



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/11/2024 TO 08/11/2024

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
2024/11/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/08	2025	07/11/2024		Bond Future	181.5800	181.5800	181.5800	0.000	0.0000	0.0000
2024/11/08	2029	07/11/2024		Bond Future	132.4200	132.4200	132.4200	0.000	0.0000	0.0000
2024/11/08	2029	06/02/2025		Bond Future	134.7124	134.7124	134.7590	0.035	0.0000	0.0000
2024/11/08	2029	06/02/2025	132.40 Call	Bond Future	2312.4000	2.3124	2358.9600	2.013	0.0000	0.0000
2024/11/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2029	08/05/2025		Bond Future	136.0887	136.0887	136.1367	0.035	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/11/08	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2029	08/05/2025	137.85 Put	Bond Future	1761.2800	1.7613	1713.3500	1.7134	2.721	0.0000
2024/11/08	2029	07/08/2025		Bond Future	138.8233	138.8233	138.8728	138.8728	0.036	0.0000
2024/11/08	2029	07/08/2025	137.41 Call	Bond Future	1413.3000	1.4133	1462.7800	1.4628	3.501	0.0000
2024/11/08	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/08	2029	06/11/2025		Bond Future	140.1118	140.1118	140.1632	140.1632	0.037	0.0000
2024/11/08	2029	06/11/2025	139.79 Call	Bond Future	321.7900	0.3218	373.2200	0.3732	15.982	0.0000
2024/11/08	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/08	2029	05/02/2026		Bond Future	142.7475	142.7475	142.7475	142.7475	0.000	0.0000
2024/11/08	2029	05/02/2026	140.11 Call	Bond Future	2637.5000	2.6375	2637.5000	2.6375	0.000	0.0000
2024/11/08	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/08	2030	07/11/2024		Bond Future	10.7500	91.4674	10.7500	91.4674	0.000	0.0000
2024/11/08	2030	06/02/2025		Bond Future	9.2372	95.3950	9.2154	95.4780	0.237	0.0000
2024/11/08	2030	06/02/2025	10.68 Call	Bond Future	5346.3500	5.3464	5427.3600	5.4274	1.515	0.0000
2024/11/08	2030	06/02/2025	10.68 Put	Bond Future	57.4200	0.0574	55.4200	0.0554	3.483	0.0000
2024/11/08	2030	06/02/2025	8.68 Put	Bond Future	2517.0300	2.5170	2425.1000	2.4251	3.652	0.0000
2024/11/08	2030	06/02/2025	8.68 Call	Bond Future	372.1000	0.3721	363.1800	0.3632	2.397	0.0000
2024/11/08	2030	06/02/2025	9.18 Put	Bond Future	1227.2900	1.2273	1169.7300	1.1697	4.690	0.0000
2024/11/08	2030	06/02/2025	9.18 Call	Bond Future	1009.7600	1.0098	1035.2100	1.0352	2.520	0.0000
2024/11/08	2030	06/02/2025	9.69 Call	Bond Future	2185.7500	2.1858	2245.0500	2.2451	2.713	0.0000
2024/11/08	2030	06/02/2025	9.69 Put	Bond Future	485.5300	0.4855	461.8200	0.4618	4.883	0.0000
2024/11/08	2030	08/05/2025	8.95 Put	Bond Future	2256.7100	2.2567	2173.0700	2.1731	3.706	0.0000
2024/11/08	2030	08/05/2025	8.95 Call	Bond Future	967.4600	0.9675	968.7500	0.9688	0.133	0.0000
2024/11/08	2030	08/05/2025	9.45 Put	Bond Future	1300.9200	1.3009	1250.2400	1.2502	3.896	0.0000
2024/11/08	2030	08/05/2025	9.45 Call	Bond Future	1839.7000	1.8397	1873.9500	1.8740	1.862	0.0000
2024/11/08	2030	08/05/2025	8.68 Put	Bond Future	2945.3400	2.9453	2845.1600	2.8452	3.401	0.0000
2024/11/08	2030	08/05/2025	8.68 Call	Bond Future	650.9000	0.6509	635.6500	0.6357	2.343	0.0000
2024/11/08	2030	08/05/2025	9.18 Put	Bond Future	1765.3600	1.7654	1697.2700	1.6973	3.857	0.0000
2024/11/08	2030	08/05/2025	9.18 Call	Bond Future	1322.3400	1.3223	1339.1800	1.3392	1.274	0.0000
2024/11/08	2030	08/05/2025	9.99 Call	Bond Future	3147.0300	3.1470	3204.6900	3.2047	1.832	0.0000
2024/11/08	2030	08/05/2025	9.99 Put	Bond Future	681.6100	0.6816	654.3400	0.6543	4.001	0.0000
2024/11/08	2030	08/05/2025		Bond Future	9.3014	97.3513	9.2781	97.4362	0.251	0.0000
2024/11/08	2030	08/05/2025	9.93 Call	Bond Future	2987.3900	2.9874	3042.8500	3.0429	1.856	0.0000
2024/11/08	2030	08/05/2025	9.93 Put	Bond Future	733.6400	0.7336	704.1700	0.7042	4.017	0.0000
2024/11/08	2030	08/05/2025	11.86 Call	Bond Future	8827.2700	8.8273	8901.4200	8.9014	0.840	0.0000
2024/11/08	2030	08/05/2025	11.86 Put	Bond Future	53.2000	0.0532	42.4200	0.0424	20.263	0.0000
2024/11/08	2030	08/05/2025	10.31 Put	Bond Future	459.3300	0.4593	439.4800	0.4395	4.322	0.0000
2024/11/08	2030	08/05/2025	10.31 Call	Bond Future	4043.6700	4.0437	4108.7500	4.1088	1.609	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
152,444
0
0
0
800
0
800
0
800
0
1,320
0
680
0
800
0
800
0
800
0
0
0
0
1,640
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	
2024/11/08	2030	08/05/2025	12.28 Call	Bond Future	10140.2900	10.1403	10219.7200	10.2197	0.783	0.0000	0.0000
2024/11/08	2030	08/05/2025	12.28 Put	Bond Future	23.0700	0.0231	17.5700	0.0176	23.840	0.0000	0.0000
2024/11/08	2030	08/05/2025	10.69 Put	Bond Future	285.1800	0.2852	271.9000	0.2719	4.657	0.0000	0.0000
2024/11/08	2030	08/05/2025	10.69 Call	Bond Future	5176.7000	5.1767	5248.3500	5.2484	1.384	0.0000	0.0000
2024/11/08	2030	07/08/2025		Bond Future	9.3910	95.2734	9.3660	95.3604	0.267	0.0000	0.0000
2024/11/08	2030	07/08/2025	11.11 Call	Bond Future	6131.2800	6.1313	6180.9000	6.1809	0.809	0.0000	0.0000
2024/11/08	2030	07/08/2025	11.11 Put	Bond Future	388.4500	0.3885	351.0400	0.3510	9.631	0.0000	0.0000
2024/11/08	2030	07/08/2025	12.12 Call	Bond Future	9036.7200	9.0367	9107.5700	9.1076	0.784	0.0000	0.0000
2024/11/08	2030	07/08/2025	12.12 Put	Bond Future	119.0600	0.1191	102.8800	0.1029	13.590	0.0000	0.0000
2024/11/08	2030	07/08/2025	10.48 Put	Bond Future	688.5600	0.6886	634.9500	0.6350	7.786	0.0000	0.0000
2024/11/08	2030	07/08/2025	10.48 Call	Bond Future	4377.6800	4.3777	4411.1000	4.4111	0.763	0.0000	0.0000
2024/11/08	2030	06/11/2025		Bond Future	9.4926	97.1236	9.4657	97.2128	0.284	0.0000	0.0000
2024/11/08	2030	06/11/2025	9.54 Call	Bond Future	2110.3200	2.1103	2154.4500	2.1545	2.091	0.0000	0.0000
2024/11/08	2030	06/11/2025	9.54 Put	Bond Future	1953.8000	1.9538	1908.7500	1.9088	2.306	0.0000	0.0000
2024/11/08	2030	05/02/2026		Bond Future	9.6202	94.9698	9.6202	94.9698	0.000	0.0000	0.0000
2024/11/08	2030	05/02/2026	9.49 Call	Bond Future	1906.3300	1.9063	1904.0200	1.9040	0.121	0.0000	0.0000
2024/11/08	2030	05/02/2026	9.49 Put	Bond Future	2315.3500	2.3154	2313.0400	2.3130	0.100	0.0000	0.0000
2024/11/08	2032	07/11/2024		Bond Future	11.4800	85.1604	11.4800	85.1604	0.000	0.0000	0.0000
2024/11/08	2032	06/02/2025		Bond Future	9.8782	94.8216	9.8564	94.9257	0.221	0.0000	0.0000
2024/11/08	2032	06/02/2025	11.72 Call	Bond Future	8315.2800	8.3153	8412.6300	8.4126	1.171	0.0000	0.0000
2024/11/08	2032	06/02/2025	11.72 Put	Bond Future	41.4500	0.0415	34.7100	0.0347	16.261	0.0000	0.0000
2024/11/08	2032	06/02/2025	9.42 Put	Bond Future	2781.6000	2.7816	2677.2800	2.6773	3.750	0.0000	0.0000
2024/11/08	2032	06/02/2025	9.42 Call	Bond Future	562.9000	0.5629	562.6700	0.5627	0.041	0.0000	0.0000
2024/11/08	2032	06/02/2025	9.92 Put	Bond Future	1338.8800	1.3389	1257.7500	1.2578	6.060	0.0000	0.0000
2024/11/08	2032	06/02/2025	9.92 Call	Bond Future	1537.8700	1.5379	1560.8300	1.5608	1.493	0.0000	0.0000
2024/11/08	2032	06/02/2025	10.61 Call	Bond Future	3799.7000	3.7997	3864.3900	3.8644	1.703	0.0000	0.0000
2024/11/08	2032	06/02/2025	10.61 Put	Bond Future	392.4000	0.3924	353.0000	0.3530	10.041	0.0000	0.0000
2024/11/08	2032	08/05/2025	9.42 Put	Bond Future	3461.5400	3.4615	3351.6600	3.3517	3.174	0.0000	0.0000
2024/11/08	2032	08/05/2025	9.42 Call	Bond Future	939.4800	0.9395	935.9900	0.9360	0.371	0.0000	0.0000
2024/11/08	2032	08/05/2025	9.92 Put	Bond Future	2048.7100	2.0487	1980.1500	1.9802	3.346	0.0000	0.0000
2024/11/08	2032	08/05/2025	9.92 Call	Bond Future	1887.6000	1.8876	1925.4300	1.9254	2.004	0.0000	0.0000
2024/11/08	2032	08/05/2025	10.97 Call	Bond Future	5144.2200	5.1442	5230.4000	5.2304	1.675	0.0000	0.0000
2024/11/08	2032	08/05/2025	10.97 Put	Bond Future	586.2500	0.5863	566.0400	0.5660	3.447	0.0000	0.0000
2024/11/08	2032	08/05/2025		Bond Future	9.9547	92.6015	9.9318	92.7079	0.230	0.0000	0.0000
2024/11/08	2032	08/05/2025	10.91 Call	Bond Future	4927.8500	4.9279	5012.9300	5.0129	1.727	0.0000	0.0000
2024/11/08	2032	08/05/2025	10.91 Put	Bond Future	631.1300	0.6311	609.8200	0.6098	3.376	0.0000	0.0000
2024/11/08	2032	07/08/2025		Bond Future	10.0492	94.4390	10.0251	94.5479	0.241	0.0000	0.0000
2024/11/08	2032	07/08/2025	12.01 Call	Bond Future	8726.2300	8.7262	8824.9200	8.8249	1.131	0.0000	0.0000

