



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 07/11/2024 TO 07/11/2024

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
2024/11/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/07	2025	07/11/2024		Bond Future	184.6986	184.6986	184.6549	0.024	0.0000	0.0000
2024/11/07	2029	07/11/2024		Bond Future	131.9893	131.9893	132.0887	0.075	0.0000	0.0000
2024/11/07	2029	06/02/2025		Bond Future	134.7212	134.7212	134.7124	0.007	0.0000	0.0000
2024/11/07	2029	06/02/2025	132.40 Call	Bond Future	2321.1700	2.3212	2312.4000	0.378	0.0000	0.0000
2024/11/07	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2029	08/05/2025		Bond Future	136.0974	136.0974	136.0887	0.006	0.0000	0.0000

Open Interest

0

0

0

0

0

0

0

0

8,604

0

0

728

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	
2024/11/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2029	08/05/2025	137.85 Put	Bond Future	1752.5800	1.7526	1761.2800	1.7613	0.496	0.0000	0.0000
2024/11/07	2029	07/08/2025		Bond Future	138.8315	138.8315	138.8233	138.8233	0.006	0.0000	0.0000
2024/11/07	2029	07/08/2025	137.41 Call	Bond Future	1421.5400	1.4215	1413.3000	1.4133	0.580	0.0000	0.0000
2024/11/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2029	06/11/2025		Bond Future	140.1197	140.1197	140.1118	140.1118	0.006	0.0000	0.0000
2024/11/07	2029	06/11/2025	139.79 Call	Bond Future	329.6500	0.3297	321.7900	0.3218	2.384	0.0000	0.0000
2024/11/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.21 Call	Bond Future	3216.9400	3.2169	3651.2300	3.6512	13.500	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.71 Call	Bond Future	5068.8800	5.0689	5503.1700	5.5032	8.568	0.0000	0.0000
2024/11/07	2030	07/11/2024	11.91 Call	Bond Future	9326.9100	9.3269	9761.2000	9.7612	4.656	0.0000	0.0000
2024/11/07	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2030	07/11/2024		Bond Future	9.3706	96.6824	9.2600	97.1167	1.180	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.75 Call	Bond Future	5215.0200	5.2150	5649.3100	5.6493	8.328	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.76 Call	Bond Future	5251.5000	5.2515	5685.7900	5.6858	8.270	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.74 Call	Bond Future	5178.5100	5.1785	5612.8000	5.6128	8.386	0.0000	0.0000
2024/11/07	2030	07/11/2024	10.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2030	06/02/2025		Bond Future	9.4345	94.6495	9.2372	95.3950	2.091	0.0000	0.0000
2024/11/07	2030	06/02/2025	10.68 Call	Bond Future	4651.3200	4.6513	5346.3500	5.3464	14.943	0.0000	0.0000
2024/11/07	2030	06/02/2025	10.68 Put	Bond Future	107.8600	0.1079	57.4200	0.0574	46.764	0.0000	0.0000
2024/11/07	2030	06/02/2025	8.68 Put	Bond Future	3106.2600	3.1063	2517.0300	2.5170	18.969	0.0000	0.0000
2024/11/07	2030	06/02/2025	8.68 Call	Bond Future	215.8600	0.2159	372.1000	0.3721	72.380	0.0000	0.0000
2024/11/07	2030	06/02/2025	9.18 Put	Bond Future	1661.3000	1.6613	1227.2900	1.2273	26.125	0.0000	0.0000
2024/11/07	2030	06/02/2025	9.18 Call	Bond Future	698.3000	0.6983	1009.7600	1.0098	44.603	0.0000	0.0000
2024/11/07	2030	06/02/2025	9.69 Call	Bond Future	1692.3300	1.6923	2185.7500	2.1858	29.156	0.0000	0.0000
2024/11/07	2030	06/02/2025	9.69 Put	Bond Future	737.5800	0.7376	485.5300	0.4855	34.173	0.0000	0.0000
2024/11/07	2030	08/05/2025	8.68 Put	Bond Future	3493.6500	3.4937	2945.3400	2.9453	15.694	0.0000	0.0000
2024/11/07	2030	08/05/2025	8.68 Call	Bond Future	438.2900	0.4383	650.9000	0.6509	48.509	0.0000	0.0000
2024/11/07	2030	08/05/2025	9.18 Put	Bond Future	2174.5900	2.1746	1765.3600	1.7654	18.819	0.0000	0.0000
2024/11/07	2030	08/05/2025	9.18 Call	Bond Future	970.6500	0.9707	1322.3400	1.3223	36.232	0.0000	0.0000
2024/11/07	2030	08/05/2025	9.99 Call	Bond Future	2584.0400	2.5840	3147.0300	3.1470	21.787	0.0000	0.0000
2024/11/07	2030	08/05/2025	9.99 Put	Bond Future	879.5400	0.8795	681.6100	0.6816	22.504	0.0000	0.0000
2024/11/07	2030	08/05/2025	8.95 Put	Bond Future	2763.8200	2.7638	2256.7100	2.2567	18.348	0.0000	0.0000
2024/11/07	2030	08/05/2025	8.95 Call	Bond Future	713.6500	0.7137	967.4600	0.9675	35.565	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  
152,423  
0  
0  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0  
800  
0  
1,320

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	
2024/11/07	2030	08/05/2025	9.45 Put	Bond Future	1667.2400	1.6672	1300.9200	1.3009	21.972	0.0000	0.0000
2024/11/07	2030	08/05/2025	9.45 Call	Bond Future	1445.1000	1.4451	1839.7000	1.8397	27.306	0.0000	0.0000
2024/11/07	2030	08/05/2025	12.28 Call	Bond Future	9387.6900	9.3877	10140.2900	10.1403	8.017	0.0000	0.0000
2024/11/07	2030	08/05/2025	12.28 Put	Bond Future	31.3900	0.0314	23.0700	0.0231	26.505	0.0000	0.0000
2024/11/07	2030	08/05/2025	10.69 Put	Bond Future	374.3800	0.3744	285.1800	0.2852	23.826	0.0000	0.0000
2024/11/07	2030	08/05/2025	10.69 Call	Bond Future	4504.9800	4.5050	5176.7000	5.1767	14.911	0.0000	0.0000
2024/11/07	2030	08/05/2025	11.86 Call	Bond Future	8084.4300	8.0844	8827.2700	8.8273	9.189	0.0000	0.0000
2024/11/07	2030	08/05/2025	11.86 Put	Bond Future	71.2800	0.0713	53.2000	0.0532	25.365	0.0000	0.0000
2024/11/07	2030	08/05/2025	10.31 Put	Bond Future	598.5200	0.5985	459.3300	0.4593	23.256	0.0000	0.0000
2024/11/07	2030	08/05/2025	10.31 Call	Bond Future	3421.9400	3.4219	4043.6700	4.0437	18.169	0.0000	0.0000
2024/11/07	2030	08/05/2025		Bond Future	9.5116	96.5904	9.3014	97.3513	2.210	0.0000	0.0000
2024/11/07	2030	08/05/2025	9.93 Call	Bond Future	2437.0000	2.4370	2987.3900	2.9874	22.585	0.0000	0.0000
2024/11/07	2030	08/05/2025	9.93 Put	Bond Future	944.1700	0.9442	733.6400	0.7336	22.298	0.0000	0.0000
2024/11/07	2030	07/08/2025	12.12 Call	Bond Future	8297.8900	8.2979	9036.7200	9.0367	8.904	0.0000	0.0000
2024/11/07	2030	07/08/2025	12.12 Put	Bond Future	156.7300	0.1567	119.0600	0.1191	24.035	0.0000	0.0000
2024/11/07	2030	07/08/2025	10.48 Put	Bond Future	868.1900	0.8682	688.5600	0.6886	20.690	0.0000	0.0000
2024/11/07	2030	07/08/2025	10.48 Call	Bond Future	3780.8100	3.7808	4377.6800	4.3777	15.787	0.0000	0.0000
2024/11/07	2030	07/08/2025		Bond Future	9.6159	94.4969	9.3910	95.2734	2.338	0.0000	0.0000
2024/11/07	2030	07/08/2025	11.11 Call	Bond Future	5461.4700	5.4615	6131.2800	6.1313	12.264	0.0000	0.0000
2024/11/07	2030	07/08/2025	11.11 Put	Bond Future	495.1400	0.4951	388.4500	0.3885	21.547	0.0000	0.0000
2024/11/07	2030	06/11/2025		Bond Future	9.7334	96.3316	9.4926	97.1236	2.474	0.0000	0.0000
2024/11/07	2030	06/11/2025	9.54 Call	Bond Future	1742.7700	1.7428	2110.3200	2.1103	21.090	0.0000	0.0000
2024/11/07	2030	06/11/2025	9.54 Put	Bond Future	2378.3100	2.3783	1953.8000	1.9538	17.849	0.0000	0.0000
2024/11/07	2032	07/11/2024	9.75 Put	Bond Future	1271.7200	1.2717	685.3500	0.6854	46.108	0.0000	0.0000
2024/11/07	2032	07/11/2024	9.75 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/07	2032	07/11/2024	9.90 Put	Bond Future	549.0100	0.5490	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/07	2032	07/11/2024	9.90 Call	Bond Future	11.3600	0.0114	48.7100	0.0487	328.785	0.0000	0.0000
2024/11/07	2032	07/11/2024	10.60 Call	Bond Future	2791.1200	2.7911	3377.4800	3.3775	21.008	0.0000	0.0000
2024/11/07	2032	07/11/2024	10.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	07/11/2024	9.86 Call	Bond Future	2.7500	0.0028	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/07	2032	07/11/2024	9.86 Put	Bond Future	735.4200	0.7354	146.3100	0.1463	80.105	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.11 Call	Bond Future	5119.2800	5.1193	5705.6400	5.7056	11.454	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.61 Call	Bond Future	7325.6900	7.3257	7912.0500	7.9121	8.004	0.0000	0.0000
2024/11/07	2032	07/11/2024	12.95 Call	Bond Future	12888.4500	12.8885	13474.8100	13.4748	4.549	0.0000	0.0000
2024/11/07	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	07/11/2024		Bond Future	10.0108	91.9195	9.8900	92.5059	1.207	0.0000	0.0000

