



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 13/03/2024 TO 13/03/2024

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
2024/03/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/03/13	2025	02/05/2024		Bond Future	178.9478	178.9478	178.9337	0.008	0.0000	0.0000
2024/03/13	2025	01/08/2024		Bond Future	181.0858	181.0858	181.0718	0.008	0.0000	0.0000
2024/03/13	2025	07/11/2024		Bond Future	185.3911	185.3911	185.3784	0.007	0.0000	0.0000
2024/03/13	2029	02/05/2024		Bond Future	128.7949	128.7949	128.5986	0.152	0.0000	0.0000
2024/03/13	2029	01/08/2024		Bond Future	131.6525	131.6525	131.4520	0.152	0.0000	0.0000
2024/03/13	2029	07/11/2024		Bond Future	133.3847	133.3847	133.1807	0.153	0.0000	0.0000

Open Interest

0

0

0

0

0

0

9,075

0

0

7,165

728

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	
2024/03/13	2029	06/02/2025		Bond Future	136.2657	136.2657	136.0588	136.0588	0.152	0.0000	0.0000
2024/03/13	2029	06/02/2025	132.40 Call	Bond Future	3865.6800	3.8657	3658.7800	3.6588	5.352	0.0000	0.0000
2024/03/13	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2029	08/05/2025		Bond Future	137.6976	137.6976	137.4883	137.4883	0.152	0.0000	0.0000
2024/03/13	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2029	08/05/2025	137.85 Put	Bond Future	152.4100	0.1524	361.6600	0.3617	137.294	0.0000	0.0000
2024/03/13	2030	02/05/2024	10.62 Put	Bond Future	429.5300	0.4295	456.5400	0.4565	6.288	0.0000	0.0000
2024/03/13	2030	02/05/2024	10.62 Call	Bond Future	2114.2800	2.1143	2007.3200	2.0073	5.059	0.0000	0.0000
2024/03/13	2030	02/05/2024	11.12 Put	Bond Future	138.7500	0.1388	147.3700	0.1474	6.213	0.0000	0.0000
2024/03/13	2030	02/05/2024	11.12 Call	Bond Future	3756.2000	3.7562	3630.8500	3.6309	3.337	0.0000	0.0000
2024/03/13	2030	02/05/2024	13.15 Call	Bond Future	10945.1400	10.9451	10811.1700	10.8112	1.224	0.0000	0.0000
2024/03/13	2030	02/05/2024	13.15 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/03/13	2030	02/05/2024	9.82 Call	Bond Future	370.4000	0.3704	329.0500	0.3291	11.164	0.0000	0.0000
2024/03/13	2030	02/05/2024	9.82 Put	Bond Future	1890.4700	1.8905	1983.0900	1.9831	4.899	0.0000	0.0000
2024/03/13	2030	02/05/2024	9.83 Call	Bond Future	382.4700	0.3825	340.2200	0.3402	11.047	0.0000	0.0000
2024/03/13	2030	02/05/2024	9.83 Put	Bond Future	1861.6000	1.8616	1953.3200	1.9533	4.927	0.0000	0.0000
2024/03/13	2030	02/05/2024	9.81 Call	Bond Future	358.4700	0.3585	318.0300	0.3180	11.281	0.0000	0.0000
2024/03/13	2030	02/05/2024	9.81 Put	Bond Future	1919.5000	1.9195	2013.0300	2.0130	4.873	0.0000	0.0000
2024/03/13	2030	02/05/2024		Bond Future	10.1951	92.7511	10.2285	92.6171	0.328	0.0000	0.0000
2024/03/13	2030	02/05/2024	9.66 Put	Bond Future	2388.8000	2.3888	2494.9900	2.4950	4.445	0.0000	0.0000
2024/03/13	2030	02/05/2024	9.66 Call	Bond Future	210.6500	0.2107	182.8700	0.1829	13.188	0.0000	0.0000
2024/03/13	2030	02/05/2024	10.16 Put	Bond Future	1068.2800	1.0683	1129.2400	1.1292	5.706	0.0000	0.0000
2024/03/13	2030	02/05/2024	10.16 Call	Bond Future	927.5100	0.9275	854.5000	0.8545	7.872	0.0000	0.0000
2024/03/13	2030	02/05/2024	11.94 Call	Bond Future	6687.2300	6.6872	6553.9100	6.5539	1.994	0.0000	0.0000
2024/03/13	2030	02/05/2024	11.94 Put	Bond Future	12.2400	0.0122	12.8900	0.0129	5.310	0.0000	0.0000
2024/03/13	2030	02/05/2024	12.38 Call	Bond Future	8262.3200	8.2623	8128.4400	8.1284	1.620	0.0000	0.0000
2024/03/13	2030	02/05/2024	12.38 Put	Bond Future	2.0900	0.0021	2.1800	0.0022	4.306	0.0000	0.0000
2024/03/13	2030	02/05/2024	10.82 Put	Bond Future	277.0500	0.2771	294.6300	0.2946	6.345	0.0000	0.0000
2024/03/13	2030	02/05/2024	10.82 Call	Bond Future	2741.2400	2.7412	2624.8500	2.6249	4.246	0.0000	0.0000
2024/03/13	2030	01/08/2024	10.38 Call	Bond Future	1864.0700	1.8641	1784.0300	1.7840	4.294	0.0000	0.0000
2024/03/13	2030	01/08/2024	10.38 Put	Bond Future	1445.6700	1.4457	1502.4200	1.5024	3.926	0.0000	0.0000
2024/03/13	2030	01/08/2024	10.39 Call	Bond Future	1886.3800	1.8864	1805.8300	1.8058	4.270	0.0000	0.0000
2024/03/13	2030	01/08/2024	10.39 Put	Bond Future	1429.5000	1.4295	1485.7400	1.4857	3.934	0.0000	0.0000
2024/03/13	2030	01/08/2024	10.37 Call	Bond Future	1841.9000	1.8419	1762.3600	1.7624	4.318	0.0000	0.0000
2024/03/13	2030	01/08/2024	10.37 Put	Bond Future	1461.9900	1.4620	1519.2400	1.5192	3.916	0.0000	0.0000
2024/03/13	2030	01/08/2024		Bond Future	10.2716	90.7806	10.3070	90.6439	0.344	0.0000	0.0000
2024/03/13	2030	07/11/2024		Bond Future	10.3573	92.9150	10.3947	92.7758	0.361	0.0000	0.0000
2024/03/13	2030	07/11/2024	10.75 Call	Bond Future	3013.3100	3.0133	2923.9500	2.9240	2.966	0.0000	0.0000

