



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 05/09/2024 TO 05/09/2024

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
2024/09/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	2025	07/11/2024		Bond Future	185.3806	185.3806	185.3902	0.005	0.0000	0.0000
2024/09/05	2029	07/11/2024		Bond Future	134.5865	134.5865	134.0855	0.372	0.0000	0.0000
2024/09/05	2029	06/02/2025		Bond Future	137.4123	137.4123	136.9014	0.372	0.0000	0.0000
2024/09/05	2029	06/02/2025	132.40 Call	Bond Future	5012.2700	5.0123	4501.4100	10.192	0.0000	0.0000
2024/09/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2029	08/05/2025		Bond Future	138.7624	138.7624	138.2430	0.374	0.0000	0.0000

Open Interest

0

0

0

0

0

0

9,240

10,084

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	
2024/09/05	2029	08/05/2025	137.85 Call	Bond Future	912.3800	0.9124	393.0100	0.3930	56.925	0.0000	0.0000
2024/09/05	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2029	07/08/2025		Bond Future	141.4978	141.4978	140.9689	140.9689	0.374	0.0000	0.0000
2024/09/05	2029	07/08/2025	137.41 Call	Bond Future	4087.7600	4.0878	3558.8500	3.5589	12.939	0.0000	0.0000
2024/09/05	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2029	06/11/2025		Bond Future	142.7970	142.7970	142.2607	142.2607	0.376	0.0000	0.0000
2024/09/05	2029	06/11/2025	139.79 Call	Bond Future	3007.0100	3.0070	2470.6500	2.4707	17.837	0.0000	0.0000
2024/09/05	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.21 Put	Bond Future	44.6900	0.0447	32.4800	0.0325	27.322	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.21 Call	Bond Future	4477.0100	4.4770	4756.2500	4.7563	6.237	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.71 Put	Bond Future	9.5300	0.0095	6.5600	0.0066	31.165	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.71 Call	Bond Future	6293.7900	6.2938	6582.2700	6.5823	4.584	0.0000	0.0000
2024/09/05	2030	07/11/2024	11.91 Call	Bond Future	10542.3600	10.5424	10833.7800	10.8338	2.764	0.0000	0.0000
2024/09/05	2030	07/11/2024	11.91 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2024/09/05	2030	07/11/2024		Bond Future	9.0626	97.8978	8.9895	98.1892	0.807	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.75 Call	Bond Future	6438.8000	6.4388	6727.6100	6.7276	4.485	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.75 Put	Bond Future	8.4000	0.0084	5.7600	0.0058	31.429	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.76 Call	Bond Future	6475.0200	6.4750	6763.9000	6.7639	4.461	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.76 Put	Bond Future	8.1400	0.0081	5.5700	0.0056	31.572	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.74 Call	Bond Future	6402.5700	6.4026	6691.2900	6.6913	4.509	0.0000	0.0000
2024/09/05	2030	07/11/2024	10.74 Put	Bond Future	8.6800	0.0087	5.9500	0.0060	31.452	0.0000	0.0000
2024/09/05	2030	06/02/2025		Bond Future	9.0996	95.9194	9.0218	96.2174	0.855	0.0000	0.0000
2024/09/05	2030	06/02/2025	10.68 Call	Bond Future	5951.8500	5.9519	6227.8200	6.2278	4.637	0.0000	0.0000
2024/09/05	2030	06/02/2025	10.68 Put	Bond Future	138.4700	0.1385	116.4700	0.1165	15.888	0.0000	0.0000
2024/09/05	2030	06/02/2025	8.68 Put	Bond Future	2362.8600	2.3629	2163.4700	2.1635	8.439	0.0000	0.0000
2024/09/05	2030	06/02/2025	8.68 Call	Bond Future	742.3800	0.7424	840.9600	0.8410	13.279	0.0000	0.0000
2024/09/05	2030	06/02/2025	9.18 Put	Bond Future	1276.3000	1.2763	1140.0800	1.1401	10.673	0.0000	0.0000
2024/09/05	2030	06/02/2025	9.18 Call	Bond Future	1583.2200	1.5832	1744.9700	1.7450	10.217	0.0000	0.0000
2024/09/05	2030	06/02/2025	9.69 Call	Bond Future	2848.4100	2.8484	3066.7000	3.0667	7.664	0.0000	0.0000
2024/09/05	2030	06/02/2025	9.69 Put	Bond Future	623.7400	0.6237	544.0600	0.5441	12.775	0.0000	0.0000
2024/09/05	2030	08/05/2025	8.68 Put	Bond Future	2775.7600	2.7758	2577.1200	2.5771	7.156	0.0000	0.0000
2024/09/05	2030	08/05/2025	8.68 Call	Bond Future	964.0200	0.9640	1069.8600	1.0699	10.979	0.0000	0.0000
2024/09/05	2030	08/05/2025	9.18 Put	Bond Future	1747.1700	1.7472	1599.3300	1.5993	8.462	0.0000	0.0000
2024/09/05	2030	08/05/2025	9.18 Call	Bond Future	1786.8500	1.7869	1943.4900	1.9435	8.766	0.0000	0.0000
2024/09/05	2030	08/05/2025	9.99 Call	Bond Future	3722.0800	3.7221	3947.6200	3.9476	6.060	0.0000	0.0000
2024/09/05	2030	08/05/2025	9.99 Put	Bond Future	773.9600	0.7740	695.0200	0.6950	10.199	0.0000	0.0000
2024/09/05	2030	08/05/2025	12.28 Call	Bond Future	10639.9700	10.6400	10938.4300	10.9384	2.805	0.0000	0.0000
2024/09/05	2030	08/05/2025	12.28 Put	Bond Future	40.0500	0.0401	34.0300	0.0340	15.031	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
600
0
600
0
600
180,550
0
0
0
0
0
0
0
0
0
0
0
800
0
800
0
800
0
800
0
800
0
800
0
800
0
2,280

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/09/05	2030	08/05/2025	10.69 Put	Bond Future	373.7900	0.3738	331.4600	0.3315	11.325	0.0000	0.0000
2024/09/05	2030	08/05/2025	10.69 Call	Bond Future	5748.0100	5.7480	6010.1600	6.0102	4.561	0.0000	0.0000
2024/09/05	2030	08/05/2025	11.86 Call	Bond Future	9338.4500	9.3385	9631.6700	9.6317	3.140	0.0000	0.0000
2024/09/05	2030	08/05/2025	11.86 Put	Bond Future	81.6800	0.0817	70.4200	0.0704	13.786	0.0000	0.0000
2024/09/05	2030	08/05/2025	10.31 Put	Bond Future	556.0800	0.5561	496.3200	0.4963	10.747	0.0000	0.0000
2024/09/05	2030	08/05/2025	10.31 Call	Bond Future	4623.1200	4.6231	4867.8400	4.8678	5.293	0.0000	0.0000
2024/09/05	2030	08/05/2025		Bond Future	9.1692	97.8340	9.0862	98.1385	0.905	0.0000	0.0000
2024/09/05	2030	08/05/2025	9.93 Call	Bond Future	3559.3800	3.5594	3780.8200	3.7808	6.221	0.0000	0.0000
2024/09/05	2030	08/05/2025	9.93 Put	Bond Future	822.9300	0.8229	739.8900	0.7399	10.091	0.0000	0.0000
2024/09/05	2030	07/08/2025	12.12 Call	Bond Future	9526.9700	9.5270	9820.3600	9.8204	3.080	0.0000	0.0000
2024/09/05	2030	07/08/2025	12.12 Put	Bond Future	154.9100	0.1549	137.3600	0.1374	11.329	0.0000	0.0000
2024/09/05	2030	07/08/2025	10.48 Put	Bond Future	792.8400	0.7928	722.4200	0.7224	8.882	0.0000	0.0000
2024/09/05	2030	07/08/2025	10.48 Call	Bond Future	4936.3600	4.9364	5176.8800	5.1769	4.872	0.0000	0.0000
2024/09/05	2030	07/08/2025		Bond Future	9.2605	95.7278	9.1716	96.0387	0.960	0.0000	0.0000
2024/09/05	2030	07/08/2025	11.11 Call	Bond Future	6677.9200	6.6779	6943.4200	6.9434	3.976	0.0000	0.0000
2024/09/05	2030	07/08/2025	11.11 Put	Bond Future	480.6900	0.4807	435.2500	0.4353	9.453	0.0000	0.0000
2024/09/05	2030	06/11/2025		Bond Future	9.3598	97.5639	9.2646	97.8813	1.018	0.0000	0.0000
2024/09/05	2030	06/11/2025	9.54 Call	Bond Future	2531.0900	2.5311	2707.9300	2.7079	6.987	0.0000	0.0000
2024/09/05	2030	06/11/2025	9.54 Put	Bond Future	1934.3400	1.9343	1793.7700	1.7938	7.267	0.0000	0.0000
2024/09/05	2032	07/11/2024	9.75 Put	Bond Future	1422.7400	1.4227	1172.0500	1.1721	17.620	0.0000	0.0000
2024/09/05	2032	07/11/2024	9.75 Call	Bond Future	951.9900	0.9520	1160.0500	1.1601	21.855	0.0000	0.0000
2024/09/05	2032	07/11/2024	9.90 Put	Bond Future	1075.9100	1.0759	869.9800	0.8700	19.140	0.0000	0.0000
2024/09/05	2032	07/11/2024	9.90 Call	Bond Future	1339.2200	1.3392	1592.0400	1.5920	18.878	0.0000	0.0000
2024/09/05	2032	07/11/2024	10.60 Call	Bond Future	3839.2700	3.8393	4235.5500	4.2356	10.322	0.0000	0.0000
2024/09/05	2032	07/11/2024	10.60 Put	Bond Future	247.1900	0.2472	184.7200	0.1847	25.272	0.0000	0.0000
2024/09/05	2032	07/11/2024	9.86 Call	Bond Future	1229.2700	1.2293	1470.4400	1.4704	19.619	0.0000	0.0000
2024/09/05	2032	07/11/2024	9.86 Put	Bond Future	1160.9800	1.1610	943.4000	0.9434	18.741	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.11 Put	Bond Future	75.4700	0.0755	53.7000	0.0537	28.846	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.11 Call	Bond Future	5995.7100	5.9957	6432.6900	6.4327	7.288	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.61 Put	Bond Future	22.8300	0.0228	15.5900	0.0156	31.713	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.61 Call	Bond Future	8149.4800	8.1495	8600.9900	8.6010	5.540	0.0000	0.0000
2024/09/05	2032	07/11/2024	12.95 Call	Bond Future	13689.5400	13.6895	14148.2300	14.1482	3.351	0.0000	0.0000
2024/09/05	2032	07/11/2024	12.95 Put	Bond Future	0.1300	0.0001	0.0700	0.0001	46.154	0.0000	0.0000
2024/09/05	2032	07/11/2024		Bond Future	9.8460	92.7205	9.7524	93.1792	0.950	0.0000	0.0000
2024/09/05	2032	07/11/2024	13.36 Call	Bond Future	15295.0500	15.2951	15753.7900	15.7538	2.999	0.0000	0.0000
2024/09/05	2032	07/11/2024	13.36 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.64 Put	Bond Future	21.2400	0.0212	14.4800	0.0145	31.827	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.64 Call	Bond Future	8277.9400	8.2779	8729.9300	8.7299	5.460	0.0000	0.0000

