



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 14/11/2024 TO 14/11/2024

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
2024/11/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/14	2029	06/02/2025		Bond Future	134.8802	134.8802	134.8161	0.048	0.0000	0.0000
2024/11/14	2029	06/02/2025	132.40 Call	Bond Future	2480.2300	2.4802	2416.1200	2.585	0.0000	0.0000
2024/11/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2029	08/05/2025		Bond Future	136.2619	136.2619	136.1967	0.048	0.0000	0.0000
2024/11/14	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2029	08/05/2025	137.85 Put	Bond Future	1588.1100	1.5881	1653.3100	4.106	0.0000	0.0000

Open Interest

0

0

0

0

0

0

8,604

0

0

728

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	
2024/11/14	2029	07/08/2025		Bond Future	139.0036	139.0036	138.9377	138.9377	0.047	0.0000	0.0000
2024/11/14	2029	07/08/2025	137.41 Call	Bond Future	1593.6300	1.5936	1527.6900	1.5277	4.138	0.0000	0.0000
2024/11/14	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2029	06/11/2025		Bond Future	140.2994	140.2994	140.2327	140.2327	0.048	0.0000	0.0000
2024/11/14	2029	06/11/2025	139.79 Call	Bond Future	509.4100	0.5094	442.7400	0.4427	13.088	0.0000	0.0000
2024/11/14	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2029	05/02/2026		Bond Future	142.8903	142.8903	142.8233	142.8233	0.047	0.0000	0.0000
2024/11/14	2029	05/02/2026	140.11 Call	Bond Future	2780.3400	2.7803	2713.3100	2.7133	2.411	0.0000	0.0000
2024/11/14	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2030	06/02/2025	8.68 Put	Bond Future	2324.2500	2.3243	2317.6600	2.3177	0.284	0.0000	0.0000
2024/11/14	2030	06/02/2025	8.68 Call	Bond Future	374.4600	0.3745	370.0800	0.3701	1.170	0.0000	0.0000
2024/11/14	2030	06/02/2025	9.18 Put	Bond Future	1094.8900	1.0949	1087.4000	1.0874	0.684	0.0000	0.0000
2024/11/14	2030	06/02/2025	9.18 Call	Bond Future	1072.5000	1.0725	1067.2200	1.0672	0.492	0.0000	0.0000
2024/11/14	2030	06/02/2025	9.69 Call	Bond Future	2313.1700	2.3132	2309.5900	2.3096	0.155	0.0000	0.0000
2024/11/14	2030	06/02/2025	9.69 Put	Bond Future	417.8100	0.4178	412.0200	0.4120	1.386	0.0000	0.0000
2024/11/14	2030	06/02/2025		Bond Future	9.1859	95.5901	9.1853	95.5923	0.006	0.0000	0.0000
2024/11/14	2030	06/02/2025	10.68 Call	Bond Future	5530.0400	5.5300	5530.7100	5.5307	0.012	0.0000	0.0000
2024/11/14	2030	06/02/2025	10.68 Put	Bond Future	45.9700	0.0460	44.4300	0.0444	3.350	0.0000	0.0000
2024/11/14	2030	08/05/2025		Bond Future	9.2464	97.5516	9.2458	97.5541	0.007	0.0000	0.0000
2024/11/14	2030	08/05/2025	9.93 Call	Bond Future	3116.4900	3.1165	3114.5500	3.1146	0.062	0.0000	0.0000
2024/11/14	2030	08/05/2025	9.93 Put	Bond Future	662.4400	0.6624	658.0200	0.6580	0.667	0.0000	0.0000
2024/11/14	2030	08/05/2025	11.86 Call	Bond Future	9011.7900	9.0118	9013.5400	9.0135	0.019	0.0000	0.0000
2024/11/14	2030	08/05/2025	11.86 Put	Bond Future	37.4200	0.0374	36.6900	0.0367	1.951	0.0000	0.0000
2024/11/14	2030	08/05/2025	10.31 Put	Bond Future	408.4500	0.4085	404.9100	0.4049	0.867	0.0000	0.0000
2024/11/14	2030	08/05/2025	10.31 Call	Bond Future	4193.0900	4.1931	4192.0300	4.1920	0.025	0.0000	0.0000
2024/11/14	2030	08/05/2025	12.28 Call	Bond Future	10332.7100	10.3327	10334.8300	10.3348	0.021	0.0000	0.0000
2024/11/14	2030	08/05/2025	12.28 Put	Bond Future	15.1900	0.0152	14.8300	0.0148	2.370	0.0000	0.0000
2024/11/14	2030	08/05/2025	10.69 Put	Bond Future	250.1000	0.2501	247.4000	0.2474	1.080	0.0000	0.0000
2024/11/14	2030	08/05/2025	10.69 Call	Bond Future	5341.9200	5.3419	5341.7000	5.3417	0.004	0.0000	0.0000
2024/11/14	2030	08/05/2025	8.68 Put	Bond Future	2754.4900	2.7545	2749.1600	2.7492	0.194	0.0000	0.0000
2024/11/14	2030	08/05/2025	8.68 Call	Bond Future	660.3500	0.6604	657.5000	0.6575	0.432	0.0000	0.0000
2024/11/14	2030	08/05/2025	9.18 Put	Bond Future	1626.6400	1.6266	1621.0900	1.6211	0.341	0.0000	0.0000
2024/11/14	2030	08/05/2025	9.18 Call	Bond Future	1383.9200	1.3839	1380.8500	1.3809	0.222	0.0000	0.0000
2024/11/14	2030	08/05/2025	9.99 Call	Bond Future	3280.1500	3.2802	3278.3500	3.2784	0.055	0.0000	0.0000
2024/11/14	2030	08/05/2025	9.99 Put	Bond Future	614.4300	0.6144	610.1500	0.6102	0.697	0.0000	0.0000
2024/11/14	2030	08/05/2025	8.95 Put	Bond Future	2092.8500	2.0929	2087.2900	2.0873	0.266	0.0000	0.0000
2024/11/14	2030	08/05/2025	8.95 Call	Bond Future	1003.9000	1.0039	1000.8200	1.0008	0.307	0.0000	0.0000
2024/11/14	2030	08/05/2025	9.45 Put	Bond Future	1191.0300	1.1910	1185.7200	1.1857	0.446	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
800
0
800
0
800
155,668
0
0
0
0
0
0
1,640
0
1,640
0
2,280
0
2,280
0
800
0
800
0
800
0
1,320
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	
2024/11/14	2030	08/05/2025	9.45 Call	Bond Future	1930.1100	1.9301	1927.2800	1.9273	0.147	0.0000	0.0000
2024/11/14	2030	07/08/2025	12.12 Call	Bond Future	9222.0400	9.2220	9223.9400	9.2239	0.021	0.0000	0.0000
2024/11/14	2030	07/08/2025	12.12 Put	Bond Future	97.4800	0.0975	96.4200	0.0964	1.087	0.0000	0.0000
2024/11/14	2030	07/08/2025	10.48 Put	Bond Future	651.1000	0.6511	647.6300	0.6476	0.533	0.0000	0.0000
2024/11/14	2030	07/08/2025	10.48 Call	Bond Future	4547.1200	4.5471	4546.6100	4.5466	0.011	0.0000	0.0000
2024/11/14	2030	07/08/2025		Bond Future	9.3315	95.4803	9.3306	95.4833	0.009	0.0000	0.0000
2024/11/14	2030	07/08/2025	11.11 Call	Bond Future	6314.5700	6.3146	6314.9800	6.3150	0.006	0.0000	0.0000
2024/11/14	2030	07/08/2025	11.11 Put	Bond Future	364.8400	0.3648	362.2900	0.3623	0.699	0.0000	0.0000
2024/11/14	2030	06/11/2025		Bond Future	9.4281	97.3372	9.4271	97.3406	0.011	0.0000	0.0000
2024/11/14	2030	06/11/2025	9.54 Call	Bond Future	2214.5800	2.2146	2213.6400	2.2136	0.042	0.0000	0.0000
2024/11/14	2030	06/11/2025	9.54 Put	Bond Future	1844.5300	1.8445	1840.1000	1.8401	0.240	0.0000	0.0000
2024/11/14	2030	05/02/2026		Bond Future	9.5789	95.0995	9.5775	95.1037	0.014	0.0000	0.0000
2024/11/14	2030	05/02/2026	9.49 Call	Bond Future	2043.2400	2.0432	2042.8500	2.0429	0.019	0.0000	0.0000
2024/11/14	2030	05/02/2026	9.49 Put	Bond Future	2322.5800	2.3226	2318.0500	2.3181	0.195	0.0000	0.0000
2024/11/14	2032	06/02/2025	9.42 Put	Bond Future	2510.5100	2.5105	2518.5900	2.5186	0.322	0.0000	0.0000
2024/11/14	2032	06/02/2025	9.42 Call	Bond Future	615.8800	0.6159	602.8400	0.6028	2.117	0.0000	0.0000
2024/11/14	2032	06/02/2025	9.92 Put	Bond Future	1167.0800	1.1671	1168.0100	1.1680	0.080	0.0000	0.0000
2024/11/14	2032	06/02/2025	9.92 Call	Bond Future	1690.1400	1.6901	1669.9500	1.6700	1.195	0.0000	0.0000
2024/11/14	2032	06/02/2025	10.61 Call	Bond Future	4057.9600	4.0580	4034.6600	4.0347	0.574	0.0000	0.0000
2024/11/14	2032	06/02/2025	10.61 Put	Bond Future	326.5900	0.3266	324.4100	0.3244	0.668	0.0000	0.0000
2024/11/14	2032	06/02/2025		Bond Future	9.8104	95.1457	9.8148	95.1246	0.045	0.0000	0.0000
2024/11/14	2032	06/02/2025	11.72 Call	Bond Future	8629.5300	8.6295	8607.6100	8.6076	0.254	0.0000	0.0000
2024/11/14	2032	06/02/2025	11.72 Put	Bond Future	31.6300	0.0316	30.8300	0.0308	2.529	0.0000	0.0000
2024/11/14	2032	08/05/2025		Bond Future	9.8833	92.9333	9.8879	92.9120	0.046	0.0000	0.0000
2024/11/14	2032	08/05/2025	10.91 Call	Bond Future	5204.4400	5.2044	5182.8600	5.1829	0.415	0.0000	0.0000
2024/11/14	2032	08/05/2025	10.91 Put	Bond Future	575.9300	0.5759	575.7200	0.5757	0.036	0.0000	0.0000
2024/11/14	2032	08/05/2025	9.42 Put	Bond Future	3215.0500	3.2151	3224.3700	3.2244	0.290	0.0000	0.0000
2024/11/14	2032	08/05/2025	9.42 Call	Bond Future	1024.7800	1.0248	1012.7300	1.0127	1.176	0.0000	0.0000
2024/11/14	2032	08/05/2025	9.92 Put	Bond Future	1886.3700	1.8864	1890.9500	1.8910	0.243	0.0000	0.0000
2024/11/14	2032	08/05/2025	9.92 Call	Bond Future	2057.0500	2.0571	2040.2600	2.0403	0.816	0.0000	0.0000
2024/11/14	2032	08/05/2025	10.97 Call	Bond Future	5424.0900	5.4241	5402.4000	5.4024	0.400	0.0000	0.0000
2024/11/14	2032	08/05/2025	10.97 Put	Bond Future	534.3300	0.5343	534.0100	0.5340	0.060	0.0000	0.0000
2024/11/14	2032	07/08/2025		Bond Future	9.9736	94.7799	9.9784	94.7585	0.047	0.0000	0.0000
2024/11/14	2032	07/08/2025	12.01 Call	Bond Future	9024.0400	9.0240	9002.3800	9.0024	0.240	0.0000	0.0000
2024/11/14	2032	07/08/2025	12.01 Put	Bond Future	375.4900	0.3755	375.2000	0.3752	0.077	0.0000	0.0000
2024/11/14	2032	06/11/2025		Bond Future	10.0815	92.4621	10.0864	92.4407	0.049	0.0000	0.0000
2024/11/14	2032	06/11/2025	10.42 Call	Bond Future	3764.6700	3.7647	3747.9000	3.7479	0.445	0.0000	0.0000
2024/11/14	2032	06/11/2025	10.42 Put	Bond Future	2298.4300	2.2984	2303.0600	2.3031	0.201	0.0000	0.0000

