



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 25/09/2024 TO 25/09/2024

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
2024/09/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	2025	07/11/2024		Bond Future	185.0177	185.0177	184.9993	0.010	0.0000	0.0000
2024/09/25	2029	07/11/2024		Bond Future	134.2172	134.2172	134.1275	0.067	0.0000	0.0000
2024/09/25	2029	06/02/2025		Bond Future	137.0144	137.0144	136.9246	0.066	0.0000	0.0000
2024/09/25	2029	06/02/2025	132.40 Call	Bond Future	4614.4200	4.6144	4524.5900	1.947	0.0000	0.0000
2024/09/25	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2029	08/05/2025		Bond Future	138.3514	138.3514	138.2626	0.064	0.0000	0.0000

Open Interest

0

0

0

0

0

0

9,240

7,884

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	
2024/09/25	2029	08/05/2025	137.85 Call	Bond Future	501.4100	0.5014	412.6000	0.4126	17.712	0.0000	0.0000
2024/09/25	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2029	07/08/2025		Bond Future	141.0757	141.0757	140.9872	140.9872	0.063	0.0000	0.0000
2024/09/25	2029	07/08/2025	137.41 Call	Bond Future	3665.6800	3.6657	3577.1500	3.5772	2.415	0.0000	0.0000
2024/09/25	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2029	06/11/2025		Bond Future	142.3671	142.3671	142.2785	142.2785	0.062	0.0000	0.0000
2024/09/25	2029	06/11/2025	139.79 Call	Bond Future	2577.1000	2.5771	2488.5000	2.4885	3.438	0.0000	0.0000
2024/09/25	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.21 Put	Bond Future	8.0200	0.0080	6.6700	0.0067	16.833	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.21 Call	Bond Future	5292.3900	5.2924	5293.9000	5.2939	0.029	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.71 Put	Bond Future	1.0600	0.0011	0.8100	0.0008	23.585	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.71 Call	Bond Future	7137.3700	7.1374	7139.9800	7.1400	0.037	0.0000	0.0000
2024/09/25	2030	07/11/2024	11.91 Call	Bond Future	11394.3400	11.3943	11397.2000	11.3972	0.025	0.0000	0.0000
2024/09/25	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2030	07/11/2024		Bond Future	8.8496	98.7498	8.8489	98.7527	0.008	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.75 Call	Bond Future	7283.3500	7.2834	7286.0000	7.2860	0.036	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.75 Put	Bond Future	0.9000	0.0009	0.6900	0.0007	23.333	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.76 Call	Bond Future	7319.7900	7.3198	7322.4500	7.3225	0.036	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.76 Put	Bond Future	0.8600	0.0009	0.6600	0.0007	23.256	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.74 Call	Bond Future	7246.8800	7.2469	7249.5200	7.2495	0.036	0.0000	0.0000
2024/09/25	2030	07/11/2024	10.74 Put	Bond Future	0.9400	0.0009	0.7200	0.0007	23.404	0.0000	0.0000
2024/09/25	2030	06/02/2025		Bond Future	8.8773	96.7738	8.8762	96.7779	0.012	0.0000	0.0000
2024/09/25	2030	06/02/2025	10.68 Call	Bond Future	6735.3800	6.7354	6736.7400	6.7367	0.020	0.0000	0.0000
2024/09/25	2030	06/02/2025	10.68 Put	Bond Future	67.6700	0.0677	64.9300	0.0649	4.049	0.0000	0.0000
2024/09/25	2030	06/02/2025	8.68 Put	Bond Future	1739.8100	1.7398	1727.9200	1.7279	0.683	0.0000	0.0000
2024/09/25	2030	06/02/2025	8.68 Call	Bond Future	973.6600	0.9737	965.8700	0.9659	0.800	0.0000	0.0000
2024/09/25	2030	06/02/2025	9.18 Put	Bond Future	852.6300	0.8526	841.7300	0.8417	1.278	0.0000	0.0000
2024/09/25	2030	06/02/2025	9.18 Call	Bond Future	2013.8800	2.0139	2007.0800	2.0071	0.338	0.0000	0.0000
2024/09/25	2030	06/02/2025	9.69 Call	Bond Future	3454.4200	3.4544	3450.6500	3.4507	0.109	0.0000	0.0000
2024/09/25	2030	06/02/2025	9.69 Put	Bond Future	375.4200	0.3754	367.5500	0.3676	2.096	0.0000	0.0000
2024/09/25	2030	08/05/2025	8.68 Put	Bond Future	2189.6600	2.1897	2179.0800	2.1791	0.483	0.0000	0.0000
2024/09/25	2030	08/05/2025	8.68 Call	Bond Future	1242.8000	1.2428	1238.0300	1.2380	0.384	0.0000	0.0000
2024/09/25	2030	08/05/2025	9.18 Put	Bond Future	1314.1700	1.3142	1304.3400	1.3043	0.748	0.0000	0.0000
2024/09/25	2030	08/05/2025	9.18 Call	Bond Future	2218.7300	2.2187	2214.7100	2.2147	0.181	0.0000	0.0000
2024/09/25	2030	08/05/2025	9.99 Call	Bond Future	4354.6700	4.3547	4353.4700	4.3535	0.028	0.0000	0.0000
2024/09/25	2030	08/05/2025	9.99 Put	Bond Future	541.6700	0.5417	534.6600	0.5347	1.294	0.0000	0.0000
2024/09/25	2030	08/05/2025	12.28 Call	Bond Future	11482.6700	11.4827	11487.8200	11.4878	0.045	0.0000	0.0000
2024/09/25	2030	08/05/2025	12.28 Put	Bond Future	17.8700	0.0179	17.2100	0.0172	3.693	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
600  
0  
600  
0  
600  
186,610  
0  
0  
0  
0  
0  
0  
28,810  
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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/09/25	2030	08/05/2025	10.69 Put	Bond Future	246.2000	0.2462	241.6900	0.2417	1.832	0.0000	0.0000
2024/09/25	2030	08/05/2025	10.69 Call	Bond Future	6485.3000	6.4853	6486.6000	6.4866	0.020	0.0000	0.0000
2024/09/25	2030	08/05/2025	11.86 Call	Bond Future	10161.8600	10.1619	10166.4200	10.1664	0.045	0.0000	0.0000
2024/09/25	2030	08/05/2025	11.86 Put	Bond Future	40.2100	0.0402	38.9600	0.0390	3.109	0.0000	0.0000
2024/09/25	2030	08/05/2025	10.31 Put	Bond Future	378.3600	0.3784	372.5600	0.3726	1.533	0.0000	0.0000
2024/09/25	2030	08/05/2025	10.31 Call	Bond Future	5310.2800	5.3103	5310.2900	5.3103	0.000	0.0000	0.0000
2024/09/25	2030	08/05/2025		Bond Future	8.9342	98.6989	8.9327	98.7047	0.018	0.0000	0.0000
2024/09/25	2030	08/05/2025	9.93 Call	Bond Future	4180.8200	4.1808	4179.3800	4.1794	0.034	0.0000	0.0000
2024/09/25	2030	08/05/2025	9.93 Put	Bond Future	579.4900	0.5795	572.2400	0.5722	1.251	0.0000	0.0000
2024/09/25	2030	07/08/2025	12.12 Call	Bond Future	10343.7700	10.3438	10349.3600	10.3494	0.054	0.0000	0.0000
2024/09/25	2030	07/08/2025	12.12 Put	Bond Future	91.9100	0.0919	90.0900	0.0901	1.980	0.0000	0.0000
2024/09/25	2030	07/08/2025	10.48 Put	Bond Future	592.2600	0.5923	586.0700	0.5861	1.045	0.0000	0.0000
2024/09/25	2030	07/08/2025	10.48 Call	Bond Future	5615.5800	5.6156	5616.8000	5.6168	0.022	0.0000	0.0000
2024/09/25	2030	07/08/2025		Bond Future	9.0099	96.6076	9.0078	96.6150	0.023	0.0000	0.0000
2024/09/25	2030	07/08/2025	11.11 Call	Bond Future	7414.1100	7.4141	7417.0600	7.4171	0.040	0.0000	0.0000
2024/09/25	2030	07/08/2025	11.11 Put	Bond Future	337.0800	0.3371	332.6200	0.3326	1.323	0.0000	0.0000
2024/09/25	2030	06/11/2025		Bond Future	9.0922	98.4587	9.0896	98.4676	0.029	0.0000	0.0000
2024/09/25	2030	06/11/2025	9.54 Call	Bond Future	3054.3400	3.0543	3054.5300	3.0545	0.006	0.0000	0.0000
2024/09/25	2030	06/11/2025	9.54 Put	Bond Future	1562.7200	1.5627	1554.0600	1.5541	0.554	0.0000	0.0000
2024/09/25	2032	07/11/2024	9.75 Put	Bond Future	607.8900	0.6079	542.1300	0.5421	10.818	0.0000	0.0000
2024/09/25	2032	07/11/2024	9.75 Call	Bond Future	1725.2500	1.7253	1795.1700	1.7952	4.053	0.0000	0.0000
2024/09/25	2032	07/11/2024	9.90 Put	Bond Future	423.7400	0.4237	371.7000	0.3717	12.281	0.0000	0.0000
2024/09/25	2032	07/11/2024	9.90 Call	Bond Future	2275.1600	2.2752	2358.8000	2.3588	3.676	0.0000	0.0000
2024/09/25	2032	07/11/2024	10.60 Call	Bond Future	5249.7200	5.2497	5372.0000	5.3720	2.329	0.0000	0.0000
2024/09/25	2032	07/11/2024	10.60 Put	Bond Future	69.5300	0.0695	56.1300	0.0561	19.272	0.0000	0.0000
2024/09/25	2032	07/11/2024	9.86 Call	Bond Future	2123.4400	2.1234	2203.6000	2.2036	3.775	0.0000	0.0000
2024/09/25	2032	07/11/2024	9.86 Put	Bond Future	467.0400	0.4670	411.5200	0.4115	11.888	0.0000	0.0000
2024/09/25	2032	07/11/2024	11.11 Put	Bond Future	17.1400	0.0171	12.9700	0.0130	24.329	0.0000	0.0000
2024/09/25	2032	07/11/2024	11.11 Call	Bond Future	7525.4900	7.5255	7657.0000	7.6570	1.748	0.0000	0.0000
2024/09/25	2032	07/11/2024	11.61 Put	Bond Future	3.7900	0.0038	2.6700	0.0027	29.551	0.0000	0.0000
2024/09/25	2032	07/11/2024	11.61 Call	Bond Future	9718.5500	9.7186	9853.1100	9.8531	1.385	0.0000	0.0000
2024/09/25	2032	07/11/2024	12.95 Call	Bond Future	15277.5200	15.2775	15413.2000	15.4132	0.888	0.0000	0.0000
2024/09/25	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2032	07/11/2024		Bond Future	9.5246	94.3086	9.4974	94.4443	0.285	0.0000	0.0000
2024/09/25	2032	07/11/2024	13.36 Call	Bond Future	16883.1400	16.8831	17018.8200	17.0188	0.804	0.0000	0.0000
2024/09/25	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2032	07/11/2024	11.64 Put	Bond Future	3.3400	0.0033	2.3400	0.0023	29.940	0.0000	0.0000
2024/09/25	2032	07/11/2024	11.64 Call	Bond Future	9848.1500	9.8482	9982.8300	9.9828	1.368	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  
102,192  
0  
1,615  
0  
1,615