0
2,280
0
1,640
0
1,640
0
0
0
0
1,054
0
1,054
0
0
0
0
0
0
0
0
50
0
100
0
200
0
0
0
600
0
600
0
600
103,006
0
1,615
0
1,615

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	
2024/09/05	2032	07/11/2024	11.48 Call	Bond Future	7591.2300	7.5912	8040.3200	8.0403	5.916	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.48 Put	Bond Future	31.1500	0.0312	21.4900	0.0215	31.011	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.49 Call	Bond Future	7634.2600	7.6343	8083.5600	8.0836	5.885	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.49 Put	Bond Future	30.4300	0.0304	20.9800	0.0210	31.055	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.47 Call	Bond Future	7548.2000	7.5482	7997.0700	7.9971	5.947	0.0000	0.0000
2024/09/05	2032	07/11/2024	11.47 Put	Bond Future	31.9100	0.0319	22.0300	0.0220	30.962	0.0000	0.0000
2024/09/05	2032	06/02/2025		Bond Future	9.9154	94.6444	9.8172	95.1132	0.990	0.0000	0.0000
2024/09/05	2032	06/02/2025	11.72 Call	Bond Future	8257.1700	8.2572	8696.3900	8.6964	5.319	0.0000	0.0000
2024/09/05	2032	06/02/2025	11.72 Put	Bond Future	160.5400	0.1605	131.0100	0.1310	18.394	0.0000	0.0000
2024/09/05	2032	06/02/2025	9.42 Put	Bond Future	3222.1500	3.2222	2899.0500	2.8991	10.027	0.0000	0.0000
2024/09/05	2032	06/02/2025	9.42 Call	Bond Future	826.2500	0.8263	971.9000	0.9719	17.628	0.0000	0.0000
2024/09/05	2032	06/02/2025	9.92 Put	Bond Future	1828.2200	1.8282	1602.8100	1.6028	12.329	0.0000	0.0000
2024/09/05	2032	06/02/2025	9.92 Call	Bond Future	1850.0100	1.8500	2093.3500	2.0934	13.153	0.0000	0.0000
2024/09/05	2032	06/02/2025	10.61 Call	Bond Future	3984.4500	3.9845	4339.3600	4.3394	8.907	0.0000	0.0000
2024/09/05	2032	06/02/2025	10.61 Put	Bond Future	754.3500	0.7544	640.5100	0.6405	15.091	0.0000	0.0000
2024/09/05	2032	08/05/2025	9.42 Put	Bond Future	3869.2500	3.8693	3547.8900	3.5479	8.305	0.0000	0.0000
2024/09/05	2032	08/05/2025	9.42 Call	Bond Future	1116.3000	1.1163	1273.6000	1.2736	14.091	0.0000	0.0000
2024/09/05	2032	08/05/2025	9.92 Put	Bond Future	2487.4800	2.4875	2244.3300	2.2443	9.775	0.0000	0.0000
2024/09/05	2032	08/05/2025	9.92 Call	Bond Future	2095.4800	2.0955	2330.9900	2.3310	11.239	0.0000	0.0000
2024/09/05	2032	08/05/2025	10.97 Call	Bond Future	5227.1200	5.2271	5595.7700	5.5958	7.053	0.0000	0.0000
2024/09/05	2032	08/05/2025	10.97 Put	Bond Future	900.0400	0.9000	790.0300	0.7900	12.223	0.0000	0.0000
2024/09/05	2032	08/05/2025		Bond Future	10.0046	92.3706	9.9014	92.8493	1.032	0.0000	0.0000
2024/09/05	2032	08/05/2025	10.91 Call	Bond Future	5021.3800	5.0214	5384.3500	5.3844	7.228	0.0000	0.0000
2024/09/05	2032	08/05/2025	10.91 Put	Bond Future	955.5500	0.9556	839.8600	0.8399	12.107	0.0000	0.0000
2024/09/05	2032	07/08/2025		Bond Future	10.1098	94.1670	10.0012	94.6555	1.075	0.0000	0.0000
2024/09/05	2032	07/08/2025	12.01 Call	Bond Future	8739.7800	8.7398	9154.4300	9.1544	4.744	0.0000	0.0000
2024/09/05	2032	07/08/2025	12.01 Put	Bond Future	704.1300	0.7041	630.2400	0.6302	10.494	0.0000	0.0000
2024/09/05	2032	06/11/2025		Bond Future	10.2306	91.8128	10.1161	92.3111	1.119	0.0000	0.0000
2024/09/05	2032	06/11/2025	10.42 Call	Bond Future	3589.4500	3.5895	3870.0900	3.8701	7.818	0.0000	0.0000
2024/09/05	2032	06/11/2025	10.42 Put	Bond Future	2772.5800	2.7726	2554.8500	2.5549	7.853	0.0000	0.0000
2024/09/05	2033	07/11/2024		Bond Future	127.7626	127.7626	127.8020	127.8020	0.031	0.0000	0.0000
2024/09/05	2033	06/02/2025		Bond Future	130.4452	130.4452	130.4860	130.4860	0.031	0.0000	0.0000
2024/09/05	2033	06/02/2025	124.94 Call	Bond Future	5505.1600	5.5052	5545.9500	5.5460	0.741	0.0000	0.0000
2024/09/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2033	08/05/2025		Bond Future	131.5550	131.5550	131.5984	131.5984	0.033	0.0000	0.0000
2024/09/05	2033	08/05/2025	130.62 Call	Bond Future	934.9700	0.9350	978.3600	0.9784	4.641	0.0000	0.0000
2024/09/05	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2033	07/08/2025		Bond Future	134.1485	134.1485	134.1934	134.1934	0.033	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	
2024/09/05	2033	07/08/2025	128.65 Call	Bond Future	5498.4600	5.4985	5543.3700	5.5434	0.817	0.0000	0.0000
2024/09/05	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2033	06/11/2025		Bond Future	135.2021	135.2021	135.2507	135.2507	0.036	0.0000	0.0000
2024/09/05	2033	06/11/2025	133.14 Call	Bond Future	2062.1400	2.0621	2110.6700	2.1107	2.353	0.0000	0.0000
2024/09/05	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2037	07/11/2024		Bond Future	10.9914	85.8399	10.8624	86.5993	1.174	0.0000	0.0000
2024/09/05	2037	07/11/2024	12.58 Call	Bond Future	8631.7600	8.6318	9376.9700	9.3770	8.633	0.0000	0.0000
2024/09/05	2037	07/11/2024	12.58 Put	Bond Future	35.1000	0.0351	20.9600	0.0210	40.285	0.0000	0.0000
2024/09/05	2037	07/11/2024	12.59 Call	Bond Future	8680.8700	8.6809	9426.4200	9.4264	8.588	0.0000	0.0000
2024/09/05	2037	07/11/2024	12.59 Put	Bond Future	34.2000	0.0342	20.4000	0.0204	40.351	0.0000	0.0000
2024/09/05	2037	07/11/2024	12.57 Call	Bond Future	8582.6500	8.5827	9327.5100	9.3275	8.679	0.0000	0.0000
2024/09/05	2037	07/11/2024	12.57 Put	Bond Future	36.0400	0.0360	21.5500	0.0216	40.205	0.0000	0.0000
2024/09/05	2037	06/02/2025		Bond Future	11.0818	83.3606	10.9477	84.1361	1.210	0.0000	0.0000
2024/09/05	2037	06/02/2025	12.76 Call	Bond Future	9193.1800	9.1932	9904.8700	9.9049	7.741	0.0000	0.0000
2024/09/05	2037	06/02/2025	12.76 Put	Bond Future	293.2300	0.2932	229.4300	0.2294	21.758	0.0000	0.0000
2024/09/05	2037	08/05/2025		Bond Future	11.1926	85.0238	11.0532	85.8154	1.246	0.0000	0.0000
2024/09/05	2037	08/05/2025	12.25 Call	Bond Future	6802.7700	6.8028	7422.6400	7.4226	9.112	0.0000	0.0000
2024/09/05	2037	08/05/2025	12.25 Put	Bond Future	1130.7100	1.1307	959.0600	0.9591	15.181	0.0000	0.0000
2024/09/05	2037	08/05/2025	12.55 Put	Bond Future	856.7700	0.8568	721.7800	0.7218	15.756	0.0000	0.0000
2024/09/05	2037	08/05/2025	12.55 Call	Bond Future	8037.3200	8.0373	8693.8500	8.6939	8.169	0.0000	0.0000
2024/09/05	2037	08/05/2025	13.30 Put	Bond Future	424.4800	0.4245	352.2600	0.3523	17.014	0.0000	0.0000
2024/09/05	2037	08/05/2025	13.30 Call	Bond Future	11195.6900	11.1957	11914.9900	11.9150	6.425	0.0000	0.0000
2024/09/05	2037	08/05/2025	13.35 Put	Bond Future	398.8000	0.3988	330.2600	0.3303	17.187	0.0000	0.0000
2024/09/05	2037	08/05/2025	13.35 Call	Bond Future	11400.5700	11.4006	12123.5500	12.1236	6.342	0.0000	0.0000
2024/09/05	2037	07/08/2025		Bond Future	11.3180	82.4170	11.1728	83.2244	1.283	0.0000	0.0000
2024/09/05	2037	07/08/2025	13.01 Call	Bond Future	9787.8200	9.7878	10451.9900	10.4520	6.786	0.0000	0.0000
2024/09/05	2037	07/08/2025	13.01 Put	Bond Future	1143.3800	1.1434	1000.1700	1.0002	12.525	0.0000	0.0000
2024/09/05	2037	07/08/2025	12.17 Call	Bond Future	6589.8700	6.5899	7160.1600	7.1602	8.654	0.0000	0.0000
2024/09/05	2037	07/08/2025	12.17 Put	Bond Future	2066.8400	2.0668	1829.7500	1.8298	11.471	0.0000	0.0000
2024/09/05	2037	07/08/2025	11.42 Call	Bond Future	4049.8000	4.0498	4499.0400	4.4990	11.093	0.0000	0.0000
2024/09/05	2037	07/08/2025	11.42 Put	Bond Future	3488.8500	3.4889	3130.7100	3.1307	10.265	0.0000	0.0000
2024/09/05	2037	07/08/2025	10.55 Put	Bond Future	6251.8400	6.2518	5722.7100	5.7227	8.464	0.0000	0.0000
2024/09/05	2037	07/08/2025	10.55 Call	Bond Future	1852.6300	1.8526	2130.8800	2.1309	15.019	0.0000	0.0000
2024/09/05	2037	07/08/2025	10.64 Put	Bond Future	5898.2900	5.8983	5386.9200	5.3869	8.670	0.0000	0.0000
2024/09/05	2037	07/08/2025	10.64 Call	Bond Future	2031.3500	2.0314	2327.3600	2.3274	14.572	0.0000	0.0000
2024/09/05	2037	06/11/2025		Bond Future	11.4457	83.9960	11.2946	84.8194	1.320	0.0000	0.0000
2024/09/05	2037	06/11/2025	11.63 Call	Bond Future	4712.8200	4.7128	5183.5000	5.1835	9.987	0.0000	0.0000
2024/09/05	2037	06/11/2025	11.63 Put	Bond Future	3723.5100	3.7235	3370.8500	3.3709	9.471	0.0000	0.0000