0  
680  
0  
2,280  
0  
2,280  
0  
1,640  
0  
1,640  
0  
0  
0  
0  
0  
1,054  
0  
1,054  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/07	2032	07/11/2024	13.36 Call	Bond Future	14494.0700	14.4941	15080.4300	15.0804	4.046	0.0000	0.0000
2024/11/07	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.64 Call	Bond Future	7455.7400	7.4557	8042.1000	8.0421	7.865	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.48 Call	Bond Future	6759.1200	6.7591	7345.4800	7.3455	8.675	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.49 Call	Bond Future	6802.8700	6.8029	7389.2300	7.3892	8.619	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.47 Call	Bond Future	6715.3300	6.7153	7301.6900	7.3017	8.732	0.0000	0.0000
2024/11/07	2032	07/11/2024	11.47 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2032	06/02/2025		Bond Future	10.0942	93.7991	9.8782	94.8216	2.139	0.0000	0.0000
2024/11/07	2032	06/02/2025	11.72 Call	Bond Future	7322.1200	7.3221	8315.2800	8.3153	13.564	0.0000	0.0000
2024/11/07	2032	06/02/2025	11.72 Put	Bond Future	70.8100	0.0708	41.4500	0.0415	41.463	0.0000	0.0000
2024/11/07	2032	06/02/2025	9.42 Put	Bond Future	3567.5600	3.5676	2781.6000	2.7816	22.031	0.0000	0.0000
2024/11/07	2032	06/02/2025	9.42 Call	Bond Future	326.3400	0.3263	562.9000	0.5629	72.489	0.0000	0.0000
2024/11/07	2032	06/02/2025	9.92 Put	Bond Future	1867.0500	1.8671	1338.8800	1.3389	28.289	0.0000	0.0000
2024/11/07	2032	06/02/2025	9.92 Call	Bond Future	1043.5200	1.0435	1537.8700	1.5379	47.373	0.0000	0.0000
2024/11/07	2032	06/02/2025	10.61 Call	Bond Future	2990.7500	2.9908	3799.7000	3.7997	27.048	0.0000	0.0000
2024/11/07	2032	06/02/2025	10.61 Put	Bond Future	605.9700	0.6060	392.4000	0.3924	35.244	0.0000	0.0000
2024/11/07	2032	08/05/2025	9.42 Put	Bond Future	4220.5600	4.2206	3461.5400	3.4615	17.984	0.0000	0.0000
2024/11/07	2032	08/05/2025	9.42 Call	Bond Future	654.8000	0.6548	939.4800	0.9395	43.476	0.0000	0.0000
2024/11/07	2032	08/05/2025	9.92 Put	Bond Future	2645.3600	2.6454	2048.7100	2.0487	22.555	0.0000	0.0000
2024/11/07	2032	08/05/2025	9.92 Call	Bond Future	1440.5500	1.4406	1887.6000	1.8876	31.033	0.0000	0.0000
2024/11/07	2032	08/05/2025	10.97 Call	Bond Future	4363.9200	4.3639	5144.2200	5.1442	17.881	0.0000	0.0000
2024/11/07	2032	08/05/2025	10.97 Put	Bond Future	849.6500	0.8497	586.2500	0.5863	31.001	0.0000	0.0000
2024/11/07	2032	08/05/2025		Bond Future	10.1815	91.5578	9.9547	92.6015	2.227	0.0000	0.0000
2024/11/07	2032	08/05/2025	10.91 Call	Bond Future	4162.9700	4.1630	4927.8500	4.9279	18.373	0.0000	0.0000
2024/11/07	2032	08/05/2025	10.91 Put	Bond Future	909.9500	0.9100	631.1300	0.6311	30.641	0.0000	0.0000
2024/11/07	2032	07/08/2025		Bond Future	10.2877	93.3741	10.0492	94.4390	2.318	0.0000	0.0000
2024/11/07	2032	07/08/2025	12.01 Call	Bond Future	7789.4200	7.7894	8726.2300	8.7262	12.027	0.0000	0.0000
2024/11/07	2032	07/08/2025	12.01 Put	Bond Future	546.6300	0.5466	418.5700	0.4186	23.427	0.0000	0.0000
2024/11/07	2032	06/11/2025		Bond Future	10.4130	91.0261	10.1617	92.1121	2.413	0.0000	0.0000
2024/11/07	2032	06/11/2025	10.42 Call	Bond Future	3057.5700	3.0576	3561.7800	3.5618	16.491	0.0000	0.0000
2024/11/07	2032	06/11/2025	10.42 Put	Bond Future	3027.4200	3.0274	2445.5900	2.4456	19.219	0.0000	0.0000
2024/11/07	2033	07/11/2024		Bond Future	125.3159	125.3159	125.2155	125.2155	0.080	0.0000	0.0000
2024/11/07	2033	06/02/2025		Bond Future	127.9097	127.9097	128.0920	128.0920	0.143	0.0000	0.0000
2024/11/07	2033	06/02/2025	124.94 Call	Bond Future	2969.6600	2.9697	3152.0300	3.1520	6.141	0.0000	0.0000
2024/11/07	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

---

0
0
0
0
0
0
0
0
0
0
0
111,202
0
0
0
800
0
800
0
800
0
800
0
800
0
800
0
800
37,405
0
0
0
0
0
0
0
0
0
0
0
6,452
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	
2024/11/07	2033	08/05/2025		Bond Future	129.0452	129.0452	129.2316	129.2316	0.144	0.0000	0.0000
2024/11/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2033	08/05/2025	130.62 Put	Bond Future	1574.8100	1.5748	1388.3900	1.3884	11.838	0.0000	0.0000
2024/11/07	2033	07/08/2025		Bond Future	131.6377	131.6377	131.8285	131.8285	0.145	0.0000	0.0000
2024/11/07	2033	07/08/2025	128.65 Call	Bond Future	2987.7000	2.9877	3178.4900	3.1785	6.386	0.0000	0.0000
2024/11/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2033	06/11/2025		Bond Future	132.6827	132.6827	132.8778	132.8778	0.147	0.0000	0.0000
2024/11/07	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2033	06/11/2025	133.14 Put	Bond Future	457.3000	0.4573	262.2200	0.2622	42.659	0.0000	0.0000
2024/11/07	2037	07/11/2024		Bond Future	11.0210	85.6674	10.9000	86.3768	1.098	0.0000	0.0000
2024/11/07	2037	07/11/2024	12.58 Call	Bond Future	8424.1900	8.4242	9133.5400	9.1335	8.420	0.0000	0.0000
2024/11/07	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2037	07/11/2024	12.59 Call	Bond Future	8474.2000	8.4742	9183.5500	9.1836	8.371	0.0000	0.0000
2024/11/07	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2037	07/11/2024	12.57 Call	Bond Future	8374.1400	8.3741	9083.4900	9.0835	8.471	0.0000	0.0000
2024/11/07	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2037	06/02/2025		Bond Future	11.1171	83.1587	10.8771	84.5486	2.158	0.0000	0.0000
2024/11/07	2037	06/02/2025	12.76 Call	Bond Future	8809.6700	8.8097	10149.7400	10.1497	15.211	0.0000	0.0000
2024/11/07	2037	06/02/2025	12.76 Put	Bond Future	111.6700	0.1117	61.8600	0.0619	44.605	0.0000	0.0000
2024/11/07	2037	08/05/2025		Bond Future	11.2210	84.8638	10.9718	86.2824	2.221	0.0000	0.0000
2024/11/07	2037	08/05/2025	12.25 Call	Bond Future	6426.4900	6.4265	7543.4800	7.5435	17.381	0.0000	0.0000
2024/11/07	2037	08/05/2025	12.25 Put	Bond Future	914.4700	0.9145	612.8900	0.6129	32.979	0.0000	0.0000
2024/11/07	2037	08/05/2025	12.55 Put	Bond Future	664.0300	0.6640	435.3000	0.4353	34.446	0.0000	0.0000
2024/11/07	2037	08/05/2025	12.55 Call	Bond Future	7684.5400	7.6845	8874.3800	8.8744	15.484	0.0000	0.0000
2024/11/07	2037	08/05/2025	13.30 Put	Bond Future	266.2900	0.2663	183.3300	0.1833	31.154	0.0000	0.0000
2024/11/07	2037	08/05/2025	13.30 Call	Bond Future	10877.4600	10.8775	12213.0700	12.2131	12.279	0.0000	0.0000
2024/11/07	2037	08/05/2025	13.35 Put	Bond Future	247.0900	0.2471	169.4300	0.1694	31.430	0.0000	0.0000
2024/11/07	2037	08/05/2025	13.35 Call	Bond Future	11088.8200	11.0888	12429.7300	12.4297	12.092	0.0000	0.0000
2024/11/07	2037	07/08/2025		Bond Future	11.3416	82.2866	11.0822	83.7337	2.287	0.0000	0.0000
2024/11/07	2037	07/08/2025	13.01 Call	Bond Future	9323.8100	9.3238	10577.5500	10.5776	13.447	0.0000	0.0000
2024/11/07	2037	07/08/2025	13.01 Put	Bond Future	809.7900	0.8098	616.3700	0.6164	23.885	0.0000	0.0000
2024/11/07	2037	07/08/2025	12.17 Call	Bond Future	6019.1600	6.0192	7100.8000	7.1008	17.970	0.0000	0.0000
2024/11/07	2037	07/08/2025	12.17 Put	Bond Future	1626.5500	1.6266	1261.0300	1.2610	22.472	0.0000	0.0000
2024/11/07	2037	07/08/2025	11.42 Call	Bond Future	3427.2900	3.4273	4266.1000	4.2661	24.474	0.0000	0.0000
2024/11/07	2037	07/08/2025	11.42 Put	Bond Future	2996.7600	2.9968	2388.4100	2.3884	20.300	0.0000	0.0000
2024/11/07	2037	07/08/2025	10.55 Put	Bond Future	5842.8000	5.8428	4870.7900	4.8708	16.636	0.0000	0.0000
2024/11/07	2037	07/08/2025	10.55 Call	Bond Future	1313.1700	1.3132	1788.3200	1.7883	36.183	0.0000	0.0000
2024/11/07	2037	07/08/2025	11.82 Call	Bond Future	4746.2000	4.7462	5727.0900	5.7271	20.667	0.0000	0.0000