0
2,280
0
2,280
0
0
0
0
1,054
0
1,054
0
0
0
0
0
0
0
111,202
0
0
0
800
0
800
0
800
0
800
0
800
0
800
37,405
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	
2024/11/08	2032	07/08/2025	12.01 Put	Bond Future	418.5700	0.4186	408.3500	0.4084	2.442	0.0000	0.0000
2024/11/08	2032	06/11/2025		Bond Future	10.1617	92.1121	10.1362	92.2235	0.252	0.0000	0.0000
2024/11/08	2032	06/11/2025	10.42 Call	Bond Future	3561.7800	3.5618	3617.1900	3.6172	1.556	0.0000	0.0000
2024/11/08	2032	06/11/2025	10.42 Put	Bond Future	2445.5900	2.4456	2389.5500	2.3896	2.291	0.0000	0.0000
2024/11/08	2032	05/02/2026		Bond Future	10.2867	93.8952	10.2867	93.8952	0.000	0.0000	0.0000
2024/11/08	2032	05/02/2026	10.16 Call	Bond Future	2847.5600	2.8476	2844.1500	2.8442	0.120	0.0000	0.0000
2024/11/08	2032	05/02/2026	10.16 Put	Bond Future	3382.7900	3.3828	3379.3800	3.3794	0.101	0.0000	0.0000
2024/11/08	2033	07/11/2024		Bond Future	126.4100	126.4100	126.4100	126.4100	0.000	0.0000	0.0000
2024/11/08	2033	06/02/2025		Bond Future	128.0920	128.0920	128.0847	128.0847	0.006	0.0000	0.0000
2024/11/08	2033	06/02/2025	124.94 Call	Bond Future	3152.0300	3.1520	3144.6900	3.1447	0.233	0.0000	0.0000
2024/11/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2033	08/05/2025		Bond Future	129.2316	129.2316	129.2244	129.2244	0.006	0.0000	0.0000
2024/11/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2033	08/05/2025	130.62 Put	Bond Future	1388.3900	1.3884	1395.6400	1.3956	0.522	0.0000	0.0000
2024/11/08	2033	07/08/2025		Bond Future	131.8285	131.8285	131.8217	131.8217	0.005	0.0000	0.0000
2024/11/08	2033	07/08/2025	128.65 Call	Bond Future	3178.4900	3.1785	3171.6900	3.1717	0.214	0.0000	0.0000
2024/11/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2033	06/11/2025		Bond Future	132.8778	132.8778	132.8718	132.8718	0.005	0.0000	0.0000
2024/11/08	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2033	06/11/2025	133.14 Put	Bond Future	262.2200	0.2622	268.2300	0.2682	2.292	0.0000	0.0000
2024/11/08	2033	05/02/2026		Bond Future	135.3217	135.3217	135.3217	135.3217	0.000	0.0000	0.0000
2024/11/08	2033	05/02/2026	132.88 Call	Bond Future	2441.7100	2.4417	2441.7100	2.4417	0.000	0.0000	0.0000
2024/11/08	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2037	07/11/2024		Bond Future	12.5800	77.2432	12.5800	77.2432	0.000	0.0000	0.0000
2024/11/08	2037	06/02/2025		Bond Future	10.8771	84.5486	10.8554	84.6761	0.200	0.0000	0.0000
2024/11/08	2037	06/02/2025	12.76 Call	Bond Future	10149.7400	10.1497	10266.4800	10.2665	1.150	0.0000	0.0000
2024/11/08	2037	06/02/2025	12.76 Put	Bond Future	61.8600	0.0619	51.0500	0.0511	17.475	0.0000	0.0000
2024/11/08	2037	08/05/2025		Bond Future	10.9718	86.2824	10.9492	86.4127	0.206	0.0000	0.0000
2024/11/08	2037	08/05/2025	12.25 Call	Bond Future	7543.4800	7.5435	7678.5500	7.6786	1.791	0.0000	0.0000
2024/11/08	2037	08/05/2025	12.25 Put	Bond Future	612.8900	0.6129	617.6000	0.6176	0.768	0.0000	0.0000
2024/11/08	2037	08/05/2025	12.55 Call	Bond Future	8874.3800	8.8744	9009.1800	9.0092	1.519	0.0000	0.0000
2024/11/08	2037	08/05/2025	13.30 Put	Bond Future	183.3300	0.1833	165.8400	0.1658	9.540	0.0000	0.0000
2024/11/08	2037	08/05/2025	13.30 Call	Bond Future	12213.0700	12.2131	12325.9400	12.3259	0.924	0.0000	0.0000
2024/11/08	2037	08/05/2025	12.55 Put	Bond Future	435.3000	0.4353	439.7400	0.4397	1.020	0.0000	0.0000
2024/11/08	2037	08/05/2025	13.35 Put	Bond Future	169.4300	0.1694	152.9600	0.1530	9.721	0.0000	0.0000
2024/11/08	2037	08/05/2025	13.35 Call	Bond Future	12429.7300	12.4297	12543.6200	12.5436	0.916	0.0000	0.0000
2024/11/08	2037	07/08/2025		Bond Future	11.0822	83.7337	11.0586	83.8671	0.213	0.0000	0.0000
2024/11/08	2037	07/08/2025	13.01 Call	Bond Future	10577.5500	10.5776	10703.2200	10.7032	1.188	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
6,452
0
0
5,288
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
169,918
0
0
3,975
0
0
15,000
0
7,500
0
0
7,500
15
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	
2024/11/08	2037	07/08/2025	13.01 Put	Bond Future	616.3700	0.6164	608.6700	0.6087	1.249	0.0000	0.0000
2024/11/08	2037	07/08/2025	12.17 Call	Bond Future	7100.8000	7.1008	7223.1800	7.2232	1.723	0.0000	0.0000
2024/11/08	2037	07/08/2025	12.17 Put	Bond Future	1261.0300	1.2610	1250.0400	1.2500	0.872	0.0000	0.0000
2024/11/08	2037	07/08/2025	11.42 Call	Bond Future	4266.1000	4.2661	4374.2200	4.3742	2.534	0.0000	0.0000
2024/11/08	2037	07/08/2025	11.42 Put	Bond Future	2388.4100	2.3884	2363.1600	2.3632	1.057	0.0000	0.0000
2024/11/08	2037	07/08/2025	10.55 Put	Bond Future	4870.7900	4.8708	4788.5400	4.7885	1.689	0.0000	0.0000
2024/11/08	2037	07/08/2025	10.55 Call	Bond Future	1788.3200	1.7883	1839.4400	1.8394	2.859	0.0000	0.0000
2024/11/08	2037	07/08/2025	11.82 Call	Bond Future	5727.0900	5.7271	5844.1300	5.8441	2.044	0.0000	0.0000
2024/11/08	2037	07/08/2025	11.82 Put	Bond Future	1701.7400	1.7017	1685.4100	1.6854	0.960	0.0000	0.0000
2024/11/08	2037	07/08/2025	11.07 Call	Bond Future	3133.5800	3.1336	3224.6500	3.2247	2.906	0.0000	0.0000
2024/11/08	2037	07/08/2025	11.07 Put	Bond Future	3202.4600	3.2025	3160.1600	3.1602	1.321	0.0000	0.0000
2024/11/08	2037	07/08/2025	10.34 Put	Bond Future	5714.6600	5.7147	5620.1400	5.6201	1.654	0.0000	0.0000
2024/11/08	2037	07/08/2025	10.34 Call	Bond Future	1372.3500	1.3724	1411.2000	1.4112	2.831	0.0000	0.0000
2024/11/08	2037	07/08/2025	10.64 Put	Bond Future	4537.5300	4.5375	4465.2600	4.4653	1.593	0.0000	0.0000
2024/11/08	2037	07/08/2025	10.64 Call	Bond Future	1987.3300	1.9873	2048.4300	2.0484	3.074	0.0000	0.0000
2024/11/08	2037	06/11/2025		Bond Future	11.1968	85.3588	11.1722	85.4951	0.220	0.0000	0.0000
2024/11/08	2037	06/11/2025	11.63 Call	Bond Future	5292.2300	5.2922	5363.0300	5.3630	1.338	0.0000	0.0000
2024/11/08	2037	06/11/2025	11.63 Put	Bond Future	2940.1700	2.9402	2874.6600	2.8747	2.228	0.0000	0.0000
2024/11/08	2037	05/02/2026		Bond Future	11.3148	82.7872	11.3148	82.7872	0.000	0.0000	0.0000
2024/11/08	2037	05/02/2026	11.20 Call	Bond Future	3943.3900	3.9434	3938.7300	3.9387	0.118	0.0000	0.0000
2024/11/08	2037	05/02/2026	11.20 Put	Bond Future	4569.9100	4.5699	4565.2500	4.5653	0.102	0.0000	0.0000
2024/11/08	2038	07/11/2024		Bond Future	135.2900	135.2900	135.2900	135.2900	0.000	0.0000	0.0000
2024/11/08	2038	06/02/2025		Bond Future	136.9270	136.9270	136.9940	136.9940	0.049	0.0000	0.0000
2024/11/08	2038	06/02/2025	135.23 Call	Bond Future	1697.0000	1.6970	1763.9500	1.7640	3.945	0.0000	0.0000
2024/11/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2038	08/05/2025		Bond Future	139.7685	139.7685	139.8370	139.8370	0.049	0.0000	0.0000
2024/11/08	2038	08/05/2025	139.68 Call	Bond Future	88.4600	0.0885	157.0200	0.1570	77.504	0.0000	0.0000
2024/11/08	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2038	07/08/2025		Bond Future	140.4346	140.4346	140.5055	140.5055	0.050	0.0000	0.0000
2024/11/08	2038	07/08/2025	139.56 Call	Bond Future	874.5900	0.8746	945.5000	0.9455	8.108	0.0000	0.0000
2024/11/08	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2038	06/11/2025		Bond Future	143.1984	143.1984	143.2715	143.2715	0.051	0.0000	0.0000
2024/11/08	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2038	06/11/2025	143.88 Put	Bond Future	681.5600	0.6816	608.5400	0.6085	10.714	0.0000	0.0000
2024/11/08	2038	05/02/2026		Bond Future	143.7359	143.7359	143.7359	143.7359	0.000	0.0000	0.0000
2024/11/08	2038	05/02/2026	143.20 Call	Bond Future	535.8800	0.5359	535.8800	0.5359	0.000	0.0000	0.0000
2024/11/08	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2040	07/11/2024		Bond Future	12.8500	77.0508	12.8500	77.0508	0.000	0.0000	0.0000