0

0

0

0

0

203,385

0

0

0

0

0

0

0

0

0

3,975

0

0

0

15,000

0

7,500

0

7,500

0

0

0

0

2,541

0

2,541

0

2,341

0

200

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	
2024/09/05	2038	07/11/2024		Bond Future	140.9516	140.9516	139.5555	139.5555	0.991	0.0000	0.0000
2024/09/05	2038	06/02/2025		Bond Future	141.7978	141.7978	140.3737	140.3737	1.004	0.0000	0.0000
2024/09/05	2038	06/02/2025	135.23 Call	Bond Future	6567.7900	6.5678	5143.7200	5.1437	21.683	0.0000	0.0000
2024/09/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2038	08/05/2025		Bond Future	144.6642	144.6642	143.2123	143.2123	1.004	0.0000	0.0000
2024/09/05	2038	08/05/2025	139.68 Call	Bond Future	4984.1700	4.9842	3532.3300	3.5323	29.129	0.0000	0.0000
2024/09/05	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2038	07/08/2025		Bond Future	145.3577	145.3577	143.8806	143.8806	1.016	0.0000	0.0000
2024/09/05	2038	07/08/2025	139.56 Call	Bond Future	5797.7100	5.7977	4320.6400	4.3206	25.477	0.0000	0.0000
2024/09/05	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2038	06/11/2025		Bond Future	148.1853	148.1853	146.6800	146.6800	1.016	0.0000	0.0000
2024/09/05	2038	06/11/2025	143.88 Call	Bond Future	4305.2700	4.3053	2799.9800	2.8000	34.964	0.0000	0.0000
2024/09/05	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.10 Put	Bond Future	218.8300	0.2188	138.5600	0.1386	36.681	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.10 Call	Bond Future	5638.6200	5.6386	6449.1100	6.4491	14.374	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.60 Call	Bond Future	8272.3700	8.2724	9137.2600	9.1373	10.455	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.60 Put	Bond Future	62.9600	0.0630	37.0900	0.0371	41.090	0.0000	0.0000
2024/09/05	2040	07/11/2024	13.15 Call	Bond Future	11120.0700	11.1201	12003.9500	12.0040	7.949	0.0000	0.0000
2024/09/05	2040	07/11/2024	13.15 Put	Bond Future	15.3300	0.0153	8.4500	0.0085	44.879	0.0000	0.0000
2024/09/05	2040	07/11/2024		Bond Future	11.2021	86.5980	11.0629	87.4888	1.243	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.85 Call	Bond Future	9580.4100	9.5804	10456.9300	10.4569	9.149	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.85 Put	Bond Future	33.1700	0.0332	18.9300	0.0189	42.930	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.86 Call	Bond Future	9632.3100	9.6323	10509.1700	10.5092	9.103	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.86 Put	Bond Future	32.3200	0.0323	18.4200	0.0184	43.007	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.84 Call	Bond Future	9528.4600	9.5285	10404.6300	10.4046	9.195	0.0000	0.0000
2024/09/05	2040	07/11/2024	12.84 Put	Bond Future	34.0300	0.0340	19.4400	0.0194	42.874	0.0000	0.0000
2024/09/05	2040	06/02/2025		Bond Future	11.2928	83.8839	11.1485	84.7935	1.278	0.0000	0.0000
2024/09/05	2040	06/02/2025	12.95 Call	Bond Future	9787.4300	9.7874	10620.9500	10.6210	8.516	0.0000	0.0000
2024/09/05	2040	06/02/2025	12.95 Put	Bond Future	328.8600	0.3289	252.7900	0.2528	23.131	0.0000	0.0000
2024/09/05	2040	06/02/2025	11.00 Put	Bond Future	3499.5800	3.4996	2967.9600	2.9680	15.191	0.0000	0.0000
2024/09/05	2040	06/02/2025	11.00 Call	Bond Future	1638.7200	1.6387	2016.6900	2.0167	23.065	0.0000	0.0000
2024/09/05	2040	06/02/2025	11.70 Call	Bond Future	4048.4600	4.0485	4665.5500	4.6656	15.243	0.0000	0.0000
2024/09/05	2040	06/02/2025	11.70 Put	Bond Future	1560.6400	1.5606	1268.1400	1.2681	18.742	0.0000	0.0000
2024/09/05	2040	06/02/2025	12.20 Call	Bond Future	6236.7600	6.2368	6971.0300	6.9710	11.773	0.0000	0.0000
2024/09/05	2040	06/02/2025	12.20 Put	Bond Future	844.7000	0.8447	669.3800	0.6694	20.755	0.0000	0.0000
2024/09/05	2040	08/05/2025		Bond Future	11.4021	85.5574	11.2523	86.4857	1.314	0.0000	0.0000
2024/09/05	2040	08/05/2025	12.63 Call	Bond Future	8170.4300	8.1704	8919.7800	8.9198	9.171	0.0000	0.0000
2024/09/05	2040	08/05/2025	12.63 Put	Bond Future	1112.5800	1.1126	933.6500	0.9337	16.082	0.0000	0.0000