---

5,288

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

169,800

0

0

3,975

0

0

0

15,000

0

7,500

0

7,500

15

0

0

0

2,541

0

2,541

0

2,341

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	
2024/11/07	2037	07/08/2025	11.82 Put	Bond Future	2168.0100	2.1680	1701.7400	1.7017	21.507	0.0000	0.0000
2024/11/07	2037	07/08/2025	11.07 Call	Bond Future	2434.8500	2.4349	3133.5800	3.1336	28.697	0.0000	0.0000
2024/11/07	2037	07/08/2025	11.07 Put	Bond Future	3950.8900	3.9509	3202.4600	3.2025	18.943	0.0000	0.0000
2024/11/07	2037	07/08/2025	10.34 Put	Bond Future	6771.9200	6.7719	5714.6600	5.7147	15.612	0.0000	0.0000
2024/11/07	2037	07/08/2025	10.34 Call	Bond Future	982.4500	0.9825	1372.3500	1.3724	39.686	0.0000	0.0000
2024/11/07	2037	07/08/2025	10.64 Put	Bond Future	5471.6700	5.4717	4537.5300	4.5375	17.072	0.0000	0.0000
2024/11/07	2037	07/08/2025	10.64 Call	Bond Future	1474.3100	1.4743	1987.3300	1.9873	34.797	0.0000	0.0000
2024/11/07	2037	06/11/2025		Bond Future	11.4666	83.8830	11.1968	85.3588	2.352	0.0000	0.0000
2024/11/07	2037	06/11/2025	11.63 Call	Bond Future	4614.6300	4.6146	5292.2300	5.2922	14.684	0.0000	0.0000
2024/11/07	2037	06/11/2025	11.63 Put	Bond Future	3738.2900	3.7383	2940.1700	2.9402	21.350	0.0000	0.0000
2024/11/07	2038	07/11/2024		Bond Future	136.2900	136.2900	136.2816	136.2816	0.006	0.0000	0.0000
2024/11/07	2038	06/02/2025		Bond Future	137.0098	137.0098	136.9270	136.9270	0.060	0.0000	0.0000
2024/11/07	2038	06/02/2025	135.23 Call	Bond Future	1779.8300	1.7798	1697.0000	1.6970	4.654	0.0000	0.0000
2024/11/07	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2038	08/05/2025		Bond Future	139.8527	139.8527	139.7685	139.7685	0.060	0.0000	0.0000
2024/11/07	2038	08/05/2025	139.68 Call	Bond Future	172.7300	0.1727	88.4600	0.0885	48.787	0.0000	0.0000
2024/11/07	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2038	07/08/2025		Bond Future	140.5199	140.5199	140.4346	140.4346	0.061	0.0000	0.0000
2024/11/07	2038	07/08/2025	139.56 Call	Bond Future	959.9200	0.9599	874.5900	0.8746	8.889	0.0000	0.0000
2024/11/07	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2038	06/11/2025		Bond Future	143.2849	143.2849	143.1984	143.1984	0.060	0.0000	0.0000
2024/11/07	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2038	06/11/2025	143.88 Put	Bond Future	595.1100	0.5951	681.5600	0.6816	14.527	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.10 Call	Bond Future	4607.4500	4.6075	5465.0800	5.4651	18.614	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.60 Call	Bond Future	7397.0700	7.3971	8254.7000	8.2547	11.594	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2040	07/11/2024	13.15 Call	Bond Future	10292.4000	10.2924	11150.0300	11.1500	8.333	0.0000	0.0000
2024/11/07	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2040	07/11/2024		Bond Future	11.3310	85.7857	11.1950	86.6433	1.201	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.85 Call	Bond Future	8734.9000	8.7349	9592.5300	9.5925	9.818	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.86 Call	Bond Future	8787.6500	8.7877	9645.2800	9.6453	9.759	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.84 Call	Bond Future	8682.0900	8.6821	9539.7200	9.5397	9.878	0.0000	0.0000
2024/11/07	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2040	06/02/2025		Bond Future	11.4307	83.0287	11.1652	84.6876	2.323	0.0000	0.0000
2024/11/07	2040	06/02/2025	12.95 Call	Bond Future	8768.9200	8.7689	10337.9000	10.3379	17.893	0.0000	0.0000

---

2,541

0

2,541

0

2,541

0

200

0

0

0

0

2,650

0

0

480

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

68,870

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	
2024/11/07	2040	06/02/2025	12.95 Put	Bond Future	165.6000	0.1656	75.6800	0.0757	54.300	0.0000	0.0000
2024/11/07	2040	06/02/2025	11.00 Put	Bond Future	3564.1100	3.5641	2439.7100	2.4397	31.548	0.0000	0.0000
2024/11/07	2040	06/02/2025	11.00 Call	Bond Future	848.0000	0.8480	1382.5000	1.3825	63.031	0.0000	0.0000
2024/11/07	2040	06/02/2025	11.70 Call	Bond Future	2966.5200	2.9665	4062.3500	4.0624	36.940	0.0000	0.0000
2024/11/07	2040	06/02/2025	11.70 Put	Bond Future	1333.9500	1.3340	770.8800	0.7709	42.211	0.0000	0.0000
2024/11/07	2040	06/02/2025	12.20 Call	Bond Future	5135.7700	5.1358	6506.8000	6.5068	26.696	0.0000	0.0000
2024/11/07	2040	06/02/2025	12.20 Put	Bond Future	598.9600	0.5990	311.0900	0.3111	48.062	0.0000	0.0000
2024/11/07	2040	08/05/2025		Bond Future	11.5375	84.7312	11.2621	86.4242	2.387	0.0000	0.0000
2024/11/07	2040	08/05/2025	12.63 Call	Bond Future	7131.9400	7.1319	8547.5900	8.5476	19.849	0.0000	0.0000
2024/11/07	2040	08/05/2025	12.63 Put	Bond Future	900.3200	0.9003	622.9100	0.6229	30.812	0.0000	0.0000
2024/11/07	2040	08/05/2025	13.43 Put	Bond Future	387.3200	0.3873	260.7100	0.2607	32.689	0.0000	0.0000
2024/11/07	2040	08/05/2025	13.43 Call	Bond Future	10735.0900	10.7351	12301.5400	12.3015	14.592	0.0000	0.0000
2024/11/07	2040	08/05/2025	12.75 Put	Bond Future	792.6100	0.7926	545.5400	0.5455	31.172	0.0000	0.0000
2024/11/07	2040	08/05/2025	12.75 Call	Bond Future	7664.5100	7.6645	9110.5000	9.1105	18.866	0.0000	0.0000
2024/11/07	2040	08/05/2025	13.50 Put	Bond Future	360.1800	0.3602	242.0800	0.2421	32.789	0.0000	0.0000
2024/11/07	2040	08/05/2025	13.50 Call	Bond Future	11051.5900	11.0516	12626.5500	12.6266	14.251	0.0000	0.0000
2024/11/07	2040	07/08/2025		Bond Future	11.6599	81.9005	11.3737	83.6276	2.454	0.0000	0.0000
2024/11/07	2040	07/08/2025	13.29 Call	Bond Future	9826.2800	9.8263	11261.7000	11.2617	14.608	0.0000	0.0000
2024/11/07	2040	07/08/2025	13.29 Put	Bond Future	948.0100	0.9480	656.3000	0.6563	30.771	0.0000	0.0000
2024/11/07	2040	06/11/2025		Bond Future	11.7858	83.4891	11.4887	85.2502	2.521	0.0000	0.0000
2024/11/07	2040	06/11/2025	11.84 Call	Bond Future	4611.9600	4.6120	5236.2000	5.2362	13.535	0.0000	0.0000
2024/11/07	2040	06/11/2025	11.84 Put	Bond Future	4296.4300	4.2964	3159.5500	3.1596	26.461	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.50 Call	Bond Future	6336.0800	6.3361	7247.3300	7.2473	14.382	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.25 Call	Bond Future	4917.2000	4.9172	5828.4500	5.8285	18.532	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.00 Call	Bond Future	3452.2000	3.4522	4363.4500	4.3635	26.396	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2044	07/11/2024		Bond Future	11.4410	81.6949	11.3000	82.6061	1.232	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.91 Call	Bond Future	8567.7800	8.5678	9479.0300	9.4790	10.636	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.92 Call	Bond Future	8620.7800	8.6208	9532.0300	9.5320	10.570	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.90 Call	Bond Future	8514.7100	8.5147	9425.9600	9.4260	10.702	0.0000	0.0000
2024/11/07	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2044	06/02/2025		Bond Future	11.5369	78.9796	11.2563	80.7825	2.433	0.0000	0.0000
2024/11/07	2044	06/02/2025	13.02 Call	Bond Future	8694.1600	8.6942	10411.0000	10.4110	19.747	0.0000	0.0000
2024/11/07	2044	06/02/2025	13.02 Put	Bond Future	173.6600	0.1737	87.5900	0.0876	49.562	0.0000	0.0000

