



Johannesburg  
Stock Exchange

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

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

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

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/04/2024 TO 25/04/2024

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
2024/04/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/25	2025	02/05/2024		Bond Future	179.2014	179.2014	179.2623	0.034	0.0000	0.0000
2024/04/25	2025	01/08/2024		Bond Future	181.3090	181.3090	181.3709	0.034	0.0000	0.0000
2024/04/25	2025	07/11/2024		Bond Future	185.6307	185.6307	185.6945	0.034	0.0000	0.0000
2024/04/25	2029	02/05/2024		Bond Future	128.4002	128.4002	128.3303	0.054	0.0000	0.0000
2024/04/25	2029	01/08/2024		Bond Future	131.2325	131.2325	131.1609	0.055	0.0000	0.0000
2024/04/25	2029	07/11/2024		Bond Future	132.9542	132.9542	132.8812	0.055	0.0000	0.0000

---

Open Interest

---

0

0

0

0

0

0

1,379

5,540

4,944

318

8,481

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	
2024/04/25	2029	06/02/2025		Bond Future	135.8759	135.8759	135.8017	135.8017	0.055	0.0000	0.0000
2024/04/25	2029	06/02/2025	132.40 Call	Bond Future	3475.9300	3.4759	3401.7200	3.4017	2.135	0.0000	0.0000
2024/04/25	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2029	08/05/2025		Bond Future	137.3896	137.3896	137.3160	137.3160	0.054	0.0000	0.0000
2024/04/25	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2029	08/05/2025	137.85 Put	Bond Future	460.3600	0.4604	534.0400	0.5340	16.005	0.0000	0.0000
2024/04/25	2030	02/05/2024		Bond Future	10.7603	90.5187	10.8845	90.0372	1.155	0.0000	0.0000
2024/04/25	2030	02/05/2024	9.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2030	02/05/2024	9.82 Put	Bond Future	3752.4100	3.7524	4233.9700	4.2340	12.833	0.0000	0.0000
2024/04/25	2030	02/05/2024	9.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2030	02/05/2024	9.83 Put	Bond Future	3711.4700	3.7115	4193.0300	4.1930	12.975	0.0000	0.0000
2024/04/25	2030	02/05/2024	9.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2030	02/05/2024	9.81 Put	Bond Future	3793.3700	3.7934	4274.9300	4.2749	12.695	0.0000	0.0000
2024/04/25	2030	02/05/2024	9.66 Put	Bond Future	4410.4900	4.4105	4892.0500	4.8921	10.919	0.0000	0.0000
2024/04/25	2030	02/05/2024	9.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2030	02/05/2024	10.16 Put	Bond Future	2373.5600	2.3736	2854.6900	2.8547	20.270	0.0000	0.0000
2024/04/25	2030	02/05/2024	10.16 Call	Bond Future	0.4500	0.0005	0.0200	0.0000	95.556	0.0000	0.0000
2024/04/25	2030	02/05/2024	11.94 Call	Bond Future	4442.6800	4.4427	3961.1400	3.9611	10.839	0.0000	0.0000
2024/04/25	2030	02/05/2024	11.94 Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0.0000	0.0000
2024/04/25	2030	02/05/2024	10.62 Put	Bond Future	708.9600	0.7090	1080.1200	1.0801	52.353	0.0000	0.0000
2024/04/25	2030	02/05/2024	10.62 Call	Bond Future	161.3700	0.1614	50.9700	0.0510	68.414	0.0000	0.0000
2024/04/25	2030	02/05/2024	11.12 Put	Bond Future	44.9000	0.0449	92.9600	0.0930	107.038	0.0000	0.0000
2024/04/25	2030	02/05/2024	11.12 Call	Bond Future	1430.0100	1.4300	996.5100	0.9965	30.314	0.0000	0.0000
2024/04/25	2030	02/05/2024	13.15 Call	Bond Future	8712.7500	8.7128	8231.1900	8.2312	5.527	0.0000	0.0000
2024/04/25	2030	02/05/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2030	02/05/2024	12.38 Call	Bond Future	6027.8900	6.0279	5546.3300	5.5463	7.989	0.0000	0.0000
2024/04/25	2030	02/05/2024	12.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2030	02/05/2024	10.82 Put	Bond Future	285.9600	0.2860	503.1500	0.5032	75.951	0.0000	0.0000
2024/04/25	2030	02/05/2024	10.82 Call	Bond Future	517.8100	0.5178	253.4400	0.2534	51.055	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.38 Call	Bond Future	533.6900	0.5337	403.1500	0.4032	24.460	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.38 Put	Bond Future	2408.7200	2.4087	2770.4000	2.7704	15.015	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.39 Call	Bond Future	545.2400	0.5452	412.6100	0.4126	24.325	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.39 Put	Bond Future	2381.7900	2.3818	2741.3800	2.7414	15.097	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.37 Call	Bond Future	522.4600	0.5225	393.9700	0.3940	24.593	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.37 Put	Bond Future	2435.9800	2.4360	2799.7100	2.7997	14.932	0.0000	0.0000
2024/04/25	2030	01/08/2024		Bond Future	10.8736	88.4872	11.0053	87.9950	1.211	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.21 Put	Bond Future	2896.5500	2.8966	3291.1900	3.2912	13.624	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.21 Call	Bond Future	364.2800	0.3643	266.7000	0.2667	26.787	0.0000	0.0000

---

0
0
0
0
0
0
53,337
0
0
0
0
0
0
0
1,000
0
1,000
0
1,000
0
500
0
500
0
500
0
1,080
0
1,080
0
0
0
0
0
0
115,697
0
600

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	
2024/04/25	2030	01/08/2024	10.71 Put	Bond Future	1619.2000	1.6192	1907.5800	1.9076	17.810	0.0000	0.0000
2024/04/25	2030	01/08/2024	10.71 Call	Bond Future	1003.2300	1.0032	799.3900	0.7994	20.318	0.0000	0.0000
2024/04/25	2030	01/08/2024	11.31 Call	Bond Future	2323.7000	2.3237	1990.8600	1.9909	14.324	0.0000	0.0000
2024/04/25	2030	01/08/2024	11.31 Put	Bond Future	705.9700	0.7060	865.3500	0.8654	22.576	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.21 Put	Bond Future	3547.6000	3.5476	3926.4100	3.9264	10.678	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.21 Call	Bond Future	655.2500	0.6553	530.4800	0.5305	19.042	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.71 Put	Bond Future	2355.1700	2.3552	2655.1600	2.6552	12.738	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.71 Call	Bond Future	1314.7600	1.3148	1111.1700	1.1112	15.485	0.0000	0.0000
2024/04/25	2030	07/11/2024	11.91 Call	Bond Future	3998.2200	3.9982	3624.5100	3.6245	9.347	0.0000	0.0000
2024/04/25	2030	07/11/2024	11.91 Put	Bond Future	780.6000	0.7806	910.4700	0.9105	16.637	0.0000	0.0000
2024/04/25	2030	07/11/2024		Bond Future	10.9966	90.5731	11.1368	90.0695	1.275	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.75 Call	Bond Future	1380.7400	1.3807	1170.5500	1.1706	15.223	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.75 Put	Bond Future	2275.0100	2.2750	2568.4000	2.5684	12.896	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.76 Call	Bond Future	1397.6400	1.3976	1185.8000	1.1858	15.157	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.76 Put	Bond Future	2255.4300	2.2554	2547.1700	2.5472	12.935	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.74 Call	Bond Future	1364.2000	1.3642	1155.6600	1.1557	15.287	0.0000	0.0000
2024/04/25	2030	07/11/2024	10.74 Put	Bond Future	2294.9800	2.2950	2590.0200	2.5900	12.856	0.0000	0.0000
2024/04/25	2030	06/02/2025		Bond Future	11.1299	88.5315	11.2790	88.0173	1.340	0.0000	0.0000
2024/04/25	2030	06/02/2025	10.68 Call	Bond Future	1387.6100	1.3876	1192.1600	1.1922	14.085	0.0000	0.0000
2024/04/25	2030	06/02/2025	10.68 Put	Bond Future	2962.1300	2.9621	3280.9600	3.2810	10.764	0.0000	0.0000
2024/04/25	2030	08/05/2025	11.86 Call	Bond Future	3438.3300	3.4383	3110.9900	3.1110	9.520	0.0000	0.0000
2024/04/25	2030	08/05/2025	11.86 Put	Bond Future	1581.8700	1.5819	1779.5800	1.7796	12.498	0.0000	0.0000
2024/04/25	2030	08/05/2025	10.31 Put	Bond Future	4153.9000	4.1539	4543.8100	4.5438	9.387	0.0000	0.0000
2024/04/25	2030	08/05/2025	10.31 Call	Bond Future	820.6300	0.8206	685.4900	0.6855	16.468	0.0000	0.0000
2024/04/25	2030	08/05/2025	12.28 Call	Bond Future	4406.7700	4.4068	4039.4900	4.0395	8.334	0.0000	0.0000
2024/04/25	2030	08/05/2025	12.28 Put	Bond Future	1207.1600	1.2072	1364.9300	1.3649	13.070	0.0000	0.0000
2024/04/25	2030	08/05/2025	10.69 Put	Bond Future	3306.1200	3.3061	3647.1900	3.6472	10.316	0.0000	0.0000
2024/04/25	2030	08/05/2025	10.69 Call	Bond Future	1280.0300	1.2800	1096.0500	1.0961	14.373	0.0000	0.0000
2024/04/25	2030	08/05/2025		Bond Future	11.2926	90.4337	11.4516	89.9086	1.408	0.0000	0.0000
2024/04/25	2030	08/05/2025	9.93 Call	Bond Future	496.5000	0.4965	403.9000	0.4039	18.651	0.0000	0.0000
2024/04/25	2030	08/05/2025	9.93 Put	Bond Future	5160.3600	5.1604	5592.8100	5.5928	8.380	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.81 Call	Bond Future	962.3600	0.9624	557.8800	0.5579	42.030	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.81 Put	Bond Future	210.0800	0.2101	382.0900	0.3821	81.878	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.21 Call	Bond Future	13.2700	0.0133	1.5900	0.0016	88.018	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.21 Put	Bond Future	1979.2900	1.9793	2544.1000	2.5441	28.536	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.57 Put	Bond Future	4995.7900	4.9958	5572.2800	5.5723	11.540	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.57 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.28 Call	Bond Future	30.8900	0.0309	5.0500	0.0051	83.652	0.0000	0.0000

