	585.8600	0.5859	624.5500	0.6246	6.604	0.0000	0.0000
2024/04/18	2032	01/08/2024	11.14 Put	Bond Future	3211.2000	3.2112	3081.2300	3.0812	4.047	0.0000	0.0000
2024/04/18	2032	01/08/2024	11.15 Call	Bond Future	598.5800	0.5986	637.9000	0.6379	6.569	0.0000	0.0000
2024/04/18	2032	01/08/2024	11.15 Put	Bond Future	3178.2400	3.1782	3048.9000	3.0489	4.070	0.0000	0.0000
2024/04/18	2032	01/08/2024	11.13 Call	Bond Future	573.1700	0.5732	611.2300	0.6112	6.640	0.0000	0.0000
2024/04/18	2032	01/08/2024	11.13 Put	Bond Future	3244.2200	3.2442	3113.6200	3.1136	4.026	0.0000	0.0000
2024/04/18	2032	01/08/2024		Bond Future	11.7262	85.6133	11.6878	85.7820	0.327	0.0000	0.0000
2024/04/18	2032	07/11/2024	11.48 Call	Bond Future	1464.8800	1.4649	1528.5100	1.5285	4.344	0.0000	0.0000
2024/04/18	2032	07/11/2024	11.48 Put	Bond Future	3161.5000	3.1615	3052.3000	3.0523	3.454	0.0000	0.0000
2024/04/18	2032	07/11/2024	11.49 Call	Bond Future	1483.1800	1.4832	1547.3300	1.5473	4.325	0.0000	0.0000
2024/04/18	2032	07/11/2024	11.49 Put	Bond Future	3136.0500	3.1361	3027.3700	3.0274	3.466	0.0000	0.0000
2024/04/18	2032	07/11/2024	11.47 Call	Bond Future	1446.7100	1.4467	1509.8100	1.5098	4.362	0.0000	0.0000
2024/04/18	2032	07/11/2024	11.47 Put	Bond Future	3187.1200	3.1871	3077.3900	3.0774	3.443	0.0000	0.0000
2024/04/18	2032	07/11/2024		Bond Future	11.8727	83.4638	11.8322	83.6366	0.341	0.0000	0.0000
2024/04/18	2032	07/11/2024	13.36 Call	Bond Future	6634.5800	6.6346	6775.8200	6.7758	2.129	0.0000	0.0000
2024/04/18	2032	07/11/2024	13.36 Put	Bond Future	596.2500	0.5963	564.6600	0.5647	5.298	0.0000	0.0000
2024/04/18	2032	07/11/2024	11.64 Put	Bond Future	2777.7200	2.7777	2676.9900	2.6770	3.626	0.0000	0.0000
2024/04/18	2032	07/11/2024	11.64 Call	Bond Future	1777.7200	1.7777	1849.8200	1.8498	4.056	0.0000	0.0000
2024/04/18	2032	06/02/2025		Bond Future	12.0235	85.2772	11.9809	85.4541	0.354	0.0000	0.0000
2024/04/18	2032	06/02/2025	11.72 Call	Bond Future	2020.8500	2.0209	2094.8600	2.0949	3.662	0.0000	0.0000
2024/04/18	2032	06/02/2025	11.72 Put	Bond Future	3291.4100	3.2914	3188.5900	3.1886	3.124	0.0000	0.0000
2024/04/18	2032	08/05/2025		Bond Future	12.1911	82.9367	12.1462	83.1176	0.368	0.0000	0.0000
2024/04/18	2032	08/05/2025	10.91 Call	Bond Future	634.7400	0.6347	669.3600	0.6694	5.454	0.0000	0.0000

1,000
0
1,000
0
500
0
500
0
500
0
1,550
0
1,550
0
1,550
126,714
0
0
0
0
0
0
0
76,880
0
0
0
0
0
0
1,130
0
1,615
0
1,615
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	
2024/04/18	2032	08/05/2025	10.91 Put	Bond Future	6002.9000	6.0029	5856.5900	5.8566	2.437	0.0000	0.0000
2024/04/18	2033	02/05/2024		Bond Future	120.5311	120.5311	120.3125	120.3125	0.181	0.0000	0.0000
2024/04/18	2033	01/08/2024		Bond Future	123.1925	123.1925	122.9690	122.9690	0.181	0.0000	0.0000
2024/04/18	2033	07/11/2024		Bond Future	124.6327	124.6327	124.3953	124.3953	0.191	0.0000	0.0000
2024/04/18	2033	06/02/2025		Bond Future	127.3712	127.3712	127.1288	127.1288	0.190	0.0000	0.0000
2024/04/18	2033	06/02/2025	124.94 Call	Bond Future	2431.1800	2.4312	2188.7500	2.1888	9.972	0.0000	0.0000
2024/04/18	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2033	08/05/2025		Bond Future	128.6004	128.6004	128.3417	128.3417	0.201	0.0000	0.0000
2024/04/18	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2033	08/05/2025	130.62 Put	Bond Future	2019.5600	2.0196	2278.3100	2.2783	12.812	0.0000	0.0000
2024/04/18	2037	02/05/2024		Bond Future	12.7542	75.7864	12.6871	76.1208	0.526	0.0000	0.0000
2024/04/18	2037	02/05/2024	11.44 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/04/18	2037	02/05/2024	11.44 Put	Bond Future	6983.1500	6.9832	6648.7400	6.6487	4.789	0.0000	0.0000
2024/04/18	2037	02/05/2024	11.45 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/04/18	2037	02/05/2024	11.45 Put	Bond Future	6926.4600	6.9265	6592.0400	6.5920	4.828	0.0000	0.0000
2024/04/18	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2037	02/05/2024	11.43 Put	Bond Future	7039.9000	7.0399	6705.4800	6.7055	4.750	0.0000	0.0000
2024/04/18	2037	01/08/2024		Bond Future	12.9009	73.1850	12.8310	73.5266	0.541	0.0000	0.0000
2024/04/18	2037	01/08/2024	12.10 Call	Bond Future	437.7600	0.4378	500.0600	0.5001	14.232	0.0000	0.0000
2024/04/18	2037	01/08/2024	12.10 Put	Bond Future	4499.5000	4.4995	4220.2100	4.2202	6.207	0.0000	0.0000
2024/04/18	2037	01/08/2024	12.11 Call	Bond Future	448.4800	0.4485	511.9200	0.5119	14.146	0.0000	0.0000
2024/04/18	2037	01/08/2024	12.11 Put	Bond Future	4457.5000	4.4575	4179.3500	4.1794	6.240	0.0000	0.0000
2024/04/18	2037	01/08/2024	12.09 Call	Bond Future	427.2200	0.4272	488.3700	0.4884	14.313	0.0000	0.0000
2024/04/18	2037	01/08/2024	12.09 Put	Bond Future	4541.7300	4.5417	4261.2900	4.2613	6.175	0.0000	0.0000
2024/04/18	2037	01/08/2024	13.82 Call	Bond Future	4906.9600	4.9070	5177.1100	5.1771	5.505	0.0000	0.0000
2024/04/18	2037	01/08/2024	13.82 Put	Bond Future	620.4700	0.6205	549.0300	0.5490	11.514	0.0000	0.0000
2024/04/18	2037	01/08/2024	13.17 Call	Bond Future	2698.5600	2.6986	2904.4300	2.9044	7.629	0.0000	0.0000
2024/04/18	2037	01/08/2024	13.17 Put	Bond Future	1403.5100	1.4035	1267.7900	1.2678	9.670	0.0000	0.0000
2024/04/18	2037	07/11/2024		Bond Future	13.0573	74.9095	12.9843	75.2593	0.559	0.0000	0.0000
2024/04/18	2037	07/11/2024	12.58 Call	Bond Future	1578.0100	1.5780	1706.8400	1.7068	8.164	0.0000	0.0000
2024/04/18	2037	07/11/2024	12.58 Put	Bond Future	3911.7800	3.9118	3690.7500	3.6908	5.650	0.0000	0.0000
2024/04/18	2037	07/11/2024	12.59 Call	Bond Future	1598.0100	1.5980	1727.9000	1.7279	8.128	0.0000	0.0000
2024/04/18	2037	07/11/2024	12.59 Put	Bond Future	3881.7700	3.8818	3661.8000	3.6618	5.667	0.0000	0.0000
2024/04/18	2037	07/11/2024	12.57 Call	Bond Future	1557.9300	1.5579	1685.7000	1.6857	8.201	0.0000	0.0000
2024/04/18	2037	07/11/2024	12.57 Put	Bond Future	3941.7500	3.9418	3719.6600	3.7197	5.634	0.0000	0.0000
2024/04/18	2037	06/02/2025		Bond Future	13.2167	72.2761	13.1406	72.6338	0.576	0.0000	0.0000
2024/04/18	2037	06/02/2025	12.76 Call	Bond Future	1934.1100	1.9341	2076.1700	2.0762	7.345	0.0000	0.0000