3,218

0

0

0

0

0

0

0

0

0

0

0

0

0

640

0

640

0

640

113,311

0

0

0

0

0

0

14

0

0

0

780

0

780

0

780

3,900

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	
2024/09/05	2040	08/05/2025	13.43 Put	Bond Future	520.5600	0.5206	428.1800	0.4282	17.746	0.0000	0.0000
2024/09/05	2040	08/05/2025	13.43 Call	Bond Future	11694.5600	11.6946	12530.4600	12.5305	7.148	0.0000	0.0000
2024/09/05	2040	08/05/2025	12.75 Put	Bond Future	1000.0000	1.0000	836.9700	0.8370	16.303	0.0000	0.0000
2024/09/05	2040	08/05/2025	12.75 Call	Bond Future	8698.1300	8.6981	9463.3800	9.4634	8.798	0.0000	0.0000
2024/09/05	2040	08/05/2025	13.50 Put	Bond Future	478.4300	0.4784	392.3400	0.3923	17.994	0.0000	0.0000
2024/09/05	2040	08/05/2025	13.50 Call	Bond Future	11996.0700	11.9961	12838.2600	12.8383	7.021	0.0000	0.0000
2024/09/05	2040	07/08/2025		Bond Future	11.5247	82.7100	11.3690	83.6569	1.351	0.0000	0.0000
2024/09/05	2040	07/08/2025	13.29 Call	Bond Future	10877.3200	10.8773	11664.6700	11.6647	7.238	0.0000	0.0000
2024/09/05	2040	07/08/2025	13.29 Put	Bond Future	1189.5500	1.1896	1030.0200	1.0300	13.411	0.0000	0.0000
2024/09/05	2040	06/11/2025		Bond Future	11.6488	84.2942	11.4871	85.2596	1.388	0.0000	0.0000
2024/09/05	2040	06/11/2025	11.84 Call	Bond Future	5250.3100	5.2503	5806.5700	5.8066	10.595	0.0000	0.0000
2024/09/05	2040	06/11/2025	11.84 Put	Bond Future	4129.6800	4.1297	3720.4600	3.7205	9.909	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.50 Call	Bond Future	7582.8000	7.5828	8561.2800	8.5613	12.904	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.50 Put	Bond Future	101.9300	0.1019	58.5300	0.0585	42.578	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.25 Call	Bond Future	6249.6800	6.2497	7195.9200	7.1959	15.141	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.25 Put	Bond Future	187.6900	0.1877	112.0500	0.1121	40.300	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.00 Call	Bond Future	4935.5900	4.9356	5829.5700	5.8296	18.113	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.00 Put	Bond Future	338.6000	0.3386	210.7000	0.2107	37.773	0.0000	0.0000
2024/09/05	2044	07/11/2024		Bond Future	11.2643	82.8397	11.1099	83.8615	1.370	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.91 Call	Bond Future	9749.4100	9.7494	10754.4500	10.7545	10.309	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.91 Put	Bond Future	36.8400	0.0368	20.0000	0.0200	45.711	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.92 Call	Bond Future	9801.5100	9.8015	10806.9300	10.8069	10.258	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.92 Put	Bond Future	35.9400	0.0359	19.4800	0.0195	45.799	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.90 Call	Bond Future	9697.2700	9.6973	10701.9100	10.7019	10.360	0.0000	0.0000
2024/09/05	2044	07/11/2024	12.90 Put	Bond Future	37.7700	0.0378	20.5300	0.0205	45.645	0.0000	0.0000
2024/09/05	2044	06/02/2025		Bond Future	11.3500	80.1729	11.1903	81.2163	1.408	0.0000	0.0000
2024/09/05	2044	06/02/2025	13.02 Call	Bond Future	10058.5900	10.0586	11015.5500	11.0156	9.514	0.0000	0.0000
2024/09/05	2044	06/02/2025	13.02 Put	Bond Future	344.8400	0.3448	258.4100	0.2584	25.064	0.0000	0.0000
2024/09/05	2044	06/02/2025	13.75 Call	Bond Future	13471.5400	13.4715	14483.2300	14.4832	7.510	0.0000	0.0000
2024/09/05	2044	06/02/2025	13.75 Put	Bond Future	111.0000	0.1110	79.3000	0.0793	28.559	0.0000	0.0000
2024/09/05	2044	06/02/2025	12.50 Put	Bond Future	653.9400	0.6539	500.4900	0.5005	23.465	0.0000	0.0000
2024/09/05	2044	06/02/2025	12.50 Call	Bond Future	7560.8100	7.5608	8450.7500	8.4508	11.770	0.0000	0.0000
2024/09/05	2044	06/02/2025	12.00 Put	Bond Future	1209.3500	1.2094	948.9000	0.9489	21.536	0.0000	0.0000
2024/09/05	2044	06/02/2025	12.00 Call	Bond Future	5237.8200	5.2378	6020.7600	6.0208	14.948	0.0000	0.0000
2024/09/05	2044	08/05/2025	12.40 Call	Bond Future	7087.8300	7.0878	7906.2200	7.9062	11.546	0.0000	0.0000
2024/09/05	2044	08/05/2025	12.40 Put	Bond Future	1409.5800	1.4096	1163.2400	1.1632	17.476	0.0000	0.0000
2024/09/05	2044	08/05/2025	11.65 Call	Bond Future	4020.9900	4.0210	4656.4300	4.6564	15.803	0.0000	0.0000
2024/09/05	2044	08/05/2025	11.65 Put	Bond Future	2780.3200	2.7803	2351.0300	2.3510	15.440	0.0000	0.0000

0
7,500
0
15,000
0
7,500
0
0
0
0
0
0
0
0
0
0
11,405
0
9,540
0
13,875
94,256
0
0
0
0
0
0
0
0
0
0
449
0
449
0
449
0
2,490
0
2,490

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	
2024/09/05	2044	08/05/2025	10.92 Put	Bond Future	5272.4000	5.2724	4600.4500	4.6005	12.745	0.0000	0.0000
2024/09/05	2044	08/05/2025	10.92 Call	Bond Future	1763.7300	1.7637	2156.5100	2.1565	22.270	0.0000	0.0000
2024/09/05	2044	08/05/2025		Bond Future	11.4526	81.7723	11.2870	82.8370	1.445	0.0000	0.0000
2024/09/05	2044	08/05/2025	12.72 Call	Bond Future	8503.1900	8.5032	9376.1700	9.3762	10.266	0.0000	0.0000
2024/09/05	2044	08/05/2025	12.72 Put	Bond Future	1055.7400	1.0557	863.9900	0.8640	18.163	0.0000	0.0000
2024/09/05	2044	07/08/2025		Bond Future	11.5671	78.9765	11.3953	80.0625	1.485	0.0000	0.0000
2024/09/05	2044	07/08/2025	13.34 Call	Bond Future	11176.3700	11.1764	12081.2800	12.0813	8.097	0.0000	0.0000
2024/09/05	2044	07/08/2025	13.34 Put	Bond Future	1237.8400	1.2378	1056.8100	1.0568	14.625	0.0000	0.0000
2024/09/05	2044	06/11/2025		Bond Future	11.6824	80.4890	11.5044	81.5962	1.524	0.0000	0.0000
2024/09/05	2044	06/11/2025	11.88 Call	Bond Future	5363.5100	5.3635	6008.6300	6.0086	12.028	0.0000	0.0000
2024/09/05	2044	06/11/2025	11.88 Put	Bond Future	4163.2800	4.1633	3701.1400	3.7011	11.100	0.0000	0.0000
2024/09/05	2046	07/11/2024		Bond Future	122.1059	122.1059	120.4318	120.4318	1.371	0.0000	0.0000
2024/09/05	2046	06/02/2025		Bond Future	124.6695	124.6695	122.9608	122.9608	1.371	0.0000	0.0000
2024/09/05	2046	06/02/2025	114.01 Call	Bond Future	10659.5400	10.6595	8950.8100	8.9508	16.030	0.0000	0.0000
2024/09/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2046	08/05/2025		Bond Future	124.9452	124.9452	123.2042	123.2042	1.393	0.0000	0.0000
2024/09/05	2046	08/05/2025	121.97 Call	Bond Future	2975.2000	2.9752	1234.2200	1.2342	58.516	0.0000	0.0000
2024/09/05	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2046	07/08/2025		Bond Future	127.4071	127.4071	125.6324	125.6324	1.393	0.0000	0.0000
2024/09/05	2046	07/08/2025	118.69 Call	Bond Future	8717.0700	8.7171	6942.3500	6.9424	20.359	0.0000	0.0000
2024/09/05	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2046	06/11/2025		Bond Future	127.5988	127.5988	125.7936	125.7936	1.415	0.0000	0.0000
2024/09/05	2046	06/11/2025	125.41 Call	Bond Future	2188.8300	2.1888	383.6100	0.3836	82.474	0.0000	0.0000
2024/09/05	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2050	07/11/2024		Bond Future	123.6662	123.6662	122.1996	122.1996	1.186	0.0000	0.0000
2024/09/05	2050	06/02/2025		Bond Future	123.9080	123.9080	122.4119	122.4119	1.207	0.0000	0.0000
2024/09/05	2050	06/02/2025	115.60 Call	Bond Future	8308.0400	8.3080	6811.9100	6.8119	18.008	0.0000	0.0000
2024/09/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2050	08/05/2025		Bond Future	126.4129	126.4129	124.8874	124.8874	1.207	0.0000	0.0000
2024/09/05	2050	08/05/2025	121.16 Call	Bond Future	5252.8700	5.2529	3727.4000	3.7274	29.041	0.0000	0.0000
2024/09/05	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2050	07/08/2025		Bond Future	126.4994	126.4994	124.9471	124.9471	1.227	0.0000	0.0000
2024/09/05	2050	07/08/2025	119.89 Call	Bond Future	6609.3900	6.6094	5057.1000	5.0571	23.486	0.0000	0.0000
2024/09/05	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	2050	06/11/2025		Bond Future	128.9598	128.9598	127.3777	127.3777	1.227	0.0000	0.0000
2024/09/05	2050	06/11/2025	124.42 Call	Bond Future	4539.8400	4.5398	2957.6900	2.9577	34.850	0.0000	0.0000
2024/09/05	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
2,490
0
0
0
0
0
0
0
0
0
0
18,098
0
0
0
0
0
0
0
0
0
0
0
0
15,391
582
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
2024/09/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	AL37	07/11/2024		Index Future	1049.5690	1049.5690	1053.1460	0.341	0.0000	0.0000
2024/09/05	AL37	06/02/2025		Index Future	1071.3520	1071.3520	1075.0080	0.341	0.0000	0.0000
2024/09/05	AL37	08/05/2025		Index Future	1092.7750	1092.7750	1096.5100	0.342	0.0000	0.0000
2024/09/05	AL37	07/08/2025		Index Future	1114.0860	1114.0860	1117.9000	0.342	0.0000	0.0000
2024/09/05	AL37	06/11/2025		Index Future	1135.5540	1135.5540	1139.4460	0.343	0.0000	0.0000
2024/09/05	AL7T	07/11/2024		Index Future	1247.9070	1247.9070	1255.8540	0.637	0.0000	0.0000
2024/09/05	AL7T	06/02/2025		Index Future	1273.8070	1273.8070	1281.9240	0.637	0.0000	0.0000
2024/09/05	AL7T	08/05/2025		Index Future	1299.2780	1299.2780	1307.5650	0.638	0.0000	0.0000
2024/09/05	AL7T	07/08/2025		Index Future	1324.6160	1324.6160	1333.0710	0.638	0.0000	0.0000
2024/09/05	AL7T	06/11/2025		Index Future	1350.1420	1350.1420	1358.7650	0.639	0.0000	0.0000
2024/09/05	ALBI	07/11/2024		Index Future	1079.1570	1079.1570	1086.7120	0.700	0.0000	0.0000
2024/09/05	ALBI	06/02/2025		Index Future	1101.5550	1101.5550	1109.2710	0.700	0.0000	0.0000
2024/09/05	ALBI	08/05/2025		Index Future	1123.5810	1123.5810	1131.4590	0.701	0.0000	0.0000
2024/09/05	ALBI	07/08/2025		Index Future	1145.4930	1145.4930	1153.5300	0.702	0.0000	0.0000
2024/09/05	ALBI	06/11/2025		Index Future	1167.5670	1167.5670	1175.7630	0.702	0.0000	0.0000
2024/09/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C050	31/12/2050		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
121
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
2024/09/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2024/09/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/05	ES33	07/11/2024		Bond Future	11.2490	80.5186	11.1295	81.0872	1.062	0.0000
2024/09/05	ES33	06/02/2025		Bond Future	11.3684	82.2092	11.2435	82.7901	1.099	0.0000
2024/09/05	ES33	06/02/2025	13.34 Call	Bond Future	8477.5800	8.4776	9058.4800	9.0585	6.852	0.0000
2024/09/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/09/05	ES33	08/05/2025		Bond Future	11.5035	80.0707	11.3729	80.6638	1.135	0.0000
2024/09/05	ES33	08/05/2025	12.73 Call	Bond Future	5298.7100	5.2987	5891.7800	5.8918	11.193	0.0000
2024/09/05	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/09/05	ES33	07/08/2025		Bond Future	11.6547	81.6462	11.5180	82.2514	1.173	0.0000
2024/09/05	ES33	07/08/2025	13.56 Call	Bond Future	7841.5800	7.8416	8446.8400	8.4468	7.719	0.0000
2024/09/05	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/09/05	ES33	06/11/2025		Bond Future	11.8259	79.4343	11.6826	80.0517	1.212	0.0000