0
0
2,541
0
2,541
0
2,341
0
2,541
0
2,541
0
2,541
0
200
0
0
0
0
0
0
0
0
0
2,650
0
0
480
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
2024/11/08	2040	06/02/2025		Bond Future	11.1652	84.6876	11.1693	84.6612	0.037	0.0000	0.0000
2024/11/08	2040	06/02/2025	12.95 Call	Bond Future	10337.9000	10.3379	10315.1800	10.3152	0.220	0.0000	0.0000
2024/11/08	2040	06/02/2025	12.95 Put	Bond Future	75.6800	0.0757	79.3300	0.0793	4.823	0.0000	0.0000
2024/11/08	2040	06/02/2025	11.00 Put	Bond Future	2439.7100	2.4397	2476.2200	2.4762	1.496	0.0000	0.0000
2024/11/08	2040	06/02/2025	11.00 Call	Bond Future	1382.5000	1.3825	1392.6400	1.3926	0.733	0.0000	0.0000
2024/11/08	2040	06/02/2025	11.70 Call	Bond Future	4062.3500	4.0624	4062.8900	4.0629	0.013	0.0000	0.0000
2024/11/08	2040	06/02/2025	11.70 Put	Bond Future	770.8800	0.7709	797.7900	0.7978	3.491	0.0000	0.0000
2024/11/08	2040	06/02/2025	12.20 Call	Bond Future	6506.8000	6.5068	6494.5300	6.4945	0.189	0.0000	0.0000
2024/11/08	2040	06/02/2025	12.20 Put	Bond Future	311.0900	0.3111	325.1900	0.3252	4.532	0.0000	0.0000
2024/11/08	2040	08/05/2025		Bond Future	11.2621	86.4242	11.2664	86.3975	0.038	0.0000	0.0000
2024/11/08	2040	08/05/2025	12.63 Call	Bond Future	8547.5900	8.5476	8551.8200	8.5518	0.049	0.0000	0.0000
2024/11/08	2040	08/05/2025	12.63 Put	Bond Future	622.9100	0.6229	653.8500	0.6539	4.967	0.0000	0.0000
2024/11/08	2040	08/05/2025	12.75 Put	Bond Future	545.5400	0.5455	573.6500	0.5737	5.153	0.0000	0.0000
2024/11/08	2040	08/05/2025	12.75 Call	Bond Future	9110.5000	9.1105	9111.9000	9.1119	0.015	0.0000	0.0000
2024/11/08	2040	08/05/2025	13.50 Put	Bond Future	242.0800	0.2421	230.6700	0.2307	4.713	0.0000	0.0000
2024/11/08	2040	08/05/2025	13.50 Call	Bond Future	12626.5500	12.6266	12588.4300	12.5884	0.302	0.0000	0.0000
2024/11/08	2040	08/05/2025	13.43 Put	Bond Future	260.7100	0.2607	256.3700	0.2564	1.665	0.0000	0.0000
2024/11/08	2040	08/05/2025	13.43 Call	Bond Future	12301.5400	12.3015	12270.4900	12.2705	0.252	0.0000	0.0000
2024/11/08	2040	07/08/2025		Bond Future	11.3737	83.6276	11.3781	83.6008	0.039	0.0000	0.0000
2024/11/08	2040	07/08/2025	13.29 Call	Bond Future	11261.7000	11.2617	11292.6500	11.2927	0.275	0.0000	0.0000
2024/11/08	2040	07/08/2025	13.29 Put	Bond Future	656.3000	0.6563	714.1000	0.7141	8.807	0.0000	0.0000
2024/11/08	2040	06/11/2025		Bond Future	11.4887	85.2502	11.4931	85.2232	0.039	0.0000	0.0000
2024/11/08	2040	06/11/2025	11.84 Call	Bond Future	5236.2000	5.2362	5465.0800	5.4651	4.371	0.0000	0.0000
2024/11/08	2040	06/11/2025	11.84 Put	Bond Future	3159.5500	3.1596	3415.4000	3.4154	8.098	0.0000	0.0000
2024/11/08	2040	05/02/2026		Bond Future	11.6349	82.2592	11.6349	82.2592	0.000	0.0000	0.0000
2024/11/08	2040	05/02/2026	11.49 Call	Bond Future	4164.8400	4.1648	4159.8200	4.1598	0.121	0.0000	0.0000
2024/11/08	2040	05/02/2026	11.49 Put	Bond Future	5026.0000	5.0260	5020.9800	5.0210	0.100	0.0000	0.0000
2024/11/08	2044	07/11/2024		Bond Future	12.9100	73.1271	12.9100	73.1271	0.000	0.0000	0.0000
2024/11/08	2044	06/02/2025		Bond Future	11.2563	80.7825	11.2605	80.7551	0.037	0.0000	0.0000
2024/11/08	2044	06/02/2025	13.02 Call	Bond Future	10411.0000	10.4110	10389.0100	10.3890	0.211	0.0000	0.0000
2024/11/08	2044	06/02/2025	13.02 Put	Bond Future	87.5900	0.0876	93.0000	0.0930	6.177	0.0000	0.0000
2024/11/08	2044	06/02/2025	13.75 Call	Bond Future	13989.4900	13.9895	13959.6200	13.9596	0.214	0.0000	0.0000
2024/11/08	2044	06/02/2025	13.75 Put	Bond Future	19.2900	0.0193	16.8200	0.0168	12.805	0.0000	0.0000
2024/11/08	2044	06/02/2025	12.50 Put	Bond Future	228.1500	0.2282	239.9400	0.2399	5.168	0.0000	0.0000
2024/11/08	2044	06/02/2025	12.50 Call	Bond Future	7744.6800	7.7447	7729.0700	7.7291	0.202	0.0000	0.0000
2024/11/08	2044	06/02/2025	12.00 Put	Bond Future	561.8400	0.5618	587.2000	0.5872	4.514	0.0000	0.0000
2024/11/08	2044	06/02/2025	12.00 Call	Bond Future	5199.9700	5.2000	5197.9300	5.1979	0.039	0.0000	0.0000
2024/11/08	2044	08/05/2025	12.40 Call	Bond Future	7211.4600	7.2115	7295.3500	7.2954	1.163	0.0000	0.0000

