



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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2024 TO 20/11/2024

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/11/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	2029	06/02/2025		Bond Future	134.8994	134.8994	135.0372	0.102	0.0000	0.0000
2024/11/20	2029	06/02/2025	132.40 Call	Bond Future	2499.3700	2.4994	2637.1600	5.513	0.0000	0.0000
2024/11/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2029	08/05/2025		Bond Future	136.2825	136.2825	136.4296	0.108	0.0000	0.0000
2024/11/20	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2029	08/05/2025	137.85 Put	Bond Future	1567.5400	1.5675	1420.3800	9.388	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	
2024/11/20	2029	07/08/2025		Bond Future	139.0270	139.0270	139.1790	139.1790	0.109	0.0000	0.0000
2024/11/20	2029	07/08/2025	137.41 Call	Bond Future	1617.0300	1.6170	1769.0300	1.7690	9.400	0.0000	0.0000
2024/11/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2029	06/11/2025		Bond Future	140.3254	140.3254	140.4877	140.4877	0.116	0.0000	0.0000
2024/11/20	2029	06/11/2025	139.79 Call	Bond Future	535.4100	0.5354	697.7300	0.6977	30.317	0.0000	0.0000
2024/11/20	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2029	05/02/2026		Bond Future	142.8403	142.8403	143.0086	143.0086	0.118	0.0000	0.0000
2024/11/20	2029	05/02/2026	140.11 Call	Bond Future	2730.3400	2.7303	2898.5900	2.8986	6.162	0.0000	0.0000
2024/11/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2030	06/02/2025	8.68 Put	Bond Future	2139.4900	2.1395	1952.4500	1.9525	8.742	0.0000	0.0000
2024/11/20	2030	06/02/2025	8.68 Call	Bond Future	379.5300	0.3795	440.3100	0.4403	16.015	0.0000	0.0000
2024/11/20	2030	06/02/2025	9.18 Put	Bond Future	948.2100	0.9482	830.2800	0.8303	12.437	0.0000	0.0000
2024/11/20	2030	06/02/2025	9.18 Call	Bond Future	1115.6500	1.1157	1245.5400	1.2455	11.643	0.0000	0.0000
2024/11/20	2030	06/02/2025	9.69 Call	Bond Future	2416.4800	2.4165	2610.1000	2.6101	8.012	0.0000	0.0000
2024/11/20	2030	06/02/2025	9.69 Put	Bond Future	331.2900	0.3313	277.0900	0.2771	16.360	0.0000	0.0000
2024/11/20	2030	06/02/2025		Bond Future	9.1361	95.7800	9.0712	96.0278	0.710	0.0000	0.0000
2024/11/20	2030	06/02/2025	10.68 Call	Bond Future	5703.4100	5.7034	5944.5200	5.9445	4.227	0.0000	0.0000
2024/11/20	2030	06/02/2025	10.68 Put	Bond Future	29.5100	0.0295	22.8000	0.0228	22.738	0.0000	0.0000
2024/11/20	2030	08/05/2025		Bond Future	9.1932	97.7461	9.1240	97.9996	0.753	0.0000	0.0000
2024/11/20	2030	08/05/2025	9.93 Call	Bond Future	3230.9100	3.2309	3421.7500	3.4218	5.907	0.0000	0.0000
2024/11/20	2030	08/05/2025	9.93 Put	Bond Future	582.3200	0.5823	519.7100	0.5197	10.752	0.0000	0.0000
2024/11/20	2030	08/05/2025	11.86 Call	Bond Future	9197.6200	9.1976	9446.5200	9.4465	2.706	0.0000	0.0000
2024/11/20	2030	08/05/2025	11.86 Put	Bond Future	28.7100	0.0287	24.1600	0.0242	15.848	0.0000	0.0000
