



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 14/10/2024 TO 14/10/2024

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
2024/10/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/14	2025	07/11/2024		Bond Future	184.9834	184.9834	184.9952	0.006	0.0000	0.0000
2024/10/14	2029	07/11/2024		Bond Future	133.4940	133.4940	133.5545	0.045	0.0000	0.0000
2024/10/14	2029	06/02/2025		Bond Future	136.2511	136.2511	136.3134	0.046	0.0000	0.0000
2024/10/14	2029	06/02/2025	132.40 Call	Bond Future	3851.0700	3.8511	3913.3700	1.618	0.0000	0.0000
2024/10/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2029	08/05/2025		Bond Future	137.5936	137.5936	137.6579	0.047	0.0000	0.0000

Open Interest

0

0

0

0

0

0

9,276

7,602

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	
2024/10/14	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2029	08/05/2025	137.85 Put	Bond Future	256.3600	0.2564	192.0900	0.1921	25.070	0.0000	0.0000
2024/10/14	2029	07/08/2025		Bond Future	140.3103	140.3103	140.3765	140.3765	0.047	0.0000	0.0000
2024/10/14	2029	07/08/2025	137.41 Call	Bond Future	2900.3100	2.9003	2966.5100	2.9665	2.283	0.0000	0.0000
2024/10/14	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2029	06/11/2025		Bond Future	141.5755	141.5755	141.6439	141.6439	0.048	0.0000	0.0000
2024/10/14	2029	06/11/2025	139.79 Call	Bond Future	1785.4500	1.7855	1853.8500	1.8539	3.831	0.0000	0.0000
2024/10/14	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2030	07/11/2024		Bond Future	9.1318	97.6230	9.1822	97.4235	0.552	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.21 Put	Bond Future	3.3600	0.0034	2.9100	0.0029	13.393	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.21 Call	Bond Future	4160.9000	4.1609	3960.9900	3.9610	4.804	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.71 Put	Bond Future	0.1600	0.0002	0.1100	0.0001	31.250	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.71 Call	Bond Future	6009.6400	6.0096	5810.1300	5.8101	3.320	0.0000	0.0000
2024/10/14	2030	07/11/2024	11.91 Call	Bond Future	10267.5100	10.2675	10068.0500	10.0681	1.943	0.0000	0.0000
2024/10/14	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.75 Call	Bond Future	6155.7500	6.1558	5956.2400	5.9562	3.241	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.75 Put	Bond Future	0.1300	0.0001	0.0800	0.0001	38.462	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.76 Call	Bond Future	6192.2200	6.1922	5992.7200	5.9927	3.222	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.76 Put	Bond Future	0.1200	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.74 Call	Bond Future	6119.2400	6.1192	5919.7400	5.9197	3.260	0.0000	0.0000
2024/10/14	2030	07/11/2024	10.74 Put	Bond Future	0.1300	0.0001	0.0900	0.0001	30.769	0.0000	0.0000
2024/10/14	2030	06/02/2025		Bond Future	9.1819	95.6053	9.2353	95.4022	0.582	0.0000	0.0000
2024/10/14	2030	06/02/2025	10.68 Call	Bond Future	5559.0700	5.5591	5361.0800	5.3611	3.562	0.0000	0.0000
2024/10/14	2030	06/02/2025	10.68 Put	Bond Future	59.8500	0.0599	64.9700	0.0650	8.555	0.0000	0.0000
2024/10/14	2030	06/02/2025	8.68 Put	Bond Future	2336.2900	2.3363	2480.7800	2.4808	6.185	0.0000	0.0000
2024/10/14	2030	06/02/2025	8.68 Call	Bond Future	401.6500	0.4017	343.0300	0.3430	14.595	0.0000	0.0000
2024/10/14	2030	06/02/2025	9.18 Put	Bond Future	1123.7300	1.1237	1212.9600	1.2130	7.941	0.0000	0.0000
2024/10/14	2030	06/02/2025	9.18 Call	Bond Future	1116.4900	1.1165	1002.6100	1.0026	10.200	0.0000	0.0000
2024/10/14	2030	06/02/2025	9.69 Call	Bond Future	2361.8000	2.3618	2199.5500	2.1996	6.870	0.0000	0.0000
2024/10/14	2030	06/02/2025	9.69 Put	Bond Future	451.2900	0.4513	492.1500	0.4922	9.054	0.0000	0.0000
2024/10/14	2030	08/05/2025	8.68 Put	Bond Future	2750.8800	2.7509	2892.1700	2.8922	5.136	0.0000	0.0000
2024/10/14	2030	08/05/2025	8.68 Call	Bond Future	627.2000	0.6272	561.7100	0.5617	10.442	0.0000	0.0000
2024/10/14	2030	08/05/2025	9.18 Put	Bond Future	1622.6300	1.6226	1722.2000	1.7222	6.136	0.0000	0.0000
2024/10/14	2030	08/05/2025	9.18 Call	Bond Future	1350.3700	1.3504	1243.1600	1.2432	7.939	0.0000	0.0000
2024/10/14	2030	08/05/2025	9.99 Call	Bond Future	3252.5100	3.2525	3089.3300	3.0893	5.017	0.0000	0.0000
2024/10/14	2030	08/05/2025	9.99 Put	Bond Future	616.3300	0.6163	659.9300	0.6599	7.074	0.0000	0.0000
2024/10/14	2030	08/05/2025	11.86 Call	Bond Future	8983.6700	8.9837	8779.7500	8.7798	2.270	0.0000	0.0000
2024/10/14	2030	08/05/2025	11.86 Put	Bond Future	38.8400	0.0388	41.7000	0.0417	7.364	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0

181,968

0  
600  
0  
600  
0  
600  
0  
0  
0  
0  
0  
0  
0  
0  
0

29,467

0  
0  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0

1,640

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
2024/10/14	2030	08/05/2025	10.31 Put	Bond Future	412.2900	0.4123	441.9800	0.4420	7.201	0.0000	0.0000
2024/10/14	2030	08/05/2025	10.31 Call	Bond Future	4167.3900	4.1674	3990.3000	3.9903	4.249	0.0000	0.0000
2024/10/14	2030	08/05/2025	12.28 Call	Bond Future	10303.8500	10.3039	10098.2500	10.0983	1.995	0.0000	0.0000
2024/10/14	2030	08/05/2025	12.28 Put	Bond Future	15.8700	0.0159	17.0500	0.0171	7.435	0.0000	0.0000
2024/10/14	2030	08/05/2025	10.69 Put	Bond Future	254.1200	0.2541	272.4500	0.2725	7.213	0.0000	0.0000
2024/10/14	2030	08/05/2025	10.69 Call	Bond Future	5316.4000	5.3164	5127.9500	5.1280	3.545	0.0000	0.0000
2024/10/14	2030	08/05/2025		Bond Future	9.2545	97.5221	9.3113	97.3153	0.614	0.0000	0.0000
2024/10/14	2030	08/05/2025	9.93 Call	Bond Future	3088.3200	3.0883	2928.2600	2.9283	5.183	0.0000	0.0000
2024/10/14	2030	08/05/2025	9.93 Put	Bond Future	663.8100	0.6638	710.5300	0.7105	7.038	0.0000	0.0000
2024/10/14	2030	07/08/2025		Bond Future	9.3508	95.4133	9.4113	95.2030	0.648	0.0000	0.0000
2024/10/14	2030	07/08/2025	11.11 Call	Bond Future	6257.7300	6.2577	6069.6700	6.0697	3.005	0.0000	0.0000
2024/10/14	2030	07/08/2025	11.11 Put	Bond Future	375.0000	0.3750	397.2700	0.3973	5.939	0.0000	0.0000
2024/10/14	2030	07/08/2025	12.12 Call	Bond Future	9158.7000	9.1587	8955.0600	8.9551	2.223	0.0000	0.0000
2024/10/14	2030	07/08/2025	12.12 Put	Bond Future	101.1400	0.1011	107.8300	0.1078	6.615	0.0000	0.0000
2024/10/14	2030	07/08/2025	10.48 Put	Bond Future	664.4300	0.6644	703.6300	0.7036	5.900	0.0000	0.0000
2024/10/14	2030	07/08/2025	10.48 Call	Bond Future	4493.4500	4.4935	4322.3200	4.3223	3.808	0.0000	0.0000
2024/10/14	2030	06/11/2025		Bond Future	9.4594	97.2335	9.5241	97.0196	0.684	0.0000	0.0000
2024/10/14	2030	06/11/2025	9.54 Call	Bond Future	2170.0900	2.1701	2050.4300	2.0504	5.514	0.0000	0.0000
2024/10/14	2030	06/11/2025	9.54 Put	Bond Future	1903.6700	1.9037	1997.9200	1.9979	4.951	0.0000	0.0000
2024/10/14	2032	07/11/2024	9.75 Put	Bond Future	788.1300	0.7881	916.4500	0.9165	16.282	0.0000	0.0000
2024/10/14	2032	07/11/2024	9.75 Call	Bond Future	620.4500	0.6205	454.5900	0.4546	26.732	0.0000	0.0000
2024/10/14	2032	07/11/2024	9.90 Put	Bond Future	492.2900	0.4923	570.1300	0.5701	15.812	0.0000	0.0000
2024/10/14	2032	07/11/2024	9.90 Call	Bond Future	1058.6700	1.0587	842.3300	0.8423	20.435	0.0000	0.0000
2024/10/14	2032	07/11/2024	10.60 Call	Bond Future	3934.5500	3.9346	3640.9500	3.6410	7.462	0.0000	0.0000
2024/10/14	2032	07/11/2024	10.60 Put	Bond Future	39.4000	0.0394	39.9800	0.0400	1.472	0.0000	0.0000
2024/10/14	2032	07/11/2024	9.86 Call	Bond Future	931.2500	0.9313	727.0100	0.7270	21.932	0.0000	0.0000
2024/10/14	2032	07/11/2024	9.86 Put	Bond Future	559.8900	0.5599	649.8300	0.6498	16.064	0.0000	0.0000
2024/10/14	2032	07/11/2024		Bond Future	9.7841	93.0235	9.8442	92.7294	0.614	0.0000	0.0000
2024/10/14	2032	07/11/2024	13.36 Call	Bond Future	15598.1000	15.5981	15303.9200	15.3039	1.886	0.0000	0.0000
2024/10/14	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.64 Put	Bond Future	0.6300	0.0006	0.4400	0.0004	30.159	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.64 Call	Bond Future	8560.4000	8.5604	8266.0300	8.2660	3.439	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.11 Put	Bond Future	5.1900	0.0052	4.4500	0.0045	14.258	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.11 Call	Bond Future	6228.5000	6.2285	5933.5800	5.9336	4.735	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.61 Put	Bond Future	0.7100	0.0007	0.5000	0.0005	29.577	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.61 Call	Bond Future	8430.4300	8.4304	8136.0400	8.1360	3.492	0.0000	0.0000
2024/10/14	2032	07/11/2024	12.95 Call	Bond Future	13992.4800	13.9925	13698.3000	13.6983	2.102	0.0000	0.0000
2024/10/14	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

