



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/10/2024 TO 25/10/2024

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
2024/10/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/25	2025	07/11/2024		Bond Future	185.0653	185.0653	185.0756	0.006	0.0000	0.0000
2024/10/25	2029	07/11/2024		Bond Future	133.4420	133.4420	133.2239	0.163	0.0000	0.0000
2024/10/25	2029	06/02/2025		Bond Future	136.2088	136.2088	135.9778	0.170	0.0000	0.0000
2024/10/25	2029	06/02/2025	132.40 Call	Bond Future	3808.7700	3.8088	3577.7900	6.064	0.0000	0.0000
2024/10/25	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2029	08/05/2025		Bond Future	137.5978	137.5978	137.3731	0.163	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
2024/10/25	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2029	08/05/2025	137.85 Put	Bond Future	252.2200	0.2522	476.9200	0.4769	89.089	0.0000
2024/10/25	2029	07/08/2025		Bond Future	140.3541	140.3541	140.1255	140.1255	0.163	0.0000
2024/10/25	2029	07/08/2025	137.41 Call	Bond Future	2944.0700	2.9441	2715.5000	2.7155	7.764	0.0000
2024/10/25	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/25	2029	06/11/2025		Bond Future	141.6622	141.6622	141.4299	141.4299	0.164	0.0000
2024/10/25	2029	06/11/2025	139.79 Call	Bond Future	1872.1700	1.8722	1639.8500	1.6399	12.409	0.0000
2024/10/25	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/25	2030	07/11/2024		Bond Future	9.3885	96.6126	9.2722	97.0689	1.239	0.0000
2024/10/25	2030	07/11/2024	10.21 Put	Bond Future	1.1200	0.0011	0.1800	0.0002	83.929	0.0000
2024/10/25	2030	07/11/2024	10.21 Call	Bond Future	3148.2500	3.1483	3603.5800	3.6036	14.463	0.0000
2024/10/25	2030	07/11/2024	10.71 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2024/10/25	2030	07/11/2024	10.71 Call	Bond Future	4999.0800	4.9991	5455.3400	5.4553	9.127	0.0000
2024/10/25	2030	07/11/2024	11.91 Call	Bond Future	9257.1000	9.2571	9713.3700	9.7134	4.929	0.0000
2024/10/25	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/25	2030	07/11/2024	10.75 Call	Bond Future	5145.2100	5.1452	5601.4800	5.6015	8.868	0.0000
2024/10/25	2030	07/11/2024	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/25	2030	07/11/2024	10.76 Call	Bond Future	5181.6900	5.1817	5637.9600	5.6380	8.805	0.0000
2024/10/25	2030	07/11/2024	10.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/25	2030	07/11/2024	10.74 Call	Bond Future	5108.7100	5.1087	5564.9700	5.5650	8.931	0.0000
2024/10/25	2030	07/11/2024	10.74 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2024/10/25	2030	06/02/2025		Bond Future	9.4525	94.5819	9.3305	95.0415	1.290	0.0000
2024/10/25	2030	06/02/2025	10.68 Call	Bond Future	4573.5200	4.5735	5003.7000	5.0037	9.406	0.0000
2024/10/25	2030	06/02/2025	10.68 Put	Bond Future	97.6700	0.0977	68.2800	0.0683	30.091	0.0000
2024/10/25	2030	06/02/2025	8.68 Put	Bond Future	3128.6200	3.1286	2736.2100	2.7362	12.543	0.0000
2024/10/25	2030	06/02/2025	8.68 Call	Bond Future	170.6100	0.1706	237.7700	0.2378	39.365	0.0000
2024/10/25	2030	06/02/2025	9.18 Put	Bond Future	1649.4300	1.6494	1362.6000	1.3626	17.390	0.0000
2024/10/25	2030	06/02/2025	9.18 Call	Bond Future	618.8200	0.6188	791.5600	0.7916	27.914	0.0000
2024/10/25	2030	06/02/2025	9.69 Call	Bond Future	1598.0700	1.5981	1897.9000	1.8979	18.762	0.0000
2024/10/25	2030	06/02/2025	9.69 Put	Bond Future	710.9300	0.7109	551.1900	0.5512	22.469	0.0000
2024/10/25	2030	08/05/2025	8.68 Put	Bond Future	3492.0200	3.4920	3112.4100	3.1124	10.871	0.0000
2024/10/25	2030	08/05/2025	8.68 Call	Bond Future	355.1700	0.3552	452.5000	0.4525	27.404	0.0000
2024/10/25	2030	08/05/2025	9.18 Put	Bond Future	2138.3500	2.1384	1843.9600	1.8440	13.767	0.0000
2024/10/25	2030	08/05/2025	9.18 Call	Bond Future	852.9200	0.8529	1035.4700	1.0355	21.403	0.0000
2024/10/25	2030	08/05/2025	9.99 Call	Bond Future	2449.6000	2.4496	2778.3600	2.7784	13.421	0.0000
2024/10/25	2030	08/05/2025	9.99 Put	Bond Future	826.5900	0.8266	678.4100	0.6784	17.927	0.0000
2024/10/25	2030	08/05/2025	11.86 Call	Bond Future	7990.7600	7.9908	8453.1600	8.4532	5.787	0.0000
2024/10/25	2030	08/05/2025	11.86 Put	Bond Future	59.1000	0.0591	44.5600	0.0446	24.602	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	
2024/10/25	2030	08/05/2025	10.31 Put	Bond Future	552.6400	0.5526	446.5800	0.4466	19.192	0.0000	0.0000
2024/10/25	2030	08/05/2025	10.31 Call	Bond Future	3294.5700	3.2946	3665.4500	3.6655	11.257	0.0000	0.0000
2024/10/25	2030	08/05/2025	12.28 Call	Bond Future	9299.5200	9.2995	9769.8000	9.7698	5.057	0.0000	0.0000
2024/10/25	2030	08/05/2025	12.28 Put	Bond Future	24.7100	0.0247	18.0500	0.0181	26.953	0.0000	0.0000
2024/10/25	2030	08/05/2025	10.69 Put	Bond Future	338.2800	0.3383	268.9600	0.2690	20.492	0.0000	0.0000
2024/10/25	2030	08/05/2025	10.69 Call	Bond Future	4387.3900	4.3874	4795.0100	4.7950	9.291	0.0000	0.0000
2024/10/25	2030	08/05/2025		Bond Future	9.5342	96.5089	9.4021	96.9858	1.386	0.0000	0.0000
2024/10/25	2030	08/05/2025	9.93 Call	Bond Future	2301.9900	2.3020	2621.6200	2.6216	13.885	0.0000	0.0000
2024/10/25	2030	08/05/2025	9.93 Put	Bond Future	890.6500	0.8907	733.3400	0.7333	17.662	0.0000	0.0000
2024/10/25	2030	07/08/2025		Bond Future	9.6417	94.4082	9.5003	94.8950	1.466	0.0000	0.0000
2024/10/25	2030	07/08/2025	11.11 Call	Bond Future	5344.9800	5.3450	5755.4600	5.7555	7.680	0.0000	0.0000
2024/10/25	2030	07/08/2025	11.11 Put	Bond Future	467.3900	0.4674	391.0500	0.3911	16.333	0.0000	0.0000
2024/10/25	2030	07/08/2025	12.12 Call	Bond Future	8194.2300	8.1942	8653.8200	8.6538	5.609	0.0000	0.0000
2024/10/25	2030	07/08/2025	12.12 Put	Bond Future	141.8100	0.1418	114.5800	0.1146	19.202	0.0000	0.0000
2024/10/25	2030	07/08/2025	10.48 Put	Bond Future	834.5800	0.8346	707.9700	0.7080	15.171	0.0000	0.0000
2024/10/25	2030	07/08/2025	10.48 Call	Bond Future	3658.4600	3.6585	4018.6700	4.0187	9.846	0.0000	0.0000
2024/10/25	2030	06/11/2025		Bond Future	9.7628	96.2356	9.6113	96.7322	1.552	0.0000	0.0000
2024/10/25	2030	06/11/2025	9.54 Call	Bond Future	1583.2700	1.5833	1814.2500	1.8143	14.589	0.0000	0.0000
2024/10/25	2030	06/11/2025	9.54 Put	Bond Future	2314.8200	2.3148	2049.1100	2.0491	11.479	0.0000	0.0000
2024/10/25	2032	07/11/2024	9.75 Put	Bond Future	1496.8900	1.4969	876.5100	0.8765	41.445	0.0000	0.0000
2024/10/25	2032	07/11/2024	9.75 Call	Bond Future	51.5700	0.0516	165.9200	0.1659	221.737	0.0000	0.0000
2024/10/25	2032	07/11/2024	9.90 Put	Bond Future	915.1800	0.9152	450.4900	0.4505	50.776	0.0000	0.0000
2024/10/25	2032	07/11/2024	9.90 Call	Bond Future	203.9200	0.2039	473.9600	0.4740	132.424	0.0000	0.0000
2024/10/25	2032	07/11/2024	10.60 Call	Bond Future	2643.8100	2.6438	3357.9400	3.3579	27.011	0.0000	0.0000
2024/10/25	2032	07/11/2024	10.60 Put	Bond Future	26.3000	0.0263	5.7000	0.0057	78.327	0.0000	0.0000
2024/10/25	2032	07/11/2024	9.86 Call	Bond Future	148.8300	0.1488	373.2800	0.3733	150.810	0.0000	0.0000
2024/10/25	2032	07/11/2024	9.86 Put	Bond Future	1055.1100	1.0551	544.8300	0.5448	48.363	0.0000	0.0000
2024/10/25	2032	07/11/2024		Bond Future	10.0468	91.7459	9.8952	92.4806	1.509	0.0000	0.0000
