



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 18/10/2024 TO 18/10/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/10/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/18	2025	07/11/2024		Bond Future	185.0592	185.0592	185.0701	0.006	0.0000	0.0000
2024/10/18	2029	07/11/2024		Bond Future	133.4102	133.4102	133.4143	0.003	0.0000	0.0000
2024/10/18	2029	06/02/2025		Bond Future	136.1691	136.1691	136.1773	0.006	0.0000	0.0000
2024/10/18	2029	06/02/2025	132.40 Call	Bond Future	3769.0800	3.7691	3777.2600	0.217	0.0000	0.0000
2024/10/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2029	08/05/2025		Bond Future	137.5134	137.5134	137.5594	0.033	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/10/18	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/18	2029	08/05/2025	137.85 Put	Bond Future	336.6400	0.3366	290.6500	0.2907	13.661	0.0000
2024/10/18	2029	07/08/2025		Bond Future	140.2324	140.2324	140.3112	140.3112	0.056	0.0000
2024/10/18	2029	07/08/2025	137.41 Call	Bond Future	2822.3500	2.8224	2901.1500	2.9012	2.792	0.0000
2024/10/18	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/18	2029	06/11/2025		Bond Future	141.5001	141.5001	141.6115	141.6115	0.079	0.0000
2024/10/18	2029	06/11/2025	139.79 Call	Bond Future	1710.0800	1.7101	1821.5100	1.8215	6.516	0.0000
2024/10/18	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/18	2030	07/11/2024		Bond Future	9.3014	96.9537	9.2807	97.0352	0.223	0.0000
2024/10/18	2030	07/11/2024	10.21 Put	Bond Future	4.1700	0.0042	2.1300	0.0021	48.921	0.0000
2024/10/18	2030	07/11/2024	10.21 Call	Bond Future	3492.4400	3.4924	3571.8600	3.5719	2.274	0.0000
2024/10/18	2030	07/11/2024	10.71 Put	Bond Future	0.1200	0.0001	0.0400	0.0000	66.667	0.0000
2024/10/18	2030	07/11/2024	10.71 Call	Bond Future	5340.3300	5.3403	5421.7100	5.4217	1.524	0.0000
2024/10/18	2030	07/11/2024	11.91 Call	Bond Future	9598.2400	9.5982	9679.7000	9.6797	0.849	0.0000
2024/10/18	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/18	2030	07/11/2024	10.75 Call	Bond Future	5486.4400	5.4864	5567.8400	5.5678	1.484	0.0000
2024/10/18	2030	07/11/2024	10.75 Put	Bond Future	0.0900	0.0001	0.0300	0.0000	66.667	0.0000
2024/10/18	2030	07/11/2024	10.76 Call	Bond Future	5522.9100	5.5229	5604.3200	5.6043	1.474	0.0000
2024/10/18	2030	07/11/2024	10.76 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000
2024/10/18	2030	07/11/2024	10.74 Call	Bond Future	5449.9400	5.4499	5531.3300	5.5313	1.493	0.0000
2024/10/18	2030	07/11/2024	10.74 Put	Bond Future	0.1000	0.0001	0.0300	0.0000	70.000	0.0000
2024/10/18	2030	06/02/2025		Bond Future	9.3614	94.9249	9.3386	95.0108	0.243	0.0000
2024/10/18	2030	06/02/2025	10.68 Call	Bond Future	4904.7000	4.9047	4986.2000	4.9862	1.662	0.0000
2024/10/18	2030	06/02/2025	10.68 Put	Bond Future	85.9000	0.0859	81.4300	0.0814	5.204	0.0000
2024/10/18	2030	06/02/2025	8.68 Put	Bond Future	2854.8100	2.8548	2783.5900	2.7836	2.495	0.0000
2024/10/18	2030	06/02/2025	8.68 Call	Bond Future	239.7500	0.2398	254.5000	0.2545	6.152	0.0000
2024/10/18	2030	06/02/2025	9.18 Put	Bond Future	1465.6200	1.4656	1414.4200	1.4144	3.493	0.0000
2024/10/18	2030	06/02/2025	9.18 Call	Bond Future	777.9600	0.7780	812.7300	0.8127	4.469	0.0000
2024/10/18	2030	06/02/2025	9.69 Call	Bond Future	1851.6400	1.8516	1909.1500	1.9092	3.106	0.0000
2024/10/18	2030	06/02/2025	9.69 Put	Bond Future	621.5500	0.6216	593.0900	0.5931	4.579	0.0000
2024/10/18	2030	08/05/2025	8.68 Put	Bond Future	3251.5700	3.2516	3162.5800	3.1626	2.737	0.0000
2024/10/18	2030	08/05/2025	8.68 Call	Bond Future	436.2100	0.4362	461.7600	0.4618	5.857	0.0000
2024/10/18	2030	08/05/2025	9.18 Put	Bond Future	1988.3700	1.9884	1892.1900	1.8922	4.837	0.0000
2024/10/18	2030	08/05/2025	9.18 Call	Bond Future	1024.4300	1.0244	1042.7900	1.0428	1.792	0.0000
2024/10/18	2030	08/05/2025	9.99 Call	Bond Future	2731.9600	2.7320	2772.0800	2.7721	1.469	0.0000
2024/10/18	2030	08/05/2025	9.99 Put	Bond Future	787.4600	0.7875	713.0400	0.7130	9.451	0.0000
2024/10/18	2030	08/05/2025	11.86 Call	Bond Future	8305.4600	8.3055	8418.3500	8.4184	1.359	0.0000
2024/10/18	2030	08/05/2025	11.86 Put	Bond Future	52.3100	0.0523	50.6600	0.0507	3.154	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	2030	08/05/2025	10.31 Put	Bond Future	532.0900	0.5321	474.6800	0.4747	10.790	0.0000	0.0000
2024/10/18	2030	08/05/2025	10.31 Call	Bond Future	3595.5100	3.5955	3652.6400	3.6526	1.589	0.0000	0.0000
2024/10/18	2030	08/05/2025	12.28 Call	Bond Future	9618.0600	9.6181	9731.9400	9.7319	1.184	0.0000	0.0000
2024/10/18	2030	08/05/2025	12.28 Put	Bond Future	21.7600	0.0218	21.1000	0.0211	3.033	0.0000	0.0000
2024/10/18	2030	08/05/2025	10.69 Put	Bond Future	330.5900	0.3306	289.9700	0.2900	12.287	0.0000	0.0000
2024/10/18	2030	08/05/2025	10.69 Call	Bond Future	4701.1900	4.7012	4775.1100	4.7751	1.572	0.0000	0.0000
2024/10/18	2030	08/05/2025		Bond Future	9.4451	96.8304	9.4134	96.9449	0.335	0.0000	0.0000
2024/10/18	2030	08/05/2025	9.93 Call	Bond Future	2579.0800	2.5791	2616.5800	2.6166	1.454	0.0000	0.0000
2024/10/18	2030	08/05/2025	9.93 Put	Bond Future	846.2500	0.8463	769.2100	0.7692	9.104	0.0000	0.0000
2024/10/18	2030	07/08/2025		Bond Future	9.5537	94.7109	9.5133	94.8502	0.423	0.0000	0.0000
2024/10/18	2030	07/08/2025	11.11 Call	Bond Future	5643.8500	5.6439	5731.6600	5.7317	1.556	0.0000	0.0000
2024/10/18	2030	07/08/2025	11.11 Put	Bond Future	463.5300	0.4635	412.0400	0.4120	11.108	0.0000	0.0000
2024/10/18	2030	07/08/2025	12.12 Call	Bond Future	8484.5500	8.4846	8618.2200	8.6182	1.575	0.0000	0.0000
2024/10/18	2030	07/08/2025	12.12 Put	Bond Future	129.4000	0.1294	123.7700	0.1238	4.351	0.0000	0.0000
2024/10/18	2030	07/08/2025	10.48 Put	Bond Future	815.1400	0.8151	737.4200	0.7374	9.535	0.0000	0.0000
2024/10/18	2030	07/08/2025	10.48 Call	Bond Future	3941.7500	3.9418	4003.3300	4.0033	1.562	0.0000	0.0000
2024/10/18	2030	06/11/2025		Bond Future	9.6758	96.5203	9.6261	96.6836	0.514	0.0000	0.0000
2024/10/18	2030	06/11/2025	9.54 Call	Bond Future	1795.5000	1.7955	1808.2800	1.8083	0.712	0.0000	0.0000
2024/10/18	2030	06/11/2025	9.54 Put	Bond Future	2242.3300	2.2423	2091.7700	2.0918	6.714	0.0000	0.0000
2024/10/18	2032	07/11/2024	9.75 Put	Bond Future	1339.7900	1.3398	1200.1100	1.2001	10.426	0.0000	0.0000
2024/10/18	2032	07/11/2024	9.75 Call	Bond Future	207.8300	0.2078	169.6100	0.1696	18.390	0.0000	0.0000
2024/10/18	2032	07/11/2024	9.90 Put	Bond Future	868.6000	0.8686	732.6100	0.7326	15.656	0.0000	0.0000
2024/10/18	2032	07/11/2024	9.90 Call	Bond Future	470.7000	0.4707	436.1700	0.4362	7.336	0.0000	0.0000
2024/10/18	2032	07/11/2024	10.60 Call	Bond Future	2992.4100	2.9924	3068.5000	3.0685	2.543	0.0000	0.0000
2024/10/18	2032	07/11/2024	10.60 Put	Bond Future	61.5400	0.0615	36.1700	0.0362	41.225	0.0000	0.0000
2024/10/18	2032	07/11/2024	9.86 Call	Bond Future	387.6800	0.3877	350.1500	0.3502	9.681	0.0000	0.0000