---

0  
1,640  
0  
2,280  
0  
2,280  
0  
0  
0  
0  
0  
0  
0  
1,054  
0  
1,054  
0  
0  
0  
0  
50  
0  
100  
0  
200  
0  
0  
71,207  
0  
1,615  
0  
1,615  
0  
600  
0  
600  
0  
600

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/14	2032	07/11/2024	11.48 Call	Bond Future	7864.3300	7.8643	7569.8500	7.5699	3.745	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.48 Put	Bond Future	1.1800	0.0012	0.8800	0.0009	25.424	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.49 Call	Bond Future	7908.0400	7.9080	7613.5600	7.6136	3.724	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.49 Put	Bond Future	1.1400	0.0011	0.8400	0.0008	26.316	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.47 Call	Bond Future	7820.5900	7.8206	7526.1000	7.5261	3.766	0.0000	0.0000
2024/10/14	2032	07/11/2024	11.47 Put	Bond Future	1.2300	0.0012	0.9200	0.0009	25.203	0.0000	0.0000
2024/10/14	2032	06/02/2025		Bond Future	9.8572	94.9219	9.9201	94.6221	0.638	0.0000	0.0000
2024/10/14	2032	06/02/2025	11.72 Call	Bond Future	8427.0200	8.4270	8132.1600	8.1322	3.499	0.0000	0.0000
2024/10/14	2032	06/02/2025	11.72 Put	Bond Future	52.9200	0.0529	57.8900	0.0579	9.392	0.0000	0.0000
2024/10/14	2032	06/02/2025	9.42 Put	Bond Future	2729.4000	2.7294	2934.1300	2.9341	7.501	0.0000	0.0000
2024/10/14	2032	06/02/2025	9.42 Call	Bond Future	610.9700	0.6110	515.8700	0.5159	15.565	0.0000	0.0000
2024/10/14	2032	06/02/2025	9.92 Put	Bond Future	1343.3200	1.3433	1467.1000	1.4671	9.214	0.0000	0.0000
2024/10/14	2032	06/02/2025	9.92 Call	Bond Future	1642.5800	1.6426	1466.5300	1.4665	10.718	0.0000	0.0000
2024/10/14	2032	06/02/2025	10.61 Call	Bond Future	3929.5600	3.9296	3673.4800	3.6735	6.517	0.0000	0.0000
2024/10/14	2032	06/02/2025	10.61 Put	Bond Future	421.9900	0.4220	465.7400	0.4657	10.368	0.0000	0.0000
2024/10/14	2032	08/05/2025	9.42 Put	Bond Future	3377.7600	3.3778	3580.0600	3.5801	5.989	0.0000	0.0000
2024/10/14	2032	08/05/2025	9.42 Call	Bond Future	915.8100	0.9158	812.6900	0.8127	11.260	0.0000	0.0000
2024/10/14	2032	08/05/2025	9.92 Put	Bond Future	2003.1500	2.0032	2144.9700	2.1450	7.080	0.0000	0.0000
2024/10/14	2032	08/05/2025	9.92 Call	Bond Future	1902.1500	1.9022	1738.5500	1.7386	8.601	0.0000	0.0000
2024/10/14	2032	08/05/2025	10.97 Call	Bond Future	5202.7900	5.2028	4945.7900	4.9458	4.940	0.0000	0.0000
2024/10/14	2032	08/05/2025	10.97 Put	Bond Future	584.7100	0.5847	633.1300	0.6331	8.281	0.0000	0.0000
2024/10/14	2032	08/05/2025		Bond Future	9.9418	92.6616	10.0077	92.3562	0.663	0.0000	0.0000
2024/10/14	2032	08/05/2025	10.91 Call	Bond Future	4985.9000	4.9859	4732.3800	4.7324	5.085	0.0000	0.0000
2024/10/14	2032	08/05/2025	10.91 Put	Bond Future	629.0700	0.6291	680.9700	0.6810	8.250	0.0000	0.0000
2024/10/14	2032	07/08/2025		Bond Future	10.0429	94.4676	10.1121	94.1567	0.689	0.0000	0.0000
2024/10/14	2032	07/08/2025	12.01 Call	Bond Future	8779.1800	8.7792	8497.8700	8.4979	3.204	0.0000	0.0000
2024/10/14	2032	07/08/2025	12.01 Put	Bond Future	442.9000	0.4429	472.5200	0.4725	6.688	0.0000	0.0000
2024/10/14	2032	06/11/2025		Bond Future	10.1623	92.1097	10.2351	91.7933	0.717	0.0000	0.0000
2024/10/14	2032	06/11/2025	10.42 Call	Bond Future	3538.8700	3.5389	3348.0600	3.3481	5.392	0.0000	0.0000
2024/10/14	2032	06/11/2025	10.42 Put	Bond Future	2425.0300	2.4250	2550.7100	2.5507	5.183	0.0000	0.0000
2024/10/14	2033	07/11/2024		Bond Future	126.7099	126.7099	126.3367	126.3367	0.295	0.0000	0.0000
2024/10/14	2033	06/02/2025		Bond Future	129.3269	129.3269	128.9466	128.9466	0.294	0.0000	0.0000
2024/10/14	2033	06/02/2025	124.94 Call	Bond Future	4386.9300	4.3869	4006.5600	4.0066	8.671	0.0000	0.0000
2024/10/14	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2033	08/05/2025		Bond Future	130.4296	130.4296	130.0421	130.0421	0.297	0.0000	0.0000
2024/10/14	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2033	08/05/2025	130.62 Put	Bond Future	190.3900	0.1904	577.8700	0.5779	203.519	0.0000	0.0000
2024/10/14	2033	07/08/2025		Bond Future	133.0049	133.0049	132.6105	132.6105	0.297	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
57,373  
0  
0  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
6,818  
557  
0  
0  
0  
0  
0  
0  
0