Open Interest

---

0  
0  
780  
0  
780  
0  
780  
3,900  
0  
0  
0  
7,500  
0  
15,000  
0  
7,500  
16  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
72,126  
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	
2024/11/07	2044	06/02/2025	13.75 Call	Bond Future	12209.2200	12.2092	13989.4900	13.9895	14.581	0.0000	0.0000
2024/11/07	2044	06/02/2025	13.75 Put	Bond Future	41.9300	0.0419	19.2900	0.0193	53.995	0.0000	0.0000
2024/11/07	2044	06/02/2025	12.50 Put	Bond Future	426.0200	0.4260	228.1500	0.2282	46.446	0.0000	0.0000
2024/11/07	2044	06/02/2025	12.50 Call	Bond Future	6139.6400	6.1396	7744.6800	7.7447	26.142	0.0000	0.0000
2024/11/07	2044	06/02/2025	12.00 Put	Bond Future	976.8800	0.9769	561.8400	0.5618	42.486	0.0000	0.0000
2024/11/07	2044	06/02/2025	12.00 Call	Bond Future	3812.1000	3.8121	5199.9700	5.2000	36.407	0.0000	0.0000
2024/11/07	2044	08/05/2025	Call	Bond Future	8.0600	0.0081	19.7900	0.0198	145.533	0.0000	0.0000
2024/11/07	2044	08/05/2025	Put	Bond Future	19409.1000	19.4091	17580.7100	17.5807	9.420	0.0000	0.0000
2024/11/07	2044	08/05/2025	12.40 Call	Bond Future	5850.3800	5.8504	7211.4600	7.2115	23.265	0.0000	0.0000
2024/11/07	2044	08/05/2025	12.40 Put	Bond Future	1345.4400	1.3454	866.4000	0.8664	35.605	0.0000	0.0000
2024/11/07	2044	08/05/2025	11.65 Call	Bond Future	2943.1300	2.9431	3914.0100	3.9140	32.988	0.0000	0.0000
2024/11/07	2044	08/05/2025	11.65 Put	Bond Future	2875.7700	2.8758	2006.5300	2.0065	30.226	0.0000	0.0000
2024/11/07	2044	08/05/2025	10.92 Put	Bond Future	5710.5500	5.7106	4385.9800	4.3860	23.195	0.0000	0.0000
2024/11/07	2044	08/05/2025	10.92 Call	Bond Future	1028.5700	1.0286	1544.1200	1.5441	50.123	0.0000	0.0000
2024/11/07	2044	08/05/2025		Bond Future	11.6392	80.5990	11.3485	82.4391	2.497	0.0000	0.0000
2024/11/07	2044	08/05/2025	12.72 Call	Bond Future	7241.6100	7.2416	8721.0400	8.7210	20.430	0.0000	0.0000
2024/11/07	2044	08/05/2025	12.72 Put	Bond Future	967.4700	0.9675	606.7800	0.6068	37.282	0.0000	0.0000
2024/11/07	2044	07/08/2025		Bond Future	11.7556	77.8117	11.4540	79.6887	2.565	0.0000	0.0000
2024/11/07	2044	07/08/2025	13.34 Call	Bond Future	9818.7500	9.8188	11365.2100	11.3652	15.750	0.0000	0.0000
2024/11/07	2044	07/08/2025	13.34 Put	Bond Future	1045.0900	1.0451	714.5100	0.7145	31.632	0.0000	0.0000
2024/11/07	2044	06/11/2025		Bond Future	11.8747	79.3207	11.5621	81.2347	2.633	0.0000	0.0000
2024/11/07	2044	06/11/2025	11.88 Call	Bond Future	4620.0300	4.6200	5225.7000	5.2257	13.110	0.0000	0.0000
2024/11/07	2044	06/11/2025	11.88 Put	Bond Future	4588.0500	4.5881	3279.7500	3.2798	28.515	0.0000	0.0000
2024/11/07	2046	07/11/2024		Bond Future	116.5827	116.5827	116.5758	116.5758	0.006	0.0000	0.0000
2024/11/07	2046	06/02/2025		Bond Future	118.9957	118.9957	118.9004	118.9004	0.080	0.0000	0.0000
2024/11/07	2046	06/02/2025	114.01 Call	Bond Future	4985.6500	4.9857	4890.3500	4.8904	1.911	0.0000	0.0000
2024/11/07	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2046	08/05/2025		Bond Future	119.2348	119.2348	119.1375	119.1375	0.082	0.0000	0.0000
2024/11/07	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2046	08/05/2025	121.97 Put	Bond Future	2735.2500	2.7353	2832.5300	2.8325	3.557	0.0000	0.0000
2024/11/07	2046	07/08/2025		Bond Future	121.6295	121.6295	121.5309	121.5309	0.081	0.0000	0.0000
2024/11/07	2046	07/08/2025	118.69 Call	Bond Future	2939.5000	2.9395	2840.8500	2.8409	3.356	0.0000	0.0000
2024/11/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2046	06/11/2025		Bond Future	121.7520	121.7520	121.6520	121.6520	0.082	0.0000	0.0000
2024/11/07	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2046	06/11/2025	125.41 Put	Bond Future	3657.9600	3.6580	3758.0500	3.7581	2.736	0.0000	0.0000
2024/11/07	2050	07/11/2024		Bond Future	117.7845	117.7845	117.8747	117.8747	0.077	0.0000	0.0000
2024/11/07	2050	06/02/2025		Bond Future	117.8805	117.8805	117.9730	117.9730	0.078	0.0000	0.0000

---

0  
449  
0  
449  
0  
449  
0  
0  
0  
2,490  
0  
2,490  
0  
2,490  
8,697  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
17,906  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
15,831