2024/10/25	2032	07/11/2024	13.36 Call	Bond Future	14320.4600	14.3205	15055.1900	15.0552	5.131	0.0000	0.0000
2024/10/25	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.64 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.64 Call	Bond Future	7282.1500	7.2822	8016.8600	8.0169	10.089	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.11 Put	Bond Future	0.9400	0.0009	0.1200	0.0001	87.234	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.11 Call	Bond Future	4946.6100	4.9466	5680.5200	5.6805	14.837	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.61 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.61 Call	Bond Future	7152.1100	7.1521	7886.8100	7.8868	10.272	0.0000	0.0000
2024/10/25	2032	07/11/2024	12.95 Call	Bond Future	12714.8400	12.7148	13449.5700	13.4496	5.779	0.0000	0.0000
2024/10/25	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	
2024/10/25	2032	07/11/2024	11.48 Call	Bond Future	6585.5800	6.5856	7320.2500	7.3203	11.156	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.48 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.49 Call	Bond Future	6629.3200	6.6293	7364.0000	7.3640	11.082	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.49 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.47 Call	Bond Future	6541.7900	6.5418	7276.4600	7.2765	11.230	0.0000	0.0000
2024/10/25	2032	07/11/2024	11.47 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2024/10/25	2032	06/02/2025		Bond Future	10.1311	93.6254	9.9733	94.3694	1.558	0.0000	0.0000
2024/10/25	2032	06/02/2025	11.72 Call	Bond Future	7145.4900	7.1455	7864.0800	7.8641	10.057	0.0000	0.0000
2024/10/25	2032	06/02/2025	11.72 Put	Bond Future	67.8900	0.0679	42.4800	0.0425	37.428	0.0000	0.0000
2024/10/25	2032	06/02/2025	9.42 Put	Bond Future	3667.4800	3.6675	3054.6000	3.0546	16.711	0.0000	0.0000
2024/10/25	2032	06/02/2025	9.42 Call	Bond Future	252.5500	0.2526	383.6700	0.3837	51.918	0.0000	0.0000
2024/10/25	2032	06/02/2025	9.92 Put	Bond Future	1904.6000	1.9046	1476.9700	1.4770	22.452	0.0000	0.0000
2024/10/25	2032	06/02/2025	9.92 Call	Bond Future	907.3600	0.9074	1223.7300	1.2237	34.867	0.0000	0.0000
2024/10/25	2032	06/02/2025	10.61 Call	Bond Future	2813.3500	2.8134	3379.0200	3.3790	20.107	0.0000	0.0000
2024/10/25	2032	06/02/2025	10.61 Put	Bond Future	602.2800	0.6023	423.9500	0.4240	29.609	0.0000	0.0000
2024/10/25	2032	08/05/2025	9.42 Put	Bond Future	4265.0700	4.2651	3674.9300	3.6749	13.837	0.0000	0.0000
2024/10/25	2032	08/05/2025	9.42 Call	Bond Future	510.1900	0.5102	686.8500	0.6869	34.626	0.0000	0.0000
2024/10/25	2032	08/05/2025	9.92 Put	Bond Future	2604.3700	2.6044	2156.8700	2.1569	17.183	0.0000	0.0000
2024/10/25	2032	08/05/2025	9.92 Call	Bond Future	1210.4400	1.2104	1529.7400	1.5297	26.379	0.0000	0.0000
2024/10/25	2032	08/05/2025	10.97 Call	Bond Future	4086.8100	4.0868	4679.6800	4.6797	14.507	0.0000	0.0000
2024/10/25	2032	08/05/2025	10.97 Put	Bond Future	761.6600	0.7617	587.7300	0.5877	22.836	0.0000	0.0000
2024/10/25	2032	08/05/2025		Bond Future	10.2229	91.3687	10.0556	92.1355	1.637	0.0000	0.0000
2024/10/25	2032	08/05/2025	10.91 Call	Bond Future	3884.0400	3.8840	4465.6400	4.4656	14.974	0.0000	0.0000
2024/10/25	2032	08/05/2025	10.91 Put	Bond Future	820.1400	0.8201	634.9400	0.6349	22.582	0.0000	0.0000
2024/10/25	2032	07/08/2025		Bond Future	10.3325	93.1759	10.1565	93.9583	1.704	0.0000	0.0000
2024/10/25	2032	07/08/2025	12.01 Call	Bond Future	7581.8700	7.5819	8259.4500	8.2595	8.937	0.0000	0.0000
2024/10/25	2032	07/08/2025	12.01 Put	Bond Future	537.3400	0.5373	432.5200	0.4325	19.507	0.0000	0.0000
2024/10/25	2032	06/11/2025		Bond Future	10.4614	90.8187	10.2759	91.6167	1.773	0.0000	0.0000
2024/10/25	2032	06/11/2025	10.42 Call	Bond Future	2755.5900	2.7556	3173.1500	3.1732	15.153	0.0000	0.0000
2024/10/25	2032	06/11/2025	10.42 Put	Bond Future	2932.8200	2.9328	2552.3600	2.5524	12.972	0.0000	0.0000
2024/10/25	2033	07/11/2024		Bond Future	126.2185	126.2185	126.0350	126.0350	0.145	0.0000	0.0000
2024/10/25	2033	06/02/2025		Bond Future	128.8355	128.8355	128.6403	128.6403	0.151	0.0000	0.0000
2024/10/25	2033	06/02/2025	124.94 Call	Bond Future	3895.4500	3.8955	3700.3300	3.7003	5.009	0.0000	0.0000
2024/10/25	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2033	08/05/2025		Bond Future	129.9731	129.9731	129.7844	129.7844	0.145	0.0000	0.0000
2024/10/25	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2033	08/05/2025	130.62 Put	Bond Future	646.8700	0.6469	835.5900	0.8356	29.174	0.0000	0.0000
2024/10/25	2033	07/08/2025		Bond Future	132.5768	132.5768	132.3848	132.3848	0.145	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	
2024/10/25	2033	07/08/2025	128.65 Call	Bond Future	3926.7700	3.9268	3734.8300	3.7348	4.888	0.0000	0.0000
2024/10/25	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2033	06/11/2025		Bond Future	133.6309	133.6309	133.4360	133.4360	0.146	0.0000	0.0000
2024/10/25	2033	06/11/2025	133.14 Call	Bond Future	490.9200	0.4909	295.9700	0.2960	39.711	0.0000	0.0000
2024/10/25	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2037	07/11/2024		Bond Future	11.0388	85.5639	10.8721	86.5416	1.510	0.0000	0.0000
2024/10/25	2037	07/11/2024	12.58 Call	Bond Future	8320.6100	8.3206	9298.3800	9.2984	11.751	0.0000	0.0000
2024/10/25	2037	07/11/2024	12.58 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2037	07/11/2024	12.59 Call	Bond Future	8370.6200	8.3706	9348.3900	9.3484	11.681	0.0000	0.0000
2024/10/25	2037	07/11/2024	12.59 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2037	07/11/2024	12.57 Call	Bond Future	8270.5600	8.2706	9248.3300	9.2483	11.822	0.0000	0.0000
2024/10/25	2037	07/11/2024	12.57 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2037	06/02/2025		Bond Future	11.1350	83.0561	10.9628	84.0486	1.546	0.0000	0.0000
2024/10/25	2037	06/02/2025	12.76 Call	Bond Future	8695.1300	8.6951	9649.9000	9.6499	10.981	0.0000	0.0000
2024/10/25	2037	06/02/2025	12.76 Put	Bond Future	99.7000	0.0997	62.0000	0.0620	37.813	0.0000	0.0000
2024/10/25	2037	08/05/2025		Bond Future	11.2416	84.7481	11.0615	85.7679	1.602	0.0000	0.0000
2024/10/25	2037	08/05/2025	12.25 Call	Bond Future	6181.8800	6.1819	7016.1000	7.0161	13.495	0.0000	0.0000
2024/10/25	2037	08/05/2025	12.25 Put	Bond Future	785.5400	0.7855	599.9400	0.5999	23.627	0.0000	0.0000
2024/10/25	2037	08/05/2025	12.55 Put	Bond Future	556.1000	0.5561	419.3700	0.4194	24.587	0.0000	0.0000
2024/10/25	2037	08/05/2025	12.55 Call	Bond Future	7460.9300	7.4609	8344.0200	8.3440	11.836	0.0000	0.0000
2024/10/25	2037	08/05/2025	13.30 Put	Bond Future	231.3100	0.2313	169.7400	0.1697	26.618	0.0000	0.0000
2024/10/25	2037	08/05/2025	13.30 Call	Bond Future	10726.8000	10.7268	11685.0500	11.6851	8.933	0.0000	0.0000
2024/10/25	2037	08/05/2025	13.35 Put	Bond Future	213.7100	0.2137	156.2200	0.1562	26.901	0.0000	0.0000
2024/10/25	2037	08/05/2025	13.35 Call	Bond Future	10939.7600	10.9398	11902.0900	11.9021	8.797	0.0000	0.0000
2024/10/25	2037	07/08/2025		Bond Future	11.3639	82.1636	11.1764	83.2040	1.650	0.0000	0.0000
2024/10/25	2037	07/08/2025	13.01 Call	Bond Future	9175.7300	9.1757	10065.0200	10.0650	9.692	0.0000	0.0000