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/14	2033	07/08/2025	128.65 Call	Bond Future	4354.9100	4.3549	3960.4700	3.9605	9.057	0.0000	0.0000
2024/10/14	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2033	06/11/2025		Bond Future	134.0268	134.0268	133.6256	133.6256	0.299	0.0000	0.0000
2024/10/14	2033	06/11/2025	133.14 Call	Bond Future	886.7800	0.8868	485.5700	0.4856	45.243	0.0000	0.0000
2024/10/14	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2037	07/11/2024		Bond Future	10.7635	87.1873	10.8233	86.8311	0.555	0.0000	0.0000
2024/10/14	2037	07/11/2024	12.58 Call	Bond Future	9944.1100	9.9441	9587.9300	9.5879	3.582	0.0000	0.0000
2024/10/14	2037	07/11/2024	12.58 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2024/10/14	2037	07/11/2024	12.59 Call	Bond Future	9994.1200	9.9941	9637.9300	9.6379	3.564	0.0000	0.0000
2024/10/14	2037	07/11/2024	12.59 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2024/10/14	2037	07/11/2024	12.57 Call	Bond Future	9894.0700	9.8941	9537.8800	9.5379	3.600	0.0000	0.0000
2024/10/14	2037	07/11/2024	12.57 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2024/10/14	2037	06/02/2025		Bond Future	10.8503	84.7060	10.9123	84.3429	0.571	0.0000	0.0000
2024/10/14	2037	06/02/2025	12.76 Call	Bond Future	10313.6500	10.3137	9956.5200	9.9565	3.463	0.0000	0.0000
2024/10/14	2037	06/02/2025	12.76 Put	Bond Future	68.3700	0.0684	74.3100	0.0743	8.688	0.0000	0.0000
2024/10/14	2037	08/05/2025		Bond Future	10.9507	86.4039	11.0150	86.0340	0.587	0.0000	0.0000
2024/10/14	2037	08/05/2025	12.25 Call	Bond Future	7661.4600	7.6615	7336.5900	7.3366	4.240	0.0000	0.0000
2024/10/14	2037	08/05/2025	12.25 Put	Bond Future	609.3400	0.6093	654.4200	0.6544	7.398	0.0000	0.0000
2024/10/14	2037	08/05/2025	12.55 Put	Bond Future	435.2000	0.4352	467.3200	0.4673	7.381	0.0000	0.0000
2024/10/14	2037	08/05/2025	12.55 Call	Bond Future	8995.8100	8.9958	8657.9800	8.6580	3.755	0.0000	0.0000
2024/10/14	2037	08/05/2025	13.30 Put	Bond Future	165.1100	0.1651	177.4500	0.1775	7.474	0.0000	0.0000
2024/10/14	2037	08/05/2025	13.30 Call	Bond Future	12316.3800	12.3164	11958.7700	11.9588	2.904	0.0000	0.0000
2024/10/14	2037	08/05/2025	13.35 Put	Bond Future	152.2600	0.1523	163.6900	0.1637	7.507	0.0000	0.0000
2024/10/14	2037	08/05/2025	13.35 Call	Bond Future	12534.0900	12.5341	12175.5700	12.1756	2.860	0.0000	0.0000
2024/10/14	2037	07/08/2025		Bond Future	11.0656	83.8273	11.1325	83.4505	0.604	0.0000	0.0000
2024/10/14	2037	07/08/2025	13.01 Call	Bond Future	10707.0300	10.7070	10368.7000	10.3687	3.160	0.0000	0.0000
2024/10/14	2037	07/08/2025	13.01 Put	Bond Future	652.3100	0.6523	690.7400	0.6907	5.891	0.0000	0.0000
2024/10/14	2037	07/08/2025	12.17 Call	Bond Future	7248.8600	7.2489	6948.0700	6.9481	4.149	0.0000	0.0000
2024/10/14	2037	07/08/2025	12.17 Put	Bond Future	1315.5500	1.3156	1391.5200	1.3915	5.775	0.0000	0.0000
2024/10/14	2037	07/08/2025	11.42 Call	Bond Future	4416.9900	4.4170	4173.0500	4.1731	5.523	0.0000	0.0000
2024/10/14	2037	07/08/2025	11.42 Put	Bond Future	2445.7600	2.4458	2578.5800	2.5786	5.431	0.0000	0.0000
2024/10/14	2037	07/08/2025	10.55 Put	Bond Future	4877.1500	4.8772	5103.3600	5.1034	4.638	0.0000	0.0000
2024/10/14	2037	07/08/2025	10.55 Call	Bond Future	1888.2200	1.8882	1737.6700	1.7377	7.973	0.0000	0.0000
2024/10/14	2037	07/08/2025	11.82 Call	Bond Future	5878.6100	5.8786	5601.2200	5.6012	4.719	0.0000	0.0000
2024/10/14	2037	07/08/2025	11.82 Put	Bond Future	1759.7200	1.7597	1859.0900	1.8591	5.647	0.0000	0.0000
2024/10/14	2037	07/08/2025	11.07 Call	Bond Future	3272.2600	3.2723	3063.2900	3.0633	6.386	0.0000	0.0000
2024/10/14	2037	07/08/2025	11.07 Put	Bond Future	3247.6000	3.2476	3415.3900	3.4154	5.167	0.0000	0.0000
2024/10/14	2037	07/08/2025	10.34 Put	Bond Future	5708.0600	5.7081	5957.9200	5.9579	4.377	0.0000	0.0000

---

0  
0  
0  
0  
0  
182,928  
0  
0  
0  
0  
0  
0  
59,900  
0  
0  
3,975  
0  
0  
0  
15,000  
0  
7,500  
0  
7,500  
15  
0  
0  
0  
2,741  
0  
2,541  
0  
2,341  
0  
2,541  
0  
2,541  
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	
2024/10/14	2037	07/08/2025	10.34 Call	Bond Future	1459.2900	1.4593	1332.3900	1.3324	8.696	0.0000	0.0000
2024/10/14	2037	07/08/2025	10.64 Put	Bond Future	4554.4700	4.5545	4770.3200	4.7703	4.739	0.0000	0.0000
2024/10/14	2037	07/08/2025	10.64 Call	Bond Future	2097.8100	2.0978	1936.9000	1.9369	7.670	0.0000	0.0000
2024/10/14	2037	06/11/2025		Bond Future	11.1848	85.4252	11.2542	85.0415	0.620	0.0000	0.0000
2024/10/14	2037	06/11/2025	11.63 Call	Bond Future	5313.0000	5.3130	5063.6000	5.0636	4.694	0.0000	0.0000
2024/10/14	2037	06/11/2025	11.63 Put	Bond Future	2894.5400	2.8945	3028.7600	3.0288	4.637	0.0000	0.0000
2024/10/14	2038	07/11/2024		Bond Future	138.8043	138.8043	138.8106	138.8106	0.005	0.0000	0.0000
2024/10/14	2038	06/02/2025		Bond Future	139.5646	139.5646	139.5717	139.5717	0.005	0.0000	0.0000
2024/10/14	2038	06/02/2025	135.23 Call	Bond Future	4334.5500	4.3346	4341.7300	4.3417	0.166	0.0000	0.0000
2024/10/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2038	08/05/2025		Bond Future	142.3973	142.3973	142.4052	142.4052	0.006	0.0000	0.0000
2024/10/14	2038	08/05/2025	139.68 Call	Bond Future	2717.2900	2.7173	2725.2400	2.7252	0.293	0.0000	0.0000
2024/10/14	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2038	07/08/2025		Bond Future	143.0583	143.0583	143.0673	143.0673	0.006	0.0000	0.0000
2024/10/14	2038	07/08/2025	139.56 Call	Bond Future	3498.2700	3.4983	3507.2500	3.5073	0.257	0.0000	0.0000
2024/10/14	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2038	06/11/2025		Bond Future	145.8254	145.8254	145.8353	145.8353	0.007	0.0000	0.0000
2024/10/14	2038	06/11/2025	143.88 Call	Bond Future	1945.4300	1.9454	1955.3100	1.9553	0.508	0.0000	0.0000
2024/10/14	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.10 Put	Bond Future	6.9900	0.0070	6.5400	0.0065	6.438	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.10 Call	Bond Future	6600.1200	6.6001	6214.0500	6.2141	5.849	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.60 Call	Bond Future	9383.1400	9.3831	8997.4100	8.9974	4.111	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.60 Put	Bond Future	0.3900	0.0004	0.2800	0.0003	28.205	0.0000	0.0000
2024/10/14	2040	07/11/2024	13.15 Call	Bond Future	12278.0900	12.2781	11892.4700	11.8925	3.141	0.0000	0.0000
2024/10/14	2040	07/11/2024	13.15 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/14	2040	07/11/2024		Bond Future	11.0192	87.7714	11.0789	87.3857	0.542	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.85 Call	Bond Future	10720.6700	10.7207	10335.0200	10.3350	3.597	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.85 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.86 Call	Bond Future	10773.4100	10.7734	10387.7600	10.3878	3.580	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.86 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.84 Call	Bond Future	10667.8600	10.6679	10282.2100	10.2822	3.615	0.0000	0.0000
2024/10/14	2040	07/11/2024	12.84 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2024/10/14	2040	06/02/2025		Bond Future	11.1080	85.0514	11.1698	84.6582	0.556	0.0000	0.0000
2024/10/14	2040	06/02/2025	12.95 Call	Bond Future	10714.8000	10.7148	10329.3900	10.3294	3.597	0.0000	0.0000
2024/10/14	2040	06/02/2025	12.95 Put	Bond Future	88.8100	0.0888	96.5200	0.0965	8.681	0.0000	0.0000
2024/10/14	2040	06/02/2025	11.00 Put	Bond Future	2320.5200	2.3205	2516.6900	2.5167	8.454	0.0000	0.0000
2024/10/14	2040	06/02/2025	11.00 Call	Bond Future	1627.0800	1.6271	1430.1300	1.4301	12.105	0.0000	0.0000
2024/10/14	2040	06/02/2025	11.70 Call	Bond Future	4425.0800	4.4251	4106.6700	4.1067	7.196	0.0000	0.0000