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	
2024/09/25	2032	07/11/2024	11.48 Call	Bond Future	9154.4800	9.1545	9288.4200	1.463	0.0000	0.0000	
2024/09/25	2032	07/11/2024	11.48 Put	Bond Future	6.2900	0.0063	4.5500	27.663	0.0000	0.0000	
2024/09/25	2032	07/11/2024	11.49 Call	Bond Future	9198.0700	9.1981	9332.0400	1.457	0.0000	0.0000	
2024/09/25	2032	07/11/2024	11.49 Put	Bond Future	6.1300	0.0061	4.4200	27.896	0.0000	0.0000	
2024/09/25	2032	07/11/2024	11.47 Call	Bond Future	9110.8600	9.1109	9244.7600	1.470	0.0000	0.0000	
2024/09/25	2032	07/11/2024	11.47 Put	Bond Future	6.4600	0.0065	4.6800	27.554	0.0000	0.0000	
2024/09/25	2032	06/02/2025		Bond Future	9.5814	96.2511	9.5527	96.3907	0.299	0.0000	0.0000
2024/09/25	2032	06/02/2025	11.72 Call	Bond Future	9762.5500	9.7626	9895.9700	1.367	0.0000	0.0000	
2024/09/25	2032	06/02/2025	11.72 Put	Bond Future	59.2900	0.0593	53.0900	10.457	0.0000	0.0000	
2024/09/25	2032	06/02/2025	9.42 Put	Bond Future	2149.6500	2.1497	2059.2500	4.205	0.0000	0.0000	
2024/09/25	2032	06/02/2025	9.42 Call	Bond Future	1360.3800	1.3604	1409.6000	3.618	0.0000	0.0000	
2024/09/25	2032	06/02/2025	9.92 Put	Bond Future	1100.4700	1.1005	1040.0800	1.0401	5.488	0.0000	0.0000
2024/09/25	2032	06/02/2025	9.92 Call	Bond Future	2728.8900	2.7289	2808.1200	2.8081	2.903	0.0000	0.0000
2024/09/25	2032	06/02/2025	10.61 Call	Bond Future	5232.3400	5.2323	5343.0700	5.3431	2.116	0.0000	0.0000
2024/09/25	2032	06/02/2025	10.61 Put	Bond Future	395.6100	0.3956	366.7200	0.3667	7.303	0.0000	0.0000
2024/09/25	2032	08/05/2025	9.42 Put	Bond Future	2800.1900	2.8002	2709.4700	2.7095	3.240	0.0000	0.0000
2024/09/25	2032	08/05/2025	9.42 Call	Bond Future	1679.8800	1.6799	1733.0700	1.7331	3.166	0.0000	0.0000
2024/09/25	2032	08/05/2025	9.92 Put	Bond Future	1700.9000	1.7009	1634.0600	1.6341	3.930	0.0000	0.0000
2024/09/25	2032	08/05/2025	9.92 Call	Bond Future	2941.5400	2.9415	3018.6100	3.0186	2.620	0.0000	0.0000
2024/09/25	2032	08/05/2025	10.97 Call	Bond Future	6513.0300	6.5130	6627.6800	6.6277	1.760	0.0000	0.0000
2024/09/25	2032	08/05/2025	10.97 Put	Bond Future	553.3100	0.5533	524.0500	0.5241	5.288	0.0000	0.0000
2024/09/25	2032	08/05/2025		Bond Future	9.6553	94.0033	9.6248	94.1472	0.315	0.0000	0.0000
2024/09/25	2032	08/05/2025	10.91 Call	Bond Future	6289.2800	6.2893	6402.3800	6.4024	1.798	0.0000	0.0000
2024/09/25	2032	08/05/2025	10.91 Put	Bond Future	590.8100	0.5908	560.0000	0.5600	5.215	0.0000	0.0000
2024/09/25	2032	07/08/2025		Bond Future	9.7429	95.8302	9.7107	95.9783	0.331	0.0000	0.0000
2024/09/25	2032	07/08/2025	12.01 Call	Bond Future	10124.6800	10.1247	10253.2000	10.2532	1.269	0.0000	0.0000
2024/09/25	2032	07/08/2025	12.01 Put	Bond Future	425.8800	0.4259	406.2500	0.4063	4.609	0.0000	0.0000
2024/09/25	2032	06/11/2025		Bond Future	9.8447	93.5062	9.8104	93.6585	0.348	0.0000	0.0000
2024/09/25	2032	06/11/2025	10.42 Call	Bond Future	4653.2400	4.6532	4743.3300	4.7433	1.936	0.0000	0.0000
2024/09/25	2032	06/11/2025	10.42 Put	Bond Future	2142.9000	2.1429	2080.7500	2.0808	2.900	0.0000	0.0000
2024/09/25	2033	07/11/2024		Bond Future	127.8214	127.8214	127.6983	127.6983	0.096	0.0000	0.0000
2024/09/25	2033	06/02/2025		Bond Future	130.4854	130.4854	130.3613	130.3613	0.095	0.0000	0.0000
2024/09/25	2033	06/02/2025	124.94 Call	Bond Future	5545.3900	5.5454	5421.3100	5.4213	2.238	0.0000	0.0000
2024/09/25	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2033	08/05/2025		Bond Future	131.5915	131.5915	131.4678	131.4678	0.094	0.0000	0.0000
2024/09/25	2033	08/05/2025	130.62 Call	Bond Future	971.5000	0.9715	847.8100	0.8478	12.732	0.0000	0.0000
2024/09/25	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2033	07/08/2025		Bond Future	134.1827	134.1827	134.0585	134.0585	0.093	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	
2024/09/25	2033	07/08/2025	128.65 Call	Bond Future	5532.6900	5.5327	5408.5400	5.4085	2.244	0.0000	0.0000
2024/09/25	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2033	06/11/2025		Bond Future	135.2382	135.2382	135.1132	135.1132	0.092	0.0000	0.0000
2024/09/25	2033	06/11/2025	133.14 Call	Bond Future	2098.1500	2.0982	1973.1800	1.9732	5.956	0.0000	0.0000
2024/09/25	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2037	07/11/2024		Bond Future	10.4885	88.8544	10.4811	88.8993	0.070	0.0000	0.0000
2024/09/25	2037	07/11/2024	12.58 Call	Bond Future	11612.3400	11.6123	11657.0000	11.6570	0.385	0.0000	0.0000
2024/09/25	2037	07/11/2024	12.58 Put	Bond Future	1.2300	0.0012	0.9000	0.0009	26.829	0.0000	0.0000
2024/09/25	2037	07/11/2024	12.59 Call	Bond Future	11662.2900	11.6623	11706.9600	11.7070	0.383	0.0000	0.0000
2024/09/25	2037	07/11/2024	12.59 Put	Bond Future	1.1700	0.0012	0.8500	0.0009	27.350	0.0000	0.0000
2024/09/25	2037	07/11/2024	12.57 Call	Bond Future	11562.3500	11.5624	11607.0000	11.6070	0.386	0.0000	0.0000
2024/09/25	2037	07/11/2024	12.57 Put	Bond Future	1.2900	0.0013	0.9500	0.0010	26.357	0.0000	0.0000
2024/09/25	2037	06/02/2025		Bond Future	10.5621	86.4238	10.5543	86.4708	0.074	0.0000	0.0000
2024/09/25	2037	06/02/2025	12.76 Call	Bond Future	12051.4200	12.0514	12093.3700	12.0934	0.348	0.0000	0.0000
2024/09/25	2037	06/02/2025	12.76 Put	Bond Future	88.2900	0.0883	83.2600	0.0833	5.697	0.0000	0.0000
2024/09/25	2037	08/05/2025		Bond Future	10.6537	88.1425	10.6454	88.1920	0.078	0.0000	0.0000
2024/09/25	2037	08/05/2025	12.25 Call	Bond Future	9397.5200	9.3975	9432.2600	9.4323	0.370	0.0000	0.0000
2024/09/25	2037	08/05/2025	12.25 Put	Bond Future	606.7700	0.6068	592.0800	0.5921	2.421	0.0000	0.0000
2024/09/25	2037	08/05/2025	12.55 Put	Bond Future	449.3700	0.4494	437.4600	0.4375	2.650	0.0000	0.0000
2024/09/25	2037	08/05/2025	12.55 Call	Bond Future	10748.6100	10.7486	10786.1300	10.7861	0.349	0.0000	0.0000
2024/09/25	2037	08/05/2025	13.30 Put	Bond Future	169.5500	0.1696	163.7300	0.1637	3.433	0.0000	0.0000
2024/09/25	2037	08/05/2025	13.30 Call	Bond Future	14059.4500	14.0595	14103.0600	14.1031	0.310	0.0000	0.0000
2024/09/25	2037	08/05/2025	13.35 Put	Bond Future	157.4300	0.1574	151.9300	0.1519	3.494	0.0000	0.0000
2024/09/25	2037	08/05/2025	13.35 Call	Bond Future	14277.8900	14.2779	14321.8200	14.3218	0.308	0.0000	0.0000
2024/09/25	2037	07/08/2025		Bond Future	10.7577	85.5948	10.7488	85.6466	0.083	0.0000	0.0000
2024/09/25	2037	07/08/2025	13.01 Call	Bond Future	12453.5800	12.4536	12492.9900	12.4930	0.316	0.0000	0.0000
2024/09/25	2037	07/08/2025	13.01 Put	Bond Future	631.2900	0.6313	618.9700	0.6190	1.952	0.0000	0.0000
2024/09/25	2037	07/08/2025	12.17 Call	Bond Future	8977.3300	8.9773	9009.2200	9.0092	0.355	0.0000	0.0000
2024/09/25	2037	07/08/2025	12.17 Put	Bond Future	1276.4500	1.2765	1256.6100	1.2566	1.554	0.0000	0.0000
2024/09/25	2037	07/08/2025	11.42 Call	Bond Future	5997.0600	5.9971	6020.6800	6.0207	0.394	0.0000	0.0000
2024/09/25	2037	07/08/2025	11.42 Put	Bond Future	2258.2600	2.2583	2230.1500	2.2302	1.245	0.0000	0.0000
2024/09/25	2037	07/08/2025	10.55 Put	Bond Future	4309.6500	4.3097	4270.7600	4.2708	0.902	0.0000	0.0000
2024/09/25	2037	07/08/2025	10.55 Call	Bond Future	3088.2900	3.0883	3101.1300	3.1011	0.416	0.0000	0.0000
2024/09/25	2037	07/08/2025	10.64 Put	Bond Future	4037.9700	4.0380	4000.1700	4.0002	0.936	0.0000	0.0000
2024/09/25	2037	07/08/2025	10.64 Call	Bond Future	3348.8800	3.3489	3362.8100	3.3628	0.416	0.0000	0.0000
2024/09/25	2037	06/11/2025		Bond Future	10.8636	87.2336	10.8542	87.2875	0.087	0.0000	0.0000
2024/09/25	2037	06/11/2025	11.63 Call	Bond Future	6824.5300	6.8245	6850.8700	6.8509	0.386	0.0000	0.0000
2024/09/25	2037	06/11/2025	11.63 Put	Bond Future	2597.6300	2.5976	2570.1200	2.5701	1.059	0.0000	0.0000