68,955
0
0
0
780
0
780
0
780
3,900
0
0
0
15,000
0
7,500
0
7,500
16
0
0
0
0
0
0
0
0
0
0
0
71,965
0
0
0
449
0
449
0
449
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	
2024/11/08	2044	08/05/2025	12.40 Put	Bond Future	866.4000	0.8664	978.1500	0.9782	12.898	0.0000	0.0000
2024/11/08	2044	08/05/2025	11.65 Call	Bond Future	3914.0100	3.9140	4042.4500	4.0425	3.282	0.0000	0.0000
2024/11/08	2044	08/05/2025	11.65 Put	Bond Future	2006.5300	2.0065	2162.8300	2.1628	7.790	0.0000	0.0000
2024/11/08	2044	08/05/2025	10.92 Put	Bond Future	4385.9800	4.3860	4503.0600	4.5031	2.669	0.0000	0.0000
2024/11/08	2044	08/05/2025	10.92 Call	Bond Future	1544.1200	1.5441	1633.3400	1.6333	5.778	0.0000	0.0000
2024/11/08	2044	08/05/2025	Call	Bond Future	19.7900	0.0198	17.8800	0.0179	9.651	0.0000	0.0000
2024/11/08	2044	08/05/2025	Put	Bond Future	17580.7100	17.5807	17606.6600	17.6067	0.148	0.0000	0.0000
2024/11/08	2044	08/05/2025		Bond Future	11.3485	82.4391	11.3528	82.4112	0.038	0.0000	0.0000
2024/11/08	2044	08/05/2025	12.72 Call	Bond Future	8721.0400	8.7210	8781.7600	8.7818	0.696	0.0000	0.0000
2024/11/08	2044	08/05/2025	12.72 Put	Bond Future	606.7800	0.6068	695.3600	0.6954	14.598	0.0000	0.0000
2024/11/08	2044	07/08/2025		Bond Future	11.4540	79.6887	11.4584	79.6607	0.039	0.0000	0.0000
2024/11/08	2044	07/08/2025	13.34 Call	Bond Future	11365.2100	11.3652	11361.9000	11.3619	0.029	0.0000	0.0000
2024/11/08	2044	07/08/2025	13.34 Put	Bond Future	714.5100	0.7145	739.2400	0.7392	3.461	0.0000	0.0000
2024/11/08	2044	06/11/2025		Bond Future	11.5621	81.2347	11.5666	81.2065	0.039	0.0000	0.0000
2024/11/08	2044	06/11/2025	11.88 Call	Bond Future	5225.7000	5.2257	5551.6000	5.5516	6.236	0.0000	0.0000
2024/11/08	2044	06/11/2025	11.88 Put	Bond Future	3279.7500	3.2798	3633.8700	3.6339	10.797	0.0000	0.0000
2024/11/08	2044	05/02/2026		Bond Future	11.6990	78.2948	11.6990	78.2948	0.000	0.0000	0.0000
2024/11/08	2044	05/02/2026	11.56 Call	Bond Future	4348.6000	4.3486	4343.3900	4.3434	0.120	0.0000	0.0000
2024/11/08	2044	05/02/2026	11.56 Put	Bond Future	5206.5200	5.2065	5201.3100	5.2013	0.100	0.0000	0.0000
2024/11/08	2046	07/11/2024		Bond Future	118.8300	118.8300	118.8300	118.8300	0.000	0.0000	0.0000
2024/11/08	2046	06/02/2025		Bond Future	118.9004	118.9004	118.8937	118.8937	0.006	0.0000	0.0000
2024/11/08	2046	06/02/2025	114.01 Call	Bond Future	4890.3500	4.8904	4883.6500	4.8837	0.137	0.0000	0.0000
2024/11/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2046	08/05/2025		Bond Future	119.1375	119.1375	119.1311	119.1311	0.005	0.0000	0.0000
2024/11/08	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2046	08/05/2025	121.97 Put	Bond Future	2832.5300	2.8325	2838.8600	2.8389	0.223	0.0000	0.0000
2024/11/08	2046	07/08/2025		Bond Future	121.5309	121.5309	121.5248	121.5248	0.005	0.0000	0.0000
2024/11/08	2046	07/08/2025	118.69 Call	Bond Future	2840.8500	2.8409	2834.8300	2.8348	0.212	0.0000	0.0000
2024/11/08	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2046	06/11/2025		Bond Future	121.6520	121.6520	121.6469	121.6469	0.004	0.0000	0.0000
2024/11/08	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2046	06/11/2025	125.41 Put	Bond Future	3758.0500	3.7581	3763.0700	3.7631	0.134	0.0000	0.0000
2024/11/08	2046	05/02/2026		Bond Future	123.8870	123.8870	123.8870	123.8870	0.000	0.0000	0.0000
2024/11/08	2046	05/02/2026	121.65 Call	Bond Future	2236.9700	2.2370	2236.9700	2.2370	0.000	0.0000	0.0000
2024/11/08	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2050	07/11/2024		Bond Future	118.3900	118.3900	118.3900	118.3900	0.000	0.0000	0.0000
2024/11/08	2050	06/02/2025		Bond Future	117.9730	117.9730	117.7675	117.7675	0.174	0.0000	0.0000
2024/11/08	2050	06/02/2025	115.60 Call	Bond Future	2372.9900	2.3730	2167.5300	2.1675	8.658	0.0000	0.0000

2,490

0

2,490

0

2,490

0

0

8,697

0

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

0

15,831

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	
2024/11/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2050	08/05/2025		Bond Future	120.4212	120.4212	120.2116	120.2116	0.174	0.0000	0.0000
2024/11/08	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2050	08/05/2025	121.16 Put	Bond Future	738.7900	0.7388	948.4400	0.9484	28.377	0.0000	0.0000
2024/11/08	2050	07/08/2025		Bond Future	120.4531	120.4531	120.2402	120.2402	0.177	0.0000	0.0000
2024/11/08	2050	07/08/2025	119.89 Call	Bond Future	563.1400	0.5631	350.2100	0.3502	37.811	0.0000	0.0000
2024/11/08	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2050	06/11/2025		Bond Future	122.8236	122.8236	122.6071	122.6071	0.176	0.0000	0.0000
2024/11/08	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2050	06/11/2025	124.42 Put	Bond Future	1596.4000	1.5964	1812.8800	1.8129	13.561	0.0000	0.0000
2024/11/08	2050	05/02/2026		Bond Future	122.4405	122.4405	122.4405	122.4405	0.000	0.0000	0.0000
2024/11/08	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	2050	05/02/2026	122.82 Put	Bond Future	379.4600	0.3795	379.4600	0.3795	0.000	0.0000	0.0000
2024/11/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000	0.0000
2024/11/08	AL37	06/02/2025		Index Future	1057.5060	1057.5060	1067.7790	1067.7790	0.971	0.0000	0.0000
2024/11/08	AL37	08/05/2025		Index Future	1079.2000	1079.2000	1089.6850	1089.6850	0.972	0.0000	0.0000
2024/11/08	AL37	07/08/2025		Index Future	1100.6450	1100.6450	1111.3430	1111.3430	0.972	0.0000	0.0000
2024/11/08	AL37	06/11/2025		Index Future	1122.0890	1122.0890	1133.0010	1133.0010	0.972	0.0000	0.0000
2024/11/08	AL37	05/02/2026		Index Future	1153.6820	1153.6820	1153.6820	1153.6820	0.000	0.0000	0.0000
2024/11/08	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000	0.0000
2024/11/08	AL7T	06/02/2025		Index Future	1281.7130	1281.7130	1284.6220	1284.6220	0.227	0.0000	0.0000
2024/11/08	AL7T	08/05/2025		Index Future	1308.0070	1308.0070	1310.9780	1310.9780	0.227	0.0000	0.0000
2024/11/08	AL7T	07/08/2025		Index Future	1333.9980	1333.9980	1337.0340	1337.0340	0.228	0.0000	0.0000
2024/11/08	AL7T	06/11/2025		Index Future	1359.9890	1359.9890	1363.0890	1363.0890	0.228	0.0000	0.0000
2024/11/08	AL7T	05/02/2026		Index Future	1387.9710	1387.9710	1387.9710	1387.9710	0.000	0.0000	0.0000
2024/11/08	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000	0.0000
2024/11/08	ALBI	06/02/2025		Index Future	1101.0880	1101.0880	1106.3420	1106.3420	0.477	0.0000	0.0000
2024/11/08	ALBI	08/05/2025		Index Future	1123.6760	1123.6760	1129.0400	1129.0400	0.477	0.0000	0.0000
2024/11/08	ALBI	07/08/2025		Index Future	1146.0040	1146.0040	1151.4800	1151.4800	0.478	0.0000	0.0000
2024/11/08	ALBI	06/11/2025		Index Future	1168.3330	1168.3330	1173.9190	1173.9190	0.478	0.0000	0.0000
2024/11/08	ALBI	05/02/2026		Index Future	1195.3480	1195.3480	1195.3480	1195.3480	0.000	0.0000	0.0000
2024/11/08	C002	31/03/2032		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
2024/11/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/11/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/11/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	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