0
0
0
0
0
0
0
500
0
500
0
500
0
0
0
0
0
0
126,938
0
1,000
0
1,000
0
1,000
0
1,080
0
1,080
0
0
0
0
0
0
0
0
0
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	
2024/03/13	2030	07/11/2024	10.75 Put	Bond Future	1565.6700	1.5657	1615.5300	1.6155	3.185	0.0000	0.0000
2024/03/13	2030	07/11/2024	10.76 Call	Bond Future	3037.2200	3.0372	2947.5200	2.9475	2.953	0.0000	0.0000
2024/03/13	2030	07/11/2024	10.76 Put	Bond Future	1553.1000	1.5531	1602.6200	1.6026	3.188	0.0000	0.0000
2024/03/13	2030	07/11/2024	10.74 Call	Bond Future	2989.7500	2.9898	2900.7300	2.9007	2.978	0.0000	0.0000
2024/03/13	2030	07/11/2024	10.74 Put	Bond Future	1578.6200	1.5786	1628.8200	1.6288	3.180	0.0000	0.0000
2024/03/13	2030	06/02/2025		Bond Future	10.4599	90.8891	10.4994	90.7480	0.378	0.0000	0.0000
2024/03/13	2030	06/02/2025	10.68 Call	Bond Future	2818.6500	2.8187	2735.9800	2.7360	2.933	0.0000	0.0000
2024/03/13	2030	06/02/2025	10.68 Put	Bond Future	2035.5800	2.0356	2094.0400	2.0940	2.872	0.0000	0.0000
2024/03/13	2030	08/05/2025		Bond Future	10.5991	92.7705	10.6408	92.6278	0.394	0.0000	0.0000
2024/03/13	2030	08/05/2025	9.93 Call	Bond Future	1462.6600	1.4627	1408.5600	1.4086	3.699	0.0000	0.0000
2024/03/13	2030	08/05/2025	9.93 Put	Bond Future	3789.7100	3.7897	3878.3200	3.8783	2.338	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.81 Call	Bond Future	3724.8100	3.7248	3545.4600	3.5455	4.815	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.81 Put	Bond Future	221.9900	0.2220	242.5400	0.2425	9.257	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.21 Call	Bond Future	1570.9100	1.5709	1439.7400	1.4397	8.350	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.21 Put	Bond Future	786.3900	0.7864	855.1200	0.8551	8.740	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.57 Put	Bond Future	2478.3100	2.4783	2638.4200	2.6384	6.460	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.57 Call	Bond Future	233.0600	0.2331	193.2700	0.1933	17.073	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.28 Call	Bond Future	1790.8000	1.7908	1651.5400	1.6515	7.776	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.28 Put	Bond Future	683.1700	0.6832	743.8100	0.7438	8.876	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.30 Put	Bond Future	3621.4500	3.6215	3808.3100	3.8083	5.160	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.30 Call	Bond Future	56.0400	0.0560	43.0000	0.0430	23.269	0.0000	0.0000
2024/03/13	2032	02/05/2024		Bond Future	11.0415	86.3519	11.0842	86.1520	0.387	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.55 Call	Bond Future	213.0800	0.2131	175.8400	0.1758	17.477	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.55 Put	Bond Future	2555.2500	2.5553	2717.9100	2.7179	6.366	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.56 Call	Bond Future	222.9100	0.2229	184.4100	0.1844	17.272	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.56 Put	Bond Future	2516.6100	2.5166	2678.0100	2.6780	6.413	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.54 Call	Bond Future	203.4700	0.2035	167.4800	0.1675	17.688	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.54 Put	Bond Future	2594.1600	2.5942	2758.0700	2.7581	6.318	0.0000	0.0000
2024/03/13	2032	02/05/2024	13.35 Call	Bond Future	9981.4200	9.9814	9781.8300	9.7818	2.000	0.0000	0.0000
2024/03/13	2032	02/05/2024	13.35 Put	Bond Future	4.4600	0.0045	4.7700	0.0048	6.951	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.35 Put	Bond Future	592.0800	0.5921	645.3200	0.6453	8.992	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.35 Call	Bond Future	2021.2200	2.0212	1874.5600	1.8746	7.256	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.65 Put	Bond Future	2184.8800	2.1849	2334.1200	2.3341	6.831	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.65 Call	Bond Future	325.9300	0.3259	275.2700	0.2753	15.543	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.36 Put	Bond Future	3350.3200	3.3503	3532.7200	3.5327	5.444	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.36 Call	Bond Future	80.4800	0.0805	62.9800	0.0630	21.745	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.86 Put	Bond Future	1527.9300	1.5279	1645.7400	1.6457	7.710	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.86 Call	Bond Future	672.6200	0.6726	590.5300	0.5905	12.205	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
500
0
500
0
500
0
17,000
0
8,500
127,773
0
0
0
0
0
0
0
0
1,550
0
1,550
0
1,550
0
1,000
0
1,000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/13	2032	02/05/2024	12.90 Call	Bond Future	8175.7500	8.1758	7977.2900	7.9773	2.427	0.0000	0.0000
2024/03/13	2032	02/05/2024	12.90 Put	Bond Future	19.0200	0.0190	20.4600	0.0205	7.571	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.59 Put	Bond Future	2402.8400	2.4028	2560.3200	2.5603	6.554	0.0000	0.0000
2024/03/13	2032	02/05/2024	10.59 Call	Bond Future	254.3700	0.2544	211.9500	0.2120	16.676	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.09 Put	Bond Future	995.1700	0.9952	1079.3200	1.0793	8.456	0.0000	0.0000
2024/03/13	2032	02/05/2024	11.09 Call	Bond Future	1222.0500	1.2221	1106.3000	1.1063	9.472	0.0000	0.0000
2024/03/13	2032	02/05/2024	13.18 Call	Bond Future	9304.2500	9.3043	9104.9400	9.1049	2.142	0.0000	0.0000
2024/03/13	2032	02/05/2024	13.18 Put	Bond Future	8.2300	0.0082	8.8200	0.0088	7.169	0.0000	0.0000
2024/03/13	2032	01/08/2024	11.14 Call	Bond Future	2011.8200	2.0118	1901.8900	1.9019	5.464	0.0000	0.0000
2024/03/13	2032	01/08/2024	11.14 Put	Bond Future	2003.7300	2.0037	2097.9100	2.0979	4.700	0.0000	0.0000
2024/03/13	2032	01/08/2024	11.15 Call	Bond Future	2036.2200	2.0362	1925.5500	1.9256	5.435	0.0000	0.0000
2024/03/13	2032	01/08/2024	11.15 Put	Bond Future	1982.4500	1.9825	2075.8900	2.0759	4.713	0.0000	0.0000
2024/03/13	2032	01/08/2024	11.13 Call	Bond Future	1987.3400	1.9873	1878.1600	1.8782	5.494	0.0000	0.0000
2024/03/13	2032	01/08/2024	11.13 Put	Bond Future	2024.9600	2.0250	2119.8900	2.1199	4.688	0.0000	0.0000
2024/03/13	2032	01/08/2024		Bond Future	11.1382	88.2468	11.1830	88.0427	0.402	0.0000	0.0000
2024/03/13	2032	07/11/2024		Bond Future	11.2546	86.1546	11.3015	85.9464	0.417	0.0000	0.0000
2024/03/13	2032	07/11/2024	13.36 Call	Bond Future	9185.6700	9.1857	8998.4300	8.9984	2.038	0.0000	0.0000
2024/03/13	2032	07/11/2024	13.36 Put	Bond Future	456.5000	0.4565	477.4400	0.4774	4.587	0.0000	0.0000
2024/03/13	2032	07/11/2024	11.64 Put	Bond Future	1913.9600	1.9140	1989.9800	1.9900	3.972	0.0000	0.0000
2024/03/13	2032	07/11/2024	11.64 Call	Bond Future	3604.8000	3.6048	3472.6400	3.4726	3.666	0.0000	0.0000
2024/03/13	2032	07/11/2024	11.48 Call	Bond Future	3170.1900	3.1702	3046.3400	3.0463	3.907	0.0000	0.0000
2024/03/13	2032	07/11/2024	11.48 Put	Bond Future	2175.9700	2.1760	2260.3000	2.2603	3.876	0.0000	0.0000
2024/03/13	2032	07/11/2024	11.49 Call	Bond Future	3196.5300	3.1965	3072.1400	3.0721	3.891	0.0000	0.0000
2024/03/13	2032	07/11/2024	11.49 Put	Bond Future	2158.5600	2.1586	2242.3500	2.2424	3.882	0.0000	0.0000
2024/03/13	2032	07/11/2024	11.47 Call	Bond Future	3143.9500	3.1440	3020.6300	3.0206	3.922	0.0000	0.0000
2024/03/13	2032	07/11/2024	11.47 Put	Bond Future	2193.5200	2.1935	2278.3800	2.2784	3.869	0.0000	0.0000
2024/03/13	2032	06/02/2025		Bond Future	11.3818	87.9936	11.4308	87.7820	0.431	0.0000	0.0000
2024/03/13	2032	06/02/2025	11.72 Call	Bond Future	3675.0000	3.6750	3545.9600	3.5460	3.511	0.0000	0.0000
2024/03/13	2032	06/02/2025	11.72 Put	Bond Future	2229.2100	2.2292	2311.7600	2.3118	3.703	0.0000	0.0000
2024/03/13	2032	08/05/2025		Bond Future	11.5305	85.6507	11.5817	85.4360	0.445	0.0000	0.0000
2024/03/13	2032	08/05/2025	10.91 Call	Bond Future	1849.9000	1.8499	1766.6300	1.7666	4.501	0.0000	0.0000
2024/03/13	2032	08/05/2025	10.91 Put	Bond Future	4504.0000	4.5040	4635.4600	4.6355	2.919	0.0000	0.0000
2024/03/13	2033	02/05/2024		Bond Future	120.9168	120.9168	120.8796	120.8796	0.031	0.0000	0.0000
2024/03/13	2033	01/08/2024		Bond Future	123.5997	123.5997	123.5617	123.5617	0.031	0.0000	0.0000
2024/03/13	2033	07/11/2024		Bond Future	125.0436	125.0436	125.0059	125.0059	0.030	0.0000	0.0000
2024/03/13	2033	06/02/2025		Bond Future	127.7444	127.7444	127.7075	127.7075	0.029	0.0000	0.0000
2024/03/13	2033	06/02/2025	124.94 Call	Bond Future	2804.4300	2.8044	2767.4500	2.7675	1.319	0.0000	0.0000
2024/03/13	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/13	2033	08/05/2025		Bond Future	128.8971	128.8971	128.8612	128.8612	0.028	0.0000	0.0000
2024/03/13	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2033	08/05/2025	130.62 Put	Bond Future	1722.8700	1.7229	1758.8200	1.7588	2.087	0.0000	0.0000
2024/03/13	2037	02/05/2024		Bond Future	12.2818	78.1914	12.3287	77.9473	0.382	0.0000	0.0000
2024/03/13	2037	02/05/2024	11.44 Call	Bond Future	112.4700	0.1125	90.1400	0.0901	19.854	0.0000	0.0000
2024/03/13	2037	02/05/2024	11.44 Put	Bond Future	4690.5900	4.6906	4912.4500	4.9125	4.730	0.0000	0.0000
2024/03/13	2037	02/05/2024	11.45 Call	Bond Future	117.4000	0.1174	94.2800	0.0943	19.693	0.0000	0.0000
2024/03/13	2037	02/05/2024	11.45 Put	Bond Future	4638.8200	4.6388	4859.8900	4.8599	4.766	0.0000	0.0000
2024/03/13	2037	02/05/2024	11.43 Call	Bond Future	107.7100	0.1077	86.1400	0.0861	20.026	0.0000	0.0000
2024/03/13	2037	02/05/2024	11.43 Put	Bond Future	4742.5800	4.7426	4965.2000	4.9652	4.694	0.0000	0.0000
2024/03/13	2037	01/08/2024		Bond Future	12.4071	75.6511	12.4560	75.4017	0.394	0.0000	0.0000
2024/03/13	2037	01/08/2024	12.10 Call	Bond Future	1600.9100	1.6009	1493.9700	1.4940	6.680	0.0000	0.0000
2024/03/13	2037	01/08/2024	12.10 Put	Bond Future	3196.5000	3.1965	3338.9700	3.3390	4.457	0.0000	0.0000
2024/03/13	2037	01/08/2024	12.11 Call	Bond Future	1623.8100	1.6238	1515.9300	1.5159	6.644	0.0000	0.0000
2024/03/13	2037	01/08/2024	12.11 Put	Bond Future	3166.6800	3.1667	3308.2100	3.3082	4.469	0.0000	0.0000
2024/03/13	2037	01/08/2024	12.09 Call	Bond Future	1578.3600	1.5784	1472.3600	1.4724	6.716	0.0000	0.0000
2024/03/13	2037	01/08/2024	12.09 Put	Bond Future	3226.7200	3.2267	3370.1300	3.3701	4.444	0.0000	0.0000
2024/03/13	2037	01/08/2024	13.82 Call	Bond Future	7278.0500	7.2781	7059.5400	7.0595	3.002	0.0000	0.0000
2024/03/13	2037	01/08/2024	13.82 Put	Bond Future	525.4100	0.5254	556.3100	0.5563	5.881	0.0000	0.0000
2024/03/13	2037	01/08/2024	13.17 Call	Bond Future	4843.3000	4.8433	4653.2900	4.6533	3.923	0.0000	0.0000
2024/03/13	2037	01/08/2024	13.17 Put	Bond Future	1082.1000	1.0821	1141.5000	1.1415	5.489	0.0000	0.0000
2024/03/13	2037	07/11/2024		Bond Future	12.5429	77.4295	12.5937	77.1748	0.405	0.0000	0.0000
2024/03/13	2037	07/11/2024	12.58 Call	Bond Future	3181.1900	3.1812	3041.5900	3.0416	4.388	0.0000	0.0000
2024/03/13	2037	07/11/2024	12.58 Put	Bond Future	2994.9800	2.9950	3110.0400	3.1100	3.842	0.0000	0.0000
2024/03/13	2037	07/11/2024	12.59 Call	Bond Future	3208.9900	3.2090	3068.7200	3.0687	4.371	0.0000	0.0000
2024/03/13	2037	07/11/2024	12.59 Put	Bond Future	2972.7700	2.9728	3087.1600	3.0872	3.848	0.0000	0.0000
2024/03/13	2037	07/11/2024	12.57 Call	Bond Future	3153.5000	3.1535	3014.5600	3.0146	4.406	0.0000	0.0000
2024/03/13	2037	07/11/2024	12.57 Put	Bond Future	3017.3400	3.0173	3133.0600	3.1331	3.835	0.0000	0.0000
2024/03/13	2037	06/02/2025		Bond Future	12.6864	74.8215	12.7392	74.5624	0.416	0.0000	0.0000
2024/03/13	2037	06/02/2025	12.76 Call	Bond Future	3556.6900	3.5567	3413.3600	3.4134	4.030	0.0000	0.0000
2024/03/13	2037	06/02/2025	12.76 Put	Bond Future	3195.8700	3.1959	3311.6900	3.3117	3.624	0.0000	0.0000
2024/03/13	2037	08/05/2025		Bond Future	12.8518	76.3683	12.9066	76.1048	0.426	0.0000	0.0000
2024/03/13	2037	08/05/2025	12.25 Call	Bond Future	2276.0600	2.2761	2170.5000	2.1705	4.638	0.0000	0.0000
2024/03/13	2037	08/05/2025	12.25 Put	Bond Future	5259.5800	5.2596	5417.4900	5.4175	3.002	0.0000	0.0000
2024/03/13	2038	02/05/2024		Bond Future	131.9245	131.9245	131.8856	131.8856	0.030	0.0000	0.0000
2024/03/13	2038	01/08/2024		Bond Future	132.7902	132.7902	132.7507	132.7507	0.030	0.0000	0.0000
2024/03/13	2038	07/11/2024		Bond Future	135.9470	135.9470	135.9077	135.9077	0.029	0.0000	0.0000
2024/03/13	2038	06/02/2025		Bond Future	136.7702	136.7702	136.7318	136.7318	0.028	0.0000	0.0000