2024/10/18	2032	07/11/2024	9.86 Put	Bond Future	980.6000	0.9806	841.6100	0.8416	14.174	0.0000	0.0000
2024/10/18	2032	07/11/2024		Bond Future	9.9820	92.0593	9.9610	92.1607	0.210	0.0000	0.0000
2024/10/18	2032	07/11/2024	13.36 Call	Bond Future	14633.8200	14.6338	14735.2800	14.7353	0.693	0.0000	0.0000
2024/10/18	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.64 Put	Bond Future	0.4900	0.0005	0.1700	0.0002	65.306	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.64 Call	Bond Future	7595.9800	7.5960	7697.1200	7.6971	1.331	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.11 Put	Bond Future	6.0200	0.0060	2.8000	0.0028	53.488	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.11 Call	Bond Future	5265.0500	5.2651	5363.2900	5.3633	1.866	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.61 Put	Bond Future	0.5600	0.0006	0.2000	0.0002	64.286	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.61 Call	Bond Future	7466.0000	7.4660	7567.1000	7.5671	1.354	0.0000	0.0000
2024/10/18	2032	07/11/2024	12.95 Call	Bond Future	13028.2000	13.0282	13129.6600	13.1297	0.779	0.0000	0.0000
2024/10/18	2032	07/11/2024	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	2032	07/11/2024	11.48 Call	Bond Future	6899.9100	6.8999	7000.7300	7.0007	1.461	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.48 Put	Bond Future	1.0400	0.0010	0.4000	0.0004	61.538	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.49 Call	Bond Future	6943.6100	6.9436	7044.4600	7.0445	1.452	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.49 Put	Bond Future	0.9900	0.0010	0.3800	0.0004	61.616	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.47 Call	Bond Future	6856.1700	6.8562	6956.9600	6.9570	1.470	0.0000	0.0000
2024/10/18	2032	07/11/2024	11.47 Put	Bond Future	1.0900	0.0011	0.4200	0.0004	61.468	0.0000	0.0000
2024/10/18	2032	06/02/2025		Bond Future	10.0642	93.9403	10.0416	94.0466	0.224	0.0000	0.0000
2024/10/18	2032	06/02/2025	11.72 Call	Bond Future	7470.4200	7.4704	7560.7200	7.5607	1.209	0.0000	0.0000
2024/10/18	2032	06/02/2025	11.72 Put	Bond Future	77.9600	0.0780	61.9500	0.0620	20.536	0.0000	0.0000
2024/10/18	2032	06/02/2025	9.42 Put	Bond Future	3451.9600	3.4520	3342.2000	3.3422	3.180	0.0000	0.0000
2024/10/18	2032	06/02/2025	9.42 Call	Bond Future	351.8900	0.3519	348.4400	0.3484	0.980	0.0000	0.0000
2024/10/18	2032	06/02/2025	9.92 Put	Bond Future	1809.1300	1.8091	1695.7600	1.6958	6.267	0.0000	0.0000
2024/10/18	2032	06/02/2025	9.92 Call	Bond Future	1126.7500	1.1268	1119.6900	1.1197	0.627	0.0000	0.0000
2024/10/18	2032	06/02/2025	10.61 Call	Bond Future	3130.1100	3.1301	3162.4300	3.1624	1.033	0.0000	0.0000
2024/10/18	2032	06/02/2025	10.61 Put	Bond Future	604.1800	0.6042	530.1900	0.5302	12.246	0.0000	0.0000
2024/10/18	2032	08/05/2025	9.42 Put	Bond Future	4081.1800	4.0812	3953.5400	3.9535	3.128	0.0000	0.0000
2024/10/18	2032	08/05/2025	9.42 Call	Bond Future	620.2300	0.6202	626.8000	0.6268	1.059	0.0000	0.0000
2024/10/18	2032	08/05/2025	9.92 Put	Bond Future	2513.7100	2.5137	2378.0200	2.3780	5.398	0.0000	0.0000
2024/10/18	2032	08/05/2025	9.92 Call	Bond Future	1413.7100	1.4137	1412.2300	1.4122	0.105	0.0000	0.0000
2024/10/18	2032	08/05/2025	10.97 Call	Bond Future	4392.3300	4.3923	4438.8200	4.4388	1.058	0.0000	0.0000
2024/10/18	2032	08/05/2025	10.97 Put	Bond Future	773.2500	0.7733	685.5300	0.6855	11.344	0.0000	0.0000
2024/10/18	2032	08/05/2025		Bond Future	10.1585	91.6626	10.1292	91.7969	0.288	0.0000	0.0000
2024/10/18	2032	08/05/2025	10.91 Call	Bond Future	4188.0800	4.1881	4230.3000	4.2303	1.008	0.0000	0.0000
2024/10/18	2032	08/05/2025	10.91 Put	Bond Future	830.2500	0.8303	738.2600	0.7383	11.080	0.0000	0.0000
2024/10/18	2032	07/08/2025		Bond Future	10.2702	93.4517	10.2346	93.6100	0.347	0.0000	0.0000
2024/10/18	2032	07/08/2025	12.01 Call	Bond Future	7878.2000	7.8782	7972.7400	7.9727	1.200	0.0000	0.0000
2024/10/18	2032	07/08/2025	12.01 Put	Bond Future	557.8500	0.5579	494.0700	0.4941	11.433	0.0000	0.0000
2024/10/18	2032	06/11/2025		Bond Future	10.4011	91.0769	10.3588	91.2588	0.407	0.0000	0.0000
2024/10/18	2032	06/11/2025	10.42 Call	Bond Future	2950.0400	2.9500	3006.1000	3.0061	1.900	0.0000	0.0000
2024/10/18	2032	06/11/2025	10.42 Put	Bond Future	2869.0700	2.8691	2743.1800	2.7432	4.388	0.0000	0.0000
2024/10/18	2033	07/11/2024		Bond Future	126.3662	126.3662	126.2772	126.2772	0.070	0.0000	0.0000
2024/10/18	2033	06/02/2025		Bond Future	128.9794	128.9794	128.8923	128.8923	0.067	0.0000	0.0000
2024/10/18	2033	06/02/2025	124.94 Call	Bond Future	4039.3600	4.0394	3952.3000	3.9523	2.155	0.0000	0.0000
2024/10/18	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2033	08/05/2025		Bond Future	130.0783	130.0783	130.0250	130.0250	0.041	0.0000	0.0000
2024/10/18	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2033	08/05/2025	130.62 Put	Bond Future	541.6800	0.5417	594.9700	0.5950	9.838	0.0000	0.0000
2024/10/18	2033	07/08/2025		Bond Future	132.6504	132.6504	132.6262	132.6262	0.018	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	2033	07/08/2025	128.65 Call	Bond Future	4000.3900	4.0004	3976.2400	3.9762	0.604	0.0000	0.0000
2024/10/18	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2033	06/11/2025		Bond Future	133.6693	133.6693	133.6739	133.6739	0.003	0.0000	0.0000
2024/10/18	2033	06/11/2025	133.14 Call	Bond Future	529.2600	0.5293	533.9200	0.5339	0.880	0.0000	0.0000
2024/10/18	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2037	07/11/2024		Bond Future	10.9952	85.8177	10.9843	85.8819	0.100	0.0000	0.0000
2024/10/18	2037	07/11/2024	12.58 Call	Bond Future	8574.5300	8.5745	8638.7300	8.6387	0.749	0.0000	0.0000
2024/10/18	2037	07/11/2024	12.58 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000	0.0000
2024/10/18	2037	07/11/2024	12.59 Call	Bond Future	8624.5300	8.6245	8688.7300	8.6887	0.744	0.0000	0.0000
2024/10/18	2037	07/11/2024	12.59 Put	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2024/10/18	2037	07/11/2024	12.57 Call	Bond Future	8524.4800	8.5245	8588.6800	8.5887	0.753	0.0000	0.0000
2024/10/18	2037	07/11/2024	12.57 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000	0.0000
2024/10/18	2037	06/02/2025		Bond Future	11.0906	83.3106	11.0787	83.3788	0.107	0.0000	0.0000
2024/10/18	2037	06/02/2025	12.76 Call	Bond Future	8957.5000	8.9575	9017.8900	9.0179	0.674	0.0000	0.0000
2024/10/18	2037	06/02/2025	12.76 Put	Bond Future	107.5700	0.1076	99.7900	0.0998	7.232	0.0000	0.0000
2024/10/18	2037	08/05/2025		Bond Future	11.1999	84.9827	11.1834	85.0759	0.148	0.0000	0.0000
2024/10/18	2037	08/05/2025	12.25 Call	Bond Future	6459.9400	6.4599	6475.1600	6.4752	0.236	0.0000	0.0000
2024/10/18	2037	08/05/2025	12.25 Put	Bond Future	829.0300	0.8290	751.0900	0.7511	9.401	0.0000	0.0000
2024/10/18	2037	08/05/2025	12.55 Put	Bond Future	596.1100	0.5961	533.8000	0.5338	10.453	0.0000	0.0000