---

0  
600  
0  
600  
0  
600  
0  
600  
0  
600  
33,476  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,640  
0  
1,640  
0  
2,280  
0  
2,280  
0  
0  
0  
0  
500  
0  
500  
0  
500  
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	
2024/04/25	2032	02/05/2024	11.28 Put	Bond Future	1673.8000	1.6738	2224.4500	2.2245	32.898	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.30 Put	Bond Future	6315.9500	6.3160	6892.4400	6.8924	9.128	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.55 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.55 Put	Bond Future	5092.7100	5.0927	5669.2000	5.6692	11.320	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.56 Put	Bond Future	5044.2400	5.0442	5620.7300	5.6207	11.429	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.54 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.54 Put	Bond Future	5141.2300	5.1412	5717.7200	5.7177	11.213	0.0000	0.0000
2024/04/25	2032	02/05/2024		Bond Future	11.6414	83.6013	11.7704	83.0248	1.108	0.0000	0.0000
2024/04/25	2032	02/05/2024	13.35 Call	Bond Future	7226.4200	7.2264	6649.9300	6.6499	7.978	0.0000	0.0000
2024/04/25	2032	02/05/2024	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.35 Put	Bond Future	1384.7500	1.3848	1911.3800	1.9114	38.031	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.35 Call	Bond Future	63.3500	0.0634	13.4900	0.0135	78.706	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.65 Put	Bond Future	4609.4900	4.6095	5185.9800	5.1860	12.507	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.36 Put	Bond Future	6020.3800	6.0204	6596.8700	6.5969	9.576	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.36 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.86 Put	Bond Future	3605.8600	3.6059	4182.3400	4.1823	15.987	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.86 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/04/25	2032	02/05/2024	12.90 Call	Bond Future	5406.2600	5.4063	4829.8100	4.8298	10.663	0.0000	0.0000
2024/04/25	2032	02/05/2024	12.90 Put	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.59 Put	Bond Future	4899.0100	4.8990	5475.5000	5.4755	11.767	0.0000	0.0000
2024/04/25	2032	02/05/2024	10.59 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.09 Put	Bond Future	2525.8300	2.5258	3100.2900	3.1003	22.743	0.0000	0.0000
2024/04/25	2032	02/05/2024	11.09 Call	Bond Future	2.1700	0.0022	0.1400	0.0001	93.548	0.0000	0.0000
2024/04/25	2032	02/05/2024	13.18 Call	Bond Future	6545.4800	6.5455	5968.9900	5.9690	8.807	0.0000	0.0000
2024/04/25	2032	02/05/2024	13.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.14 Call	Bond Future	493.7400	0.4937	364.9800	0.3650	26.079	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.14 Put	Bond Future	3307.7300	3.3077	3768.2100	3.7682	13.921	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.15 Call	Bond Future	505.2700	0.5053	374.2300	0.3742	25.935	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.15 Put	Bond Future	3273.5800	3.2736	3731.7800	3.7318	13.997	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.13 Call	Bond Future	482.4000	0.4824	355.8900	0.3559	26.225	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.13 Put	Bond Future	3342.1000	3.3421	3804.8300	3.8048	13.845	0.0000	0.0000
2024/04/25	2032	01/08/2024		Bond Future	11.7693	85.4247	11.9046	84.8355	1.150	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.11 Put	Bond Future	3411.4500	3.4115	3878.6500	3.8787	13.695	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.11 Call	Bond Future	460.2300	0.4602	338.1900	0.3382	26.517	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.61 Put	Bond Future	1947.7400	1.9477	2288.3900	2.2884	17.490	0.0000	0.0000
2024/04/25	2032	01/08/2024	11.61 Call	Bond Future	1247.0000	1.2470	998.4100	0.9984	19.935	0.0000	0.0000

17,000  
0  
8,500  
0  
0  
0  
0  
0  
0  
0  
112,256  
0  
1,550  
0  
1,550  
0  
1,550  
0  
1,000  
0  
1,000  
0  
1,000  
0  
500  
0  
500  
0  
500  
0  
0  
0  
0  
0  
0  
0  
98,384  
0  
600  
0  
600



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	
2024/04/25	2032	01/08/2024	12.31 Call	Bond Future	3095.4800	3.0955	2679.1200	2.6791	13.451	0.0000	0.0000
2024/04/25	2032	01/08/2024	12.31 Put	Bond Future	772.7800	0.7728	945.6600	0.9457	22.371	0.0000	0.0000
2024/04/25	2032	01/08/2024	12.54 Call	Bond Future	3840.6500	3.8407	3383.4000	3.3834	11.906	0.0000	0.0000
2024/04/25	2032	01/08/2024	12.54 Put	Bond Future	555.7600	0.5558	687.7500	0.6878	23.749	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.11 Put	Bond Future	4320.2500	4.3203	4772.9000	4.7729	10.477	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.11 Call	Bond Future	791.1800	0.7912	640.8800	0.6409	18.997	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.61 Put	Bond Future	2912.3500	2.9124	3271.3700	3.2714	12.328	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.61 Call	Bond Future	1589.6900	1.5897	1345.7600	1.3458	15.345	0.0000	0.0000
2024/04/25	2032	07/11/2024	12.95 Call	Bond Future	5135.6700	5.1357	4677.4400	4.6774	8.922	0.0000	0.0000
2024/04/25	2032	07/11/2024	12.95 Put	Bond Future	895.5700	0.8956	1040.2900	1.0403	16.160	0.0000	0.0000
2024/04/25	2032	07/11/2024		Bond Future	11.9180	83.2712	12.0605	82.6682	1.196	0.0000	0.0000
2024/04/25	2032	07/11/2024	13.36 Call	Bond Future	6442.1200	6.4421	5942.0900	5.9421	7.762	0.0000	0.0000
2024/04/25	2032	07/11/2024	13.36 Put	Bond Future	596.4000	0.5964	699.3200	0.6993	17.257	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.64 Put	Bond Future	2841.3200	2.8413	3194.5500	3.1946	12.432	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.64 Call	Bond Future	1648.7100	1.6487	1398.9900	1.3990	15.146	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.48 Call	Bond Future	1347.6500	1.3477	1128.8300	1.1288	16.237	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.48 Put	Bond Future	3236.8800	3.2369	3621.0100	3.6210	11.867	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.49 Call	Bond Future	1365.2000	1.3652	1144.4700	1.1445	16.168	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.49 Put	Bond Future	3210.6800	3.2107	3592.9000	3.5929	11.905	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.47 Call	Bond Future	1330.2300	1.3302	1113.3300	1.1133	16.305	0.0000	0.0000
2024/04/25	2032	07/11/2024	11.47 Put	Bond Future	3263.2500	3.2633	3649.3000	3.6493	11.830	0.0000	0.0000
2024/04/25	2032	06/02/2025		Bond Future	12.0710	85.0808	12.2207	84.4649	1.241	0.0000	0.0000
2024/04/25	2032	06/02/2025	11.72 Call	Bond Future	2027.2600	2.0273	1769.3300	1.7693	12.723	0.0000	0.0000
2024/04/25	2032	06/02/2025	11.72 Put	Bond Future	3494.2900	3.4943	3852.2000	3.8522	10.243	0.0000	0.0000
2024/04/25	2032	08/05/2025		Bond Future	12.2395	82.7426	12.3970	82.1138	1.287	0.0000	0.0000
2024/04/25	2032	08/05/2025	10.91 Call	Bond Future	877.8700	0.8779	739.8500	0.7399	15.722	0.0000	0.0000
2024/04/25	2032	08/05/2025	10.91 Put	Bond Future	6440.1300	6.4401	6930.9000	6.9309	7.620	0.0000	0.0000
2024/04/25	2033	02/05/2024		Bond Future	120.4482	120.4482	120.4396	120.4396	0.007	0.0000	0.0000
2024/04/25	2033	01/08/2024		Bond Future	123.1051	123.1051	123.0961	123.0961	0.007	0.0000	0.0000
2024/04/25	2033	07/11/2024		Bond Future	124.5353	124.5353	124.5262	124.5262	0.007	0.0000	0.0000
2024/04/25	2033	06/02/2025		Bond Future	127.2721	127.2721	127.2632	127.2632	0.007	0.0000	0.0000
2024/04/25	2033	06/02/2025	124.94 Call	Bond Future	2332.0600	2.3321	2323.1500	2.3232	0.382	0.0000	0.0000
2024/04/25	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2033	08/05/2025		Bond Future	128.4976	128.4976	128.4908	128.4908	0.005	0.0000	0.0000
2024/04/25	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2033	08/05/2025	130.62 Put	Bond Future	2122.4000	2.1224	2129.2300	2.1292	0.322	0.0000	0.0000
2024/04/25	2037	02/05/2024		Bond Future	12.7229	75.9420	12.7965	75.5761	0.579	0.0000	0.0000
2024/04/25	2037	02/05/2024	11.44 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