0
0
0
70,971
0
0
0
0
0
0
84,501
0
0
1,383
0
0
0
0
1,383
0
1,383
9,175
0
0
0
0
0
0
0
0
0
0
0
0
0
5,122
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	
2024/03/13	2038	06/02/2025	135.23 Call	Bond Future	1540.1500	1.5402	1501.7600	1.5018	2.493	0.0000	0.0000
2024/03/13	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2038	08/05/2025		Bond Future	139.6387	139.6387	139.6016	139.6016	0.027	0.0000	0.0000
2024/03/13	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2038	08/05/2025	139.68 Put	Bond Future	41.2600	0.0413	78.4500	0.0785	90.136	0.0000	0.0000
2024/03/13	2040	02/05/2024	11.61 Call	Bond Future	57.3500	0.0574	44.6400	0.0446	22.162	0.0000	0.0000
2024/03/13	2040	02/05/2024	11.61 Put	Bond Future	5944.3600	5.9444	6185.4700	6.1855	4.056	0.0000	0.0000
2024/03/13	2040	02/05/2024	11.62 Call	Bond Future	60.2400	0.0602	46.9900	0.0470	21.995	0.0000	0.0000
2024/03/13	2040	02/05/2024	11.62 Put	Bond Future	5886.1400	5.8861	6126.7100	6.1267	4.087	0.0000	0.0000
2024/03/13	2040	02/05/2024	11.60 Call	Bond Future	54.5500	0.0546	42.3600	0.0424	22.346	0.0000	0.0000
2024/03/13	2040	02/05/2024	11.60 Put	Bond Future	6002.7500	6.0028	6244.3800	6.2444	4.025	0.0000	0.0000
2024/03/13	2040	02/05/2024		Bond Future	12.6301	77.8069	12.6769	77.5531	0.370	0.0000	0.0000
2024/03/13	2040	01/08/2024		Bond Future	12.7615	75.0078	12.8102	74.7485	0.381	0.0000	0.0000
2024/03/13	2040	01/08/2024	12.33 Call	Bond Future	1379.3000	1.3793	1280.4100	1.2804	7.170	0.0000	0.0000
2024/03/13	2040	01/08/2024	12.33 Put	Bond Future	3742.2800	3.7423	3902.7000	3.9027	4.287	0.0000	0.0000
2024/03/13	2040	01/08/2024	12.34 Call	Bond Future	1400.7900	1.4008	1300.9100	1.3009	7.130	0.0000	0.0000
2024/03/13	2040	01/08/2024	12.34 Put	Bond Future	3707.7100	3.7077	3867.1400	3.8671	4.300	0.0000	0.0000
2024/03/13	2040	01/08/2024	12.32 Call	Bond Future	1357.9900	1.3580	1260.0900	1.2601	7.209	0.0000	0.0000
2024/03/13	2040	01/08/2024	12.32 Put	Bond Future	3777.1000	3.7771	3938.5100	3.9385	4.273	0.0000	0.0000
2024/03/13	2040	07/11/2024		Bond Future	12.9032	76.7708	12.9538	76.5061	0.392	0.0000	0.0000
2024/03/13	2040	07/11/2024	12.85 Call	Bond Future	3150.5300	3.1505	3010.9600	3.0110	4.430	0.0000	0.0000
2024/03/13	2040	07/11/2024	12.85 Put	Bond Future	3430.4800	3.4305	3555.6200	3.5556	3.648	0.0000	0.0000
2024/03/13	2040	07/11/2024	12.86 Call	Bond Future	3178.8600	3.1789	3038.6000	3.0386	4.412	0.0000	0.0000
2024/03/13	2040	07/11/2024	12.86 Put	Bond Future	3406.0600	3.4061	3530.5100	3.5305	3.654	0.0000	0.0000
2024/03/13	2040	07/11/2024	12.84 Call	Bond Future	3122.5600	3.1226	2983.6900	2.9837	4.447	0.0000	0.0000
2024/03/13	2040	07/11/2024	12.84 Put	Bond Future	3455.3200	3.4553	3581.1600	3.5812	3.642	0.0000	0.0000
2024/03/13	2040	06/02/2025		Bond Future	13.0519	73.8981	13.1045	73.6286	0.402	0.0000	0.0000
2024/03/13	2040	06/02/2025	12.95 Call	Bond Future	3222.5000	3.2225	3084.3500	3.0844	4.287	0.0000	0.0000
2024/03/13	2040	06/02/2025	12.95 Put	Bond Future	3749.8100	3.7498	3881.1600	3.8812	3.503	0.0000	0.0000
2024/03/13	2040	08/05/2025		Bond Future	13.2210	75.4250	13.2755	75.1510	0.413	0.0000	0.0000
2024/03/13	2040	08/05/2025	12.63 Call	Bond Future	2487.4100	2.4874	2375.5400	2.3755	4.497	0.0000	0.0000
2024/03/13	2040	08/05/2025	12.63 Put	Bond Future	5561.9300	5.5619	5724.0700	5.7241	2.915	0.0000	0.0000
2024/03/13	2044	02/05/2024	12.50 Call	Bond Future	892.2700	0.8923	769.8900	0.7699	13.716	0.0000	0.0000
2024/03/13	2044	02/05/2024	12.50 Put	Bond Future	2178.9900	2.1790	2365.6500	2.3657	8.566	0.0000	0.0000
2024/03/13	2044	02/05/2024	12.75 Call	Bond Future	1529.6900	1.5297	1359.6000	1.3596	11.119	0.0000	0.0000
2024/03/13	2044	02/05/2024	12.75 Put	Bond Future	1438.6500	1.4387	1577.6000	1.5776	9.658	0.0000	0.0000
2024/03/13	2044	02/05/2024	13.00 Call	Bond Future	2338.3000	2.3383	2126.0600	2.1261	9.077	0.0000	0.0000
2024/03/13	2044	02/05/2024	13.00 Put	Bond Future	912.8200	0.9128	1009.6200	1.0096	10.605	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
144,000
3,312
0
0
0
0
0
0
8,677
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
4,200
0
10,030
0
10,030