---

0  
0  
0  
0  
0  
211,317  
0  
0  
0  
0  
0  
0  
9,680  
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	
2024/09/25	2038	07/11/2024		Bond Future	141.2099	141.2099	140.5635	140.5635	0.458	0.0000	0.0000
2024/09/25	2038	06/02/2025		Bond Future	142.0456	142.0456	141.3880	141.3880	0.463	0.0000	0.0000
2024/09/25	2038	06/02/2025	135.23 Call	Bond Future	6815.6200	6.8156	6158.0200	6.1580	9.648	0.0000	0.0000
2024/09/25	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2038	08/05/2025		Bond Future	144.9073	144.9073	144.2389	144.2389	0.461	0.0000	0.0000
2024/09/25	2038	08/05/2025	139.68 Call	Bond Future	5227.2800	5.2273	4558.8800	4.5589	12.787	0.0000	0.0000
2024/09/25	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2038	07/08/2025		Bond Future	145.6090	145.6090	144.9298	144.9298	0.466	0.0000	0.0000
2024/09/25	2038	07/08/2025	139.56 Call	Bond Future	6048.9800	6.0490	5369.7800	5.3698	11.228	0.0000	0.0000
2024/09/25	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2038	06/11/2025		Bond Future	148.4380	148.4380	147.7472	147.7472	0.465	0.0000	0.0000
2024/09/25	2038	06/11/2025	143.88 Call	Bond Future	4557.9500	4.5580	3867.1700	3.8672	15.155	0.0000	0.0000
2024/09/25	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.10 Put	Bond Future	21.8100	0.0218	17.4800	0.0175	19.853	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.10 Call	Bond Future	8522.8000	8.5228	8602.1600	8.6022	0.931	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.60 Call	Bond Future	11294.2600	11.2943	11377.0000	11.3770	0.733	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.60 Put	Bond Future	3.6500	0.0037	2.7000	0.0027	26.027	0.0000	0.0000
2024/09/25	2040	07/11/2024	13.15 Call	Bond Future	14186.2100	14.1862	14269.8100	14.2698	0.589	0.0000	0.0000
2024/09/25	2040	07/11/2024	13.15 Put	Bond Future	0.2700	0.0003	0.1800	0.0002	33.333	0.0000	0.0000
2024/09/25	2040	07/11/2024		Bond Future	10.7298	89.6792	10.7173	89.7629	0.116	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.85 Call	Bond Future	12629.7400	12.6297	12713.0500	12.7131	0.660	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.85 Put	Bond Future	1.3000	0.0013	0.9200	0.0009	29.231	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.86 Call	Bond Future	12682.4200	12.6824	12765.7500	12.7658	0.657	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.86 Put	Bond Future	1.2300	0.0012	0.8700	0.0009	29.268	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.84 Call	Bond Future	12576.9900	12.5770	12660.2900	12.6603	0.662	0.0000	0.0000
2024/09/25	2040	07/11/2024	12.84 Put	Bond Future	1.3600	0.0014	0.9700	0.0010	28.676	0.0000	0.0000
2024/09/25	2040	06/02/2025		Bond Future	10.8055	87.0151	10.7925	87.1016	0.121	0.0000	0.0000
2024/09/25	2040	06/02/2025	12.95 Call	Bond Future	12701.6700	12.7017	12780.7900	12.7808	0.623	0.0000	0.0000
2024/09/25	2040	06/02/2025	12.95 Put	Bond Future	111.9500	0.1120	104.6100	0.1046	6.556	0.0000	0.0000
2024/09/25	2040	06/02/2025	11.00 Put	Bond Future	1912.1900	1.9122	1859.3700	1.8594	2.762	0.0000	0.0000
2024/09/25	2040	06/02/2025	11.00 Call	Bond Future	3182.4800	3.1825	3216.1200	3.2161	1.057	0.0000	0.0000
2024/09/25	2040	06/02/2025	11.70 Call	Bond Future	6359.2400	6.3592	6416.0000	6.4160	0.893	0.0000	0.0000
2024/09/25	2040	06/02/2025	11.70 Put	Bond Future	740.2700	0.7403	710.5700	0.7106	4.012	0.0000	0.0000
2024/09/25	2040	06/02/2025	12.20 Call	Bond Future	8886.4700	8.8865	8954.9100	8.9549	0.770	0.0000	0.0000
2024/09/25	2040	06/02/2025	12.20 Put	Bond Future	363.2600	0.3633	345.2400	0.3452	4.961	0.0000	0.0000
2024/09/25	2040	08/05/2025		Bond Future	10.8977	88.7454	10.8839	88.8351	0.127	0.0000	0.0000
2024/09/25	2040	08/05/2025	12.63 Call	Bond Future	10831.2800	10.8313	10902.1700	10.9022	0.654	0.0000	0.0000
2024/09/25	2040	08/05/2025	12.63 Put	Bond Future	585.4200	0.5854	566.5900	0.5666	3.216	0.0000	0.0000