0

1,707

6,860

0

0

0

0

0

0

0

45,295

0

0

0

0

0

0

176,024

0

0

1,383

0

0

0

0

1,383

0

1,383

9,175

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	
2024/04/18	2037	06/02/2025	12.76 Put	Bond Future	4118.7400	4.1187	3903.1100	3.9031	5.235	0.0000	0.0000
2024/04/18	2037	08/05/2025		Bond Future	13.3936	73.8218	13.3141	74.1875	0.594	0.0000	0.0000
2024/04/18	2037	08/05/2025	12.25 Call	Bond Future	873.7000	0.8737	958.2300	0.9582	9.675	0.0000	0.0000
2024/04/18	2037	08/05/2025	12.25 Put	Bond Future	6403.6400	6.4036	6122.5100	6.1225	4.390	0.0000	0.0000
2024/04/18	2037	08/05/2025	13.35 Put	Bond Future	3151.9200	3.1519	2972.3500	2.9724	5.697	0.0000	0.0000
2024/04/18	2037	08/05/2025	13.35 Call	Bond Future	2951.6900	2.9517	3137.7800	3.1378	6.305	0.0000	0.0000
2024/04/18	2038	02/05/2024		Bond Future	131.0012	131.0012	130.7642	130.7642	0.181	0.0000	0.0000
2024/04/18	2038	01/08/2024		Bond Future	131.8315	131.8315	131.5754	131.5754	0.194	0.0000	0.0000
2024/04/18	2038	07/11/2024		Bond Future	134.9729	134.9729	134.7108	134.7108	0.194	0.0000	0.0000
2024/04/18	2038	06/02/2025		Bond Future	135.8231	135.8231	135.5406	135.5406	0.208	0.0000	0.0000
2024/04/18	2038	06/02/2025	135.23 Call	Bond Future	593.0900	0.5931	310.5900	0.3106	47.632	0.0000	0.0000
2024/04/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2038	08/05/2025		Bond Future	138.7652	138.7652	138.4770	138.4770	0.208	0.0000	0.0000
2024/04/18	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2038	08/05/2025	139.68 Put	Bond Future	914.7900	0.9148	1203.0000	1.2030	31.506	0.0000	0.0000
2024/04/18	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2040	02/05/2024	11.61 Put	Bond Future	7855.5500	7.8556	7424.7800	7.4248	5.484	0.0000	0.0000
2024/04/18	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2040	02/05/2024	11.62 Put	Bond Future	7794.4400	7.7944	7363.6700	7.3637	5.527	0.0000	0.0000
2024/04/18	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2040	02/05/2024	11.60 Put	Bond Future	7916.7400	7.9167	7485.9700	7.4860	5.441	0.0000	0.0000
2024/04/18	2040	02/05/2024		Bond Future	12.9994	75.8383	12.9173	76.2691	0.632	0.0000	0.0000
2024/04/18	2040	01/08/2024		Bond Future	13.1477	72.9876	13.0621	73.4278	0.651	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.33 Call	Bond Future	444.3800	0.4444	524.7900	0.5248	18.095	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.33 Put	Bond Future	4827.5000	4.8275	4467.7600	4.4678	7.452	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.34 Call	Bond Future	455.4400	0.4554	537.3400	0.5373	17.983	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.34 Put	Bond Future	4782.5000	4.7825	4424.2500	4.4243	7.491	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.32 Call	Bond Future	433.4000	0.4334	512.3200	0.5123	18.210	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.32 Put	Bond Future	4872.6500	4.8727	4511.4200	4.5114	7.413	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.28 Put	Bond Future	5055.9400	5.0559	4688.9000	4.6889	7.260	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.28 Call	Bond Future	391.5500	0.3916	464.6600	0.4647	18.672	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.88 Call	Bond Future	1363.5500	1.3636	1539.2500	1.5393	12.885	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.88 Put	Bond Future	2754.6800	2.7547	2490.2300	2.4902	9.600	0.0000	0.0000
2024/04/18	2040	01/08/2024	13.48 Call	Bond Future	3045.8500	3.0459	3324.1400	3.3241	9.137	0.0000	0.0000
2024/04/18	2040	01/08/2024	13.48 Put	Bond Future	1375.2500	1.3753	1213.3900	1.2134	11.769	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.95 Put	Bond Future	2549.2300	2.5492	2297.6500	2.2977	9.869	0.0000	0.0000
2024/04/18	2040	01/08/2024	12.95 Call	Bond Future	1525.8800	1.5259	1714.4500	1.7145	12.358	0.0000	0.0000
2024/04/18	2040	07/11/2024		Bond Future	13.3052	74.7074	13.2159	75.1581	0.671	0.0000	0.0000

0
3,975
0
0
0
7,500
3,115
2,471
0
0
0
0
0
0
0
0
0
0
0
0
96,005
41,638
0
0
0
0
0
0
0
680
0
680
0
680
0
7,500
8,677