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/03/13	2044	02/05/2024		Bond Future	12.7332	73.7535	12.7903	73.4445	0.448	0.0000	0.0000
2024/03/13	2044	02/05/2024	11.66 Call	Bond Future	39.3000	0.0393	28.6100	0.0286	27.201	0.0000	0.0000
2024/03/13	2044	02/05/2024	11.66 Put	Bond Future	6296.1100	6.2961	6594.4600	6.5945	4.739	0.0000	0.0000
2024/03/13	2044	02/05/2024	11.67 Call	Bond Future	41.4100	0.0414	30.2300	0.0302	26.998	0.0000	0.0000
2024/03/13	2044	02/05/2024	11.67 Put	Bond Future	6235.7800	6.2358	6533.6400	6.5336	4.777	0.0000	0.0000
2024/03/13	2044	02/05/2024	11.65 Call	Bond Future	37.3000	0.0373	27.0800	0.0271	27.399	0.0000	0.0000
2024/03/13	2044	02/05/2024	11.65 Put	Bond Future	6356.6300	6.3566	6655.4500	6.6555	4.701	0.0000	0.0000
2024/03/13	2044	01/08/2024		Bond Future	12.8612	70.9907	12.9206	70.6749	0.461	0.0000	0.0000
2024/03/13	2044	01/08/2024	12.29 Call	Bond Future	1132.0200	1.1320	1029.0800	1.0291	9.093	0.0000	0.0000
2024/03/13	2044	01/08/2024	12.29 Put	Bond Future	4295.8100	4.2958	4508.6000	4.5086	4.953	0.0000	0.0000
2024/03/13	2044	01/08/2024	12.30 Call	Bond Future	1151.1200	1.1511	1047.0100	1.0470	9.044	0.0000	0.0000
2024/03/13	2044	01/08/2024	12.30 Put	Bond Future	4257.5000	4.2575	4469.1200	4.4691	4.971	0.0000	0.0000
2024/03/13	2044	01/08/2024	12.28 Call	Bond Future	1113.1100	1.1131	1011.3400	1.0113	9.143	0.0000	0.0000
2024/03/13	2044	01/08/2024	12.28 Put	Bond Future	4334.3700	4.3344	4548.3300	4.5483	4.936	0.0000	0.0000
2024/03/13	2044	07/11/2024	12.91 Call	Bond Future	3017.5200	3.0175	2852.3000	2.8523	5.475	0.0000	0.0000
2024/03/13	2044	07/11/2024	12.91 Put	Bond Future	3485.3500	3.4854	3642.6600	3.6427	4.513	0.0000	0.0000
2024/03/13	2044	07/11/2024	12.92 Call	Bond Future	3045.2200	3.0452	2879.1400	2.8791	5.454	0.0000	0.0000
2024/03/13	2044	07/11/2024	12.92 Put	Bond Future	3460.0500	3.4601	3616.5000	3.6165	4.522	0.0000	0.0000
2024/03/13	2044	07/11/2024	12.90 Call	Bond Future	2989.9200	2.9899	2825.5700	2.8256	5.497	0.0000	0.0000
2024/03/13	2044	07/11/2024	12.90 Put	Bond Future	3510.8200	3.5108	3669.0000	3.6690	4.506	0.0000	0.0000
2024/03/13	2044	07/11/2024		Bond Future	12.9987	72.6593	13.0604	72.3367	0.475	0.0000	0.0000
2024/03/13	2044	06/02/2025		Bond Future	13.1425	69.8240	13.2066	69.4954	0.488	0.0000	0.0000
2024/03/13	2044	06/02/2025	13.02 Call	Bond Future	3224.4400	3.2244	3058.4000	3.0584	5.149	0.0000	0.0000
2024/03/13	2044	06/02/2025	13.02 Put	Bond Future	3859.5700	3.8596	4022.1400	4.0221	4.212	0.0000	0.0000
2024/03/13	2044	08/05/2025		Bond Future	13.3051	71.2665	13.3717	70.9321	0.501	0.0000	0.0000
2024/03/13	2044	08/05/2025	12.72 Call	Bond Future	2467.8300	2.4678	2332.4000	2.3324	5.488	0.0000	0.0000
2024/03/13	2044	08/05/2025	12.72 Put	Bond Future	5526.1700	5.5262	5725.1100	5.7251	3.600	0.0000	0.0000
2024/03/13	2046	02/05/2024		Bond Future	113.4407	113.4407	113.0597	113.0597	0.336	0.0000	0.0000
2024/03/13	2046	01/08/2024		Bond Future	115.9576	115.9576	115.5683	115.5683	0.336	0.0000	0.0000
2024/03/13	2046	07/11/2024		Bond Future	116.5177	116.5177	116.1203	116.1203	0.341	0.0000	0.0000
2024/03/13	2046	06/02/2025		Bond Future	119.0335	119.0335	118.6288	118.6288	0.340	0.0000	0.0000
2024/03/13	2046	06/02/2025	114.01 Call	Bond Future	5023.5300	5.0235	4618.8200	4.6188	8.056	0.0000	0.0000
2024/03/13	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2046	08/05/2025		Bond Future	119.2859	119.2859	118.8747	118.8747	0.345	0.0000	0.0000
2024/03/13	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2046	08/05/2025	121.97 Put	Bond Future	2684.0800	2.6841	3095.3500	3.0954	15.323	0.0000	0.0000
2024/03/13	2050	02/05/2024		Bond Future	114.4869	114.4869	114.1645	114.1645	0.282	0.0000	0.0000
2024/03/13	2050	01/08/2024		Bond Future	114.7310	114.7310	114.4017	114.4017	0.287	0.0000	0.0000