680
0
1,054
0
1,054
0
0
0
0
0
0
0
0
0
0
0
800
0
800
0
800
110,539
0
0
37,405
0
0
0
800
0
800
0
800
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	
2024/11/14	2032	05/02/2026		Bond Future	10.2284	94.1410	10.2334	94.1198	0.049	0.0000	0.0000
2024/11/14	2032	05/02/2026	10.16 Call	Bond Future	2977.9400	2.9779	2963.8400	2.9638	0.473	0.0000	0.0000
2024/11/14	2032	05/02/2026	10.16 Put	Bond Future	3267.3600	3.2674	3274.4600	3.2745	0.217	0.0000	0.0000
2024/11/14	2033	06/02/2025		Bond Future	128.1423	128.1423	128.1349	128.1349	0.006	0.0000	0.0000
2024/11/14	2033	06/02/2025	124.94 Call	Bond Future	3202.2900	3.2023	3194.8800	3.1949	0.231	0.0000	0.0000
2024/11/14	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2033	08/05/2025		Bond Future	129.2845	129.2845	129.2772	129.2772	0.006	0.0000	0.0000
2024/11/14	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2033	08/05/2025	130.62 Put	Bond Future	1335.4600	1.3355	1342.7700	1.3428	0.547	0.0000	0.0000
2024/11/14	2033	07/08/2025		Bond Future	131.8860	131.8860	131.8790	131.8790	0.005	0.0000	0.0000
2024/11/14	2033	07/08/2025	128.65 Call	Bond Future	3235.9500	3.2360	3229.0200	3.2290	0.214	0.0000	0.0000
2024/11/14	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2033	06/11/2025		Bond Future	132.9402	132.9402	132.9336	132.9336	0.005	0.0000	0.0000
2024/11/14	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2033	06/11/2025	133.14 Put	Bond Future	199.8400	0.1998	206.4000	0.2064	3.283	0.0000	0.0000
2024/11/14	2033	05/02/2026		Bond Future	135.3953	135.3953	135.3895	135.3895	0.004	0.0000	0.0000
2024/11/14	2033	05/02/2026	132.88 Call	Bond Future	2515.3400	2.5153	2509.4500	2.5095	0.234	0.0000	0.0000
2024/11/14	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2037	06/02/2025		Bond Future	10.8816	84.5226	10.8909	84.4677	0.086	0.0000	0.0000
2024/11/14	2037	06/02/2025	12.76 Call	Bond Future	10115.1800	10.1152	10059.7700	10.0598	0.548	0.0000	0.0000
2024/11/14	2037	06/02/2025	12.76 Put	Bond Future	53.2600	0.0533	52.7200	0.0527	1.014	0.0000	0.0000
2024/11/14	2037	08/05/2025		Bond Future	10.9762	86.2569	10.9859	86.2011	0.088	0.0000	0.0000
2024/11/14	2037	08/05/2025	12.25 Call	Bond Future	7509.1800	7.5092	7457.0300	7.4570	0.694	0.0000	0.0000
2024/11/14	2037	08/05/2025	12.25 Put	Bond Future	604.1000	0.6041	607.7200	0.6077	0.599	0.0000	0.0000
2024/11/14	2037	08/05/2025	12.55 Put	Bond Future	426.4400	0.4264	428.6100	0.4286	0.509	0.0000	0.0000
2024/11/14	2037	08/05/2025	12.55 Call	Bond Future	8840.0100	8.8400	8786.4100	8.7864	0.606	0.0000	0.0000
2024/11/14	2037	08/05/2025	13.30 Put	Bond Future	156.8300	0.1568	157.2400	0.1572	0.261	0.0000	0.0000
2024/11/14	2037	08/05/2025	13.30 Call	Bond Future	12161.0600	12.1611	12105.7000	12.1057	0.455	0.0000	0.0000
2024/11/14	2037	08/05/2025	13.35 Put	Bond Future	144.3500	0.1444	144.7000	0.1447	0.242	0.0000	0.0000
2024/11/14	2037	08/05/2025	13.35 Call	Bond Future	12379.1400	12.3791	12323.7200	12.3237	0.448	0.0000	0.0000
2024/11/14	2037	07/08/2025		Bond Future	11.0864	83.7101	11.0964	83.6536	0.090	0.0000	0.0000
2024/11/14	2037	07/08/2025	13.01 Call	Bond Future	10545.8100	10.5458	10492.6300	10.4926	0.504	0.0000	0.0000
2024/11/14	2037	07/08/2025	13.01 Put	Bond Future	608.2900	0.6083	611.5900	0.6116	0.543	0.0000	0.0000
2024/11/14	2037	07/08/2025	12.17 Call	Bond Future	7074.9700	7.0750	7026.5500	7.0266	0.684	0.0000	0.0000
2024/11/14	2037	07/08/2025	12.17 Put	Bond Future	1258.8600	1.2589	1266.9200	1.2669	0.640	0.0000	0.0000
2024/11/14	2037	07/08/2025	11.42 Call	Bond Future	4247.8700	4.2479	4207.6200	4.2076	0.948	0.0000	0.0000
2024/11/14	2037	07/08/2025	11.42 Put	Bond Future	2393.8400	2.3938	2410.0700	2.4101	0.678	0.0000	0.0000
2024/11/14	2037	07/08/2025	10.55 Put	Bond Future	4859.2900	4.8593	4890.2900	4.8903	0.638	0.0000	0.0000