2024/10/25	2037	07/08/2025	13.01 Put	Bond Future	784.6500	0.7847	633.5200	0.6335	19.261	0.0000	0.0000
2024/10/25	2037	07/08/2025	12.17 Call	Bond Future	5864.8600	5.8649	6624.9300	6.6249	12.960	0.0000	0.0000
2024/10/25	2037	07/08/2025	12.17 Put	Bond Future	1595.1900	1.5952	1314.8400	1.3148	17.575	0.0000	0.0000
2024/10/25	2037	07/08/2025	11.42 Call	Bond Future	3279.8500	3.2799	3857.8800	3.8579	17.624	0.0000	0.0000
2024/10/25	2037	07/08/2025	11.42 Put	Bond Future	2972.2600	2.9723	2509.8700	2.5099	15.557	0.0000	0.0000
2024/10/25	2037	07/08/2025	10.55 Put	Bond Future	5860.9300	5.8609	5133.9400	5.1339	12.404	0.0000	0.0000
2024/10/25	2037	07/08/2025	10.55 Call	Bond Future	1208.3600	1.2084	1521.7900	1.5218	25.938	0.0000	0.0000
2024/10/25	2037	07/08/2025	11.82 Call	Bond Future	4593.3300	4.5933	5276.6300	5.2766	14.876	0.0000	0.0000
2024/10/25	2037	07/08/2025	11.82 Put	Bond Future	2138.0800	2.1381	1780.9600	1.7810	16.703	0.0000	0.0000
2024/10/25	2037	07/08/2025	11.07 Call	Bond Future	2300.1000	2.3001	2773.6500	2.7737	20.588	0.0000	0.0000
2024/10/25	2037	07/08/2025	11.07 Put	Bond Future	3939.0800	3.9391	3372.2100	3.3722	14.391	0.0000	0.0000
2024/10/25	2037	07/08/2025	10.34 Put	Bond Future	6803.5300	6.8035	6016.5100	6.0165	11.568	0.0000	0.0000

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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	
2024/10/25	2037	07/08/2025	10.34 Call	Bond Future	891.1200	0.8911	1144.5200	1.1445	28.436	0.0000	0.0000
2024/10/25	2037	07/08/2025	10.64 Put	Bond Future	5484.3800	5.4844	4784.2600	4.7843	12.766	0.0000	0.0000
2024/10/25	2037	07/08/2025	10.64 Call	Bond Future	1364.0800	1.3641	1704.3800	1.7044	24.947	0.0000	0.0000
2024/10/25	2037	06/11/2025		Bond Future	11.4907	83.7528	11.2957	84.8138	1.697	0.0000	0.0000
2024/10/25	2037	06/11/2025	11.63 Call	Bond Future	4231.2100	4.2312	4836.4500	4.8365	14.304	0.0000	0.0000
2024/10/25	2037	06/11/2025	11.63 Put	Bond Future	3485.1500	3.4852	3029.4000	3.0294	13.077	0.0000	0.0000
2024/10/25	2038	07/11/2024		Bond Future	137.9855	137.9855	139.1906	139.1906	0.873	0.0000	0.0000
2024/10/25	2038	06/02/2025		Bond Future	138.7452	138.7452	139.9666	139.9666	0.880	0.0000	0.0000
2024/10/25	2038	06/02/2025	135.23 Call	Bond Future	3515.1600	3.5152	4736.6000	4.7366	34.748	0.0000	0.0000
2024/10/25	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2038	08/05/2025		Bond Future	141.6059	141.6059	142.8641	142.8641	0.889	0.0000	0.0000
2024/10/25	2038	08/05/2025	139.68 Call	Bond Future	1925.8600	1.9259	3184.0900	3.1841	65.333	0.0000	0.0000
2024/10/25	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2038	07/08/2025		Bond Future	142.2978	142.2978	143.5820	143.5820	0.902	0.0000	0.0000
2024/10/25	2038	07/08/2025	139.56 Call	Bond Future	2737.7900	2.7378	4021.9600	4.0220	46.905	0.0000	0.0000
2024/10/25	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2038	06/11/2025		Bond Future	145.0895	145.0895	146.3998	146.3998	0.903	0.0000	0.0000
2024/10/25	2038	06/11/2025	143.88 Call	Bond Future	1209.5400	1.2095	2519.7500	2.5198	108.323	0.0000	0.0000
2024/10/25	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.10 Put	Bond Future	2.7800	0.0028	0.3500	0.0004	87.410	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.10 Call	Bond Future	4841.8200	4.8418	5768.0400	5.7680	19.130	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.60 Call	Bond Future	7628.6800	7.6287	8557.3100	8.5573	12.173	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.60 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/25	2040	07/11/2024	13.15 Call	Bond Future	10523.9900	10.5240	11452.6400	11.4526	8.824	0.0000	0.0000
2024/10/25	2040	07/11/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2040	07/11/2024		Bond Future	11.2941	86.0173	11.1475	86.9459	1.298	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.85 Call	Bond Future	8966.4900	8.9665	9895.1400	9.8951	10.357	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.86 Call	Bond Future	9019.2400	9.0192	9947.8900	9.9479	10.296	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.84 Call	Bond Future	8913.6800	8.9137	9842.3300	9.8423	10.418	0.0000	0.0000
2024/10/25	2040	07/11/2024	12.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2040	06/02/2025		Bond Future	11.3919	83.2683	11.2407	84.2106	1.327	0.0000	0.0000
2024/10/25	2040	06/02/2025	12.95 Call	Bond Future	8954.6600	8.9547	9858.1200	9.8581	10.089	0.0000	0.0000
2024/10/25	2040	06/02/2025	12.95 Put	Bond Future	111.7800	0.1118	72.9400	0.0729	34.747	0.0000	0.0000
2024/10/25	2040	06/02/2025	11.00 Put	Bond Future	3247.7000	3.2477	2610.8500	2.6109	19.609	0.0000	0.0000
2024/10/25	2040	06/02/2025	11.00 Call	Bond Future	771.1500	0.7712	1076.6000	1.0766	39.610	0.0000	0.0000
2024/10/25	2040	06/02/2025	11.70 Call	Bond Future	2963.3900	2.9634	3615.0600	3.6151	21.991	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	
2024/10/25	2040	06/02/2025	11.70 Put	Bond Future	1091.2600	1.0913	800.6300	0.8006	26.633	0.0000	0.0000
2024/10/25	2040	06/02/2025	12.20 Call	Bond Future	5227.4400	5.2274	6032.2400	6.0322	15.396	0.0000	0.0000
2024/10/25	2040	06/02/2025	12.20 Put	Bond Future	451.0700	0.4511	313.5700	0.3136	30.483	0.0000	0.0000
2024/10/25	2040	08/05/2025	13.43 Put	Bond Future	310.5500	0.3106	238.8700	0.2389	23.082	0.0000	0.0000
2024/10/25	2040	08/05/2025	13.43 Call	Bond Future	10891.7100	10.8917	11788.6400	11.7886	8.235	0.0000	0.0000
2024/10/25	2040	08/05/2025		Bond Future	11.4990	84.9645	11.3411	85.9332	1.373	0.0000	0.0000
2024/10/25	2040	08/05/2025	12.63 Call	Bond Future	7221.2500	7.2213	8029.6300	8.0296	11.194	0.0000	0.0000
2024/10/25	2040	08/05/2025	12.63 Put	Bond Future	756.2400	0.7562	596.0100	0.5960	21.188	0.0000	0.0000
2024/10/25	2040	08/05/2025	12.75 Put	Bond Future	660.8100	0.6608	518.5900	0.5186	21.522	0.0000	0.0000
2024/10/25	2040	08/05/2025	12.75 Call	Bond Future	7766.1000	7.7661	8592.4900	8.5925	10.641	0.0000	0.0000
2024/10/25	2040	08/05/2025	13.50 Put	Bond Future	287.7900	0.2878	220.9900	0.2210	23.211	0.0000	0.0000
2024/10/25	2040	08/05/2025	13.50 Call	Bond Future	11212.5900	11.2126	12114.4000	12.1144	8.043	0.0000	0.0000
2024/10/25	2040	07/08/2025		Bond Future	11.6208	82.1335	11.4566	83.1217	1.413	0.0000	0.0000
2024/10/25	2040	07/08/2025	13.29 Call	Bond Future	9970.2500	9.9703	10813.3300	10.8133	8.456	0.0000	0.0000
2024/10/25	2040	07/08/2025	13.29 Put	Bond Future	859.0100	0.8590	713.8300	0.7138	16.901	0.0000	0.0000
2024/10/25	2040	06/11/2025		Bond Future	11.7460	83.7216	11.5755	84.7294	1.451	0.0000	0.0000
2024/10/25	2040	06/11/2025	11.84 Call	Bond Future	4475.5000	4.4755	5038.9600	5.0390	12.590	0.0000	0.0000
2024/10/25	2040	06/11/2025	11.84 Put	Bond Future	3927.4200	3.9274	3483.0700	3.4831	11.314	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.25 Call	Bond Future	5158.8800	5.1589	6076.5500	6.0766	17.788	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.25 Put	Bond Future	1.6800	0.0017	0.2000	0.0002	88.095	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.00 Call	Bond Future	3706.6200	3.7066	4613.8400	4.6138	24.476	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.00 Put	Bond Future	14.4200	0.0144	2.4900	0.0025	82.732	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.50 Call	Bond Future	6576.2400	6.5762	7495.2400	7.4952	13.975	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.50 Put	Bond Future	0.1600	0.0002	0.0100	0.0000	93.750	0.0000	0.0000