2024/10/18	2037	08/05/2025	12.55 Call	Bond Future	7735.5100	7.7355	7766.3600	7.7664	0.399	0.0000	0.0000
2024/10/18	2037	08/05/2025	13.30 Put	Bond Future	231.6800	0.2317	224.8400	0.2248	2.952	0.0000	0.0000
2024/10/18	2037	08/05/2025	13.30 Call	Bond Future	10961.7400	10.9617	11048.0600	11.0481	0.787	0.0000	0.0000
2024/10/18	2037	08/05/2025	13.35 Put	Bond Future	214.2800	0.2143	207.8700	0.2079	2.991	0.0000	0.0000
2024/10/18	2037	08/05/2025	13.35 Call	Bond Future	11174.9000	11.1749	11261.6500	11.2617	0.776	0.0000	0.0000
2024/10/18	2037	07/08/2025		Bond Future	11.3245	82.3808	11.3037	82.4955	0.183	0.0000	0.0000
2024/10/18	2037	07/08/2025	13.01 Call	Bond Future	9442.9100	9.4429	9479.8500	9.4799	0.391	0.0000	0.0000
2024/10/18	2037	07/08/2025	13.01 Put	Bond Future	834.6300	0.8346	756.8700	0.7569	9.317	0.0000	0.0000
2024/10/18	2037	07/08/2025	12.17 Call	Bond Future	6145.9300	6.1459	6133.8000	6.1338	0.197	0.0000	0.0000
2024/10/18	2037	07/08/2025	12.17 Put	Bond Future	1659.0600	1.6591	1532.2300	1.5322	7.645	0.0000	0.0000
2024/10/18	2037	07/08/2025	11.42 Call	Bond Future	3546.0300	3.5460	3492.5000	3.4925	1.510	0.0000	0.0000
2024/10/18	2037	07/08/2025	11.42 Put	Bond Future	3021.2400	3.0212	2853.0100	2.8530	5.568	0.0000	0.0000
2024/10/18	2037	07/08/2025	10.55 Put	Bond Future	5810.8600	5.8109	5651.1000	5.6511	2.749	0.0000	0.0000
2024/10/18	2037	07/08/2025	10.55 Call	Bond Future	1375.4900	1.3755	1330.4300	1.3304	3.276	0.0000	0.0000
2024/10/18	2037	07/08/2025	11.82 Call	Bond Future	4872.6600	4.8727	4839.3000	4.8393	0.685	0.0000	0.0000
2024/10/18	2037	07/08/2025	11.82 Put	Bond Future	2200.2100	2.2002	2052.1500	2.0522	6.729	0.0000	0.0000
2024/10/18	2037	07/08/2025	11.07 Call	Bond Future	2538.5000	2.5385	2478.0400	2.4780	2.382	0.0000	0.0000
2024/10/18	2037	07/08/2025	11.07 Put	Bond Future	3960.2800	3.9603	3785.1200	3.7851	4.423	0.0000	0.0000
2024/10/18	2037	07/08/2025	10.34 Put	Bond Future	6728.3500	6.7284	6571.8900	6.5719	2.325	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	2037	07/08/2025	10.34 Call	Bond Future	1033.1400	1.0331	991.3800	0.9914	4.042	0.0000	0.0000
2024/10/18	2037	07/08/2025	10.64 Put	Bond Future	5449.7200	5.4497	5284.1400	5.2841	3.038	0.0000	0.0000
2024/10/18	2037	07/08/2025	10.64 Call	Bond Future	1546.6200	1.5466	1495.7400	1.4957	3.290	0.0000	0.0000
2024/10/18	2037	06/11/2025		Bond Future	11.4536	83.9533	11.4286	84.0888	0.218	0.0000	0.0000
2024/10/18	2037	06/11/2025	11.63 Call	Bond Future	4414.0600	4.4141	4449.8400	4.4498	0.811	0.0000	0.0000
2024/10/18	2037	06/11/2025	11.63 Put	Bond Future	3467.4500	3.4675	3367.7300	3.3677	2.876	0.0000	0.0000
2024/10/18	2038	07/11/2024		Bond Future	138.8419	138.8419	138.5467	138.5467	0.213	0.0000	0.0000
2024/10/18	2038	06/02/2025		Bond Future	139.6066	139.6066	139.3095	139.3095	0.213	0.0000	0.0000
2024/10/18	2038	06/02/2025	135.23 Call	Bond Future	4376.6300	4.3766	4079.4700	4.0795	6.790	0.0000	0.0000
2024/10/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2038	08/05/2025		Bond Future	142.4438	142.4438	142.1793	142.1793	0.186	0.0000	0.0000
2024/10/18	2038	08/05/2025	139.68 Call	Bond Future	2763.7500	2.7638	2499.3100	2.4993	9.568	0.0000	0.0000
2024/10/18	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2038	07/08/2025		Bond Future	143.1099	143.1099	142.8733	142.8733	0.165	0.0000	0.0000
2024/10/18	2038	07/08/2025	139.56 Call	Bond Future	3549.8900	3.5499	3313.2600	3.3133	6.666	0.0000	0.0000
2024/10/18	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2038	06/11/2025		Bond Future	145.8820	145.8820	145.6726	145.6726	0.144	0.0000	0.0000
2024/10/18	2038	06/11/2025	143.88 Call	Bond Future	2001.9900	2.0020	1792.6000	1.7926	10.459	0.0000	0.0000
2024/10/18	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.10 Put	Bond Future	16.8200	0.0168	9.0800	0.0091	46.017	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.10 Call	Bond Future	4938.4000	4.9384	5063.5800	5.0636	2.535	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.60 Call	Bond Future	7711.8900	7.7119	7844.3800	7.8444	1.718	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.60 Put	Bond Future	0.6900	0.0007	0.2600	0.0003	62.319	0.0000	0.0000
2024/10/18	2040	07/11/2024	13.15 Call	Bond Future	10606.5400	10.6065	10739.4500	10.7395	1.253	0.0000	0.0000
2024/10/18	2040	07/11/2024	13.15 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/18	2040	07/11/2024		Bond Future	11.2810	86.0998	11.2599	86.2327	0.187	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.85 Call	Bond Future	9049.1500	9.0492	9181.9900	9.1820	1.468	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.85 Put	Bond Future	0.1200	0.0001	0.0400	0.0000	66.667	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.86 Call	Bond Future	9101.9000	9.1019	9234.7400	9.2347	1.459	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.86 Put	Bond Future	0.1200	0.0001	0.0400	0.0000	66.667	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.84 Call	Bond Future	8996.3500	8.9964	9129.1800	9.1292	1.476	0.0000	0.0000
2024/10/18	2040	07/11/2024	12.84 Put	Bond Future	0.1300	0.0001	0.0400	0.0000	69.231	0.0000	0.0000
2024/10/18	2040	06/02/2025		Bond Future	11.3790	83.3479	11.3567	83.4861	0.196	0.0000	0.0000
2024/10/18	2040	06/02/2025	12.95 Call	Bond Future	9071.7900	9.0718	9178.0300	9.1780	1.171	0.0000	0.0000
2024/10/18	2040	06/02/2025	12.95 Put	Bond Future	149.2300	0.1492	117.2600	0.1173	21.423	0.0000	0.0000
2024/10/18	2040	06/02/2025	11.00 Put	Bond Future	3320.7500	3.3208	3138.6200	3.1386	5.485	0.0000	0.0000
2024/10/18	2040	06/02/2025	11.00 Call	Bond Future	923.8800	0.9239	879.9600	0.8800	4.754	0.0000	0.0000
2024/10/18	2040	06/02/2025	11.70 Call	Bond Future	3161.0400	3.1610	3158.2800	3.1583	0.087	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	2040	06/02/2025	11.70 Put	Bond Future	1209.2300	1.2092	1068.2600	1.0683	11.658	0.0000	0.0000
2024/10/18	2040	06/02/2025	12.20 Call	Bond Future	5393.8900	5.3939	5445.7700	5.4458	0.962	0.0000	0.0000
2024/10/18	2040	06/02/2025	12.20 Put	Bond Future	537.8400	0.5378	451.5100	0.4515	16.051	0.0000	0.0000
2024/10/18	2040	08/05/2025	13.43 Put	Bond Future	335.5400	0.3355	311.7300	0.3117	7.096	0.0000	0.0000
2024/10/18	2040	08/05/2025	13.43 Call	Bond Future	10972.7800	10.9728	11113.6500	11.1137	1.284	0.0000	0.0000
2024/10/18	2040	08/05/2025		Bond Future	11.4898	85.0206	11.4628	85.1853	0.235	0.0000	0.0000
2024/10/18	2040	08/05/2025	12.63 Call	Bond Future	7359.7800	7.3598	7433.2600	7.4333	0.998	0.0000	0.0000
2024/10/18	2040	08/05/2025	12.63 Put	Bond Future	838.6900	0.8387	747.4900	0.7475	10.874	0.0000	0.0000
2024/10/18	2040	08/05/2025	12.75 Put	Bond Future	737.7900	0.7378	654.5300	0.6545	11.285	0.0000	0.0000
2024/10/18	2040	08/05/2025	12.75 Call	Bond Future	7899.1600	7.8992	7980.5800	7.9806	1.031	0.0000	0.0000