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low
2024/09/05	ES33	06/11/2025	12.01	Call	Bond Future		784.0500	0.7841	1401.4600	1.4015	78.746	0.0000	0.0000
2024/09/05	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	ES42	07/11/2024			Bond Future		11.5987	77.4286	11.4440	78.3739	1.334	0.0000	0.0000
2024/09/05	ES42	06/02/2025			Bond Future		11.6968	79.0534	11.5365	80.0190	1.370	0.0000	0.0000
2024/09/05	ES42	06/02/2025	13.71	Call	Bond Future		10659.9500	10.6600	11625.5200	11.6255	9.058	0.0000	0.0000
2024/09/05	ES42	06/02/2025	13.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	ES42	08/05/2025			Bond Future		11.8107	76.3836	11.6443	77.3692	1.409	0.0000	0.0000
2024/09/05	ES42	08/05/2025	13.25	Call	Bond Future		7752.6700	7.7527	8738.3000	8.7383	12.713	0.0000	0.0000
2024/09/05	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	ES42	07/08/2025			Bond Future		11.9330	77.8838	11.7604	78.8893	1.447	0.0000	0.0000
2024/09/05	ES42	07/08/2025	13.79	Call	Bond Future		9611.6400	9.6116	10617.1600	10.6172	10.461	0.0000	0.0000
2024/09/05	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	ES42	06/11/2025			Bond Future		12.0665	75.1292	11.8872	76.1546	1.486	0.0000	0.0000
2024/09/05	ES42	06/11/2025	12.39	Call	Bond Future		1795.2900	1.7953	2820.7300	2.8207	57.118	0.0000	0.0000
2024/09/05	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	GOVI	07/11/2024	948.79	Call	GOVI		1138210.0000	113.8210	1211100.0000	121.1100	6.404	0.0000	0.0000
2024/09/05	GOVI	07/11/2024	948.79	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	GOVI	07/11/2024	948.80	Call	GOVI		1138110.0000	113.8110	1211000.0000	121.1000	6.404	0.0000	0.0000
2024/09/05	GOVI	07/11/2024	948.80	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	GOVI	07/11/2024	948.78	Call	GOVI		1138310.0000	113.8310	1211200.0000	121.1200	6.403	0.0000	0.0000
2024/09/05	GOVI	07/11/2024	948.78	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	GOVI	07/11/2024			GOVI		1062.6110	1062.6110	1069.9000	1069.9000	0.686	0.0000	0.0000
2024/09/05	GOVI	06/02/2025			GOVI		1084.6660	1084.6660	1092.1100	1092.1100	0.686	0.0000	0.0000
2024/09/05	GOVI	06/02/2025	972.00	Call	GOVI		1126660.0000	112.6660	1201100.0000	120.1100	6.607	0.0000	0.0000
2024/09/05	GOVI	06/02/2025	972.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	GOVI	08/05/2025			GOVI		1106.3540	1106.3540	1113.9540	1113.9540	0.687	0.0000	0.0000
2024/09/05	GOVI	08/05/2025	1,022.00	Call	GOVI		843540.0000	84.3540	919540.0000	91.9540	9.010	0.0000	0.0000
2024/09/05	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	GOVI	07/08/2025			GOVI		1127.9300	1127.9300	1135.6830	1135.6830	0.687	0.0000	0.0000
2024/09/05	GOVI	07/08/2025	1,011.00	Call	GOVI		1169300.0000	116.9300	1246830.0000	124.6830	6.630	0.0000	0.0000
2024/09/05	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	GOVI	06/11/2025			GOVI		1149.6650	1149.6650	1157.5730	1157.5730	0.688	0.0000	0.0000
2024/09/05	GOVI	06/11/2025	1,112.00	Call	GOVI		376650.0000	37.6650	455730.0000	45.5730	20.996	0.0000	0.0000
2024/09/05	GOVI	06/11/2025	1,112.00	Put	GOVI		0.0000	0.0000	0.0000	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
0
0
684
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	
2024/09/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/05	IGOV	07/11/2024		Index Future	374.1140	374.1140	371.3610	371.3610	0.736	0.0000	0.0000
2024/09/05	IGOV	06/02/2025		Index Future	381.9690	381.9690	379.1600	379.1600	0.735	0.0000	0.0000
2024/09/05	IGOV	08/05/2025		Index Future	389.6960	389.6960	386.8320	386.8320	0.735	0.0000	0.0000
2024/09/05	IGOV	07/08/2025		Index Future	397.3830	397.3830	394.4640	394.4640	0.735	0.0000	0.0000
2024/09/05	IGOV	06/11/2025		Index Future	405.1250	405.1250	402.1520	402.1520	0.734	0.0000	0.0000
2024/09/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/05	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/09/05	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/09/05	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/09/05	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/09/05	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/09/05	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/09/05	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/09/05	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/09/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/09/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/05	R035	07/11/2024	11.10 Call	Bond Future	3283.5700	3.2836	3822.7600	3.8228	16.421	0.0000	0.0000