---

3,232

0

0

0

0

0

0

0

0

0

0

0

0

0

640

0

640

0

640

114,213

0

0

0

0

0

0

5,684

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	
2024/09/25	2040	08/05/2025	13.43 Put	Bond Future	227.6700	0.2277	218.4500	0.2185	4.050	0.0000	0.0000
2024/09/25	2040	08/05/2025	13.43 Call	Bond Future	14589.6800	14.5897	14670.1800	14.6702	0.552	0.0000	0.0000
2024/09/25	2040	08/05/2025	12.75 Put	Bond Future	520.7300	0.5207	503.4800	0.5035	3.313	0.0000	0.0000
2024/09/25	2040	08/05/2025	12.75 Call	Bond Future	11406.8700	11.4069	11479.3400	11.4793	0.635	0.0000	0.0000
2024/09/25	2040	08/05/2025	13.50 Put	Bond Future	206.1900	0.2062	197.6500	0.1977	4.142	0.0000	0.0000
2024/09/25	2040	08/05/2025	13.50 Call	Bond Future	14911.8400	14.9118	14993.0200	14.9930	0.544	0.0000	0.0000
2024/09/25	2040	07/08/2025		Bond Future	11.0012	85.9586	10.9867	86.0514	0.132	0.0000	0.0000
2024/09/25	2040	07/08/2025	13.29 Call	Bond Future	13615.7000	13.6157	13691.3000	13.6913	0.555	0.0000	0.0000
2024/09/25	2040	07/08/2025	13.29 Put	Bond Future	679.3100	0.6793	662.1500	0.6622	2.526	0.0000	0.0000
2024/09/25	2040	06/11/2025		Bond Future	11.1060	87.6039	11.0908	87.6996	0.137	0.0000	0.0000
2024/09/25	2040	06/11/2025	11.84 Call	Bond Future	7338.2700	7.3383	7391.5400	7.3915	0.726	0.0000	0.0000
2024/09/25	2040	06/11/2025	11.84 Put	Bond Future	2907.8800	2.9079	2865.4300	2.8654	1.460	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.50 Call	Bond Future	10710.5100	10.7105	10653.7700	10.6538	0.530	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.50 Put	Bond Future	7.3400	0.0073	6.2000	0.0062	15.531	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.25 Call	Bond Future	9301.7600	9.3018	9243.9500	9.2440	0.621	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.25 Put	Bond Future	17.4700	0.0175	15.2600	0.0153	12.650	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.00 Call	Bond Future	7860.3200	7.8603	7800.6400	7.8006	0.759	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.00 Put	Bond Future	41.0300	0.0410	36.9500	0.0370	9.944	0.0000	0.0000
2024/09/25	2044	07/11/2024		Bond Future	10.7879	86.0620	10.7959	86.0064	0.074	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.91 Call	Bond Future	12936.3000	12.9363	12880.4100	12.8804	0.432	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.91 Put	Bond Future	1.4300	0.0014	1.1400	0.0011	20.280	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.92 Call	Bond Future	12989.2300	12.9892	12933.3500	12.9334	0.430	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.92 Put	Bond Future	1.3600	0.0014	1.0800	0.0011	20.588	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.90 Call	Bond Future	12883.3000	12.8833	12827.4000	12.8274	0.434	0.0000	0.0000
2024/09/25	2044	07/11/2024	12.90 Put	Bond Future	1.5000	0.0015	1.2000	0.0012	20.000	0.0000	0.0000
2024/09/25	2044	06/02/2025		Bond Future	10.8593	83.4486	10.8674	83.3929	0.074	0.0000	0.0000
2024/09/25	2044	06/02/2025	13.02 Call	Bond Future	13104.8900	13.1049	13046.6000	13.0466	0.445	0.0000	0.0000
2024/09/25	2044	06/02/2025	13.02 Put	Bond Future	115.4500	0.1155	112.8300	0.1128	2.269	0.0000	0.0000
2024/09/25	2044	06/02/2025	13.75 Call	Bond Future	16661.2800	16.6613	16604.6800	16.6047	0.340	0.0000	0.0000
2024/09/25	2044	06/02/2025	13.75 Put	Bond Future	25.0500	0.0251	24.1200	0.0241	3.713	0.0000	0.0000
2024/09/25	2044	06/02/2025	12.50 Put	Bond Future	244.7700	0.2448	241.1400	0.2411	1.483	0.0000	0.0000
2024/09/25	2044	06/02/2025	12.50 Call	Bond Future	10427.3300	10.4273	10368.0300	10.3680	0.569	0.0000	0.0000
2024/09/25	2044	06/02/2025	12.00 Put	Bond Future	505.8100	0.5058	501.8100	0.5018	0.791	0.0000	0.0000
2024/09/25	2044	06/02/2025	12.00 Call	Bond Future	7809.9700	7.8100	7750.3000	7.7503	0.764	0.0000	0.0000
2024/09/25	2044	08/05/2025	12.40 Call	Bond Future	9825.3500	9.8254	9768.2300	9.7682	0.581	0.0000	0.0000
2024/09/25	2044	08/05/2025	12.40 Put	Bond Future	811.4300	0.8114	809.6700	0.8097	0.217	0.0000	0.0000
2024/09/25	2044	08/05/2025	11.65 Call	Bond Future	6267.4100	6.2674	6214.2200	6.2142	0.849	0.0000	0.0000
2024/09/25	2044	08/05/2025	11.65 Put	Bond Future	1691.0700	1.6911	1693.2400	1.6932	0.128	0.0000	0.0000