77,750

0

0

0

0

0

0

37,227

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

16,295

0

0

0

0

0

0

0

0

14,107

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	
2024/03/13	2050	07/11/2024		Bond Future	117.4584	117.4584	117.1222	117.1222	0.286	0.0000	0.0000
2024/03/13	2050	06/02/2025		Bond Future	117.6399	117.6399	117.2980	117.2980	0.291	0.0000	0.0000
2024/03/13	2050	06/02/2025	115.60 Call	Bond Future	2039.8500	2.0399	1697.9500	1.6980	16.761	0.0000	0.0000
2024/03/13	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2050	08/05/2025		Bond Future	120.1069	120.1069	119.7596	119.7596	0.289	0.0000	0.0000
2024/03/13	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	2050	08/05/2025	121.16 Put	Bond Future	1053.0900	1.0531	1400.4400	1.4004	32.984	0.0000	0.0000
2024/03/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	AL37	02/05/2024		Index Future	950.4470	950.4470	948.8600	948.8600	0.167	0.0000	0.0000
2024/03/13	AL37	01/08/2024		Index Future	971.3050	971.3050	969.6830	969.6830	0.167	0.0000	0.0000
2024/03/13	AL37	07/11/2024		Index Future	994.1630	994.1630	992.5070	992.5070	0.167	0.0000	0.0000
2024/03/13	AL37	06/02/2025		Index Future	1015.4320	1015.4320	1013.7440	1013.7440	0.166	0.0000	0.0000
2024/03/13	AL37	08/05/2025		Index Future	1036.5580	1036.5580	1034.8390	1034.8390	0.166	0.0000	0.0000
2024/03/13	AL7T	02/05/2024		Index Future	1097.7870	1097.7870	1095.2720	1095.2720	0.229	0.0000	0.0000
2024/03/13	AL7T	01/08/2024		Index Future	1121.8780	1121.8780	1119.3090	1119.3090	0.229	0.0000	0.0000
2024/03/13	AL7T	07/11/2024		Index Future	1148.2800	1148.2800	1145.6540	1145.6540	0.229	0.0000	0.0000
2024/03/13	AL7T	06/02/2025		Index Future	1172.8460	1172.8460	1170.1680	1170.1680	0.228	0.0000	0.0000
2024/03/13	AL7T	08/05/2025		Index Future	1197.2470	1197.2470	1194.5180	1194.5180	0.228	0.0000	0.0000
2024/03/13	ALBI	02/05/2024		Index Future	950.8930	950.8930	948.4580	948.4580	0.256	0.0000	0.0000
2024/03/13	ALBI	01/08/2024		Index Future	971.7600	971.7600	969.2730	969.2730	0.256	0.0000	0.0000
2024/03/13	ALBI	07/11/2024		Index Future	994.6300	994.6300	992.0860	992.0860	0.256	0.0000	0.0000
2024/03/13	ALBI	06/02/2025		Index Future	1015.9080	1015.9080	1013.3140	1013.3140	0.255	0.0000	0.0000
2024/03/13	ALBI	08/05/2025		Index Future	1037.0440	1037.0440	1034.4010	1034.4010	0.255	0.0000	0.0000
2024/03/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	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
94
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	
2024/03/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/03/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/03/13	ES33	02/05/2024		Bond Future	12.6637	73.2073	12.7050	73.0289	0.326	0.0000	0.0000
2024/03/13	ES33	01/08/2024		Bond Future	12.8120	74.8316	12.8551	74.6493	0.336	0.0000	0.0000
2024/03/13	ES33	07/11/2024		Bond Future	12.9896	72.8073	13.0346	72.6213	0.346	0.0000	0.0000
2024/03/13	ES33	06/02/2025		Bond Future	13.1790	74.3776	13.2259	74.1886	0.356	0.0000	0.0000
2024/03/13	ES33	06/02/2025	13.34 Call	Bond Future	646.0500	0.6461	457.0200	0.4570	29.259	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/13	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	ES33	08/05/2025		Bond Future	13.3852	72.1319	13.4341	71.9399	0.365	0.0000	0.0000
2024/03/13	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	ES33	08/05/2025	12.73 Put	Bond Future	2640.1100	2.6401	2832.0500	2.8321	7.270	0.0000	0.0000
2024/03/13	ES42	02/05/2024		Bond Future	13.2694	67.9011	13.3156	67.6729	0.348	0.0000	0.0000
2024/03/13	ES42	01/08/2024		Bond Future	13.4116	69.4075	13.4597	69.1744	0.358	0.0000	0.0000
2024/03/13	ES42	07/11/2024		Bond Future	13.5777	66.7885	13.6278	66.5506	0.369	0.0000	0.0000
2024/03/13	ES42	06/02/2025		Bond Future	13.7456	68.2271	13.7976	67.9849	0.379	0.0000	0.0000
2024/03/13	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	ES42	06/02/2025	13.71 Put	Bond Future	166.3900	0.1664	408.6300	0.4086	145.586	0.0000	0.0000
2024/03/13	ES42	08/05/2025		Bond Future	13.9334	65.3860	13.9875	65.1397	0.389	0.0000	0.0000
2024/03/13	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	ES42	08/05/2025	13.25 Put	Bond Future	3244.9100	3.2449	3491.2200	3.4912	7.591	0.0000	0.0000
2024/03/13	GOVI	02/05/2024		GOVI	937.1920	937.1920	934.7410	934.7410	0.262	0.0000	0.0000
2024/03/13	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	02/05/2024	950.98 Put	GOVI	137880.0000	13.7880	162390.0000	16.2390	17.776	0.0000	0.0000
2024/03/13	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	02/05/2024	950.99 Put	GOVI	137980.0000	13.7980	162490.0000	16.2490	17.763	0.0000	0.0000
2024/03/13	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	02/05/2024	950.97 Put	GOVI	137780.0000	13.7780	162290.0000	16.2290	17.789	0.0000	0.0000
2024/03/13	GOVI	01/08/2024	943.38 Call	GOVI	143790.0000	14.3790	118750.0000	11.8750	17.414	0.0000	0.0000
2024/03/13	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	01/08/2024	943.39 Call	GOVI	143690.0000	14.3690	118650.0000	11.8650	17.426	0.0000	0.0000
2024/03/13	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	01/08/2024	943.37 Call	GOVI	143890.0000	14.3890	118850.0000	11.8850	17.402	0.0000	0.0000
2024/03/13	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	01/08/2024		GOVI	957.7590	957.7590	955.2550	955.2550	0.261	0.0000	0.0000
2024/03/13	GOVI	07/11/2024		GOVI	980.2990	980.2990	977.7380	977.7380	0.261	0.0000	0.0000
2024/03/13	GOVI	07/11/2024	948.79 Call	GOVI	315090.0000	31.5090	289480.0000	28.9480	8.128	0.0000	0.0000
2024/03/13	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	07/11/2024	948.80 Call	GOVI	314990.0000	31.4990	289380.0000	28.9380	8.130	0.0000	0.0000
2024/03/13	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	07/11/2024	948.78 Call	GOVI	315190.0000	31.5190	289580.0000	28.9580	8.125	0.0000	0.0000
2024/03/13	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	06/02/2025		GOVI	1001.2710	1001.2710	998.6590	998.6590	0.261	0.0000	0.0000
2024/03/13	GOVI	06/02/2025	972.00 Call	GOVI	292710.0000	29.2710	266590.0000	26.6590	8.924	0.0000	0.0000
2024/03/13	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	GOVI	08/05/2025		GOVI	1022.1020	1022.1020	1019.4410	1019.4410	0.260	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/13	GOVI	08/05/2025	1,022. Call 00	GOVI	1020.0000	0.1020	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/03/13	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	25590.0000	2.5590	100.000	0.0000	0.0000
2024/03/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/03/13	IGOV	02/05/2024		Index Future	346.6210	346.6210	346.2020	346.2020	0.121	0.0000	0.0000
2024/03/13	IGOV	01/08/2024		Index Future	354.3120	354.3120	353.8840	353.8840	0.121	0.0000	0.0000
2024/03/13	IGOV	07/11/2024		Index Future	362.7390	362.7390	362.3020	362.3020	0.120	0.0000	0.0000
2024/03/13	IGOV	06/02/2025		Index Future	370.5800	370.5800	370.1350	370.1350	0.120	0.0000	0.0000
2024/03/13	IGOV	08/05/2025		Index Future	378.3690	378.3690	377.9160	377.9160	0.120	0.0000	0.0000
2024/03/13	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/03/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/03/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/03/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/03/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/03/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/03/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/03/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/03/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/03/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/03/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/03/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/03/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/03/13	JBAF	20/03/2024		Jibar Tradeable Future	8.3500	91.6500	8.3450	91.6550	0.060	0.0000	0.0000
2024/03/13	JBAF	17/04/2024		Jibar Tradeable Future	8.3200	91.6800	8.3150	91.6850	0.060	0.0000	0.0000
2024/03/13	JBAF	15/05/2024		Jibar Tradeable Future	8.3000	91.7000	8.3050	91.6950	0.060	0.0000	0.0000
2024/03/13	JBAF	19/06/2024		Jibar Tradeable Future	8.2800	91.7200	8.2750	91.7250	0.060	0.0000	0.0000
2024/03/13	JBAF	17/07/2024		Jibar Tradeable Future	8.2800	91.7200	8.2800	91.7200	0.000	0.0000	0.0000
2024/03/13	JBAF	21/08/2024		Jibar Tradeable Future	8.2700	91.7300	8.2700	91.7300	0.000	0.0000	0.0000
2024/03/13	JBAF	18/09/2024		Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000
2024/03/13	JBAF	18/12/2024		Jibar Tradeable Future	7.9000	92.1000	7.8950	92.1050	0.063	0.0000	0.0000
2024/03/13	JBAF	19/03/2025		Jibar Tradeable Future	7.7800	92.2200	7.7700	92.2300	0.129	0.0000	0.0000
2024/03/13	JBAF	18/06/2025		Jibar Tradeable Future	7.6600	92.3400	7.6400	92.3600	0.261	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	
2024/03/13	JBAF	17/09/2025		Jibar Tradeable Future	7.6700	92.3300	7.6650	92.3350	0.065	0.0000	0.0000
2024/03/13	JBAF	17/12/2025		Jibar Tradeable Future	7.7200	92.2800	7.7150	92.2850	0.065	0.0000	0.0000
2024/03/13	R035	02/05/2024		Bond Future	11.8530	83.7341	11.8953	83.5126	0.357	0.0000	0.0000
2024/03/13	R035	02/05/2024	11.20 Call	Bond Future	229.9400	0.2299	193.3700	0.1934	15.904	0.0000	0.0000
2024/03/13	R035	02/05/2024	11.20 Put	Bond Future	3752.6800	3.7527	3937.6200	3.9376	4.928	0.0000	0.0000
2024/03/13	R035	02/05/2024	11.21 Call	Bond Future	238.5400	0.2385	200.9400	0.2009	15.763	0.0000	0.0000
2024/03/13	R035	02/05/2024	11.21 Put	Bond Future	3705.7700	3.7058	3889.6800	3.8897	4.963	0.0000	0.0000
2024/03/13	R035	02/05/2024	11.19 Call	Bond Future	221.5700	0.2216	186.0200	0.1860	16.045	0.0000	0.0000
2024/03/13	R035	02/05/2024	11.19 Put	Bond Future	3799.8800	3.7999	3985.8400	3.9858	4.894	0.0000	0.0000
2024/03/13	R035	01/08/2024		Bond Future	11.9629	85.5716	12.0070	85.3453	0.369	0.0000	0.0000
2024/03/13	R035	01/08/2024	11.80 Call	Bond Future	1915.0100	1.9150	1805.7100	1.8057	5.708	0.0000	0.0000
2024/03/13	R035	01/08/2024	11.80 Put	Bond Future	2758.3200	2.7583	2875.2600	2.8753	4.240	0.0000	0.0000
2024/03/13	R035	01/08/2024	11.81 Call	Bond Future	1940.2100	1.9402	1830.0600	1.8301	5.677	0.0000	0.0000
2024/03/13	R035	01/08/2024	11.81 Put	Bond Future	2731.4000	2.7314	2847.4900	2.8475	4.250	0.0000	0.0000
2024/03/13	R035	01/08/2024	11.79 Call	Bond Future	1889.7700	1.8898	1781.3100	1.7813	5.739	0.0000	0.0000
2024/03/13	R035	01/08/2024	11.79 Put	Bond Future	2785.2400	2.7852	2903.0200	2.9030	4.229	0.0000	0.0000
2024/03/13	R035	07/11/2024		Bond Future	12.0972	83.0683	12.1432	82.8375	0.380	0.0000	0.0000
2024/03/13	R035	07/11/2024	12.18 Call	Bond Future	3332.3400	3.3323	3202.5700	3.2026	3.894	0.0000	0.0000
2024/03/13	R035	07/11/2024	12.18 Put	Bond Future	2917.5700	2.9176	3018.6500	3.0187	3.465	0.0000	0.0000
2024/03/13	R035	07/11/2024	12.19 Call	Bond Future	3360.6900	3.3607	3230.3200	3.2303	3.879	0.0000	0.0000
2024/03/13	R035	07/11/2024	12.19 Put	Bond Future	2896.0000	2.8960	2996.4800	2.9965	3.470	0.0000	0.0000
2024/03/13	R035	07/11/2024	12.17 Call	Bond Future	3304.1000	3.3041	3174.9200	3.1749	3.910	0.0000	0.0000
2024/03/13	R035	07/11/2024	12.17 Put	Bond Future	2939.2900	2.9393	3040.9600	3.0410	3.459	0.0000	0.0000
2024/03/13	R035	06/02/2025		Bond Future	12.2419	84.8419	12.2898	84.6070	0.391	0.0000	0.0000
2024/03/13	R035	06/02/2025	12.41 Call	Bond Future	3763.5100	3.7635	3628.6000	3.6286	3.585	0.0000	0.0000
2024/03/13	R035	06/02/2025	12.41 Put	Bond Future	2942.7700	2.9428	3042.6800	3.0427	3.395	0.0000	0.0000
2024/03/13	R035	08/05/2025		Bond Future	12.3970	82.0845	12.4467	81.8459	0.401	0.0000	0.0000
2024/03/13	R035	08/05/2025	11.78 Call	Bond Future	2242.1900	2.2422	2147.2200	2.1472	4.236	0.0000	0.0000
2024/03/13	R035	08/05/2025	11.78 Put	Bond Future	5284.8400	5.2848	5428.4400	5.4284	2.717	0.0000	0.0000
2024/03/13	R053	02/05/2024	13.03 Call	Bond Future	3900.9800	3.9010	3558.3900	3.5584	8.782	0.0000	0.0000
2024/03/13	R053	02/05/2024	13.03 Put	Bond Future	786.0100	0.7860	889.5500	0.8896	13.173	0.0000	0.0000
2024/03/13	R053	02/05/2024	13.04 Call	Bond Future	3952.4400	3.9524	3608.0300	3.6080	8.714	0.0000	0.0000
2024/03/13	R053	02/05/2024	13.04 Put	Bond Future	770.0500	0.7701	871.7700	0.8718	13.210	0.0000	0.0000
2024/03/13	R053	02/05/2024	13.02 Call	Bond Future	3849.8400	3.8498	3509.1000	3.5091	8.851	0.0000	0.0000
2024/03/13	R053	02/05/2024	13.02 Put	Bond Future	802.3900	0.8024	907.7800	0.9078	13.135	0.0000	0.0000
2024/03/13	R053	02/05/2024		Bond Future	12.5828	93.7588	12.6451	93.3127	0.495	0.0000	0.0000
2024/03/13	R053	01/08/2024		Bond Future	12.6994	95.8162	12.7642	95.3604	0.510	0.0000	0.0000