---

0  
600  
0  
11,000  
0  
600  
0  
600  
0  
600  
52,526  
0  
1,615  
0  
1,615  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
767  
7,742  
0  
0  
0  
0  
0  
0  
0  
0  
41,607  
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	
2024/04/25	2037	02/05/2024	11.44 Put	Bond Future	6827.5700	6.8276	7193.4400	7.1934	5.359	0.0000	0.0000
2024/04/25	2037	02/05/2024	11.45 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2037	02/05/2024	11.45 Put	Bond Future	6770.8700	6.7709	7136.7400	7.1367	5.404	0.0000	0.0000
2024/04/25	2037	02/05/2024	11.43 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2037	02/05/2024	11.43 Put	Bond Future	6884.3200	6.8843	7250.1900	7.2502	5.315	0.0000	0.0000
2024/04/25	2037	01/08/2024		Bond Future	12.8687	73.3422	12.9454	72.9682	0.596	0.0000	0.0000
2024/04/25	2037	01/08/2024	12.10 Call	Bond Future	422.8900	0.4229	351.3800	0.3514	16.910	0.0000	0.0000
2024/04/25	2037	01/08/2024	12.10 Put	Bond Future	4327.4000	4.3274	4629.8800	4.6299	6.990	0.0000	0.0000
2024/04/25	2037	01/08/2024	12.11 Call	Bond Future	433.6100	0.4336	360.7300	0.3607	16.808	0.0000	0.0000
2024/04/25	2037	01/08/2024	12.11 Put	Bond Future	4285.4000	4.2854	4586.5100	4.5865	7.026	0.0000	0.0000
2024/04/25	2037	01/08/2024	12.09 Call	Bond Future	412.3600	0.4124	342.2100	0.3422	17.012	0.0000	0.0000
2024/04/25	2037	01/08/2024	12.09 Put	Bond Future	4369.6400	4.3696	4673.4800	4.6735	6.953	0.0000	0.0000
2024/04/25	2037	01/08/2024	13.82 Call	Bond Future	4982.2400	4.9822	4672.4800	4.6725	6.217	0.0000	0.0000
2024/04/25	2037	01/08/2024	13.82 Put	Bond Future	538.5200	0.5385	602.7500	0.6028	11.927	0.0000	0.0000
2024/04/25	2037	01/08/2024	13.17 Call	Bond Future	2727.1900	2.7272	2487.1100	2.4871	8.803	0.0000	0.0000
2024/04/25	2037	01/08/2024	13.17 Put	Bond Future	1274.9100	1.2749	1408.8200	1.4088	10.503	0.0000	0.0000
2024/04/25	2037	07/11/2024		Bond Future	13.0235	75.0709	13.1037	74.6883	0.615	0.0000	0.0000
2024/04/25	2037	07/11/2024	12.58 Call	Bond Future	1585.1900	1.5852	1437.8100	1.4378	9.297	0.0000	0.0000
2024/04/25	2037	07/11/2024	12.58 Put	Bond Future	3757.5200	3.7575	3992.7600	3.9928	6.261	0.0000	0.0000
2024/04/25	2037	07/11/2024	12.59 Call	Bond Future	1605.7200	1.6057	1457.1200	1.4571	9.254	0.0000	0.0000
2024/04/25	2037	07/11/2024	12.59 Put	Bond Future	3728.0400	3.7280	3962.0600	3.9621	6.277	0.0000	0.0000
2024/04/25	2037	07/11/2024	12.57 Call	Bond Future	1564.8000	1.5648	1418.6400	1.4186	9.340	0.0000	0.0000
2024/04/25	2037	07/11/2024	12.57 Put	Bond Future	3787.1800	3.7872	4023.6400	4.0236	6.244	0.0000	0.0000
2024/04/25	2037	06/02/2025		Bond Future	13.1814	72.4413	13.2650	72.0506	0.634	0.0000	0.0000
2024/04/25	2037	06/02/2025	12.76 Call	Bond Future	2138.1400	2.1381	1974.6500	1.9747	7.646	0.0000	0.0000
2024/04/25	2037	06/02/2025	12.76 Put	Bond Future	4157.4900	4.1575	4384.7100	4.3847	5.465	0.0000	0.0000
2024/04/25	2037	08/05/2025		Bond Future	13.3555	73.9966	13.4426	73.5977	0.652	0.0000	0.0000
2024/04/25	2037	08/05/2025	12.25 Call	Bond Future	1348.6500	1.3487	1236.0900	1.2361	8.346	0.0000	0.0000
2024/04/25	2037	08/05/2025	12.25 Put	Bond Future	6703.8400	6.7038	6990.1700	6.9902	4.271	0.0000	0.0000
2024/04/25	2037	08/05/2025	13.35 Put	Bond Future	3557.2100	3.5572	3746.4800	3.7465	5.321	0.0000	0.0000
2024/04/25	2037	08/05/2025	13.35 Call	Bond Future	3531.7300	3.5317	3322.1100	3.3221	5.935	0.0000	0.0000
2024/04/25	2038	02/05/2024		Bond Future	130.7106	130.7106	130.9199	130.9199	0.160	0.0000	0.0000
2024/04/25	2038	01/08/2024		Bond Future	131.5178	131.5178	131.7314	131.7314	0.162	0.0000	0.0000
2024/04/25	2038	07/11/2024		Bond Future	134.6526	134.6526	134.8716	134.8716	0.163	0.0000	0.0000
2024/04/25	2038	06/02/2025		Bond Future	135.4817	135.4817	135.7083	135.7083	0.167	0.0000	0.0000
2024/04/25	2038	06/02/2025	135.23 Call	Bond Future	251.6500	0.2517	478.3300	0.4783	90.077	0.0000	0.0000
2024/04/25	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2038	08/05/2025		Bond Future	138.4268	138.4268	138.6589	138.6589	0.168	0.0000	0.0000

---

0  
0  
0  
0  
0  
188,799  
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  
3,975  
0  
0  
0  
7,500  
2,095  
3,491  
1,615  
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
2024/04/25	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/25	2038	08/05/2025	139.68 Put	Bond Future	1253.1800	1.2532	1021.1000	1.0211	18.519	0.0000
2024/04/25	2040	02/05/2024		Bond Future	12.9279	76.2131	13.0015	75.8273	0.569	0.0000
2024/04/25	2040	02/05/2024	11.61 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	2040	02/05/2024	11.61 Put	Bond Future	7480.7600	7.4808	7866.6200	7.8666	5.158	0.0000
2024/04/25	2040	02/05/2024	11.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	2040	02/05/2024	11.62 Put	Bond Future	7419.6500	7.4197	7805.5100	7.8055	5.201	0.0000
2024/04/25	2040	02/05/2024	11.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	2040	02/05/2024	11.60 Put	Bond Future	7541.9500	7.5420	7927.8100	7.9278	5.116	0.0000
2024/04/25	2040	01/08/2024		Bond Future	13.0735	73.3689	13.1503	72.9745	0.587	0.0000
2024/04/25	2040	01/08/2024	12.33 Call	Bond Future	467.8800	0.4679	389.4700	0.3895	16.759	0.0000
2024/04/25	2040	01/08/2024	12.33 Put	Bond Future	4469.7400	4.4697	4785.7500	4.7858	7.070	0.0000
2024/04/25	2040	01/08/2024	12.34 Call	Bond Future	479.6800	0.4797	399.7900	0.3998	16.655	0.0000
2024/04/25	2040	01/08/2024	12.34 Put	Bond Future	4425.4800	4.4255	4740.0100	4.7400	7.107	0.0000
2024/04/25	2040	01/08/2024	12.32 Call	Bond Future	456.1700	0.4562	379.2400	0.3792	16.864	0.0000
2024/04/25	2040	01/08/2024	12.32 Put	Bond Future	4514.1600	4.5142	4831.6500	4.8317	7.033	0.0000
2024/04/25	2040	01/08/2024	12.28 Put	Bond Future	4694.6800	4.6947	5017.9500	5.0180	6.886	0.0000
2024/04/25	2040	01/08/2024	12.28 Call	Bond Future	411.5500	0.4116	340.4000	0.3404	17.288	0.0000
2024/04/25	2040	01/08/2024	12.88 Call	Bond Future	1449.2800	1.4493	1277.1200	1.2771	11.879	0.0000
2024/04/25	2040	01/08/2024	12.88 Put	Bond Future	2459.1500	2.4592	2681.4100	2.6814	9.038	0.0000
2024/04/25	2040	01/08/2024	13.48 Call	Bond Future	3222.3100	3.2223	2954.1600	2.9542	8.322	0.0000
2024/04/25	2040	01/08/2024	13.48 Put	Bond Future	1170.4500	1.1705	1296.7200	1.2967	10.788	0.0000
2024/04/25	2040	01/08/2024	12.95 Put	Bond Future	2264.0600	2.2641	2473.9300	2.4739	9.270	0.0000
2024/04/25	2040	01/08/2024	12.95 Call	Bond Future	1621.9700	1.6220	1437.4200	1.4374	11.378	0.0000
2024/04/25	2040	07/11/2024		Bond Future	13.2277	75.0982	13.3078	74.6946	0.605	0.0000
2024/04/25	2040	07/11/2024	12.85 Call	Bond Future	1810.4700	1.8105	1646.4600	1.6465	9.059	0.0000
2024/04/25	2040	07/11/2024	12.85 Put	Bond Future	3763.0800	3.7631	4002.6300	4.0026	6.366	0.0000
2024/04/25	2040	07/11/2024	12.86 Call	Bond Future	1833.2100	1.8332	1667.9000	1.6679	9.018	0.0000
2024/04/25	2040	07/11/2024	12.86 Put	Bond Future	3733.0700	3.7331	3971.3200	3.9713	6.382	0.0000
2024/04/25	2040	07/11/2024	12.84 Call	Bond Future	1787.8800	1.7879	1625.1700	1.6252	9.101	0.0000
2024/04/25	2040	07/11/2024	12.84 Put	Bond Future	3793.3000	3.7933	4034.1500	4.0342	6.349	0.0000
2024/04/25	2040	06/02/2025		Bond Future	13.3843	72.2185	13.4677	71.8064	0.623	0.0000
2024/04/25	2040	06/02/2025	12.95 Call	Bond Future	2223.7200	2.2237	2052.3800	2.0524	7.705	0.0000
2024/04/25	2040	06/02/2025	12.95 Put	Bond Future	4430.6300	4.4306	4671.4000	4.6714	5.434	0.0000
2024/04/25	2040	08/05/2025	13.43 Put	Bond Future	4027.2100	4.0272	4237.0800	4.2371	5.211	0.0000
2024/04/25	2040	08/05/2025	13.43 Call	Bond Future	3412.4500	3.4125	3201.5700	3.2016	6.180	0.0000
2024/04/25	2040	08/05/2025		Bond Future	13.5556	73.7686	13.6425	73.3479	0.641	0.0000
2024/04/25	2040	08/05/2025	12.63 Call	Bond Future	1702.3400	1.7023	1567.3100	1.5673	7.932	0.0000