2024/10/25	2044	07/11/2024		Bond Future	11.4036	81.9349	11.2621	82.8540	1.241	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.91 Call	Bond Future	8807.7800	8.8078	9726.9300	9.7269	10.436	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.92 Call	Bond Future	8860.7800	8.8608	9779.9300	9.7799	10.373	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.92 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.90 Call	Bond Future	8754.7100	8.7547	9673.8600	9.6739	10.499	0.0000	0.0000
2024/10/25	2044	07/11/2024	12.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2044	06/02/2025		Bond Future	11.4977	79.2276	11.3520	80.1604	1.268	0.0000	0.0000
2024/10/25	2044	06/02/2025	13.02 Call	Bond Future	8903.1800	8.9032	9791.6900	9.7917	9.980	0.0000	0.0000
2024/10/25	2044	06/02/2025	13.02 Put	Bond Future	134.7300	0.1347	90.4100	0.0904	32.895	0.0000	0.0000
2024/10/25	2044	06/02/2025	13.75 Call	Bond Future	12445.7100	12.4457	13367.2900	13.3673	7.405	0.0000	0.0000
2024/10/25	2044	06/02/2025	13.75 Put	Bond Future	30.4700	0.0305	19.2200	0.0192	36.922	0.0000	0.0000
2024/10/25	2044	06/02/2025	12.50 Put	Bond Future	344.4300	0.3444	240.5000	0.2405	30.174	0.0000	0.0000
2024/10/25	2044	06/02/2025	12.50 Call	Bond Future	6306.0000	6.3060	7134.9000	7.1349	13.145	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
2024/10/25	2044	06/02/2025	12.00 Put	Bond Future		827.1600	0.8272	604.8700	0.6049	26.874	0.0000	0.0000
2024/10/25	2044	06/02/2025	12.00 Call	Bond Future		3910.3300	3.9103	4620.8700	4.6209	18.171	0.0000	0.0000
2024/10/25	2044	08/05/2025	Call	Bond Future		4.6700	0.0047	7.7000	0.0077	64.882	0.0000	0.0000
2024/10/25	2044	08/05/2025	Put	Bond Future		19163.1800	19.1632	18207.6100	18.2076	4.986	0.0000	0.0000
2024/10/25	2044	08/05/2025	12.40 Call	Bond Future		5905.0300	5.9050	6641.6000	6.6416	12.474	0.0000	0.0000
2024/10/25	2044	08/05/2025	12.40 Put	Bond Future		1157.5600	1.1576	935.5300	0.9355	19.181	0.0000	0.0000
2024/10/25	2044	08/05/2025	11.65 Call	Bond Future		2910.0900	2.9101	3442.0700	3.4421	18.281	0.0000	0.0000
2024/10/25	2044	08/05/2025	11.65 Put	Bond Future		2600.2000	2.6002	2173.5800	2.1736	16.407	0.0000	0.0000
2024/10/25	2044	08/05/2025	10.92 Put	Bond Future		5396.6800	5.3967	4705.7700	4.7058	12.803	0.0000	0.0000
2024/10/25	2044	08/05/2025	10.92 Call	Bond Future		957.2300	0.9572	1224.9200	1.2249	27.965	0.0000	0.0000
2024/10/25	2044	08/05/2025		Bond Future		11.6002	80.8415	11.4482	81.8001	1.311	0.0000	0.0000
2024/10/25	2044	08/05/2025	12.72 Call	Bond Future		7332.3600	7.3324	8126.9100	8.1269	10.836	0.0000	0.0000
2024/10/25	2044	08/05/2025	12.72 Put	Bond Future		815.6900	0.8157	651.6400	0.6516	20.112	0.0000	0.0000
2024/10/25	2044	07/08/2025		Bond Future		11.7160	78.0542	11.5582	79.0322	1.347	0.0000	0.0000
2024/10/25	2044	07/08/2025	13.34 Call	Bond Future		9906.7800	9.9068	10738.0400	10.7380	8.391	0.0000	0.0000
2024/10/25	2044	07/08/2025	13.34 Put	Bond Future		890.6200	0.8906	743.8800	0.7439	16.476	0.0000	0.0000
2024/10/25	2044	06/11/2025		Bond Future		11.8344	79.5633	11.6708	80.5606	1.383	0.0000	0.0000
2024/10/25	2044	06/11/2025	11.88 Call	Bond Future		4480.3500	4.4804	5028.5000	5.0285	12.235	0.0000	0.0000
2024/10/25	2044	06/11/2025	11.88 Put	Bond Future		4205.8500	4.2059	3756.6300	3.7566	10.681	0.0000	0.0000
2024/10/25	2046	07/11/2024		Bond Future		118.5768	118.5768	118.5811	118.5811	0.004	0.0000	0.0000
2024/10/25	2046	06/02/2025		Bond Future		121.0354	121.0354	121.0323	121.0323	0.003	0.0000	0.0000
2024/10/25	2046	06/02/2025	114.01 Call	Bond Future		7025.3700	7.0254	7022.3000	7.0223	0.044	0.0000	0.0000
2024/10/25	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2046	08/05/2025		Bond Future		121.3001	121.3001	121.3070	121.3070	0.006	0.0000	0.0000
2024/10/25	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2046	08/05/2025	121.97 Put	Bond Future		669.9000	0.6699	663.0000	0.6630	1.030	0.0000	0.0000
2024/10/25	2046	07/08/2025		Bond Future		123.7292	123.7292	123.7368	123.7368	0.006	0.0000	0.0000
2024/10/25	2046	07/08/2025	118.69 Call	Bond Future		5039.2400	5.0392	5046.7500	5.0468	0.149	0.0000	0.0000
2024/10/25	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2046	06/11/2025		Bond Future		123.8829	123.8829	123.8913	123.8913	0.007	0.0000	0.0000
2024/10/25	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2046	06/11/2025	125.41 Put	Bond Future		1527.0600	1.5271	1518.7000	1.5187	0.547	0.0000	0.0000
2024/10/25	2050	07/11/2024		Bond Future		120.1145	120.1145	120.1187	120.1187	0.003	0.0000	0.0000
2024/10/25	2050	06/02/2025		Bond Future		120.2630	120.2630	120.2598	120.2598	0.003	0.0000	0.0000
2024/10/25	2050	06/02/2025	115.60 Call	Bond Future		4662.9500	4.6630	4659.7700	4.6598	0.068	0.0000	0.0000
2024/10/25	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2050	08/05/2025		Bond Future		122.7429	122.7429	122.7495	122.7495	0.005	0.0000	0.0000
2024/10/25	2050	08/05/2025	121.16 Call	Bond Future		1582.9100	1.5829	1589.5100	1.5895	0.417	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	
2024/10/25	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2050	07/08/2025		Bond Future	122.8116	122.8116	122.8191	122.8191	0.006	0.0000	0.0000
2024/10/25	2050	07/08/2025	119.89 Call	Bond Future	2921.6400	2.9216	2929.1400	2.9291	0.257	0.0000	0.0000
2024/10/25	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	2050	06/11/2025		Bond Future	125.2209	125.2209	125.2291	125.2291	0.007	0.0000	0.0000
2024/10/25	2050	06/11/2025	124.42 Call	Bond Future	800.8700	0.8009	809.0500	0.8091	1.021	0.0000	0.0000
2024/10/25	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	AL37	07/11/2024		Index Future	1035.8940	1035.8940	1041.5190	1041.5190	0.543	0.0000	0.0000
2024/10/25	AL37	06/02/2025		Index Future	1057.1150	1057.1150	1062.7900	1062.7900	0.537	0.0000	0.0000
2024/10/25	AL37	08/05/2025		Index Future	1078.6660	1078.6660	1084.5420	1084.5420	0.545	0.0000	0.0000
2024/10/25	AL37	07/08/2025		Index Future	1100.0340	1100.0340	1106.0320	1106.0320	0.545	0.0000	0.0000
2024/10/25	AL37	06/11/2025		Index Future	1121.4030	1121.4030	1127.5210	1127.5210	0.546	0.0000	0.0000
2024/10/25	AL7T	07/11/2024		Index Future	1239.3400	1239.3400	1251.2580	1251.2580	0.962	0.0000	0.0000
2024/10/25	AL7T	06/02/2025		Index Future	1264.7290	1264.7290	1276.8130	1276.8130	0.955	0.0000	0.0000
2024/10/25	AL7T	08/05/2025		Index Future	1290.5120	1290.5120	1302.9450	1302.9450	0.963	0.0000	0.0000
2024/10/25	AL7T	07/08/2025		Index Future	1316.0770	1316.0770	1328.7620	1328.7620	0.964	0.0000	0.0000
2024/10/25	AL7T	06/11/2025		Index Future	1341.6420	1341.6420	1354.5800	1354.5800	0.964	0.0000	0.0000
2024/10/25	ALBI	07/11/2024		Index Future	1069.4280	1069.4280	1078.3470	1078.3470	0.834	0.0000	0.0000