---

0  
7,500  
0  
15,000  
0  
7,500  
0  
0  
0  
0  
0  
0  
0  
0  
0  
11,405  
0  
9,540  
0  
13,875  
76,071  
0  
0  
0  
0  
0  
0  
470  
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	
2024/09/25	2044	08/05/2025	10.92 Put	Bond Future	3426.6400	3.4266	3439.0400	3.4390	0.362	0.0000	0.0000
2024/09/25	2044	08/05/2025	10.92 Call	Bond Future	3253.6400	3.2536	3210.6800	3.2107	1.320	0.0000	0.0000
2024/09/25	2044	08/05/2025		Bond Future	10.9454	85.1079	10.9536	85.0526	0.074	0.0000	0.0000
2024/09/25	2044	08/05/2025	12.72 Call	Bond Future	11378.8200	11.3788	11321.1700	11.3212	0.507	0.0000	0.0000
2024/09/25	2044	08/05/2025	12.72 Put	Bond Future	595.7000	0.5957	593.4100	0.5934	0.384	0.0000	0.0000
2024/09/25	2044	07/08/2025		Bond Future	11.0416	82.3757	11.0499	82.3206	0.075	0.0000	0.0000
2024/09/25	2044	07/08/2025	13.34 Call	Bond Future	14044.8000	14.0448	13988.2900	13.9883	0.402	0.0000	0.0000
2024/09/25	2044	07/08/2025	13.34 Put	Bond Future	707.0700	0.7071	705.6700	0.7057	0.198	0.0000	0.0000
2024/09/25	2044	06/11/2025		Bond Future	11.1384	83.9523	11.1468	83.8973	0.075	0.0000	0.0000
2024/09/25	2044	06/11/2025	11.88 Call	Bond Future	7681.0000	7.6810	7632.5500	7.6326	0.631	0.0000	0.0000
2024/09/25	2044	06/11/2025	11.88 Put	Bond Future	3017.4200	3.0174	3024.0400	3.0240	0.219	0.0000	0.0000
2024/09/25	2046	07/11/2024		Bond Future	121.3710	121.3710	121.5306	121.5306	0.131	0.0000	0.0000
2024/09/25	2046	06/02/2025		Bond Future	123.9006	123.9006	124.0650	124.0650	0.133	0.0000	0.0000
2024/09/25	2046	06/02/2025	114.01 Call	Bond Future	9890.5700	9.8906	10055.0400	10.0550	1.663	0.0000	0.0000
2024/09/25	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2046	08/05/2025		Bond Future	124.1591	124.1591	124.3300	124.3300	0.138	0.0000	0.0000
2024/09/25	2046	08/05/2025	121.97 Call	Bond Future	2189.1100	2.1891	2359.9700	2.3600	7.805	0.0000	0.0000
2024/09/25	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2046	07/08/2025		Bond Future	126.6029	126.6029	126.7792	126.7792	0.139	0.0000	0.0000
2024/09/25	2046	07/08/2025	118.69 Call	Bond Future	7912.9400	7.9129	8089.2200	8.0892	2.228	0.0000	0.0000
2024/09/25	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2046	06/11/2025		Bond Future	126.7826	126.7826	126.9635	126.9635	0.143	0.0000	0.0000
2024/09/25	2046	06/11/2025	125.41 Call	Bond Future	1372.6200	1.3726	1553.5000	1.5535	13.178	0.0000	0.0000
2024/09/25	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2050	07/11/2024		Bond Future	123.0706	123.0706	123.0450	123.0450	0.021	0.0000	0.0000
2024/09/25	2050	06/02/2025		Bond Future	123.2878	123.2878	123.2635	123.2635	0.020	0.0000	0.0000
2024/09/25	2050	06/02/2025	115.60 Call	Bond Future	7687.8200	7.6878	7663.4500	7.6635	0.317	0.0000	0.0000
2024/09/25	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2050	08/05/2025		Bond Future	125.7716	125.7716	125.7489	125.7489	0.018	0.0000	0.0000
2024/09/25	2050	08/05/2025	121.16 Call	Bond Future	4611.5700	4.6116	4588.9100	4.5889	0.491	0.0000	0.0000
2024/09/25	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2050	07/08/2025		Bond Future	125.8505	125.8505	125.8296	125.8296	0.017	0.0000	0.0000
2024/09/25	2050	07/08/2025	119.89 Call	Bond Future	5960.5200	5.9605	5939.6100	5.9396	0.351	0.0000	0.0000
2024/09/25	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	2050	06/11/2025		Bond Future	128.2952	128.2952	128.2755	128.2755	0.015	0.0000	0.0000
2024/09/25	2050	06/11/2025	124.42 Call	Bond Future	3875.1600	3.8752	3855.4600	3.8555	0.508	0.0000	0.0000
2024/09/25	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  
17,748  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
15,376  
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
2024/09/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	AL37	07/11/2024		Index Future	1060.6920	1060.6920	1060.8240	0.012	0.0000	0.0000
2024/09/25	AL37	06/02/2025		Index Future	1082.5430	1082.5430	1082.6870	0.013	0.0000	0.0000
2024/09/25	AL37	08/05/2025		Index Future	1104.1160	1104.1160	1104.2740	0.014	0.0000	0.0000
2024/09/25	AL37	07/08/2025		Index Future	1125.6240	1125.6240	1125.7960	0.015	0.0000	0.0000
2024/09/25	AL37	06/11/2025		Index Future	1147.2850	1147.2850	1147.4690	0.016	0.0000	0.0000
2024/09/25	AL7T	07/11/2024		Index Future	1278.4380	1278.4380	1279.1110	0.053	0.0000	0.0000
2024/09/25	AL7T	06/02/2025		Index Future	1304.7750	1304.7750	1305.4720	0.053	0.0000	0.0000
2024/09/25	AL7T	08/05/2025		Index Future	1330.7760	1330.7760	1331.5010	0.054	0.0000	0.0000
2024/09/25	AL7T	07/08/2025		Index Future	1356.6990	1356.6990	1357.4520	0.056	0.0000	0.0000
2024/09/25	AL7T	06/11/2025		Index Future	1382.8070	1382.8070	1383.5850	0.056	0.0000	0.0000
2024/09/25	ALBI	07/11/2024		Index Future	1105.0760	1105.0760	1105.3630	0.026	0.0000	0.0000
2024/09/25	ALBI	06/02/2025		Index Future	1127.8420	1127.8420	1128.1440	0.027	0.0000	0.0000
2024/09/25	ALBI	08/05/2025		Index Future	1150.3170	1150.3170	1150.6370	0.028	0.0000	0.0000
2024/09/25	ALBI	07/08/2025		Index Future	1172.7260	1172.7260	1173.0620	0.029	0.0000	0.0000
2024/09/25	ALBI	06/11/2025		Index Future	1195.2930	1195.2930	1195.6460	0.030	0.0000	0.0000
2024/09/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/09/25	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
121
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	
2024/09/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/09/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/09/25	ES33	07/11/2024		Bond Future	10.7658	82.8507	10.6710	83.3189	0.881	0.0000	0.0000
2024/09/25	ES33	06/02/2025		Bond Future	10.8665	84.5775	10.7673	85.0564	0.913	0.0000	0.0000
2024/09/25	ES33	06/02/2025	13.34 Call	Bond Future	10845.8600	10.8459	11324.8000	11.3248	4.416	0.0000	0.0000
2024/09/25	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	ES33	08/05/2025		Bond Future	10.9804	82.4813	10.8765	82.9714	0.946	0.0000	0.0000
2024/09/25	ES33	08/05/2025	12.73 Call	Bond Future	7709.3200	7.7093	8199.3700	8.1994	6.357	0.0000	0.0000
2024/09/25	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	ES33	07/08/2025		Bond Future	11.1080	84.1030	10.9992	84.6039	0.980	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/09/25	ES33	07/08/2025	13.56 Call	Bond Future	10298.3500	10.2984	10799.3100	10.7993	4.864	0.0000	0.0000
2024/09/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	ES33	06/11/2025		Bond Future	11.2537	81.9374	11.1395	82.4492	1.015	0.0000	0.0000
2024/09/25	ES33	06/11/2025	12.01 Call	Bond Future	3287.1500	3.2872	3799.0000	3.7990	15.571	0.0000	0.0000
2024/09/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	ES42	07/11/2024		Bond Future	11.0225	81.0439	11.0099	81.1264	0.115	0.0000	0.0000
2024/09/25	ES42	06/02/2025		Bond Future	11.1023	82.7324	11.0891	82.8177	0.120	0.0000	0.0000
2024/09/25	ES42	06/02/2025	13.71 Call	Bond Future	14338.9500	14.3390	14424.2600	14.4243	0.595	0.0000	0.0000
2024/09/25	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	ES42	08/05/2025		Bond Future	11.1953	80.1317	11.1813	80.2202	0.125	0.0000	0.0000
2024/09/25	ES42	08/05/2025	13.25 Call	Bond Future	11500.8500	11.5009	11589.3100	11.5893	0.769	0.0000	0.0000
2024/09/25	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	ES42	07/08/2025		Bond Future	11.2953	81.7051	11.2806	81.7967	0.130	0.0000	0.0000
2024/09/25	ES42	07/08/2025	13.79 Call	Bond Future	13432.9400	13.4329	13524.4800	13.5245	0.681	0.0000	0.0000
2024/09/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	ES42	06/11/2025		Bond Future	11.4048	79.0237	11.3894	79.1181	0.135	0.0000	0.0000
2024/09/25	ES42	06/11/2025	12.39 Call	Bond Future	5689.7700	5.6898	5784.2500	5.7843	1.661	0.0000	0.0000
2024/09/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	GOVI	07/11/2024	948.79 Call	GOVI	1388280.0000	138.8280	1390760.0000	139.0760	0.179	0.0000	0.0000
2024/09/25	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	GOVI	07/11/2024	948.80 Call	GOVI	1388180.0000	138.8180	1390660.0000	139.0660	0.179	0.0000	0.0000
2024/09/25	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	GOVI	07/11/2024	948.78 Call	GOVI	1388380.0000	138.8380	1390860.0000	139.0860	0.179	0.0000	0.0000
2024/09/25	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	GOVI	07/11/2024		GOVI	1087.6180	1087.6180	1087.8660	1087.8660	0.023	0.0000	0.0000
2024/09/25	GOVI	06/02/2025		GOVI	1110.0240	1110.0240	1110.2860	1110.2860	0.024	0.0000	0.0000
2024/09/25	GOVI	06/02/2025	972.00 Call	GOVI	1380240.0000	138.0240	1382860.0000	138.2860	0.190	0.0000	0.0000
2024/09/25	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	GOVI	08/05/2025		GOVI	1132.1440	1132.1440	1132.4230	1132.4230	0.025	0.0000	0.0000
2024/09/25	GOVI	08/05/2025	1,022.00 Call	GOVI	1101440.0000	110.1440	1104230.0000	110.4230	0.253	0.0000	0.0000
2024/09/25	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	GOVI	07/08/2025		GOVI	1154.1990	1154.1990	1154.4940	1154.4940	0.026	0.0000	0.0000
2024/09/25	GOVI	07/08/2025	1,011.00 Call	GOVI	1431990.0000	143.1990	1434940.0000	143.4940	0.206	0.0000	0.0000
2024/09/25	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	GOVI	06/11/2025		GOVI	1176.4090	1176.4090	1176.7200	1176.7200	0.026	0.0000	0.0000
2024/09/25	GOVI	06/11/2025	1,112.00 Call	GOVI	644090.0000	64.4090	647200.0000	64.7200	0.483	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  
677  
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
2024/09/25	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/09/25	IGOV	07/11/2024		Index Future	373.1850	373.1850	374.5950	0.378	0.0000	0.0000
2024/09/25	IGOV	06/02/2025		Index Future	380.9650	380.9650	382.4070	0.379	0.0000	0.0000
2024/09/25	IGOV	08/05/2025		Index Future	388.6460	388.6460	390.1210	0.380	0.0000	0.0000
2024/09/25	IGOV	07/08/2025		Index Future	396.3040	396.3040	397.8120	0.381	0.0000	0.0000
2024/09/25	IGOV	06/11/2025		Index Future	404.0160	404.0160	405.5570	0.381	0.0000	0.0000
2024/09/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/09/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/09/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/09/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/09/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/09/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/09/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/09/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/09/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/09/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/09/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/09/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/09/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/09/25	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	8.3350	8.3350	91.6650	0.000	0.0000
2024/09/25	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000
2024/09/25	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000
2024/09/25	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000
2024/09/25	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2024/09/25	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2024/09/25	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2024/09/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2024/09/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2024/09/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000