---

0  
0  
91,333  
0  
0  
0  
0  
0  
0  
44,471  
0  
0  
0  
0  
0  
0  
0  
680  
0  
680  
0  
680  
0  
7,500  
80,938  
0  
0  
0  
0  
0  
0  
0  
14  
0  
0  
0  
7,500  
3,900  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low
2024/04/25	2040	08/05/2025	12.63 Put	Bond Future		6433.2500	6.4333	6718.9700	6.7190	4.441	0.0000	0.0000
2024/04/25	2044	02/05/2024	12.50 Call	Bond Future		8.9300	0.0089	3.0000	0.0030	66.405	0.0000	0.0000
2024/04/25	2044	02/05/2024	12.50 Put	Bond Future		2786.8000	2.7868	3034.9400	3.0349	8.904	0.0000	0.0000
2024/04/25	2044	02/05/2024	12.75 Call	Bond Future		108.8400	0.1088	58.7000	0.0587	46.068	0.0000	0.0000
2024/04/25	2044	02/05/2024	12.75 Put	Bond Future		1508.9500	1.5090	1712.8800	1.7129	13.515	0.0000	0.0000
2024/04/25	2044	02/05/2024	13.00 Call	Bond Future		528.4100	0.5284	379.0900	0.3791	28.258	0.0000	0.0000
2024/04/25	2044	02/05/2024	13.00 Put	Bond Future		594.0800	0.5941	698.8300	0.6988	17.632	0.0000	0.0000
2024/04/25	2044	02/05/2024		Bond Future		13.0125	72.2624	13.0611	72.0083	0.373	0.0000	0.0000
2024/04/25	2044	02/05/2024	11.66 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2044	02/05/2024	11.66 Put	Bond Future		7747.9600	7.7480	8002.0300	8.0020	3.279	0.0000	0.0000
2024/04/25	2044	02/05/2024	11.67 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2044	02/05/2024	11.67 Put	Bond Future		7685.5200	7.6855	7939.5900	7.9396	3.306	0.0000	0.0000
2024/04/25	2044	02/05/2024	11.65 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2044	02/05/2024	11.65 Put	Bond Future		7810.4800	7.8105	8064.5500	8.0646	3.253	0.0000	0.0000
2024/04/25	2044	01/08/2024		Bond Future		13.1537	69.4571	13.2044	69.1974	0.385	0.0000	0.0000
2024/04/25	2044	01/08/2024	12.29 Call	Bond Future		349.4500	0.3495	305.5600	0.3056	12.560	0.0000	0.0000
2024/04/25	2044	01/08/2024	12.29 Put	Bond Future		5046.7700	5.0468	5262.6200	5.2626	4.277	0.0000	0.0000
2024/04/25	2044	01/08/2024	12.30 Call	Bond Future		359.2000	0.3592	314.3800	0.3144	12.478	0.0000	0.0000
2024/04/25	2044	01/08/2024	12.30 Put	Bond Future		4999.1100	4.9991	5214.0300	5.2140	4.299	0.0000	0.0000
2024/04/25	2044	01/08/2024	12.28 Call	Bond Future		339.9900	0.3400	297.0000	0.2970	12.644	0.0000	0.0000
2024/04/25	2044	01/08/2024	12.28 Put	Bond Future		5094.7800	5.0948	5311.5300	5.3115	4.254	0.0000	0.0000
2024/04/25	2044	07/11/2024		Bond Future		13.3028	71.0942	13.3556	70.8285	0.397	0.0000	0.0000
2024/04/25	2044	07/11/2024	12.91 Call	Bond Future		1723.1000	1.7231	1613.8300	1.6138	6.341	0.0000	0.0000
2024/04/25	2044	07/11/2024	12.91 Put	Bond Future		3755.9900	3.7560	3912.4300	3.9124	4.165	0.0000	0.0000
2024/04/25	2044	07/11/2024	12.92 Call	Bond Future		1745.1400	1.7451	1635.0000	1.6350	6.311	0.0000	0.0000
2024/04/25	2044	07/11/2024	12.92 Put	Bond Future		3725.0300	3.7250	3880.6000	3.8806	4.176	0.0000	0.0000
2024/04/25	2044	07/11/2024	12.90 Call	Bond Future		1701.0000	1.7010	1592.6200	1.5926	6.372	0.0000	0.0000
2024/04/25	2044	07/11/2024	12.90 Put	Bond Future		3786.9600	3.7870	3944.2900	3.9443	4.155	0.0000	0.0000
2024/04/25	2044	06/02/2025		Bond Future		13.4538	68.2528	13.5088	67.9815	0.409	0.0000	0.0000
2024/04/25	2044	06/02/2025	13.02 Call	Bond Future		2249.9100	2.2499	2133.6600	2.1337	5.167	0.0000	0.0000
2024/04/25	2044	06/02/2025	13.02 Put	Bond Future		4456.2700	4.4563	4611.2900	4.6113	3.479	0.0000	0.0000
2024/04/25	2044	08/05/2025		Bond Future		13.6183	69.7176	13.6755	69.4408	0.420	0.0000	0.0000
2024/04/25	2044	08/05/2025	12.72 Call	Bond Future		1758.7300	1.7587	1665.5500	1.6656	5.298	0.0000	0.0000
2024/04/25	2044	08/05/2025	12.72 Put	Bond Future		6365.9200	6.3659	6549.6000	6.5496	2.885	0.0000	0.0000
2024/04/25	2046	02/05/2024		Bond Future		111.7361	111.7361	112.6641	112.6641	0.831	0.0000	0.0000
2024/04/25	2046	01/08/2024		Bond Future		114.2007	114.2007	115.1492	115.1492	0.831	0.0000	0.0000
2024/04/25	2046	07/11/2024		Bond Future		114.7127	114.7127	115.6841	115.6841	0.847	0.0000	0.0000

---

0  
0  
4,200  
0  
10,030  
0  
10,030  
57,979  
0  
0  
0  
0  
0  
0  
0  
119,442  
0  
0  
0  
0  
0  
0  
234  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
10,949  
12,200  
5,116



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	
2024/04/25	2046	06/02/2025		Bond Future	117.2332	117.2332	118.2264	118.2264	0.847	0.0000	0.0000
2024/04/25	2046	06/02/2025	114.01 Call	Bond Future	3223.1700	3.2232	4216.3800	4.2164	30.815	0.0000	0.0000
2024/04/25	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2046	08/05/2025		Bond Future	117.5170	117.5170	118.5347	118.5347	0.866	0.0000	0.0000
2024/04/25	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2046	08/05/2025	121.97 Put	Bond Future	4453.0200	4.4530	3435.3000	3.4353	22.855	0.0000	0.0000
2024/04/25	2050	02/05/2024		Bond Future	113.3071	113.3071	112.9223	112.9223	0.340	0.0000	0.0000
2024/04/25	2050	01/08/2024		Bond Future	113.4928	113.4928	113.0992	113.0992	0.347	0.0000	0.0000
2024/04/25	2050	07/11/2024		Bond Future	116.1979	116.1979	115.7954	115.7954	0.346	0.0000	0.0000
2024/04/25	2050	06/02/2025		Bond Future	116.3784	116.3784	115.9697	115.9697	0.351	0.0000	0.0000
2024/04/25	2050	06/02/2025	115.60 Call	Bond Future	778.3900	0.7784	369.6800	0.3697	52.507	0.0000	0.0000
2024/04/25	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2050	08/05/2025		Bond Future	118.9082	118.9082	118.4909	118.4909	0.351	0.0000	0.0000
2024/04/25	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	2050	08/05/2025	121.16 Put	Bond Future	2251.8300	2.2518	2669.1300	2.6691	18.532	0.0000	0.0000
2024/04/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	AL37	02/05/2024		Index Future	925.7270	925.7270	920.4860	920.4860	0.566	0.0000	0.0000
2024/04/25	AL37	01/08/2024		Index Future	945.9180	945.9180	940.5600	940.5600	0.566	0.0000	0.0000
2024/04/25	AL37	07/11/2024		Index Future	968.2250	968.2250	962.7430	962.7430	0.566	0.0000	0.0000
2024/04/25	AL37	06/02/2025		Index Future	989.2870	989.2870	983.6890	983.6890	0.566	0.0000	0.0000
2024/04/25	AL37	08/05/2025		Index Future	1010.5980	1010.5980	1004.8820	1004.8820	0.566	0.0000	0.0000
2024/04/25	AL7T	02/05/2024		Index Future	1064.2530	1064.2530	1058.2830	1058.2830	0.561	0.0000	0.0000
2024/04/25	AL7T	01/08/2024		Index Future	1087.4650	1087.4650	1081.3630	1081.3630	0.561	0.0000	0.0000
2024/04/25	AL7T	07/11/2024		Index Future	1113.1100	1113.1100	1106.8660	1106.8660	0.561	0.0000	0.0000
2024/04/25	AL7T	06/02/2025		Index Future	1137.3240	1137.3240	1130.9480	1130.9480	0.561	0.0000	0.0000
2024/04/25	AL7T	08/05/2025		Index Future	1161.8240	1161.8240	1155.3140	1155.3140	0.560	0.0000	0.0000
2024/04/25	ALBI	02/05/2024		Index Future	929.0940	929.0940	924.8330	924.8330	0.459	0.0000	0.0000
2024/04/25	ALBI	01/08/2024		Index Future	949.3580	949.3580	945.0020	945.0020	0.459	0.0000	0.0000
2024/04/25	ALBI	07/11/2024		Index Future	971.7460	971.7460	967.2900	967.2900	0.459	0.0000	0.0000
2024/04/25	ALBI	06/02/2025		Index Future	992.8850	992.8850	988.3340	988.3340	0.458	0.0000	0.0000
2024/04/25	ALBI	08/05/2025		Index Future	1014.2730	1014.2730	1009.6280	1009.6280	0.458	0.0000	0.0000
2024/04/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
10,505  
11,395  
4,227  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
56  
35  
16  
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	
2024/04/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/04/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/04/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	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
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/04/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/04/25	ES33	02/05/2024		Bond Future	13.1150	71.2870	13.1883	70.9813	0.559	0.0000
2024/04/25	ES33	01/08/2024		Bond Future	13.2857	72.8595	13.3624	72.5469	0.578	0.0000
2024/04/25	ES33	07/11/2024		Bond Future	13.4856	70.7930	13.5662	70.4731	0.597	0.0000
2024/04/25	ES33	06/02/2025		Bond Future	13.6916	72.3474	13.7760	72.0207	0.616	0.0000
2024/04/25	ES33	06/02/2025	13.34 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	ES33	06/02/2025	13.34 Put	Bond Future	1384.1600	1.3842	1710.8500	1.7109	23.602	0.0000
2024/04/25	ES33	08/05/2025		Bond Future	13.9079	70.1145	13.9963	69.7809	0.635	0.0000
2024/04/25	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	ES33	08/05/2025	12.73 Put	Bond Future	4657.5000	4.6575	4991.0700	4.9911	7.162	0.0000
2024/04/25	ES42	02/05/2024		Bond Future	13.4031	67.2444	13.4717	66.9117	0.512	0.0000
2024/04/25	ES42	01/08/2024		Bond Future	13.5526	68.7277	13.6240	68.3876	0.527	0.0000
2024/04/25	ES42	07/11/2024		Bond Future	13.7241	66.0973	13.7988	65.7492	0.544	0.0000
2024/04/25	ES42	06/02/2025		Bond Future	13.8923	67.5478	13.9701	67.1924	0.560	0.0000
2024/04/25	ES42	06/02/2025	13.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	ES42	06/02/2025	13.71 Put	Bond Future	845.6600	0.8457	1201.1300	1.2011	42.035	0.0000
2024/04/25	ES42	08/05/2025		Bond Future	14.0748	64.7458	14.1561	64.3828	0.577	0.0000
2024/04/25	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	ES42	08/05/2025	13.25 Put	Bond Future	3885.1000	3.8851	4248.0600	4.2481	9.342	0.0000
2024/04/25	GOVI	02/05/2024	950.98 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	GOVI	02/05/2024	950.98 Put	GOVI	358440.0000	35.8440	400940.0000	40.0940	11.857	0.0000
2024/04/25	GOVI	02/05/2024	950.99 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	GOVI	02/05/2024	950.99 Put	GOVI	358540.0000	35.8540	401040.0000	40.1040	11.854	0.0000
2024/04/25	GOVI	02/05/2024	950.97 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	GOVI	02/05/2024	950.97 Put	GOVI	358340.0000	35.8340	400840.0000	40.0840	11.860	0.0000
2024/04/25	GOVI	02/05/2024		GOVI	915.1360	915.1360	910.8860	910.8860	0.464	0.0000
2024/04/25	GOVI	01/08/2024	943.38 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	GOVI	01/08/2024	943.38 Put	GOVI	82850.0000	8.2850	126290.0000	12.6290	52.432	0.0000
2024/04/25	GOVI	01/08/2024	943.39 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	GOVI	01/08/2024	943.39 Put	GOVI	82950.0000	8.2950	126390.0000	12.6390	52.369	0.0000
2024/04/25	GOVI	01/08/2024	943.37 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	GOVI	01/08/2024	943.37 Put	GOVI	82750.0000	8.2750	126190.0000	12.6190	52.495	0.0000
2024/04/25	GOVI	01/08/2024		GOVI	935.0950	935.0950	930.7510	930.7510	0.465	0.0000
2024/04/25	GOVI	07/11/2024		GOVI	957.1470	957.1470	952.7020	952.7020	0.464	0.0000
2024/04/25	GOVI	07/11/2024	948.79 Call	GOVI	83570.0000	8.3570	39120.0000	3.9120	53.189	0.0000