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
2024/04/18	2040	07/11/2024	12.85 Call	Bond Future		1716.7900	1.7168	1888.7900	1.8888	10.019	0.0000	0.0000
2024/04/18	2040	07/11/2024	12.85 Put	Bond Future		4060.1500	4.0602	3781.4600	3.7815	6.864	0.0000	0.0000
2024/04/18	2040	07/11/2024	12.86 Call	Bond Future		1738.4900	1.7385	1911.8600	1.9119	9.972	0.0000	0.0000
2024/04/18	2040	07/11/2024	12.86 Put	Bond Future		4029.1000	4.0291	3751.7800	3.7518	6.883	0.0000	0.0000
2024/04/18	2040	07/11/2024	12.84 Call	Bond Future		1695.2400	1.6952	1865.8500	1.8659	10.064	0.0000	0.0000
2024/04/18	2040	07/11/2024	12.84 Put	Bond Future		4091.4100	4.0914	3811.3300	3.8113	6.846	0.0000	0.0000
2024/04/18	2040	06/02/2025		Bond Future		13.4652	71.8189	13.3720	72.2796	0.692	0.0000	0.0000
2024/04/18	2040	06/02/2025	12.95 Call	Bond Future		2076.8300	2.0768	2258.3500	2.2584	8.740	0.0000	0.0000
2024/04/18	2040	06/02/2025	12.95 Put	Bond Future		4683.3100	4.6833	4404.1200	4.4041	5.961	0.0000	0.0000
2024/04/18	2040	08/05/2025		Bond Future		13.6412	73.3546	13.5439	73.8254	0.713	0.0000	0.0000
2024/04/18	2040	08/05/2025	12.63 Call	Bond Future		1509.3900	1.5094	1650.5100	1.6505	9.349	0.0000	0.0000
2024/04/18	2040	08/05/2025	12.63 Put	Bond Future		6654.3500	6.6544	6324.6500	6.3247	4.955	0.0000	0.0000
2024/04/18	2040	08/05/2025	13.43 Put	Bond Future		4195.5700	4.1956	3950.8800	3.9509	5.832	0.0000	0.0000
2024/04/18	2040	08/05/2025	13.43 Call	Bond Future		3166.7600	3.1668	3392.8900	3.3929	7.141	0.0000	0.0000
2024/04/18	2044	02/05/2024	12.50 Call	Bond Future		31.3900	0.0314	45.8500	0.0459	46.066	0.0000	0.0000
2024/04/18	2044	02/05/2024	12.50 Put	Bond Future		3180.8700	3.1809	2792.9200	2.7929	12.196	0.0000	0.0000
2024/04/18	2044	02/05/2024	12.75 Call	Bond Future		173.3000	0.1733	236.6900	0.2367	36.578	0.0000	0.0000
2024/04/18	2044	02/05/2024	12.75 Put	Bond Future		1945.0200	1.9450	1606.0000	1.6060	17.430	0.0000	0.0000
2024/04/18	2044	02/05/2024	13.00 Call	Bond Future		569.6800	0.5697	727.3200	0.7273	27.672	0.0000	0.0000
2024/04/18	2044	02/05/2024	13.00 Put	Bond Future		1006.9600	1.0070	762.1900	0.7622	24.308	0.0000	0.0000
2024/04/18	2044	02/05/2024		Bond Future		13.0837	71.8908	13.0066	72.2932	0.589	0.0000	0.0000
2024/04/18	2044	02/05/2024	11.66 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2044	02/05/2024	11.66 Put	Bond Future		8119.5700	8.1196	7717.1600	7.7172	4.956	0.0000	0.0000
2024/04/18	2044	02/05/2024	11.67 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2044	02/05/2024	11.67 Put	Bond Future		8057.1300	8.0571	7654.7200	7.6547	4.994	0.0000	0.0000
2024/04/18	2044	02/05/2024	11.65 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2044	02/05/2024	11.65 Put	Bond Future		8182.0900	8.1821	7779.6800	7.7797	4.918	0.0000	0.0000
2024/04/18	2044	01/08/2024		Bond Future		13.2276	69.0790	13.1473	69.4902	0.607	0.0000	0.0000
2024/04/18	2044	01/08/2024	12.29 Call	Bond Future		334.5800	0.3346	394.1700	0.3942	17.810	0.0000	0.0000
2024/04/18	2044	01/08/2024	12.29 Put	Bond Future		5410.0000	5.4100	5058.3900	5.0584	6.499	0.0000	0.0000
2024/04/18	2044	01/08/2024	12.30 Call	Bond Future		343.6600	0.3437	404.4900	0.4045	17.701	0.0000	0.0000
2024/04/18	2044	01/08/2024	12.30 Put	Bond Future		5361.6700	5.3617	5011.3000	5.0113	6.535	0.0000	0.0000
2024/04/18	2044	01/08/2024	12.28 Call	Bond Future		325.6700	0.3257	384.0300	0.3840	17.920	0.0000	0.0000
2024/04/18	2044	01/08/2024	12.28 Put	Bond Future		5458.5600	5.4586	5105.7200	5.1057	6.464	0.0000	0.0000
2024/04/18	2044	07/11/2024	12.91 Call	Bond Future		1633.1900	1.6332	1790.5300	1.7905	9.634	0.0000	0.0000
2024/04/18	2044	07/11/2024	12.91 Put	Bond Future		4053.5700	4.0536	3789.8700	3.7899	6.505	0.0000	0.0000
2024/04/18	2044	07/11/2024	12.92 Call	Bond Future		1654.1900	1.6542	1812.8400	1.8128	9.591	0.0000	0.0000
2024/04/18	2044	07/11/2024	12.92 Put	Bond Future		4021.5700	4.0216	3759.1800	3.7592	6.525	0.0000	0.0000