---

0

0

795

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	
2024/09/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/09/25	R035	07/11/2024	11.10 Call	Bond Future	5596.8000	5.5968	5718.6300	5.7186	2.177	0.0000	0.0000
2024/09/25	R035	07/11/2024	11.10 Put	Bond Future	67.6200	0.0676	54.6800	0.0547	19.136	0.0000	0.0000
2024/09/25	R035	07/11/2024	13.23 Call	Bond Future	16196.8600	16.1969	16331.6300	16.3316	0.832	0.0000	0.0000
2024/09/25	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R035	07/11/2024	12.20 Put	Bond Future	1.0600	0.0011	0.7100	0.0007	33.019	0.0000	0.0000
2024/09/25	R035	07/11/2024	12.20 Call	Bond Future	11281.7300	11.2817	11416.1500	11.4162	1.191	0.0000	0.0000
2024/09/25	R035	07/11/2024		Bond Future	10.1330	93.8344	10.1104	93.9692	0.223	0.0000	0.0000
2024/09/25	R035	07/11/2024	12.18 Call	Bond Future	11182.0300	11.1820	11316.4200	11.3164	1.202	0.0000	0.0000
2024/09/25	R035	07/11/2024	12.18 Put	Bond Future	1.1500	0.0012	0.7700	0.0008	33.043	0.0000	0.0000
2024/09/25	R035	07/11/2024	12.19 Call	Bond Future	11231.9100	11.2319	11366.3100	11.3663	1.197	0.0000	0.0000
2024/09/25	R035	07/11/2024	12.19 Put	Bond Future	1.1100	0.0011	0.7400	0.0007	33.333	0.0000	0.0000
2024/09/25	R035	07/11/2024	12.17 Call	Bond Future	11132.1200	11.1321	11266.4900	11.2665	1.207	0.0000	0.0000
2024/09/25	R035	07/11/2024	12.17 Put	Bond Future	1.2000	0.0012	0.8000	0.0008	33.333	0.0000	0.0000
2024/09/25	R035	06/02/2025		Bond Future	10.2060	95.7672	10.1823	95.9058	0.232	0.0000	0.0000
2024/09/25	R035	06/02/2025	12.41 Call	Bond Future	11825.5400	11.8255	11956.9600	11.9570	1.111	0.0000	0.0000
2024/09/25	R035	06/02/2025	12.41 Put	Bond Future	79.4600	0.0795	72.2500	0.0723	9.074	0.0000	0.0000
2024/09/25	R035	06/02/2025	11.30 Call	Bond Future	6568.6000	6.5686	6677.7000	6.6777	1.661	0.0000	0.0000
2024/09/25	R035	06/02/2025	11.30 Put	Bond Future	463.6500	0.4637	434.1200	0.4341	6.369	0.0000	0.0000
2024/09/25	R035	06/02/2025	10.65 Call	Bond Future	3725.2800	3.7253	3806.4600	3.8065	2.179	0.0000	0.0000
2024/09/25	R035	06/02/2025	10.65 Put	Bond Future	1178.5700	1.1786	1121.1200	1.1211	4.875	0.0000	0.0000
2024/09/25	R035	06/02/2025	10.34 Put	Bond Future	1789.8600	1.7899	1715.0300	1.7150	4.181	0.0000	0.0000
2024/09/25	R035	06/02/2025	10.34 Call	Bond Future	2568.7400	2.5687	2632.5400	2.6325	2.484	0.0000	0.0000
2024/09/25	R035	06/02/2025	10.26 Put	Bond Future	1986.0700	1.9861	1906.5100	1.9065	4.006	0.0000	0.0000
2024/09/25	R035	06/02/2025	10.26 Call	Bond Future	2301.0600	2.3011	2360.1300	2.3601	2.567	0.0000	0.0000
2024/09/25	R035	08/05/2025	11.70 Call	Bond Future	8335.0900	8.3351	8447.3800	8.4474	1.347	0.0000	0.0000
2024/09/25	R035	08/05/2025	11.70 Put	Bond Future	705.3100	0.7053	674.6200	0.6746	4.351	0.0000	0.0000
2024/09/25	R035	08/05/2025	10.95 Call	Bond Future	5190.5000	5.1905	5279.8900	5.2799	1.722	0.0000	0.0000
2024/09/25	R035	08/05/2025	10.95 Put	Bond Future	1501.0100	1.5010	1447.4200	1.4474	3.570	0.0000	0.0000
2024/09/25	R035	08/05/2025	10.44 Put	Bond Future	2460.2400	2.4602	2385.7800	2.3858	3.027	0.0000	0.0000
2024/09/25	R035	08/05/2025	10.44 Call	Bond Future	3325.8600	3.3259	3394.3800	3.3944	2.060	0.0000	0.0000
2024/09/25	R035	08/05/2025	13.35 Call	Bond Future	15562.7200	15.5627	15700.4500	15.7005	0.885	0.0000	0.0000
2024/09/25	R035	08/05/2025	13.35 Put	Bond Future	77.6100	0.0776	72.3600	0.0724	6.765	0.0000	0.0000
2024/09/25	R035	08/05/2025	12.70 Call	Bond Future	12730.5300	12.7305	12861.4900	12.8615	1.029	0.0000	0.0000
2024/09/25	R035	08/05/2025	12.70 Put	Bond Future	213.6200	0.2136	201.6000	0.2016	5.627	0.0000	0.0000
2024/09/25	R035	08/05/2025	11.46 Put	Bond Future	900.4600	0.9005	863.5000	0.8635	4.105	0.0000	0.0000
2024/09/25	R035	08/05/2025	11.46 Call	Bond Future	7295.9900	7.2960	7402.0100	7.4020	1.453	0.0000	0.0000

---

0  
0  
11,000  
0  
1,000  
0  
1,000  
144,053  
0  
0  
0  
0  
0  
0  
16,070  
0  
0  
0  
1,100  
0  
1,100  
0  
1,000  
0  
100  
0  
150  
0  
150  
0  
150  
0  
400  
0  
400  
0  
400

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	
2024/09/25	R035	08/05/2025		Bond Future	10.2879	93.1629	10.2630	93.3059	0.242	0.0000	0.0000
2024/09/25	R035	08/05/2025	11.78 Call	Bond Future	8685.9900	8.6860	8800.1500	8.8002	1.314	0.0000	0.0000
2024/09/25	R035	08/05/2025	11.78 Put	Bond Future	650.2200	0.6502	621.4000	0.6214	4.432	0.0000	0.0000
2024/09/25	R035	07/08/2025		Bond Future	10.3820	94.9738	10.3558	95.1210	0.253	0.0000	0.0000
2024/09/25	R035	07/08/2025	12.65 Call	Bond Future	12170.8400	12.1708	12296.3300	12.2963	1.031	0.0000	0.0000
2024/09/25	R035	07/08/2025	12.65 Put	Bond Future	568.7700	0.5688	547.0900	0.5471	3.812	0.0000	0.0000
2024/09/25	R035	06/11/2025		Bond Future	10.4905	92.2881	10.4629	92.4393	0.263	0.0000	0.0000
2024/09/25	R035	06/11/2025	11.20 Call	Bond Future	6338.3500	6.3384	6429.3200	6.4293	1.435	0.0000	0.0000
2024/09/25	R035	06/11/2025	11.20 Put	Bond Future	2561.2100	2.5612	2500.9600	2.5010	2.352	0.0000	0.0000
2024/09/25	R053	07/11/2024		Bond Future	10.7164	109.3864	10.7144	109.4058	0.019	0.0000	0.0000
2024/09/25	R053	07/11/2024	12.80 Call	Bond Future	16956.4800	16.9565	16975.2100	16.9752	0.110	0.0000	0.0000
2024/09/25	R053	07/11/2024	12.80 Put	Bond Future	2.6500	0.0027	2.0200	0.0020	23.774	0.0000	0.0000
2024/09/25	R053	07/11/2024	12.81 Call	Bond Future	17025.9200	17.0259	17044.6700	17.0447	0.110	0.0000	0.0000
2024/09/25	R053	07/11/2024	12.81 Put	Bond Future	2.5300	0.0025	1.9200	0.0019	24.111	0.0000	0.0000
2024/09/25	R053	07/11/2024	12.79 Call	Bond Future	16886.9600	16.8870	16905.6600	16.9057	0.111	0.0000	0.0000
2024/09/25	R053	07/11/2024	12.79 Put	Bond Future	2.7800	0.0028	2.1200	0.0021	23.741	0.0000	0.0000
2024/09/25	R053	06/02/2025		Bond Future	10.7843	111.6395	10.7820	111.6605	0.021	0.0000	0.0000
2024/09/25	R053	06/02/2025	12.94 Call	Bond Future	17429.3200	17.4293	17443.0300	17.4430	0.079	0.0000	0.0000
2024/09/25	R053	06/02/2025	12.94 Put	Bond Future	170.1000	0.1701	162.8200	0.1628	4.280	0.0000	0.0000
2024/09/25	R053	08/05/2025		Bond Future	10.8621	107.9943	10.8595	108.0176	0.023	0.0000	0.0000
2024/09/25	R053	08/05/2025	12.64 Call	Bond Future	15225.3300	15.2253	15234.4300	15.2344	0.060	0.0000	0.0000
2024/09/25	R053	08/05/2025	12.64 Put	Bond Future	798.2800	0.7983	784.0900	0.7841	1.778	0.0000	0.0000
2024/09/25	R053	07/08/2025		Bond Future	10.9472	110.0920	10.9444	110.1174	0.025	0.0000	0.0000
2024/09/25	R053	07/08/2025	13.17 Call	Bond Future	18203.7100	18.2037	18216.5200	18.2165	0.070	0.0000	0.0000
2024/09/25	R053	07/08/2025	13.17 Put	Bond Future	945.8400	0.9458	933.2300	0.9332	1.333	0.0000	0.0000
2024/09/25	R053	06/11/2025		Bond Future	11.0395	106.3375	11.0365	106.3649	0.028	0.0000	0.0000
2024/09/25	R053	06/11/2025	11.76 Call	Bond Future	9950.4200	9.9504	9954.3200	9.9543	0.039	0.0000	0.0000
2024/09/25	R053	06/11/2025	11.76 Put	Bond Future	3827.1700	3.8272	3803.7200	3.8037	0.613	0.0000	0.0000
2024/09/25	R186	07/11/2024		Bond Future	7.9527	108.9665	7.9334	109.0045	0.243	0.0000	0.0000
2024/09/25	R186	07/11/2024	9.14 Call	Bond Future	2307.0200	2.3070	2343.7500	2.3438	1.592	0.0000	0.0000
2024/09/25	R186	07/11/2024	9.14 Put	Bond Future	5.3600	0.0054	4.0900	0.0041	23.694	0.0000	0.0000
2024/09/25	R186	07/11/2024	9.15 Call	Bond Future	2325.9200	2.3259	2362.6800	2.3627	1.580	0.0000	0.0000
2024/09/25	R186	07/11/2024	9.15 Put	Bond Future	5.1600	0.0052	3.9200	0.0039	24.031	0.0000	0.0000
2024/09/25	R186	07/11/2024	9.13 Call	Bond Future	2288.1100	2.2881	2324.8000	2.3248	1.604	0.0000	0.0000
2024/09/25	R186	07/11/2024	9.13 Put	Bond Future	5.5600	0.0056	4.2500	0.0043	23.561	0.0000	0.0000
2024/09/25	R186	06/02/2025		Bond Future	7.8951	105.8986	7.8722	105.9387	0.291	0.0000	0.0000
2024/09/25	R186	06/02/2025	9.03 Call	Bond Future	2075.9600	2.0760	2108.2600	2.1083	1.556	0.0000	0.0000
2024/09/25	R186	06/02/2025	9.03 Put	Bond Future	116.4900	0.1165	108.6700	0.1087	6.713	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0