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	
2024/11/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/08	ES33	07/11/2024		Bond Future	13.1700	72.0659	13.1700	72.0659	0.000	0.0000	0.0000
2024/11/08	ES33	06/02/2025		Bond Future	11.0926	83.4995	11.0704	83.6043	0.200	0.0000	0.0000
2024/11/08	ES33	06/02/2025	13.34 Call	Bond Future	9767.8800	9.7679	9872.6900	9.8727	1.073	0.0000	0.0000
2024/11/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES33	08/05/2025		Bond Future	11.2057	81.4314	11.1825	81.5386	0.207	0.0000	0.0000
2024/11/08	ES33	08/05/2025	12.73 Call	Bond Future	6659.4500	6.6595	6766.6500	6.7667	1.610	0.0000	0.0000
2024/11/08	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES33	07/08/2025		Bond Future	11.3361	83.0661	11.3118	83.1759	0.215	0.0000	0.0000
2024/11/08	ES33	07/08/2025	13.56 Call	Bond Future	9261.5300	9.2615	9371.2700	9.3713	1.185	0.0000	0.0000
2024/11/08	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES33	06/11/2025		Bond Future	11.4877	80.9016	11.4621	81.0139	0.222	0.0000	0.0000
2024/11/08	ES33	06/11/2025	12.01 Call	Bond Future	2251.3800	2.2514	2363.6600	2.3637	4.987	0.0000	0.0000
2024/11/08	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES33	05/02/2026		Bond Future	11.6520	82.4998	11.6520	82.4998	0.000	0.0000	0.0000
2024/11/08	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES33	05/02/2026	11.49 Put	Bond Future	695.6400	0.6956	695.6400	0.6956	0.000	0.0000	0.0000
2024/11/08	ES42	07/11/2024		Bond Future	13.6100	66.6350	13.6100	66.6350	0.000	0.0000	0.0000
2024/11/08	ES42	06/02/2025		Bond Future	11.5206	80.1163	11.5247	80.0914	0.036	0.0000	0.0000
2024/11/08	ES42	06/02/2025	13.71 Call	Bond Future	11722.8200	11.7228	11697.9000	11.6979	0.213	0.0000	0.0000
2024/11/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES42	08/05/2025		Bond Future	11.6206	77.5114	11.6248	77.4861	0.036	0.0000	0.0000
2024/11/08	ES42	08/05/2025	13.25 Call	Bond Future	8880.5100	8.8805	8855.2500	8.8553	0.284	0.0000	0.0000
2024/11/08	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES42	07/08/2025		Bond Future	11.7304	79.0662	11.7347	79.0408	0.037	0.0000	0.0000
2024/11/08	ES42	07/08/2025	13.79 Call	Bond Future	10794.0400	10.7940	10768.5900	10.7686	0.236	0.0000	0.0000
2024/11/08	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES42	06/11/2025		Bond Future	11.8527	76.3544	11.8571	76.3288	0.037	0.0000	0.0000
2024/11/08	ES42	06/11/2025	12.39 Call	Bond Future	3020.4900	3.0205	2994.9100	2.9949	0.847	0.0000	0.0000
2024/11/08	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	ES42	05/02/2026		Bond Future	12.0025	77.7247	12.0025	77.7247	0.000	0.0000	0.0000
2024/11/08	ES42	05/02/2026	11.85 Call	Bond Future	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/08	ES42	05/02/2026	11.85 Put	Bond Future	875.0000	0.8750	875.0000	0.8750	0.000	0.0000	0.0000
2024/11/08	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000	0.0000
2024/11/08	GOVI	06/02/2025		GOVI	1084.1700	1084.1700	1089.1990	1089.1990	0.464	0.0000	0.0000
2024/11/08	GOVI	06/02/2025	972.00 Call	GOVI	1121700.0000	112.1700	1171990.0000	117.1990	4.483	0.0000	0.0000
2024/11/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	GOVI	08/05/2025		GOVI	1106.4110	1106.4110	1111.5460	1111.5460	0.464	0.0000	0.0000
2024/11/08	GOVI	08/05/2025	1,022.00 Call	GOVI	844110.0000	84.4110	895460.0000	89.5460	6.083	0.0000	0.0000
2024/11/08	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	GOVI	07/08/2025		GOVI	1128.3960	1128.3960	1133.6380	1133.6380	0.465	0.0000	0.0000
2024/11/08	GOVI	07/08/2025	1,011.00 Call	GOVI	1173960.0000	117.3960	1226380.0000	122.6380	4.465	0.0000	0.0000
2024/11/08	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	GOVI	06/11/2025		GOVI	1150.3820	1150.3820	1155.7300	1155.7300	0.465	0.0000	0.0000
2024/11/08	GOVI	06/11/2025	1,112.00 Call	GOVI	383820.0000	38.3820	437300.0000	43.7300	13.934	0.0000	0.0000
2024/11/08	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	GOVI	05/02/2026		GOVI	1176.8260	1176.8260	1176.8260	1176.8260	0.000	0.0000	0.0000
2024/11/08	GOVI	05/02/2026	1,150.00 Call	GOVI	268260.0000	26.8260	268260.0000	26.8260	0.000	0.0000	0.0000
2024/11/08	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/08	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/08	IGOV	06/02/2025		Index Future	364.9810	364.9810	370.1050	370.1050	1.404	0.0000	0.0000
2024/11/08	IGOV	08/05/2025		Index Future	372.5560	372.5560	377.7870	377.7870	1.404	0.0000	0.0000
2024/11/08	IGOV	07/08/2025		Index Future	380.0440	380.0440	385.3820	385.3820	1.405	0.0000	0.0000
2024/11/08	IGOV	06/11/2025		Index Future	387.5330	387.5330	392.9780	392.9780	1.405	0.0000	0.0000
2024/11/08	IGOV	05/02/2026		Index Future	400.2350	400.2350	400.2350	400.2350	0.000	0.0000	0.0000
2024/11/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000