0
0
0
0
0
0
14
0
0
3,900
0
0
0
7,500
0
4,200
0
10,030
0
10,030
68,928
0
0
0
0
0
0
78,194
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	
2024/04/18	2044	07/11/2024	12.90 Call	Bond Future	1612.1300	1.6121	1768.1700	1.7682	9.679	0.0000	0.0000
2024/04/18	2044	07/11/2024	12.90 Put	Bond Future	4085.5800	4.0856	3820.5800	3.8206	6.486	0.0000	0.0000
2024/04/18	2044	07/11/2024		Bond Future	13.3799	70.7067	13.2962	71.1278	0.626	0.0000	0.0000
2024/04/18	2044	06/02/2025		Bond Future	13.5342	67.8566	13.4469	68.2870	0.645	0.0000	0.0000
2024/04/18	2044	06/02/2025	13.02 Call	Bond Future	2011.0000	2.0110	2179.3400	2.1793	8.371	0.0000	0.0000
2024/04/18	2044	06/02/2025	13.02 Put	Bond Future	4613.5500	4.6136	4351.4700	4.3515	5.681	0.0000	0.0000
2024/04/18	2044	08/05/2025		Bond Future	13.7033	69.3073	13.6122	69.7472	0.665	0.0000	0.0000
2024/04/18	2044	08/05/2025	12.72 Call	Bond Future	1292.3300	1.2923	1418.0500	1.4181	9.728	0.0000	0.0000
2024/04/18	2044	08/05/2025	12.72 Put	Bond Future	6309.8200	6.3098	5995.6800	5.9957	4.979	0.0000	0.0000
2024/04/18	2046	02/05/2024		Bond Future	112.2397	112.2397	111.9517	111.9517	0.257	0.0000	0.0000
2024/04/18	2046	01/08/2024		Bond Future	114.7180	114.7180	114.4235	114.4235	0.257	0.0000	0.0000
2024/04/18	2046	07/11/2024		Bond Future	115.2537	115.2537	114.9403	114.9403	0.272	0.0000	0.0000
2024/04/18	2046	06/02/2025		Bond Future	117.7855	117.7855	117.4655	117.4655	0.272	0.0000	0.0000
2024/04/18	2046	06/02/2025	114.01 Call	Bond Future	3775.5000	3.7755	3455.5300	3.4555	8.475	0.0000	0.0000
2024/04/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2046	08/05/2025		Bond Future	118.0892	118.0892	117.7452	117.7452	0.291	0.0000	0.0000
2024/04/18	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2046	08/05/2025	121.97 Put	Bond Future	3880.8000	3.8808	4224.7900	4.2248	8.864	0.0000	0.0000
2024/04/18	2050	02/05/2024		Bond Future	113.7489	113.7489	113.7332	113.7332	0.014	0.0000	0.0000
2024/04/18	2050	01/08/2024		Bond Future	113.9639	113.9639	113.9305	113.9305	0.029	0.0000	0.0000
2024/04/18	2050	07/11/2024		Bond Future	116.6795	116.6795	116.6457	116.6457	0.029	0.0000	0.0000
2024/04/18	2050	06/02/2025		Bond Future	116.8856	116.8856	116.8355	116.8355	0.043	0.0000	0.0000
2024/04/18	2050	06/02/2025	115.60 Call	Bond Future	1285.6000	1.2856	1235.4900	1.2355	3.898	0.0000	0.0000
2024/04/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2050	08/05/2025		Bond Future	119.4172	119.4172	119.3666	119.3666	0.042	0.0000	0.0000
2024/04/18	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	2050	08/05/2025	121.16 Put	Bond Future	1742.8400	1.7428	1793.4400	1.7934	2.903	0.0000	0.0000
2024/04/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	AL37	02/05/2024		Index Future	928.0460	928.0460	929.4390	929.4390	0.150	0.0000	0.0000
2024/04/18	AL37	01/08/2024		Index Future	948.3080	948.3080	949.7300	949.7300	0.150	0.0000	0.0000
2024/04/18	AL37	07/11/2024		Index Future	970.6660	970.6660	972.1240	972.1240	0.150	0.0000	0.0000
2024/04/18	AL37	06/02/2025		Index Future	991.7790	991.7790	993.2710	993.2710	0.150	0.0000	0.0000
2024/04/18	AL37	08/05/2025		Index Future	1013.0690	1013.0690	1014.5970	1014.5970	0.151	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	
2024/04/18	AL7T	02/05/2024	Index Future		1064.3720	1064.3720	1068.3410	0.373	0.0000	0.0000	
2024/04/18	AL7T	01/08/2024	Index Future		1087.6100	1087.6100	1091.6650	0.373	0.0000	0.0000	
2024/04/18	AL7T	07/11/2024	Index Future		1113.2530	1113.2530	1117.4060	0.373	0.0000	0.0000	
2024/04/18	AL7T	06/02/2025	Index Future		1137.4670	1137.4670	1141.7130	0.373	0.0000	0.0000	
2024/04/18	AL7T	08/05/2025	Index Future		1161.8840	1161.8840	1166.2260	0.374	0.0000	0.0000	
2024/04/18	ALBI	02/05/2024	Index Future		928.1350	928.1350	931.3320	0.344	0.0000	0.0000	
2024/04/18	ALBI	01/08/2024	Index Future		948.3990	948.3990	951.6650	0.344	0.0000	0.0000	
2024/04/18	ALBI	07/11/2024	Index Future		970.7600	970.7600	974.1040	0.344	0.0000	0.0000	
2024/04/18	ALBI	06/02/2025	Index Future		991.8740	991.8740	995.2940	0.345	0.0000	0.0000	
2024/04/18	ALBI	08/05/2025	Index Future		1013.1670	1013.1670	1016.6630	0.345	0.0000	0.0000	
2024/04/18	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.0000	0.0000	0.0000
2024/04/18	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/04/18	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	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
2024/04/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/18	ES33	02/05/2024		Bond Future	13.1883	70.9817	13.0706	71.4728	0.892	0.0000
2024/04/18	ES33	01/08/2024		Bond Future	13.3619	72.5490	13.2389	73.0509	0.920	0.0000
2024/04/18	ES33	07/11/2024		Bond Future	13.5658	70.4745	13.4366	70.9885	0.952	0.0000
2024/04/18	ES33	06/02/2025		Bond Future	13.7758	72.0216	13.6403	72.5472	0.983	0.0000
2024/04/18	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	ES33	06/02/2025	13.34 Put	Bond Future	1709.9600	1.7100	1184.4100	1.1844	30.735	0.0000
2024/04/18	ES33	08/05/2025		Bond Future	13.9976	69.7760	13.8555	70.3132	1.015	0.0000
2024/04/18	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	ES33	08/05/2025	12.73 Put	Bond Future	4996.0400	4.9960	4458.8200	4.4588	10.753	0.0000
2024/04/18	ES42	02/05/2024		Bond Future	13.4748	66.8966	13.3877	67.3198	0.647	0.0000
2024/04/18	ES42	01/08/2024		Bond Future	13.6269	68.3737	13.5362	68.8062	0.666	0.0000
2024/04/18	ES42	07/11/2024		Bond Future	13.8020	65.7344	13.7070	66.1774	0.688	0.0000
2024/04/18	ES42	06/02/2025		Bond Future	13.9736	67.1767	13.8745	67.6295	0.709	0.0000
2024/04/18	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	ES42	06/02/2025	13.71 Put	Bond Future	1216.8200	1.2168	763.9400	0.7639	37.218	0.0000
2024/04/18	ES42	08/05/2025		Bond Future	14.1609	64.3612	14.0574	64.8242	0.731	0.0000
2024/04/18	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	ES42	08/05/2025	13.25 Put	Bond Future	4269.6700	4.2697	3806.6900	3.8067	10.843	0.0000
2024/04/18	GOVI	02/05/2024		GOVI	914.3570	914.3570	917.4210	917.4210	0.335	0.0000
2024/04/18	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	02/05/2024	950.98 Put	GOVI	366230.0000	36.6230	335590.0000	33.5590	8.366	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/18	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/18	GOVI	02/05/2024	950.99 Put	GOVI	366330.0000	36.6330	335690.0000	33.5690	8.364	0.0000
2024/04/18	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	02/05/2024	950.97 Put	GOVI	366130.0000	36.6130	335490.0000	33.5490	8.369	0.0000
2024/04/18	GOVI	01/08/2024		GOVI	934.3200	934.3200	937.4510	937.4510	0.335	0.0000
2024/04/18	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	01/08/2024	943.38 Put	GOVI	90600.0000	9.0600	59290.0000	5.9290	34.558	0.0000
2024/04/18	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	01/08/2024	943.39 Put	GOVI	90700.0000	9.0700	59390.0000	5.9390	34.520	0.0000
2024/04/18	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	01/08/2024	943.37 Put	GOVI	90500.0000	9.0500	59190.0000	5.9190	34.597	0.0000
2024/04/18	GOVI	07/11/2024		GOVI	956.3490	956.3490	959.5550	959.5550	0.335	0.0000
2024/04/18	GOVI	07/11/2024	948.79 Call	GOVI	75590.0000	7.5590	107650.0000	10.7650	42.413	0.0000
2024/04/18	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	07/11/2024	948.80 Call	GOVI	75490.0000	7.5490	107550.0000	10.7550	42.469	0.0000
2024/04/18	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	07/11/2024	948.78 Call	GOVI	75690.0000	7.5690	107750.0000	10.7750	42.357	0.0000
2024/04/18	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	06/02/2025		GOVI	977.1500	977.1500	980.4290	980.4290	0.336	0.0000
2024/04/18	GOVI	06/02/2025	972.00 Call	GOVI	51500.0000	5.1500	84290.0000	8.4290	63.670	0.0000
2024/04/18	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	08/05/2025		GOVI	998.1260	998.1260	1001.4780	1001.4780	0.336	0.0000
2024/04/18	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/18	GOVI	08/05/2025	1,022.00 Put	GOVI	238740.0000	23.8740	205220.0000	20.5220	14.040	0.0000
2024/04/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/04/18	IGOV	02/05/2024		Index Future	344.6110	344.6110	344.4940	344.4940	0.034	0.0000
2024/04/18	IGOV	01/08/2024		Index Future	352.2200	352.2200	352.1000	352.1000	0.034	0.0000
2024/04/18	IGOV	07/11/2024		Index Future	360.6150	360.6150	360.4920	360.4920	0.034	0.0000
2024/04/18	IGOV	06/02/2025		Index Future	368.5400	368.5400	368.4160	368.4160	0.034	0.0000
2024/04/18	IGOV	08/05/2025		Index Future	376.5310	376.5310	376.4050	376.4050	0.033	0.0000
2024/04/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/04/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/04/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/04/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/04/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/04/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	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	
2024/04/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/04/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/04/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/04/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/04/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/04/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/04/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/04/18	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2024/04/18	JBAF	15/05/2024		Jibar Tradeable Future	8.3580	91.6420	8.3550	91.6450	0.036	0.0000	0.0000
2024/04/18	JBAF	19/06/2024		Jibar Tradeable Future	8.3900	91.6100	8.3570	91.6430	0.393	0.0000	0.0000
2024/04/18	JBAF	17/07/2024		Jibar Tradeable Future	8.3900	91.6100	8.3930	91.6070	0.036	0.0000	0.0000