---

2,541

0

200

0

0

0

2,068

1,236

0

0

0

0

0

0

0

0

0

0

0

0

640

0

640

0

640

100,614

0

0

0

0

0

0

16,770

0

0

0

780

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	
2024/10/14	2040	06/02/2025	11.70 Put	Bond Future	769.8400	0.7698	844.5500	0.8446	9.705	0.0000	0.0000
2024/10/14	2040	06/02/2025	12.20 Call	Bond Future	6888.4400	6.8884	6527.2100	6.5272	5.244	0.0000	0.0000
2024/10/14	2040	06/02/2025	12.20 Put	Bond Future	328.9600	0.3290	360.8500	0.3609	9.694	0.0000	0.0000
2024/10/14	2040	08/05/2025	13.43 Put	Bond Future	230.7000	0.2307	247.4300	0.2474	7.252	0.0000	0.0000
2024/10/14	2040	08/05/2025	13.43 Call	Bond Future	12603.4400	12.6034	12219.5100	12.2195	3.046	0.0000	0.0000
2024/10/14	2040	08/05/2025		Bond Future	11.2091	86.7561	11.2731	86.3555	0.571	0.0000	0.0000
2024/10/14	2040	08/05/2025	12.63 Call	Bond Future	8847.7200	8.8477	8490.0900	8.4901	4.042	0.0000	0.0000
2024/10/14	2040	08/05/2025	12.63 Put	Bond Future	591.1300	0.5911	634.1600	0.6342	7.279	0.0000	0.0000
2024/10/14	2040	08/05/2025	12.75 Put	Bond Future	518.3800	0.5184	556.0500	0.5561	7.267	0.0000	0.0000
2024/10/14	2040	08/05/2025	12.75 Call	Bond Future	9415.2500	9.4153	9052.2600	9.0523	3.855	0.0000	0.0000
2024/10/14	2040	08/05/2025	13.50 Put	Bond Future	207.1600	0.2072	222.2900	0.2223	7.304	0.0000	0.0000
2024/10/14	2040	08/05/2025	13.50 Call	Bond Future	12923.5400	12.9235	12538.0100	12.5380	2.983	0.0000	0.0000
2024/10/14	2040	07/08/2025		Bond Future	11.3236	83.9356	11.3901	83.5275	0.587	0.0000	0.0000
2024/10/14	2040	07/08/2025	13.29 Call	Bond Future	11625.9100	11.6259	11259.0700	11.2591	3.155	0.0000	0.0000
2024/10/14	2040	07/08/2025	13.29 Put	Bond Future	712.5300	0.7125	753.8100	0.7538	5.793	0.0000	0.0000
2024/10/14	2040	06/11/2025		Bond Future	11.4415	85.5351	11.5104	85.1196	0.602	0.0000	0.0000
2024/10/14	2040	06/11/2025	11.84 Call	Bond Future	5638.6600	5.6387	5371.5500	5.3716	4.737	0.0000	0.0000
2024/10/14	2040	06/11/2025	11.84 Put	Bond Future	3277.0800	3.2771	3425.4600	3.4255	4.528	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.25 Call	Bond Future	6931.9200	6.9319	6634.8300	6.6348	4.286	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.25 Put	Bond Future	5.2400	0.0052	4.3100	0.0043	17.748	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.00 Call	Bond Future	5482.1800	5.4822	5184.2900	5.1843	5.434	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.00 Put	Bond Future	20.5000	0.0205	18.7700	0.0188	8.439	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.50 Call	Bond Future	8346.8000	8.3468	8050.3000	8.0503	3.552	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.50 Put	Bond Future	1.2400	0.0012	0.9000	0.0009	27.419	0.0000	0.0000
2024/10/14	2044	07/11/2024		Bond Future	11.1335	83.7044	11.1780	83.4082	0.400	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.91 Call	Bond Future	10577.3700	10.5774	10281.1600	10.2812	2.800	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.91 Put	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.92 Call	Bond Future	10630.3600	10.6304	10334.1600	10.3342	2.786	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.92 Put	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.90 Call	Bond Future	10524.3000	10.5243	10228.1000	10.2281	2.814	0.0000	0.0000
2024/10/14	2044	07/11/2024	12.90 Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2024/10/14	2044	06/02/2025		Bond Future	11.2191	81.0267	11.2651	80.7248	0.411	0.0000	0.0000
2024/10/14	2044	06/02/2025	13.02 Call	Bond Future	10676.9200	10.6769	10379.9500	10.3800	2.781	0.0000	0.0000
2024/10/14	2044	06/02/2025	13.02 Put	Bond Future	109.3400	0.1093	114.2700	0.1143	4.509	0.0000	0.0000
2024/10/14	2044	06/02/2025	13.75 Call	Bond Future	14236.8300	14.2368	13935.6100	13.9356	2.116	0.0000	0.0000
2024/10/14	2044	06/02/2025	13.75 Put	Bond Future	22.4600	0.0225	23.1400	0.0231	3.028	0.0000	0.0000
2024/10/14	2044	06/02/2025	12.50 Put	Bond Future	261.0400	0.2610	275.5000	0.2755	5.539	0.0000	0.0000
2024/10/14	2044	06/02/2025	12.50 Call	Bond Future	8021.7400	8.0217	7734.3000	7.7343	3.583	0.0000	0.0000

---

780  
0  
780  
0  
7,500  
3,900  
0  
0  
0  
15,000  
0  
7,500  
16  
0  
0  
0  
0  
0  
0  
0  
9,540  
0  
13,875  
0  
11,405  
66,792  
0  
0  
0  
0  
0  
0  
6,315  
0  
0  
0  
449  
0  
449

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
2024/10/14	2044	06/02/2025	12.00 Put	Bond Future		601.8500	0.6019	638.8700	0.6389	6.151	0.0000	0.0000
2024/10/14	2044	06/02/2025	12.00 Call	Bond Future		5484.1500	5.4842	5219.2700	5.2193	4.830	0.0000	0.0000
2024/10/14	2044	08/05/2025	Call	Bond Future		17.8000	0.0178	14.4300	0.0144	18.933	0.0000	0.0000
2024/10/14	2044	08/05/2025	Put	Bond Future		17367.0500	17.3671	17671.2400	17.6712	1.752	0.0000	0.0000
2024/10/14	2044	08/05/2025	12.40 Call	Bond Future		7471.9900	7.4720	7208.0600	7.2081	3.532	0.0000	0.0000
2024/10/14	2044	08/05/2025	12.40 Put	Bond Future		915.2600	0.9153	958.8900	0.9589	4.767	0.0000	0.0000
2024/10/14	2044	08/05/2025	11.65 Call	Bond Future		4159.9900	4.1600	3948.1000	3.9481	5.094	0.0000	0.0000
2024/10/14	2044	08/05/2025	11.65 Put	Bond Future		2040.8400	2.0408	2136.5100	2.1365	4.688	0.0000	0.0000
2024/10/14	2044	08/05/2025	10.92 Put	Bond Future		4313.3400	4.3133	4491.2700	4.4913	4.125	0.0000	0.0000
2024/10/14	2044	08/05/2025	10.92 Call	Bond Future		1683.1500	1.6832	1553.5200	1.5535	7.702	0.0000	0.0000
2024/10/14	2044	08/05/2025		Bond Future		11.3157	82.6508	11.3634	82.3432	0.421	0.0000	0.0000
2024/10/14	2044	08/05/2025	12.72 Call	Bond Future		8975.8900	8.9759	8698.7800	8.6988	3.087	0.0000	0.0000
2024/10/14	2044	08/05/2025	12.72 Put	Bond Future		649.9600	0.6500	680.4100	0.6804	4.685	0.0000	0.0000
2024/10/14	2044	07/08/2025		Bond Future		11.4246	79.8754	11.4740	79.5623	0.432	0.0000	0.0000
2024/10/14	2044	07/08/2025	13.34 Call	Bond Future		11592.3300	11.5923	11308.7200	11.3087	2.447	0.0000	0.0000
2024/10/14	2044	07/08/2025	13.34 Put	Bond Future		754.8800	0.7549	784.4400	0.7844	3.916	0.0000	0.0000
2024/10/14	2044	06/11/2025		Bond Future		11.5360	81.3974	11.5871	81.0786	0.443	0.0000	0.0000
2024/10/14	2044	06/11/2025	11.88 Call	Bond Future		5650.4000	5.6504	5443.3300	5.4433	3.665	0.0000	0.0000
2024/10/14	2044	06/11/2025	11.88 Put	Bond Future		3541.7100	3.5417	3653.4800	3.6535	3.156	0.0000	0.0000
2024/10/14	2046	07/11/2024		Bond Future		119.2207	119.2207	119.0466	119.0466	0.146	0.0000	0.0000
2024/10/14	2046	06/02/2025		Bond Future		121.6830	121.6830	121.5057	121.5057	0.146	0.0000	0.0000
2024/10/14	2046	06/02/2025	114.01 Call	Bond Future		7673.0200	7.6730	7495.7300	7.4957	2.311	0.0000	0.0000
2024/10/14	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2046	08/05/2025		Bond Future		121.9163	121.9163	121.7362	121.7362	0.148	0.0000	0.0000
2024/10/14	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2046	08/05/2025	121.97 Put	Bond Future		53.7400	0.0537	233.8200	0.2338	335.095	0.0000	0.0000
2024/10/14	2046	07/08/2025		Bond Future		124.3227	124.3227	124.1395	124.1395	0.147	0.0000	0.0000
2024/10/14	2046	07/08/2025	118.69 Call	Bond Future		5632.6900	5.6327	5449.5000	5.4495	3.252	0.0000	0.0000
2024/10/14	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2046	06/11/2025		Bond Future		124.4482	124.4482	124.2626	124.2626	0.149	0.0000	0.0000
2024/10/14	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2046	06/11/2025	125.41 Put	Bond Future		961.8100	0.9618	1147.4000	1.1474	19.296	0.0000	0.0000
2024/10/14	2050	07/11/2024		Bond Future		121.0513	121.0513	120.6520	120.6520	0.330	0.0000	0.0000
2024/10/14	2050	06/02/2025		Bond Future		121.2044	121.2044	120.7973	120.7973	0.336	0.0000	0.0000
2024/10/14	2050	06/02/2025	115.60 Call	Bond Future		5604.4200	5.6044	5197.3400	5.1973	7.264	0.0000	0.0000
2024/10/14	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	2050	08/05/2025		Bond Future		123.6645	123.6645	123.2498	123.2498	0.335	0.0000	0.0000
2024/10/14	2050	08/05/2025	121.16 Call	Bond Future		2504.4500	2.5045	2089.7700	2.0898	16.558	0.0000	0.0000