0

0

0

6,341

0

0

5,288

0

0

0

0

0

0

0

0

0

0

165,999

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

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	
2024/11/14	2037	07/08/2025	10.55 Call	Bond Future	1753.1600	1.7532	1727.6800	1.7277	1.453	0.0000	0.0000
2024/11/14	2037	07/08/2025	11.82 Call	Bond Future	5704.4500	5.7045	5659.2900	5.6593	0.792	0.0000	0.0000
2024/11/14	2037	07/08/2025	11.82 Put	Bond Future	1702.7600	1.7028	1714.0800	1.7141	0.665	0.0000	0.0000
2024/11/14	2037	07/08/2025	11.07 Call	Bond Future	3110.9700	3.1110	3076.1000	3.0761	1.121	0.0000	0.0000
2024/11/14	2037	07/08/2025	11.07 Put	Bond Future	3203.5100	3.2035	3225.1200	3.2251	0.675	0.0000	0.0000
2024/11/14	2037	07/08/2025	10.34 Put	Bond Future	5703.6700	5.7037	5738.5900	5.7386	0.612	0.0000	0.0000
2024/11/14	2037	07/08/2025	10.34 Call	Bond Future	1337.7000	1.3377	1316.1400	1.3161	1.612	0.0000	0.0000
2024/11/14	2037	07/08/2025	10.64 Put	Bond Future	4530.9000	4.5309	4560.2000	4.5602	0.647	0.0000	0.0000
2024/11/14	2037	07/08/2025	10.64 Call	Bond Future	1957.0400	1.9570	1929.8600	1.9299	1.389	0.0000	0.0000
2024/11/14	2037	06/11/2025		Bond Future	11.2008	85.3369	11.2111	85.2798	0.092	0.0000	0.0000
2024/11/14	2037	06/11/2025	11.63 Call	Bond Future	5183.6200	5.1836	5143.1300	5.1431	0.781	0.0000	0.0000
2024/11/14	2037	06/11/2025	11.63 Put	Bond Future	2853.3800	2.8534	2870.0600	2.8701	0.585	0.0000	0.0000
2024/11/14	2037	05/02/2026		Bond Future	11.3440	82.6288	11.3547	82.5712	0.094	0.0000	0.0000
2024/11/14	2037	05/02/2026	11.20 Call	Bond Future	3788.8600	3.7889	3755.7400	3.7557	0.874	0.0000	0.0000
2024/11/14	2037	05/02/2026	11.20 Put	Bond Future	4573.7100	4.5737	4598.2700	4.5983	0.537	0.0000	0.0000
2024/11/14	2038	06/02/2025		Bond Future	137.2533	137.2533	137.3201	137.3201	0.049	0.0000	0.0000
2024/11/14	2038	06/02/2025	135.23 Call	Bond Future	2023.3100	2.0233	2090.1000	2.0901	3.301	0.0000	0.0000
2024/11/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2038	08/05/2025		Bond Future	140.1031	140.1031	140.1717	140.1717	0.049	0.0000	0.0000
2024/11/14	2038	08/05/2025	139.68 Call	Bond Future	423.0700	0.4231	491.6600	0.4917	16.212	0.0000	0.0000
2024/11/14	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2038	07/08/2025		Bond Future	140.7803	140.7803	140.8507	140.8507	0.050	0.0000	0.0000
2024/11/14	2038	07/08/2025	139.56 Call	Bond Future	1220.3300	1.2203	1290.7400	1.2907	5.770	0.0000	0.0000
2024/11/14	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2038	06/11/2025		Bond Future	143.5547	143.5547	143.6272	143.6272	0.050	0.0000	0.0000
2024/11/14	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2038	06/11/2025	143.88 Put	Bond Future	325.2900	0.3253	252.8300	0.2528	22.276	0.0000	0.0000
2024/11/14	2038	05/02/2026		Bond Future	144.0279	144.0279	144.1025	144.1025	0.052	0.0000	0.0000
2024/11/14	2038	05/02/2026	143.20 Call	Bond Future	827.8900	0.8279	902.4800	0.9025	9.010	0.0000	0.0000
2024/11/14	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2040	06/02/2025	11.00 Put	Bond Future	2578.5800	2.5786	2643.8600	2.6439	2.532	0.0000	0.0000
2024/11/14	2040	06/02/2025	11.00 Call	Bond Future	1233.0200	1.2330	1174.6000	1.1746	4.738	0.0000	0.0000
2024/11/14	2040	06/02/2025	11.70 Call	Bond Future	3820.8000	3.8208	3720.1700	3.7202	2.634	0.0000	0.0000
2024/11/14	2040	06/02/2025	11.70 Put	Bond Future	817.6800	0.8177	840.7500	0.8408	2.821	0.0000	0.0000
2024/11/14	2040	06/02/2025	12.20 Call	Bond Future	6232.7400	6.2327	6117.7100	6.1177	1.846	0.0000	0.0000
2024/11/14	2040	06/02/2025	12.20 Put	Bond Future	325.3800	0.3254	334.0500	0.3341	2.665	0.0000	0.0000
2024/11/14	2040	06/02/2025		Bond Future	11.2108	84.3992	11.2304	84.2755	0.175	0.0000	0.0000
2024/11/14	2040	06/02/2025	12.95 Call	Bond Future	10049.1600	10.0492	9926.9800	9.9270	1.216	0.0000	0.0000

2,341

0

2,541

0

2,541

0

2,541

0

200

0

0

0

0

0

0

2,650

0

0

480

0

0

0

0

0

0

0

0

0

0

0

0

780

0

780

0

780

69,124

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	
2024/11/14	2040	06/02/2025	12.95 Put	Bond Future	75.2900	0.0753	76.8100	0.0768	2.019	0.0000	0.0000
2024/11/14	2040	08/05/2025		Bond Future	11.3092	86.1310	11.3295	86.0049	0.180	0.0000	0.0000
2024/11/14	2040	08/05/2025	12.63 Call	Bond Future	8288.5900	8.2886	8176.2400	8.1762	1.355	0.0000	0.0000
2024/11/14	2040	08/05/2025	12.63 Put	Bond Future	657.1300	0.6571	670.8700	0.6709	2.091	0.0000	0.0000
2024/11/14	2040	08/05/2025	13.43 Put	Bond Future	252.8600	0.2529	257.9900	0.2580	2.029	0.0000	0.0000
2024/11/14	2040	08/05/2025	13.43 Call	Bond Future	12000.4700	12.0005	11879.5100	11.8795	1.008	0.0000	0.0000
2024/11/14	2040	08/05/2025	12.75 Put	Bond Future	575.0300	0.5750	586.9900	0.5870	2.080	0.0000	0.0000
2024/11/14	2040	08/05/2025	12.75 Call	Bond Future	8846.7700	8.8468	8732.6400	8.7326	1.290	0.0000	0.0000
2024/11/14	2040	08/05/2025	13.50 Put	Bond Future	227.0900	0.2271	231.7100	0.2317	2.034	0.0000	0.0000
2024/11/14	2040	08/05/2025	13.50 Call	Bond Future	12318.3400	12.3183	12196.8700	12.1969	0.986	0.0000	0.0000
2024/11/14	2040	07/08/2025		Bond Future	11.4223	83.3309	11.4433	83.2027	0.184	0.0000	0.0000
2024/11/14	2040	07/08/2025	13.29 Call	Bond Future	10998.5700	10.9986	10882.8600	10.8829	1.052	0.0000	0.0000
2024/11/14	2040	07/08/2025	13.29 Put	Bond Future	689.8900	0.6899	702.3900	0.7024	1.812	0.0000	0.0000
2024/11/14	2040	06/11/2025		Bond Future	11.5386	84.9501	11.5604	84.8197	0.189	0.0000	0.0000
2024/11/14	2040	06/11/2025	11.84 Call	Bond Future	5109.5100	5.1095	5026.9500	5.0270	1.616	0.0000	0.0000
2024/11/14	2040	06/11/2025	11.84 Put	Bond Future	3332.9900	3.3330	3380.7600	3.3808	1.433	0.0000	0.0000
2024/11/14	2040	05/02/2026		Bond Future	11.6818	81.9838	11.7043	81.8516	0.193	0.0000	0.0000
2024/11/14	2040	05/02/2026	11.49 Call	Bond Future	3922.8200	3.9228	3853.8700	3.8539	1.758	0.0000	0.0000
2024/11/14	2040	05/02/2026	11.49 Put	Bond Future	5059.4300	5.0594	5122.6600	5.1227	1.250	0.0000	0.0000
2024/11/14	2044	06/02/2025	13.75 Call	Bond Future	13653.3200	13.6533	13559.1300	13.5591	0.690	0.0000	0.0000
2024/11/14	2044	06/02/2025	13.75 Put	Bond Future	15.2800	0.0153	15.2300	0.0152	0.327	0.0000	0.0000
2024/11/14	2044	06/02/2025	12.50 Put	Bond Future	239.5400	0.2395	242.4800	0.2425	1.227	0.0000	0.0000
2024/11/14	2044	06/02/2025	12.50 Call	Bond Future	7423.9100	7.4239	7332.7100	7.3327	1.228	0.0000	0.0000
2024/11/14	2044	06/02/2025	12.00 Put	Bond Future	601.8800	0.6019	611.6600	0.6117	1.625	0.0000	0.0000
2024/11/14	2044	06/02/2025	12.00 Call	Bond Future	4907.8500	4.9079	4823.4900	4.8235	1.719	0.0000	0.0000
2024/11/14	2044	06/02/2025		Bond Future	11.3072	80.4504	11.3217	80.3562	0.128	0.0000	0.0000
2024/11/14	2044	06/02/2025	13.02 Call	Bond Future	10080.9700	10.0810	9987.4100	9.9874	0.928	0.0000	0.0000
2024/11/14	2044	06/02/2025	13.02 Put	Bond Future	89.7200	0.0897	90.3000	0.0903	0.646	0.0000	0.0000
2024/11/14	2044	08/05/2025		Bond Future	11.4011	82.1010	11.4160	82.0052	0.131	0.0000	0.0000
2024/11/14	2044	08/05/2025	12.72 Call	Bond Future	8479.7300	8.4797	8392.9800	8.3930	1.023	0.0000	0.0000
2024/11/14	2044	08/05/2025	12.72 Put	Bond Future	703.5200	0.7035	712.6400	0.7126	1.296	0.0000	0.0000
2024/11/14	2044	08/05/2025	Call	Bond Future	12.9300	0.0129	12.0200	0.0120	7.038	0.0000	0.0000
2024/11/14	2044	08/05/2025	Put	Bond Future	17911.9000	17.9119	18006.8600	18.0069	0.530	0.0000	0.0000
2024/11/14	2044	08/05/2025	12.40 Call	Bond Future	7002.7000	7.0027	6920.1800	6.9202	1.178	0.0000	0.0000
2024/11/14	2044	08/05/2025	12.40 Put	Bond Future	995.6900	0.9957	1009.0400	1.0090	1.341	0.0000	0.0000
2024/11/14	2044	08/05/2025	11.65 Call	Bond Future	3794.4200	3.7944	3728.7600	3.7288	1.730	0.0000	0.0000
2024/11/14	2044	08/05/2025	11.65 Put	Bond Future	2224.9900	2.2250	2255.2000	2.2552	1.358	0.0000	0.0000
2024/11/14	2044	08/05/2025	10.92 Put	Bond Future	4649.9700	4.6500	4706.5400	4.7065	1.217	0.0000	0.0000