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	
2024/11/07	2050	06/02/2025	115.60 Call	Bond Future	2280.4800	2.2805	2372.9900	2.3730	4.057	0.0000	0.0000
2024/11/07	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2050	08/05/2025		Bond Future	120.3265	120.3265	120.4212	120.4212	0.079	0.0000	0.0000
2024/11/07	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2050	08/05/2025	121.16 Put	Bond Future	833.5400	0.8335	738.7900	0.7388	11.367	0.0000	0.0000
2024/11/07	2050	07/08/2025		Bond Future	120.3561	120.3561	120.4531	120.4531	0.081	0.0000	0.0000
2024/11/07	2050	07/08/2025	119.89 Call	Bond Future	466.0500	0.4661	563.1400	0.5631	20.833	0.0000	0.0000
2024/11/07	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2050	06/11/2025		Bond Future	122.7240	122.7240	122.8236	122.8236	0.081	0.0000	0.0000
2024/11/07	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	2050	06/11/2025	124.42 Put	Bond Future	1696.0000	1.6960	1596.4000	1.5964	5.873	0.0000	0.0000
2024/11/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	AL37	07/11/2024		Index Future	1036.8740	1036.8740	1041.9020	1041.9020	0.485	0.0000	0.0000
2024/11/07	AL37	06/02/2025		Index Future	1058.0770	1058.0770	1057.5060	1057.5060	0.054	0.0000	0.0000
2024/11/07	AL37	08/05/2025		Index Future	1079.7800	1079.7800	1079.2000	1079.2000	0.054	0.0000	0.0000
2024/11/07	AL37	07/08/2025		Index Future	1101.2320	1101.2320	1100.6450	1100.6450	0.053	0.0000	0.0000
2024/11/07	AL37	06/11/2025		Index Future	1122.6830	1122.6830	1122.0890	1122.0890	0.053	0.0000	0.0000
2024/11/07	AL7T	07/11/2024		Index Future	1241.3070	1241.3070	1250.0920	1250.0920	0.708	0.0000	0.0000
2024/11/07	AL7T	06/02/2025		Index Future	1266.6900	1266.6900	1281.7130	1281.7130	1.186	0.0000	0.0000
2024/11/07	AL7T	08/05/2025		Index Future	1292.6730	1292.6730	1308.0070	1308.0070	1.186	0.0000	0.0000
2024/11/07	AL7T	07/08/2025		Index Future	1318.3540	1318.3540	1333.9980	1333.9980	1.187	0.0000	0.0000
2024/11/07	AL7T	06/11/2025		Index Future	1344.0350	1344.0350	1359.9890	1359.9890	1.187	0.0000	0.0000
2024/11/07	ALBI	07/11/2024		Index Future	1068.9500	1068.9500	1076.7180	1076.7180	0.727	0.0000	0.0000
2024/11/07	ALBI	06/02/2025		Index Future	1090.8090	1090.8090	1101.0880	1101.0880	0.942	0.0000	0.0000
2024/11/07	ALBI	08/05/2025		Index Future	1113.1840	1113.1840	1123.6760	1123.6760	0.943	0.0000	0.0000
2024/11/07	ALBI	07/08/2025		Index Future	1135.2990	1135.2990	1146.0040	1146.0040	0.943	0.0000	0.0000
2024/11/07	ALBI	06/11/2025		Index Future	1157.4140	1157.4140	1168.3330	1168.3330	0.943	0.0000	0.0000
2024/11/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	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	
2024/11/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	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
2024/11/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/07	ES33	07/11/2024		Bond Future	11.2013	80.7449	11.0800	1.083	0.0000	0.0000
2024/11/07	ES33	06/02/2025		Bond Future	11.3237	82.4161	11.0926	83.4995	2.042	0.0000
2024/11/07	ES33	06/02/2025	13.34 Call	Bond Future	8684.5300	8.6845	9767.8800	9.7679	12.474	0.0000
2024/11/07	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	ES33	08/05/2025		Bond Future	11.4472	80.3255	11.2057	81.4314	2.110	0.0000
2024/11/07	ES33	08/05/2025	12.73 Call	Bond Future	5553.5100	5.5535	6659.4500	6.6595	19.914	0.0000
2024/11/07	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	ES33	07/08/2025		Bond Future	11.5888	81.9376	11.3361	83.0661	2.180	0.0000
2024/11/07	ES33	07/08/2025	13.56 Call	Bond Future	8132.9700	8.1330	9261.5300	9.2615	13.876	0.0000
2024/11/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	ES33	06/11/2025		Bond Future	11.7524	79.7504	11.4877	80.9016	2.252	0.0000
2024/11/07	ES33	06/11/2025	12.01 Call	Bond Future	1100.2000	1.1002	2251.3800	2.2514	104.634	0.0000
2024/11/07	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	ES42	07/11/2024		Bond Future	11.6811	76.9327	11.5550	77.6940	1.079	0.0000
2024/11/07	ES42	06/02/2025		Bond Future	11.7859	78.5250	11.5206	80.1163	2.252	0.0000
2024/11/07	ES42	06/02/2025	13.71 Call	Bond Future	10131.5300	10.1315	11722.8200	11.7228	15.706	0.0000
2024/11/07	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	ES42	08/05/2025		Bond Future	11.8958	75.8869	11.6206	77.5114	2.314	0.0000
2024/11/07	ES42	08/05/2025	13.25 Call	Bond Future	7256.0400	7.2560	8880.5100	8.8805	22.388	0.0000
2024/11/07	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	ES42	07/08/2025		Bond Future	12.0159	77.4087	11.7304	79.0662	2.376	0.0000
2024/11/07	ES42	07/08/2025	13.79 Call	Bond Future	9136.5200	9.1365	10794.0400	10.7940	18.142	0.0000
2024/11/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	ES42	06/11/2025		Bond Future	12.1492	74.6639	11.8527	76.3544	2.441	0.0000
2024/11/07	ES42	06/11/2025	12.39 Call	Bond Future	1329.9900	1.3300	3020.4900	3.0205	127.106	0.0000
2024/11/07	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	GOVI	07/11/2024	948.79 Call	GOVI	1037760.0000	103.7760	1113560.0000	111.3560	7.304	0.0000
2024/11/07	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	GOVI	07/11/2024	948.80 Call	GOVI	1037660.0000	103.7660	1113460.0000	111.3460	7.305	0.0000
2024/11/07	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	GOVI	07/11/2024	948.78 Call	GOVI	1037860.0000	103.7860	1113660.0000	111.3660	7.303	0.0000
2024/11/07	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	GOVI	07/11/2024		GOVI	1052.5660	1052.5660	1060.1460	1060.1460	0.720	0.0000
2024/11/07	GOVI	06/02/2025		GOVI	1074.0890	1074.0890	1084.1700	1084.1700	0.939	0.0000
2024/11/07	GOVI	06/02/2025	972.00 Call	GOVI	1020890.0000	102.0890	1121700.0000	112.1700	9.875	0.0000
2024/11/07	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/11/07	GOVI	08/05/2025		GOVI	1096.1210	1096.1210	1106.4110	1106.4110	0.939	0.0000	0.0000
2024/11/07	GOVI	08/05/2025	1,022. Call 00	GOVI	741210.0000	74.1210	844110.0000	84.4110	13.883	0.0000	0.0000
2024/11/07	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	GOVI	07/08/2025		GOVI	1117.8970	1117.8970	1128.3960	1128.3960	0.939	0.0000	0.0000
2024/11/07	GOVI	07/08/2025	1,011. Call 00	GOVI	1068970.0000	106.8970	1173960.0000	117.3960	9.822	0.0000	0.0000
2024/11/07	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	GOVI	06/11/2025		GOVI	1139.6730	1139.6730	1150.3820	1150.3820	0.940	0.0000	0.0000
2024/11/07	GOVI	06/11/2025	1,112. Call 00	GOVI	276730.0000	27.6730	383820.0000	38.3820	38.698	0.0000	0.0000
2024/11/07	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/07	IGOV	07/11/2024		Index Future	362.7280	362.7280	362.6780	362.6780	0.014	0.0000	0.0000
2024/11/07	IGOV	06/02/2025		Index Future	370.2360	370.2360	364.9810	364.9810	1.419	0.0000	0.0000
2024/11/07	IGOV	08/05/2025		Index Future	377.9190	377.9190	372.5560	372.5560	1.419	0.0000	0.0000
2024/11/07	IGOV	07/08/2025		Index Future	385.5130	385.5130	380.0440	380.0440	1.419	0.0000	0.0000
2024/11/07	IGOV	06/11/2025		Index Future	393.1080	393.1080	387.5330	387.5330	1.418	0.0000	0.0000
2024/11/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/07	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/07	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/07	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/07	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	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	
2024/11/07	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/07	R033	07/11/2024		Bond Future	10.3010	99.4961	10.1800	100.1601	1.174	0.0000	0.0000
2024/11/07	R033	07/11/2024	10.33 Call	Bond Future	266.9900	0.2670	822.6700	0.8227	208.128	0.0000	0.0000
2024/11/07	R033	07/11/2024	10.33 Put	Bond Future	108.3800	0.1084	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/07	R033	06/02/2025		Bond Future	10.3937	101.5306	10.1780	102.6885	2.075	0.0000	0.0000
2024/11/07	R033	06/02/2025	10.33 Call	Bond Future	1477.3000	1.4773	2054.1500	2.0542	39.048	0.0000	0.0000
2024/11/07	R033	06/02/2025	10.33 Put	Bond Future	1817.2300	1.8172	1236.2100	1.2362	31.973	0.0000	0.0000
2024/11/07	R033	08/05/2025		Bond Future	10.4908	98.5633	10.2647	99.7451	2.155	0.0000	0.0000
2024/11/07	R033	08/05/2025	10.33 Call	Bond Future	1877.3000	1.8773	2480.2400	2.4802	32.117	0.0000	0.0000
2024/11/07	R033	08/05/2025	10.33 Put	Bond Future	2715.9400	2.7159	2137.0900	2.1371	21.313	0.0000	0.0000
2024/11/07	R033	07/08/2025		Bond Future	10.6060	100.5182	10.3687	101.7239	2.237	0.0000	0.0000
2024/11/07	R033	07/08/2025	10.33 Call	Bond Future	2151.3600	2.1514	2712.0500	2.7121	26.062	0.0000	0.0000
2024/11/07	R033	07/08/2025	10.33 Put	Bond Future	3555.7700	3.5558	2910.7600	2.9108	18.140	0.0000	0.0000
2024/11/07	R033	06/11/2025		Bond Future	10.7395	97.4254	10.4901	98.6550	2.322	0.0000	0.0000
2024/11/07	R033	06/11/2025	10.33 Call	Bond Future	2557.4600	2.5575	2956.9500	2.9570	15.621	0.0000	0.0000
2024/11/07	R033	06/11/2025	10.33 Put	Bond Future	4587.4900	4.5875	3757.3500	3.7574	18.096	0.0000	0.0000
2024/11/07	R035	07/11/2024	11.10 Call	Bond Future	2652.1100	2.6521	3317.9100	3.3179	25.105	0.0000	0.0000
2024/11/07	R035	07/11/2024	11.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R035	07/11/2024	13.23 Call	Bond Future	13319.7900	13.3198	13985.5900	13.9856	4.999	0.0000	0.0000
2024/11/07	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R035	07/11/2024	12.20 Call	Bond Future	8403.6000	8.4036	9069.4000	9.0694	7.923	0.0000	0.0000
2024/11/07	R035	07/11/2024		Bond Future	10.6260	90.9574	10.5100	91.6232	1.092	0.0000	0.0000
2024/11/07	R035	07/11/2024	12.18 Call	Bond Future	8303.8100	8.3038	8969.6100	8.9696	8.018	0.0000	0.0000
2024/11/07	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R035	07/11/2024	12.19 Call	Bond Future	8353.7300	8.3537	9019.5300	9.0195	7.970	0.0000	0.0000
2024/11/07	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R035	07/11/2024	12.17 Call	Bond Future	8253.8500	8.2539	8919.6500	8.9197	8.067	0.0000	0.0000
2024/11/07	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R035	06/02/2025		Bond Future	10.7219	92.8173	10.4916	94.1181	2.148	0.0000	0.0000
2024/11/07	R035	06/02/2025	12.41 Call	Bond Future	8883.9700	8.8840	10144.9100	10.1449	14.193	0.0000	0.0000
2024/11/07	R035	06/02/2025	12.41 Put	Bond Future	87.7500	0.0878	47.9300	0.0479	45.379	0.0000	0.0000