0

0

160,972

0

0

0

0

0

0

0

0

0

0

0

0

14,838

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

5,189

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	
2024/03/13	R053	01/08/2024	13.14 Call	Bond Future	5056.8400	5.0568	4750.5200	4.7505	6.058	0.0000	0.0000
2024/03/13	R053	01/08/2024	13.14 Put	Bond Future	2038.2800	2.0383	2187.7600	2.1878	7.334	0.0000	0.0000
2024/03/13	R053	01/08/2024	13.15 Call	Bond Future	5102.3100	5.1023	4794.7100	4.7947	6.029	0.0000	0.0000
2024/03/13	R053	01/08/2024	13.15 Put	Bond Future	2017.3900	2.0174	2165.5900	2.1656	7.346	0.0000	0.0000
2024/03/13	R053	01/08/2024	13.13 Call	Bond Future	5011.7000	5.0117	4706.6800	4.7067	6.086	0.0000	0.0000
2024/03/13	R053	01/08/2024	13.13 Put	Bond Future	2059.6000	2.0596	2210.3800	2.2104	7.321	0.0000	0.0000
2024/03/13	R053	07/11/2024		Bond Future	12.8340	92.1969	12.9015	91.7312	0.526	0.0000	0.0000
2024/03/13	R053	07/11/2024	12.80 Call	Bond Future	4054.0900	4.0541	3810.4200	3.8104	6.010	0.0000	0.0000
2024/03/13	R053	07/11/2024	12.80 Put	Bond Future	4289.8300	4.2898	4511.8000	4.5118	5.174	0.0000	0.0000
2024/03/13	R053	07/11/2024	12.81 Call	Bond Future	4091.2400	4.0912	3846.3100	3.8463	5.987	0.0000	0.0000
2024/03/13	R053	07/11/2024	12.81 Put	Bond Future	4257.4200	4.2574	4478.1300	4.4781	5.184	0.0000	0.0000
2024/03/13	R053	07/11/2024	12.79 Call	Bond Future	4017.0800	4.0171	3774.6800	3.7747	6.034	0.0000	0.0000
2024/03/13	R053	07/11/2024	12.79 Put	Bond Future	4322.4700	4.3225	4545.7100	4.5457	5.165	0.0000	0.0000
2024/03/13	R053	06/02/2025		Bond Future	12.9718	94.1636	13.0421	93.6892	0.541	0.0000	0.0000
2024/03/13	R053	06/02/2025	12.94 Call	Bond Future	4794.1300	4.7941	4544.1800	4.5442	5.214	0.0000	0.0000
2024/03/13	R053	06/02/2025	12.94 Put	Bond Future	5010.8000	5.0108	5235.3100	5.2353	4.481	0.0000	0.0000
2024/03/13	R053	08/05/2025		Bond Future	13.1238	90.2420	13.1969	89.7591	0.557	0.0000	0.0000
2024/03/13	R053	08/05/2025	12.64 Call	Bond Future	3816.6700	3.8167	3606.5900	3.6066	5.504	0.0000	0.0000
2024/03/13	R053	08/05/2025	12.64 Put	Bond Future	7141.9100	7.1419	7414.7400	7.4147	3.820	0.0000	0.0000
2024/03/13	R186	02/05/2024		Bond Future	8.9704	107.4435	8.9908	107.3956	0.228	0.0000	0.0000
2024/03/13	R186	02/05/2024	10.40 Call	Bond Future	3298.1700	3.2982	3250.4900	3.2505	1.446	0.0000	0.0000
2024/03/13	R186	02/05/2024	10.40 Put	Bond Future	13.4600	0.0135	13.6500	0.0137	1.412	0.0000	0.0000
2024/03/13	R186	02/05/2024	9.73 Put	Bond Future	77.9000	0.0779	80.5300	0.0805	3.376	0.0000	0.0000
2024/03/13	R186	02/05/2024	9.73 Call	Bond Future	1840.0100	1.8400	1794.7700	1.7948	2.459	0.0000	0.0000
2024/03/13	R186	02/05/2024	8.00 Call	Bond Future	0.9200	0.0009	0.6900	0.0007	25.000	0.0000	0.0000
2024/03/13	R186	02/05/2024	8.00 Put	Bond Future	2308.6200	2.3086	2356.2600	2.3563	2.064	0.0000	0.0000
2024/03/13	R186	02/05/2024	8.01 Call	Bond Future	1.0500	0.0011	0.7900	0.0008	24.762	0.0000	0.0000
2024/03/13	R186	02/05/2024	8.01 Put	Bond Future	2284.6300	2.2846	2332.2400	2.3322	2.084	0.0000	0.0000
2024/03/13	R186	02/05/2024	7.99 Call	Bond Future	0.8600	0.0009	0.6500	0.0007	24.419	0.0000	0.0000
2024/03/13	R186	02/05/2024	7.99 Put	Bond Future	2332.6800	2.3327	2380.3400	2.3803	2.043	0.0000	0.0000
2024/03/13	R186	01/08/2024		Bond Future	8.9761	104.4930	8.9988	104.4442	0.254	0.0000	0.0000
2024/03/13	R186	01/08/2024	8.69 Call	Bond Future	503.5700	0.5036	482.7600	0.4828	4.132	0.0000	0.0000
2024/03/13	R186	01/08/2024	8.69 Put	Bond Future	1118.5200	1.1185	1146.4800	1.1465	2.500	0.0000	0.0000
2024/03/13	R186	01/08/2024	8.70 Call	Bond Future	513.1400	0.5131	492.0900	0.4921	4.102	0.0000	0.0000
2024/03/13	R186	01/08/2024	8.70 Put	Bond Future	1106.5100	1.1065	1134.2300	1.1342	2.505	0.0000	0.0000
2024/03/13	R186	01/08/2024	8.68 Call	Bond Future	493.8600	0.4939	473.2900	0.4733	4.165	0.0000	0.0000
2024/03/13	R186	01/08/2024	8.68 Put	Bond Future	1130.3900	1.1304	1158.5900	1.1586	2.495	0.0000	0.0000
2024/03/13	R186	07/11/2024	9.14 Call	Bond Future	1190.1800	1.1902	1161.3100	1.1613	2.426	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
93,081
0
2,030
0
2,030
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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/03/13	R186	07/11/2024	9.14 Put	Bond Future	904.9600	0.9050	925.1300	0.9251	2.229	0.0000	0.0000
2024/03/13	R186	07/11/2024	9.15 Call	Bond Future	1202.5600	1.2026	1173.5500	1.1736	2.412	0.0000	0.0000
2024/03/13	R186	07/11/2024	9.15 Put	Bond Future	898.2400	0.8982	918.2700	0.9183	2.230	0.0000	0.0000
2024/03/13	R186	07/11/2024	9.13 Call	Bond Future	1177.8600	1.1779	1149.1300	1.1491	2.439	0.0000	0.0000
2024/03/13	R186	07/11/2024	9.13 Put	Bond Future	911.7500	0.9118	932.0600	0.9321	2.228	0.0000	0.0000
2024/03/13	R186	07/11/2024		Bond Future	8.9910	106.9501	9.0166	106.9011	0.285	0.0000	0.0000
2024/03/13	R186	06/02/2025		Bond Future	9.0422	103.9182	9.0709	103.8694	0.317	0.0000	0.0000
2024/03/13	R186	06/02/2025	9.03 Call	Bond Future	1056.8200	1.0568	1030.8700	1.0309	2.455	0.0000	0.0000
2024/03/13	R186	06/02/2025	9.03 Put	Bond Future	1077.6700	1.0777	1100.5400	1.1005	2.122	0.0000	0.0000
2024/03/13	R186	08/05/2025		Bond Future	9.1576	106.0699	9.1901	106.0216	0.355	0.0000	0.0000
2024/03/13	R186	08/05/2025	8.47 Call	Bond Future	541.9400	0.5419	524.6200	0.5246	3.196	0.0000	0.0000
2024/03/13	R186	08/05/2025	8.47 Put	Bond Future	1570.1000	1.5701	1601.1100	1.6011	1.975	0.0000	0.0000
2024/03/13	R202	02/05/2024		Bond Future	258.9264	258.9264	258.8483	258.8483	0.030	0.0000	0.0000
2024/03/13	R202	01/08/2024		Bond Future	259.5944	259.5944	259.5151	259.5151	0.031	0.0000	0.0000
2024/03/13	R202	07/11/2024		Bond Future	265.7659	265.7659	265.6872	265.6872	0.030	0.0000	0.0000
2024/03/13	R202	06/02/2025		Bond Future	266.2967	266.2967	266.2196	266.2196	0.029	0.0000	0.0000
2024/03/13	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	R202	06/02/2025	266.79 Put	Bond Future	493.3100	0.4933	570.4400	0.5704	15.635	0.0000	0.0000
2024/03/13	R202	08/05/2025		Bond Future	271.8826	271.8826	271.8076	271.8076	0.028	0.0000	0.0000
2024/03/13	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	R202	08/05/2025	272.31 Put	Bond Future	427.4000	0.4274	502.4300	0.5024	17.555	0.0000	0.0000
2024/03/13	R209	02/05/2024		Bond Future	11.9710	64.8086	12.0133	64.6140	0.353	0.0000	0.0000
2024/03/13	R209	02/05/2024	11.18 Call	Bond Future	108.0200	0.1080	88.1200	0.0881	18.423	0.0000	0.0000
2024/03/13	R209	02/05/2024	11.18 Put	Bond Future	3905.6400	3.9056	4080.3700	4.0804	4.474	0.0000	0.0000
2024/03/13	R209	02/05/2024	11.19 Call	Bond Future	112.6500	0.1127	92.0700	0.0921	18.269	0.0000	0.0000
2024/03/13	R209	02/05/2024	11.19 Put	Bond Future	3860.3700	3.8604	4034.4200	4.0344	4.509	0.0000	0.0000
2024/03/13	R209	02/05/2024	11.17 Call	Bond Future	103.5400	0.1035	84.3100	0.0843	18.573	0.0000	0.0000
2024/03/13	R209	02/05/2024	11.17 Put	Bond Future	3951.1200	3.9511	4126.5200	4.1265	4.439	0.0000	0.0000
2024/03/13	R209	01/08/2024		Bond Future	12.0758	66.2308	12.1196	66.0320	0.363	0.0000	0.0000
2024/03/13	R209	01/08/2024	11.79 Call	Bond Future	1334.4300	1.3344	1248.8600	1.2489	6.412	0.0000	0.0000
2024/03/13	R209	01/08/2024	11.79 Put	Bond Future	2651.9900	2.6520	2765.2100	2.7652	4.269	0.0000	0.0000
2024/03/13	R209	01/08/2024	11.80 Call	Bond Future	1354.6100	1.3546	1268.2400	1.2682	6.376	0.0000	0.0000
2024/03/13	R209	01/08/2024	11.80 Put	Bond Future	2625.4400	2.6254	2737.8600	2.7379	4.282	0.0000	0.0000
2024/03/13	R209	01/08/2024	11.78 Call	Bond Future	1314.4200	1.3144	1229.6400	1.2296	6.450	0.0000	0.0000
2024/03/13	R209	01/08/2024	11.78 Put	Bond Future	2678.7500	2.6788	2792.7600	2.7928	4.256	0.0000	0.0000
2024/03/13	R209	07/11/2024		Bond Future	12.1978	64.6312	12.2433	64.4282	0.373	0.0000	0.0000
2024/03/13	R209	07/11/2024	12.22 Call	Bond Future	2708.4500	2.7085	2597.3100	2.5973	4.103	0.0000	0.0000
2024/03/13	R209	07/11/2024	12.22 Put	Bond Future	2609.2800	2.6093	2701.0700	2.7011	3.518	0.0000	0.0000