2024/10/18	2040	08/05/2025	13.50 Put	Bond Future	302.7700	0.3028	289.3100	0.2893	4.446	0.0000	0.0000
2024/10/18	2040	08/05/2025	13.50 Call	Bond Future	11283.6500	11.2837	11434.8700	11.4349	1.340	0.0000	0.0000
2024/10/18	2040	07/08/2025		Bond Future	11.6149	82.1686	11.5835	82.3564	0.270	0.0000	0.0000
2024/10/18	2040	07/08/2025	13.29 Call	Bond Future	10086.7100	10.0867	10183.8900	10.1839	0.963	0.0000	0.0000
2024/10/18	2040	07/08/2025	13.29 Put	Bond Future	940.3200	0.9403	849.7700	0.8498	9.630	0.0000	0.0000
2024/10/18	2040	06/11/2025		Bond Future	11.7434	83.7367	11.7077	83.9466	0.304	0.0000	0.0000
2024/10/18	2040	06/11/2025	11.84 Call	Bond Future	4564.5500	4.5646	4632.3100	4.6323	1.484	0.0000	0.0000
2024/10/18	2040	06/11/2025	11.84 Put	Bond Future	4001.4100	4.0014	3859.2700	3.8593	3.552	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.25 Call	Bond Future	5159.7100	5.1597	5288.6600	5.2887	2.499	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.25 Put	Bond Future	13.7700	0.0138	6.9800	0.0070	49.310	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.00 Call	Bond Future	3738.5600	3.7386	3851.8400	3.8518	3.030	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.00 Put	Bond Future	57.6200	0.0576	35.1600	0.0352	38.980	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.50 Call	Bond Future	6567.7000	6.5677	6701.7800	6.7018	2.042	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.50 Put	Bond Future	2.8800	0.0029	1.2200	0.0012	57.639	0.0000	0.0000
2024/10/18	2044	07/11/2024		Bond Future	11.4054	81.9236	11.3843	82.0594	0.185	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.91 Call	Bond Future	8796.7000	8.7967	8932.3200	8.9323	1.542	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.91 Put	Bond Future	0.1800	0.0002	0.0600	0.0001	66.667	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.92 Call	Bond Future	8849.6900	8.8497	8985.3100	8.9853	1.532	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.92 Put	Bond Future	0.1700	0.0002	0.0500	0.0001	70.588	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.90 Call	Bond Future	8743.6500	8.7437	8879.2500	8.8793	1.551	0.0000	0.0000
2024/10/18	2044	07/11/2024	12.90 Put	Bond Future	0.2000	0.0002	0.0600	0.0001	70.000	0.0000	0.0000
2024/10/18	2044	06/02/2025		Bond Future	11.5002	79.2117	11.4780	79.3527	0.193	0.0000	0.0000
2024/10/18	2044	06/02/2025	13.02 Call	Bond Future	8937.6300	8.9376	9039.7300	9.0397	1.142	0.0000	0.0000
2024/10/18	2044	06/02/2025	13.02 Put	Bond Future	185.0900	0.1851	146.1600	0.1462	21.033	0.0000	0.0000
2024/10/18	2044	06/02/2025	13.75 Call	Bond Future	12439.3500	12.4394	12575.4300	12.5754	1.094	0.0000	0.0000
2024/10/18	2044	06/02/2025	13.75 Put	Bond Future	40.0200	0.0400	35.0700	0.0351	12.369	0.0000	0.0000
2024/10/18	2044	06/02/2025	12.50 Put	Bond Future	434.5500	0.4346	360.6600	0.3607	17.004	0.0000	0.0000
2024/10/18	2044	06/02/2025	12.50 Call	Bond Future	6380.2100	6.3802	6447.3500	6.4474	1.052	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	2044	06/02/2025	12.00 Put	Bond Future	968.8000	0.9688	841.5400	0.8415	13.136	0.0000	0.0000
2024/10/18	2044	06/02/2025	12.00 Call	Bond Future	4036.0600	4.0361	4049.8300	4.0498	0.341	0.0000	0.0000
2024/10/18	2044	08/05/2025	Call	Bond Future	6.1100	0.0061	5.8500	0.0059	4.255	0.0000	0.0000
2024/10/18	2044	08/05/2025	Put	Bond Future	19204.7500	19.2048	19038.1900	19.0382	0.867	0.0000	0.0000
2024/10/18	2044	08/05/2025	12.40 Call	Bond Future	5998.2300	5.9982	6036.6800	6.0367	0.641	0.0000	0.0000
2024/10/18	2044	08/05/2025	12.40 Put	Bond Future	1290.8900	1.2909	1163.0400	1.1630	9.904	0.0000	0.0000
2024/10/18	2044	08/05/2025	11.65 Call	Bond Future	3042.0100	3.0420	3019.7700	3.0198	0.731	0.0000	0.0000
2024/10/18	2044	08/05/2025	11.65 Put	Bond Future	2772.2500	2.7723	2583.7100	2.5837	6.801	0.0000	0.0000
2024/10/18	2044	08/05/2025	10.92 Put	Bond Future	5536.9500	5.5370	5335.5000	5.3355	3.638	0.0000	0.0000
2024/10/18	2044	08/05/2025	10.92 Call	Bond Future	1057.3700	1.0574	1022.2200	1.0222	3.324	0.0000	0.0000
2024/10/18	2044	08/05/2025		Bond Future	11.6066	80.8014	11.5800	80.9677	0.229	0.0000	0.0000
2024/10/18	2044	08/05/2025	12.72 Call	Bond Future	7403.1300	7.4031	7467.2900	7.4673	0.867	0.0000	0.0000
2024/10/18	2044	08/05/2025	12.72 Put	Bond Future	926.5900	0.9266	824.4500	0.8245	11.023	0.0000	0.0000
2024/10/18	2044	07/08/2025		Bond Future	11.7261	77.9923	11.6954	78.1807	0.262	0.0000	0.0000
2024/10/18	2044	07/08/2025	13.34 Call	Bond Future	9962.1400	9.9621	10038.9000	10.0389	0.771	0.0000	0.0000
2024/10/18	2044	07/08/2025	13.34 Put	Bond Future	1007.8500	1.0079	896.2300	0.8962	11.075	0.0000	0.0000
2024/10/18	2044	06/11/2025		Bond Future	11.8481	79.4804	11.8134	79.6901	0.293	0.0000	0.0000
2024/10/18	2044	06/11/2025	11.88 Call	Bond Future	4526.4700	4.5265	4583.0500	4.5831	1.250	0.0000	0.0000
2024/10/18	2044	06/11/2025	11.88 Put	Bond Future	4334.8500	4.3349	4181.7500	4.1818	3.532	0.0000	0.0000
2024/10/18	2046	07/11/2024		Bond Future	119.0747	119.0747	119.4396	119.4396	0.306	0.0000	0.0000
2024/10/18	2046	06/02/2025		Bond Future	121.5371	121.5371	121.9130	121.9130	0.309	0.0000	0.0000
2024/10/18	2046	06/02/2025	114.01 Call	Bond Future	7527.1200	7.5271	7903.0300	7.9030	4.994	0.0000	0.0000
2024/10/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2046	08/05/2025		Bond Future	121.7706	121.7706	122.1877	122.1877	0.343	0.0000	0.0000
2024/10/18	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	217.7000	0.2177	100.000	0.0000	0.0000
2024/10/18	2046	08/05/2025	121.97 Put	Bond Future	199.4500	0.1995	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/18	2046	07/08/2025		Bond Future	124.1775	124.1775	124.6312	124.6312	0.365	0.0000	0.0000
2024/10/18	2046	07/08/2025	118.69 Call	Bond Future	5487.4500	5.4875	5941.2400	5.9412	8.270	0.0000	0.0000
2024/10/18	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2046	06/11/2025		Bond Future	124.3039	124.3039	124.7943	124.7943	0.394	0.0000	0.0000
2024/10/18	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2046	06/11/2025	125.41 Put	Bond Future	1106.1100	1.1061	615.7400	0.6157	44.333	0.0000	0.0000
2024/10/18	2050	07/11/2024		Bond Future	120.6797	120.6797	120.6848	120.6848	0.004	0.0000	0.0000
2024/10/18	2050	06/02/2025		Bond Future	120.8281	120.8281	120.8368	120.8368	0.007	0.0000	0.0000
2024/10/18	2050	06/02/2025	115.60 Call	Bond Future	5228.1000	5.2281	5236.8000	5.2368	0.166	0.0000	0.0000
2024/10/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	2050	08/05/2025		Bond Future	123.2838	123.2838	123.3263	123.3263	0.034	0.0000	0.0000
2024/10/18	2050	08/05/2025	121.16 Call	Bond Future	2123.8100	2.1238	2166.3100	2.1663	2.001	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/10/18	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/18	2050	07/08/2025		Bond Future	123.3255	123.3255	123.3971	123.3971	0.058	0.0000