2024/04/18	JBAF	21/08/2024		Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000
2024/04/18	JBAF	18/09/2024		Jibar Tradeable Future	8.4100	91.5900	8.3930	91.6070	0.202	0.0000	0.0000
2024/04/18	JBAF	16/10/2024		Jibar Tradeable Future	7.8000	92.2000	8.3940	91.6060	7.615	0.0000	0.0000
2024/04/18	JBAF	18/12/2024		Jibar Tradeable Future	8.4200	91.5800	8.4130	91.5870	0.083	0.0000	0.0000
2024/04/18	JBAF	19/03/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/04/18	JBAF	18/06/2025		Jibar Tradeable Future	8.2900	91.7100	8.2900	91.7100	0.000	0.0000	0.0000
2024/04/18	JBAF	17/09/2025		Jibar Tradeable Future	8.2800	91.7200	8.2780	91.7220	0.024	0.0000	0.0000
2024/04/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3400	91.6600	8.3430	91.6570	0.036	0.0000	0.0000
2024/04/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3400	91.6600	8.3430	91.6570	0.036	0.0000	0.0000
2024/04/18	R035	02/05/2024		Bond Future	12.3821	81.0261	12.3051	81.4121	0.621	0.0000	0.0000
2024/04/18	R035	02/05/2024	11.20 Call	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0.0000	0.0000
2024/04/18	R035	02/05/2024	11.20 Put	Bond Future	6230.7600	6.2308	5844.8000	5.8448	6.194	0.0000	0.0000
2024/04/18	R035	02/05/2024	11.21 Call	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2024/04/18	R035	02/05/2024	11.21 Put	Bond Future	6175.2500	6.1753	5789.3000	5.7893	6.250	0.0000	0.0000
2024/04/18	R035	02/05/2024	11.19 Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0.0000	0.0000
2024/04/18	R035	02/05/2024	11.19 Put	Bond Future	6286.3200	6.2863	5900.3600	5.9004	6.140	0.0000	0.0000
2024/04/18	R035	01/08/2024	13.05 Call	Bond Future	3566.3700	3.5664	3840.2500	3.8403	7.680	0.0000	0.0000
2024/04/18	R035	01/08/2024	13.05 Put	Bond Future	1011.3400	1.0113	890.8800	0.8909	11.911	0.0000	0.0000
2024/04/18	R035	01/08/2024		Bond Future	12.5162	82.7951	12.4360	83.1895	0.641	0.0000	0.0000
2024/04/18	R035	01/08/2024	11.80 Call	Bond Future	532.4900	0.5325	617.0600	0.6171	15.882	0.0000	0.0000
2024/04/18	R035	01/08/2024	11.80 Put	Bond Future	4152.2300	4.1522	3842.4600	3.8425	7.460	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	
2024/04/18	R035	01/08/2024	11.81 Call	Bond Future	544.9700	0.5450	630.9800	0.6310	15.783	0.0000	0.0000
2024/04/18	R035	01/08/2024	11.81 Put	Bond Future	4112.5900	4.1126	3804.2600	3.8043	7.497	0.0000	0.0000
2024/04/18	R035	01/08/2024	11.79 Call	Bond Future	520.2000	0.5202	603.3400	0.6033	15.982	0.0000	0.0000
2024/04/18	R035	01/08/2024	11.79 Put	Bond Future	4192.1000	4.1921	3880.9000	3.8809	7.423	0.0000	0.0000
2024/04/18	R035	01/08/2024	13.08 Call	Bond Future	3668.7800	3.6688	3946.2100	3.9462	7.562	0.0000	0.0000
2024/04/18	R035	01/08/2024	13.08 Put	Bond Future	973.6300	0.9736	856.7200	0.8567	12.008	0.0000	0.0000
2024/04/18	R035	07/11/2024		Bond Future	12.6754	80.2309	12.5914	80.6348	0.663	0.0000	0.0000
2024/04/18	R035	07/11/2024	12.18 Call	Bond Future	1529.2700	1.5293	1676.6400	1.6766	9.637	0.0000	0.0000
2024/04/18	R035	07/11/2024	12.18 Put	Bond Future	3951.8900	3.9519	3695.4400	3.6954	6.489	0.0000	0.0000
2024/04/18	R035	07/11/2024	12.19 Call	Bond Future	1548.9500	1.5490	1697.5400	1.6975	9.593	0.0000	0.0000
2024/04/18	R035	07/11/2024	12.19 Put	Bond Future	3921.6500	3.9217	3666.4200	3.6664	6.508	0.0000	0.0000
2024/04/18	R035	07/11/2024	12.17 Call	Bond Future	1509.5000	1.5095	1655.6400	1.6556	9.681	0.0000	0.0000
2024/04/18	R035	07/11/2024	12.17 Put	Bond Future	3982.0800	3.9821	3724.4000	3.7244	6.471	0.0000	0.0000
2024/04/18	R035	06/02/2025		Bond Future	12.8398	81.9743	12.7518	82.3872	0.685	0.0000	0.0000
2024/04/18	R035	06/02/2025	12.41 Call	Bond Future	2015.7400	2.0157	2183.5800	2.1836	8.326	0.0000	0.0000
2024/04/18	R035	06/02/2025	12.41 Put	Bond Future	4062.5300	4.0625	3817.4800	3.8175	6.032	0.0000	0.0000
2024/04/18	R035	08/05/2025		Bond Future	13.0094	79.2133	12.9175	79.6353	0.707	0.0000	0.0000
2024/04/18	R035	08/05/2025	11.78 Call	Bond Future	849.2700	0.8493	943.3100	0.9433	11.073	0.0000	0.0000
2024/04/18	R035	08/05/2025	11.78 Put	Bond Future	6763.0700	6.7631	6435.1100	6.4351	4.849	0.0000	0.0000
2024/04/18	R053	02/05/2024	13.03 Call	Bond Future	1345.0500	1.3451	1658.5600	1.6586	23.308	0.0000	0.0000
2024/04/18	R053	02/05/2024	13.03 Put	Bond Future	849.0800	0.8491	600.7100	0.6007	29.252	0.0000	0.0000
2024/04/18	R053	02/05/2024	13.04 Call	Bond Future	1385.0400	1.3850	1704.1000	1.7041	23.036	0.0000	0.0000
2024/04/18	R053	02/05/2024	13.04 Put	Bond Future	821.6500	0.8217	578.8300	0.5788	29.553	0.0000	0.0000
2024/04/18	R053	02/05/2024	13.02 Call	Bond Future	1305.7300	1.3057	1613.6400	1.6136	23.581	0.0000	0.0000
2024/04/18	R053	02/05/2024	13.02 Put	Bond Future	877.2800	0.8773	623.3100	0.6233	28.950	0.0000	0.0000
2024/04/18	R053	02/05/2024		Bond Future	12.9569	91.1398	12.8749	91.7017	0.632	0.0000	0.0000
2024/04/18	R053	01/08/2024		Bond Future	13.0902	93.1296	13.0049	93.7037	0.652	0.0000	0.0000
2024/04/18	R053	01/08/2024	13.14 Call	Bond Future	2926.2100	2.9262	3229.2000	3.2292	10.354	0.0000	0.0000
2024/04/18	R053	01/08/2024	13.14 Put	Bond Future	2594.2700	2.5943	2323.1400	2.3231	10.451	0.0000	0.0000
2024/04/18	R053	01/08/2024	13.15 Call	Bond Future	2963.3900	2.9634	3268.5600	3.2686	10.298	0.0000	0.0000
2024/04/18	R053	01/08/2024	13.15 Put	Bond Future	2565.0900	2.5651	2296.1400	2.2961	10.485	0.0000	0.0000
2024/04/18	R053	01/08/2024	13.13 Call	Bond Future	2889.0300	2.8890	3189.8400	3.1898	10.412	0.0000	0.0000
2024/04/18	R053	01/08/2024	13.13 Put	Bond Future	2623.5500	2.6236	2350.2400	2.3502	10.418	0.0000	0.0000
2024/04/18	R053	07/11/2024		Bond Future	13.2416	89.4521	13.1523	90.0400	0.674	0.0000	0.0000
2024/04/18	R053	07/11/2024	12.80 Call	Bond Future	2364.1000	2.3641	2593.2500	2.5933	9.693	0.0000	0.0000
2024/04/18	R053	07/11/2024	12.80 Put	Bond Future	5344.5800	5.3446	4985.8300	4.9858	6.712	0.0000	0.0000
2024/04/18	R053	07/11/2024	12.81 Call	Bond Future	2392.9300	2.3929	2623.8500	2.6239	9.650	0.0000	0.0000
2024/04/18	R053	07/11/2024	12.81 Put	Bond Future	5303.8500	5.3039	4946.8700	4.9469	6.731	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	
2024/04/18	R053	07/11/2024	12.79 Call	Bond Future	2335.4500	2.3355	2562.8400	2.5628	9.736	0.0000	0.0000
2024/04/18	R053	07/11/2024	12.79 Put	Bond Future	5385.5800	5.3856	5025.0700	5.0251	6.694	0.0000	0.0000
2024/04/18	R053	06/02/2025		Bond Future	13.3916	91.3951	13.2984	91.9960	0.696	0.0000	0.0000
2024/04/18	R053	06/02/2025	12.94 Call	Bond Future	2928.1700	2.9282	3175.4300	3.1754	8.444	0.0000	0.0000
2024/04/18	R053	06/02/2025	12.94 Put	Bond Future	5913.4100	5.9134	5559.7400	5.5597	5.981	0.0000	0.0000
2024/04/18	R053	08/05/2025		Bond Future	13.5521	87.4794	13.4547	88.0935	0.719	0.0000	0.0000
2024/04/18	R053	08/05/2025	12.64 Call	Bond Future	2101.6700	2.1017	2297.3100	2.2973	9.309	0.0000	0.0000
2024/04/18	R053	08/05/2025	12.64 Put	Bond Future	8189.4600	8.1895	7771.0100	7.7710	5.110	0.0000	0.0000
2024/04/18	R186	02/05/2024		Bond Future	9.3714	106.5083	9.3503	106.5573	0.225	0.0000	0.0000
2024/04/18	R186	02/05/2024	10.40 Call	Bond Future	2350.2000	2.3502	2398.8700	2.3989	2.071	0.0000	0.0000
2024/04/18	R186	02/05/2024	10.40 Put	Bond Future	0.6700	0.0007	0.3800	0.0004	43.284	0.0000	0.0000
2024/04/18	R186	02/05/2024	9.73 Put	Bond Future	39.9600	0.0400	30.4300	0.0304	23.849	0.0000	0.0000
2024/04/18	R186	02/05/2024	9.73 Call	Bond Future	866.8900	0.8669	906.3200	0.9063	4.548	0.0000	0.0000
2024/04/18	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R186	02/05/2024	8.00 Put	Bond Future	3242.8800	3.2429	3193.9200	3.1939	1.510	0.0000	0.0000
2024/04/18	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R186	02/05/2024	8.01 Put	Bond Future	3218.7600	3.2188	3169.8000	3.1698	1.521	0.0000	0.0000
2024/04/18	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R186	02/05/2024	7.99 Put	Bond Future	3267.0000	3.2670	3218.0400	3.2180	1.499	0.0000	0.0000
2024/04/18	R186	01/08/2024		Bond Future	9.4304	103.5258	9.4068	103.5757	0.250	0.0000	0.0000
2024/04/18	R186	01/08/2024	8.69 Call	Bond Future	91.2700	0.0913	96.5600	0.0966	5.796	0.0000	0.0000
2024/04/18	R186	01/08/2024	8.69 Put	Bond Future	1673.3800	1.6734	1628.7400	1.6287	2.668	0.0000	0.0000
2024/04/18	R186	01/08/2024	8.70 Call	Bond Future	94.6800	0.0947	100.1300	0.1001	5.756	0.0000	0.0000
2024/04/18	R186	01/08/2024	8.70 Put	Bond Future	1655.2100	1.6552	1610.7300	1.6107	2.687	0.0000	0.0000
2024/04/18	R186	01/08/2024	8.68 Call	Bond Future	88.0600	0.0881	93.2000	0.0932	5.837	0.0000	0.0000
2024/04/18	R186	01/08/2024	8.68 Put	Bond Future	1691.7500	1.6918	1646.9600	1.6470	2.648	0.0000	0.0000
2024/04/18	R186	07/11/2024	9.14 Call	Bond Future	535.1200	0.5351	552.5800	0.5526	3.263	0.0000	0.0000
2024/04/18	R186	07/11/2024	9.14 Put	Bond Future	1234.0900	1.2341	1200.1900	1.2002	2.747	0.0000	0.0000
2024/04/18	R186	07/11/2024	9.15 Call	Bond Future	544.2500	0.5443	561.8900	0.5619	3.241	0.0000	0.0000
2024/04/18	R186	07/11/2024	9.15 Put	Bond Future	1224.1200	1.2241	1190.4000	1.1904	2.755	0.0000	0.0000
2024/04/18	R186	07/11/2024	9.13 Call	Bond Future	526.0700	0.5261	543.3400	0.5433	3.283	0.0000	0.0000
2024/04/18	R186	07/11/2024	9.13 Put	Bond Future	1244.1500	1.2442	1210.0600	1.2101	2.740	0.0000	0.0000
2024/04/18	R186	07/11/2024		Bond Future	9.5074	105.9659	9.4803	106.0173	0.285	0.0000	0.0000
2024/04/18	R186	06/02/2025		Bond Future	9.6122	102.9528	9.5808	103.0056	0.326	0.0000	0.0000
2024/04/18	R186	06/02/2025	9.03 Call	Bond Future	458.6600	0.4587	474.8700	0.4749	3.534	0.0000	0.0000
2024/04/18	R186	06/02/2025	9.03 Put	Bond Future	1444.9600	1.4450	1408.3900	1.4084	2.531	0.0000	0.0000
2024/04/18	R186	08/05/2025		Bond Future	9.7758	105.1573	9.7388	105.2115	0.378	0.0000	0.0000
2024/04/18	R186	08/05/2025	8.47 Call	Bond Future	218.6100	0.2186	228.2200	0.2282	4.396	0.0000	0.0000