0
0
0
0
0
35,645
0
0
0
0
0
0
4,848
0
0
0
0
0
0
0
0
13,179
0
0
0
0
0
0
1,690
0
0
0
0
0
0
5,237
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	
2024/03/13	R209	07/11/2024	12.23 Call	Bond Future	2732.8600	2.7329	2621.1700	2.6212	4.087	0.0000	0.0000
2024/03/13	R209	07/11/2024	12.23 Put	Bond Future	2589.1100	2.5891	2680.3500	2.6804	3.524	0.0000	0.0000
2024/03/13	R209	07/11/2024	12.21 Call	Bond Future	2684.1400	2.6841	2573.5500	2.5736	4.120	0.0000	0.0000
2024/03/13	R209	07/11/2024	12.21 Put	Bond Future	2629.6000	2.6296	2721.9400	2.7219	3.512	0.0000	0.0000
2024/03/13	R209	06/02/2025		Bond Future	12.3250	66.0107	12.3721	65.8043	0.382	0.0000	0.0000
2024/03/13	R209	06/02/2025	12.44 Call	Bond Future	3123.1900	3.1232	3006.6000	3.0066	3.733	0.0000	0.0000
2024/03/13	R209	06/02/2025	12.44 Put	Bond Future	2620.4500	2.6205	2710.2800	2.7103	3.428	0.0000	0.0000
2024/03/13	R209	08/05/2025		Bond Future	12.4672	64.2222	12.5159	64.0124	0.391	0.0000	0.0000
2024/03/13	R209	08/05/2025	11.89 Call	Bond Future	2007.8500	2.0079	1922.6700	1.9227	4.242	0.0000	0.0000
2024/03/13	R209	08/05/2025	11.89 Put	Bond Future	4565.4300	4.5654	4690.0500	4.6901	2.730	0.0000	0.0000
2024/03/13	R210	02/05/2024		Bond Future	233.0547	233.0547	232.8857	232.8857	0.073	0.0000	0.0000
2024/03/13	R210	01/08/2024		Bond Future	238.2256	238.2256	238.0532	238.0532	0.072	0.0000	0.0000
2024/03/13	R210	07/11/2024		Bond Future	240.5594	240.5594	240.3852	240.3852	0.072	0.0000	0.0000
2024/03/13	R210	06/02/2025		Bond Future	245.7545	245.7545	245.5793	245.5793	0.071	0.0000	0.0000
2024/03/13	R210	06/02/2025	239.61 Call	Bond Future	6144.4700	6.1445	5969.3300	5.9693	2.850	0.0000	0.0000
2024/03/13	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	R210	08/05/2025		Bond Future	247.5092	247.5092	247.3341	247.3341	0.071	0.0000	0.0000
2024/03/13	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	R210	08/05/2025	248.03 Put	Bond Future	520.7600	0.5208	695.9000	0.6959	33.632	0.0000	0.0000
2024/03/13	R213	02/05/2024		Bond Future	10.6771	83.7985	10.7154	83.6372	0.359	0.0000	0.0000
2024/03/13	R213	02/05/2024	10.29 Call	Bond Future	388.5800	0.3886	340.5200	0.3405	12.368	0.0000	0.0000
2024/03/13	R213	02/05/2024	10.29 Put	Bond Future	2040.8700	2.0409	2154.1000	2.1541	5.548	0.0000	0.0000
2024/03/13	R213	02/05/2024	10.30 Call	Bond Future	401.4100	0.4014	352.2800	0.3523	12.239	0.0000	0.0000
2024/03/13	R213	02/05/2024	10.30 Put	Bond Future	2010.4900	2.0105	2122.6500	2.1227	5.579	0.0000	0.0000
2024/03/13	R213	02/05/2024	10.28 Call	Bond Future	375.9100	0.3759	328.9300	0.3289	12.498	0.0000	0.0000
2024/03/13	R213	02/05/2024	10.28 Put	Bond Future	2071.4300	2.0714	2185.7400	2.1857	5.518	0.0000	0.0000
2024/03/13	R213	01/08/2024	10.87 Call	Bond Future	2051.0700	2.0511	1955.1700	1.9552	4.676	0.0000	0.0000
2024/03/13	R213	01/08/2024	10.87 Put	Bond Future	1592.5900	1.5926	1661.3900	1.6614	4.320	0.0000	0.0000
2024/03/13	R213	01/08/2024	10.88 Call	Bond Future	2074.8300	2.0748	1978.3500	1.9784	4.650	0.0000	0.0000
2024/03/13	R213	01/08/2024	10.88 Put	Bond Future	1575.6100	1.5756	1643.8300	1.6438	4.330	0.0000	0.0000
2024/03/13	R213	01/08/2024	10.86 Call	Bond Future	2027.6400	2.0276	1932.3300	1.9323	4.701	0.0000	0.0000
2024/03/13	R213	01/08/2024	10.86 Put	Bond Future	1609.9300	1.6099	1679.3200	1.6793	4.310	0.0000	0.0000
2024/03/13	R213	01/08/2024		Bond Future	10.7579	85.6374	10.7981	85.4727	0.373	0.0000	0.0000
2024/03/13	R213	07/11/2024		Bond Future	10.8639	84.0899	10.9062	83.9220	0.389	0.0000	0.0000
2024/03/13	R213	07/11/2024	11.22 Call	Bond Future	3193.7500	3.1938	3088.1000	3.0881	3.308	0.0000	0.0000
2024/03/13	R213	07/11/2024	11.22 Put	Bond Future	1792.1400	1.7921	1854.3500	1.8544	3.471	0.0000	0.0000
2024/03/13	R213	07/11/2024	11.23 Call	Bond Future	3218.6100	3.2186	3112.5600	3.1126	3.295	0.0000	0.0000
2024/03/13	R213	07/11/2024	11.23 Put	Bond Future	1778.0700	1.7781	1839.8800	1.8399	3.476	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0