---

0  
449  
0  
0  
0  
2,490  
0  
2,490  
0  
2,490  
0  
0  
0  
0  
0  
0  
0  
0  
0  
10,481  
7,227  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
7,619  
8,284  
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
2024/10/14	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/14	2050	07/08/2025		Bond Future	123.7102	123.7102	123.2882	123.2882	0.341	0.0000
2024/10/14	2050	07/08/2025	119.89 Call	Bond Future	3820.1600	3.8202	3398.1900	3.3982	11.046	0.0000
2024/10/14	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/14	2050	06/11/2025		Bond Future	126.1028	126.1028	125.6732	125.6732	0.341	0.0000
2024/10/14	2050	06/11/2025	124.42 Call	Bond Future	1682.8100	1.6828	1253.2200	1.2532	25.528	0.0000
2024/10/14	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	AL37	07/11/2024		Index Future	1047.5450	1047.5450	1045.2380	1045.2380	0.220	0.0000
2024/10/14	AL37	06/02/2025		Index Future	1068.9220	1068.9220	1066.5820	1066.5820	0.219	0.0000
2024/10/14	AL37	08/05/2025		Index Future	1090.3730	1090.3730	1087.9990	1087.9990	0.218	0.0000
2024/10/14	AL37	07/08/2025		Index Future	1111.6630	1111.6630	1109.2570	1109.2570	0.216	0.0000
2024/10/14	AL37	06/11/2025		Index Future	1132.9530	1132.9530	1130.5150	1130.5150	0.215	0.0000
2024/10/14	AL7T	07/11/2024		Index Future	1258.4960	1258.4960	1254.1390	1254.1390	0.346	0.0000
2024/10/14	AL7T	06/02/2025		Index Future	1284.1790	1284.1790	1279.7490	1279.7490	0.345	0.0000
2024/10/14	AL7T	08/05/2025		Index Future	1309.9490	1309.9490	1305.4460	1305.4460	0.344	0.0000
2024/10/14	AL7T	07/08/2025		Index Future	1335.5260	1335.5260	1330.9530	1330.9530	0.342	0.0000
2024/10/14	AL7T	06/11/2025		Index Future	1361.1040	1361.1040	1356.4600	1356.4600	0.341	0.0000
2024/10/14	ALBI	07/11/2024		Index Future	1086.6350	1086.6350	1083.0860	1083.0860	0.327	0.0000
2024/10/14	ALBI	06/02/2025		Index Future	1108.8100	1108.8100	1105.2020	1105.2020	0.325	0.0000
2024/10/14	ALBI	08/05/2025		Index Future	1131.0610	1131.0610	1127.3940	1127.3940	0.324	0.0000
2024/10/14	ALBI	07/08/2025		Index Future	1153.1450	1153.1450	1149.4220	1149.4220	0.323	0.0000
2024/10/14	ALBI	06/11/2025		Index Future	1175.2300	1175.2300	1171.4510	1171.4510	0.322	0.0000
2024/10/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	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  
102  
16  
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	
2024/10/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/14	ES33	07/11/2024		Bond Future	10.9655	81.8761	11.0251	81.5882	0.543	0.0000	0.0000
2024/10/14	ES33	06/02/2025		Bond Future	11.0783	83.5671	11.1404	83.2737	0.561	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	
2024/10/14	ES33	06/02/2025	13.34 Call	Bond Future	9835.5200	9.8355	9542.0700	9.5421	2.984	0.0000	0.0000
2024/10/14	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	ES33	08/05/2025		Bond Future	11.1988	81.4633	11.2637	81.1642	0.579	0.0000	0.0000
2024/10/14	ES33	08/05/2025	12.73 Call	Bond Future	6691.2900	6.6913	6392.2500	6.3923	4.469	0.0000	0.0000
2024/10/14	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	ES33	07/08/2025		Bond Future	11.3353	83.0697	11.4031	82.7651	0.597	0.0000	0.0000
2024/10/14	ES33	07/08/2025	13.56 Call	Bond Future	9265.0500	9.2651	8960.4800	8.9605	3.287	0.0000	0.0000
2024/10/14	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	ES33	06/11/2025		Bond Future	11.4932	80.8774	11.5640	80.5673	0.616	0.0000	0.0000
2024/10/14	ES33	06/11/2025	12.01 Call	Bond Future	2227.1900	2.2272	1917.0700	1.9171	13.924	0.0000	0.0000
2024/10/14	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	ES42	07/11/2024		Bond Future	11.3505	78.9540	11.4102	78.5831	0.525	0.0000	0.0000
2024/10/14	ES42	06/02/2025		Bond Future	11.4441	80.5847	11.5058	80.2065	0.539	0.0000	0.0000
2024/10/14	ES42	06/02/2025	13.71 Call	Bond Future	12191.2400	12.1912	11813.0500	11.8131	3.102	0.0000	0.0000
2024/10/14	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	ES42	08/05/2025		Bond Future	11.5473	77.9534	11.6112	77.5679	0.554	0.0000	0.0000
2024/10/14	ES42	08/05/2025	13.25 Call	Bond Future	9322.5300	9.3225	8936.9600	8.9370	4.136	0.0000	0.0000
2024/10/14	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	ES42	07/08/2025		Bond Future	11.6591	79.4892	11.7253	79.0965	0.568	0.0000	0.0000
2024/10/14	ES42	07/08/2025	13.79 Call	Bond Future	11217.0600	11.2171	10824.3000	10.8243	3.501	0.0000	0.0000
2024/10/14	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	ES42	06/11/2025		Bond Future	11.7833	76.7587	11.8519	76.3587	0.583	0.0000	0.0000
2024/10/14	ES42	06/11/2025	12.39 Call	Bond Future	3424.8300	3.4248	3024.8500	3.0249	11.679	0.0000	0.0000
2024/10/14	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	GOVI	07/11/2024	948.79 Call	GOVI	1208140.0000	120.8140	1173560.0000	117.3560	2.862	0.0000	0.0000
2024/10/14	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	GOVI	07/11/2024	948.80 Call	GOVI	1208040.0000	120.8040	1173460.0000	117.3460	2.862	0.0000	0.0000
2024/10/14	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	GOVI	07/11/2024	948.78 Call	GOVI	1208240.0000	120.8240	1173660.0000	117.3660	2.862	0.0000	0.0000
2024/10/14	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	GOVI	07/11/2024		GOVI	1069.6040	1069.6040	1066.1460	1066.1460	0.323	0.0000	0.0000
2024/10/14	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	GOVI	06/02/2025		GOVI	1091.4320	1091.4320	1087.9170	1087.9170	0.322	0.0000	0.0000
2024/10/14	GOVI	06/02/2025	972.00 Call	GOVI	1194320.0000	119.4320	1159170.0000	115.9170	2.943	0.0000	0.0000
2024/10/14	GOVI	08/05/2025		GOVI	1113.3340	1113.3340	1109.7620	1109.7620	0.321	0.0000	0.0000
2024/10/14	GOVI	08/05/2025	1,022.00 Call	GOVI	913340.0000	91.3340	877620.0000	87.7620	3.911	0.0000	0.0000
2024/10/14	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/14	GOVI	07/08/2025		GOVI	1135.0720	1135.0720	1131.4450	1131.4450	0.320	0.0000	0.0000
2024/10/14	GOVI	07/08/2025	1,011. Call 00	GOVI	1240720.0000	124.0720	1204450.0000	120.4450	2.923	0.0000	0.0000
2024/10/14	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	GOVI	06/11/2025		GOVI	1156.8110	1156.8110	1153.1290	1153.1290	0.318	0.0000	0.0000
2024/10/14	GOVI	06/11/2025	1,112. Call 00	GOVI	448110.0000	44.8110	411290.0000	41.1290	8.217	0.0000	0.0000
2024/10/14	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/14	IGOV	07/11/2024		Index Future	368.6170	368.6170	368.0850	368.0850	0.144	0.0000	0.0000
2024/10/14	IGOV	06/02/2025		Index Future	376.2300	376.2300	375.6920	375.6920	0.143	0.0000	0.0000
2024/10/14	IGOV	08/05/2025		Index Future	383.8690	383.8690	383.3240	383.3240	0.142	0.0000	0.0000
2024/10/14	IGOV	07/08/2025		Index Future	391.4520	391.4520	390.9010	390.9010	0.141	0.0000	0.0000
2024/10/14	IGOV	06/11/2025		Index Future	399.0340	399.0340	398.4780	398.4780	0.139	0.0000	0.0000
2024/10/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/14	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/14	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/14	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/14	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/14	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/14	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	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	
2024/10/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/14	R035	07/11/2024	11.10 Call	Bond Future	4003.4000	4.0034	3658.6600	3.6587	8.611	0.0000	0.0000
2024/10/14	R035	07/11/2024	11.10 Put	Bond Future	38.8500	0.0389	41.5800	0.0416	7.027	0.0000	0.0000
2024/10/14	R035	07/11/2024	13.23 Call	Bond Future	14632.2300	14.6322	14284.7600	14.2848	2.375	0.0000	0.0000
2024/10/14	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R035	07/11/2024	12.20 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2024/10/14	R035	07/11/2024	12.20 Call	Bond Future	9716.0900	9.7161	9368.6000	9.3686	3.576	0.0000	0.0000
2024/10/14	R035	07/11/2024		Bond Future	10.3985	92.2698	10.4583	91.9223	0.575	0.0000	0.0000
2024/10/14	R035	07/11/2024	12.18 Call	Bond Future	9616.3000	9.6163	9268.8100	9.2688	3.614	0.0000	0.0000
2024/10/14	R035	07/11/2024	12.18 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2024/10/14	R035	07/11/2024	12.19 Call	Bond Future	9666.2200	9.6662	9318.7300	9.3187	3.595	0.0000	0.0000
2024/10/14	R035	07/11/2024	12.19 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2024/10/14	R035	07/11/2024	12.17 Call	Bond Future	9566.3500	9.5664	9218.8600	9.2189	3.632	0.0000	0.0000
2024/10/14	R035	07/11/2024	12.17 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2024/10/14	R035	06/02/2025		Bond Future	10.4855	94.1528	10.5477	93.7986	0.593	0.0000	0.0000
2024/10/14	R035	06/02/2025	12.41 Call	Bond Future	10198.1800	10.1982	9849.7700	9.8498	3.416	0.0000	0.0000
2024/10/14	R035	06/02/2025	12.41 Put	Bond Future	66.5100	0.0665	72.2600	0.0723	8.645	0.0000	0.0000
2024/10/14	R035	06/02/2025	11.30 Call	Bond Future	4969.4100	4.9694	4662.4200	4.6624	6.178	0.0000	0.0000
2024/10/14	R035	06/02/2025	11.30 Put	Bond Future	478.8700	0.4789	526.0400	0.5260	9.850	0.0000	0.0000
2024/10/14	R035	06/02/2025	10.65 Call	Bond Future	2321.2800	2.3213	2094.4800	2.0945	9.770	0.0000	0.0000
2024/10/14	R035	06/02/2025	10.65 Put	Bond Future	1388.9800	1.3890	1516.3400	1.5163	9.169	0.0000	0.0000
2024/10/14	R035	06/02/2025	10.34 Put	Bond Future	2201.3800	2.2014	2386.0200	2.3860	8.387	0.0000	0.0000
2024/10/14	R035	06/02/2025	10.34 Call	Bond Future	1365.8500	1.3659	1196.3300	1.1963	12.411	0.0000	0.0000
2024/10/14	R035	06/02/2025	10.26 Put	Bond Future	2462.2000	2.4622	2662.6900	2.6627	8.143	0.0000	0.0000
2024/10/14	R035	06/02/2025	10.26 Call	Bond Future	1162.7800	1.1628	1009.1100	1.0091	13.216	0.0000	0.0000
2024/10/14	R035	08/05/2025	11.70 Call	Bond Future	6719.4200	6.7194	6412.1800	6.4122	4.572	0.0000	0.0000
2024/10/14	R035	08/05/2025	11.70 Put	Bond Future	721.9800	0.7220	775.6700	0.7757	7.436	0.0000	0.0000
2024/10/14	R035	08/05/2025	10.95 Call	Bond Future	3718.8800	3.7189	3474.2500	3.4743	6.578	0.0000	0.0000
2024/10/14	R035	08/05/2025	10.95 Put	Bond Future	1661.7300	1.6617	1778.0300	1.7780	6.999	0.0000	0.0000
2024/10/14	R035	08/05/2025	10.44 Put	Bond Future	2843.2200	2.8432	3023.9200	3.0239	6.355	0.0000	0.0000
2024/10/14	R035	08/05/2025	10.44 Call	Bond Future	2076.5000	2.0765	1896.2700	1.8963	8.680	0.0000	0.0000
2024/10/14	R035	08/05/2025	13.35 Call	Bond Future	13922.6400	13.9226	13567.3300	13.5673	2.552	0.0000	0.0000
2024/10/14	R035	08/05/2025	13.35 Put	Bond Future	69.8700	0.0699	75.4900	0.0755	8.044	0.0000	0.0000
2024/10/14	R035	08/05/2025	12.70 Call	Bond Future	11096.6200	11.0966	10751.7500	10.7518	3.108	0.0000	0.0000
2024/10/14	R035	08/05/2025	12.70 Put	Bond Future	212.0500	0.2121	228.1100	0.2281	7.574	0.0000	0.0000