---

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

89,516

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	
2024/11/07	R035	06/02/2025	10.10 Put	Bond Future	3999.8200	3.9998	3016.3100	3.0163	24.589	0.0000	0.0000
2024/11/07	R035	06/02/2025	10.10 Call	Bond Future	427.5500	0.4276	744.8000	0.7448	74.202	0.0000	0.0000
2024/11/07	R035	06/02/2025	11.30 Call	Bond Future	3831.3300	3.8313	4872.7800	4.8728	27.182	0.0000	0.0000
2024/11/07	R035	06/02/2025	11.30 Put	Bond Future	676.2400	0.6762	416.9300	0.4169	38.346	0.0000	0.0000
2024/11/07	R035	06/02/2025	10.65 Call	Bond Future	1520.9400	1.5209	2211.9500	2.2120	45.433	0.0000	0.0000
2024/11/07	R035	06/02/2025	10.65 Put	Bond Future	1924.0900	1.9241	1314.3400	1.3143	31.690	0.0000	0.0000
2024/11/07	R035	06/02/2025	10.34 Put	Bond Future	2966.5600	2.9666	2141.1800	2.1412	27.823	0.0000	0.0000
2024/11/07	R035	06/02/2025	10.34 Call	Bond Future	795.5800	0.7956	1270.9600	1.2710	59.753	0.0000	0.0000
2024/11/07	R035	06/02/2025	10.26 Put	Bond Future	3288.2100	3.2882	2407.9300	2.4079	26.771	0.0000	0.0000
2024/11/07	R035	06/02/2025	10.26 Call	Bond Future	653.3400	0.6533	1073.8200	1.0738	64.359	0.0000	0.0000
2024/11/07	R035	06/02/2025	11.10 Call	Bond Future	3037.3900	3.0374	3983.5600	3.9836	31.151	0.0000	0.0000
2024/11/07	R035	06/02/2025	11.10 Put	Bond Future	956.2400	0.9562	601.6500	0.6017	37.082	0.0000	0.0000
2024/11/07	R035	08/05/2025	11.70 Call	Bond Future	5647.4600	5.6475	6709.1000	6.7091	18.799	0.0000	0.0000
2024/11/07	R035	08/05/2025	11.70 Put	Bond Future	971.4900	0.9715	705.5100	0.7055	27.379	0.0000	0.0000
2024/11/07	R035	08/05/2025	10.95 Call	Bond Future	2902.9400	2.9029	3707.5400	3.7075	27.717	0.0000	0.0000
2024/11/07	R035	08/05/2025	10.95 Put	Bond Future	2167.2600	2.1673	1644.2400	1.6442	24.133	0.0000	0.0000
2024/11/07	R035	08/05/2025	10.44 Put	Bond Future	3598.7400	3.5987	2832.7200	2.8327	21.286	0.0000	0.0000
2024/11/07	R035	08/05/2025	10.44 Call	Bond Future	1510.5500	1.5106	2072.1500	2.0722	37.179	0.0000	0.0000
2024/11/07	R035	08/05/2025	13.35 Call	Bond Future	12646.4300	12.6464	13935.7000	13.9357	10.195	0.0000	0.0000
2024/11/07	R035	08/05/2025	13.35 Put	Bond Future	115.1300	0.1151	76.7800	0.0768	33.310	0.0000	0.0000
2024/11/07	R035	08/05/2025	12.70 Call	Bond Future	9880.0500	9.8801	11112.9100	11.1129	12.478	0.0000	0.0000
2024/11/07	R035	08/05/2025	12.70 Put	Bond Future	316.9500	0.3170	222.1900	0.2222	29.897	0.0000	0.0000
2024/11/07	R035	08/05/2025	11.46 Put	Bond Future	1261.9600	1.2620	928.1600	0.9282	26.451	0.0000	0.0000
2024/11/07	R035	08/05/2025	11.46 Call	Bond Future	4703.6800	4.7037	5697.5000	5.6975	21.129	0.0000	0.0000
2024/11/07	R035	08/05/2025		Bond Future	10.8150	90.2091	10.5752	91.5367	2.217	0.0000	0.0000
2024/11/07	R035	08/05/2025	11.78 Call	Bond Future	5971.4100	5.9714	7053.0800	7.0531	18.114	0.0000	0.0000
2024/11/07	R035	08/05/2025	11.78 Put	Bond Future	889.4500	0.8895	643.5000	0.6435	27.652	0.0000	0.0000
2024/11/07	R035	07/08/2025		Bond Future	10.9247	91.9990	10.6746	93.3534	2.289	0.0000	0.0000
2024/11/07	R035	07/08/2025	12.65 Call	Bond Future	9362.1400	9.3621	10500.6500	10.5007	12.161	0.0000	0.0000
2024/11/07	R035	07/08/2025	12.65 Put	Bond Future	734.8900	0.7349	518.9800	0.5190	29.380	0.0000	0.0000
2024/11/07	R035	06/11/2025		Bond Future	11.0525	89.2788	10.7914	90.6600	2.362	0.0000	0.0000
2024/11/07	R035	06/11/2025	11.20 Call	Bond Future	4301.3400	4.3013	4840.7600	4.8408	12.541	0.0000	0.0000
2024/11/07	R035	06/11/2025	11.20 Put	Bond Future	3533.5100	3.5335	2691.7500	2.6918	23.822	0.0000	0.0000
2024/11/07	R038	07/11/2024		Bond Future	11.2211	98.8891	11.1100	99.6408	0.990	0.0000	0.0000
2024/11/07	R038	07/11/2024	11.24 Call	Bond Future	287.0100	0.2870	878.5200	0.8785	206.094	0.0000	0.0000
2024/11/07	R038	07/11/2024	11.24 Put	Bond Future	160.1400	0.1601	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/07	R038	06/02/2025		Bond Future	11.3287	100.9113	11.0936	102.4817	2.076	0.0000	0.0000
2024/11/07	R038	06/02/2025	11.24 Call	Bond Future	1816.7100	1.8167	2639.9500	2.6400	45.315	0.0000	0.0000