---

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

49

0

0

0

0

0

0

682

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
2024/04/25	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/25	GOVI	07/11/2024	948.80 Call	GOVI	83470.0000	8.3470	39020.0000	3.9020	53.253	0.0000
2024/04/25	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/25	GOVI	07/11/2024	948.78 Call	GOVI	83670.0000	8.3670	39220.0000	3.9220	53.125	0.0000
2024/04/25	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/25	GOVI	06/02/2025		GOVI	977.9690	977.9690	973.4300	973.4300	0.464	0.0000
2024/04/25	GOVI	06/02/2025	972.00 Call	GOVI	59690.0000	5.9690	14300.0000	1.4300	76.043	0.0000
2024/04/25	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/25	GOVI	08/05/2025		GOVI	999.0350	999.0350	994.4020	994.4020	0.464	0.0000
2024/04/25	GOVI	08/05/2025	1,022.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/25	GOVI	08/05/2025	1,022.00 Put	GOVI	229650.0000	22.9650	275980.0000	27.5980	20.174	0.0000
2024/04/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2024/04/25	IGOV	02/05/2024		Index Future	344.0810	344.0810	344.3960	344.3960	0.092	0.0000
2024/04/25	IGOV	01/08/2024		Index Future	351.6710	351.6710	351.9920	351.9920	0.091	0.0000
2024/04/25	IGOV	07/11/2024		Index Future	360.0540	360.0540	360.3840	360.3840	0.092	0.0000
2024/04/25	IGOV	06/02/2025		Index Future	367.9680	367.9680	368.3070	368.3070	0.092	0.0000
2024/04/25	IGOV	08/05/2025		Index Future	375.9740	375.9740	376.3220	376.3220	0.093	0.0000
2024/04/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2024/04/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2024/04/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2024/04/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2024/04/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2024/04/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2024/04/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2024/04/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2024/04/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2024/04/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2024/04/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2024/04/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2024/04/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2024/04/25	JBAF	17/04/2024		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000
2024/04/25	JBAF	15/05/2024		Jibar Tradeable Future	8.3400	91.6600	8.3600	91.6400	0.240	0.0000
2024/04/25	JBAF	19/06/2024		Jibar Tradeable Future	8.3400	91.6600	8.3800	91.6200	0.480	0.0000
2024/04/25	JBAF	17/07/2024		Jibar Tradeable Future	8.3400	91.6600	8.3800	91.6200	0.480	0.0000

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
  
0  
  
20  
586  
16  
0  
0  
  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
  
0  
0  
0  
0  
0



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	
2024/04/25	JBAF	21/08/2024		Jibar Tradeable Future	8.3400	91.6600	8.3800	91.6200	0.480	0.0000	0.0000
2024/04/25	JBAF	18/09/2024		Jibar Tradeable Future	8.3600	91.6400	8.4200	91.5800	0.718	0.0000	0.0000
2024/04/25	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.4300	91.5700	0.837	0.0000	0.0000
2024/04/25	JBAF	18/12/2024		Jibar Tradeable Future	8.3800	91.6200	8.4600	91.5400	0.955	0.0000	0.0000
2024/04/25	JBAF	19/03/2025		Jibar Tradeable Future	8.3700	91.6300	8.4700	91.5300	1.195	0.0000	0.0000
2024/04/25	JBAF	18/06/2025		Jibar Tradeable Future	8.3200	91.6800	8.4300	91.5700	1.322	0.0000	0.0000
2024/04/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3500	91.6500	8.4600	91.5400	1.317	0.0000	0.0000
2024/04/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3800	91.6200	8.4700	91.5300	1.074	0.0000	0.0000
2024/04/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3800	91.6200	8.4700	91.5300	1.074	0.0000	0.0000
2024/04/25	R035	02/05/2024		Bond Future	12.3669	81.1022	12.4406	80.7342	0.596	0.0000	0.0000
2024/04/25	R035	02/05/2024	11.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R035	02/05/2024	11.20 Put	Bond Future	6154.6300	6.1546	6522.6500	6.5227	5.980	0.0000	0.0000
2024/04/25	R035	02/05/2024	11.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R035	02/05/2024	11.21 Put	Bond Future	6099.1200	6.0991	6467.1400	6.4671	6.034	0.0000	0.0000
2024/04/25	R035	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R035	02/05/2024	11.19 Put	Bond Future	6210.2000	6.2102	6578.2200	6.5782	5.926	0.0000	0.0000
2024/04/25	R035	01/08/2024	11.80 Call	Bond Future	500.6300	0.5006	419.4000	0.4194	16.226	0.0000	0.0000
2024/04/25	R035	01/08/2024	11.80 Put	Bond Future	4044.5000	4.0445	4339.4300	4.3394	7.292	0.0000	0.0000
2024/04/25	R035	01/08/2024	11.81 Call	Bond Future	512.8600	0.5129	430.1600	0.4302	16.125	0.0000	0.0000
2024/04/25	R035	01/08/2024	11.81 Put	Bond Future	4004.6100	4.0046	4298.0700	4.2981	7.328	0.0000	0.0000
2024/04/25	R035	01/08/2024	11.79 Call	Bond Future	488.6100	0.4886	408.8300	0.4088	16.328	0.0000	0.0000
2024/04/25	R035	01/08/2024	11.79 Put	Bond Future	4084.6400	4.0846	4381.0200	4.3810	7.256	0.0000	0.0000
2024/04/25	R035	01/08/2024		Bond Future	12.5007	82.8710	12.5777	82.4948	0.616	0.0000	0.0000
2024/04/25	R035	01/08/2024	13.08 Call	Bond Future	3661.1300	3.6611	3385.2800	3.3853	7.535	0.0000	0.0000
2024/04/25	R035	01/08/2024	13.08 Put	Bond Future	890.1100	0.8901	990.4200	0.9904	11.269	0.0000	0.0000
2024/04/25	R035	01/08/2024	13.05 Call	Bond Future	3557.4700	3.5575	3285.0500	3.2851	7.658	0.0000	0.0000
2024/04/25	R035	01/08/2024	13.05 Put	Bond Future	926.5700	0.9266	1030.3100	1.0303	11.196	0.0000	0.0000
2024/04/25	R035	01/08/2024	12.20 Put	Bond Future	2645.9700	2.6460	2876.6100	2.8766	8.717	0.0000	0.0000
2024/04/25	R035	01/08/2024	12.20 Call	Bond Future	1151.5900	1.1516	1006.0700	1.0061	12.636	0.0000	0.0000
2024/04/25	R035	07/11/2024	13.23 Call	Bond Future	4289.9800	4.2900	4030.6500	4.0307	6.045	0.0000	0.0000
2024/04/25	R035	07/11/2024	13.23 Put	Bond Future	1618.4300	1.6184	1743.9400	1.7439	7.755	0.0000	0.0000
2024/04/25	R035	07/11/2024	12.20 Put	Bond Future	3791.7000	3.7917	4030.7800	4.0308	6.305	0.0000	0.0000
2024/04/25	R035	07/11/2024	12.20 Call	Bond Future	1547.0600	1.5471	1401.3000	1.4013	9.422	0.0000	0.0000
2024/04/25	R035	07/11/2024		Bond Future	12.6591	80.3091	12.7397	79.9243	0.636	0.0000	0.0000
2024/04/25	R035	07/11/2024	12.18 Call	Bond Future	1507.2200	1.5072	1363.9100	1.3639	9.508	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0