0
3,900
0
0
0
7,500
0
15,000
0
7,500
16
0
0
0
0
0
0
0
0
0
0
449
0
449
0
449
71,974
0
0
8,697
0
0
0
0
0
2,490
0
2,490
0

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/11/14	2044	08/05/2025	10.92 Call			Bond Future	1470.0600	1.4701	1430.7600	1.4308	2.673	0.0000	0.0000
2024/11/14	2044	07/08/2025				Bond Future	11.5082	79.3462	11.5236	79.2488	0.134	0.0000	0.0000
2024/11/14	2044	07/08/2025	13.34 Call			Bond Future	11069.1800	11.0692	10980.6200	10.9806	0.800	0.0000	0.0000
2024/11/14	2044	07/08/2025	13.34 Put			Bond Future	760.9800	0.7610	769.8000	0.7698	1.159	0.0000	0.0000
2024/11/14	2044	06/11/2025				Bond Future	11.6178	80.8878	11.6338	80.7888	0.138	0.0000	0.0000
2024/11/14	2044	06/11/2025	11.88 Call			Bond Future	5067.4500	5.0675	5003.8000	5.0038	1.256	0.0000	0.0000
2024/11/14	2044	06/11/2025	11.88 Put			Bond Future	3468.4400	3.4684	3503.7700	3.5038	1.019	0.0000	0.0000
2024/11/14	2044	05/02/2026				Bond Future	11.7518	77.9728	11.7683	77.8726	0.140	0.0000	0.0000
2024/11/14	2044	05/02/2026	11.56 Call			Bond Future	4005.8100	4.0058	3952.0200	3.9520	1.343	0.0000	0.0000
2024/11/14	2044	05/02/2026	11.56 Put			Bond Future	5185.7300	5.1857	5232.1500	5.2322	0.895	0.0000	0.0000
2024/11/14	2046	06/02/2025				Bond Future	119.3049	119.3049	119.2091	119.2091	0.080	0.0000	0.0000
2024/11/14	2046	06/02/2025	114.01 Call			Bond Future	5294.8500	5.2949	5199.0600	5.1991	1.809	0.0000	0.0000
2024/11/14	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2046	08/05/2025				Bond Future	119.5522	119.5522	119.4546	119.4546	0.082	0.0000	0.0000
2024/11/14	2046	08/05/2025	121.97 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2046	08/05/2025	121.97 Put			Bond Future	2417.8400	2.4178	2515.4400	2.5154	4.037	0.0000	0.0000
2024/11/14	2046	07/08/2025				Bond Future	121.9571	121.9571	121.8581	121.8581	0.081	0.0000	0.0000
2024/11/14	2046	07/08/2025	118.69 Call			Bond Future	3267.0600	3.2671	3168.1000	3.1681	3.029	0.0000	0.0000
2024/11/14	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2046	06/11/2025				Bond Future	122.0900	122.0900	121.9895	121.9895	0.082	0.0000	0.0000
2024/11/14	2046	06/11/2025	125.41 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2046	06/11/2025	125.41 Put			Bond Future	3320.0000	3.3200	3420.4700	3.4205	3.026	0.0000	0.0000
2024/11/14	2046	05/02/2026				Bond Future	124.3418	124.3418	124.2402	124.2402	0.082	0.0000	0.0000
2024/11/14	2046	05/02/2026	121.65 Call			Bond Future	2691.7500	2.6918	2590.2200	2.5902	3.772	0.0000	0.0000
2024/11/14	2046	05/02/2026	121.65 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2050	06/02/2025				Bond Future	118.1306	118.1306	118.0241	118.0241	0.090	0.0000	0.0000
2024/11/14	2050	06/02/2025	115.60 Call			Bond Future	2530.6100	2.5306	2424.0500	2.4241	4.211	0.0000	0.0000
2024/11/14	2050	06/02/2025	115.60 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2050	08/05/2025				Bond Future	120.5834	120.5834	120.4749	120.4749	0.090	0.0000	0.0000
2024/11/14	2050	08/05/2025	121.16 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2050	08/05/2025	121.16 Put			Bond Future	576.5900	0.5766	685.0800	0.6851	18.816	0.0000	0.0000
2024/11/14	2050	07/08/2025				Bond Future	120.6227	120.6227	120.5125	120.5125	0.091	0.0000	0.0000
2024/11/14	2050	07/08/2025	119.89 Call			Bond Future	732.6700	0.7327	622.4900	0.6225	15.038	0.0000	0.0000
2024/11/14	2050	07/08/2025	119.89 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2050	06/11/2025				Bond Future	122.9997	122.9997	122.8879	122.8879	0.091	0.0000	0.0000
2024/11/14	2050	06/11/2025	124.42 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	2050	06/11/2025	124.42 Put			Bond Future	1420.3100	1.4203	1532.1100	1.5321	7.872	0.0000	0.0000
2024/11/14	2050	05/02/2026				Bond Future	122.8433	122.8433	122.7301	122.7301	0.092	0.0000	0.0000