2024/10/25	ALBI	06/02/2025		Index Future	1091.3370	1091.3370	1100.3700	1100.3700	0.828	0.0000	0.0000
2024/10/25	ALBI	08/05/2025		Index Future	1113.5840	1113.5840	1122.8910	1122.8910	0.836	0.0000	0.0000
2024/10/25	ALBI	07/08/2025		Index Future	1135.6450	1135.6450	1145.1410	1145.1410	0.836	0.0000	0.0000
2024/10/25	ALBI	06/11/2025		Index Future	1157.7050	1157.7050	1167.3900	1167.3900	0.837	0.0000	0.0000
2024/10/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	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	
2024/10/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/25	ES33	07/11/2024		Bond Future	11.2376	80.5722	11.0706	81.3694	1.487	0.0000	0.0000
2024/10/25	ES33	06/02/2025		Bond Future	11.3611	82.2428	11.1877	83.0514	1.527	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	
2024/10/25	ES33	06/02/2025	13.34 Call	Bond Future	8511.1600	8.5112	9319.8200	9.3198	9.501	0.0000	0.0000
2024/10/25	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	ES33	08/05/2025		Bond Future	11.4886	80.1380	11.3059	80.9701	1.590	0.0000	0.0000
2024/10/25	ES33	08/05/2025	12.73 Call	Bond Future	5366.0000	5.3660	6198.0800	6.1981	15.507	0.0000	0.0000
2024/10/25	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	ES33	07/08/2025		Bond Future	11.6331	81.7415	11.4420	82.5906	1.643	0.0000	0.0000
2024/10/25	ES33	07/08/2025	13.56 Call	Bond Future	7936.8500	7.9369	8785.9900	8.7860	10.699	0.0000	0.0000
2024/10/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	ES33	06/11/2025		Bond Future	11.7999	79.5458	11.5997	80.4119	1.697	0.0000	0.0000
2024/10/25	ES33	06/11/2025	12.01 Call	Bond Future	895.5200	0.8955	1761.6700	1.7617	96.720	0.0000	0.0000
2024/10/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	ES42	07/11/2024		Bond Future	11.6851	76.9084	11.5385	77.7946	1.255	0.0000	0.0000
2024/10/25	ES42	06/02/2025		Bond Future	11.7896	78.5031	11.6385	79.4027	1.282	0.0000	0.0000
2024/10/25	ES42	06/02/2025	13.71 Call	Bond Future	10109.5900	10.1096	11009.2300	11.0092	8.899	0.0000	0.0000
2024/10/25	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	ES42	08/05/2025		Bond Future	11.9014	75.8545	11.7435	76.7791	1.327	0.0000	0.0000
2024/10/25	ES42	08/05/2025	13.25 Call	Bond Future	7223.6000	7.2236	8148.2100	8.1482	12.800	0.0000	0.0000
2024/10/25	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	ES42	07/08/2025		Bond Future	12.0225	77.3710	11.8587	78.3146	1.363	0.0000	0.0000
2024/10/25	ES42	07/08/2025	13.79 Call	Bond Future	9098.8100	9.0988	10042.3900	10.0424	10.370	0.0000	0.0000
2024/10/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	ES42	06/11/2025		Bond Future	12.1569	74.6209	11.9866	75.5833	1.400	0.0000	0.0000
2024/10/25	ES42	06/11/2025	12.39 Call	Bond Future	1286.9900	1.2870	2249.4000	2.2494	74.780	0.0000	0.0000
2024/10/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	GOVI	07/11/2024	948.79 Call	GOVI	1042200.0000	104.2200	1129380.0000	112.9380	8.365	0.0000	0.0000
2024/10/25	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	GOVI	07/11/2024	948.80 Call	GOVI	1042100.0000	104.2100	1129280.0000	112.9280	8.366	0.0000	0.0000
2024/10/25	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	GOVI	07/11/2024	948.78 Call	GOVI	1042300.0000	104.2300	1129480.0000	112.9480	8.364	0.0000	0.0000
2024/10/25	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	GOVI	07/11/2024		GOVI	1053.0100	1053.0100	1061.7280	1061.7280	0.828	0.0000	0.0000
2024/10/25	GOVI	06/02/2025		GOVI	1074.5820	1074.5820	1083.4120	1083.4120	0.822	0.0000	0.0000
2024/10/25	GOVI	06/02/2025	972.00 Call	GOVI	1025820.0000	102.5820	1114120.0000	111.4120	8.608	0.0000	0.0000
2024/10/25	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	GOVI	08/05/2025		GOVI	1096.4880	1096.4880	1105.5860	1105.5860	0.830	0.0000	0.0000
2024/10/25	GOVI	08/05/2025	1,022.00 Call	GOVI	744880.0000	74.4880	835860.0000	83.5860	12.214	0.0000	0.0000
2024/10/25	GOVI	08/05/2025	1,022.00 Put	GOVI	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	
2024/10/25	GOVI	07/08/2025		GOVI	1118.2100	1118.2100	1127.4930	1127.4930	0.830	0.0000	0.0000
2024/10/25	GOVI	07/08/2025	1,011. Call 00	GOVI	1072100.0000	107.2100	1164930.0000	116.4930	8.659	0.0000	0.0000
2024/10/25	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	GOVI	06/11/2025		GOVI	1139.9310	1139.9310	1149.3990	1149.3990	0.831	0.0000	0.0000
2024/10/25	GOVI	06/11/2025	1,112. Call 00	GOVI	279310.0000	27.9310	373990.0000	37.3990	33.898	0.0000	0.0000
2024/10/25	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/25	IGOV	07/11/2024		Index Future	367.1550	367.1550	367.5810	367.5810	0.116	0.0000	0.0000
2024/10/25	IGOV	06/02/2025		Index Future	374.7680	374.7680	375.1800	375.1800	0.110	0.0000	0.0000
2024/10/25	IGOV	08/05/2025		Index Future	382.4970	382.4970	382.9480	382.9480	0.118	0.0000	0.0000
2024/10/25	IGOV	07/08/2025		Index Future	390.1610	390.1610	390.6230	390.6230	0.118	0.0000	0.0000
2024/10/25	IGOV	06/11/2025		Index Future	397.8260	397.8260	398.2980	398.2980	0.119	0.0000	0.0000
2024/10/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/25	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/25	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/25	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/25	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/25	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/25	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/25	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	
2024/10/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/25	R033	07/11/2024		Bond Future	10.3300	99.3374	10.3300	99.3374	0.000	0.0000	0.0000
2024/10/25	R033	07/11/2024	10.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	07/11/2024	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	06/02/2025		Bond Future	10.3300	101.8705	10.3300	101.8705	0.000	0.0000	0.0000
2024/10/25	R033	06/02/2025	10.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	06/02/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	08/05/2025		Bond Future	10.3300	99.4019	10.3300	99.4019	0.000	0.0000	0.0000
2024/10/25	R033	08/05/2025	10.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	08/05/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	07/08/2025		Bond Future	10.3300	101.9226	10.3300	101.9226	0.000	0.0000	0.0000
2024/10/25	R033	07/08/2025	10.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	07/08/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	06/11/2025		Bond Future	10.3300	99.4554	10.3300	99.4554	0.000	0.0000	0.0000
2024/10/25	R033	06/11/2025	10.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R033	06/11/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R035	07/11/2024	11.10 Call	Bond Future	2557.9600	2.5580	3485.4400	3.4854	36.259	0.0000	0.0000
2024/10/25	R035	07/11/2024	11.10 Put	Bond Future	35.6000	0.0356	5.6800	0.0057	84.045	0.0000	0.0000
2024/10/25	R035	07/11/2024	13.23 Call	Bond Future	13190.0400	13.1900	14147.4400	14.1474	7.259	0.0000	0.0000