2024/10/18	2050	07/08/2025	119.89 Call	Bond Future	3435.4900	3.4355	3507.1300	3.5071	2.085	0.0000
2024/10/18	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/18	2050	06/11/2025		Bond Future	125.7140	125.7140	125.8148	125.8148	0.080	0.0000
2024/10/18	2050	06/11/2025	124.42 Call	Bond Future	1293.9500	1.2940	1394.7800	1.3948	7.792	0.0000
2024/10/18	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	AL37	07/11/2024		Index Future	1039.3320	1039.3320	1040.4410	1040.4410	0.107	0.0000
2024/10/18	AL37	06/02/2025		Index Future	1060.5680	1060.5680	1061.7310	1061.7310	0.110	0.0000
2024/10/18	AL37	08/05/2025		Index Future	1081.8770	1081.8770	1083.3570	1083.3570	0.137	0.0000
2024/10/18	AL37	07/08/2025		Index Future	1103.0300	1103.0300	1104.7910	1104.7910	0.160	0.0000
2024/10/18	AL37	06/11/2025		Index Future	1124.1840	1124.1840	1126.2240	1126.2240	0.181	0.0000
2024/10/18	AL7T	07/11/2024		Index Future	1242.2650	1242.2650	1243.5190	1243.5190	0.101	0.0000
2024/10/18	AL7T	06/02/2025		Index Future	1267.6480	1267.6480	1268.9640	1268.9640	0.104	0.0000
2024/10/18	AL7T	08/05/2025		Index Future	1293.1170	1293.1170	1294.8120	1294.8120	0.131	0.0000
2024/10/18	AL7T	07/08/2025		Index Future	1318.4010	1318.4010	1320.4290	1320.4290	0.154	0.0000
2024/10/18	AL7T	06/11/2025		Index Future	1343.6850	1343.6850	1346.0460	1346.0460	0.176	0.0000
2024/10/18	ALBI	07/11/2024		Index Future	1071.6130	1071.6130	1072.7070	1072.7070	0.102	0.0000
2024/10/18	ALBI	06/02/2025		Index Future	1093.5090	1093.5090	1094.6570	1094.6570	0.105	0.0000
2024/10/18	ALBI	08/05/2025		Index Future	1115.4800	1115.4800	1116.9540	1116.9540	0.132	0.0000
2024/10/18	ALBI	07/08/2025		Index Future	1137.2900	1137.2900	1139.0520	1139.0520	0.155	0.0000
2024/10/18	ALBI	06/11/2025		Index Future	1159.1000	1159.1000	1161.1510	1161.1510	0.177	0.0000
2024/10/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/18	ES33	07/11/2024		Bond Future	11.1909	80.7941	11.1797	80.8477	0.101	0.0000	0.0000
2024/10/18	ES33	06/02/2025		Bond Future	11.3133	82.4649	11.3010	82.5221	0.109	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	ES33	06/02/2025	13.34 Call	Bond Future	8733.2800	8.7333	8790.4800	8.7905	0.655	0.0000	0.0000
2024/10/18	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	ES33	08/05/2025		Bond Future	11.4439	80.3407	11.4261	80.4216	0.156	0.0000	0.0000
2024/10/18	ES33	08/05/2025	12.73 Call	Bond Future	5568.7100	5.5687	5649.5700	5.6496	1.452	0.0000	0.0000
2024/10/18	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	ES33	07/08/2025		Bond Future	11.5911	81.9273	11.5682	82.0285	0.197	0.0000	0.0000
2024/10/18	ES33	07/08/2025	13.56 Call	Bond Future	8122.6600	8.1227	8223.9100	8.2239	1.247	0.0000	0.0000
2024/10/18	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	ES33	06/11/2025		Bond Future	11.7606	79.7151	11.7325	79.8362	0.239	0.0000	0.0000
2024/10/18	ES33	06/11/2025	12.01 Call	Bond Future	1064.8800	1.0649	1186.0100	1.1860	11.375	0.0000	0.0000
2024/10/18	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	ES42	07/11/2024		Bond Future	11.6574	77.0751	11.6463	77.1417	0.095	0.0000	0.0000
2024/10/18	ES42	06/02/2025		Bond Future	11.7616	78.6690	11.7497	78.7393	0.101	0.0000	0.0000
2024/10/18	ES42	06/02/2025	13.71 Call	Bond Future	10275.5200	10.2755	10345.8100	10.3458	0.684	0.0000	0.0000
2024/10/18	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	ES42	08/05/2025		Bond Future	11.8762	76.0007	11.8602	76.0941	0.135	0.0000	0.0000
2024/10/18	ES42	08/05/2025	13.25 Call	Bond Future	7369.8300	7.3698	7463.2400	7.4632	1.267	0.0000	0.0000
2024/10/18	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	ES42	07/08/2025		Bond Future	11.9999	77.5002	11.9801	77.6134	0.165	0.0000	0.0000
2024/10/18	ES42	07/08/2025	13.79 Call	Bond Future	9228.0400	9.2280	9341.1800	9.3412	1.226	0.0000	0.0000
2024/10/18	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	ES42	06/11/2025		Bond Future	12.1368	74.7333	12.1132	74.8659	0.194	0.0000	0.0000
2024/10/18	ES42	06/11/2025	12.39 Call	Bond Future	1399.4400	1.3994	1532.0200	1.5320	9.474	0.0000	0.0000
2024/10/18	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	GOVI	07/11/2024	948.79 Call	GOVI	1063540.0000	106.3540	1074490.0000	107.4490	1.030	0.0000	0.0000
2024/10/18	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	GOVI	07/11/2024	948.80 Call	GOVI	1063440.0000	106.3440	1074390.0000	107.4390	1.030	0.0000	0.0000
2024/10/18	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	GOVI	07/11/2024	948.78 Call	GOVI	1063640.0000	106.3640	1074590.0000	107.4590	1.029	0.0000	0.0000
2024/10/18	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	GOVI	07/11/2024		GOVI	1055.1440	1055.1440	1056.2390	1056.2390	0.104	0.0000	0.0000
2024/10/18	GOVI	06/02/2025		GOVI	1076.7030	1076.7030	1077.8530	1077.8530	0.107	0.0000	0.0000
2024/10/18	GOVI	06/02/2025	972.00 Call	GOVI	1047030.0000	104.7030	1058530.0000	105.8530	1.098	0.0000	0.0000
2024/10/18	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	GOVI	08/05/2025		GOVI	1098.3360	1098.3360	1099.8070	1099.8070	0.134	0.0000	0.0000
2024/10/18	GOVI	08/05/2025	1,022.00 Call	GOVI	763360.0000	76.3360	778070.0000	77.8070	1.927	0.0000	0.0000
2024/10/18	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	GOVI	07/08/2025		GOVI	1119.8120	1119.8120	1121.5660	1121.5660	0.157	0.0000	0.0000
2024/10/18	GOVI	07/08/2025	1,011. Call 00	GOVI	1088120.0000	108.8120	1105660.0000	110.5660	1.612	0.0000	0.0000
2024/10/18	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	GOVI	06/11/2025		GOVI	1141.2870	1141.2870	1143.3250	1143.3250	0.179	0.0000	0.0000
2024/10/18	GOVI	06/11/2025	1,112. Call 00	GOVI	292870.0000	29.2870	313250.0000	31.3250	6.959	0.0000	0.0000
2024/10/18	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/18	IGOV	07/11/2024		Index Future	368.1370	368.1370	368.1610	368.1610	0.007	0.0000	0.0000
2024/10/18	IGOV	06/02/2025		Index Future	375.7500	375.7500	375.7860	375.7860	0.010	0.0000	0.0000
2024/10/18	IGOV	08/05/2025		Index Future	383.3890	383.3890	383.5290	383.5290	0.037	0.0000	0.0000
2024/10/18	IGOV	07/08/2025		Index Future	390.9720	390.9720	391.2050	391.2050	0.060	0.0000	0.0000
2024/10/18	IGOV	06/11/2025		Index Future	398.5560	398.5560	398.8800	398.8800	0.081	0.0000	0.0000
2024/10/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/18	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/18	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/18	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/18	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/18	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/18	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/18	R035	07/11/2024	11.10 Call	Bond Future	2716.5200	2.7165	2780.3600	2.7804	2.350	0.0000	0.0000
2024/10/18	R035	07/11/2024	11.10 Put	Bond Future	89.3700	0.0894	61.5100	0.0615	31.174	0.0000	0.0000