---

0
15,000
0
1,100
0
1,100
0
1,000
0
100
0
0
0
150
0
150
0
150
0
400
0
400
0
400
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	
2024/11/07	R038	06/02/2025	11.24 Put	Bond Future	2404.9900	2.4050	1657.7900	1.6578	31.069	0.0000	0.0000
2024/11/07	R038	08/05/2025		Bond Future	11.4401	97.4893	11.1955	99.0921	2.138	0.0000	0.0000
2024/11/07	R038	08/05/2025	11.24 Call	Bond Future	2398.3000	2.3983	3187.0500	3.1871	32.888	0.0000	0.0000
2024/11/07	R038	08/05/2025	11.24 Put	Bond Future	3706.5000	3.7065	2892.4400	2.8924	21.963	0.0000	0.0000
2024/11/07	R038	07/08/2025		Bond Future	11.5656	99.4227	11.3110	101.0578	2.202	0.0000	0.0000
2024/11/07	R038	07/08/2025	11.24 Call	Bond Future	2762.7400	2.7627	3521.5900	3.5216	27.467	0.0000	0.0000
2024/11/07	R038	07/08/2025	11.24 Put	Bond Future	4860.7200	4.8607	3984.4100	3.9844	18.028	0.0000	0.0000
2024/11/07	R038	06/11/2025		Bond Future	11.7055	95.8666	11.4401	97.5340	2.268	0.0000	0.0000
2024/11/07	R038	06/11/2025	11.24 Call	Bond Future	3460.2500	3.4603	4033.3000	4.0333	16.561	0.0000	0.0000
2024/11/07	R038	06/11/2025	11.24 Put	Bond Future	6413.0700	6.4131	5318.7300	5.3187	17.064	0.0000	0.0000
2024/11/07	R038	06/11/2025	12.33 Call	Bond Future	6584.9000	6.5849	7713.5700	7.7136	17.140	0.0000	0.0000
2024/11/07	R038	06/11/2025	12.33 Put	Bond Future	2825.2900	2.8253	2286.5700	2.2866	19.068	0.0000	0.0000
2024/11/07	R038	06/11/2025	10.98 Put	Bond Future	7351.1900	7.3512	6335.8400	6.3358	13.812	0.0000	0.0000
2024/11/07	R038	06/11/2025	10.98 Call	Bond Future	2690.4600	2.6905	3342.5000	3.3425	24.235	0.0000	0.0000
2024/11/07	R053	07/11/2024		Bond Future	11.3960	103.2676	11.2550	104.4852	1.237	0.0000	0.0000
2024/11/07	R053	07/11/2024	12.80 Call	Bond Future	10835.0200	10.8350	12052.5900	12.0526	11.237	0.0000	0.0000
2024/11/07	R053	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R053	07/11/2024	12.81 Call	Bond Future	10904.5800	10.9046	12122.1500	12.1222	11.166	0.0000	0.0000
2024/11/07	R053	07/11/2024	12.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R053	07/11/2024	12.79 Call	Bond Future	10765.3700	10.7654	11982.9400	11.9829	11.310	0.0000	0.0000
2024/11/07	R053	07/11/2024	12.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R053	06/02/2025		Bond Future	11.4892	105.3793	11.2085	107.7918	2.443	0.0000	0.0000
2024/11/07	R053	06/02/2025	12.94 Call	Bond Future	11282.2400	11.2822	13537.0100	13.5370	19.985	0.0000	0.0000
2024/11/07	R053	06/02/2025	12.94 Put	Bond Future	283.2800	0.2833	125.5000	0.1255	55.698	0.0000	0.0000
2024/11/07	R053	08/05/2025		Bond Future	11.5844	101.6715	11.2937	104.1337	2.510	0.0000	0.0000
2024/11/07	R053	08/05/2025	12.64 Call	Bond Future	9424.0500	9.4241	11456.8900	11.4569	21.571	0.0000	0.0000
2024/11/07	R053	08/05/2025	12.64 Put	Bond Future	1319.7900	1.3198	890.4000	0.8904	32.535	0.0000	0.0000
2024/11/07	R053	07/08/2025		Bond Future	11.6905	103.6877	11.3890	106.1993	2.579	0.0000	0.0000
2024/11/07	R053	07/08/2025	13.17 Call	Bond Future	12378.0600	12.3781	14401.8500	14.4019	16.350	0.0000	0.0000
2024/11/07	R053	07/08/2025	13.17 Put	Bond Future	1524.4400	1.5244	1036.6300	1.0366	31.999	0.0000	0.0000
2024/11/07	R053	06/11/2025		Bond Future	11.8072	99.8359	11.4943	102.3968	2.650	0.0000	0.0000
2024/11/07	R053	06/11/2025	11.76 Call	Bond Future	5908.8800	5.9089	6888.1500	6.8882	16.573	0.0000	0.0000
2024/11/07	R053	06/11/2025	11.76 Put	Bond Future	6287.2900	6.2873	4705.6300	4.7056	25.156	0.0000	0.0000
2024/11/07	R186	07/11/2024		Bond Future	8.4551	107.9844	8.3800	108.1305	0.889	0.0000	0.0000
2024/11/07	R186	07/11/2024	9.14 Call	Bond Future	1319.5400	1.3195	1465.6400	1.4656	11.072	0.0000	0.0000
2024/11/07	R186	07/11/2024	9.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R186	07/11/2024	9.15 Call	Bond Future	1338.6400	1.3386	1484.7400	1.4847	10.914	0.0000	0.0000
2024/11/07	R186	07/11/2024	9.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
1,770  
0  
1,770  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
116  
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	
2024/11/07	R186	07/11/2024	9.13 Call	Bond Future	1300.4300	1.3004	1446.5300	1.4465	11.235	0.0000	0.0000
2024/11/07	R186	07/11/2024	9.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R186	06/02/2025		Bond Future	8.4808	104.8812	8.2794	105.2295	2.375	0.0000	0.0000
2024/11/07	R186	06/02/2025	9.03 Call	Bond Future	1103.4900	1.1035	1391.0500	1.3911	26.059	0.0000	0.0000
2024/11/07	R186	06/02/2025	9.03 Put	Bond Future	161.4000	0.1614	100.6200	0.1006	37.658	0.0000	0.0000
2024/11/07	R186	08/05/2025		Bond Future	8.5138	107.0321	8.2779	107.3878	2.771	0.0000	0.0000
2024/11/07	R186	08/05/2025	8.47 Call	Bond Future	562.5100	0.5625	731.6800	0.7317	30.074	0.0000	0.0000
2024/11/07	R186	08/05/2025	8.47 Put	Bond Future	628.4400	0.6284	441.9000	0.4419	29.683	0.0000	0.0000
2024/11/07	R186	07/08/2025		Bond Future	8.6086	103.8455	8.3254	104.2087	3.289	0.0000	0.0000
2024/11/07	R186	07/08/2025	9.68 Call	Bond Future	1613.1800	1.6132	1898.1400	1.8981	17.664	0.0000	0.0000
2024/11/07	R186	07/08/2025	9.68 Put	Bond Future	254.8700	0.2549	176.5600	0.1766	30.725	0.0000	0.0000
2024/11/07	R186	07/08/2025	10.25 Call	Bond Future	2199.1800	2.1992	2529.8100	2.5298	15.034	0.0000	0.0000
2024/11/07	R186	07/08/2025	10.25 Put	Bond Future	128.5200	0.1285	95.8800	0.0959	25.397	0.0000	0.0000
2024/11/07	R186	07/08/2025	9.22 Put	Bond Future	378.1300	0.3781	266.1100	0.2661	29.625	0.0000	0.0000
2024/11/07	R186	07/08/2025	9.22 Call	Bond Future	1156.3700	1.1564	1407.6200	1.4076	21.727	0.0000	0.0000
2024/11/07	R186	06/11/2025		Bond Future	8.7819	105.8622	8.4301	106.2330	4.006	0.0000	0.0000
2024/11/07	R186	06/11/2025	8.13 Call	Bond Future	281.4800	0.2815	390.5200	0.3905	38.738	0.0000	0.0000
2024/11/07	R186	06/11/2025	8.13 Put	Bond Future	970.1600	0.9702	708.3900	0.7084	26.982	0.0000	0.0000
2024/11/07	R202	07/11/2024		Bond Future	266.4238	266.4238	266.2089	266.2089	0.081	0.0000	0.0000
2024/11/07	R202	06/02/2025		Bond Future	266.7494	266.7494	266.7337	266.7337	0.006	0.0000	0.0000
2024/11/07	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R202	06/02/2025	266.79 Put	Bond Future	40.6300	0.0406	56.3500	0.0564	38.691	0.0000	0.0000
2024/11/07	R202	08/05/2025		Bond Future	272.2845	272.2845	272.2690	272.2690	0.006	0.0000	0.0000
2024/11/07	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R202	08/05/2025	272.31 Put	Bond Future	25.5400	0.0255	41.0300	0.0410	60.650	0.0000	0.0000
2024/11/07	R202	07/08/2025		Bond Future	272.4754	272.4754	272.4607	272.4607	0.005	0.0000	0.0000
2024/11/07	R202	07/08/2025	271.60 Call	Bond Future	875.4100	0.8754	860.6600	0.8607	1.685	0.0000	0.0000
2024/11/07	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R202	06/11/2025		Bond Future	277.8376	277.8376	277.8240	277.8240	0.005	0.0000	0.0000
2024/11/07	R202	06/11/2025	275.64 Call	Bond Future	2197.6300	2.1976	2183.9600	2.1840	0.622	0.0000	0.0000
2024/11/07	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R209	07/11/2024	10.55 Put	Bond Future	1251.1400	1.2511	625.3200	0.6253	50.020	0.0000	0.0000
2024/11/07	R209	07/11/2024	10.55 Call	Bond Future	3.1700	0.0032	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/07	R209	07/11/2024	11.00 Call	Bond Future	1066.6700	1.0667	1682.4100	1.6824	57.725	0.0000	0.0000
2024/11/07	R209	07/11/2024	11.00 Put	Bond Future	6.9100	0.0069	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/07	R209	07/11/2024		Bond Future	10.7909	71.3653	10.6700	71.9879	1.120	0.0000	0.0000
2024/11/07	R209	07/11/2024	12.22 Call	Bond Future	6833.2800	6.8333	7455.9300	7.4559	9.112	0.0000	0.0000
2024/11/07	R209	07/11/2024	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

---

0

0

178,143

0

0

0

0

0

0

0

0

0

1,983

0

1,983

0

0

0

0

1,928

0

0

269

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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/07	R209	07/11/2024	12.23 Call	Bond Future	6877.8600	6.8779	7500.5100	7.5005	9.053	0.0000	0.0000
2024/11/07	R209	07/11/2024	12.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R209	07/11/2024	12.21 Call	Bond Future	6788.6500	6.7887	7411.3000	7.4113	9.172	0.0000	0.0000
2024/11/07	R209	07/11/2024	12.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R209	06/02/2025		Bond Future	10.8780	72.8246	10.6490	73.9915	2.105	0.0000	0.0000
2024/11/07	R209	06/02/2025	12.44 Call	Bond Future	7424.7600	7.4248	8535.9000	8.5359	14.965	0.0000	0.0000
2024/11/07	R209	06/02/2025	12.44 Put	Bond Future	108.1100	0.1081	52.3400	0.0523	51.586	0.0000	0.0000
2024/11/07	R209	08/05/2025		Bond Future	10.9677	71.1628	10.7302	72.3538	2.165	0.0000	0.0000
2024/11/07	R209	08/05/2025	11.89 Call	Bond Future	5256.1200	5.2561	6170.7800	6.1708	17.402	0.0000	0.0000
2024/11/07	R209	08/05/2025	11.89 Put	Bond Future	873.0800	0.8731	596.7700	0.5968	31.648	0.0000	0.0000
2024/11/07	R209	07/08/2025		Bond Future	11.0703	72.5746	10.8239	73.7896	2.226	0.0000	0.0000
2024/11/07	R209	07/08/2025	12.68 Call	Bond Future	8012.1800	8.0122	9061.5100	9.0615	13.097	0.0000	0.0000
2024/11/07	R209	07/08/2025	12.68 Put	Bond Future	715.8600	0.7159	550.2000	0.5502	23.141	0.0000	0.0000
2024/11/07	R209	06/11/2025		Bond Future	11.1856	70.8315	10.9296	72.0705	2.288	0.0000	0.0000
2024/11/07	R209	06/11/2025	11.27 Call	Bond Future	3803.6300	3.8036	4351.2200	4.3512	14.397	0.0000	0.0000
2024/11/07	R209	06/11/2025	11.27 Put	Bond Future	3401.3300	3.4013	2709.9300	2.7099	20.327	0.0000	0.0000
2024/11/07	R210	07/11/2024		Bond Future	239.9835	239.9835	239.6996	239.6996	0.118	0.0000	0.0000
2024/11/07	R210	06/02/2025		Bond Future	244.9507	244.9507	244.9336	244.9336	0.007	0.0000	0.0000
2024/11/07	R210	06/02/2025	239.61 Call	Bond Future	5340.6600	5.3407	5323.5600	5.3236	0.320	0.0000	0.0000
2024/11/07	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R210	08/05/2025		Bond Future	246.6527	246.6527	246.6357	246.6357	0.007	0.0000	0.0000
2024/11/07	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R210	08/05/2025	248.03 Put	Bond Future	1377.3200	1.3773	1394.3300	1.3943	1.235	0.0000	0.0000
2024/11/07	R210	07/08/2025		Bond Future	251.6073	251.6073	251.5911	251.5911	0.006	0.0000	0.0000
2024/11/07	R210	07/08/2025	248.44 Call	Bond Future	3167.2800	3.1673	3151.0700	3.1511	0.512	0.0000	0.0000
2024/11/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R210	06/11/2025		Bond Future	253.1174	253.1174	253.1019	253.1019	0.006	0.0000	0.0000
2024/11/07	R210	06/11/2025	252.14 Call	Bond Future	977.4300	0.9774	961.9200	0.9619	1.587	0.0000	0.0000
2024/11/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R213	07/11/2024		Bond Future	9.7558	88.6474	9.6400	89.1415	1.187	0.0000	0.0000
2024/11/07	R213	07/11/2024	11.22 Call	Bond Future	5959.1200	5.9591	6453.2200	6.4532	8.291	0.0000	0.0000
2024/11/07	R213	07/11/2024	11.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R213	07/11/2024	11.23 Call	Bond Future	5998.0500	5.9981	6492.1500	6.4922	8.238	0.0000	0.0000
2024/11/07	R213	07/11/2024	11.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R213	07/11/2024	11.21 Call	Bond Future	5920.1600	5.9202	6414.2600	6.4143	8.346	0.0000	0.0000
2024/11/07	R213	07/11/2024	11.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R213	06/02/2025		Bond Future	9.8371	90.4601	9.6255	91.3369	2.152	0.0000	0.0000
2024/11/07	R213	06/02/2025	11.35 Call	Bond Future	6037.1300	6.0371	6883.4100	6.8834	14.018	0.0000	0.0000