0

0

646

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

888

8

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	
2024/11/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/08	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/08	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/08	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/08	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/08	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/08	R033	07/11/2024		Bond Future	10.3300	99.3374	10.3300	99.3374	0.000	0.0000	0.0000
2024/11/08	R033	06/02/2025		Bond Future	10.1780	102.6885	10.1561	102.8069	0.215	0.0000	0.0000
2024/11/08	R033	06/02/2025	10.33 Call	Bond Future	2054.1500	2.0542	2141.2800	2.1413	4.242	0.0000	0.0000
2024/11/08	R033	06/02/2025	10.33 Put	Bond Future	1236.2100	1.2362	1204.8700	1.2049	2.535	0.0000	0.0000
2024/11/08	R033	08/05/2025		Bond Future	10.2647	99.7451	10.2418	99.8661	0.224	0.0000	0.0000
2024/11/08	R033	08/05/2025	10.33 Call	Bond Future	2480.2400	2.4802	2554.0000	2.5540	2.974	0.0000	0.0000
2024/11/08	R033	08/05/2025	10.33 Put	Bond Future	2137.0900	2.1371	2089.7700	2.0898	2.214	0.0000	0.0000
2024/11/08	R033	07/08/2025		Bond Future	10.3687	101.7239	10.3446	101.8479	0.233	0.0000	0.0000
2024/11/08	R033	07/08/2025	10.33 Call	Bond Future	2712.0500	2.7121	2791.7400	2.7917	2.938	0.0000	0.0000
2024/11/08	R033	07/08/2025	10.33 Put	Bond Future	2910.7600	2.9108	2866.4500	2.8665	1.522	0.0000	0.0000
2024/11/08	R033	06/11/2025		Bond Future	10.4901	98.6550	10.4646	98.7819	0.243	0.0000	0.0000
2024/11/08	R033	06/11/2025	10.33 Call	Bond Future	2956.9500	2.9570	2998.9600	2.9990	1.421	0.0000	0.0000
2024/11/08	R033	06/11/2025	10.33 Put	Bond Future	3757.3500	3.7574	3672.5000	3.6725	2.258	0.0000	0.0000
2024/11/08	R033	05/02/2026		Bond Future	10.6220	100.5708	10.6220	100.5708	0.000	0.0000	0.0000
2024/11/08	R033	05/02/2026	10.49 Call	Bond Future	3263.2600	3.2633	3259.3400	3.2593	0.120	0.0000	0.0000
2024/11/08	R033	05/02/2026	10.49 Put	Bond Future	3902.2600	3.9023	3898.3400	3.8983	0.100	0.0000	0.0000
2024/11/08	R035	07/11/2024		Bond Future	12.1800	82.6536	12.1800	82.6536	0.000	0.0000	0.0000
2024/11/08	R035	06/02/2025		Bond Future	10.4916	94.1181	10.4698	94.2426	0.208	0.0000	0.0000
2024/11/08	R035	06/02/2025	12.41 Call	Bond Future	10144.9100	10.1449	10268.1800	10.2682	1.215	0.0000	0.0000
2024/11/08	R035	06/02/2025	12.41 Put	Bond Future	47.9300	0.0479	46.6800	0.0467	2.608	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
20
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	
2024/11/08	R035	06/02/2025	10.10 Put	Bond Future	3016.3100	3.0163	2939.3900	2.9394	2.550	0.0000	0.0000
2024/11/08	R035	06/02/2025	10.10 Call	Bond Future	744.8000	0.7448	792.4000	0.7924	6.391	0.0000	0.0000
2024/11/08	R035	06/02/2025	11.10 Call	Bond Future	3983.5600	3.9836	4096.5400	4.0965	2.836	0.0000	0.0000
2024/11/08	R035	06/02/2025	11.10 Put	Bond Future	601.6500	0.6017	590.1100	0.5901	1.918	0.0000	0.0000
2024/11/08	R035	06/02/2025	11.30 Call	Bond Future	4872.7800	4.8728	4989.6400	4.9896	2.398	0.0000	0.0000
2024/11/08	R035	06/02/2025	11.30 Put	Bond Future	416.9300	0.4169	409.2700	0.4093	1.837	0.0000	0.0000
2024/11/08	R035	06/02/2025	10.65 Call	Bond Future	2211.9500	2.2120	2306.9700	2.3070	4.296	0.0000	0.0000
2024/11/08	R035	06/02/2025	10.65 Put	Bond Future	1314.3400	1.3143	1284.8400	1.2848	2.244	0.0000	0.0000
2024/11/08	R035	06/02/2025	10.34 Put	Bond Future	2141.1800	2.1412	2089.8200	2.0898	2.399	0.0000	0.0000
2024/11/08	R035	06/02/2025	10.34 Call	Bond Future	1270.9600	1.2710	1344.1200	1.3441	5.756	0.0000	0.0000
2024/11/08	R035	06/02/2025	10.26 Put	Bond Future	2407.9300	2.4079	2350.0000	2.3500	2.406	0.0000	0.0000
2024/11/08	R035	06/02/2025	10.26 Call	Bond Future	1073.8200	1.0738	1140.4100	1.1404	6.201	0.0000	0.0000
2024/11/08	R035	08/05/2025	11.70 Call	Bond Future	6709.1000	6.7091	6836.3900	6.8364	1.897	0.0000	0.0000
2024/11/08	R035	08/05/2025	11.70 Put	Bond Future	705.5100	0.7055	705.5600	0.7056	0.007	0.0000	0.0000
2024/11/08	R035	08/05/2025	10.95 Call	Bond Future	3707.5400	3.7075	3826.0400	3.8260	3.196	0.0000	0.0000
2024/11/08	R035	08/05/2025	10.95 Put	Bond Future	1644.2400	1.6442	1635.5000	1.6355	0.532	0.0000	0.0000
2024/11/08	R035	08/05/2025	10.44 Put	Bond Future	2832.7200	2.8327	2800.2100	2.8002	1.148	0.0000	0.0000
2024/11/08	R035	08/05/2025	10.44 Call	Bond Future	2072.1500	2.0722	2166.8800	2.1669	4.572	0.0000	0.0000
2024/11/08	R035	08/05/2025		Bond Future	10.5752	91.5367	10.5525	91.6639	0.215	0.0000	0.0000
2024/11/08	R035	08/05/2025	11.78 Call	Bond Future	7053.0800	7.0531	7180.4600	7.1805	1.806	0.0000	0.0000
2024/11/08	R035	08/05/2025	11.78 Put	Bond Future	643.5000	0.6435	643.6400	0.6436	0.022	0.0000	0.0000
2024/11/08	R035	08/05/2025	13.35 Call	Bond Future	13935.7000	13.9357	14053.2600	14.0533	0.844	0.0000	0.0000
2024/11/08	R035	08/05/2025	13.35 Put	Bond Future	76.7800	0.0768	67.1000	0.0671	12.607	0.0000	0.0000
2024/11/08	R035	08/05/2025	12.70 Call	Bond Future	11112.9100	11.1129	11222.6100	11.2226	0.987	0.0000	0.0000
2024/11/08	R035	08/05/2025	12.70 Put	Bond Future	222.1900	0.2222	204.6500	0.2047	7.894	0.0000	0.0000
2024/11/08	R035	08/05/2025	11.46 Put	Bond Future	928.1600	0.9282	927.9600	0.9280	0.022	0.0000	0.0000
2024/11/08	R035	08/05/2025	11.46 Call	Bond Future	5697.5000	5.6975	5824.5400	5.8245	2.230	0.0000	0.0000
2024/11/08	R035	07/08/2025		Bond Future	10.6746	93.3534	10.6508	93.4837	0.223	0.0000	0.0000
2024/11/08	R035	07/08/2025	12.65 Call	Bond Future	10500.6500	10.5007	10625.7200	10.6257	1.191	0.0000	0.0000
2024/11/08	R035	07/08/2025	12.65 Put	Bond Future	518.9800	0.5190	513.8100	0.5138	0.996	0.0000	0.0000
2024/11/08	R035	06/11/2025		Bond Future	10.7914	90.6600	10.7665	90.7931	0.231	0.0000	0.0000
2024/11/08	R035	06/11/2025	11.20 Call	Bond Future	4840.7600	4.8408	5062.2700	5.0623	4.576	0.0000	0.0000
2024/11/08	R035	06/11/2025	11.20 Put	Bond Future	2691.7500	2.6918	2780.1200	2.7801	3.283	0.0000	0.0000
2024/11/08	R035	05/02/2026		Bond Future	10.9150	92.4395	10.9150	92.4395	0.000	0.0000	0.0000
2024/11/08	R035	05/02/2026	10.79 Call	Bond Future	3633.5800	3.6336	3629.2500	3.6293	0.119	0.0000	0.0000
2024/11/08	R035	05/02/2026	10.79 Put	Bond Future	4288.6000	4.2886	4284.2700	4.2843	0.101	0.0000	0.0000
2024/11/08	R038	07/11/2024		Bond Future	11.2400	98.7623	11.2400	98.7623	0.000	0.0000	0.0000
2024/11/08	R038	06/02/2025		Bond Future	11.0936	102.4817	11.0769	102.5947	0.151	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	
2024/11/08	R038	06/02/2025	11.24 Call	Bond Future	2639.9500	2.6400	2663.3200	2.6633	0.885	0.0000	0.0000
2024/11/08	R038	06/02/2025	11.24 Put	Bond Future	1657.7900	1.6578	1568.2100	1.5682	5.404	0.0000	0.0000
2024/11/08	R038	08/05/2025		Bond Future	11.1955	99.0921	11.1781	99.2076	0.155	0.0000	0.0000
2024/11/08	R038	08/05/2025	11.24 Call	Bond Future	3187.0500	3.1871	3215.3800	3.2154	0.889	0.0000	0.0000
2024/11/08	R038	08/05/2025	11.24 Put	Bond Future	2892.4400	2.8924	2805.2700	2.8053	3.014	0.0000	0.0000
2024/11/08	R038	07/08/2025		Bond Future	11.3110	101.0578	11.2928	101.1760	0.161	0.0000	0.0000
2024/11/08	R038	07/08/2025	11.24 Call	Bond Future	3521.5900	3.5216	3521.7400	3.5217	0.004	0.0000	0.0000
2024/11/08	R038	07/08/2025	11.24 Put	Bond Future	3984.4100	3.9844	3866.3400	3.8663	2.963	0.0000	0.0000
2024/11/08	R038	06/11/2025		Bond Future	11.4401	97.5340	11.4211	97.6550	0.166	0.0000	0.0000
2024/11/08	R038	06/11/2025	11.24 Call	Bond Future	4033.3000	4.0333	4034.7700	4.0348	0.036	0.0000	0.0000
2024/11/08	R038	06/11/2025	11.24 Put	Bond Future	5318.7300	5.3187	5199.2100	5.1992	2.247	0.0000	0.0000
2024/11/08	R038	06/11/2025	12.33 Call	Bond Future	7713.5700	7.7136	7750.4400	7.7504	0.478	0.0000	0.0000
2024/11/08	R038	06/11/2025	12.33 Put	Bond Future	2286.5700	2.2866	2202.4500	2.2025	3.679	0.0000	0.0000
2024/11/08	R038	06/11/2025	10.98 Put	Bond Future	6335.8400	6.3358	6210.3500	6.2104	1.981	0.0000	0.0000
2024/11/08	R038	06/11/2025	10.98 Call	Bond Future	3342.5000	3.3425	3338.0000	3.3380	0.135	0.0000	0.0000
2024/11/08	R038	05/02/2026		Bond Future	11.5778	99.4221	11.5778	99.4221	0.000	0.0000	0.0000
2024/11/08	R038	05/02/2026	11.44 Call	Bond Future	4531.8600	4.5319	4526.4400	4.5264	0.120	0.0000	0.0000
2024/11/08	R038	05/02/2026	11.44 Put	Bond Future	5395.0600	5.3951	5389.6400	5.3896	0.100	0.0000	0.0000
2024/11/08	R053	07/11/2024		Bond Future	12.8000	92.4326	12.8000	92.4326	0.000	0.0000	0.0000
2024/11/08	R053	06/02/2025		Bond Future	11.2085	107.7918	11.1920	107.9365	0.147	0.0000	0.0000
2024/11/08	R053	06/02/2025	12.94 Call	Bond Future	13537.0100	13.5370	13686.3700	13.6864	1.103	0.0000	0.0000
2024/11/08	R053	06/02/2025	12.94 Put	Bond Future	125.5000	0.1255	130.1700	0.1302	3.721	0.0000	0.0000
2024/11/08	R053	08/05/2025		Bond Future	11.2937	104.1337	11.2766	104.2816	0.151	0.0000	0.0000
2024/11/08	R053	08/05/2025	12.64 Call	Bond Future	11456.8900	11.4569	11639.5400	11.6395	1.594	0.0000	0.0000
2024/11/08	R053	08/05/2025	12.64 Put	Bond Future	890.4000	0.8904	925.1300	0.9251	3.900	0.0000	0.0000
2024/11/08	R053	07/08/2025		Bond Future	11.3890	106.1993	11.3713	106.3506	0.156	0.0000	0.0000
2024/11/08	R053	07/08/2025	13.17 Call	Bond Future	14401.8500	14.4019	14581.0900	14.5811	1.245	0.0000	0.0000
2024/11/08	R053	07/08/2025	13.17 Put	Bond Future	1036.6300	1.0366	1064.5300	1.0645	2.691	0.0000	0.0000
2024/11/08	R053	06/11/2025		Bond Future	11.4943	102.3968	11.4758	102.5516	0.161	0.0000	0.0000
2024/11/08	R053	06/11/2025	11.76 Call	Bond Future	6888.1500	6.8882	6793.5500	6.7936	1.373	0.0000	0.0000
2024/11/08	R053	06/11/2025	11.76 Put	Bond Future	4705.6300	4.7056	4456.2200	4.4562	5.300	0.0000	0.0000
2024/11/08	R053	05/02/2026		Bond Future	11.6017	104.4070	11.6017	104.4070	0.000	0.0000	0.0000
2024/11/08	R053	05/02/2026	11.49 Call	Bond Future	5745.1700	5.7452	5738.3800	5.7384	0.118	0.0000	0.0000
2024/11/08	R053	05/02/2026	11.49 Put	Bond Future	6671.9800	6.6720	6665.1900	6.6652	0.102	0.0000	0.0000
2024/11/08	R186	07/11/2024		Bond Future	9.1400	106.6649	9.1400	106.6649	0.000	0.0000	0.0000
2024/11/08	R186	06/02/2025		Bond Future	8.2794	105.2295	8.3023	105.1899	0.276	0.0000	0.0000
2024/11/08	R186	06/02/2025	9.03 Call	Bond Future	1391.0500	1.3911	1349.5600	1.3496	2.983	0.0000	0.0000
2024/11/08	R186	06/02/2025	9.03 Put	Bond Future	100.6200	0.1006	98.7300	0.0987	1.878	0.0000	0.0000