---

0
0
0
0
11,000
0
1,000
0
1,000
107,271
0
0
0
0
0
0
51,160
0
0
0
1,100
0
1,100
0
1,000
0
100
0
150
0
150
0
150
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	
2024/10/14	R035	08/05/2025	11.46 Put	Bond Future	947.3200	0.9473	1016.9300	1.0169	7.348	0.0000	0.0000
2024/10/14	R035	08/05/2025	11.46 Call	Bond Future	5710.5100	5.7105	5419.1900	5.4192	5.101	0.0000	0.0000
2024/10/14	R035	08/05/2025		Bond Future	10.5763	91.5305	10.6411	91.1696	0.612	0.0000	0.0000
2024/10/14	R035	08/05/2025	11.78 Call	Bond Future	7062.6400	7.0626	6750.8500	6.7509	4.415	0.0000	0.0000
2024/10/14	R035	08/05/2025	11.78 Put	Bond Future	659.2100	0.6592	708.3500	0.7084	7.454	0.0000	0.0000
2024/10/14	R035	07/08/2025		Bond Future	10.6817	93.3148	10.7490	92.9473	0.631	0.0000	0.0000
2024/10/14	R035	07/08/2025	12.65 Call	Bond Future	10511.4600	10.5115	10179.5600	10.1796	3.158	0.0000	0.0000
2024/10/14	R035	07/08/2025	12.65 Put	Bond Future	568.4000	0.5684	603.9800	0.6040	6.260	0.0000	0.0000
2024/10/14	R035	06/11/2025		Bond Future	10.8045	90.5898	10.8748	90.2156	0.650	0.0000	0.0000
2024/10/14	R035	06/11/2025	11.20 Call	Bond Future	4940.9800	4.9410	4702.3800	4.7024	4.829	0.0000	0.0000
2024/10/14	R035	06/11/2025	11.20 Put	Bond Future	2862.1800	2.8622	2997.7300	2.9977	4.736	0.0000	0.0000
2024/10/14	R053	07/11/2024		Bond Future	11.0524	106.2813	11.1122	105.7458	0.541	0.0000	0.0000
2024/10/14	R053	07/11/2024	12.80 Call	Bond Future	13848.9200	13.8489	13313.4000	13.3134	3.867	0.0000	0.0000
2024/10/14	R053	07/11/2024	12.80 Put	Bond Future	0.2600	0.0003	0.1800	0.0002	30.769	0.0000	0.0000
2024/10/14	R053	07/11/2024	12.81 Call	Bond Future	13918.4700	13.9185	13382.9500	13.3830	3.848	0.0000	0.0000
2024/10/14	R053	07/11/2024	12.81 Put	Bond Future	0.2500	0.0003	0.1700	0.0002	32.000	0.0000	0.0000
2024/10/14	R053	07/11/2024	12.79 Call	Bond Future	13779.2900	13.7793	13243.7600	13.2438	3.886	0.0000	0.0000
2024/10/14	R053	07/11/2024	12.79 Put	Bond Future	0.2800	0.0003	0.1900	0.0002	32.143	0.0000	0.0000
2024/10/14	R053	06/02/2025		Bond Future	11.1339	108.4501	11.1957	107.9043	0.555	0.0000	0.0000
2024/10/14	R053	06/02/2025	12.94 Call	Bond Future	14215.7900	14.2158	13682.6900	13.6827	3.750	0.0000	0.0000
2024/10/14	R053	06/02/2025	12.94 Put	Bond Future	145.9500	0.1460	158.6900	0.1587	8.729	0.0000	0.0000
2024/10/14	R053	08/05/2025		Bond Future	11.2220	104.7574	11.2859	104.2011	0.569	0.0000	0.0000
2024/10/14	R053	08/05/2025	12.64 Call	Bond Future	12033.3900	12.0334	11537.9500	11.5380	4.117	0.0000	0.0000
2024/10/14	R053	08/05/2025	12.64 Put	Bond Future	843.1800	0.8432	904.0900	0.9041	7.224	0.0000	0.0000
2024/10/14	R053	07/08/2025		Bond Future	11.3191	106.7983	11.3852	106.2316	0.584	0.0000	0.0000
2024/10/14	R053	07/08/2025	13.17 Call	Bond Future	15034.9600	15.0350	14531.5500	14.5316	3.348	0.0000	0.0000
2024/10/14	R053	07/08/2025	13.17 Put	Bond Future	1070.7300	1.0707	1134.0300	1.1340	5.912	0.0000	0.0000
2024/10/14	R053	06/11/2025		Bond Future	11.4260	102.9718	11.4945	102.3947	0.600	0.0000	0.0000
2024/10/14	R053	06/11/2025	11.76 Call	Bond Future	7091.3200	7.0913	6725.7200	6.7257	5.156	0.0000	0.0000
2024/10/14	R053	06/11/2025	11.76 Put	Bond Future	4333.7800	4.3338	4545.3000	4.5453	4.881	0.0000	0.0000
2024/10/14	R186	07/11/2024		Bond Future	8.1250	108.6284	8.1824	108.5160	0.707	0.0000	0.0000
2024/10/14	R186	07/11/2024	9.14 Call	Bond Future	1964.5800	1.9646	1852.1600	1.8522	5.722	0.0000	0.0000
2024/10/14	R186	07/11/2024	9.14 Put	Bond Future	1.0900	0.0011	1.0200	0.0010	6.422	0.0000	0.0000
2024/10/14	R186	07/11/2024	9.15 Call	Bond Future	1983.6100	1.9836	1871.1900	1.8712	5.667	0.0000	0.0000
2024/10/14	R186	07/11/2024	9.15 Put	Bond Future	1.0200	0.0010	0.9500	0.0010	6.863	0.0000	0.0000
2024/10/14	R186	07/11/2024	9.13 Call	Bond Future	1945.5300	1.9455	1833.1200	1.8331	5.778	0.0000	0.0000
2024/10/14	R186	07/11/2024	9.13 Put	Bond Future	1.1500	0.0012	1.0900	0.0011	5.217	0.0000	0.0000
2024/10/14	R186	06/02/2025		Bond Future	8.1044	105.5336	8.1700	105.4194	0.810	0.0000	0.0000

---

0
400
0
0
0
0
0
0
0
0
0
3,664
0
0
0
0
0
0
2
0
0
0
0
0
0
0
0
0
0
0
0
148,139
0
0
0
0
0
0
17,136