0

779

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	
2024/09/05	R035	07/11/2024	11.10 Put	Bond Future	516.0500	0.5161	370.4700	0.3705	28.210	0.0000	0.0000
2024/09/05	R035	07/11/2024	13.23 Call	Bond Future	13436.0300	13.4360	14120.3900	14.1204	5.093	0.0000	0.0000
2024/09/05	R035	07/11/2024	13.23 Put	Bond Future	0.8300	0.0008	0.4200	0.0004	49.398	0.0000	0.0000
2024/09/05	R035	07/11/2024	12.20 Put	Bond Future	33.2800	0.0333	20.5900	0.0206	38.131	0.0000	0.0000
2024/09/05	R035	07/11/2024	12.20 Call	Bond Future	8552.2900	8.5523	9224.3700	9.2244	7.858	0.0000	0.0000
2024/09/05	R035	07/11/2024		Bond Future	10.6058	91.0728	10.4867	91.7576	1.123	0.0000	0.0000
2024/09/05	R035	07/11/2024	12.18 Call	Bond Future	8454.3300	8.4543	9125.7600	9.1258	7.942	0.0000	0.0000
2024/09/05	R035	07/11/2024	12.18 Put	Bond Future	35.1100	0.0351	21.7700	0.0218	37.995	0.0000	0.0000
2024/09/05	R035	07/11/2024	12.19 Call	Bond Future	8503.3200	8.5033	9175.0800	9.1751	7.900	0.0000	0.0000
2024/09/05	R035	07/11/2024	12.19 Put	Bond Future	34.1800	0.0342	21.1700	0.0212	38.063	0.0000	0.0000
2024/09/05	R035	07/11/2024	12.17 Call	Bond Future	8405.3100	8.4053	9076.4100	9.0764	7.984	0.0000	0.0000
2024/09/05	R035	07/11/2024	12.17 Put	Bond Future	36.0500	0.0361	22.3800	0.0224	37.920	0.0000	0.0000
2024/09/05	R035	06/02/2025		Bond Future	10.6959	92.9630	10.5717	93.6624	1.160	0.0000	0.0000
2024/09/05	R035	06/02/2025	12.41 Call	Bond Future	9188.1300	9.1881	9835.2100	9.8352	7.043	0.0000	0.0000
2024/09/05	R035	06/02/2025	12.41 Put	Bond Future	246.2700	0.2463	193.9700	0.1940	21.237	0.0000	0.0000
2024/09/05	R035	06/02/2025	11.30 Call	Bond Future	4355.8500	4.3559	4869.1900	4.8692	11.785	0.0000	0.0000
2024/09/05	R035	06/02/2025	11.30 Put	Bond Future	1055.1200	1.0551	869.0800	0.8691	17.632	0.0000	0.0000
2024/09/05	R035	06/02/2025	10.65 Call	Bond Future	2075.1600	2.0752	2430.6300	2.4306	17.130	0.0000	0.0000
2024/09/05	R035	06/02/2025	10.65 Put	Bond Future	2332.6700	2.3327	1988.7600	1.9888	14.743	0.0000	0.0000
2024/09/05	R035	06/02/2025	10.34 Put	Bond Future	3304.1400	3.3041	2869.8200	2.8698	13.145	0.0000	0.0000
2024/09/05	R035	06/02/2025	10.34 Call	Bond Future	1278.8000	1.2788	1543.8600	1.5439	20.727	0.0000	0.0000
2024/09/05	R035	08/05/2025	11.70 Call	Bond Future	6037.1600	6.0372	6575.0600	6.5751	8.910	0.0000	0.0000
2024/09/05	R035	08/05/2025	11.70 Put	Bond Future	1261.3500	1.2614	1085.3800	1.0854	13.951	0.0000	0.0000
2024/09/05	R035	08/05/2025	10.95 Call	Bond Future	3338.3300	3.3383	3747.1600	3.7472	12.247	0.0000	0.0000
2024/09/05	R035	08/05/2025	10.95 Put	Bond Future	2502.8100	2.5028	2197.7700	2.1978	12.188	0.0000	0.0000
2024/09/05	R035	08/05/2025	10.44 Put	Bond Future	3900.2700	3.9003	3482.8100	3.4828	10.703	0.0000	0.0000
2024/09/05	R035	08/05/2025	10.44 Call	Bond Future	1911.9200	1.9119	2208.3300	2.2083	15.503	0.0000	0.0000
2024/09/05	R035	08/05/2025	13.35 Call	Bond Future	12843.6200	12.8436	13519.6000	13.5196	5.263	0.0000	0.0000
2024/09/05	R035	08/05/2025	13.35 Put	Bond Future	212.4800	0.2125	174.5900	0.1746	17.832	0.0000	0.0000
2024/09/05	R035	08/05/2025	12.70 Call	Bond Future	10155.4600	10.1555	10791.9300	10.7919	6.267	0.0000	0.0000
2024/09/05	R035	08/05/2025	12.70 Put	Bond Future	492.5200	0.4925	415.1200	0.4151	15.715	0.0000	0.0000
2024/09/05	R035	08/05/2025	11.46 Put	Bond Future	1575.3200	1.5753	1363.6900	1.3637	13.434	0.0000	0.0000
2024/09/05	R035	08/05/2025	11.46 Call	Bond Future	5116.8800	5.1169	5619.1200	5.6191	9.815	0.0000	0.0000
2024/09/05	R035	08/05/2025		Bond Future	10.7968	90.3089	10.6675	91.0228	1.198	0.0000	0.0000
2024/09/05	R035	08/05/2025	11.78 Call	Bond Future	6352.4700	6.3525	6901.1100	6.9011	8.637	0.0000	0.0000
2024/09/05	R035	08/05/2025	11.78 Put	Bond Future	1170.6700	1.1707	1005.4400	1.0054	14.114	0.0000	0.0000
2024/09/05	R035	07/08/2025		Bond Future	10.9122	92.0659	10.7772	92.7943	1.237	0.0000	0.0000
2024/09/05	R035	07/08/2025	12.65 Call	Bond Future	9747.9100	9.7479	10350.2300	10.3502	6.179	0.0000	0.0000
2024/09/05	R035	07/08/2025	12.65 Put	Bond Future	1053.7300	1.0537	927.7200	0.9277	11.958	0.0000	0.0000

11,000
0
1,000
0
1,000
141,537
0
0
0
0
0
0
0
0
0
0
0
1,000
0
1,000
0
1,000
0
150
0
150
0
150
0
400
0
400
0
400
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	
2024/09/05	R035	06/11/2025		Bond Future	11.0435	89.3259	10.9025	90.0687	1.277	0.0000	0.0000
2024/09/05	R035	06/11/2025	11.20 Call	Bond Future	4428.0400	4.4280	4846.1400	4.8461	9.442	0.0000	0.0000
2024/09/05	R035	06/11/2025	11.20 Put	Bond Future	3613.0800	3.6131	3288.4200	3.2884	8.986	0.0000	0.0000
2024/09/05	R053	07/11/2024		Bond Future	11.1979	104.9857	11.0487	106.3150	1.333	0.0000	0.0000
2024/09/05	R053	07/11/2024	12.80 Call	Bond Future	12618.7200	12.6187	13919.6900	13.9197	10.310	0.0000	0.0000
2024/09/05	R053	07/11/2024	12.80 Put	Bond Future	65.5700	0.0656	37.2600	0.0373	43.175	0.0000	0.0000
2024/09/05	R053	07/11/2024	12.81 Call	Bond Future	12686.7600	12.6868	13988.3400	13.9883	10.259	0.0000	0.0000
2024/09/05	R053	07/11/2024	12.81 Put	Bond Future	64.0500	0.0641	36.3500	0.0364	43.247	0.0000	0.0000
2024/09/05	R053	07/11/2024	12.79 Call	Bond Future	12550.6500	12.5507	13850.9800	13.8510	10.361	0.0000	0.0000
2024/09/05	R053	07/11/2024	12.79 Put	Bond Future	67.1500	0.0672	38.2000	0.0382	43.112	0.0000	0.0000
2024/09/05	R053	06/02/2025		Bond Future	11.2804	107.1642	11.1259	108.5216	1.369	0.0000	0.0000
2024/09/05	R053	06/02/2025	12.94 Call	Bond Future	13256.1300	13.2561	14497.7700	14.4978	9.367	0.0000	0.0000
2024/09/05	R053	06/02/2025	12.94 Put	Bond Future	472.2700	0.4723	356.5000	0.3565	24.514	0.0000	0.0000
2024/09/05	R053	08/05/2025		Bond Future	11.3748	103.4363	11.2147	104.8215	1.407	0.0000	0.0000
2024/09/05	R053	08/05/2025	12.64 Call	Bond Future	11356.8400	11.3568	12485.5000	12.4855	9.938	0.0000	0.0000
2024/09/05	R053	08/05/2025	12.64 Put	Bond Future	1487.8000	1.4878	1231.2100	1.2312	17.246	0.0000	0.0000
2024/09/05	R053	07/08/2025		Bond Future	11.4780	105.4464	11.3120	106.8592	1.446	0.0000	0.0000
2024/09/05	R053	07/08/2025	13.17 Call	Bond Future	14213.1100	14.2131	15387.3700	15.3874	8.262	0.0000	0.0000
2024/09/05	R053	07/08/2025	13.17 Put	Bond Future	1600.8000	1.6008	1362.2400	1.3622	14.903	0.0000	0.0000
2024/09/05	R053	06/11/2025		Bond Future	11.5896	101.6041	11.4174	103.0446	1.486	0.0000	0.0000
2024/09/05	R053	06/11/2025	11.76 Call	Bond Future	6792.4900	6.7925	7627.4400	7.6274	12.292	0.0000	0.0000
2024/09/05	R053	06/11/2025	11.76 Put	Bond Future	5402.6900	5.4027	4797.0900	4.7971	11.209	0.0000	0.0000
2024/09/05	R186	07/11/2024		Bond Future	7.9855	108.9021	7.9316	109.0081	0.675	0.0000	0.0000
2024/09/05	R186	07/11/2024	9.14 Call	Bond Future	2257.1800	2.2572	2358.6900	2.3587	4.497	0.0000	0.0000
2024/09/05	R186	07/11/2024	9.14 Put	Bond Future	19.9600	0.0200	15.5000	0.0155	22.345	0.0000	0.0000
2024/09/05	R186	07/11/2024	9.15 Call	Bond Future	2275.7200	2.2757	2377.3500	2.3774	4.466	0.0000	0.0000
2024/09/05	R186	07/11/2024	9.15 Put	Bond Future	19.4000	0.0194	15.0600	0.0151	22.371	0.0000	0.0000
2024/09/05	R186	07/11/2024	9.13 Call	Bond Future	2238.6400	2.2386	2340.0400	2.3400	4.530	0.0000	0.0000
2024/09/05	R186	07/11/2024	9.13 Put	Bond Future	20.5300	0.0205	15.9600	0.0160	22.260	0.0000	0.0000
2024/09/05	R186	06/02/2025		Bond Future	7.9234	105.8492	7.8612	105.9578	0.784	0.0000	0.0000
2024/09/05	R186	06/02/2025	9.03 Call	Bond Future	2058.7100	2.0587	2150.3200	2.1503	4.450	0.0000	0.0000
2024/09/05	R186	06/02/2025	9.03 Put	Bond Future	148.6000	0.1486	131.5800	0.1316	11.454	0.0000	0.0000
2024/09/05	R186	08/05/2025		Bond Future	7.8991	107.9625	7.8259	108.0740	0.926	0.0000	0.0000
2024/09/05	R186	08/05/2025	8.47 Call	Bond Future	1273.9200	1.2739	1349.1700	1.3492	5.907	0.0000	0.0000
2024/09/05	R186	08/05/2025	8.47 Put	Bond Future	409.4600	0.4095	373.2400	0.3732	8.846	0.0000	0.0000
2024/09/05	R186	07/08/2025		Bond Future	7.9041	104.7525	7.8161	104.8667	1.114	0.0000	0.0000
2024/09/05	R186	07/08/2025	9.68 Call	Bond Future	2366.3000	2.3663	2468.0700	2.4681	4.301	0.0000	0.0000
2024/09/05	R186	07/08/2025	9.68 Put	Bond Future	100.9000	0.1009	88.4700	0.0885	12.319	0.0000	0.0000