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
2024/11/08	R186	08/05/2025		Bond Future		8.2779	107.3878	8.3045	107.3476	0.321	0.0000	0.0000
2024/11/08	R186	08/05/2025	8.47 Call	Bond Future		731.6800	0.7317	725.6400	0.7256	0.825	0.0000	0.0000
2024/11/08	R186	08/05/2025	8.47 Put	Bond Future		441.9000	0.4419	476.0600	0.4761	7.730	0.0000	0.0000
2024/11/08	R186	07/08/2025	10.25 Call	Bond Future		2529.8100	2.5298	2483.2200	2.4832	1.842	0.0000	0.0000
2024/11/08	R186	07/08/2025	10.25 Put	Bond Future		95.8800	0.0959	89.8100	0.0898	6.331	0.0000	0.0000
2024/11/08	R186	07/08/2025	9.22 Put	Bond Future		266.1100	0.2661	281.3000	0.2813	5.708	0.0000	0.0000
2024/11/08	R186	07/08/2025	9.22 Call	Bond Future		1407.6200	1.4076	1382.2900	1.3823	1.799	0.0000	0.0000
2024/11/08	R186	07/08/2025		Bond Future		8.3254	104.2087	8.3569	104.1682	0.378	0.0000	0.0000
2024/11/08	R186	07/08/2025	9.68 Call	Bond Future		1898.1400	1.8981	1867.6700	1.8677	1.605	0.0000	0.0000
2024/11/08	R186	07/08/2025	9.68 Put	Bond Future		176.5600	0.1766	186.6100	0.1866	5.692	0.0000	0.0000
2024/11/08	R186	06/11/2025		Bond Future		8.4301	106.2330	8.4687	106.1922	0.458	0.0000	0.0000
2024/11/08	R186	06/11/2025	8.13 Call	Bond Future		390.5200	0.3905	397.9100	0.3979	1.892	0.0000	0.0000
2024/11/08	R186	06/11/2025	8.13 Put	Bond Future		708.3900	0.7084	756.6000	0.7566	6.806	0.0000	0.0000
2024/11/08	R186	05/02/2026		Bond Future		8.8188	102.8119	8.8188	102.8119	0.000	0.0000	0.0000
2024/11/08	R186	05/02/2026	8.43 Call	Bond Future		359.9300	0.3599	359.3900	0.3594	0.150	0.0000	0.0000
2024/11/08	R186	05/02/2026	8.43 Put	Bond Future		680.4600	0.6805	679.9200	0.6799	0.079	0.0000	0.0000
2024/11/08	R202	07/11/2024		Bond Future		266.3300	266.3300	266.3300	266.3300	0.000	0.0000	0.0000
2024/11/08	R202	06/02/2025		Bond Future		266.7337	266.7337	266.5154	266.5154	0.082	0.0000	0.0000
2024/11/08	R202	06/02/2025	266.79 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R202	06/02/2025	266.79 Put	Bond Future		56.3500	0.0564	274.5800	0.2746	387.276	0.0000	0.0000
2024/11/08	R202	08/05/2025		Bond Future		272.2690	272.2690	272.0469	272.0469	0.082	0.0000	0.0000
2024/11/08	R202	08/05/2025	272.31 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R202	08/05/2025	272.31 Put	Bond Future		41.0300	0.0410	263.0700	0.2631	541.165	0.0000	0.0000
2024/11/08	R202	07/08/2025		Bond Future		272.4607	272.4607	272.2361	272.2361	0.082	0.0000	0.0000
2024/11/08	R202	07/08/2025	271.60 Call	Bond Future		860.6600	0.8607	636.1400	0.6361	26.087	0.0000	0.0000
2024/11/08	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R202	06/11/2025		Bond Future		277.8240	277.8240	277.5962	277.5962	0.082	0.0000	0.0000
2024/11/08	R202	06/11/2025	275.64 Call	Bond Future		2183.9600	2.1840	1956.1900	1.9562	10.429	0.0000	0.0000
2024/11/08	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R202	05/02/2026		Bond Future		277.3458	277.3458	277.3458	277.3458	0.000	0.0000	0.0000
2024/11/08	R202	05/02/2026	277.82 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R202	05/02/2026	277.82 Put	Bond Future		474.2300	0.4742	474.2300	0.4742	0.000	0.0000	0.0000
2024/11/08	R209	07/11/2024		Bond Future		12.2200	64.5320	12.2200	64.5320	0.000	0.0000	0.0000
2024/11/08	R209	06/02/2025		Bond Future		10.6490	73.9915	10.6274	74.1030	0.203	0.0000	0.0000
2024/11/08	R209	06/02/2025	12.44 Call	Bond Future		8535.9000	8.5359	8646.2000	8.6462	1.292	0.0000	0.0000
2024/11/08	R209	06/02/2025	12.44 Put	Bond Future		52.3400	0.0523	51.1900	0.0512	2.197	0.0000	0.0000
2024/11/08	R209	08/05/2025		Bond Future		10.7302	72.3538	10.7078	72.4677	0.209	0.0000	0.0000
2024/11/08	R209	08/05/2025	11.89 Call	Bond Future		6170.7800	6.1708	6288.5700	6.2886	1.909	0.0000	0.0000

0
0
0
0
1,983
0
1,983
0
0
0
0
0
0
0
0
0
0
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
12,623
0
0
6,367
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	
2024/11/08	R209	08/05/2025	11.89 Put	Bond Future	596.7700	0.5968	600.6300	0.6006	0.647	0.0000	0.0000
2024/11/08	R209	07/08/2025		Bond Future	10.8239	73.7896	10.8005	73.9061	0.216	0.0000	0.0000
2024/11/08	R209	07/08/2025	12.68 Call	Bond Future	9061.5100	9.0615	9172.3600	9.1724	1.223	0.0000	0.0000
2024/11/08	R209	07/08/2025	12.68 Put	Bond Future	550.2000	0.5502	544.5300	0.5445	1.031	0.0000	0.0000
2024/11/08	R209	06/11/2025		Bond Future	10.9296	72.0705	10.9054	72.1896	0.222	0.0000	0.0000
2024/11/08	R209	06/11/2025	11.27 Call	Bond Future	4351.2200	4.3512	4407.3200	4.4073	1.289	0.0000	0.0000
2024/11/08	R209	06/11/2025	11.27 Put	Bond Future	2709.9300	2.7099	2646.9600	2.6470	2.324	0.0000	0.0000
2024/11/08	R209	05/02/2026		Bond Future	11.0363	73.4984	11.0363	73.4984	0.000	0.0000	0.0000
2024/11/08	R209	05/02/2026	10.93 Call	Bond Future	3445.9800	3.4460	3441.9300	3.4419	0.118	0.0000	0.0000
2024/11/08	R209	05/02/2026	10.93 Put	Bond Future	3959.4000	3.9594	3955.3500	3.9554	0.102	0.0000	0.0000
2024/11/08	R210	07/11/2024		Bond Future	239.6900	239.6900	239.6900	239.6900	0.000	0.0000	0.0000
2024/11/08	R210	06/02/2025		Bond Future	244.9336	244.9336	244.6062	244.6062	0.134	0.0000	0.0000
2024/11/08	R210	06/02/2025	239.61 Call	Bond Future	5323.5600	5.3236	4996.2300	4.9962	6.149	0.0000	0.0000
2024/11/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R210	08/05/2025		Bond Future	246.6357	246.6357	246.3024	246.3024	0.135	0.0000	0.0000
2024/11/08	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R210	08/05/2025	248.03 Put	Bond Future	1394.3300	1.3943	1727.6200	1.7276	23.903	0.0000	0.0000
2024/11/08	R210	07/08/2025		Bond Future	251.5911	251.5911	251.2521	251.2521	0.135	0.0000	0.0000
2024/11/08	R210	07/08/2025	248.44 Call	Bond Future	3151.0700	3.1511	2812.1300	2.8121	10.756	0.0000	0.0000
2024/11/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R210	06/11/2025		Bond Future	253.1019	253.1019	252.7584	252.7584	0.136	0.0000	0.0000
2024/11/08	R210	06/11/2025	252.14 Call	Bond Future	961.9200	0.9619	618.3500	0.6184	35.717	0.0000	0.0000
2024/11/08	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R210	05/02/2026		Bond Future	257.4162	257.4162	257.4162	257.4162	0.000	0.0000	0.0000
2024/11/08	R210	05/02/2026	253.10 Call	Bond Future	4316.1500	4.3162	4316.1500	4.3162	0.000	0.0000	0.0000
2024/11/08	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	R213	07/11/2024		Bond Future	11.2200	82.6883	11.2200	82.6883	0.000	0.0000	0.0000
2024/11/08	R213	06/02/2025		Bond Future	9.6255	91.3369	9.6036	91.4282	0.227	0.0000	0.0000
2024/11/08	R213	06/02/2025	11.35 Call	Bond Future	6883.4100	6.8834	6974.2600	6.9743	1.320	0.0000	0.0000
2024/11/08	R213	06/02/2025	11.35 Put	Bond Future	43.1100	0.0431	42.7100	0.0427	0.928	0.0000	0.0000
2024/11/08	R213	08/05/2025		Bond Future	9.6931	89.6517	9.6700	89.7450	0.238	0.0000	0.0000
2024/11/08	R213	08/05/2025	10.52 Call	Bond Future	3894.5700	3.8946	3961.1000	3.9611	1.708	0.0000	0.0000
2024/11/08	R213	08/05/2025	10.52 Put	Bond Future	632.6300	0.6326	605.8500	0.6059	4.233	0.0000	0.0000
2024/11/08	R213	07/08/2025		Bond Future	9.7810	91.4315	9.7565	91.5270	0.250	0.0000	0.0000
2024/11/08	R213	07/08/2025	11.66 Call	Bond Future	7342.5800	7.3426	7430.7000	7.4307	1.200	0.0000	0.0000
2024/11/08	R213	07/08/2025	11.66 Put	Bond Future	378.1800	0.3782	370.7600	0.3708	1.962	0.0000	0.0000
2024/11/08	R213	06/11/2025		Bond Future	9.8937	89.6539	9.8676	89.7517	0.263	0.0000	0.0000
2024/11/08	R213	06/11/2025	10.05 Call	Bond Future	2763.4300	2.7634	2807.9500	2.8080	1.611	0.0000	0.0000