2024/10/18	R035	07/11/2024	13.23 Call	Bond Future	13294.8300	13.2948	13386.5300	13.3865	0.690	0.0000	0.0000
2024/10/18	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R035	07/11/2024	12.20 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/10/18	R035	07/11/2024	12.20 Call	Bond Future	8378.6900	8.3787	8470.3600	8.4704	1.094	0.0000	0.0000
2024/10/18	R035	07/11/2024		Bond Future	10.6304	90.9324	10.6143	91.0241	0.151	0.0000	0.0000
2024/10/18	R035	07/11/2024	12.18 Call	Bond Future	8278.9100	8.2789	8370.5700	8.3706	1.107	0.0000	0.0000
2024/10/18	R035	07/11/2024	12.18 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/10/18	R035	07/11/2024	12.19 Call	Bond Future	8328.8300	8.3288	8420.4900	8.4205	1.101	0.0000	0.0000
2024/10/18	R035	07/11/2024	12.19 Put	Bond Future	0.0600	0.0001	0.0200	0.0000	66.667	0.0000	0.0000
2024/10/18	R035	07/11/2024	12.17 Call	Bond Future	8228.9600	8.2290	8320.6100	8.3206	1.114	0.0000	0.0000
2024/10/18	R035	07/11/2024	12.17 Put	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2024/10/18	R035	06/02/2025		Bond Future	10.7267	92.7904	10.7095	92.8867	0.160	0.0000	0.0000
2024/10/18	R035	06/02/2025	12.41 Call	Bond Future	8873.8600	8.8739	8948.7700	8.9488	0.844	0.0000	0.0000
2024/10/18	R035	06/02/2025	12.41 Put	Bond Future	104.5900	0.1046	83.2100	0.0832	20.442	0.0000	0.0000
2024/10/18	R035	06/02/2025	11.30 Call	Bond Future	3853.8500	3.8539	3859.5200	3.8595	0.147	0.0000	0.0000
2024/10/18	R035	06/02/2025	11.30 Put	Bond Future	725.7100	0.7257	635.0900	0.6351	12.487	0.0000	0.0000
2024/10/18	R035	06/02/2025	10.65 Call	Bond Future	1550.8600	1.5509	1509.1700	1.5092	2.688	0.0000	0.0000
2024/10/18	R035	06/02/2025	10.65 Put	Bond Future	1980.9600	1.9810	1842.9800	1.8430	6.965	0.0000	0.0000
2024/10/18	R035	06/02/2025	10.34 Put	Bond Future	3015.4300	3.0154	2874.2700	2.8743	4.681	0.0000	0.0000
2024/10/18	R035	06/02/2025	10.34 Call	Bond Future	817.5000	0.8175	772.6300	0.7726	5.489	0.0000	0.0000
2024/10/18	R035	06/02/2025	10.26 Put	Bond Future	3334.7300	3.3347	3195.5200	3.1955	4.175	0.0000	0.0000
2024/10/18	R035	06/02/2025	10.26 Call	Bond Future	672.9100	0.6729	629.9900	0.6300	6.378	0.0000	0.0000
2024/10/18	R035	08/05/2025	11.70 Call	Bond Future	5589.4900	5.5895	5625.5600	5.6256	0.645	0.0000	0.0000
2024/10/18	R035	08/05/2025	11.70 Put	Bond Future	979.5300	0.9795	892.1700	0.8922	8.919	0.0000	0.0000
2024/10/18	R035	08/05/2025	10.95 Call	Bond Future	2852.7000	2.8527	2839.5800	2.8396	0.460	0.0000	0.0000
2024/10/18	R035	08/05/2025	10.95 Put	Bond Future	2183.0300	2.1830	2046.4800	2.0465	6.255	0.0000	0.0000
2024/10/18	R035	08/05/2025	10.44 Put	Bond Future	3617.3400	3.6173	3464.5900	3.4646	4.223	0.0000	0.0000
2024/10/18	R035	08/05/2025	10.44 Call	Bond Future	1463.1400	1.4631	1433.8200	1.4338	2.004	0.0000	0.0000
2024/10/18	R035	08/05/2025	13.35 Call	Bond Future	12567.1300	12.5671	12687.5900	12.6876	0.959	0.0000	0.0000
2024/10/18	R035	08/05/2025	13.35 Put	Bond Future	101.8400	0.1018	98.8700	0.0989	2.916	0.0000	0.0000
2024/10/18	R035	08/05/2025	12.70 Call	Bond Future	9793.9300	9.7939	9903.7000	9.9037	1.121	0.0000	0.0000
2024/10/18	R035	08/05/2025	12.70 Put	Bond Future	296.8400	0.2968	283.1800	0.2832	4.602	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	R035	08/05/2025	11.46 Put	Bond Future	1274.0500	1.2741	1169.1700	1.1692	8.232	0.0000	0.0000
2024/10/18	R035	08/05/2025	11.46 Call	Bond Future	4649.7600	4.6498	4668.3100	4.6683	0.399	0.0000	0.0000
2024/10/18	R035	08/05/2025		Bond Future	10.8271	90.1431	10.8046	90.2665	0.208	0.0000	0.0000
2024/10/18	R035	08/05/2025	11.78 Call	Bond Future	5912.6000	5.9126	5954.0000	5.9540	0.700	0.0000	0.0000
2024/10/18	R035	08/05/2025	11.78 Put	Bond Future	896.6500	0.8967	814.6200	0.8146	9.148	0.0000	0.0000
2024/10/18	R035	07/08/2025		Bond Future	10.9426	91.9029	10.9152	92.0498	0.251	0.0000	0.0000
2024/10/18	R035	07/08/2025	12.65 Call	Bond Future	9268.7600	9.2688	9340.5900	9.3406	0.775	0.0000	0.0000
2024/10/18	R035	07/08/2025	12.65 Put	Bond Future	737.6500	0.7377	662.5600	0.6626	10.180	0.0000	0.0000
2024/10/18	R035	06/11/2025		Bond Future	11.0765	89.1532	11.0440	89.3230	0.293	0.0000	0.0000
2024/10/18	R035	06/11/2025	11.20 Call	Bond Future	4082.0700	4.0821	4124.5300	4.1245	1.040	0.0000	0.0000
2024/10/18	R035	06/11/2025	11.20 Put	Bond Future	3439.8200	3.4398	3312.5600	3.3126	3.700	0.0000	0.0000
2024/10/18	R053	07/11/2024		Bond Future	11.3346	103.7943	11.3186	103.9326	0.141	0.0000	0.0000
2024/10/18	R053	07/11/2024	12.80 Call	Bond Future	11362.2100	11.3622	11500.1400	11.5001	1.214	0.0000	0.0000
2024/10/18	R053	07/11/2024	12.80 Put	Bond Future	0.5000	0.0005	0.1700	0.0002	66.000	0.0000	0.0000
2024/10/18	R053	07/11/2024	12.81 Call	Bond Future	11431.7400	11.4317	11569.6900	11.5697	1.207	0.0000	0.0000
2024/10/18	R053	07/11/2024	12.81 Put	Bond Future	0.4700	0.0005	0.1600	0.0002	65.957	0.0000	0.0000
2024/10/18	R053	07/11/2024	12.79 Call	Bond Future	11292.6000	11.2926	11430.5000	11.4305	1.221	0.0000	0.0000
2024/10/18	R053	07/11/2024	12.79 Put	Bond Future	0.5400	0.0005	0.1800	0.0002	66.667	0.0000	0.0000
2024/10/18	R053	06/02/2025		Bond Future	11.4258	105.9151	11.4088	106.0593	0.148	0.0000	0.0000
2024/10/18	R053	06/02/2025	12.94 Call	Bond Future	11789.6800	11.7897	11878.2400	11.8782	0.751	0.0000	0.0000
2024/10/18	R053	06/02/2025	12.94 Put	Bond Future	254.8700	0.2549	199.2300	0.1992	21.831	0.0000	0.0000
2024/10/18	R053	08/05/2025		Bond Future	11.5240	102.1742	11.5030	102.3502	0.182	0.0000	0.0000
2024/10/18	R053	08/05/2025	12.64 Call	Bond Future	9832.9600	9.8330	9869.0600	9.8691	0.367	0.0000	0.0000
2024/10/18	R053	08/05/2025	12.64 Put	Bond Future	1225.9700	1.2260	1086.0500	1.0861	11.413	0.0000	0.0000
2024/10/18	R053	07/08/2025		Bond Future	11.6319	104.1675	11.6071	104.3710	0.213	0.0000	0.0000
2024/10/18	R053	07/08/2025	13.17 Call	Bond Future	12781.9200	12.7819	12833.9500	12.8340	0.407	0.0000	0.0000
2024/10/18	R053	07/08/2025	13.17 Put	Bond Future	1448.5000	1.4485	1297.0200	1.2970	10.458	0.0000	0.0000
2024/10/18	R053	06/11/2025		Bond Future	11.7502	100.2934	11.7217	100.5238	0.243	0.0000	0.0000
2024/10/18	R053	06/11/2025	11.76 Call	Bond Future	5528.5400	5.5285	5500.3900	5.5004	0.509	0.0000	0.0000
2024/10/18	R053	06/11/2025	11.76 Put	Bond Future	5449.4000	5.4494	5190.9100	5.1909	4.743	0.0000	0.0000
2024/10/18	R186	07/11/2024		Bond Future	8.2765	108.3323	8.2614	108.3617	0.182	0.0000	0.0000
2024/10/18	R186	07/11/2024	9.14 Call	Bond Future	1668.6700	1.6687	1697.3600	1.6974	1.719	0.0000	0.0000
2024/10/18	R186	07/11/2024	9.14 Put	Bond Future	1.2800	0.0013	0.5600	0.0006	56.250	0.0000	0.0000
2024/10/18	R186	07/11/2024	9.15 Call	Bond Future	1687.6800	1.6877	1716.4200	1.7164	1.703	0.0000	0.0000
2024/10/18	R186	07/11/2024	9.15 Put	Bond Future	1.1900	0.0012	0.5200	0.0005	56.303	0.0000	0.0000