115,684

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

73,818

0

8,650

0

7,500

0

5,100

0

1,000

0

1,000

90,250

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	
2024/04/25	R035	07/11/2024	12.18 Put	Bond Future	3851.6500	3.8517	4093.1800	4.0932	6.271	0.0000	0.0000
2024/04/25	R035	07/11/2024	12.19 Call	Bond Future	1527.1800	1.5272	1382.6400	1.3826	9.465	0.0000	0.0000
2024/04/25	R035	07/11/2024	12.19 Put	Bond Future	3821.6900	3.8217	4061.9900	4.0620	6.288	0.0000	0.0000
2024/04/25	R035	07/11/2024	12.17 Call	Bond Future	1487.4100	1.4874	1345.3200	1.3453	9.553	0.0000	0.0000
2024/04/25	R035	07/11/2024	12.17 Put	Bond Future	3881.8000	3.8818	4124.5500	4.1246	6.254	0.0000	0.0000
2024/04/25	R035	06/02/2025		Bond Future	12.8227	82.0546	12.9068	81.6616	0.657	0.0000	0.0000
2024/04/25	R035	06/02/2025	12.41 Call	Bond Future	2142.6100	2.1426	1978.3800	1.9784	7.665	0.0000	0.0000
2024/04/25	R035	06/02/2025	12.41 Put	Bond Future	4109.1700	4.1092	4337.9100	4.3379	5.567	0.0000	0.0000
2024/04/25	R035	08/05/2025		Bond Future	12.9901	79.3016	13.0781	78.9004	0.677	0.0000	0.0000
2024/04/25	R035	08/05/2025	11.78 Call	Bond Future	1171.8000	1.1718	1068.8500	1.0689	8.786	0.0000	0.0000
2024/04/25	R035	08/05/2025	11.78 Put	Bond Future	6997.3400	6.9973	7295.5200	7.2955	4.261	0.0000	0.0000
2024/04/25	R053	02/05/2024	13.03 Call	Bond Future	1371.5200	1.3715	1100.0300	1.1000	19.795	0.0000	0.0000
2024/04/25	R053	02/05/2024	13.03 Put	Bond Future	359.2300	0.3592	422.1200	0.4221	17.507	0.0000	0.0000
2024/04/25	R053	02/05/2024	13.04 Call	Bond Future	1419.9100	1.4199	1144.8400	1.1448	19.372	0.0000	0.0000
2024/04/25	R053	02/05/2024	13.04 Put	Bond Future	340.2000	0.3402	399.5100	0.3995	17.434	0.0000	0.0000
2024/04/25	R053	02/05/2024	13.02 Call	Bond Future	1323.8200	1.3238	1056.0300	1.0560	20.229	0.0000	0.0000
2024/04/25	R053	02/05/2024	13.02 Put	Bond Future	379.0500	0.3791	445.6400	0.4456	17.568	0.0000	0.0000
2024/04/25	R053	02/05/2024		Bond Future	12.8815	91.6561	12.9302	91.3217	0.378	0.0000	0.0000
2024/04/25	R053	01/08/2024	13.14 Call	Bond Future	3109.1900	3.1092	2905.9800	2.9060	6.536	0.0000	0.0000
2024/04/25	R053	01/08/2024	13.14 Put	Bond Future	2251.7000	2.2517	2390.3900	2.3904	6.159	0.0000	0.0000
2024/04/25	R053	01/08/2024	13.15 Call	Bond Future	3148.4100	3.1484	2943.8600	2.9439	6.497	0.0000	0.0000
2024/04/25	R053	01/08/2024	13.15 Put	Bond Future	2224.5600	2.2246	2361.9100	2.3619	6.174	0.0000	0.0000
2024/04/25	R053	01/08/2024	13.13 Call	Bond Future	3069.9800	3.0700	2868.1200	2.8681	6.575	0.0000	0.0000
2024/04/25	R053	01/08/2024	13.13 Put	Bond Future	2278.9500	2.2790	2418.9900	2.4190	6.145	0.0000	0.0000
2024/04/25	R053	01/08/2024		Bond Future	13.0120	93.6552	13.0628	93.3133	0.390	0.0000	0.0000
2024/04/25	R053	07/11/2024		Bond Future	13.1598	89.9906	13.2128	89.6408	0.403	0.0000	0.0000
2024/04/25	R053	07/11/2024	12.80 Call	Bond Future	2391.5600	2.3916	2243.1800	2.2432	6.204	0.0000	0.0000
2024/04/25	R053	07/11/2024	12.80 Put	Bond Future	4833.5400	4.8335	5034.9600	5.0350	4.167	0.0000	0.0000
2024/04/25	R053	07/11/2024	12.81 Call	Bond Future	2421.6200	2.4216	2272.0900	2.2721	6.175	0.0000	0.0000
2024/04/25	R053	07/11/2024	12.81 Put	Bond Future	4794.0400	4.7940	4994.3100	4.9943	4.177	0.0000	0.0000
2024/04/25	R053	07/11/2024	12.79 Call	Bond Future	2361.6900	2.3617	2214.4600	2.2145	6.234	0.0000	0.0000
2024/04/25	R053	07/11/2024	12.79 Put	Bond Future	4873.3200	4.8733	5075.8900	5.0759	4.157	0.0000	0.0000
2024/04/25	R053	06/02/2025		Bond Future	13.3062	91.9457	13.3615	91.5885	0.416	0.0000	0.0000
2024/04/25	R053	06/02/2025	12.94 Call	Bond Future	3193.9500	3.1940	3034.3300	3.0343	4.998	0.0000	0.0000
2024/04/25	R053	06/02/2025	12.94 Put	Bond Future	5628.5900	5.6286	5826.0800	5.8261	3.509	0.0000	0.0000
2024/04/25	R053	08/05/2025		Bond Future	13.4617	88.0490	13.5194	87.6845	0.429	0.0000	0.0000
2024/04/25	R053	08/05/2025	12.64 Call	Bond Future	2496.5800	2.4966	2367.1500	2.3672	5.184	0.0000	0.0000
2024/04/25	R053	08/05/2025	12.64 Put	Bond Future	8014.8200	8.0148	8249.8900	8.2499	2.933	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
5,189
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
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	
2024/04/25	R186	02/05/2024		Bond Future	9.4321	106.3679	9.5572	106.0788	1.327	0.0000	0.0000
2024/04/25	R186	02/05/2024	8.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R186	02/05/2024	8.00 Put	Bond Future	3383.2600	3.3833	3672.4000	3.6724	8.546	0.0000	0.0000
2024/04/25	R186	02/05/2024	8.01 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R186	02/05/2024	8.01 Put	Bond Future	3359.1400	3.3591	3648.2800	3.6483	8.608	0.0000	0.0000
2024/04/25	R186	02/05/2024	7.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R186	02/05/2024	7.99 Put	Bond Future	3407.3800	3.4074	3696.5200	3.6965	8.486	0.0000	0.0000
2024/04/25	R186	02/05/2024	10.40 Call	Bond Future	2209.2000	2.2092	1920.1300	1.9201	13.085	0.0000	0.0000
2024/04/25	R186	02/05/2024	10.40 Put	Bond Future	0.0500	0.0001	0.1200	0.0001	140.000	0.0000	0.0000
2024/04/25	R186	02/05/2024	9.73 Put	Bond Future	27.7200	0.0277	64.3900	0.0644	132.287	0.0000	0.0000
2024/04/25	R186	02/05/2024	9.73 Call	Bond Future	714.2700	0.7143	461.8000	0.4618	35.347	0.0000	0.0000
2024/04/25	R186	01/08/2024	8.69 Call	Bond Future	61.3200	0.0613	36.5100	0.0365	40.460	0.0000	0.0000
2024/04/25	R186	01/08/2024	8.69 Put	Bond Future	1789.2400	1.7892	2060.0900	2.0601	15.138	0.0000	0.0000
2024/04/25	R186	01/08/2024	8.70 Call	Bond Future	63.9100	0.0639	38.2300	0.0382	40.182	0.0000	0.0000
2024/04/25	R186	01/08/2024	8.70 Put	Bond Future	1770.2500	1.7703	2040.2300	2.0402	15.251	0.0000	0.0000
2024/04/25	R186	01/08/2024	8.68 Call	Bond Future	58.9000	0.0589	34.9200	0.0349	40.713	0.0000	0.0000
2024/04/25	R186	01/08/2024	8.68 Put	Bond Future	1808.4000	1.8084	2080.0800	2.0801	15.023	0.0000	0.0000
2024/04/25	R186	01/08/2024		Bond Future	9.4994	103.3800	9.6396	103.0843	1.476	0.0000	0.0000
2024/04/25	R186	07/11/2024		Bond Future	9.5860	105.8173	9.7463	105.5149	1.672	0.0000	0.0000
2024/04/25	R186	07/11/2024	9.14 Call	Bond Future	456.8200	0.4568	359.8000	0.3598	21.238	0.0000	0.0000
2024/04/25	R186	07/11/2024	9.14 Put	Bond Future	1304.3900	1.3044	1509.7300	1.5097	15.742	0.0000	0.0000
2024/04/25	R186	07/11/2024	9.15 Call	Bond Future	465.2500	0.4653	367.0700	0.3671	21.103	0.0000	0.0000
2024/04/25	R186	07/11/2024	9.15 Put	Bond Future	1293.7200	1.2937	1497.9000	1.4979	15.782	0.0000	0.0000
2024/04/25	R186	07/11/2024	9.13 Call	Bond Future	448.4600	0.4485	352.6100	0.3526	21.373	0.0000	0.0000
2024/04/25	R186	07/11/2024	9.13 Put	Bond Future	1315.1400	1.3151	1521.6500	1.5217	15.703	0.0000	0.0000
2024/04/25	R186	06/02/2025		Bond Future	9.7022	102.8014	9.8863	102.4928	1.897	0.0000	0.0000
2024/04/25	R186	06/02/2025	9.03 Call	Bond Future	423.3200	0.4233	335.0600	0.3351	20.849	0.0000	0.0000
2024/04/25	R186	06/02/2025	9.03 Put	Bond Future	1560.9700	1.5610	1781.3500	1.7814	14.118	0.0000	0.0000
2024/04/25	R186	08/05/2025		Bond Future	9.8757	105.0109	10.0912	104.6959	2.182	0.0000	0.0000
2024/04/25	R186	08/05/2025	8.47 Call	Bond Future	182.2200	0.1822	135.2300	0.1352	25.788	0.0000	0.0000
2024/04/25	R186	08/05/2025	8.47 Put	Bond Future	2269.4000	2.2694	2537.3500	2.5374	11.807	0.0000	0.0000
2024/04/25	R202	02/05/2024		Bond Future	257.7474	257.7474	257.5280	257.5280	0.085	0.0000	0.0000
2024/04/25	R202	01/08/2024		Bond Future	258.3333	258.3333	258.1085	258.1085	0.087	0.0000	0.0000
2024/04/25	R202	07/11/2024		Bond Future	264.4911	264.4911	264.2616	264.2616	0.087	0.0000	0.0000
2024/04/25	R202	06/02/2025		Bond Future	265.0575	265.0575	264.8279	264.8279	0.087	0.0000	0.0000
2024/04/25	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R202	06/02/2025	266.79 Put	Bond Future	1732.5300	1.7325	1962.0900	1.9621	13.250	0.0000	0.0000
2024/04/25	R202	08/05/2025		Bond Future	270.8200	270.8200	270.5863	270.5863	0.086	0.0000	0.0000