2024/10/25	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R035	07/11/2024	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R035	07/11/2024	12.20 Call	Bond Future	8273.8500	8.2739	9231.2500	9.2313	11.571	0.0000	0.0000
2024/10/25	R035	07/11/2024		Bond Future	10.6487	90.8276	10.4820	91.7850	1.566	0.0000	0.0000
2024/10/25	R035	07/11/2024	12.18 Call	Bond Future	8174.0600	8.1741	9131.4600	9.1315	11.713	0.0000	0.0000
2024/10/25	R035	07/11/2024	12.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R035	07/11/2024	12.19 Call	Bond Future	8223.9800	8.2240	9181.3800	9.1814	11.642	0.0000	0.0000
2024/10/25	R035	07/11/2024	12.19 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R035	07/11/2024	12.17 Call	Bond Future	8124.1000	8.1241	9081.5000	9.0815	11.785	0.0000	0.0000
2024/10/25	R035	07/11/2024	12.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R035	06/02/2025		Bond Future	10.7450	92.6883	10.5722	93.6596	1.607	0.0000	0.0000
2024/10/25	R035	06/02/2025	12.41 Call	Bond Future	8745.9000	8.7459	9686.1500	9.6862	10.751	0.0000	0.0000
2024/10/25	R035	06/02/2025	12.41 Put	Bond Future	78.6900	0.0787	47.6900	0.0477	39.395	0.0000	0.0000
2024/10/25	R035	06/02/2025	11.30 Call	Bond Future	3668.9300	3.6689	4433.8000	4.4338	20.847	0.0000	0.0000
2024/10/25	R035	06/02/2025	11.30 Put	Bond Future	642.8500	0.6429	436.4700	0.4365	32.104	0.0000	0.0000
2024/10/25	R035	06/02/2025	10.65 Call	Bond Future	1371.0400	1.3710	1852.9400	1.8529	35.149	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	
2024/10/25	R035	06/02/2025	10.65 Put	Bond Future	1903.2000	1.9032	1413.8500	1.4139	25.712	0.0000	0.0000
2024/10/25	R035	06/02/2025	10.34 Put	Bond Future	2975.8200	2.9758	2318.1000	2.3181	22.102	0.0000	0.0000
2024/10/25	R035	06/02/2025	10.34 Call	Bond Future	675.8300	0.6758	989.3600	0.9894	46.392	0.0000	0.0000
2024/10/25	R035	06/02/2025	10.26 Put	Bond Future	3308.2900	3.3083	2608.8900	2.6089	21.141	0.0000	0.0000
2024/10/25	R035	06/02/2025	10.26 Call	Bond Future	544.4100	0.5444	816.2600	0.8163	49.935	0.0000	0.0000
2024/10/25	R035	08/05/2025	11.70 Call	Bond Future	5439.9900	5.4400	6227.4900	6.2275	14.476	0.0000	0.0000
2024/10/25	R035	08/05/2025	11.70 Put	Bond Future	907.4100	0.9074	696.2900	0.6963	23.266	0.0000	0.0000
2024/10/25	R035	08/05/2025	10.95 Call	Bond Future	2691.3500	2.6914	3269.8000	3.2698	21.493	0.0000	0.0000
2024/10/25	R035	08/05/2025	10.95 Put	Bond Future	2099.0600	2.0991	1678.8900	1.6789	20.017	0.0000	0.0000
2024/10/25	R035	08/05/2025	10.44 Put	Bond Future	3559.4900	3.5595	2947.4800	2.9475	17.194	0.0000	0.0000
2024/10/25	R035	08/05/2025	10.44 Call	Bond Future	1327.9100	1.3279	1714.5200	1.7145	29.114	0.0000	0.0000
2024/10/25	R035	08/05/2025	13.35 Call	Bond Future	12485.1300	12.4851	13454.6400	13.4546	7.765	0.0000	0.0000
2024/10/25	R035	08/05/2025	13.35 Put	Bond Future	97.2200	0.0972	68.1100	0.0681	29.942	0.0000	0.0000
2024/10/25	R035	08/05/2025	12.70 Call	Bond Future	9702.3800	9.7024	10626.6400	10.6266	9.526	0.0000	0.0000
2024/10/25	R035	08/05/2025	12.70 Put	Bond Future	282.6700	0.2827	208.3100	0.2083	26.306	0.0000	0.0000
2024/10/25	R035	08/05/2025	11.46 Put	Bond Future	1193.1500	1.1932	926.6600	0.9267	22.335	0.0000	0.0000
2024/10/25	R035	08/05/2025	11.46 Call	Bond Future	4491.4800	4.4915	5223.6100	5.2236	16.300	0.0000	0.0000
2024/10/25	R035	08/05/2025		Bond Future	10.8412	90.0657	10.6600	91.0643	1.671	0.0000	0.0000
2024/10/25	R035	08/05/2025	11.78 Call	Bond Future	5766.0900	5.7661	6569.7600	6.5698	13.938	0.0000	0.0000
2024/10/25	R035	08/05/2025	11.78 Put	Bond Future	827.5200	0.8275	632.5700	0.6326	23.558	0.0000	0.0000
2024/10/25	R035	07/08/2025		Bond Future	10.9530	91.8474	10.7640	92.8663	1.726	0.0000	0.0000
2024/10/25	R035	07/08/2025	12.65 Call	Bond Future	9146.5200	9.1465	10029.0000	10.0290	9.648	0.0000	0.0000
2024/10/25	R035	07/08/2025	12.65 Put	Bond Future	670.8400	0.6708	534.4500	0.5345	20.331	0.0000	0.0000
2024/10/25	R035	06/11/2025		Bond Future	11.0830	89.1191	10.8856	90.1581	1.781	0.0000	0.0000
2024/10/25	R035	06/11/2025	11.20 Call	Bond Future	3983.2200	3.9832	4569.6000	4.5696	14.721	0.0000	0.0000
2024/10/25	R035	06/11/2025	11.20 Put	Bond Future	3375.1300	3.3751	2922.4900	2.9225	13.411	0.0000	0.0000
2024/10/25	R038	07/11/2024		Bond Future	11.2400	98.7623	11.2400	98.7623	0.000	0.0000	0.0000
2024/10/25	R038	07/11/2024	11.24 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R038	07/11/2024	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R038	06/02/2025		Bond Future	11.2400	101.4996	11.2400	101.4996	0.000	0.0000	0.0000
2024/10/25	R038	06/02/2025	11.24 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R038	06/02/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R038	08/05/2025		Bond Future	11.2400	98.7975	11.2400	98.7975	0.000	0.0000	0.0000
2024/10/25	R038	08/05/2025	11.24 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R038	08/05/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R038	07/08/2025		Bond Future	11.2400	101.5206	11.2400	101.5206	0.000	0.0000	0.0000
2024/10/25	R038	07/08/2025	11.24 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R038	07/08/2025	11.24 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	
2024/10/25	R038	06/11/2025		Bond Future	11.2400	98.8194	11.2400	98.8194	0.000	0.0000	0.0000
2024/10/25	R038	06/11/2025	11.24 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R038	06/11/2025	11.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R053	07/11/2024		Bond Future	11.3582	103.5909	11.2167	104.8202	1.246	0.0000	0.0000
2024/10/25	R053	07/11/2024	12.80 Call	Bond Future	11158.3600	11.1584	12387.5700	12.3876	11.016	0.0000	0.0000
2024/10/25	R053	07/11/2024	12.80 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/25	R053	07/11/2024	12.81 Call	Bond Future	11227.9200	11.2279	12457.1300	12.4571	10.948	0.0000	0.0000
2024/10/25	R053	07/11/2024	12.81 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/25	R053	07/11/2024	12.79 Call	Bond Future	11088.7100	11.0887	12317.9200	12.3179	11.085	0.0000	0.0000
2024/10/25	R053	07/11/2024	12.79 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/25	R053	06/02/2025		Bond Future	11.4496	105.7132	11.3038	106.9610	1.273	0.0000	0.0000
2024/10/25	R053	06/02/2025	12.94 Call	Bond Future	11526.7800	11.5268	12710.7800	12.7108	10.272	0.0000	0.0000
2024/10/25	R053	06/02/2025	12.94 Put	Bond Future	193.9000	0.1939	130.1200	0.1301	32.893	0.0000	0.0000
2024/10/25	R053	08/05/2025		Bond Future	11.5451	101.9988	11.3930	103.2807	1.317	0.0000	0.0000
2024/10/25	R053	08/05/2025	12.64 Call	Bond Future	9539.7900	9.5398	10597.9600	10.5980	11.092	0.0000	0.0000
2024/10/25	R053	08/05/2025	12.64 Put	Bond Future	1108.1900	1.1082	884.4900	0.8845	20.186	0.0000	0.0000
2024/10/25	R053	07/08/2025		Bond Future	11.6504	104.0154	11.4927	105.3232	1.354	0.0000	0.0000
2024/10/25	R053	07/08/2025	13.17 Call	Bond Future	12503.4200	12.5034	13595.7900	13.5958	8.737	0.0000	0.0000
2024/10/25	R053	07/08/2025	13.17 Put	Bond Future	1322.0700	1.3221	1106.6800	1.1067	16.292	0.0000	0.0000
2024/10/25	R053	06/11/2025		Bond Future	11.7662	100.1641	11.6025	101.4977	1.392	0.0000	0.0000