2,490

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
0

15,831

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	
2024/11/14	2050	05/02/2026	122.82 Call	Bond Future	23.3200	0.0233	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/14	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	89.9000	0.0899	100.000	0.0000	0.0000
2024/11/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000	0.0000
2024/11/14	AL37	06/02/2025		Index Future	1069.3520	1069.3520	1069.2890	1069.2890	0.006	0.0000	0.0000
2024/11/14	AL37	08/05/2025		Index Future	1091.3010	1091.3010	1091.2400	1091.2400	0.006	0.0000	0.0000
2024/11/14	AL37	07/08/2025		Index Future	1113.0150	1113.0150	1112.9570	1112.9570	0.005	0.0000	0.0000
2024/11/14	AL37	06/11/2025		Index Future	1134.7280	1134.7280	1134.6730	1134.6730	0.005	0.0000	0.0000
2024/11/14	AL37	05/02/2026		Index Future	1155.4740	1155.4740	1155.4240	1155.4240	0.004	0.0000	0.0000
2024/11/14	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000	0.0000
2024/11/14	AL7T	06/02/2025		Index Future	1284.5720	1284.5720	1283.9340	1283.9340	0.050	0.0000	0.0000
2024/11/14	AL7T	08/05/2025		Index Future	1310.9400	1310.9400	1310.2900	1310.2900	0.050	0.0000	0.0000
2024/11/14	AL7T	07/08/2025		Index Future	1337.0230	1337.0230	1336.3670	1336.3670	0.049	0.0000	0.0000
2024/11/14	AL7T	06/11/2025		Index Future	1363.1070	1363.1070	1362.4430	1362.4430	0.049	0.0000	0.0000
2024/11/14	AL7T	05/02/2026		Index Future	1388.0270	1388.0270	1387.3590	1387.3590	0.048	0.0000	0.0000
2024/11/14	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000	0.0000
2024/11/14	ALBI	06/02/2025		Index Future	1105.1340	1105.1340	1104.3620	1104.3620	0.070	0.0000	0.0000
2024/11/14	ALBI	08/05/2025		Index Future	1127.8180	1127.8180	1127.0330	1127.0330	0.070	0.0000	0.0000
2024/11/14	ALBI	07/08/2025		Index Future	1150.2580	1150.2580	1149.4620	1149.4620	0.069	0.0000	0.0000
2024/11/14	ALBI	06/11/2025		Index Future	1172.6980	1172.6980	1171.8910	1171.8910	0.069	0.0000	0.0000
2024/11/14	ALBI	05/02/2026		Index Future	1194.1370	1194.1370	1193.3230	1193.3230	0.068	0.0000	0.0000
2024/11/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	C040	31/01/2040		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	
2024/11/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/14	ES33	06/02/2025		Bond Future	11.1057	83.4372	11.1201	83.3696	0.129	0.0000	0.0000
2024/11/14	ES33	06/02/2025	13.34 Call	Bond Future	9705.6500	9.7057	9637.9600	9.6380	0.697	0.0000	0.0000
2024/11/14	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES33	08/05/2025		Bond Future	11.2192	81.3690	11.2342	81.3001	0.133	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
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	
2024/11/14	ES33	08/05/2025	12.73 Call	Bond Future	6596.9600	6.5970	6528.0800	6.5281	1.044	0.0000	0.0000
2024/11/14	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES33	07/08/2025		Bond Future	11.3498	83.0047	11.3653	82.9348	0.137	0.0000	0.0000
2024/11/14	ES33	07/08/2025	13.56 Call	Bond Future	9200.0700	9.2001	9130.1700	9.1302	0.760	0.0000	0.0000
2024/11/14	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES33	06/11/2025		Bond Future	11.5015	80.8411	11.5176	80.7703	0.141	0.0000	0.0000
2024/11/14	ES33	06/11/2025	12.01 Call	Bond Future	2190.9100	2.1909	2120.0200	2.1200	3.236	0.0000	0.0000
2024/11/14	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES33	05/02/2026		Bond Future	11.6927	82.3265	11.7096	82.2548	0.144	0.0000	0.0000
2024/11/14	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES33	05/02/2026	11.49 Put	Bond Future	868.9800	0.8690	940.6700	0.9407	8.250	0.0000	0.0000
2024/11/14	ES42	06/02/2025		Bond Future	11.6226	79.4984	11.6318	79.4430	0.079	0.0000	0.0000
2024/11/14	ES42	06/02/2025	13.71 Call	Bond Future	11104.9000	11.1049	11049.4900	11.0495	0.499	0.0000	0.0000
2024/11/14	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES42	08/05/2025		Bond Future	11.7262	76.8816	11.7357	76.8252	0.081	0.0000	0.0000
2024/11/14	ES42	08/05/2025	13.25 Call	Bond Future	8250.7300	8.2507	8194.2900	8.1943	0.684	0.0000	0.0000
2024/11/14	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES42	07/08/2025		Bond Future	11.8395	78.4259	11.8493	78.3687	0.083	0.0000	0.0000
2024/11/14	ES42	07/08/2025	13.79 Call	Bond Future	10153.7200	10.1537	10096.5700	10.0966	0.563	0.0000	0.0000
2024/11/14	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES42	06/11/2025		Bond Future	11.9656	75.7036	11.9757	75.6456	0.085	0.0000	0.0000
2024/11/14	ES42	06/11/2025	12.39 Call	Bond Future	2369.7000	2.3697	2311.7400	2.3117	2.446	0.0000	0.0000
2024/11/14	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES42	05/02/2026		Bond Future	12.1149	77.0904	12.1253	77.0319	0.086	0.0000	0.0000
2024/11/14	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	ES42	05/02/2026	11.85 Put	Bond Future	1509.2900	1.5093	1567.8300	1.5678	3.879	0.0000	0.0000
2024/11/14	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000	0.0000
2024/11/14	GOVI	06/02/2025		GOVI	1088.1830	1088.1830	1087.4280	1087.4280	0.069	0.0000	0.0000
2024/11/14	GOVI	06/02/2025	972.00 Call	GOVI	1161830.0000	116.1830	1154280.0000	115.4280	0.650	0.0000	0.0000
2024/11/14	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	GOVI	08/05/2025		GOVI	1110.5190	1110.5190	1109.7500	1109.7500	0.069	0.0000	0.0000
2024/11/14	GOVI	08/05/2025	1,022.00 Call	GOVI	885190.0000	88.5190	877500.0000	87.7500	0.869	0.0000	0.0000
2024/11/14	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	GOVI	07/08/2025		GOVI	1132.6150	1132.6150	1131.8360	1131.8360	0.069	0.0000	0.0000
2024/11/14	GOVI	07/08/2025	1,011.00 Call	GOVI	1216150.0000	121.6150	1208360.0000	120.8360	0.641	0.0000	0.0000
2024/11/14	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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

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

0
644
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	
2024/11/14	GOVI	06/11/2025		GOVI	1154.7110	1154.7110	1153.9210	1153.9210	0.068	0.0000	0.0000
2024/11/14	GOVI	06/11/2025	1,112. Call 00	GOVI	427110.0000	42.7110	419210.0000	41.9210	1.850	0.0000	0.0000
2024/11/14	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	GOVI	05/02/2026		GOVI	1175.8210	1175.8210	1175.0240	1175.0240	0.068	0.0000	0.0000
2024/11/14	GOVI	05/02/2026	1,150. Call 00	GOVI	258210.0000	25.8210	250240.0000	25.0240	3.087	0.0000	0.0000
2024/11/14	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/14	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/14	IGOV	06/02/2025		Index Future	370.6790	370.6790	370.7860	370.7860	0.029	0.0000	0.0000
2024/11/14	IGOV	08/05/2025		Index Future	378.3770	378.3770	378.4860	378.4860	0.029	0.0000	0.0000
2024/11/14	IGOV	07/08/2025		Index Future	385.9920	385.9920	386.1060	386.1060	0.030	0.0000	0.0000
2024/11/14	IGOV	06/11/2025		Index Future	393.6080	393.6080	393.7250	393.7250	0.030	0.0000	0.0000
2024/11/14	IGOV	05/02/2026		Index Future	400.8880	400.8880	401.0100	401.0100	0.030	0.0000	0.0000
2024/11/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/14	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/11/14	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/14	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/14	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/14	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

0

0

0

0

0

0

0

0

888

8

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	
2024/11/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/14	R033	06/02/2025		Bond Future	10.1305	102.9457	10.1348	102.9224	0.042	0.0000	0.0000
2024/11/14	R033	06/02/2025	10.33 Call	Bond Future	2185.2000	2.1852	2161.8800	2.1619	1.067	0.0000	0.0000
2024/11/14	R033	06/02/2025	10.33 Put	Bond Future	1110.0600	1.1101	1110.0200	1.1100	0.004	0.0000	0.0000
2024/11/14	R033	08/05/2025		Bond Future	10.2148	100.0087	10.2192	99.9851	0.044	0.0000	0.0000
2024/11/14	R033	08/05/2025	10.33 Call	Bond Future	2605.6400	2.6056	2586.1300	2.5861	0.749	0.0000	0.0000
2024/11/14	R033	08/05/2025	10.33 Put	Bond Future	1998.8300	1.9988	2002.9000	2.0029	0.204	0.0000	0.0000
2024/11/14	R033	07/08/2025		Bond Future	10.3158	101.9956	10.3204	101.9720	0.044	0.0000	0.0000
2024/11/14	R033	07/08/2025	10.33 Call	Bond Future	2846.0000	2.8460	2828.5500	2.8286	0.613	0.0000	0.0000
2024/11/14	R033	07/08/2025	10.33 Put	Bond Future	2773.0700	2.7731	2779.1700	2.7792	0.220	0.0000	0.0000
2024/11/14	R033	06/11/2025		Bond Future	10.4340	98.9347	10.4387	98.9111	0.045	0.0000	0.0000
2024/11/14	R033	06/11/2025	10.33 Call	Bond Future	3089.6900	3.0897	3073.4500	3.0735	0.526	0.0000	0.0000
2024/11/14	R033	06/11/2025	10.33 Put	Bond Future	3610.4600	3.6105	3617.7800	3.6178	0.203	0.0000	0.0000
2024/11/14	R033	05/02/2026		Bond Future	10.5891	100.7295	10.5940	100.7061	0.046	0.0000	0.0000
2024/11/14	R033	05/02/2026	10.49 Call	Bond Future	3419.5000	3.4195	3403.8200	3.4038	0.459	0.0000	0.0000
2024/11/14	R033	05/02/2026	10.49 Put	Bond Future	3899.7600	3.8998	3907.4600	3.9075	0.197	0.0000	0.0000
2024/11/14	R035	06/02/2025	10.10 Put	Bond Future	3023.3100	3.0233	3053.6500	3.0537	1.004	0.0000	0.0000
2024/11/14	R035	06/02/2025	10.10 Call	Bond Future	696.6600	0.6967	673.5000	0.6735	3.324	0.0000	0.0000
2024/11/14	R035	06/02/2025	11.10 Call	Bond Future	3914.5200	3.9145	3864.9200	3.8649	1.267	0.0000	0.0000
2024/11/14	R035	06/02/2025	11.10 Put	Bond Future	587.7500	0.5878	591.6500	0.5917	0.664	0.0000	0.0000
2024/11/14	R035	06/02/2025	11.30 Call	Bond Future	4803.5400	4.8035	4751.9500	4.7520	1.074	0.0000	0.0000
2024/11/14	R035	06/02/2025	11.30 Put	Bond Future	402.8300	0.4028	404.7400	0.4047	0.474	0.0000	0.0000
2024/11/14	R035	06/02/2025	10.65 Call	Bond Future	2148.5600	2.1486	2107.4400	2.1074	1.914	0.0000	0.0000
2024/11/14	R035	06/02/2025	10.65 Put	Bond Future	1306.0900	1.3061	1318.4700	1.3185	0.948	0.0000	0.0000
2024/11/14	R035	06/02/2025	10.34 Put	Bond Future	2142.1400	2.1421	2163.9600	2.1640	1.019	0.0000	0.0000
2024/11/14	R035	06/02/2025	10.34 Call	Bond Future	1216.7800	1.2168	1185.1000	1.1851	2.604	0.0000	0.0000
2024/11/14	R035	06/02/2025	10.26 Put	Bond Future	2412.1100	2.4121	2436.7100	2.4367	1.020	0.0000	0.0000
2024/11/14	R035	06/02/2025	10.26 Call	Bond Future	1022.8600	1.0229	993.9600	0.9940	2.825	0.0000	0.0000
2024/11/14	R035	06/02/2025		Bond Future	10.5012	94.0630	10.5106	94.0095	0.089	0.0000	0.0000
2024/11/14	R035	06/02/2025	12.41 Call	Bond Future	10083.7400	10.0837	10029.7900	10.0298	0.535	0.0000	0.0000
2024/11/14	R035	06/02/2025	12.41 Put	Bond Future	41.9000	0.0419	41.4500	0.0415	1.074	0.0000	0.0000
2024/11/14	R035	08/05/2025		Bond Future	10.5851	91.4816	10.5948	91.4271	0.092	0.0000	0.0000
2024/11/14	R035	08/05/2025	11.78 Call	Bond Future	6993.8500	6.9939	6943.4300	6.9434	0.721	0.0000	0.0000
2024/11/14	R035	08/05/2025	11.78 Put	Bond Future	639.3900	0.6394	643.4300	0.6434	0.632	0.0000	0.0000
2024/11/14	R035	08/05/2025	13.35 Call	Bond Future	13867.2300	13.8672	13812.8400	13.8128	0.392	0.0000	0.0000