0
0
0
0
12,623
0
0
6,367
0
0
0
0
0
0
0
0
0
0
991
0
0
300
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
71,336
0

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
2024/11/07	R213	06/02/2025	11.35 Put	Bond Future		73.6400	0.0736	43.1100	0.0431	41.458	0.0000	0.0000
2024/11/07	R213	08/05/2025		Bond Future		9.9161	88.7568	9.6931	89.6517	2.250	0.0000	0.0000
2024/11/07	R213	08/05/2025	10.52 Call	Bond Future		3258.8400	3.2588	3894.5700	3.8946	19.508	0.0000	0.0000
2024/11/07	R213	08/05/2025	10.52 Put	Bond Future		891.8200	0.8918	632.6300	0.6326	29.063	0.0000	0.0000
2024/11/07	R213	07/08/2025		Bond Future		10.0168	90.5183	9.7810	91.4315	2.354	0.0000	0.0000
2024/11/07	R213	07/08/2025	11.66 Call	Bond Future		6542.7400	6.5427	7342.5800	7.3426	12.225	0.0000	0.0000
2024/11/07	R213	07/08/2025	11.66 Put	Bond Future		491.5100	0.4915	378.1800	0.3782	23.058	0.0000	0.0000
2024/11/07	R213	06/11/2025		Bond Future		10.1435	88.7226	9.8937	89.6539	2.463	0.0000	0.0000
2024/11/07	R213	06/11/2025	10.05 Call	Bond Future		2296.0600	2.2961	2763.4300	2.7634	20.355	0.0000	0.0000
2024/11/07	R213	06/11/2025	10.05 Put	Bond Future		2643.1000	2.6431	2179.1600	2.1792	17.553	0.0000	0.0000
2024/11/07	R214	07/11/2024		Bond Future		11.1709	66.5867	11.0450	67.2750	1.127	0.0000	0.0000
2024/11/07	R214	07/11/2024	12.61 Call	Bond Future		7150.0500	7.1501	7838.3400	7.8383	9.626	0.0000	0.0000
2024/11/07	R214	07/11/2024	12.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R214	07/11/2024	12.62 Call	Bond Future		7195.4800	7.1955	7883.7700	7.8838	9.566	0.0000	0.0000
2024/11/07	R214	07/11/2024	12.62 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R214	07/11/2024	12.60 Call	Bond Future		7104.5800	7.1046	7792.8700	7.7929	9.688	0.0000	0.0000
2024/11/07	R214	07/11/2024	12.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R214	06/02/2025		Bond Future		11.2607	67.9483	10.9961	69.3876	2.350	0.0000	0.0000
2024/11/07	R214	06/02/2025	12.71 Call	Bond Future		7249.1800	7.2492	8619.9300	8.6199	18.909	0.0000	0.0000
2024/11/07	R214	06/02/2025	12.71 Put	Bond Future		141.5100	0.1415	72.9700	0.0730	48.435	0.0000	0.0000
2024/11/07	R214	06/02/2025	13.63 Call	Bond Future		11039.4600	11.0395	12467.6300	12.4676	12.937	0.0000	0.0000
2024/11/07	R214	06/02/2025	13.63 Put	Bond Future		20.4700	0.0205	9.3500	0.0094	54.323	0.0000	0.0000
2024/11/07	R214	06/02/2025	12.25 Put	Bond Future		323.1900	0.3232	175.6600	0.1757	45.648	0.0000	0.0000
2024/11/07	R214	06/02/2025	12.25 Call	Bond Future		5308.4800	5.3085	6600.2400	6.6002	24.334	0.0000	0.0000
2024/11/07	R214	06/02/2025	11.75 Put	Bond Future		763.3400	0.7633	445.3800	0.4454	41.654	0.0000	0.0000
2024/11/07	R214	06/02/2025	11.75 Call	Bond Future		3304.0800	3.3041	4425.4100	4.4254	33.938	0.0000	0.0000
2024/11/07	R214	08/05/2025		Bond Future		11.3474	66.0374	11.0740	67.5064	2.409	0.0000	0.0000
2024/11/07	R214	08/05/2025	12.40 Call	Bond Future		6016.0700	6.0161	7239.3700	7.2394	20.334	0.0000	0.0000
2024/11/07	R214	08/05/2025	12.40 Put	Bond Future		792.9700	0.7930	547.3100	0.5473	30.980	0.0000	0.0000
2024/11/07	R214	07/08/2025		Bond Future		11.4460	67.3478	11.1632	68.8462	2.471	0.0000	0.0000
2024/11/07	R214	07/08/2025	12.97 Call	Bond Future		8128.2100	8.1282	9357.2000	9.3572	15.120	0.0000	0.0000
2024/11/07	R214	07/08/2025	12.97 Put	Bond Future		867.4800	0.8675	598.0600	0.5981	31.058	0.0000	0.0000
2024/11/07	R214	06/11/2025		Bond Future		11.5572	65.3549	11.2646	66.8828	2.532	0.0000	0.0000
2024/11/07	R214	06/11/2025	11.64 Call	Bond Future		4051.7900	4.0518	4536.4500	4.5365	11.962	0.0000	0.0000
2024/11/07	R214	06/11/2025	11.64 Put	Bond Future		3629.2700	3.6293	2586.0000	2.5860	28.746	0.0000	0.0000
2024/11/07	R248	07/11/2024	12.79 Call	Bond Future		8535.0700	8.5351	9514.9900	9.5150	11.481	0.0000	0.0000
2024/11/07	R248	07/11/2024	12.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/07	R248	07/11/2024	12.80 Call	Bond Future		8589.4200	8.5894	9569.3400	9.5693	11.408	0.0000	0.0000

---

0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
0  
18,355  
0  
0  
0  
554  
0  
554  
0  
554  
3,232  
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
2024/11/07	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/11/07	R248	07/11/2024	12.78 Call	Bond Future	8480.6400	8.4806	9460.5600	9.4606	11.555	0.0000
2024/11/07	R248	07/11/2024	12.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/07	R248	07/11/2024		Bond Future	11.3710	80.4380	11.2250	81.4180	1.284	0.0000
2024/11/07	R248	06/02/2025		Bond Future	11.4655	82.0829	11.1798	83.9916	2.493	0.0000
2024/11/07	R248	06/02/2025	12.71 Call	Bond Future	7760.1600	7.7602	9507.1900	9.5072	22.513	0.0000
2024/11/07	R248	06/02/2025	12.71 Put	Bond Future	293.6500	0.2937	131.9600	0.1320	55.062	0.0000
2024/11/07	R248	06/02/2025	10.30 Put	Bond Future	8391.8400	8.3918	6607.2000	6.6072	21.266	0.0000
2024/11/07	R248	06/02/2025	10.30 Call	Bond Future	81.9100	0.0819	205.9900	0.2060	151.483	0.0000
2024/11/07	R248	06/02/2025	11.00 Put	Bond Future	3974.2100	3.9742	2654.4100	2.6544	33.209	0.0000
2024/11/07	R248	06/02/2025	11.00 Call	Bond Future	823.8200	0.8238	1412.7400	1.4127	71.486	0.0000
2024/11/07	R248	06/02/2025	11.70 Call	Bond Future	3003.5200	3.0035	4247.2400	4.2472	41.409	0.0000
2024/11/07	R248	06/02/2025	11.70 Put	Bond Future	1494.9600	1.4950	829.9600	0.8300	44.483	0.0000
2024/11/07	R248	08/05/2025		Bond Future	11.5568	79.3180	11.2612	81.2660	2.558	0.0000
2024/11/07	R248	08/05/2025	12.60 Call	Bond Future	7271.0900	7.2711	8884.7400	8.8847	22.193	0.0000
2024/11/07	R248	08/05/2025	12.60 Put	Bond Future	1009.6200	1.0096	675.2600	0.6753	33.117	0.0000
2024/11/07	R248	07/08/2025		Bond Future	11.6601	80.8916	11.3539	82.8787	2.626	0.0000
2024/11/07	R248	07/08/2025	13.21 Call	Bond Future	9945.5700	9.9456	11575.2900	11.5753	16.386	0.0000
2024/11/07	R248	07/08/2025	13.21 Put	Bond Future	1087.9600	1.0880	730.5600	0.7306	32.850	0.0000
2024/11/07	R248	06/11/2025		Bond Future	11.7757	78.0186	11.4583	80.0447	2.695	0.0000
2024/11/07	R248	06/11/2025	11.74 Call	Bond Future	4597.0600	4.5971	5224.0800	5.2241	13.640	0.0000
2024/11/07	R248	06/11/2025	11.74 Put	Bond Future	4820.7200	4.8207	3421.5800	3.4216	29.023	0.0000
2024/11/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/11/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

**Total**