2024/10/18	R186	07/11/2024	9.13 Call	Bond Future	1649.6600	1.6497	1678.3000	1.6783	1.736	0.0000	0.0000
2024/10/18	R186	07/11/2024	9.13 Put	Bond Future	1.3800	0.0014	0.6100	0.0006	55.797	0.0000	0.0000
2024/10/18	R186	06/02/2025		Bond Future	8.2767	105.2342	8.2576	105.2674	0.231	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/10/18	R186	06/02/2025	9.03 Call	Bond Future		1445.0800	1.4451	1456.3500	1.4564	0.780	0.0000	0.0000
2024/10/18	R186	06/02/2025	9.03 Put	Bond Future		149.9600	0.1500	128.0200	0.1280	14.631	0.0000	0.0000
2024/10/18	R186	08/05/2025		Bond Future		8.3048	107.3473	8.2628	107.4107	0.505	0.0000	0.0000
2024/10/18	R186	08/05/2025	8.47 Call	Bond Future		760.2500	0.7603	771.4100	0.7714	1.468	0.0000	0.0000
2024/10/18	R186	08/05/2025	8.47 Put	Bond Future		511.0500	0.5111	458.8000	0.4588	10.224	0.0000	0.0000
2024/10/18	R186	07/08/2025		Bond Future		8.3843	104.1331	8.3149	104.2223	0.827	0.0000	0.0000
2024/10/18	R186	07/08/2025	9.68 Call	Bond Future		1819.2400	1.8192	1904.1100	1.9041	4.665	0.0000	0.0000
2024/10/18	R186	07/08/2025	9.68 Put	Bond Future		173.2700	0.1733	169.0000	0.1690	2.464	0.0000	0.0000
2024/10/18	R186	07/08/2025	10.25 Call	Bond Future		2435.7000	2.4357	2523.8900	2.5239	3.621	0.0000	0.0000
2024/10/18	R186	07/08/2025	10.25 Put	Bond Future		77.3800	0.0774	76.4300	0.0764	1.228	0.0000	0.0000
2024/10/18	R186	07/08/2025	9.22 Put	Bond Future		303.1600	0.3032	272.6100	0.2726	10.077	0.0000	0.0000
2024/10/18	R186	07/08/2025	9.22 Call	Bond Future		1369.0600	1.3691	1427.6500	1.4277	4.280	0.0000	0.0000
2024/10/18	R186	06/11/2025		Bond Future		8.5343	106.1229	8.4261	106.2373	1.269	0.0000	0.0000
2024/10/18	R186	06/11/2025	8.13 Call	Bond Future		376.2800	0.3763	412.7200	0.4127	9.684	0.0000	0.0000
2024/10/18	R186	06/11/2025	8.13 Put	Bond Future		804.2500	0.8043	726.3600	0.7264	9.685	0.0000	0.0000
2024/10/18	R202	07/11/2024		Bond Future		269.0783	269.0783	269.0896	269.0896	0.004	0.0000	0.0000
2024/10/18	R202	06/02/2025		Bond Future		269.4515	269.4515	269.4710	269.4710	0.007	0.0000	0.0000
2024/10/18	R202	06/02/2025	266.79 Call	Bond Future		2661.4900	2.6615	2680.9600	2.6810	0.732	0.0000	0.0000
2024/10/18	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R202	08/05/2025		Bond Future		274.9281	274.9281	275.0228	275.0228	0.034	0.0000	0.0000
2024/10/18	R202	08/05/2025	272.31 Call	Bond Future		2618.1400	2.6181	2712.8000	2.7128	3.616	0.0000	0.0000
2024/10/18	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R202	07/08/2025		Bond Future		275.0670	275.0670	275.2267	275.2267	0.058	0.0000	0.0000
2024/10/18	R202	07/08/2025	271.60 Call	Bond Future		3467.0300	3.4670	3626.7300	3.6267	4.606	0.0000	0.0000
2024/10/18	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R202	06/11/2025		Bond Future		280.3959	280.3959	280.6202	280.6202	0.080	0.0000	0.0000
2024/10/18	R202	06/11/2025	275.64 Call	Bond Future		4755.9200	4.7559	4980.1700	4.9802	4.715	0.0000	0.0000
2024/10/18	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R209	07/11/2024	10.55 Put	Bond Future		1366.8600	1.3669	1287.3000	1.2873	5.821	0.0000	0.0000
2024/10/18	R209	07/11/2024	10.55 Call	Bond Future		259.9800	0.2600	236.4500	0.2365	9.051	0.0000	0.0000
2024/10/18	R209	07/11/2024	11.00 Call	Bond Future		1467.5600	1.4676	1472.9900	1.4730	0.370	0.0000	0.0000
2024/10/18	R209	07/11/2024	11.00 Put	Bond Future		266.7100	0.2667	216.1100	0.2161	18.972	0.0000	0.0000
2024/10/18	R209	07/11/2024		Bond Future		10.7634	71.5064	10.7525	71.5624	0.101	0.0000	0.0000
2024/10/18	R209	07/11/2024	12.22 Call	Bond Future		6974.5100	6.9745	7030.4500	7.0305	0.802	0.0000	0.0000
2024/10/18	R209	07/11/2024	12.22 Put	Bond Future		0.1400	0.0001	0.0500	0.0001	64.286	0.0000	0.0000
2024/10/18	R209	07/11/2024	12.23 Call	Bond Future		7019.0800	7.0191	7075.0300	7.0750	0.797	0.0000	0.0000
2024/10/18	R209	07/11/2024	12.23 Put	Bond Future		0.1300	0.0001	0.0500	0.0001	61.538	0.0000	0.0000
2024/10/18	R209	07/11/2024	12.21 Call	Bond Future		6929.8900	6.9299	6985.8200	6.9858	0.807	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	R209	07/11/2024	12.21 Put	Bond Future	0.1500	0.0002	0.0500	0.0001	66.667	0.0000	0.0000
2024/10/18	R209	06/02/2025		Bond Future	10.8497	72.9675	10.8379	73.0267	0.108	0.0000	0.0000
2024/10/18	R209	06/02/2025	12.44 Call	Bond Future	7562.5700	7.5626	7614.8300	7.6148	0.691	0.0000	0.0000
2024/10/18	R209	06/02/2025	12.44 Put	Bond Future	103.0400	0.1030	96.0300	0.0960	6.803	0.0000	0.0000
2024/10/18	R209	08/05/2025		Bond Future	10.9444	71.2781	10.9283	71.3586	0.148	0.0000	0.0000
2024/10/18	R209	08/05/2025	11.89 Call	Bond Future	5288.9800	5.2890	5298.4900	5.2985	0.180	0.0000	0.0000
2024/10/18	R209	08/05/2025	11.89 Put	Bond Future	790.6400	0.7906	719.6600	0.7197	8.978	0.0000	0.0000
2024/10/18	R209	07/08/2025		Bond Future	11.0509	72.6694	11.0307	72.7682	0.183	0.0000	0.0000
2024/10/18	R209	07/08/2025	12.68 Call	Bond Future	8129.1900	8.1292	8157.2300	8.1572	0.345	0.0000	0.0000
2024/10/18	R209	07/08/2025	12.68 Put	Bond Future	738.0200	0.7380	667.3200	0.6673	9.580	0.0000	0.0000
2024/10/18	R209	06/11/2025		Bond Future	11.1700	70.9062	11.1457	71.0229	0.218	0.0000	0.0000
2024/10/18	R209	06/11/2025	11.27 Call	Bond Future	3635.2400	3.6352	3665.8000	3.6658	0.841	0.0000	0.0000
2024/10/18	R209	06/11/2025	11.27 Put	Bond Future	3158.2500	3.1583	3072.1000	3.0721	2.728	0.0000	0.0000
2024/10/18	R210	07/11/2024		Bond Future	241.6309	241.6309	241.6376	241.6376	0.003	0.0000	0.0000
2024/10/18	R210	06/02/2025		Bond Future	246.6278	246.6278	246.6418	246.6418	0.006	0.0000	0.0000
2024/10/18	R210	06/02/2025	239.61 Call	Bond Future	7017.8200	7.0178	7031.8400	7.0318	0.200	0.0000	0.0000
2024/10/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R210	08/05/2025		Bond Future	248.2498	248.2498	248.3322	248.3322	0.033	0.0000	0.0000
2024/10/18	R210	08/05/2025	248.03 Call	Bond Future	219.8100	0.2198	302.1900	0.3022	37.478	0.0000	0.0000
2024/10/18	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R210	07/08/2025		Bond Future	253.1577	253.1577	253.2994	253.2994	0.056	0.0000	0.0000
2024/10/18	R210	07/08/2025	248.44 Call	Bond Future	4717.6800	4.7177	4859.4100	4.8594	3.004	0.0000	0.0000
2024/10/18	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R210	06/11/2025		Bond Future	254.6087	254.6087	254.8092	254.8092	0.079	0.0000	0.0000
2024/10/18	R210	06/11/2025	252.14 Call	Bond Future	2468.6500	2.4687	2669.2200	2.6692	8.125	0.0000	0.0000
2024/10/18	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	R213	07/11/2024		Bond Future	9.7263	88.7730	9.6953	88.9053	0.319	0.0000	0.0000
2024/10/18	R213	07/11/2024	11.22 Call	Bond Future	6085.6400	6.0856	6217.4100	6.2174	2.165	0.0000	0.0000
2024/10/18	R213	07/11/2024	11.22 Put	Bond Future	0.8700	0.0009	0.3200	0.0003	63.218	0.0000	0.0000