---

48,411

0

0

0

0

0

0

0

2,030

0

2,030

0

0

0

0

0

0

85,298

34,925

0

0

0

0

0

0

0

0

0

0

0

0

0

441

460

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
2024/04/25	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/04/25	R202	08/05/2025	272.31 Put	Bond Future	1489.9800	1.4900	1723.7400	1.7237	15.689	0.0000
2024/04/25	R209	02/05/2024		Bond Future	12.4511	62.6454	12.5249	62.3218	0.593	0.0000
2024/04/25	R209	02/05/2024	11.18 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	R209	02/05/2024	11.18 Put	Bond Future	5960.8200	5.9608	6284.4600	6.2845	5.429	0.0000
2024/04/25	R209	02/05/2024	11.19 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	R209	02/05/2024	11.19 Put	Bond Future	5910.9200	5.9109	6234.5600	6.2346	5.475	0.0000
2024/04/25	R209	02/05/2024	11.17 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	R209	02/05/2024	11.17 Put	Bond Future	6010.7800	6.0108	6334.4200	6.3344	5.384	0.0000
2024/04/25	R209	01/08/2024		Bond Future	12.5759	64.0117	12.6525	63.6809	0.610	0.0000
2024/04/25	R209	01/08/2024	11.79 Call	Bond Future	361.1400	0.3611	299.6400	0.2996	17.029	0.0000
2024/04/25	R209	01/08/2024	11.79 Put	Bond Future	3897.7500	3.8978	4167.0900	4.1671	6.910	0.0000
2024/04/25	R209	01/08/2024	11.80 Call	Bond Future	370.5300	0.3705	307.8300	0.3078	16.922	0.0000
2024/04/25	R209	01/08/2024	11.80 Put	Bond Future	3860.4100	3.8604	4128.5500	4.1286	6.946	0.0000
2024/04/25	R209	01/08/2024	11.78 Call	Bond Future	351.9100	0.3519	291.6100	0.2916	17.135	0.0000
2024/04/25	R209	01/08/2024	11.78 Put	Bond Future	3935.2900	3.9353	4205.8300	4.2058	6.875	0.0000
2024/04/25	R209	07/11/2024		Bond Future	12.7178	62.3637	12.7977	62.0252	0.628	0.0000
2024/04/25	R209	07/11/2024	12.22 Call	Bond Future	1241.4200	1.2414	1118.7300	1.1187	9.883	0.0000
2024/04/25	R209	07/11/2024	12.22 Put	Bond Future	3409.7600	3.4098	3625.5800	3.6256	6.329	0.0000
2024/04/25	R209	07/11/2024	12.23 Call	Bond Future	1258.5400	1.2585	1134.7300	1.1347	9.838	0.0000
2024/04/25	R209	07/11/2024	12.23 Put	Bond Future	3382.3000	3.3823	3597.0000	3.5970	6.348	0.0000
2024/04/25	R209	07/11/2024	12.21 Call	Bond Future	1224.6000	1.2246	1103.0100	1.1030	9.929	0.0000
2024/04/25	R209	07/11/2024	12.21 Put	Bond Future	3437.5700	3.4376	3654.4900	3.6545	6.310	0.0000
2024/04/25	R209	06/02/2025		Bond Future	12.8597	63.7189	12.9427	63.3732	0.646	0.0000
2024/04/25	R209	06/02/2025	12.44 Call	Bond Future	1885.5900	1.8856	1741.0500	1.7411	7.666	0.0000
2024/04/25	R209	06/02/2025	12.44 Put	Bond Future	3674.6200	3.6746	3875.7700	3.8758	5.474	0.0000
2024/04/25	R209	08/05/2025		Bond Future	13.0116	61.9317	13.0979	61.5787	0.664	0.0000
2024/04/25	R209	08/05/2025	11.89 Call	Bond Future	1135.3700	1.1354	1038.2900	1.0383	8.551	0.0000
2024/04/25	R209	08/05/2025	11.89 Put	Bond Future	5983.5000	5.9835	6239.3500	6.2394	4.276	0.0000
2024/04/25	R210	02/05/2024		Bond Future	232.7864	232.7864	233.1069	233.1069	0.138	0.0000
2024/04/25	R210	01/08/2024		Bond Future	237.9213	237.9213	238.2485	238.2485	0.138	0.0000
2024/04/25	R210	07/11/2024		Bond Future	240.2423	240.2423	240.5779	240.5779	0.140	0.0000
2024/04/25	R210	06/02/2025		Bond Future	245.5213	245.5213	245.8651	245.8651	0.140	0.0000
2024/04/25	R210	06/02/2025	239.61 Call	Bond Future	5911.3200	5.9113	6255.1100	6.2551	5.816	0.0000
2024/04/25	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/04/25	R210	08/05/2025		Bond Future	247.4269	247.4269	247.7829	247.7829	0.144	0.0000
2024/04/25	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

---

0

0

7,377

0

0

0

0

0

0

10,137

0

0

0

0

0

0

5,237

0

0

0

0

0

0

0

0

0

0

0

0

0

823

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	
2024/04/25	R210	08/05/2025	248.03 Put	Bond Future	603.0800	0.6031	247.1000	0.2471	59.027	0.0000	0.0000
2024/04/25	R213	02/05/2024		Bond Future	11.2903	81.2629	11.4195	80.7412	1.144	0.0000	0.0000
2024/04/25	R213	02/05/2024	10.29 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R213	02/05/2024	10.29 Put	Bond Future	4187.8100	4.1878	4709.5300	4.7095	12.458	0.0000	0.0000
2024/04/25	R213	02/05/2024	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R213	02/05/2024	10.30 Put	Bond Future	4144.6000	4.1446	4666.3200	4.6663	12.588	0.0000	0.0000
2024/04/25	R213	02/05/2024	10.28 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R213	02/05/2024	10.28 Put	Bond Future	4231.0400	4.2310	4752.7600	4.7528	12.331	0.0000	0.0000
2024/04/25	R213	01/08/2024		Bond Future	11.4047	83.0353	11.5405	82.5020	1.191	0.0000	0.0000
2024/04/25	R213	01/08/2024	10.87 Call	Bond Future	532.4600	0.5325	398.1600	0.3982	25.223	0.0000	0.0000
2024/04/25	R213	01/08/2024	10.87 Put	Bond Future	2676.0500	2.6761	3075.0000	3.0750	14.908	0.0000	0.0000
2024/04/25	R213	01/08/2024	10.88 Call	Bond Future	544.0900	0.5441	407.6000	0.4076	25.086	0.0000	0.0000
2024/04/25	R213	01/08/2024	10.88 Put	Bond Future	2646.9400	2.6469	3043.7000	3.0437	14.989	0.0000	0.0000
2024/04/25	R213	01/08/2024	10.86 Call	Bond Future	520.8600	0.5209	388.7400	0.3887	25.366	0.0000	0.0000
2024/04/25	R213	01/08/2024	10.86 Put	Bond Future	2705.2200	2.7052	3106.3500	3.1064	14.828	0.0000	0.0000
2024/04/25	R213	07/11/2024		Bond Future	11.5459	81.4314	11.6893	80.8858	1.242	0.0000	0.0000
2024/04/25	R213	07/11/2024	11.22 Call	Bond Future	1370.7400	1.3707	1154.8400	1.1548	15.751	0.0000	0.0000
2024/04/25	R213	07/11/2024	11.22 Put	Bond Future	2627.6000	2.6276	2957.3100	2.9573	12.548	0.0000	0.0000
2024/04/25	R213	07/11/2024	11.23 Call	Bond Future	1387.7100	1.3877	1170.0500	1.1701	15.685	0.0000	0.0000
2024/04/25	R213	07/11/2024	11.23 Put	Bond Future	2605.6400	2.6056	2933.5900	2.9336	12.586	0.0000	0.0000
2024/04/25	R213	07/11/2024	11.21 Call	Bond Future	1353.8900	1.3539	1139.7400	1.1397	15.817	0.0000	0.0000
2024/04/25	R213	07/11/2024	11.21 Put	Bond Future	2649.7100	2.6497	2981.1700	2.9812	12.509	0.0000	0.0000
2024/04/25	R213	06/02/2025		Bond Future	11.6967	83.2016	11.8481	82.6443	1.294	0.0000	0.0000
2024/04/25	R213	06/02/2025	11.35 Call	Bond Future	1790.7800	1.7908	1558.5200	1.5585	12.970	0.0000	0.0000
2024/04/25	R213	06/02/2025	11.35 Put	Bond Future	3085.8000	3.0858	3410.8100	3.4108	10.532	0.0000	0.0000
2024/04/25	R213	08/05/2025		Bond Future	11.8558	81.4284	12.0155	80.8594	1.347	0.0000	0.0000
2024/04/25	R213	08/05/2025	10.52 Call	Bond Future	751.6800	0.7517	630.0800	0.6301	16.177	0.0000	0.0000
2024/04/25	R213	08/05/2025	10.52 Put	Bond Future	5713.1000	5.7131	6160.4700	6.1605	7.831	0.0000	0.0000
2024/04/25	R214	02/05/2024	13.52 Call	Bond Future	3418.8600	3.4189	3111.4400	3.1114	8.992	0.0000	0.0000
2024/04/25	R214	02/05/2024	13.52 Put	Bond Future	1.8200	0.0018	2.0800	0.0021	14.286	0.0000	0.0000
2024/04/25	R214	02/05/2024	12.87 Call	Bond Future	894.0300	0.8940	659.3500	0.6594	26.250	0.0000	0.0000
2024/04/25	R214	02/05/2024	12.87 Put	Bond Future	229.4300	0.2294	302.4300	0.3024	31.818	0.0000	0.0000
2024/04/25	R214	02/05/2024	12.12 Put	Bond Future	2798.5000	2.7985	3104.0700	3.1041	10.919	0.0000	0.0000
2024/04/25	R214	02/05/2024	12.12 Call	Bond Future	2.6500	0.0027	0.5400	0.0005	79.623	0.0000	0.0000
2024/04/25	R214	02/05/2024	12.14 Put	Bond Future	2702.8200	2.7028	3007.7800	3.0078	11.283	0.0000	0.0000
2024/04/25	R214	02/05/2024	12.14 Call	Bond Future	3.4800	0.0035	0.7600	0.0008	78.161	0.0000	0.0000
2024/04/25	R214	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