0
0
0
416
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
15,000
0
7,500
0
1,100
0
1,100
0
1,000
0
100
89,241
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	
2024/11/14	R035	08/05/2025	13.35 Put	Bond Future	63.4300	0.0634	63.5000	0.0635	0.110	0.0000	0.0000
2024/11/14	R035	08/05/2025	12.70 Call	Bond Future	11033.8700	11.0339	10980.0900	10.9801	0.487	0.0000	0.0000
2024/11/14	R035	08/05/2025	12.70 Put	Bond Future	198.2700	0.1983	198.9500	0.1990	0.343	0.0000	0.0000
2024/11/14	R035	08/05/2025	11.46 Put	Bond Future	928.5800	0.9286	935.1500	0.9352	0.708	0.0000	0.0000
2024/11/14	R035	08/05/2025	11.46 Call	Bond Future	5642.8000	5.6428	5594.9100	5.5949	0.849	0.0000	0.0000
2024/11/14	R035	08/05/2025	11.70 Call	Bond Future	6650.7100	6.6507	6600.8300	6.6008	0.750	0.0000	0.0000
2024/11/14	R035	08/05/2025	11.70 Put	Bond Future	702.2400	0.7022	706.8200	0.7068	0.652	0.0000	0.0000
2024/11/14	R035	08/05/2025	10.95 Call	Bond Future	3660.7400	3.6607	3619.2500	3.6193	1.133	0.0000	0.0000
2024/11/14	R035	08/05/2025	10.95 Put	Bond Future	1652.5600	1.6526	1665.5300	1.6655	0.785	0.0000	0.0000
2024/11/14	R035	08/05/2025	10.44 Put	Bond Future	2848.3000	2.8483	2871.0300	2.8710	0.798	0.0000	0.0000
2024/11/14	R035	08/05/2025	10.44 Call	Bond Future	2032.6100	2.0326	2000.8800	2.0009	1.561	0.0000	0.0000
2024/11/14	R035	07/08/2025		Bond Future	10.6844	93.2997	10.6945	93.2446	0.094	0.0000	0.0000
2024/11/14	R035	07/08/2025	12.65 Call	Bond Future	10446.1900	10.4462	10394.1000	10.3941	0.499	0.0000	0.0000
2024/11/14	R035	07/08/2025	12.65 Put	Bond Future	518.2200	0.5182	521.2200	0.5212	0.579	0.0000	0.0000
2024/11/14	R035	06/11/2025		Bond Future	10.8012	90.6077	10.8116	90.5519	0.097	0.0000	0.0000
2024/11/14	R035	06/11/2025	11.20 Call	Bond Future	4751.0500	4.7511	4712.1400	4.7121	0.819	0.0000	0.0000
2024/11/14	R035	06/11/2025	11.20 Put	Bond Future	2654.3500	2.6544	2671.1900	2.6712	0.634	0.0000	0.0000
2024/11/14	R035	05/02/2026		Bond Future	10.9507	92.2535	10.9615	92.1973	0.099	0.0000	0.0000
2024/11/14	R035	05/02/2026	10.79 Call	Bond Future	3410.1400	3.4101	3378.6900	3.3787	0.922	0.0000	0.0000
2024/11/14	R035	05/02/2026	10.79 Put	Bond Future	4251.1600	4.2512	4275.9200	4.2759	0.582	0.0000	0.0000
2024/11/14	R038	06/02/2025		Bond Future	11.1024	102.4219	11.1117	102.3596	0.083	0.0000	0.0000
2024/11/14	R038	06/02/2025	11.24 Call	Bond Future	2569.4700	2.5695	2521.3600	2.5214	1.872	0.0000	0.0000
2024/11/14	R038	06/02/2025	11.24 Put	Bond Future	1647.1000	1.6471	1661.3400	1.6613	0.865	0.0000	0.0000
2024/11/14	R038	08/05/2025		Bond Future	11.2045	99.0323	11.2141	98.9689	0.086	0.0000	0.0000
2024/11/14	R038	08/05/2025	11.24 Call	Bond Future	3052.4300	3.0524	3010.7400	3.0107	1.366	0.0000	0.0000
2024/11/14	R038	08/05/2025	11.24 Put	Bond Future	2817.6200	2.8176	2839.3800	2.8394	0.772	0.0000	0.0000
2024/11/14	R038	07/08/2025		Bond Future	11.3199	100.9995	11.3298	100.9353	0.087	0.0000	0.0000
2024/11/14	R038	07/08/2025	11.24 Call	Bond Future	3396.1300	3.3961	3357.5700	3.3576	1.135	0.0000	0.0000
2024/11/14	R038	07/08/2025	11.24 Put	Bond Future	3917.2300	3.9172	3942.9400	3.9429	0.656	0.0000	0.0000
2024/11/14	R038	06/11/2025		Bond Future	11.4490	97.4773	11.4593	97.4122	0.089	0.0000	0.0000
2024/11/14	R038	06/11/2025	11.24 Call	Bond Future	3841.8900	3.8419	3804.8400	3.8048	0.964	0.0000	0.0000
2024/11/14	R038	06/11/2025	11.24 Put	Bond Future	5184.0500	5.1841	5212.0600	5.2121	0.540	0.0000	0.0000
2024/11/14	R038	06/11/2025	12.33 Call	Bond Future	7888.1500	7.8882	7836.9000	7.8369	0.650	0.0000	0.0000
2024/11/14	R038	06/11/2025	12.33 Put	Bond Future	2517.8800	2.5179	2531.6900	2.5317	0.548	0.0000	0.0000
2024/11/14	R038	06/11/2025	10.98 Put	Bond Future	6131.1700	6.1312	6163.4200	6.1634	0.526	0.0000	0.0000
2024/11/14	R038	06/11/2025	10.98 Call	Bond Future	3081.1000	3.0811	3048.2900	3.0483	1.065	0.0000	0.0000
2024/11/14	R038	05/02/2026		Bond Future	11.6064	99.2442	11.6170	99.1786	0.091	0.0000	0.0000
2024/11/14	R038	05/02/2026	11.44 Call	Bond Future	4416.6600	4.4167	4379.0600	4.3791	0.851	0.0000	0.0000