0
0
0
0
0
0
0
0
0
61,712
0
2,030
0
2,030
0
0
0
0
0
0
54,437
0
0
0
0
0
0
0
0
0
0
0
0
0
0
34,925
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	
2024/04/18	R186	08/05/2025	8.47 Put	Bond Future	2159.4200	2.1594	2114.7400	2.1147	2.069	0.0000	0.0000
2024/04/18	R202	02/05/2024		Bond Future	258.8333	258.8333	257.8580	257.8580	0.377	0.0000	0.0000
2024/04/18	R202	01/08/2024		Bond Future	259.4711	259.4711	258.4517	258.4517	0.393	0.0000	0.0000
2024/04/18	R202	07/11/2024		Bond Future	265.6543	265.6543	264.6111	264.6111	0.393	0.0000	0.0000
2024/04/18	R202	06/02/2025		Bond Future	266.2772	266.2772	265.1790	265.1790	0.412	0.0000	0.0000
2024/04/18	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R202	06/02/2025	266.79 Put	Bond Future	512.7600	0.5128	1610.9600	1.6110	214.174	0.0000	0.0000
2024/04/18	R202	08/05/2025		Bond Future	272.0457	272.0457	270.9246	270.9246	0.412	0.0000	0.0000
2024/04/18	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R202	08/05/2025	272.31 Put	Bond Future	264.2800	0.2643	1385.4000	1.3854	424.217	0.0000	0.0000
2024/04/18	R209	02/05/2024		Bond Future	12.4807	62.5153	12.4039	62.8535	0.615	0.0000	0.0000
2024/04/18	R209	02/05/2024	11.18 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/04/18	R209	02/05/2024	11.18 Put	Bond Future	6091.0100	6.0910	5752.7400	5.7527	5.554	0.0000	0.0000
2024/04/18	R209	02/05/2024	11.19 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/04/18	R209	02/05/2024	11.19 Put	Bond Future	6041.1100	6.0411	5702.8400	5.7028	5.599	0.0000	0.0000
2024/04/18	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/04/18	R209	02/05/2024	11.17 Put	Bond Future	6140.9600	6.1410	5802.7000	5.8027	5.508	0.0000	0.0000
2024/04/18	R209	01/08/2024		Bond Future	12.6063	63.8802	12.5266	64.2258	0.632	0.0000	0.0000
2024/04/18	R209	01/08/2024	11.79 Call	Bond Future	374.7700	0.3748	437.4100	0.4374	16.714	0.0000	0.0000
2024/04/18	R209	01/08/2024	11.79 Put	Bond Future	4042.9700	4.0430	3760.0100	3.7600	6.999	0.0000	0.0000
2024/04/18	R209	01/08/2024	11.80 Call	Bond Future	384.2000	0.3842	448.0100	0.4480	16.609	0.0000	0.0000
2024/04/18	R209	01/08/2024	11.80 Put	Bond Future	4005.6700	4.0057	3723.8800	3.7239	7.035	0.0000	0.0000
2024/04/18	R209	01/08/2024	11.78 Call	Bond Future	365.5100	0.3655	426.9900	0.4270	16.820	0.0000	0.0000
2024/04/18	R209	01/08/2024	11.78 Put	Bond Future	4080.4800	4.0805	3796.3600	3.7964	6.963	0.0000	0.0000
2024/04/18	R209	07/11/2024		Bond Future	12.7496	62.2286	12.6665	62.5825	0.652	0.0000	0.0000
2024/04/18	R209	07/11/2024	12.22 Call	Bond Future	1298.8500	1.2989	1424.9600	1.4250	9.709	0.0000	0.0000
2024/04/18	R209	07/11/2024	12.22 Put	Bond Future	3602.2400	3.6022	3374.4400	3.3744	6.324	0.0000	0.0000
2024/04/18	R209	07/11/2024	12.23 Call	Bond Future	1316.0800	1.3161	1443.2700	1.4433	9.664	0.0000	0.0000
2024/04/18	R209	07/11/2024	12.23 Put	Bond Future	3574.8900	3.5749	3348.1700	3.3482	6.342	0.0000	0.0000
2024/04/18	R209	07/11/2024	12.21 Call	Bond Future	1281.9200	1.2819	1406.9500	1.4070	9.753	0.0000	0.0000
2024/04/18	R209	07/11/2024	12.21 Put	Bond Future	3629.9400	3.6299	3401.0600	3.4011	6.305	0.0000	0.0000
2024/04/18	R209	06/02/2025		Bond Future	12.8928	63.5807	12.8064	63.9424	0.671	0.0000	0.0000
2024/04/18	R209	06/02/2025	12.44 Call	Bond Future	1725.0700	1.7251	1870.2000	1.8702	8.413	0.0000	0.0000
2024/04/18	R209	06/02/2025	12.44 Put	Bond Future	3652.3600	3.6524	3435.7000	3.4357	5.932	0.0000	0.0000
2024/04/18	R209	08/05/2025		Bond Future	13.0472	61.7855	12.9572	62.1553	0.690	0.0000	0.0000
2024/04/18	R209	08/05/2025	11.89 Call	Bond Future	780.1800	0.7802	866.3200	0.8663	11.041	0.0000	0.0000
2024/04/18	R209	08/05/2025	11.89 Put	Bond Future	5774.4800	5.7745	5490.8300	5.4908	4.912	0.0000	0.0000