0

0

0

3,664

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

158,903

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	
2024/09/05	R186	07/08/2025	10.25 Call	Bond Future	3020.3700	3.0204	3128.5800	3.1286	3.583	0.0000	0.0000
2024/09/05	R186	07/08/2025	10.25 Put	Bond Future	42.6200	0.0426	36.6300	0.0366	14.054	0.0000	0.0000
2024/09/05	R186	07/08/2025	9.22 Put	Bond Future	186.5900	0.1866	166.1200	0.1661	10.971	0.0000	0.0000
2024/09/05	R186	07/08/2025	9.22 Call	Bond Future	1871.9200	1.8719	1965.6500	1.9657	5.007	0.0000	0.0000
2024/09/05	R186	06/11/2025		Bond Future	7.9317	106.7618	7.8220	106.8787	1.383	0.0000	0.0000
2024/09/05	R186	06/11/2025	8.13 Call	Bond Future	747.2900	0.7473	813.1800	0.8132	8.817	0.0000	0.0000
2024/09/05	R186	06/11/2025	8.13 Put	Bond Future	536.4200	0.5364	485.4100	0.4854	9.509	0.0000	0.0000
2024/09/05	R202	07/11/2024		Bond Future	271.5644	271.5644	270.7161	270.7161	0.312	0.0000	0.0000
2024/09/05	R202	06/02/2025		Bond Future	272.0594	272.0594	271.1952	271.1952	0.318	0.0000	0.0000
2024/09/05	R202	06/02/2025	266.79 Call	Bond Future	5269.4100	5.2694	4405.2200	4.4052	16.400	0.0000	0.0000
2024/09/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	R202	08/05/2025		Bond Future	277.5597	277.5597	276.6799	276.6799	0.317	0.0000	0.0000
2024/09/05	R202	08/05/2025	272.31 Call	Bond Future	5249.7300	5.2497	4369.8600	4.3699	16.760	0.0000	0.0000
2024/09/05	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	R202	07/08/2025		Bond Future	277.7134	277.7134	276.8230	276.8230	0.321	0.0000	0.0000
2024/09/05	R202	07/08/2025	271.60 Call	Bond Future	6113.4200	6.1134	5223.0300	5.2230	14.565	0.0000	0.0000
2024/09/05	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	R202	06/11/2025		Bond Future	283.1159	283.1159	282.2092	282.2092	0.320	0.0000	0.0000
2024/09/05	R202	06/11/2025	275.64 Call	Bond Future	7475.8500	7.4759	6569.1600	6.5692	12.128	0.0000	0.0000
2024/09/05	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	R209	07/11/2024		Bond Future	10.7153	71.7537	10.5967	72.3691	1.107	0.0000	0.0000
2024/09/05	R209	07/11/2024	12.22 Call	Bond Future	7254.7900	7.2548	7857.5100	7.8575	8.308	0.0000	0.0000
2024/09/05	R209	07/11/2024	12.22 Put	Bond Future	33.0700	0.0331	20.3800	0.0204	38.373	0.0000	0.0000
2024/09/05	R209	07/11/2024	12.23 Call	Bond Future	7298.4800	7.2985	7901.5100	7.9015	8.262	0.0000	0.0000
2024/09/05	R209	07/11/2024	12.23 Put	Bond Future	32.1800	0.0322	19.8000	0.0198	38.471	0.0000	0.0000
2024/09/05	R209	07/11/2024	12.21 Call	Bond Future	7211.0800	7.2111	7813.4700	7.8135	8.354	0.0000	0.0000
2024/09/05	R209	07/11/2024	12.21 Put	Bond Future	33.9900	0.0340	20.9700	0.0210	38.305	0.0000	0.0000
2024/09/05	R209	06/02/2025		Bond Future	10.7953	73.2427	10.6724	73.8711	1.139	0.0000	0.0000
2024/09/05	R209	06/02/2025	12.44 Call	Bond Future	7982.1600	7.9822	8559.3400	8.5593	7.231	0.0000	0.0000
2024/09/05	R209	06/02/2025	12.44 Put	Bond Future	247.4400	0.2474	196.1500	0.1962	20.728	0.0000	0.0000
2024/09/05	R209	08/05/2025		Bond Future	10.8897	71.5509	10.7621	72.1924	1.172	0.0000	0.0000
2024/09/05	R209	08/05/2025	11.89 Call	Bond Future	5822.0600	5.8221	6317.7000	6.3177	8.513	0.0000	0.0000
2024/09/05	R209	08/05/2025	11.89 Put	Bond Future	1050.9200	1.0509	905.0900	0.9051	13.876	0.0000	0.0000
2024/09/05	R209	07/08/2025		Bond Future	10.9951	72.9425	10.8626	73.5969	1.205	0.0000	0.0000
2024/09/05	R209	07/08/2025	12.68 Call	Bond Future	8611.8100	8.6118	9153.1000	9.1531	6.285	0.0000	0.0000
2024/09/05	R209	07/08/2025	12.68 Put	Bond Future	947.5800	0.9476	834.4800	0.8345	11.936	0.0000	0.0000
2024/09/05	R209	06/11/2025		Bond Future	11.1110	71.1899	10.9733	71.8572	1.239	0.0000	0.0000
2024/09/05	R209	06/11/2025	11.27 Call	Bond Future	4085.0600	4.0851	4462.9700	4.4630	9.251	0.0000	0.0000

0
1,983
0
1,983
0
0
0
1,076
0
0
0
0
0
0
0
0
0
0
0
17,037
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	
2024/09/05	R209	06/11/2025	11.27 Put	Bond Future	3324.4200	3.3244	3034.9600	3.0350	8.707	0.0000	0.0000
2024/09/05	R210	07/11/2024		Bond Future	243.2336	243.2336	241.7919	241.7919	0.593	0.0000	0.0000
2024/09/05	R210	06/02/2025		Bond Future	248.3404	248.3404	246.8696	246.8696	0.592	0.0000	0.0000
2024/09/05	R210	06/02/2025	239.61 Call	Bond Future	8730.3600	8.7304	7259.5800	7.2596	16.847	0.0000	0.0000
2024/09/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	R210	08/05/2025		Bond Future	249.9589	249.9589	248.4621	248.4621	0.599	0.0000	0.0000
2024/09/05	R210	08/05/2025	248.03 Call	Bond Future	1928.9200	1.9289	432.0900	0.4321	77.599	0.0000	0.0000
2024/09/05	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	R210	07/08/2025		Bond Future	254.8852	254.8852	253.3602	253.3602	0.598	0.0000	0.0000
2024/09/05	R210	07/08/2025	248.44 Call	Bond Future	6445.2000	6.4452	4920.2000	4.9202	23.661	0.0000	0.0000
2024/09/05	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	R210	06/11/2025		Bond Future	256.3791	256.3791	254.8309	254.8309	0.604	0.0000	0.0000
2024/09/05	R210	06/11/2025	252.14 Call	Bond Future	4239.0600	4.2391	2690.8500	2.6909	36.522	0.0000	0.0000
2024/09/05	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	R213	07/11/2024		Bond Future	9.5258	89.6320	9.4373	90.0148	0.930	0.0000	0.0000
2024/09/05	R213	07/11/2024	11.22 Call	Bond Future	6965.4300	6.9654	7341.5800	7.3416	5.400	0.0000	0.0000
2024/09/05	R213	07/11/2024	11.22 Put	Bond Future	21.7300	0.0217	15.0700	0.0151	30.649	0.0000	0.0000
2024/09/05	R213	07/11/2024	11.23 Call	Bond Future	7003.8400	7.0038	7380.1400	7.3801	5.373	0.0000	0.0000
2024/09/05	R213	07/11/2024	11.23 Put	Bond Future	21.2100	0.0212	14.7000	0.0147	30.693	0.0000	0.0000
2024/09/05	R213	07/11/2024	11.21 Call	Bond Future	6927.0100	6.9270	7303.0100	7.3030	5.428	0.0000	0.0000
2024/09/05	R213	07/11/2024	11.21 Put	Bond Future	22.2700	0.0223	15.4600	0.0155	30.579	0.0000	0.0000
2024/09/05	R213	06/02/2025		Bond Future	9.5882	91.4923	9.4949	91.8834	0.974	0.0000	0.0000
2024/09/05	R213	06/02/2025	11.35 Call	Bond Future	7125.2600	7.1253	7492.6200	7.4926	5.156	0.0000	0.0000
2024/09/05	R213	06/02/2025	11.35 Put	Bond Future	129.6200	0.1296	105.8500	0.1059	18.338	0.0000	0.0000
2024/09/05	R213	08/05/2025		Bond Future	9.6657	89.7622	9.5672	90.1617	1.019	0.0000	0.0000
2024/09/05	R213	08/05/2025	10.52 Call	Bond Future	4234.6000	4.2346	4533.4900	4.5335	7.058	0.0000	0.0000
2024/09/05	R213	08/05/2025	10.52 Put	Bond Future	862.2100	0.8622	761.6100	0.7616	11.668	0.0000	0.0000
2024/09/05	R213	07/08/2025		Bond Future	9.7610	91.5094	9.6568	91.9171	1.068	0.0000	0.0000
2024/09/05	R213	07/08/2025	11.66 Call	Bond Future	7622.5000	7.6225	7969.9400	7.9699	4.558	0.0000	0.0000
2024/09/05	R213	07/08/2025	11.66 Put	Bond Future	580.1500	0.5802	519.8700	0.5199	10.390	0.0000	0.0000
2024/09/05	R213	06/11/2025		Bond Future	9.8781	89.7124	9.7676	90.1284	1.118	0.0000	0.0000
2024/09/05	R213	06/11/2025	10.05 Call	Bond Future	2983.0600	2.9831	3215.2700	3.2153	7.784	0.0000	0.0000
2024/09/05	R213	06/11/2025	10.05 Put	Bond Future	2340.3000	2.3403	2156.5000	2.1565	7.854	0.0000	0.0000
2024/09/05	R214	07/11/2024		Bond Future	11.0367	67.3208	10.8825	68.1791	1.397	0.0000	0.0000
2024/09/05	R214	07/11/2024	12.61 Call	Bond Future	7917.5700	7.9176	8760.5300	8.7605	10.647	0.0000	0.0000
2024/09/05	R214	07/11/2024	12.61 Put	Bond Future	33.3800	0.0334	18.0700	0.0181	45.866	0.0000	0.0000
2024/09/05	R214	07/11/2024	12.62 Call	Bond Future	7962.1600	7.9622	8805.4800	8.8055	10.592	0.0000	0.0000