2024/10/25	R053	06/11/2025	11.76 Call	Bond Future	5267.8000	5.2678	5987.2600	5.9873	13.658	0.0000	0.0000
2024/10/25	R053	06/11/2025	11.76 Put	Bond Future	5318.0300	5.3180	4703.8900	4.7039	11.548	0.0000	0.0000
2024/10/25	R186	07/11/2024		Bond Future	8.4103	108.0715	8.3549	108.1794	0.659	0.0000	0.0000
2024/10/25	R186	07/11/2024	9.14 Call	Bond Future	1407.1500	1.4072	1514.7200	1.5147	7.645	0.0000	0.0000
2024/10/25	R186	07/11/2024	9.14 Put	Bond Future	0.5100	0.0005	0.1600	0.0002	68.627	0.0000	0.0000
2024/10/25	R186	07/11/2024	9.15 Call	Bond Future	1426.2000	1.4262	1533.8100	1.5338	7.545	0.0000	0.0000
2024/10/25	R186	07/11/2024	9.15 Put	Bond Future	0.4600	0.0005	0.1500	0.0002	67.391	0.0000	0.0000
2024/10/25	R186	07/11/2024	9.13 Call	Bond Future	1388.0900	1.3881	1495.6300	1.4956	7.747	0.0000	0.0000
2024/10/25	R186	07/11/2024	9.13 Put	Bond Future	0.5600	0.0006	0.1800	0.0002	67.857	0.0000	0.0000
2024/10/25	R186	06/02/2025		Bond Future	8.4272	104.9738	8.3673	105.0774	0.711	0.0000	0.0000
2024/10/25	R186	06/02/2025	9.03 Call	Bond Future	1209.2300	1.2092	1289.2200	1.2892	6.615	0.0000	0.0000
2024/10/25	R186	06/02/2025	9.03 Put	Bond Future	174.4800	0.1745	150.9000	0.1509	13.514	0.0000	0.0000
2024/10/25	R186	08/05/2025		Bond Future	8.4601	107.1130	8.3842	107.2274	0.897	0.0000	0.0000
2024/10/25	R186	08/05/2025	8.47 Call	Bond Future	599.9200	0.5999	658.1400	0.6581	9.705	0.0000	0.0000
2024/10/25	R186	08/05/2025	8.47 Put	Bond Future	584.9700	0.5850	528.7900	0.5288	9.604	0.0000	0.0000
2024/10/25	R186	07/08/2025		Bond Future	8.5491	103.9216	8.4577	104.0388	1.069	0.0000	0.0000
2024/10/25	R186	07/08/2025	9.68 Call	Bond Future	1655.4900	1.6555	1748.0300	1.7480	5.590	0.0000	0.0000
2024/10/25	R186	07/08/2025	9.68 Put	Bond Future	221.0200	0.2210	196.4200	0.1964	11.130	0.0000	0.0000

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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	
2024/10/25	R186	07/08/2025	10.25 Call	Bond Future	2250.4400	2.2504	2354.1900	2.3542	4.610	0.0000	0.0000
2024/10/25	R186	07/08/2025	10.25 Put	Bond Future	103.6200	0.1036	90.2300	0.0902	12.922	0.0000	0.0000
2024/10/25	R186	07/08/2025	9.22 Put	Bond Future	350.9400	0.3509	315.0400	0.3150	10.230	0.0000	0.0000
2024/10/25	R186	07/08/2025	9.22 Call	Bond Future	1205.3400	1.2053	1286.5800	1.2866	6.740	0.0000	0.0000
2024/10/25	R186	06/11/2025		Bond Future	8.7140	105.9336	8.6001	106.0536	1.306	0.0000	0.0000
2024/10/25	R186	06/11/2025	8.13 Call	Bond Future	295.9300	0.2959	336.6800	0.3367	13.770	0.0000	0.0000
2024/10/25	R186	06/11/2025	8.13 Put	Bond Future	913.1900	0.9132	834.0300	0.8340	8.669	0.0000	0.0000
2024/10/25	R202	07/11/2024		Bond Future	269.1625	269.1625	269.5757	269.5757	0.154	0.0000	0.0000
2024/10/25	R202	06/02/2025		Bond Future	269.5542	269.5542	269.9594	269.9594	0.150	0.0000	0.0000
2024/10/25	R202	06/02/2025	266.79 Call	Bond Future	2764.2300	2.7642	3169.3600	3.1694	14.656	0.0000	0.0000
2024/10/25	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R202	08/05/2025		Bond Future	275.1126	275.1126	275.5483	275.5483	0.158	0.0000	0.0000
2024/10/25	R202	08/05/2025	272.31 Call	Bond Future	2802.6200	2.8026	3238.3200	3.2383	15.546	0.0000	0.0000
2024/10/25	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R202	07/08/2025		Bond Future	275.3402	275.3402	275.7860	275.7860	0.162	0.0000	0.0000
2024/10/25	R202	07/08/2025	271.60 Call	Bond Future	3740.1600	3.7402	4186.0200	4.1860	11.921	0.0000	0.0000
2024/10/25	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R202	06/11/2025		Bond Future	280.7430	280.7430	281.1990	281.1990	0.162	0.0000	0.0000
2024/10/25	R202	06/11/2025	275.64 Call	Bond Future	5103.0200	5.1030	5559.0200	5.5590	8.936	0.0000	0.0000
2024/10/25	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R209	07/11/2024	10.55 Put	Bond Future	1417.3500	1.4174	762.8400	0.7628	46.178	0.0000	0.0000
2024/10/25	R209	07/11/2024	10.55 Call	Bond Future	110.0200	0.1100	314.3200	0.3143	185.694	0.0000	0.0000
2024/10/25	R209	07/11/2024	11.00 Call	Bond Future	1192.2400	1.1922	1910.7600	1.9108	60.266	0.0000	0.0000
2024/10/25	R209	07/11/2024	11.00 Put	Bond Future	191.8400	0.1918	51.5500	0.0516	73.129	0.0000	0.0000
2024/10/25	R209	07/11/2024		Bond Future	10.8025	71.3059	10.6359	72.1647	1.542	0.0000	0.0000
2024/10/25	R209	07/11/2024	12.22 Call	Bond Future	6773.9200	6.7739	7632.7300	7.6327	12.678	0.0000	0.0000
2024/10/25	R209	07/11/2024	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R209	07/11/2024	12.23 Call	Bond Future	6818.5000	6.8185	7677.3100	7.6773	12.595	0.0000	0.0000
2024/10/25	R209	07/11/2024	12.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R209	07/11/2024	12.21 Call	Bond Future	6729.2900	6.7293	7588.1000	7.5881	12.762	0.0000	0.0000
2024/10/25	R209	07/11/2024	12.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R209	06/02/2025		Bond Future	10.8895	72.7667	10.7177	73.6386	1.577	0.0000	0.0000
2024/10/25	R209	06/02/2025	12.44 Call	Bond Future	7354.0700	7.3541	8189.8300	8.1898	11.365	0.0000	0.0000
2024/10/25	R209	06/02/2025	12.44 Put	Bond Future	95.3000	0.0953	59.2000	0.0592	37.880	0.0000	0.0000
2024/10/25	R209	08/05/2025		Bond Future	10.9814	71.0945	10.8022	71.9901	1.633	0.0000	0.0000
2024/10/25	R209	08/05/2025	11.89 Call	Bond Future	5063.6800	5.0637	5782.8700	5.7829	14.203	0.0000	0.0000
2024/10/25	R209	08/05/2025	11.89 Put	Bond Future	748.9400	0.7489	572.5500	0.5726	23.552	0.0000	0.0000
2024/10/25	R209	07/08/2025		Bond Future	11.0855	72.5008	10.8994	73.4144	1.679	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	
2024/10/25	R209	07/08/2025	12.68 Call	Bond Future	7911.2600	7.9113	8690.7800	8.6908	9.853	0.0000	0.0000
2024/10/25	R209	07/08/2025	12.68 Put	Bond Future	688.7400	0.6887	554.6100	0.5546	19.475	0.0000	0.0000
2024/10/25	R209	06/11/2025		Bond Future	11.2022	70.7522	11.0089	71.6839	1.726	0.0000	0.0000
2024/10/25	R209	06/11/2025	11.27 Call	Bond Future	3491.9100	3.4919	4010.0900	4.0101	14.839	0.0000	0.0000
2024/10/25	R209	06/11/2025	11.27 Put	Bond Future	3168.9300	3.1689	2755.3900	2.7554	13.050	0.0000	0.0000
2024/10/25	R210	07/11/2024		Bond Future	241.5279	241.5279	241.3778	241.3778	0.062	0.0000	0.0000
2024/10/25	R210	06/02/2025		Bond Future	246.5357	246.5357	246.3674	246.3674	0.068	0.0000	0.0000
2024/10/25	R210	06/02/2025	239.61 Call	Bond Future	6925.6800	6.9257	6757.4000	6.7574	2.430	0.0000	0.0000
2024/10/25	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R210	08/05/2025		Bond Future	248.2374	248.2374	248.0858	248.0858	0.061	0.0000	0.0000
2024/10/25	R210	08/05/2025	248.03 Call	Bond Future	207.4400	0.2074	55.7800	0.0558	73.110	0.0000	0.0000
2024/10/25	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R210	07/08/2025		Bond Future	253.2095	253.2095	253.0558	253.0558	0.061	0.0000	0.0000
2024/10/25	R210	07/08/2025	248.44 Call	Bond Future	4769.4500	4.7695	4615.8300	4.6158	3.221	0.0000	0.0000
2024/10/25	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R210	06/11/2025		Bond Future	254.7319	254.7319	254.5767	254.5767	0.061	0.0000	0.0000
2024/10/25	R210	06/11/2025	252.14 Call	Bond Future	2591.8500	2.5919	2436.7100	2.4367	5.986	0.0000	0.0000