0

460

441

0

0

0

0

0

0

0

9,370

0

0

0

0

0

0

10,172

0

0

0

0

0

0

5,237

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	
2024/04/18	R210	02/05/2024		Bond Future	233.6369	233.6369	233.2094	233.2094	0.183	0.0000	0.0000
2024/04/18	R210	01/08/2024		Bond Future	238.7958	238.7958	238.3586	238.3586	0.183	0.0000	0.0000
2024/04/18	R210	07/11/2024		Bond Future	241.1542	241.1542	240.6888	240.6888	0.193	0.0000	0.0000
2024/04/18	R210	06/02/2025		Bond Future	246.4523	246.4523	245.9774	245.9774	0.193	0.0000	0.0000
2024/04/18	R210	06/02/2025	239.61 Call	Bond Future	6842.2900	6.8423	6367.3700	6.3674	6.941	0.0000	0.0000
2024/04/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R210	08/05/2025		Bond Future	248.3849	248.3849	247.8741	247.8741	0.206	0.0000	0.0000
2024/04/18	R210	08/05/2025	248.03 Call	Bond Future	354.9400	0.3549	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/18	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	155.8900	0.1559	100.000	0.0000	0.0000
2024/04/18	R213	02/05/2024		Bond Future	11.2285	81.5141	11.1920	81.6628	0.325	0.0000	0.0000
2024/04/18	R213	02/05/2024	10.29 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/04/18	R213	02/05/2024	10.29 Put	Bond Future	3936.6700	3.9367	3787.9200	3.7879	3.779	0.0000	0.0000
2024/04/18	R213	02/05/2024	10.30 Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/04/18	R213	02/05/2024	10.30 Put	Bond Future	3893.4600	3.8935	3744.7100	3.7447	3.821	0.0000	0.0000
2024/04/18	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R213	02/05/2024	10.28 Put	Bond Future	3979.8900	3.9799	3831.1400	3.8311	3.738	0.0000	0.0000
2024/04/18	R213	01/08/2024	10.87 Call	Bond Future	646.8200	0.6468	687.9900	0.6880	6.365	0.0000	0.0000
2024/04/18	R213	01/08/2024	10.87 Put	Bond Future	2531.9100	2.5319	2421.1800	2.4212	4.373	0.0000	0.0000
2024/04/18	R213	01/08/2024	10.88 Call	Bond Future	659.8700	0.6599	701.6400	0.7016	6.330	0.0000	0.0000
2024/04/18	R213	01/08/2024	10.88 Put	Bond Future	2504.2200	2.5042	2394.0900	2.3941	4.398	0.0000	0.0000
2024/04/18	R213	01/08/2024	10.86 Call	Bond Future	633.7900	0.6338	674.3500	0.6744	6.400	0.0000	0.0000
2024/04/18	R213	01/08/2024	10.86 Put	Bond Future	2559.6500	2.5597	2448.3100	2.4483	4.350	0.0000	0.0000
2024/04/18	R213	01/08/2024		Bond Future	11.3393	83.2938	11.3009	83.4457	0.338	0.0000	0.0000
2024/04/18	R213	07/11/2024		Bond Future	11.4769	81.6955	11.4363	81.8512	0.353	0.0000	0.0000
2024/04/18	R213	07/11/2024	11.22 Call	Bond Future	1572.5000	1.5725	1636.2200	1.6362	4.052	0.0000	0.0000
2024/04/18	R213	07/11/2024	11.22 Put	Bond Future	2565.2200	2.5652	2473.2700	2.4733	3.584	0.0000	0.0000
2024/04/18	R213	07/11/2024	11.23 Call	Bond Future	1590.4700	1.5905	1654.6500	1.6547	4.035	0.0000	0.0000
2024/04/18	R213	07/11/2024	11.23 Put	Bond Future	2544.2600	2.5443	2452.7700	2.4528	3.596	0.0000	0.0000
2024/04/18	R213	07/11/2024	11.21 Call	Bond Future	1554.4000	1.5544	1617.6400	1.6176	4.068	0.0000	0.0000
2024/04/18	R213	07/11/2024	11.21 Put	Bond Future	2586.0800	2.5861	2493.6500	2.4937	3.574	0.0000	0.0000
2024/04/18	R213	06/02/2025		Bond Future	11.6240	83.4711	11.5812	83.6304	0.369	0.0000	0.0000
2024/04/18	R213	06/02/2025	11.35 Call	Bond Future	1855.1200	1.8551	1922.8200	1.9228	3.649	0.0000	0.0000
2024/04/18	R213	06/02/2025	11.35 Put	Bond Future	2880.6000	2.8806	2788.9900	2.7890	3.180	0.0000	0.0000
2024/04/18	R213	08/05/2025		Bond Future	11.7808	81.6973	11.7355	81.8603	0.385	0.0000	0.0000
2024/04/18	R213	08/05/2025	10.52 Call	Bond Future	663.4300	0.6634	697.1700	0.6972	5.086	0.0000	0.0000
2024/04/18	R213	08/05/2025	10.52 Put	Bond Future	5355.9000	5.3559	5226.6300	5.2266	2.414	0.0000	0.0000
2024/04/18	R214	02/05/2024	13.52 Call	Bond Future	3137.4200	3.1374	3509.6500	3.5097	11.864	0.0000	0.0000
2024/04/18	R214	02/05/2024	13.52 Put	Bond Future	30.1900	0.0302	14.2900	0.0143	52.666	0.0000	0.0000