2024/10/18	R213	07/11/2024	11.23 Call	Bond Future	6124.5300	6.1245	6256.3200	6.2563	2.152	0.0000	0.0000
2024/10/18	R213	07/11/2024	11.23 Put	Bond Future	0.8300	0.0008	0.3000	0.0003	63.855	0.0000	0.0000
2024/10/18	R213	07/11/2024	11.21 Call	Bond Future	6046.7200	6.0467	6178.4700	6.1785	2.179	0.0000	0.0000
2024/10/18	R213	07/11/2024	11.21 Put	Bond Future	0.9100	0.0009	0.3400	0.0003	62.637	0.0000	0.0000
2024/10/18	R213	06/02/2025		Bond Future	9.8064	90.5869	9.7730	90.7246	0.340	0.0000	0.0000
2024/10/18	R213	06/02/2025	11.35 Call	Bond Future	6166.5400	6.1665	6289.1900	6.2892	1.989	0.0000	0.0000
2024/10/18	R213	06/02/2025	11.35 Put	Bond Future	76.2600	0.0763	61.2200	0.0612	19.722	0.0000	0.0000
2024/10/18	R213	08/05/2025		Bond Future	9.8932	88.8485	9.8518	89.0136	0.418	0.0000	0.0000
2024/10/18	R213	08/05/2025	10.52 Call	Bond Future	3263.2500	3.2633	3342.6300	3.3426	2.433	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	R213	08/05/2025	10.52 Put	Bond Future	804.5700	0.8046	718.7800	0.7188	10.663	0.0000	0.0000
2024/10/18	R213	07/08/2025		Bond Future	9.9998	90.5835	9.9508	90.7727	0.491	0.0000	0.0000
2024/10/18	R213	07/08/2025	11.66 Call	Bond Future	6611.2600	6.6113	6741.0200	6.7410	1.963	0.0000	0.0000
2024/10/18	R213	07/08/2025	11.66 Put	Bond Future	494.8200	0.4948	435.4200	0.4354	12.004	0.0000	0.0000
2024/10/18	R213	06/11/2025		Bond Future	10.1329	88.7618	10.0756	88.9744	0.565	0.0000	0.0000
2024/10/18	R213	06/11/2025	10.05 Call	Bond Future	2312.8700	2.3129	2372.4700	2.3725	2.577	0.0000	0.0000
2024/10/18	R213	06/11/2025	10.05 Put	Bond Future	2620.6700	2.6207	2467.6600	2.4677	5.839	0.0000	0.0000
2024/10/18	R214	07/11/2024		Bond Future	11.1341	66.7870	11.1231	66.8467	0.098	0.0000	0.0000
2024/10/18	R214	07/11/2024	12.61 Call	Bond Future	7350.5700	7.3506	7410.0500	7.4101	0.809	0.0000	0.0000
2024/10/18	R214	07/11/2024	12.61 Put	Bond Future	0.1900	0.0002	0.0400	0.0000	78.947	0.0000	0.0000
2024/10/18	R214	07/11/2024	12.62 Call	Bond Future	7395.9900	7.3960	7455.4800	7.4555	0.804	0.0000	0.0000
2024/10/18	R214	07/11/2024	12.62 Put	Bond Future	0.1800	0.0002	0.0400	0.0000	77.778	0.0000	0.0000
2024/10/18	R214	07/11/2024	12.60 Call	Bond Future	7305.1200	7.3051	7364.5900	7.3646	0.814	0.0000	0.0000
2024/10/18	R214	07/11/2024	12.60 Put	Bond Future	0.2100	0.0002	0.0500	0.0001	76.190	0.0000	0.0000
2024/10/18	R214	06/02/2025		Bond Future	11.2228	68.1517	11.2111	68.2145	0.104	0.0000	0.0000
2024/10/18	R214	06/02/2025	12.71 Call	Bond Future	7458.2300	7.4582	7494.4800	7.4945	0.486	0.0000	0.0000
2024/10/18	R214	06/02/2025	12.71 Put	Bond Future	147.1500	0.1472	120.5700	0.1206	18.063	0.0000	0.0000
2024/10/18	R214	06/02/2025	13.63 Call	Bond Future	11241.2000	11.2412	11302.5000	11.3025	0.545	0.0000	0.0000
2024/10/18	R214	06/02/2025	13.63 Put	Bond Future	18.8000	0.0188	17.2700	0.0173	8.138	0.0000	0.0000
2024/10/18	R214	06/02/2025	12.25 Put	Bond Future	324.8000	0.3248	276.5900	0.2766	14.843	0.0000	0.0000
2024/10/18	R214	06/02/2025	12.25 Call	Bond Future	5513.5000	5.5135	5528.1200	5.5281	0.265	0.0000	0.0000
2024/10/18	R214	06/02/2025	11.75 Put	Bond Future	748.9700	0.7490	665.7700	0.6658	11.109	0.0000	0.0000
2024/10/18	R214	06/02/2025	11.75 Call	Bond Future	3493.1200	3.4931	3472.7500	3.4728	0.583	0.0000	0.0000
2024/10/18	R214	08/05/2025		Bond Future	11.3135	66.2167	11.2980	66.2993	0.138	0.0000	0.0000
2024/10/18	R214	08/05/2025	12.40 Call	Bond Future	6150.7100	6.1507	6168.3500	6.1684	0.287	0.0000	0.0000
2024/10/18	R214	08/05/2025	12.40 Put	Bond Future	748.3800	0.7484	683.3800	0.6834	8.685	0.0000	0.0000
2024/10/18	R214	07/08/2025		Bond Future	11.4150	67.5094	11.3960	67.6091	0.167	0.0000	0.0000
2024/10/18	R214	07/08/2025	12.97 Call	Bond Future	8298.1400	8.2981	8270.7100	8.2707	0.331	0.0000	0.0000
2024/10/18	R214	07/08/2025	12.97 Put	Bond Future	875.7800	0.8758	748.6300	0.7486	14.518	0.0000	0.0000
2024/10/18	R214	06/11/2025		Bond Future	11.5291	65.4994	11.5066	65.6157	0.196	0.0000	0.0000
2024/10/18	R214	06/11/2025	11.64 Call	Bond Future	3964.9900	3.9650	3999.2600	3.9993	0.864	0.0000	0.0000
2024/10/18	R214	06/11/2025	11.64 Put	Bond Future	3397.9100	3.3979	3315.9000	3.3159	2.414	0.0000	0.0000
2024/10/18	R248	07/11/2024	12.79 Call	Bond Future	8908.9400	8.9089	9016.1200	9.0161	1.203	0.0000	0.0000
2024/10/18	R248	07/11/2024	12.79 Put	Bond Future	0.3000	0.0003	0.1000	0.0001	66.667	0.0000	0.0000
2024/10/18	R248	07/11/2024	12.80 Call	Bond Future	8963.2700	8.9633	9070.4600	9.0705	1.196	0.0000	0.0000
2024/10/18	R248	07/11/2024	12.80 Put	Bond Future	0.2800	0.0003	0.0900	0.0001	67.857	0.0000	0.0000
2024/10/18	R248	07/11/2024	12.78 Call	Bond Future	8854.5300	8.8545	8961.7000	8.9617	1.210	0.0000	0.0000
2024/10/18	R248	07/11/2024	12.78 Put	Bond Future	0.3200	0.0003	0.1100	0.0001	65.625	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/18	R248	07/11/2024		Bond Future	11.3150	80.8116	11.2990	80.9190	0.142	0.0000	0.0000
2024/10/18	R248	06/02/2025		Bond Future	11.4077	82.4628	11.3908	82.5749	0.149	0.0000	0.0000
2024/10/18	R248	06/02/2025	12.71 Call	Bond Future	8110.5300	8.1105	8169.6700	8.1697	0.729	0.0000	0.0000
2024/10/18	R248	06/02/2025	12.71 Put	Bond Future	264.0800	0.2641	211.2000	0.2112	20.024	0.0000	0.0000
2024/10/18	R248	06/02/2025	10.30 Put	Bond Future	8023.4500	8.0235	7902.0600	7.9021	1.513	0.0000	0.0000
2024/10/18	R248	06/02/2025	10.30 Call	Bond Future	93.4600	0.0935	84.0900	0.0841	10.026	0.0000	0.0000
2024/10/18	R248	06/02/2025	11.00 Put	Bond Future	3688.4700	3.6885	3510.6100	3.5106	4.822	0.0000	0.0000
2024/10/18	R248	06/02/2025	11.00 Call	Bond Future	918.0200	0.9180	852.1800	0.8522	7.172	0.0000	0.0000
2024/10/18	R248	06/02/2025	11.70 Call	Bond Future	3238.0700	3.2381	3200.3100	3.2003	1.166	0.0000	0.0000
2024/10/18	R248	06/02/2025	11.70 Put	Bond Future	1349.5700	1.3496	1199.7900	1.1998	11.098	0.0000	0.0000
2024/10/18	R248	08/05/2025		Bond Future	11.5022	79.6715	11.4812	79.8082	0.182	0.0000	0.0000
2024/10/18	R248	08/05/2025	12.60 Call	Bond Future	7555.0900	7.5551	7587.9900	7.5880	0.435	0.0000	0.0000
2024/10/18	R248	08/05/2025	12.60 Put	Bond Future	940.0900	0.9401	836.3600	0.8364	11.034	0.0000	0.0000
2024/10/18	R248	07/08/2025		Bond Future	11.6075	81.2266	11.5829	81.3846	0.212	0.0000	0.0000
2024/10/18	R248	07/08/2025	13.21 Call	Bond Future	10254.1000	10.2541	10300.0200	10.3000	0.448	0.0000	0.0000
2024/10/18	R248	07/08/2025	13.21 Put	Bond Future	1061.4900	1.0615	949.4400	0.9494	10.556	0.0000	0.0000
2024/10/18	R248	06/11/2025		Bond Future	11.7251	78.3358	11.6968	78.5144	0.242	0.0000	0.0000
2024/10/18	R248	06/11/2025	11.74 Call	Bond Future	4437.5800	4.4376	4447.3900	4.4474	0.221	0.0000	0.0000
2024/10/18	R248	06/11/2025	11.74 Put	Bond Future	4344.0000	4.3440	4175.2300	4.1752	3.885	0.0000	0.0000
2024/10/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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