400

0

400

0

400

0

150

0

150

0

150

0

0

0

0

0

0

0

0

0

57

0

0

0

0

0

0

0

0

0

0

0

0

1,770

0

1,770

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	
2024/11/14	R038	05/02/2026	11.44 Put	Bond Future	5457.7200	5.4577	5485.7400	5.4857	0.513	0.0000	0.0000
2024/11/14	R053	06/02/2025		Bond Future	11.2648	107.2996	11.2793	107.1734	0.129	0.0000	0.0000
2024/11/14	R053	06/02/2025	12.94 Call	Bond Future	13053.8300	13.0538	12928.5500	12.9286	0.960	0.0000	0.0000
2024/11/14	R053	06/02/2025	12.94 Put	Bond Future	134.5000	0.1345	135.4800	0.1355	0.729	0.0000	0.0000
2024/11/14	R053	08/05/2025		Bond Future	11.3518	103.6327	11.3668	103.5041	0.132	0.0000	0.0000
2024/11/14	R053	08/05/2025	12.64 Call	Bond Future	11037.1600	11.0372	10921.3100	10.9213	1.050	0.0000	0.0000
2024/11/14	R053	08/05/2025	12.64 Put	Bond Future	971.6600	0.9717	984.4300	0.9844	1.314	0.0000	0.0000
2024/11/14	R053	07/08/2025		Bond Future	11.4489	105.6912	11.4644	105.5605	0.135	0.0000	0.0000
2024/11/14	R053	07/08/2025	13.17 Call	Bond Future	14063.7000	14.0637	13946.6700	13.9467	0.832	0.0000	0.0000
2024/11/14	R053	07/08/2025	13.17 Put	Bond Future	1206.5400	1.2065	1220.2400	1.2202	1.135	0.0000	0.0000
2024/11/14	R053	06/11/2025		Bond Future	11.5561	101.8817	11.5721	101.7489	0.139	0.0000	0.0000
2024/11/14	R053	06/11/2025	11.76 Call	Bond Future	6451.2600	6.4513	6367.4600	6.3675	1.299	0.0000	0.0000
2024/11/14	R053	06/11/2025	11.76 Put	Bond Future	4783.8900	4.7839	4832.8800	4.8329	1.024	0.0000	0.0000
2024/11/14	R053	05/02/2026		Bond Future	11.6846	103.7281	11.7012	103.5935	0.142	0.0000	0.0000
2024/11/14	R053	05/02/2026	11.49 Call	Bond Future	5422.2200	5.4222	5349.8800	5.3499	1.334	0.0000	0.0000
2024/11/14	R053	05/02/2026	11.49 Put	Bond Future	7027.9100	7.0279	7090.1600	7.0902	0.886	0.0000	0.0000
2024/11/14	R186	06/02/2025		Bond Future	8.2846	105.2205	8.2959	105.2009	0.136	0.0000	0.0000
2024/11/14	R186	06/02/2025	9.03 Call	Bond Future	1369.9400	1.3699	1351.5700	1.3516	1.341	0.0000	0.0000
2024/11/14	R186	06/02/2025	9.03 Put	Bond Future	88.5300	0.0885	89.7200	0.0897	1.344	0.0000	0.0000
2024/11/14	R186	08/05/2025		Bond Future	8.2831	107.3799	8.2962	107.3602	0.158	0.0000	0.0000
2024/11/14	R186	08/05/2025	8.47 Call	Bond Future	706.0500	0.7061	693.0600	0.6931	1.840	0.0000	0.0000
2024/11/14	R186	08/05/2025	8.47 Put	Bond Future	424.2000	0.4242	430.9400	0.4309	1.589	0.0000	0.0000
2024/11/14	R186	07/08/2025	10.25 Call	Bond Future	2515.1800	2.5152	2496.8200	2.4968	0.730	0.0000	0.0000
2024/11/14	R186	07/08/2025	10.25 Put	Bond Future	86.4000	0.0864	87.6900	0.0877	1.493	0.0000	0.0000
2024/11/14	R186	07/08/2025	9.22 Put	Bond Future	272.6600	0.2727	276.6500	0.2767	1.463	0.0000	0.0000
2024/11/14	R186	07/08/2025	9.22 Call	Bond Future	1409.0200	1.4090	1393.3600	1.3934	1.111	0.0000	0.0000
2024/11/14	R186	07/08/2025		Bond Future	8.3294	104.2036	8.3447	104.1839	0.183	0.0000	0.0000
2024/11/14	R186	07/08/2025	9.68 Call	Bond Future	1896.8400	1.8968	1879.7600	1.8798	0.900	0.0000	0.0000
2024/11/14	R186	07/08/2025	9.68 Put	Bond Future	180.4100	0.1804	182.9800	0.1830	1.425	0.0000	0.0000
2024/11/14	R186	06/11/2025		Bond Future	8.4323	106.2307	8.4508	106.2111	0.219	0.0000	0.0000
2024/11/14	R186	06/11/2025	8.13 Call	Bond Future	413.8900	0.4139	405.1200	0.4051	2.119	0.0000	0.0000
2024/11/14	R186	06/11/2025	8.13 Put	Bond Future	734.1200	0.7341	744.9000	0.7449	1.468	0.0000	0.0000
2024/11/14	R186	05/02/2026		Bond Future	8.7671	102.8544	8.7905	102.8351	0.267	0.0000	0.0000
2024/11/14	R186	05/02/2026	8.43 Call	Bond Future	378.5000	0.3785	370.0200	0.3700	2.240	0.0000	0.0000
2024/11/14	R186	05/02/2026	8.43 Put	Bond Future	656.5100	0.6565	667.2600	0.6673	1.637	0.0000	0.0000
2024/11/14	R202	06/02/2025		Bond Future	266.4369	266.4369	267.6358	267.6358	0.450	0.0000	0.0000
2024/11/14	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	845.7900	0.8458	100.000	0.0000	0.0000

0

2,011

0

0

0

0

0

0

0

0

0

0

0

0

0

0

186,825

0

0

0

0

0

0

1,983

0

1,983

0

0

0

0

0

0

0

0

0

1,928

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	
2024/11/14	R202	06/02/2025	266.79 Put	Bond Future	353.0700	0.3531	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/14	R202	08/05/2025		Bond Future	271.9695	271.9695	273.1939	273.1939	0.450	0.0000	0.0000
2024/11/14	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	883.8500	0.8839	100.000	0.0000	0.0000
2024/11/14	R202	08/05/2025	272.31 Put	Bond Future	340.5200	0.3405	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/14	R202	07/08/2025		Bond Future	272.1642	272.1642	273.4143	273.4143	0.459	0.0000	0.0000
2024/11/14	R202	07/08/2025	271.60 Call	Bond Future	564.2100	0.5642	1814.3200	1.8143	221.568	0.0000	0.0000
2024/11/14	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	R202	06/11/2025		Bond Future	277.5287	277.5287	278.8047	278.8047	0.460	0.0000	0.0000
2024/11/14	R202	06/11/2025	275.64 Call	Bond Future	1888.7400	1.8887	3164.6900	3.1647	67.556	0.0000	0.0000
2024/11/14	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	R202	05/02/2026		Bond Future	277.2842	277.2842	278.5853	278.5853	0.469	0.0000	0.0000
2024/11/14	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	765.2600	0.7653	100.000	0.0000	0.0000
2024/11/14	R202	05/02/2026	277.82 Put	Bond Future	535.8400	0.5358	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/14	R209	06/02/2025		Bond Future	10.6436	74.0193	10.6582	73.9441	0.137	0.0000	0.0000
2024/11/14	R209	06/02/2025	12.44 Call	Bond Future	8555.8500	8.5559	8480.9200	8.4809	0.876	0.0000	0.0000
2024/11/14	R209	06/02/2025	12.44 Put	Bond Future	44.5200	0.0445	44.7900	0.0448	0.606	0.0000	0.0000
2024/11/14	R209	08/05/2025		Bond Future	10.7244	72.3830	10.7396	72.3064	0.141	0.0000	0.0000
2024/11/14	R209	08/05/2025	11.89 Call	Bond Future	6184.2500	6.1843	6115.9800	6.1160	1.104	0.0000	0.0000
2024/11/14	R209	08/05/2025	11.89 Put	Bond Future	581.0200	0.5810	589.3700	0.5894	1.437	0.0000	0.0000
2024/11/14	R209	07/08/2025		Bond Future	10.8175	73.8214	10.8331	73.7435	0.144	0.0000	0.0000
2024/11/14	R209	07/08/2025	12.68 Call	Bond Future	9082.3000	9.0823	9011.0400	9.0110	0.785	0.0000	0.0000
2024/11/14	R209	07/08/2025	12.68 Put	Bond Future	539.2100	0.5392	545.7800	0.5458	1.218	0.0000	0.0000
2024/11/14	R209	06/11/2025		Bond Future	10.9226	72.1048	10.9388	72.0258	0.148	0.0000	0.0000
2024/11/14	R209	06/11/2025	11.27 Call	Bond Future	4192.3300	4.1923	4140.3200	4.1403	1.241	0.0000	0.0000
2024/11/14	R209	06/11/2025	11.27 Put	Bond Future	2516.7600	2.5168	2543.7700	2.5438	1.073	0.0000	0.0000
2024/11/14	R209	05/02/2026		Bond Future	11.0538	73.4144	11.0705	73.3343	0.151	0.0000	0.0000
2024/11/14	R209	05/02/2026	10.93 Call	Bond Future	3278.7800	3.2788	3235.1500	3.2352	1.331	0.0000	0.0000
2024/11/14	R209	05/02/2026	10.93 Put	Bond Future	3876.2700	3.8763	3912.6500	3.9127	0.939	0.0000	0.0000
2024/11/14	R210	06/02/2025		Bond Future	244.6764	244.6764	244.6594	244.6594	0.007	0.0000	0.0000
2024/11/14	R210	06/02/2025	239.61 Call	Bond Future	5066.3800	5.0664	5049.4200	5.0494	0.335	0.0000	0.0000
2024/11/14	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	R210	08/05/2025		Bond Future	246.3767	246.3767	246.3598	246.3598	0.007	0.0000	0.0000
2024/11/14	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	R210	08/05/2025	248.03 Put	Bond Future	1653.2900	1.6533	1670.2400	1.6702	1.025	0.0000	0.0000
2024/11/14	R210	07/08/2025		Bond Future	251.3335	251.3335	251.3173	251.3173	0.006	0.0000	0.0000
2024/11/14	R210	07/08/2025	248.44 Call	Bond Future	2893.5300	2.8935	2877.3300	2.8773	0.560	0.0000	0.0000
2024/11/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	R210	06/11/2025		Bond Future	252.8462	252.8462	252.8307	252.8307	0.006	0.0000	0.0000