3,664

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

164,298

0  
0  
0  
0  
0  
0  
0

17,134

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	
2024/09/25	R186	08/05/2025		Bond Future	7.8707	108.0058	7.8426	108.0485	0.356	0.0000	0.0000
2024/09/25	R186	08/05/2025	8.47 Call	Bond Future	1260.7200	1.2607	1287.8800	1.2879	2.154	0.0000	0.0000
2024/09/25	R186	08/05/2025	8.47 Put	Bond Future	352.9900	0.3530	337.4300	0.3374	4.408	0.0000	0.0000
2024/09/25	R186	07/08/2025		Bond Future	7.8713	104.7951	7.8365	104.8403	0.443	0.0000	0.0000
2024/09/25	R186	07/08/2025	9.68 Call	Bond Future	2398.0400	2.3980	2437.7400	2.4377	1.656	0.0000	0.0000
2024/09/25	R186	07/08/2025	9.68 Put	Bond Future	90.1200	0.0901	84.6200	0.0846	6.103	0.0000	0.0000
2024/09/25	R186	07/08/2025	10.25 Call	Bond Future	3057.1800	3.0572	3099.7200	3.0997	1.391	0.0000	0.0000
2024/09/25	R186	07/08/2025	10.25 Put	Bond Future	36.9100	0.0369	34.2500	0.0343	7.207	0.0000	0.0000
2024/09/25	R186	07/08/2025	9.22 Put	Bond Future	170.2500	0.1703	161.2300	0.1612	5.298	0.0000	0.0000
2024/09/25	R186	07/08/2025	9.22 Call	Bond Future	1898.1000	1.8981	1934.2800	1.9343	1.906	0.0000	0.0000
2024/09/25	R186	06/11/2025		Bond Future	7.8928	106.8032	7.8483	106.8507	0.564	0.0000	0.0000
2024/09/25	R186	06/11/2025	8.13 Call	Bond Future	759.0700	0.7591	784.7700	0.7848	3.386	0.0000	0.0000
2024/09/25	R186	06/11/2025	8.13 Put	Bond Future	506.7800	0.5068	484.9900	0.4850	4.300	0.0000	0.0000
2024/09/25	R202	07/11/2024		Bond Future	271.3811	271.3811	271.3242	271.3242	0.021	0.0000	0.0000
2024/09/25	R202	06/02/2025		Bond Future	271.8446	271.8446	271.7901	271.7901	0.020	0.0000	0.0000
2024/09/25	R202	06/02/2025	266.79 Call	Bond Future	5054.6300	5.0546	5000.1400	5.0001	1.078	0.0000	0.0000
2024/09/25	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R202	08/05/2025		Bond Future	277.3219	277.3219	277.2709	277.2709	0.018	0.0000	0.0000
2024/09/25	R202	08/05/2025	272.31 Call	Bond Future	5011.8600	5.0119	4960.9300	4.9609	1.016	0.0000	0.0000
2024/09/25	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R202	07/08/2025		Bond Future	277.4817	277.4817	277.4353	277.4353	0.017	0.0000	0.0000
2024/09/25	R202	07/08/2025	271.60 Call	Bond Future	5881.6600	5.8817	5835.3100	5.8353	0.788	0.0000	0.0000
2024/09/25	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R202	06/11/2025		Bond Future	282.8728	282.8728	282.8290	282.8290	0.015	0.0000	0.0000
2024/09/25	R202	06/11/2025	275.64 Call	Bond Future	7232.8400	7.2328	7189.0200	7.1890	0.606	0.0000	0.0000
2024/09/25	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R209	07/11/2024	10.55 Put	Bond Future	527.2500	0.5273	472.0900	0.4721	10.462	0.0000	0.0000
2024/09/25	R209	07/11/2024	10.55 Call	Bond Future	2069.2200	2.0692	2134.2800	2.1343	3.144	0.0000	0.0000
2024/09/25	R209	07/11/2024	11.00 Call	Bond Future	3987.3700	3.9874	4085.8300	4.0858	2.469	0.0000	0.0000
2024/09/25	R209	07/11/2024	11.00 Put	Bond Future	137.6700	0.1377	115.9100	0.1159	15.806	0.0000	0.0000
2024/09/25	R209	07/11/2024		Bond Future	10.2600	74.1552	10.2377	74.2754	0.217	0.0000	0.0000
2024/09/25	R209	07/11/2024	12.22 Call	Bond Future	9624.8800	9.6249	9744.5800	9.7446	1.244	0.0000	0.0000
2024/09/25	R209	07/11/2024	12.22 Put	Bond Future	1.6600	0.0017	1.1400	0.0011	31.325	0.0000	0.0000
2024/09/25	R209	07/11/2024	12.23 Call	Bond Future	9669.4000	9.6694	9789.1100	9.7891	1.238	0.0000	0.0000
2024/09/25	R209	07/11/2024	12.23 Put	Bond Future	1.6000	0.0016	1.0900	0.0011	31.875	0.0000	0.0000
2024/09/25	R209	07/11/2024	12.21 Call	Bond Future	9580.3200	9.5803	9699.9900	9.7000	1.249	0.0000	0.0000
2024/09/25	R209	07/11/2024	12.21 Put	Bond Future	1.7300	0.0017	1.1800	0.0012	31.792	0.0000	0.0000
2024/09/25	R209	06/02/2025		Bond Future	10.3258	75.6826	10.3026	75.8062	0.225	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
1,983  
0  
1,983  
0  
0  
0  
2,010  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
100  
0  
100  
17,231  
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	
2024/09/25	R209	06/02/2025	12.44 Call	Bond Future	10260.0700	10.2601	10376.2400	10.3762	1.132	0.0000	0.0000
2024/09/25	R209	06/02/2025	12.44 Put	Bond Future	85.4000	0.0854	77.9800	0.0780	8.689	0.0000	0.0000
2024/09/25	R209	08/05/2025		Bond Future	10.4038	74.0348	10.3795	74.1621	0.234	0.0000	0.0000
2024/09/25	R209	08/05/2025	11.89 Call	Bond Future	7822.9000	7.8229	7925.0900	7.9251	1.306	0.0000	0.0000
2024/09/25	R209	08/05/2025	11.89 Put	Bond Future	567.8800	0.5679	542.7800	0.5428	4.420	0.0000	0.0000
2024/09/25	R209	07/08/2025		Bond Future	10.4913	75.4737	10.4659	75.6046	0.242	0.0000	0.0000
2024/09/25	R209	07/08/2025	12.68 Call	Bond Future	10755.6100	10.7556	10866.0600	10.8661	1.027	0.0000	0.0000
2024/09/25	R209	07/08/2025	12.68 Put	Bond Future	560.1800	0.5602	539.7500	0.5398	3.647	0.0000	0.0000
2024/09/25	R209	06/11/2025		Bond Future	10.5882	73.7685	10.5617	73.9029	0.251	0.0000	0.0000
2024/09/25	R209	06/11/2025	11.27 Call	Bond Future	5686.2900	5.6863	5766.9100	5.7669	1.418	0.0000	0.0000
2024/09/25	R209	06/11/2025	11.27 Put	Bond Future	2347.0100	2.3470	2293.2700	2.2933	2.290	0.0000	0.0000
2024/09/25	R210	07/11/2024		Bond Future	242.1297	242.1297	242.0697	242.0697	0.025	0.0000	0.0000
2024/09/25	R210	06/02/2025		Bond Future	247.1760	247.1760	247.1177	247.1177	0.024	0.0000	0.0000
2024/09/25	R210	06/02/2025	239.61 Call	Bond Future	7566.0300	7.5660	7507.7200	7.5077	0.771	0.0000	0.0000
2024/09/25	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R210	08/05/2025		Bond Future	248.7645	248.7645	248.7105	248.7105	0.022	0.0000	0.0000
2024/09/25	R210	08/05/2025	248.03 Call	Bond Future	734.4700	0.7345	680.4800	0.6805	7.351	0.0000	0.0000
2024/09/25	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R210	07/08/2025		Bond Future	253.6620	253.6620	253.6107	253.6107	0.020	0.0000	0.0000
2024/09/25	R210	07/08/2025	248.44 Call	Bond Future	5222.0200	5.2220	5170.7300	5.1707	0.982	0.0000	0.0000
2024/09/25	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R210	06/11/2025		Bond Future	255.1355	255.1355	255.0861	255.0861	0.019	0.0000	0.0000
2024/09/25	R210	06/11/2025	252.14 Call	Bond Future	2995.5100	2.9955	2946.0700	2.9461	1.650	0.0000	0.0000
2024/09/25	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	R213	07/11/2024		Bond Future	9.2311	90.9137	9.2245	90.9425	0.071	0.0000	0.0000
2024/09/25	R213	07/11/2024	11.22 Call	Bond Future	8229.8600	8.2299	8257.6900	8.2577	0.338	0.0000	0.0000
2024/09/25	R213	07/11/2024	11.22 Put	Bond Future	4.3700	0.0044	3.4100	0.0034	21.968	0.0000	0.0000
2024/09/25	R213	07/11/2024	11.23 Call	Bond Future	8268.6600	8.2687	8296.5300	8.2965	0.337	0.0000	0.0000
2024/09/25	R213	07/11/2024	11.23 Put	Bond Future	4.2400	0.0042	3.3200	0.0033	21.698	0.0000	0.0000
2024/09/25	R213	07/11/2024	11.21 Call	Bond Future	8191.0200	8.1910	8218.8300	8.2188	0.340	0.0000	0.0000
2024/09/25	R213	07/11/2024	11.21 Put	Bond Future	4.4900	0.0045	3.5100	0.0035	21.826	0.0000	0.0000
2024/09/25	R213	06/02/2025		Bond Future	9.2812	92.7863	9.2740	92.8168	0.077	0.0000	0.0000
2024/09/25	R213	06/02/2025	11.35 Call	Bond Future	8343.7900	8.3438	8371.1500	8.3712	0.328	0.0000	0.0000
2024/09/25	R213	06/02/2025	11.35 Put	Bond Future	54.1000	0.0541	50.9600	0.0510	5.804	0.0000	0.0000
2024/09/25	R213	08/05/2025		Bond Future	9.3437	91.0759	9.3358	91.1085	0.085	0.0000	0.0000
2024/09/25	R213	08/05/2025	10.52 Call	Bond Future	5216.9600	5.2170	5237.6700	5.2377	0.397	0.0000	0.0000
2024/09/25	R213	08/05/2025	10.52 Put	Bond Future	530.8300	0.5308	518.9300	0.5189	2.242	0.0000	0.0000
2024/09/25	R213	07/08/2025		Bond Future	9.4213	92.8469	9.4126	92.8815	0.092	0.0000	0.0000