2024/10/25	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R213	07/11/2024		Bond Future	9.7864	88.5176	9.6448	89.1210	1.447	0.0000	0.0000
2024/10/25	R213	07/11/2024	11.22 Call	Bond Future	5829.3900	5.8294	6432.7700	6.4328	10.351	0.0000	0.0000
2024/10/25	R213	07/11/2024	11.22 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/10/25	R213	07/11/2024	11.23 Call	Bond Future	5868.3100	5.8683	6471.7000	6.4717	10.282	0.0000	0.0000
2024/10/25	R213	07/11/2024	11.23 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/10/25	R213	07/11/2024	11.21 Call	Bond Future	5790.4300	5.7904	6393.8100	6.3938	10.420	0.0000	0.0000
2024/10/25	R213	07/11/2024	11.21 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2024/10/25	R213	06/02/2025		Bond Future	9.8685	90.3310	9.7207	90.9412	1.498	0.0000	0.0000
2024/10/25	R213	06/02/2025	11.35 Call	Bond Future	5903.1400	5.9031	6488.7800	6.4888	9.921	0.0000	0.0000
2024/10/25	R213	06/02/2025	11.35 Put	Bond Future	68.7700	0.0688	44.2300	0.0442	35.684	0.0000	0.0000
2024/10/25	R213	08/05/2025		Bond Future	9.9521	88.6135	9.7945	89.2436	1.584	0.0000	0.0000
2024/10/25	R213	08/05/2025	10.52 Call	Bond Future	3031.6300	3.0316	3489.7800	3.4898	15.112	0.0000	0.0000
2024/10/25	R213	08/05/2025	10.52 Put	Bond Future	807.8600	0.8079	635.9900	0.6360	21.275	0.0000	0.0000
2024/10/25	R213	07/08/2025		Bond Future	10.0561	90.3671	9.8894	91.0099	1.657	0.0000	0.0000
2024/10/25	R213	07/08/2025	11.66 Call	Bond Future	6378.9200	6.3789	6931.6600	6.9317	8.665	0.0000	0.0000
2024/10/25	R213	07/08/2025	11.66 Put	Bond Future	478.9400	0.4789	388.7900	0.3888	18.823	0.0000	0.0000
2024/10/25	R213	06/11/2025		Bond Future	10.1865	88.5633	10.0099	89.2190	1.734	0.0000	0.0000
2024/10/25	R213	06/11/2025	10.05 Call	Bond Future	2150.5800	2.1506	2476.3600	2.4764	15.148	0.0000	0.0000
2024/10/25	R213	06/11/2025	10.05 Put	Bond Future	2656.9100	2.6569	2326.9400	2.3269	12.419	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	
2024/10/25	R214	07/11/2024		Bond Future	11.1629	66.6303	11.0164	67.4326	1.312	0.0000	0.0000
2024/10/25	R214	07/11/2024	12.61 Call	Bond Future	7193.6700	7.1937	7995.9900	7.9960	11.153	0.0000	0.0000
2024/10/25	R214	07/11/2024	12.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R214	07/11/2024	12.62 Call	Bond Future	7239.1000	7.2391	8041.4200	8.0414	11.083	0.0000	0.0000
2024/10/25	R214	07/11/2024	12.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R214	07/11/2024	12.60 Call	Bond Future	7148.2000	7.1482	7950.5200	7.9505	11.224	0.0000	0.0000
2024/10/25	R214	07/11/2024	12.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R214	06/02/2025		Bond Future	11.2519	67.9954	11.1013	68.8098	1.339	0.0000	0.0000
2024/10/25	R214	06/02/2025	12.71 Call	Bond Future	7272.1300	7.2721	8046.4600	8.0465	10.648	0.0000	0.0000
2024/10/25	R214	06/02/2025	12.71 Put	Bond Future	117.4000	0.1174	77.2600	0.0773	34.191	0.0000	0.0000
2024/10/25	R214	06/02/2025	13.63 Call	Bond Future	11081.7300	11.0817	11889.9500	11.8900	7.293	0.0000	0.0000
2024/10/25	R214	06/02/2025	13.63 Put	Bond Future	15.6800	0.0157	9.4300	0.0094	39.860	0.0000	0.0000
2024/10/25	R214	06/02/2025	12.25 Put	Bond Future	276.9400	0.2769	189.4400	0.1894	31.595	0.0000	0.0000
2024/10/25	R214	06/02/2025	12.25 Call	Bond Future	5309.2900	5.3093	6036.2600	6.0363	13.692	0.0000	0.0000
2024/10/25	R214	06/02/2025	11.75 Put	Bond Future	682.6700	0.6827	491.0400	0.4910	28.071	0.0000	0.0000
2024/10/25	R214	06/02/2025	11.75 Call	Bond Future	3270.4700	3.2705	3893.3100	3.8933	19.044	0.0000	0.0000
2024/10/25	R214	08/05/2025		Bond Future	11.3399	66.0768	11.1832	66.9135	1.382	0.0000	0.0000
2024/10/25	R214	08/05/2025	12.40 Call	Bond Future	5960.3300	5.9603	6650.7400	6.6507	11.583	0.0000	0.0000
2024/10/25	R214	08/05/2025	12.40 Put	Bond Future	697.9000	0.6979	551.6100	0.5516	20.961	0.0000	0.0000
2024/10/25	R214	07/08/2025		Bond Future	11.4390	67.3840	11.2769	68.2375	1.417	0.0000	0.0000
2024/10/25	R214	07/08/2025	12.97 Call	Bond Future	8060.4200	8.0604	8782.1400	8.7821	8.954	0.0000	0.0000
2024/10/25	R214	07/08/2025	12.97 Put	Bond Future	763.4700	0.7635	631.6300	0.6316	17.269	0.0000	0.0000
2024/10/25	R214	06/11/2025		Bond Future	11.5508	65.3880	11.3829	66.2584	1.453	0.0000	0.0000
2024/10/25	R214	06/11/2025	11.64 Call	Bond Future	3844.9300	3.8449	4333.2500	4.3333	12.700	0.0000	0.0000
2024/10/25	R214	06/11/2025	11.64 Put	Bond Future	3389.3100	3.3893	3007.1800	3.0072	11.275	0.0000	0.0000
2024/10/25	R248	07/11/2024	12.79 Call	Bond Future	8885.8900	8.8859	9842.6200	9.8426	10.767	0.0000	0.0000
2024/10/25	R248	07/11/2024	12.79 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/25	R248	07/11/2024	12.80 Call	Bond Future	8940.2300	8.9402	9896.9700	9.8970	10.702	0.0000	0.0000
2024/10/25	R248	07/11/2024	12.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	R248	07/11/2024	12.78 Call	Bond Future	8831.4600	8.8315	9788.1900	9.7882	10.833	0.0000	0.0000
2024/10/25	R248	07/11/2024	12.78 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/25	R248	07/11/2024		Bond Future	11.3184	80.7889	11.1769	81.7456	1.250	0.0000	0.0000
2024/10/25	R248	06/02/2025		Bond Future	11.4106	82.4439	11.2648	83.4152	1.277	0.0000	0.0000
2024/10/25	R248	06/02/2025	12.71 Call	Bond Future	8025.2900	8.0253	8932.1700	8.9322	11.300	0.0000	0.0000
2024/10/25	R248	06/02/2025	12.71 Put	Bond Future	197.7700	0.1978	133.3700	0.1334	32.563	0.0000	0.0000
2024/10/25	R248	06/02/2025	10.30 Put	Bond Future	8016.2400	8.0162	7091.9000	7.0919	11.531	0.0000	0.0000
2024/10/25	R248	06/02/2025	10.30 Call	Bond Future	67.3200	0.0673	114.2600	0.1143	69.727	0.0000	0.0000
2024/10/25	R248	06/02/2025	11.00 Put	Bond Future	3559.9400	3.5599	2890.4500	2.8905	18.806	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	
2024/10/25	R248	06/02/2025	11.00 Call	Bond Future	770.5600	0.7706	1072.3500	1.0724	39.165	0.0000	0.0000
2024/10/25	R248	06/02/2025	11.70 Call	Bond Future	3061.7500	3.0618	3725.4800	3.7255	21.678	0.0000	0.0000
2024/10/25	R248	06/02/2025	11.70 Put	Bond Future	1192.1800	1.1922	884.6300	0.8846	25.797	0.0000	0.0000
2024/10/25	R248	08/05/2025		Bond Future	11.5015	79.6760	11.3497	80.6738	1.320	0.0000	0.0000
2024/10/25	R248	08/05/2025	12.60 Call	Bond Future	7447.5800	7.4476	8275.5300	8.2755	11.117	0.0000	0.0000
2024/10/25	R248	08/05/2025	12.60 Put	Bond Future	828.1500	0.8282	658.2800	0.6583	20.512	0.0000	0.0000
2024/10/25	R248	07/08/2025		Bond Future	11.6036	81.2520	11.4463	82.2699	1.355	0.0000	0.0000
2024/10/25	R248	07/08/2025	13.21 Call	Bond Future	10161.9300	10.1619	11024.2100	11.0242	8.485	0.0000	0.0000
2024/10/25	R248	07/08/2025	13.21 Put	Bond Future	943.9800	0.9440	788.3000	0.7883	16.492	0.0000	0.0000
2024/10/25	R248	06/11/2025		Bond Future	11.7179	78.3814	11.5548	79.4194	1.392	0.0000	0.0000
2024/10/25	R248	06/11/2025	11.74 Call	Bond Future	4342.4900	4.3425	4909.3400	4.9093	13.054	0.0000	0.0000
2024/10/25	R248	06/11/2025	11.74 Put	Bond Future	4203.3700	4.2034	3732.1700	3.7322	11.210	0.0000	0.0000
2024/10/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

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