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/10/14	R186	06/02/2025	9.03 Call	Bond Future		1705.2000	1.7052	1603.5700	1.6036	5.960	0.0000	0.0000
2024/10/14	R186	06/02/2025	9.03 Put	Bond Future		110.7000	0.1107	123.2700	0.1233	11.355	0.0000	0.0000
2024/10/14	R186	08/05/2025		Bond Future		8.1048	107.6500	8.1813	107.5339	0.945	0.0000	0.0000
2024/10/14	R186	08/05/2025	8.47 Call	Bond Future		951.4800	0.9515	874.6300	0.8746	8.077	0.0000	0.0000
2024/10/14	R186	08/05/2025	8.47 Put	Bond Future		399.5800	0.3996	438.7800	0.4388	9.810	0.0000	0.0000
2024/10/14	R186	07/08/2025		Bond Future		8.1470	104.4386	8.2383	104.3208	1.122	0.0000	0.0000
2024/10/14	R186	07/08/2025	9.68 Call	Bond Future		2081.1800	2.0812	1978.4200	1.9784	4.938	0.0000	0.0000
2024/10/14	R186	07/08/2025	9.68 Put	Bond Future		129.7100	0.1297	144.7300	0.1447	11.580	0.0000	0.0000
2024/10/14	R186	07/08/2025	10.25 Call	Bond Future		2719.5700	2.7196	2609.0800	2.6091	4.063	0.0000	0.0000
2024/10/14	R186	07/08/2025	10.25 Put	Bond Future		55.7500	0.0558	63.0400	0.0630	13.076	0.0000	0.0000
2024/10/14	R186	07/08/2025	9.22 Put	Bond Future		233.6300	0.2336	258.0200	0.2580	10.440	0.0000	0.0000
2024/10/14	R186	07/08/2025	9.22 Call	Bond Future		1605.0300	1.6050	1511.6400	1.5116	5.819	0.0000	0.0000
2024/10/14	R186	06/11/2025		Bond Future		8.2427	106.4314	8.3556	106.3118	1.370	0.0000	0.0000
2024/10/14	R186	06/11/2025	8.13 Call	Bond Future		512.0900	0.5121	455.8100	0.4558	10.990	0.0000	0.0000
2024/10/14	R186	06/11/2025	8.13 Put	Bond Future		631.6100	0.6316	694.8800	0.6949	10.017	0.0000	0.0000
2024/10/14	R202	07/11/2024		Bond Future		269.2079	269.2079	268.6122	268.6122	0.221	0.0000	0.0000
2024/10/14	R202	06/02/2025		Bond Future		269.5765	269.5765	268.9697	268.9697	0.225	0.0000	0.0000
2024/10/14	R202	06/02/2025	266.79 Call	Bond Future		2786.5400	2.7865	2179.7200	2.1797	21.777	0.0000	0.0000
2024/10/14	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R202	08/05/2025		Bond Future		275.0489	275.0489	274.4310	274.4310	0.225	0.0000	0.0000
2024/10/14	R202	08/05/2025	272.31 Call	Bond Future		2738.9200	2.7389	2120.9800	2.1210	22.561	0.0000	0.0000
2024/10/14	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R202	07/08/2025		Bond Future		275.1827	275.1827	274.5547	274.5547	0.228	0.0000	0.0000
2024/10/14	R202	07/08/2025	271.60 Call	Bond Future		3582.7400	3.5827	2954.6500	2.9547	17.531	0.0000	0.0000
2024/10/14	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R202	06/11/2025		Bond Future		280.5062	280.5062	279.8673	279.8673	0.228	0.0000	0.0000
2024/10/14	R202	06/11/2025	275.64 Call	Bond Future		4866.2400	4.8662	4227.2800	4.2273	13.130	0.0000	0.0000
2024/10/14	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R209	07/11/2024	10.55 Put	Bond Future		734.7200	0.7347	851.4300	0.8514	15.885	0.0000	0.0000
2024/10/14	R209	07/11/2024	10.55 Call	Bond Future		806.5800	0.8066	610.3400	0.6103	24.330	0.0000	0.0000
2024/10/14	R209	07/11/2024	11.00 Call	Bond Future		2502.0400	2.5020	2204.3800	2.2044	11.897	0.0000	0.0000
2024/10/14	R209	07/11/2024	11.00 Put	Bond Future		122.4500	0.1225	137.7400	0.1377	12.487	0.0000	0.0000
2024/10/14	R209	07/11/2024		Bond Future		10.5363	72.6851	10.5961	72.3722	0.568	0.0000	0.0000
2024/10/14	R209	07/11/2024	12.22 Call	Bond Future		8153.2300	8.1532	7840.2400	7.8402	3.839	0.0000	0.0000
2024/10/14	R209	07/11/2024	12.22 Put	Bond Future		0.1200	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2024/10/14	R209	07/11/2024	12.23 Call	Bond Future		8197.8000	8.1978	7884.8100	7.8848	3.818	0.0000	0.0000
2024/10/14	R209	07/11/2024	12.23 Put	Bond Future		0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2024/10/14	R209	07/11/2024	12.21 Call	Bond Future		8108.6100	8.1086	7795.6200	7.7956	3.860	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,983  
0  
1,983  
0  
0  
0  
1,956  
63  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
100  
0  
100  
19,749  
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	
2024/10/14	R209	07/11/2024	12.21 Put	Bond Future	0.1300	0.0001	0.0900	0.0001	30.769	0.0000	0.0000
2024/10/14	R209	06/02/2025		Bond Future	10.6147	74.1684	10.6766	73.8494	0.583	0.0000	0.0000
2024/10/14	R209	06/02/2025	12.44 Call	Bond Future	8726.3200	8.7263	8413.2300	8.4132	3.588	0.0000	0.0000
2024/10/14	R209	06/02/2025	12.44 Put	Bond Future	65.8600	0.0659	71.7800	0.0718	8.989	0.0000	0.0000
2024/10/14	R209	08/05/2025		Bond Future	10.7011	72.5014	10.7653	72.1763	0.599	0.0000	0.0000
2024/10/14	R209	08/05/2025	11.89 Call	Bond Future	6306.0900	6.3061	6024.7700	6.0248	4.461	0.0000	0.0000
2024/10/14	R209	08/05/2025	11.89 Put	Bond Future	584.4900	0.5845	628.2900	0.6283	7.494	0.0000	0.0000
2024/10/14	R209	07/08/2025		Bond Future	10.7989	73.9146	10.8653	73.5834	0.615	0.0000	0.0000
2024/10/14	R209	07/08/2025	12.68 Call	Bond Future	9214.4900	9.2145	8918.0200	8.9180	3.217	0.0000	0.0000
2024/10/14	R209	07/08/2025	12.68 Put	Bond Future	578.2100	0.5782	612.8600	0.6129	5.993	0.0000	0.0000
2024/10/14	R209	06/11/2025		Bond Future	10.9087	72.1732	10.9776	71.8361	0.632	0.0000	0.0000
2024/10/14	R209	06/11/2025	11.27 Call	Bond Future	4390.1000	4.3901	4176.1500	4.1762	4.873	0.0000	0.0000
2024/10/14	R209	06/11/2025	11.27 Put	Bond Future	2646.1300	2.6461	2769.3000	2.7693	4.655	0.0000	0.0000
2024/10/14	R210	07/11/2024		Bond Future	241.7420	241.7420	241.5927	241.5927	0.062	0.0000	0.0000
2024/10/14	R210	06/02/2025		Bond Future	246.7347	246.7347	246.5835	246.5835	0.061	0.0000	0.0000
2024/10/14	R210	06/02/2025	239.61 Call	Bond Future	7124.7400	7.1247	6973.4800	6.9735	2.123	0.0000	0.0000
2024/10/14	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R210	08/05/2025		Bond Future	248.3528	248.3528	248.1997	248.1997	0.062	0.0000	0.0000
2024/10/14	R210	08/05/2025	248.03 Call	Bond Future	322.7500	0.3228	169.7100	0.1697	47.418	0.0000	0.0000
2024/10/14	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R210	07/08/2025		Bond Future	253.2556	253.2556	253.1007	253.1007	0.061	0.0000	0.0000
2024/10/14	R210	07/08/2025	248.44 Call	Bond Future	4815.6200	4.8156	4660.7200	4.6607	3.217	0.0000	0.0000
2024/10/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R210	06/11/2025		Bond Future	254.7009	254.7009	254.5449	254.5449	0.061	0.0000	0.0000
2024/10/14	R210	06/11/2025	252.14 Call	Bond Future	2560.8700	2.5609	2404.8500	2.4049	6.092	0.0000	0.0000
2024/10/14	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	R213	07/11/2024		Bond Future	9.5230	89.6443	9.5781	89.4071	0.579	0.0000	0.0000
2024/10/14	R213	07/11/2024	11.22 Call	Bond Future	6957.0400	6.9570	6719.5100	6.7195	3.414	0.0000	0.0000
2024/10/14	R213	07/11/2024	11.22 Put	Bond Future	0.9600	0.0010	0.6800	0.0007	29.167	0.0000	0.0000
2024/10/14	R213	07/11/2024	11.23 Call	Bond Future	6995.9300	6.9959	6758.4100	6.7584	3.395	0.0000	0.0000
2024/10/14	R213	07/11/2024	11.23 Put	Bond Future	0.9200	0.0009	0.6500	0.0007	29.348	0.0000	0.0000
2024/10/14	R213	07/11/2024	11.21 Call	Bond Future	6918.1200	6.9181	6680.5900	6.6806	3.433	0.0000	0.0000
2024/10/14	R213	07/11/2024	11.21 Put	Bond Future	1.0000	0.0010	0.7200	0.0007	28.000	0.0000	0.0000
2024/10/14	R213	06/02/2025		Bond Future	9.5927	91.4737	9.6507	91.2320	0.604	0.0000	0.0000
2024/10/14	R213	06/02/2025	11.35 Call	Bond Future	7027.2300	7.0272	6789.8400	6.7898	3.378	0.0000	0.0000
2024/10/14	R213	06/02/2025	11.35 Put	Bond Future	50.1300	0.0501	54.4200	0.0544	8.558	0.0000	0.0000
2024/10/14	R213	08/05/2025		Bond Future	9.6685	89.7508	9.7295	89.5047	0.631	0.0000	0.0000
2024/10/14	R213	08/05/2025	10.52 Call	Bond Future	3960.9400	3.9609	3760.9500	3.7610	5.049	0.0000	0.0000