---

0

0

0

0

0

0

0

0

0

0

0

1,601

0

0

0

0

0

0

0

0

0

0

0

0

77,414

0

0

0

0

0

0

0

0

0

0

0

0

0



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/09/25	R213	07/08/2025	11.66 Call	Bond Future		8737.4100	8.7374	8764.5400	8.7645	0.311	0.0000	0.0000
2024/09/25	R213	07/08/2025	11.66 Put	Bond Future		357.5900	0.3576	350.1000	0.3501	2.095	0.0000	0.0000
2024/09/25	R213	06/11/2025		Bond Future		9.5190	91.0737	9.5095	91.1102	0.100	0.0000	0.0000
2024/09/25	R213	06/11/2025	10.05 Call	Bond Future		3857.7200	3.8577	3874.2700	3.8743	0.429	0.0000	0.0000
2024/09/25	R213	06/11/2025	10.05 Put	Bond Future		1853.6200	1.8536	1833.7300	1.8337	1.073	0.0000	0.0000
2024/09/25	R214	07/11/2024		Bond Future		10.5562	70.0515	10.5440	70.1232	0.116	0.0000	0.0000
2024/09/25	R214	07/11/2024	12.61 Call	Bond Future		10616.1000	10.6161	10687.4100	10.6874	0.672	0.0000	0.0000
2024/09/25	R214	07/11/2024	12.61 Put	Bond Future		1.2800	0.0013	0.9100	0.0009	28.906	0.0000	0.0000
2024/09/25	R214	07/11/2024	12.62 Call	Bond Future		10661.4700	10.6615	10732.8000	10.7328	0.669	0.0000	0.0000
2024/09/25	R214	07/11/2024	12.62 Put	Bond Future		1.2200	0.0012	0.8700	0.0009	28.689	0.0000	0.0000
2024/09/25	R214	07/11/2024	12.60 Call	Bond Future		10570.7000	10.5707	10641.9900	10.6420	0.674	0.0000	0.0000
2024/09/25	R214	07/11/2024	12.60 Put	Bond Future		1.3500	0.0014	0.9600	0.0010	28.889	0.0000	0.0000
2024/09/25	R214	06/02/2025		Bond Future		10.6237	71.4944	10.6109	71.5683	0.120	0.0000	0.0000
2024/09/25	R214	06/02/2025	12.71 Call	Bond Future		10753.1400	10.7531	10820.6700	10.8207	0.628	0.0000	0.0000
2024/09/25	R214	06/02/2025	12.71 Put	Bond Future		99.4100	0.0994	92.9500	0.0930	6.498	0.0000	0.0000
2024/09/25	R214	06/02/2025	13.63 Call	Bond Future		14578.6500	14.5787	14651.3800	14.6514	0.499	0.0000	0.0000
2024/09/25	R214	06/02/2025	13.63 Put	Bond Future		13.6000	0.0136	12.3400	0.0123	9.265	0.0000	0.0000
2024/09/25	R214	06/02/2025	12.25 Put	Bond Future		196.4800	0.1965	185.5000	0.1855	5.588	0.0000	0.0000
2024/09/25	R214	06/02/2025	12.25 Call	Bond Future		8727.8300	8.7278	8790.8400	8.7908	0.722	0.0000	0.0000
2024/09/25	R214	06/02/2025	11.75 Put	Bond Future		415.2400	0.4152	396.1700	0.3962	4.593	0.0000	0.0000
2024/09/25	R214	06/02/2025	11.75 Call	Bond Future		6502.0400	6.5020	6556.9600	6.5570	0.845	0.0000	0.0000
2024/09/25	R214	08/05/2025		Bond Future		10.6970	69.6140	10.6836	69.6906	0.125	0.0000	0.0000
2024/09/25	R214	08/05/2025	12.40 Call	Bond Future		9299.4100	9.2994	9360.0500	9.3601	0.652	0.0000	0.0000
2024/09/25	R214	08/05/2025	12.40 Put	Bond Future		499.7600	0.4998	483.7800	0.4838	3.198	0.0000	0.0000
2024/09/25	R214	07/08/2025		Bond Future		10.7788	70.9672	10.7648	71.0463	0.130	0.0000	0.0000
2024/09/25	R214	07/08/2025	12.97 Call	Bond Future		11497.1400	11.4971	11561.0200	11.5610	0.556	0.0000	0.0000
2024/09/25	R214	07/08/2025	12.97 Put	Bond Future		616.9500	0.6170	601.7100	0.6017	2.470	0.0000	0.0000
2024/09/25	R214	06/11/2025		Bond Future		10.8703	69.0273	10.8557	69.1089	0.135	0.0000	0.0000
2024/09/25	R214	06/11/2025	11.64 Call	Bond Future		6509.4900	6.5095	6555.8500	6.5559	0.712	0.0000	0.0000
2024/09/25	R214	06/11/2025	11.64 Put	Bond Future		2414.4900	2.4145	2379.2500	2.3793	1.460	0.0000	0.0000
2024/09/25	R248	07/11/2024	12.79 Call	Bond Future		13238.4100	13.2384	13253.7500	13.2538	0.116	0.0000	0.0000
2024/09/25	R248	07/11/2024	12.79 Put	Bond Future		1.7100	0.0017	1.2900	0.0013	24.561	0.0000	0.0000
2024/09/25	R248	07/11/2024	12.80 Call	Bond Future		13292.6800	13.2927	13308.0400	13.3080	0.116	0.0000	0.0000
2024/09/25	R248	07/11/2024	12.80 Put	Bond Future		1.6300	0.0016	1.2300	0.0012	24.540	0.0000	0.0000
2024/09/25	R248	07/11/2024	12.78 Call	Bond Future		13184.0600	13.1841	13199.3800	13.1994	0.116	0.0000	0.0000
2024/09/25	R248	07/11/2024	12.78 Put	Bond Future		1.7900	0.0018	1.3500	0.0014	24.581	0.0000	0.0000
2024/09/25	R248	07/11/2024		Bond Future		10.6973	85.1397	10.6951	85.1554	0.020	0.0000	0.0000
2024/09/25	R248	06/02/2025		Bond Future		10.7668	86.8934	10.7645	86.9104	0.022	0.0000	0.0000

---

0

0

0

0

0

19,050

0

0

0

0

0

0

0

0

0

0

554

0

554

0

554

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

250,670

203,387

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	
2024/09/25	R248	06/02/2025	12.71 Call	Bond Future	12457.7300	12.4577	12467.6400	12.4676	0.080	0.0000	0.0000
2024/09/25	R248	06/02/2025	12.71 Put	Bond Future	180.7400	0.1807	173.6300	0.1736	3.934	0.0000	0.0000
2024/09/25	R248	06/02/2025	10.30 Put	Bond Future	4656.8300	4.6568	4628.9300	4.6289	0.599	0.0000	0.0000
2024/09/25	R248	06/02/2025	10.30 Call	Bond Future	1157.3800	1.1574	1146.5000	1.1465	0.940	0.0000	0.0000
2024/09/25	R248	06/02/2025	11.00 Put	Bond Future	1939.0700	1.9391	1913.2600	1.9133	1.331	0.0000	0.0000
2024/09/25	R248	06/02/2025	11.00 Call	Bond Future	3599.1600	3.5992	3590.3700	3.5904	0.244	0.0000	0.0000
2024/09/25	R248	06/02/2025	11.70 Call	Bond Future	7059.5800	7.0596	7059.4100	7.0594	0.002	0.0000	0.0000
2024/09/25	R248	06/02/2025	11.70 Put	Bond Future	740.5400	0.7405	723.3500	0.7234	2.321	0.0000	0.0000
2024/09/25	R248	08/05/2025		Bond Future	10.8418	84.1759	10.8392	84.1947	0.024	0.0000	0.0000
2024/09/25	R248	08/05/2025	12.60 Call	Bond Future	11771.8500	11.7719	11779.1800	11.7792	0.062	0.0000	0.0000
2024/09/25	R248	08/05/2025	12.60 Put	Bond Future	652.5300	0.6525	641.0500	0.6411	1.759	0.0000	0.0000
2024/09/25	R248	07/08/2025		Bond Future	10.9251	85.8117	10.9221	85.8323	0.027	0.0000	0.0000
2024/09/25	R248	07/08/2025	13.21 Call	Bond Future	14481.4000	14.4814	14492.3100	14.4923	0.075	0.0000	0.0000
2024/09/25	R248	07/08/2025	13.21 Put	Bond Future	703.6600	0.7037	694.0400	0.6940	1.367	0.0000	0.0000
2024/09/25	R248	06/11/2025		Bond Future	11.0176	83.0134	11.0144	83.0354	0.029	0.0000	0.0000
2024/09/25	R248	06/11/2025	11.74 Call	Bond Future	7844.2100	7.8442	7847.3900	7.8474	0.041	0.0000	0.0000
2024/09/25	R248	06/11/2025	11.74 Put	Bond Future	3073.0500	3.0731	3054.2700	3.0543	0.611	0.0000	0.0000
2024/09/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/09/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