198

300

0
0
0
0
0
0
0
0

25,824

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

10,002

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	
2024/03/13	R213	07/11/2024	11.21 Call	Bond Future	3168.9600	3.1690	3063.7200	3.0637	3.321	0.0000	0.0000
2024/03/13	R213	07/11/2024	11.21 Put	Bond Future	1806.3100	1.8063	1868.9300	1.8689	3.467	0.0000	0.0000
2024/03/13	R213	06/02/2025		Bond Future	10.9856	85.8859	11.0299	85.7154	0.403	0.0000	0.0000
2024/03/13	R213	06/02/2025	11.35 Call	Bond Future	3421.3100	3.4213	3316.3200	3.3163	3.069	0.0000	0.0000
2024/03/13	R213	06/02/2025	11.35 Put	Bond Future	2032.0500	2.0321	2097.5300	2.0975	3.222	0.0000	0.0000
2024/03/13	R213	08/05/2025		Bond Future	11.1227	84.1055	11.1692	83.9326	0.418	0.0000	0.0000
2024/03/13	R213	08/05/2025	10.52 Call	Bond Future	1764.8400	1.7648	1695.9000	1.6959	3.906	0.0000	0.0000
2024/03/13	R213	08/05/2025	10.52 Put	Bond Future	4049.1500	4.0492	4153.0500	4.1531	2.566	0.0000	0.0000
2024/03/13	R214	02/05/2024	13.52 Call	Bond Future	4728.8900	4.7289	4524.5700	4.5246	4.321	0.0000	0.0000
2024/03/13	R214	02/05/2024	13.52 Put	Bond Future	154.0200	0.1540	168.5300	0.1685	9.421	0.0000	0.0000
2024/03/13	R214	02/05/2024	12.87 Call	Bond Future	2427.8800	2.4279	2261.5500	2.2616	6.851	0.0000	0.0000
2024/03/13	R214	02/05/2024	12.87 Put	Bond Future	605.4500	0.6055	657.9500	0.6580	8.671	0.0000	0.0000
2024/03/13	R214	02/05/2024	12.12 Put	Bond Future	2221.3600	2.2214	2365.6300	2.3656	6.495	0.0000	0.0000
2024/03/13	R214	02/05/2024	12.12 Call	Bond Future	583.3400	0.5833	508.7800	0.5088	12.782	0.0000	0.0000
2024/03/13	R214	02/05/2024	12.14 Put	Bond Future	2156.3000	2.1563	2297.8900	2.2979	6.566	0.0000	0.0000
2024/03/13	R214	02/05/2024	12.14 Call	Bond Future	614.7900	0.6148	537.5500	0.5376	12.564	0.0000	0.0000
2024/03/13	R214	02/05/2024		Bond Future	12.4664	59.5944	12.5138	59.3756	0.380	0.0000	0.0000
2024/03/13	R214	02/05/2024	11.47 Call	Bond Future	53.4900	0.0535	41.6500	0.0417	22.135	0.0000	0.0000
2024/03/13	R214	02/05/2024	11.47 Put	Bond Future	4963.0200	4.9630	5170.0100	5.1700	4.171	0.0000	0.0000
2024/03/13	R214	02/05/2024	11.48 Call	Bond Future	56.1600	0.0562	43.8300	0.0438	21.955	0.0000	0.0000
2024/03/13	R214	02/05/2024	11.48 Put	Bond Future	4913.3100	4.9133	5119.8100	5.1198	4.203	0.0000	0.0000
2024/03/13	R214	02/05/2024	11.46 Call	Bond Future	50.9300	0.0509	39.5700	0.0396	22.305	0.0000	0.0000
2024/03/13	R214	02/05/2024	11.46 Put	Bond Future	5012.9000	5.0129	5220.3700	5.2204	4.139	0.0000	0.0000
2024/03/13	R214	01/08/2024		Bond Future	12.5733	60.9022	12.6224	60.6787	0.391	0.0000	0.0000
2024/03/13	R214	01/08/2024	12.17 Call	Bond Future	1217.1700	1.2172	1129.7600	1.1298	7.181	0.0000	0.0000
2024/03/13	R214	01/08/2024	12.17 Put	Bond Future	3104.7600	3.1048	3240.9000	3.2409	4.385	0.0000	0.0000
2024/03/13	R214	01/08/2024	12.18 Call	Bond Future	1235.9800	1.2360	1147.7200	1.1477	7.141	0.0000	0.0000
2024/03/13	R214	01/08/2024	12.18 Put	Bond Future	3075.6300	3.0756	3210.9200	3.2109	4.399	0.0000	0.0000
2024/03/13	R214	01/08/2024	12.16 Call	Bond Future	1198.5100	1.1985	1111.9700	1.1120	7.221	0.0000	0.0000
2024/03/13	R214	01/08/2024	12.16 Put	Bond Future	3134.1000	3.1341	3271.1100	3.2711	4.372	0.0000	0.0000
2024/03/13	R214	07/11/2024		Bond Future	12.7006	59.0272	12.7515	58.7989	0.401	0.0000	0.0000
2024/03/13	R214	07/11/2024	12.61 Call	Bond Future	2574.7600	2.5748	2456.3500	2.4564	4.599	0.0000	0.0000
2024/03/13	R214	07/11/2024	12.61 Put	Bond Future	2984.2000	2.9842	3094.1300	3.0941	3.684	0.0000	0.0000
2024/03/13	R214	07/11/2024	12.62 Call	Bond Future	2598.2800	2.5983	2479.2500	2.4793	4.581	0.0000	0.0000
2024/03/13	R214	07/11/2024	12.62 Put	Bond Future	2962.2900	2.9623	3071.6000	3.0716	3.690	0.0000	0.0000
2024/03/13	R214	07/11/2024	12.60 Call	Bond Future	2551.3500	2.5514	2433.5500	2.4336	4.617	0.0000	0.0000
2024/03/13	R214	07/11/2024	12.60 Put	Bond Future	3006.2600	3.0063	3116.8000	3.1168	3.677	0.0000	0.0000
2024/03/13	R214	06/02/2025		Bond Future	12.8342	60.2874	12.8869	60.0549	0.411	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	
2024/03/13	R214	06/02/2025	12.71 Call	Bond Future	2679.2800	2.6793	2561.3500	2.5614	4.402	0.0000	0.0000
2024/03/13	R214	06/02/2025	12.71 Put	Bond Future	3232.5100	3.2325	3347.1000	3.3471	3.545	0.0000	0.0000
2024/03/13	R214	08/05/2025		Bond Future	12.9744	58.2294	13.0290	57.9929	0.420	0.0000	0.0000
2024/03/13	R214	08/05/2025	12.40 Call	Bond Future	2114.7500	2.1148	2017.5300	2.0175	4.597	0.0000	0.0000
2024/03/13	R214	08/05/2025	12.40 Put	Bond Future	4699.7000	4.6997	4838.9700	4.8390	2.963	0.0000	0.0000
2024/03/13	R248	02/05/2024	11.40 Put	Bond Future	7574.9300	7.5749	7915.5300	7.9155	4.496	0.0000	0.0000
2024/03/13	R248	02/05/2024	11.40 Call	Bond Future	16.5000	0.0165	11.1900	0.0112	32.182	0.0000	0.0000
2024/03/13	R248	02/05/2024	12.40 Put	Bond Future	2297.7900	2.2978	2509.6200	2.5096	9.219	0.0000	0.0000
2024/03/13	R248	02/05/2024	12.40 Call	Bond Future	912.7400	0.9127	778.6600	0.7787	14.690	0.0000	0.0000
2024/03/13	R248	02/05/2024	13.16 Call	Bond Future	3355.2300	3.3552	3083.3100	3.0833	8.104	0.0000	0.0000
2024/03/13	R248	02/05/2024	13.16 Put	Bond Future	596.8100	0.5968	670.8000	0.6708	12.398	0.0000	0.0000
2024/03/13	R248	02/05/2024		Bond Future	12.6453	72.4579	12.7078	72.1120	0.495	0.0000	0.0000
2024/03/13	R248	02/05/2024	11.47 Call	Bond Future	24.8100	0.0248	17.2100	0.0172	30.633	0.0000	0.0000
2024/03/13	R248	02/05/2024	11.47 Put	Bond Future	7121.6000	7.1216	7459.9100	7.4599	4.750	0.0000	0.0000
2024/03/13	R248	02/05/2024	11.48 Call	Bond Future	26.2400	0.0262	18.2600	0.0183	30.412	0.0000	0.0000
2024/03/13	R248	02/05/2024	11.48 Put	Bond Future	7057.4700	7.0575	7395.4000	7.3954	4.788	0.0000	0.0000
2024/03/13	R248	02/05/2024	11.46 Call	Bond Future	23.4400	0.0234	16.2100	0.0162	30.845	0.0000	0.0000
2024/03/13	R248	02/05/2024	11.46 Put	Bond Future	7185.8900	7.1859	7524.5700	7.5246	4.713	0.0000	0.0000
2024/03/13	R248	01/08/2024		Bond Future	12.7594	74.0480	12.8244	73.6946	0.509	0.0000	0.0000
2024/03/13	R248	01/08/2024	12.31 Call	Bond Future	1449.1000	1.4491	1317.8400	1.3178	9.058	0.0000	0.0000
2024/03/13	R248	01/08/2024	12.31 Put	Bond Future	3981.7100	3.9817	4203.8300	4.2038	5.579	0.0000	0.0000
2024/03/13	R248	01/08/2024	12.32 Call	Bond Future	1471.4100	1.4714	1338.8400	1.3388	9.010	0.0000	0.0000
2024/03/13	R248	01/08/2024	12.32 Put	Bond Future	3945.9200	3.9459	4166.7300	4.1667	5.596	0.0000	0.0000
2024/03/13	R248	01/08/2024	12.30 Call	Bond Future	1426.9700	1.4270	1297.0200	1.2970	9.107	0.0000	0.0000
2024/03/13	R248	01/08/2024	12.30 Put	Bond Future	4017.7600	4.0178	4241.1900	4.2412	5.561	0.0000	0.0000
2024/03/13	R248	07/11/2024		Bond Future	12.8948	71.3372	12.9624	70.9762	0.525	0.0000	0.0000
2024/03/13	R248	07/11/2024	12.79 Call	Bond Future	3082.9400	3.0829	2899.7700	2.8998	5.941	0.0000	0.0000
2024/03/13	R248	07/11/2024	12.79 Put	Bond Future	3648.6800	3.6487	3826.5800	3.8266	4.876	0.0000	0.0000
2024/03/13	R248	07/11/2024	12.80 Call	Bond Future	3110.9200	3.1109	2926.7900	2.9268	5.919	0.0000	0.0000
2024/03/13	R248	07/11/2024	12.80 Put	Bond Future	3622.3100	3.6223	3799.2500	3.7993	4.885	0.0000	0.0000
2024/03/13	R248	07/11/2024	12.78 Call	Bond Future	3054.8300	3.0548	2872.6200	2.8726	5.965	0.0000	0.0000
2024/03/13	R248	07/11/2024	12.78 Put	Bond Future	3675.0000	3.6750	3853.8600	3.8539	4.867	0.0000	0.0000
2024/03/13	R248	06/02/2025		Bond Future	13.0368	72.8599	13.1071	72.4920	0.540	0.0000	0.0000
2024/03/13	R248	06/02/2025	12.71 Call	Bond Future	2959.8400	2.9598	2790.9600	2.7910	5.706	0.0000	0.0000
2024/03/13	R248	06/02/2025	12.71 Put	Bond Future	4716.2900	4.7163	4915.3800	4.9154	4.221	0.0000	0.0000
2024/03/13	R248	08/05/2025		Bond Future	13.1855	69.9170	13.2586	69.5424	0.554	0.0000	0.0000
2024/03/13	R248	08/05/2025	12.60 Call	Bond Future	2710.1600	2.7102	2555.7200	2.5557	5.699	0.0000	0.0000
2024/03/13	R248	08/05/2025	12.60 Put	Bond Future	5849.7200	5.8497	6069.8600	6.0699	3.763	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	
2024/03/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/03/13	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

1531772