---

0  
1,243  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,565  
188  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
73,850  
0  
0  
0  
0  
0  
0  
0  
13,130  
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	
2024/10/14	R213	08/05/2025	10.52 Put	Bond Future	599.8700	0.5999	646.0300	0.6460	7.695	0.0000	0.0000
2024/10/14	R213	07/08/2025		Bond Future	9.7631	91.5010	9.8275	91.2504	0.659	0.0000	0.0000
2024/10/14	R213	07/08/2025	11.66 Call	Bond Future	7420.2500	7.4203	7193.9200	7.1939	3.050	0.0000	0.0000
2024/10/14	R213	07/08/2025	11.66 Put	Bond Future	386.3300	0.3863	410.5500	0.4106	6.269	0.0000	0.0000
2024/10/14	R213	06/11/2025		Bond Future	9.8829	89.6945	9.9509	89.4396	0.688	0.0000	0.0000
2024/10/14	R213	06/11/2025	10.05 Call	Bond Future	2820.7100	2.8207	2672.0600	2.6721	5.270	0.0000	0.0000
2024/10/14	R213	06/11/2025	10.05 Put	Bond Future	2195.8200	2.1958	2302.1200	2.3021	4.841	0.0000	0.0000
2024/10/14	R214	07/11/2024		Bond Future	10.8266	68.4946	10.8863	68.1576	0.552	0.0000	0.0000
2024/10/14	R214	07/11/2024	12.61 Call	Bond Future	9057.9900	9.0580	8721.0400	8.7210	3.720	0.0000	0.0000
2024/10/14	R214	07/11/2024	12.61 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2024/10/14	R214	07/11/2024	12.62 Call	Bond Future	9103.4200	9.1034	8766.4700	8.7665	3.701	0.0000	0.0000
2024/10/14	R214	07/11/2024	12.62 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2024/10/14	R214	07/11/2024	12.60 Call	Bond Future	9012.5300	9.0125	8675.5800	8.6756	3.739	0.0000	0.0000
2024/10/14	R214	07/11/2024	12.60 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000	0.0000
2024/10/14	R214	06/02/2025		Bond Future	10.9053	69.8923	10.9670	69.5488	0.566	0.0000	0.0000
2024/10/14	R214	06/02/2025	12.71 Call	Bond Future	9129.4200	9.1294	8792.9000	8.7929	3.686	0.0000	0.0000
2024/10/14	R214	06/02/2025	12.71 Put	Bond Future	77.7100	0.0777	84.6800	0.0847	8.969	0.0000	0.0000
2024/10/14	R214	06/02/2025	13.63 Call	Bond Future	12972.1200	12.9721	12629.3400	12.6293	2.642	0.0000	0.0000
2024/10/14	R214	06/02/2025	13.63 Put	Bond Future	9.0900	0.0091	9.8000	0.0098	7.811	0.0000	0.0000
2024/10/14	R214	06/02/2025	12.25 Put	Bond Future	175.5300	0.1755	192.5300	0.1925	9.685	0.0000	0.0000
2024/10/14	R214	06/02/2025	12.25 Call	Bond Future	7104.8600	7.1049	6778.3700	6.7784	4.595	0.0000	0.0000
2024/10/14	R214	06/02/2025	11.75 Put	Bond Future	422.9600	0.4230	465.1700	0.4652	9.980	0.0000	0.0000
2024/10/14	R214	06/02/2025	11.75 Call	Bond Future	4907.7400	4.9077	4606.4600	4.6065	6.139	0.0000	0.0000
2024/10/14	R214	08/05/2025		Bond Future	10.9858	67.9906	11.0495	67.6404	0.579	0.0000	0.0000
2024/10/14	R214	08/05/2025	12.40 Call	Bond Future	7666.7500	7.6668	7353.0800	7.3531	4.091	0.0000	0.0000
2024/10/14	R214	08/05/2025	12.40 Put	Bond Future	490.5200	0.4905	526.9800	0.5270	7.433	0.0000	0.0000
2024/10/14	R214	07/08/2025		Bond Future	11.0765	69.3160	11.1422	68.9594	0.594	0.0000	0.0000
2024/10/14	R214	07/08/2025	12.97 Call	Bond Future	9856.7800	9.8568	9537.1900	9.5372	3.242	0.0000	0.0000
2024/10/14	R214	07/08/2025	12.97 Put	Bond Future	627.7900	0.6278	664.8300	0.6648	5.900	0.0000	0.0000
2024/10/14	R214	06/11/2025		Bond Future	11.1792	67.3388	11.2471	66.9757	0.608	0.0000	0.0000
2024/10/14	R214	06/11/2025	11.64 Call	Bond Future	5080.0900	5.0801	4840.6100	4.8406	4.714	0.0000	0.0000
2024/10/14	R214	06/11/2025	11.64 Put	Bond Future	2673.6100	2.6736	2797.2600	2.7973	4.625	0.0000	0.0000
2024/10/14	R248	07/11/2024	12.79 Call	Bond Future	10942.5200	10.9425	10491.8400	10.4918	4.119	0.0000	0.0000
2024/10/14	R248	07/11/2024	12.79 Put	Bond Future	0.1400	0.0001	0.1000	0.0001	28.571	0.0000	0.0000
2024/10/14	R248	07/11/2024	12.80 Call	Bond Future	10996.8600	10.9969	10546.1800	10.5462	4.098	0.0000	0.0000
2024/10/14	R248	07/11/2024	12.80 Put	Bond Future	0.1300	0.0001	0.0900	0.0001	30.769	0.0000	0.0000
2024/10/14	R248	07/11/2024	12.78 Call	Bond Future	10888.1000	10.8881	10437.4100	10.4374	4.139	0.0000	0.0000
2024/10/14	R248	07/11/2024	12.78 Put	Bond Future	0.1500	0.0002	0.1000	0.0001	33.333	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	
2024/10/14	R248	07/11/2024		Bond Future	11.0177	82.8454	11.0825	82.3947	0.588	0.0000	0.0000
2024/10/14	R248	06/02/2025		Bond Future	11.1004	84.5360	11.1673	84.0765	0.603	0.0000	0.0000
2024/10/14	R248	06/02/2025	12.71 Call	Bond Future	10064.6800	10.0647	9620.6200	9.6206	4.412	0.0000	0.0000
2024/10/14	R248	06/02/2025	12.71 Put	Bond Future	145.0700	0.1451	160.5000	0.1605	10.636	0.0000	0.0000
2024/10/14	R248	06/02/2025	10.30 Put	Bond Future	6141.2300	6.1412	6537.5000	6.5375	6.453	0.0000	0.0000
2024/10/14	R248	06/02/2025	10.30 Call	Bond Future	284.4000	0.2844	221.1800	0.2212	22.229	0.0000	0.0000
2024/10/14	R248	06/02/2025	11.00 Put	Bond Future	2452.1000	2.4521	2682.7200	2.6827	9.405	0.0000	0.0000
2024/10/14	R248	06/02/2025	11.00 Call	Bond Future	1754.8100	1.7548	1525.9400	1.5259	13.042	0.0000	0.0000
2024/10/14	R248	06/02/2025	11.70 Call	Bond Future	4763.4500	4.7635	4392.0500	4.3921	7.797	0.0000	0.0000
2024/10/14	R248	06/02/2025	11.70 Put	Bond Future	801.7900	0.8018	889.8800	0.8899	10.987	0.0000	0.0000
2024/10/14	R248	08/05/2025		Bond Future	11.1846	81.7843	11.2538	81.3159	0.619	0.0000	0.0000
2024/10/14	R248	08/05/2025	12.60 Call	Bond Future	9356.2500	9.3563	8939.3400	8.9393	4.456	0.0000	0.0000
2024/10/14	R248	08/05/2025	12.60 Put	Bond Future	628.4900	0.6285	680.0300	0.6800	8.201	0.0000	0.0000
2024/10/14	R248	07/08/2025		Bond Future	11.2790	83.3783	11.3505	82.9012	0.634	0.0000	0.0000
2024/10/14	R248	07/08/2025	13.21 Call	Bond Future	12113.9500	12.1140	11687.3400	11.6873	3.522	0.0000	0.0000
2024/10/14	R248	07/08/2025	13.21 Put	Bond Future	769.6400	0.7696	820.1900	0.8202	6.568	0.0000	0.0000
2024/10/14	R248	06/11/2025		Bond Future	11.3849	80.5266	11.4590	80.0406	0.651	0.0000	0.0000
2024/10/14	R248	06/11/2025	11.74 Call	Bond Future	5720.6500	5.7207	5412.2900	5.4123	5.390	0.0000	0.0000
2024/10/14	R248	06/11/2025	11.74 Put	Bond Future	3436.3100	3.4363	3613.9000	3.6139	5.168	0.0000	0.0000
2024/10/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

---

232,488

234,284

0

0

0

660

0

660

0

660

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

**1948617**