---

0  
18,567  
0  
0  
0  
0  
0  
0  
24,526  
0  
0  
0  
0  
0  
0  
10,002  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
13,110  
0  
13,110  
0  
8,000  
0  
5,110  
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	
2024/04/25	R214	02/05/2024	11.47 Put	Bond Future	6067.3600	6.0674	6375.0400	6.3750	5.071	0.0000	0.0000
2024/04/25	R214	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R214	02/05/2024	11.48 Put	Bond Future	6014.9800	6.0150	6322.6600	6.3227	5.115	0.0000	0.0000
2024/04/25	R214	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R214	02/05/2024	11.46 Put	Bond Future	6119.8000	6.1198	6427.4800	6.4275	5.028	0.0000	0.0000
2024/04/25	R214	02/05/2024		Bond Future	12.7205	58.4366	12.7894	58.1289	0.541	0.0000	0.0000
2024/04/25	R214	01/08/2024		Bond Future	12.8384	59.7111	12.9099	59.3966	0.557	0.0000	0.0000
2024/04/25	R214	01/08/2024	12.17 Call	Bond Future	459.8600	0.4599	389.1400	0.3891	15.379	0.0000	0.0000
2024/04/25	R214	01/08/2024	12.17 Put	Bond Future	3538.5900	3.5386	3782.3600	3.7824	6.889	0.0000	0.0000
2024/04/25	R214	01/08/2024	12.18 Call	Bond Future	471.1300	0.4711	399.1400	0.3991	15.280	0.0000	0.0000
2024/04/25	R214	01/08/2024	12.18 Put	Bond Future	3501.9200	3.5019	3744.4200	3.7444	6.925	0.0000	0.0000
2024/04/25	R214	01/08/2024	12.16 Call	Bond Future	448.6700	0.4487	379.2300	0.3792	15.477	0.0000	0.0000
2024/04/25	R214	01/08/2024	12.16 Put	Bond Future	3575.4000	3.5754	3820.4500	3.8205	6.854	0.0000	0.0000
2024/04/25	R214	07/11/2024		Bond Future	12.9755	57.8116	13.0498	57.4898	0.573	0.0000	0.0000
2024/04/25	R214	07/11/2024	12.61 Call	Bond Future	1530.0600	1.5301	1397.9100	1.3979	8.637	0.0000	0.0000
2024/04/25	R214	07/11/2024	12.61 Put	Bond Future	3155.1200	3.1551	3344.7400	3.3447	6.010	0.0000	0.0000
2024/04/25	R214	07/11/2024	12.62 Call	Bond Future	1549.6700	1.5497	1416.4600	1.4165	8.596	0.0000	0.0000
2024/04/25	R214	07/11/2024	12.62 Put	Bond Future	3129.3000	3.1293	3317.8600	3.3179	6.026	0.0000	0.0000
2024/04/25	R214	07/11/2024	12.60 Call	Bond Future	1510.7500	1.5108	1379.6600	1.3797	8.677	0.0000	0.0000
2024/04/25	R214	07/11/2024	12.60 Put	Bond Future	3181.2800	3.1813	3371.9600	3.3720	5.994	0.0000	0.0000
2024/04/25	R214	06/02/2025		Bond Future	13.1146	59.0680	13.1918	58.7395	0.589	0.0000	0.0000
2024/04/25	R214	06/02/2025	12.71 Call	Bond Future	1910.5300	1.9105	1771.5800	1.7716	7.273	0.0000	0.0000
2024/04/25	R214	06/02/2025	12.71 Put	Bond Future	3683.1100	3.6831	3872.7500	3.8728	5.149	0.0000	0.0000
2024/04/25	R214	08/05/2025		Bond Future	13.2548	57.0297	13.3349	56.6942	0.604	0.0000	0.0000
2024/04/25	R214	08/05/2025	12.40 Call	Bond Future	1546.6700	1.5467	1433.3800	1.4334	7.325	0.0000	0.0000
2024/04/25	R214	08/05/2025	12.40 Put	Bond Future	5331.3400	5.3313	5553.5300	5.5535	4.168	0.0000	0.0000
2024/04/25	R248	02/05/2024	11.40 Put	Bond Future	9007.9200	9.0079	9267.8600	9.2679	2.886	0.0000	0.0000
2024/04/25	R248	02/05/2024	11.40 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R248	02/05/2024	12.40 Put	Bond Future	2844.6900	2.8447	3097.9800	3.0980	8.904	0.0000	0.0000
2024/04/25	R248	02/05/2024	12.40 Call	Bond Future	10.1500	0.0102	3.5000	0.0035	65.517	0.0000	0.0000
2024/04/25	R248	02/05/2024	13.16 Call	Bond Future	1465.9200	1.4659	1231.6100	1.2316	15.984	0.0000	0.0000
2024/04/25	R248	02/05/2024	13.16 Put	Bond Future	156.9900	0.1570	182.6200	0.1826	16.326	0.0000	0.0000
2024/04/25	R248	02/05/2024		Bond Future	12.9112	71.0085	12.9599	70.7485	0.378	0.0000	0.0000
2024/04/25	R248	02/05/2024	11.47 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R248	02/05/2024	11.47 Put	Bond Future	8546.2800	8.5463	8806.2200	8.8062	3.042	0.0000	0.0000
2024/04/25	R248	02/05/2024	11.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	R248	02/05/2024	11.48 Put	Bond Future	8480.7200	8.4807	8740.6600	8.7407	3.065	0.0000	0.0000
2024/04/25	R248	02/05/2024	11.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0  
0  
0  
0  
0  
12,822  
9,258  
0  
0  
0  
0  
0  
0  
1,770  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
23,428  
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	
2024/04/25	R248	02/05/2024	11.46 Put	Bond Future	8611.9400	8.6119	8871.8800	8.8719	3.018	0.0000	0.0000
2024/04/25	R248	01/08/2024		Bond Future	13.0376	72.5572	13.0883	72.2914	0.389	0.0000	0.0000
2024/04/25	R248	01/08/2024	12.31 Call	Bond Future	478.1900	0.4782	421.7300	0.4217	11.807	0.0000	0.0000
2024/04/25	R248	01/08/2024	12.31 Put	Bond Future	4501.6100	4.5016	4710.9400	4.7109	4.650	0.0000	0.0000
2024/04/25	R248	01/08/2024	12.32 Call	Bond Future	490.5400	0.4905	433.0100	0.4330	11.728	0.0000	0.0000
2024/04/25	R248	01/08/2024	12.32 Put	Bond Future	4455.8600	4.4559	4664.1200	4.6641	4.674	0.0000	0.0000
2024/04/25	R248	01/08/2024	12.30 Call	Bond Future	466.0500	0.4661	410.6500	0.4107	11.887	0.0000	0.0000
2024/04/25	R248	01/08/2024	12.30 Put	Bond Future	4547.6500	4.5477	4758.0400	4.7580	4.626	0.0000	0.0000
2024/04/25	R248	07/11/2024		Bond Future	13.1842	69.8157	13.2371	69.5438	0.401	0.0000	0.0000
2024/04/25	R248	07/11/2024	12.79 Call	Bond Future	1777.6800	1.7777	1665.5000	1.6655	6.310	0.0000	0.0000
2024/04/25	R248	07/11/2024	12.79 Put	Bond Future	3864.9800	3.8650	4024.6600	4.0247	4.131	0.0000	0.0000
2024/04/25	R248	07/11/2024	12.80 Call	Bond Future	1800.5300	1.8005	1687.4500	1.6875	6.280	0.0000	0.0000
2024/04/25	R248	07/11/2024	12.80 Put	Bond Future	3833.4800	3.8335	3992.2600	3.9923	4.142	0.0000	0.0000
2024/04/25	R248	07/11/2024	12.78 Call	Bond Future	1754.7800	1.7548	1643.5000	1.6435	6.342	0.0000	0.0000
2024/04/25	R248	07/11/2024	12.78 Put	Bond Future	3896.5100	3.8965	4057.0900	4.0571	4.121	0.0000	0.0000
2024/04/25	R248	06/02/2025		Bond Future	13.3332	71.3329	13.3883	71.0553	0.414	0.0000	0.0000
2024/04/25	R248	06/02/2025	12.71 Call	Bond Future	1826.1000	1.8261	1722.4700	1.7225	5.675	0.0000	0.0000
2024/04/25	R248	06/02/2025	12.71 Put	Bond Future	5109.6300	5.1096	5283.5800	5.2836	3.404	0.0000	0.0000
2024/04/25	R248	08/05/2025		Bond Future	13.4833	68.4126	13.5407	68.1292	0.426	0.0000	0.0000
2024/04/25	R248	08/05/2025	12.60 Call	Bond Future	1820.9900	1.8210	1724.5800	1.7246	5.294	0.0000	0.0000
2024/04/25	R248	08/05/2025	12.60 Put	Bond Future	6464.9500	6.4650	6651.8800	6.6519	2.891	0.0000	0.0000
2024/04/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/04/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

---

0

245,491

0

0

0

0

0

0

11,080

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

**2226430**