110

823

0

0

0

0

0

0

0

22,809

0

0

0

0

0

0

0

0

0

0

0

0

11,411

10,002

0

0

0

0

0

0

0

0

0

0

0

0

0

13,110

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	
2024/04/18	R214	02/05/2024	12.87 Call	Bond Future	866.3900	0.8664	1091.0400	1.0910	25.929	0.0000	0.0000
2024/04/18	R214	02/05/2024	12.87 Put	Bond Future	511.6000	0.5116	348.1200	0.3481	31.955	0.0000	0.0000
2024/04/18	R214	02/05/2024	12.12 Put	Bond Future	3119.4300	3.1194	2739.5300	2.7395	12.179	0.0000	0.0000
2024/04/18	R214	02/05/2024	12.12 Call	Bond Future	13.7700	0.0138	22.0000	0.0220	59.768	0.0000	0.0000
2024/04/18	R214	02/05/2024	12.14 Put	Bond Future	3025.5600	3.0256	2647.0800	2.6471	12.509	0.0000	0.0000
2024/04/18	R214	02/05/2024	12.14 Call	Bond Future	16.4100	0.0164	26.0600	0.0261	58.806	0.0000	0.0000
2024/04/18	R214	02/05/2024		Bond Future	12.7898	58.1268	12.7030	58.5149	0.679	0.0000	0.0000
2024/04/18	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R214	02/05/2024	11.47 Put	Bond Future	6377.1700	6.3772	5989.0400	5.9890	6.086	0.0000	0.0000
2024/04/18	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2024/04/18	R214	02/05/2024	11.48 Put	Bond Future	6324.7900	6.3248	5936.6700	5.9367	6.136	0.0000	0.0000
2024/04/18	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R214	02/05/2024	11.46 Put	Bond Future	6429.6100	6.4296	6041.4800	6.0415	6.037	0.0000	0.0000
2024/04/18	R214	01/08/2024		Bond Future	12.9100	59.3959	12.8200	59.7924	0.697	0.0000	0.0000
2024/04/18	R214	01/08/2024	12.17 Call	Bond Future	437.1600	0.4372	519.2800	0.5193	18.785	0.0000	0.0000
2024/04/18	R214	01/08/2024	12.17 Put	Bond Future	3831.0900	3.8311	3516.7100	3.5167	8.206	0.0000	0.0000
2024/04/18	R214	01/08/2024	12.18 Call	Bond Future	447.7400	0.4477	531.3100	0.5313	18.665	0.0000	0.0000
2024/04/18	R214	01/08/2024	12.18 Put	Bond Future	3793.7300	3.7937	3480.8000	3.4808	8.249	0.0000	0.0000
2024/04/18	R214	01/08/2024	12.16 Call	Bond Future	426.7500	0.4268	507.4200	0.5074	18.903	0.0000	0.0000
2024/04/18	R214	01/08/2024	12.16 Put	Bond Future	3868.6800	3.8687	3552.8500	3.5529	8.164	0.0000	0.0000
2024/04/18	R214	07/11/2024		Bond Future	13.0501	57.4886	12.9564	57.8946	0.718	0.0000	0.0000
2024/04/18	R214	07/11/2024	12.61 Call	Bond Future	1454.1600	1.4542	1611.1600	1.6112	10.797	0.0000	0.0000
2024/04/18	R214	07/11/2024	12.61 Put	Bond Future	3402.2400	3.4022	3153.2300	3.1532	7.319	0.0000	0.0000
2024/04/18	R214	07/11/2024	12.62 Call	Bond Future	1472.7300	1.4727	1631.0000	1.6310	10.747	0.0000	0.0000
2024/04/18	R214	07/11/2024	12.62 Put	Bond Future	3375.3800	3.3754	3127.6400	3.1276	7.340	0.0000	0.0000
2024/04/18	R214	07/11/2024	12.60 Call	Bond Future	1435.7200	1.4357	1591.4600	1.5915	10.848	0.0000	0.0000
2024/04/18	R214	07/11/2024	12.60 Put	Bond Future	3429.2700	3.4293	3179.0000	3.1790	7.298	0.0000	0.0000
2024/04/18	R214	06/02/2025		Bond Future	13.1922	58.7378	13.0948	59.1528	0.738	0.0000	0.0000
2024/04/18	R214	06/02/2025	12.71 Call	Bond Future	1767.8300	1.7678	1934.1100	1.9341	9.406	0.0000	0.0000
2024/04/18	R214	06/02/2025	12.71 Put	Bond Future	3870.6900	3.8707	3621.9500	3.6220	6.426	0.0000	0.0000
2024/04/18	R214	08/05/2025		Bond Future	13.3365	56.6877	13.2353	57.1118	0.758	0.0000	0.0000
2024/04/18	R214	08/05/2025	12.40 Call	Bond Future	1324.5800	1.3246	1456.9800	1.4570	9.996	0.0000	0.0000
2024/04/18	R214	08/05/2025	12.40 Put	Bond Future	5451.2000	5.4512	5159.4900	5.1595	5.351	0.0000	0.0000
2024/04/18	R248	02/05/2024	11.40 Put	Bond Future	9407.3500	9.4074	8971.2000	8.9712	4.636	0.0000	0.0000
2024/04/18	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R248	02/05/2024	12.40 Put	Bond Future	3267.9000	3.2679	2848.5800	2.8486	12.831	0.0000	0.0000
2024/04/18	R248	02/05/2024	12.40 Call	Bond Future	33.9300	0.0339	50.7600	0.0508	49.602	0.0000	0.0000
2024/04/18	R248	02/05/2024	13.16 Call	Bond Future	1351.5100	1.3515	1640.3100	1.6403	21.369	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	
2024/04/18	R248	02/05/2024	13.16 Put	Bond Future	442.0100	0.4420	294.6600	0.2947	33.336	0.0000	0.0000
2024/04/18	R248	02/05/2024		Bond Future	12.9862	70.6090	12.9043	71.0452	0.631	0.0000	0.0000
2024/04/18	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R248	02/05/2024	11.47 Put	Bond Future	8945.7100	8.9457	8509.5600	8.5096	4.876	0.0000	0.0000
2024/04/18	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R248	02/05/2024	11.48 Put	Bond Future	8880.1500	8.8802	8444.0000	8.4440	4.912	0.0000	0.0000
2024/04/18	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	R248	02/05/2024	11.46 Put	Bond Future	9011.3700	9.0114	8575.2200	8.5752	4.840	0.0000	0.0000
2024/04/18	R248	01/08/2024		Bond Future	13.1153	72.1506	13.0302	72.5962	0.649	0.0000	0.0000
2024/04/18	R248	01/08/2024	12.31 Call	Bond Future	493.7900	0.4938	578.9000	0.5789	17.236	0.0000	0.0000
2024/04/18	R248	01/08/2024	12.31 Put	Bond Future	4923.7700	4.9238	4563.2400	4.5632	7.322	0.0000	0.0000
2024/04/18	R248	01/08/2024	12.32 Call	Bond Future	505.8900	0.5059	592.5400	0.5925	17.128	0.0000	0.0000
2024/04/18	R248	01/08/2024	12.32 Put	Bond Future	4877.7700	4.8778	4518.7800	4.5188	7.360	0.0000	0.0000
2024/04/18	R248	01/08/2024	12.30 Call	Bond Future	481.8800	0.4819	565.4600	0.5655	17.345	0.0000	0.0000
2024/04/18	R248	01/08/2024	12.30 Put	Bond Future	4970.0400	4.9700	4607.9800	4.6080	7.285	0.0000	0.0000
2024/04/18	R248	07/11/2024		Bond Future	13.2655	69.3991	13.1765	69.8554	0.671	0.0000	0.0000
2024/04/18	R248	07/11/2024	12.79 Call	Bond Future	1678.8300	1.6788	1850.1100	1.8501	10.202	0.0000	0.0000
2024/04/18	R248	07/11/2024	12.79 Put	Bond Future	4182.7100	4.1827	3897.7000	3.8977	6.814	0.0000	0.0000
2024/04/18	R248	07/11/2024	12.80 Call	Bond Future	1700.5600	1.7006	1873.2600	1.8733	10.155	0.0000	0.0000
2024/04/18	R248	07/11/2024	12.80 Put	Bond Future	4150.0900	4.1501	3866.5000	3.8665	6.833	0.0000	0.0000
2024/04/18	R248	07/11/2024	12.78 Call	Bond Future	1657.2500	1.6573	1827.1100	1.8271	10.250	0.0000	0.0000
2024/04/18	R248	07/11/2024	12.78 Put	Bond Future	4215.5600	4.2156	3929.1300	3.9291	6.795	0.0000	0.0000
2024/04/18	R248	06/02/2025		Bond Future	13.4180	70.9069	13.3252	71.3733	0.692	0.0000	0.0000
2024/04/18	R248	06/02/2025	12.71 Call	Bond Future	1653.1400	1.6531	1811.9800	1.8120	9.608	0.0000	0.0000
2024/04/18	R248	06/02/2025	12.71 Put	Bond Future	5362.6100	5.3626	5055.0400	5.0550	5.735	0.0000	0.0000
2024/04/18	R248	08/05/2025		Bond Future	13.5728	67.9720	13.4760	68.4487	0.713	0.0000	0.0000
2024/04/18	R248	08/05/2025	12.60 Call	Bond Future	1252.5300	1.2525	1387.3800	1.3874	10.766	0.0000	0.0000
2024/04/18	R248	08/05/2025	12.60 Put	Bond Future	6337.0800	6.3371	5995.2700	5.9953	5.394	0.0000	0.0000
2024/04/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