0
269
0
0
0
0
0
0
0
0
0
0
0
0
13,072
0
0
6,367
0
0
0
0
0
0
0
0
0
0
0
991
0
0
300
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	
2024/11/14	R210	06/11/2025	252.14 Call	Bond Future	706.1600	0.7062	690.7100	0.6907	2.188	0.0000	0.0000
2024/11/14	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	R210	05/02/2026		Bond Future	257.5132	257.5132	257.4990	257.4990	0.006	0.0000	0.0000
2024/11/14	R210	05/02/2026	253.10 Call	Bond Future	4413.2300	4.4132	4398.9800	4.3990	0.323	0.0000	0.0000
2024/11/14	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	R213	06/02/2025		Bond Future	9.5576	91.6206	9.5620	91.6019	0.047	0.0000	0.0000
2024/11/14	R213	06/02/2025	11.35 Call	Bond Future	7158.0500	7.1581	7138.5500	7.1386	0.272	0.0000	0.0000
2024/11/14	R213	06/02/2025	11.35 Put	Bond Future	34.0900	0.0341	33.3000	0.0333	2.317	0.0000	0.0000
2024/11/14	R213	08/05/2025		Bond Future	9.6212	89.9423	9.6259	89.9234	0.048	0.0000	0.0000
2024/11/14	R213	08/05/2025	10.52 Call	Bond Future	4115.9200	4.1159	4097.2000	4.0972	0.455	0.0000	0.0000
2024/11/14	R213	08/05/2025	10.52 Put	Bond Future	563.4400	0.5634	563.6000	0.5636	0.028	0.0000	0.0000
2024/11/14	R213	07/08/2025		Bond Future	9.7045	91.7302	9.7093	91.7113	0.050	0.0000	0.0000
2024/11/14	R213	07/08/2025	11.66 Call	Bond Future	7608.8600	7.6089	7589.8400	7.5898	0.250	0.0000	0.0000
2024/11/14	R213	07/08/2025	11.66 Put	Bond Future	345.7400	0.3457	345.5800	0.3456	0.046	0.0000	0.0000
2024/11/14	R213	06/11/2025		Bond Future	9.8121	89.9608	9.8170	89.9420	0.051	0.0000	0.0000
2024/11/14	R213	06/11/2025	10.05 Call	Bond Future	2913.4100	2.9134	2899.3000	2.8993	0.484	0.0000	0.0000
2024/11/14	R213	06/11/2025	10.05 Put	Bond Future	2022.2000	2.0222	2026.8900	2.0269	0.232	0.0000	0.0000
2024/11/14	R213	05/02/2026		Bond Future	9.9655	91.5971	9.9706	91.5785	0.052	0.0000	0.0000
2024/11/14	R213	05/02/2026	9.89 Call	Bond Future	2397.2800	2.3973	2385.2300	2.3852	0.503	0.0000	0.0000
2024/11/14	R213	05/02/2026	9.89 Put	Bond Future	2670.3800	2.6704	2676.9300	2.6769	0.245	0.0000	0.0000
2024/11/14	R214	06/02/2025	13.63 Call	Bond Future	12239.6400	12.2396	12187.9200	12.1879	0.423	0.0000	0.0000
2024/11/14	R214	06/02/2025	13.63 Put	Bond Future	6.8200	0.0068	6.6600	0.0067	2.346	0.0000	0.0000
2024/11/14	R214	06/02/2025	12.25 Put	Bond Future	179.2500	0.1793	179.2100	0.1792	0.022	0.0000	0.0000
2024/11/14	R214	06/02/2025	12.25 Call	Bond Future	6378.3700	6.3784	6326.7700	6.3268	0.809	0.0000	0.0000
2024/11/14	R214	06/02/2025	11.75 Put	Bond Future	466.0500	0.4661	468.5800	0.4686	0.543	0.0000	0.0000
2024/11/14	R214	06/02/2025	11.75 Call	Bond Future	4220.6200	4.2206	4171.5900	4.1716	1.162	0.0000	0.0000
2024/11/14	R214	06/02/2025		Bond Future	11.0370	69.1621	11.0463	69.1106	0.085	0.0000	0.0000
2024/11/14	R214	06/02/2025	12.71 Call	Bond Future	8393.9600	8.3940	8341.9200	8.3419	0.620	0.0000	0.0000
2024/11/14	R214	06/02/2025	12.71 Put	Bond Future	72.4600	0.0725	71.9800	0.0720	0.662	0.0000	0.0000
2024/11/14	R214	08/05/2025		Bond Future	11.1161	67.2770	11.1257	67.2246	0.087	0.0000	0.0000
2024/11/14	R214	08/05/2025	12.40 Call	Bond Future	7036.3000	7.0363	6987.1700	6.9872	0.698	0.0000	0.0000
2024/11/14	R214	08/05/2025	12.40 Put	Bond Future	573.5900	0.5736	576.9300	0.5769	0.582	0.0000	0.0000
2024/11/14	R214	07/08/2025		Bond Future	11.2064	68.6142	11.2163	68.5609	0.089	0.0000	0.0000
2024/11/14	R214	07/08/2025	12.97 Call	Bond Future	9155.5300	9.1555	9105.9500	9.1060	0.542	0.0000	0.0000
2024/11/14	R214	07/08/2025	12.97 Put	Bond Future	628.4100	0.6284	632.0400	0.6320	0.578	0.0000	0.0000
2024/11/14	R214	06/11/2025		Bond Future	11.3089	66.6480	11.3191	66.5941	0.090	0.0000	0.0000
2024/11/14	R214	06/11/2025	11.64 Call	Bond Future	4448.0600	4.4481	4410.7500	4.4108	0.839	0.0000	0.0000
2024/11/14	R214	06/11/2025	11.64 Put	Bond Future	2732.3700	2.7324	2749.0300	2.7490	0.610	0.0000	0.0000

0
0
0
0
0

73,327

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

554

0

554

0

554

18,222

0

0

3,232

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	
2024/11/14	R214	05/02/2026		Bond Future	11.4347	67.8587	11.4452	67.8041	0.092	0.0000	0.0000
2024/11/14	R214	05/02/2026	11.26 Call	Bond Future	3364.9400	3.3649	3334.0900	3.3341	0.917	0.0000	0.0000
2024/11/14	R214	05/02/2026	11.26 Put	Bond Future	4281.3900	4.2814	4305.0800	4.3051	0.553	0.0000	0.0000
2024/11/14	R248	06/02/2025	10.30 Put	Bond Future	6896.0800	6.8961	7048.0100	7.0480	2.203	0.0000	0.0000
2024/11/14	R248	06/02/2025	10.30 Call	Bond Future	148.2400	0.1482	132.4400	0.1324	10.658	0.0000	0.0000
2024/11/14	R248	06/02/2025	11.00 Put	Bond Future	2840.4200	2.8404	2934.2600	2.9343	3.304	0.0000	0.0000
2024/11/14	R248	06/02/2025	11.00 Call	Bond Future	1252.1200	1.2521	1178.2300	1.1782	5.901	0.0000	0.0000
2024/11/14	R248	06/02/2025	11.70 Call	Bond Future	3971.1800	3.9712	3838.7500	3.8388	3.335	0.0000	0.0000
2024/11/14	R248	06/02/2025	11.70 Put	Bond Future	900.5300	0.9005	935.8300	0.9358	3.920	0.0000	0.0000
2024/11/14	R248	06/02/2025		Bond Future	11.2308	83.6450	11.2556	83.4773	0.221	0.0000	0.0000
2024/11/14	R248	06/02/2025	12.71 Call	Bond Future	9167.9000	9.1679	9005.3300	9.0053	1.773	0.0000	0.0000
2024/11/14	R248	06/02/2025	12.71 Put	Bond Future	139.3000	0.1393	144.4600	0.1445	3.704	0.0000	0.0000
2024/11/14	R248	08/05/2025		Bond Future	11.3138	80.9133	11.3394	80.7422	0.227	0.0000	0.0000
2024/11/14	R248	08/05/2025	12.60 Call	Bond Future	8584.5000	8.5845	8434.4400	8.4344	1.748	0.0000	0.0000
2024/11/14	R248	08/05/2025	12.60 Put	Bond Future	727.7900	0.7278	748.7600	0.7488	2.881	0.0000	0.0000
2024/11/14	R248	07/08/2025		Bond Future	11.4080	82.5211	11.4345	82.3471	0.232	0.0000	0.0000
2024/11/14	R248	07/08/2025	13.21 Call	Bond Future	11330.6900	11.3307	11176.6600	11.1767	1.359	0.0000	0.0000
2024/11/14	R248	07/08/2025	13.21 Put	Bond Future	843.5500	0.8436	863.5900	0.8636	2.376	0.0000	0.0000
2024/11/14	R248	06/11/2025		Bond Future	11.5141	79.6824	11.5415	79.5053	0.238	0.0000	0.0000
2024/11/14	R248	06/11/2025	11.74 Call	Bond Future	5059.9200	5.0599	4951.8200	4.9518	2.136	0.0000	0.0000
2024/11/14	R248	06/11/2025	11.74 Put	Bond Future	3619.7400	3.6197	3688.7400	3.6887	1.906	0.0000	0.0000
2024/11/14	R248	05/02/2026		Bond Future	11.6433	81.1286	11.6717	80.9488	0.244	0.0000	0.0000
2024/11/14	R248	05/02/2026	11.46 Call	Bond Future	4208.7000	4.2087	4115.8800	4.1159	2.205	0.0000	0.0000
2024/11/14	R248	05/02/2026	11.46 Put	Bond Future	5387.5900	5.3876	5474.5600	5.4746	1.614	0.0000	0.0000
2024/11/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