0

1,557

0

0

0

0

0

0

0

0

0

0

0

0

77,426

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

19,548

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	
2024/09/05	R214	07/11/2024	12.62 Put	Bond Future	32.5400	0.0325	17.5900	0.0176	45.943	0.0000	0.0000
2024/09/05	R214	07/11/2024	12.60 Call	Bond Future	7872.9800	7.8730	8715.5600	8.7156	10.702	0.0000	0.0000
2024/09/05	R214	07/11/2024	12.60 Put	Bond Future	34.2600	0.0343	18.5700	0.0186	45.797	0.0000	0.0000
2024/09/05	R214	06/02/2025		Bond Future	11.1181	68.7181	10.9587	69.5945	1.433	0.0000	0.0000
2024/09/05	R214	06/02/2025	12.71 Call	Bond Future	8180.6600	8.1807	8980.5900	8.9806	9.778	0.0000	0.0000
2024/09/05	R214	06/02/2025	12.71 Put	Bond Future	303.2000	0.3032	226.7500	0.2268	25.214	0.0000	0.0000
2024/09/05	R214	06/02/2025	13.63 Call	Bond Future	11857.2000	11.8572	12713.1900	12.7132	7.219	0.0000	0.0000
2024/09/05	R214	06/02/2025	13.63 Put	Bond Future	68.4200	0.0684	48.0300	0.0480	29.801	0.0000	0.0000
2024/09/05	R214	06/02/2025	12.25 Put	Bond Future	543.4300	0.5434	414.6400	0.4146	23.699	0.0000	0.0000
2024/09/05	R214	06/02/2025	12.25 Call	Bond Future	6298.5100	6.2985	7046.1000	7.0461	11.869	0.0000	0.0000
2024/09/05	R214	06/02/2025	11.75 Put	Bond Future	1018.4300	1.0184	797.5300	0.7975	21.690	0.0000	0.0000
2024/09/05	R214	06/02/2025	11.75 Call	Bond Future	4328.9600	4.3290	4984.4400	4.9844	15.142	0.0000	0.0000
2024/09/05	R214	08/05/2025		Bond Future	11.2067	66.7869	11.0420	67.6812	1.470	0.0000	0.0000
2024/09/05	R214	08/05/2025	12.40 Call	Bond Future	6883.1300	6.8831	7611.0700	7.6111	10.576	0.0000	0.0000
2024/09/05	R214	08/05/2025	12.40 Put	Bond Future	910.6000	0.9106	744.2400	0.7442	18.269	0.0000	0.0000
2024/09/05	R214	07/08/2025		Bond Future	11.3054	68.0863	11.1350	68.9984	1.507	0.0000	0.0000
2024/09/05	R214	07/08/2025	12.97 Call	Bond Future	9069.7900	9.0698	9823.7300	9.8237	8.313	0.0000	0.0000
2024/09/05	R214	07/08/2025	12.97 Put	Bond Future	1070.5300	1.0705	912.4000	0.9124	14.771	0.0000	0.0000
2024/09/05	R214	06/11/2025		Bond Future	11.4147	66.0922	11.2384	67.0222	1.545	0.0000	0.0000
2024/09/05	R214	06/11/2025	11.64 Call	Bond Future	4550.4000	4.5504	5098.6900	5.0987	12.049	0.0000	0.0000
2024/09/05	R214	06/11/2025	11.64 Put	Bond Future	3390.5200	3.3905	3008.8400	3.0088	11.257	0.0000	0.0000
2024/09/05	R248	07/11/2024	12.79 Call	Bond Future	9938.9500	9.9390	10953.5200	10.9535	10.208	0.0000	0.0000
2024/09/05	R248	07/11/2024	12.79 Put	Bond Future	37.0600	0.0371	20.2200	0.0202	45.440	0.0000	0.0000
2024/09/05	R248	07/11/2024	12.80 Call	Bond Future	9992.3900	9.9924	11007.3500	11.0074	10.157	0.0000	0.0000
2024/09/05	R248	07/11/2024	12.80 Put	Bond Future	36.1500	0.0362	19.7000	0.0197	45.505	0.0000	0.0000
2024/09/05	R248	07/11/2024	12.78 Call	Bond Future	9885.4600	9.8855	10899.6300	10.8996	10.259	0.0000	0.0000
2024/09/05	R248	07/11/2024	12.78 Put	Bond Future	38.0000	0.0380	20.7600	0.0208	45.368	0.0000	0.0000
2024/09/05	R248	07/11/2024		Bond Future	11.1682	81.8049	11.0190	82.8363	1.336	0.0000	0.0000
2024/09/05	R248	06/02/2025		Bond Future	11.2518	83.5027	11.0975	84.5559	1.372	0.0000	0.0000
2024/09/05	R248	06/02/2025	12.71 Call	Bond Future	9332.8100	9.3328	10277.4800	10.2775	10.122	0.0000	0.0000
2024/09/05	R248	06/02/2025	12.71 Put	Bond Future	446.4500	0.4465	338.0000	0.3380	24.292	0.0000	0.0000
2024/09/05	R248	06/02/2025	10.30 Put	Bond Future	7323.5900	7.3236	6439.3300	6.4393	12.074	0.0000	0.0000
2024/09/05	R248	06/02/2025	10.30 Call	Bond Future	433.5100	0.4335	602.3700	0.6024	38.952	0.0000	0.0000
2024/09/05	R248	06/02/2025	11.00 Put	Bond Future	3571.7600	3.5718	2976.4300	2.9764	16.668	0.0000	0.0000
2024/09/05	R248	06/02/2025	11.00 Call	Bond Future	1841.2200	1.8412	2299.0100	2.2990	24.863	0.0000	0.0000
2024/09/05	R248	06/02/2025	11.70 Call	Bond Future	4487.5200	4.4875	5221.1600	5.2212	16.348	0.0000	0.0000
2024/09/05	R248	06/02/2025	11.70 Put	Bond Future	1559.1100	1.5591	1239.6300	1.2396	20.491	0.0000	0.0000
2024/09/05	R248	08/05/2025		Bond Future	11.3423	80.7230	11.1826	81.7977	1.408	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	
2024/09/05	R248	08/05/2025	12.60 Call	Bond Future	8796.7600	8.7968	9674.4500	9.6745	9.977	0.0000	0.0000
2024/09/05	R248	08/05/2025	12.60 Put	Bond Future	1130.3100	1.1303	933.2800	0.9333	17.432	0.0000	0.0000
2024/09/05	R248	07/08/2025		Bond Future	11.4427	82.2932	11.2773	83.3892	1.446	0.0000	0.0000
2024/09/05	R248	07/08/2025	13.21 Call	Bond Future	11422.1200	11.4221	12343.4000	12.3434	8.066	0.0000	0.0000
2024/09/05	R248	07/08/2025	13.21 Put	Bond Future	1162.9700	1.1630	988.1600	0.9882	15.031	0.0000	0.0000
2024/09/05	R248	06/11/2025		Bond Future	11.5534	79.4284	11.3819	80.5460	1.484	0.0000	0.0000
2024/09/05	R248	06/11/2025	11.74 Call	Bond Future	5443.7700	5.4438	6094.4200	6.0944	11.952	0.0000	0.0000
2024/09/05	R248	06/11/2025	11.74 Put	Bond Future	4257.5900	4.2576	3790.6200	3.7906	10.968	0.0000	0.0000
2024/09/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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

1616944