0
0
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
71,179
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	
2024/11/08	R213	06/11/2025	10.05 Put	Bond Future	2179.1600	2.1792	2125.8600	2.1259	2.446	0.0000	0.0000
2024/11/08	R213	05/02/2026		Bond Future	10.0253	91.3814	10.0253	91.3814	0.000	0.0000	0.0000
2024/11/08	R213	05/02/2026	9.89 Call	Bond Future	2344.9800	2.3450	2342.1500	2.3422	0.121	0.0000	0.0000
2024/11/08	R213	05/02/2026	9.89 Put	Bond Future	2833.8200	2.8338	2830.9900	2.8310	0.100	0.0000	0.0000
2024/11/08	R214	07/11/2024		Bond Future	12.6100	59.4367	12.6100	59.4367	0.000	0.0000	0.0000
2024/11/08	R214	06/02/2025		Bond Future	10.9961	69.3876	11.0003	69.3642	0.039	0.0000	0.0000
2024/11/08	R214	06/02/2025	12.71 Call	Bond Future	8619.9300	8.6199	8600.5000	8.6005	0.225	0.0000	0.0000
2024/11/08	R214	06/02/2025	12.71 Put	Bond Future	72.9700	0.0730	76.9700	0.0770	5.482	0.0000	0.0000
2024/11/08	R214	06/02/2025	13.63 Call	Bond Future	12467.6300	12.4676	12442.7600	12.4428	0.199	0.0000	0.0000
2024/11/08	R214	06/02/2025	13.63 Put	Bond Future	9.3500	0.0094	7.9100	0.0079	15.401	0.0000	0.0000
2024/11/08	R214	06/02/2025	12.25 Put	Bond Future	175.6600	0.1757	184.1200	0.1841	4.816	0.0000	0.0000
2024/11/08	R214	06/02/2025	12.25 Call	Bond Future	6600.2400	6.6002	6585.2700	6.5853	0.227	0.0000	0.0000
2024/11/08	R214	06/02/2025	11.75 Put	Bond Future	445.3800	0.4454	464.4400	0.4644	4.279	0.0000	0.0000
2024/11/08	R214	06/02/2025	11.75 Call	Bond Future	4425.4100	4.4254	4421.0400	4.4210	0.099	0.0000	0.0000
2024/11/08	R214	08/05/2025		Bond Future	11.0740	67.5064	11.0783	67.4826	0.039	0.0000	0.0000
2024/11/08	R214	08/05/2025	12.40 Call	Bond Future	7239.3700	7.2394	7242.7300	7.2427	0.046	0.0000	0.0000
2024/11/08	R214	08/05/2025	12.40 Put	Bond Future	547.3100	0.5473	574.4800	0.5745	4.964	0.0000	0.0000
2024/11/08	R214	07/08/2025		Bond Future	11.1632	68.8462	11.1677	68.8222	0.040	0.0000	0.0000
2024/11/08	R214	07/08/2025	12.97 Call	Bond Future	9357.2000	9.3572	9352.1800	9.3522	0.054	0.0000	0.0000
2024/11/08	R214	07/08/2025	12.97 Put	Bond Future	598.0600	0.5981	617.0200	0.6170	3.170	0.0000	0.0000
2024/11/08	R214	06/11/2025		Bond Future	11.2646	66.8828	11.2691	66.8586	0.040	0.0000	0.0000
2024/11/08	R214	06/11/2025	11.64 Call	Bond Future	4536.4500	4.5365	4804.6100	4.8046	5.911	0.0000	0.0000
2024/11/08	R214	06/11/2025	11.64 Put	Bond Future	2586.0000	2.5860	2878.3200	2.8783	11.304	0.0000	0.0000
2024/11/08	R214	05/02/2026		Bond Future	11.3939	68.0710	11.3939	68.0710	0.000	0.0000	0.0000
2024/11/08	R214	05/02/2026	11.26 Call	Bond Future	3613.3700	3.6134	3609.0400	3.6090	0.120	0.0000	0.0000
2024/11/08	R214	05/02/2026	11.26 Put	Bond Future	4317.4900	4.3175	4313.1600	4.3132	0.100	0.0000	0.0000
2024/11/08	R248	07/11/2024		Bond Future	12.7900	71.9030	12.7900	71.9030	0.000	0.0000	0.0000
2024/11/08	R248	06/02/2025		Bond Future	11.1798	83.9916	11.1788	83.9982	0.009	0.0000	0.0000
2024/11/08	R248	06/02/2025	12.71 Call	Bond Future	9507.1900	9.5072	9522.0400	9.5220	0.156	0.0000	0.0000
2024/11/08	R248	06/02/2025	12.71 Put	Bond Future	131.9600	0.1320	140.2700	0.1403	6.297	0.0000	0.0000
2024/11/08	R248	06/02/2025	10.30 Put	Bond Future	6607.2000	6.6072	6595.0200	6.5950	0.184	0.0000	0.0000
2024/11/08	R248	06/02/2025	10.30 Call	Bond Future	205.9900	0.2060	200.3500	0.2004	2.738	0.0000	0.0000
2024/11/08	R248	06/02/2025	11.00 Put	Bond Future	2654.4100	2.6544	2685.5300	2.6855	1.172	0.0000	0.0000
2024/11/08	R248	06/02/2025	11.00 Call	Bond Future	1412.7400	1.4127	1450.4000	1.4504	2.666	0.0000	0.0000
2024/11/08	R248	06/02/2025	11.70 Call	Bond Future	4247.2400	4.2472	4285.1400	4.2851	0.892	0.0000	0.0000
2024/11/08	R248	06/02/2025	11.70 Put	Bond Future	829.9600	0.8300	861.3200	0.8613	3.778	0.0000	0.0000
2024/11/08	R248	08/05/2025		Bond Future	11.2612	81.2660	11.2601	81.2729	0.009	0.0000	0.0000
2024/11/08	R248	08/05/2025	12.60 Call	Bond Future	8884.7400	8.8847	8929.2900	8.9293	0.501	0.0000	0.0000

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
0
273,993
0
0
0
660
0
660
0
660
15,902
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
2024/11/08	R248	08/05/2025	12.60 Put	Bond Future	675.2600	0.6753	712.9400	0.7129	5.580	0.0000	0.0000
2024/11/08	R248	07/08/2025		Bond Future	11.3539	82.8787	11.3528	82.8861	0.010	0.0000	0.0000
2024/11/08	R248	07/08/2025	13.21 Call	Bond Future	11575.2900	11.5753	11668.0100	11.6680	0.801	0.0000	0.0000
2024/11/08	R248	07/08/2025	13.21 Put	Bond Future	730.5600	0.7306	815.9200	0.8159	11.684	0.0000	0.0000
2024/11/08	R248	06/11/2025		Bond Future	11.4583	80.0447	11.4571	80.0526	0.011	0.0000	0.0000
2024/11/08	R248	06/11/2025	11.74 Call	Bond Future	5224.0800	5.2241	5430.5900	5.4306	3.953	0.0000	0.0000
2024/11/08	R248	06/11/2025	11.74 Put	Bond Future	3421.5800	3.4216	3620.1900	3.6202	5.805	0.0000	0.0000
2024/11/08	R248	05/02/2026		Bond Future	11.5846	81.5030	11.5846	81.5030	0.000	0.0000	0.0000
2024/11/08	R248	05/02/2026	11.46 Call	Bond Future	4506.1200	4.5061	4500.7600	4.5008	0.119	0.0000	0.0000
2024/11/08	R248	05/02/2026	11.46 Put	Bond Future	5310.6000	5.3106	5305.2400	5.3052	0.101	0.0000	0.0000
2024/11/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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

1508254