2024/11/20	2030	08/05/2025	10.31 Put	Bond Future	351.1100	0.3511	310.0400	0.3100	11.697	0.0000	0.0000
2024/11/20	2030	08/05/2025	10.31 Call	Bond Future	4330.2900	4.3303	4542.6700	4.5427	4.905	0.0000	0.0000
2024/11/20	2030	08/05/2025	12.28 Call	Bond Future	10523.1900	10.5232	10774.6900	10.7747	2.390	0.0000	0.0000
2024/11/20	2030	08/05/2025	12.28 Put	Bond Future	11.1300	0.0111	9.1800	0.0092	17.520	0.0000	0.0000
2024/11/20	2030	08/05/2025	10.69 Put	Bond Future	210.2600	0.2103	183.9500	0.1840	12.513	0.0000	0.0000
2024/11/20	2030	08/05/2025	10.69 Call	Bond Future	5496.6200	5.4966	5723.7600	5.7238	4.132	0.0000	0.0000
2024/11/20	2030	08/05/2025	8.68 Put	Bond Future	2589.5700	2.5896	2413.1200	2.4131	6.814	0.0000	0.0000
2024/11/20	2030	08/05/2025	8.68 Call	Bond Future	689.9700	0.6900	766.9700	0.7670	11.160	0.0000	0.0000
2024/11/20	2030	08/05/2025	9.18 Put	Bond Future	1491.3900	1.4914	1364.3900	1.3644	8.516	0.0000	0.0000
2024/11/20	2030	08/05/2025	9.18 Call	Bond Future	1443.2100	1.4432	1569.6600	1.5697	8.762	0.0000	0.0000
2024/11/20	2030	08/05/2025	9.99 Call	Bond Future	3398.4900	3.3985	3593.2400	3.5932	5.730	0.0000	0.0000
2024/11/20	2030	08/05/2025	9.99 Put	Bond Future	538.2300	0.5382	479.5300	0.4795	10.906	0.0000	0.0000
2024/11/20	2030	08/05/2025	8.95 Put	Bond Future	1941.9000	1.9419	1791.6300	1.7916	7.738	0.0000	0.0000
2024/11/20	2030	08/05/2025	8.95 Call	Bond Future	1047.4900	1.0475	1150.6700	1.1507	9.850	0.0000	0.0000
2024/11/20	2030	08/05/2025	9.45 Put	Bond Future	1076.1500	1.0762	975.2700	0.9753	9.374	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	
2024/11/20	2030	08/05/2025	9.45 Call	Bond Future	2009.7700	2.0098	2162.3400	2.1623	7.591	0.0000	0.0000
2024/11/20	2030	07/08/2025	12.12 Call	Bond Future	9405.0900	9.4051	9655.2900	9.6553	2.660	0.0000	0.0000
2024/11/20	2030	07/08/2025	12.12 Put	Bond Future	80.3300	0.0803	70.7300	0.0707	11.951	0.0000	0.0000
2024/11/20	2030	07/08/2025	10.48 Put	Bond Future	579.1800	0.5792	526.7900	0.5268	9.046	0.0000	0.0000
2024/11/20	2030	07/08/2025	10.48 Call	Bond Future	4675.4000	4.6754	4882.8100	4.8828	4.436	0.0000	0.0000
2024/11/20	2030	07/08/2025		Bond Future	9.2740	95.6805	9.1997	95.9403	0.801	0.0000	0.0000
2024/11/20	2030	07/08/2025	11.11 Call	Bond Future	6467.7400	6.4677	6696.5800	6.6966	3.538	0.0000	0.0000
2024/11/20	2030	07/08/2025	11.11 Put	Bond Future	317.8100	0.3178	286.8500	0.2869	9.742	0.0000	0.0000
2024/11/20	2030	06/11/2025		Bond Future	9.3661	97.5430	9.2862	97.8092	0.854	0.0000	0.0000
2024/11/20	2030	06/11/2025	9.54 Call	Bond Future	2302.7500	2.3028	2450.6900	2.4507	6.424	0.0000	0.0000
2024/11/20	2030	06/11/2025	9.54 Put	Bond Future	1726.8800	1.7269	1608.6100	1.6086	6.849	0.0000	0.0000
2024/11/20	2030	05/02/2026		Bond Future	9.5294	95.2550	9.4427	95.5281	0.910	0.0000	0.0000
2024/11/20	2030	05/02/2026	9.49 Call	Bond Future	2084.9100	2.0849	2222.3900	2.2224	6.594	0.0000	0.0000
2024/11/20	2030	05/02/2026	9.49 Put	Bond Future	2208.8000	2.2088	2073.1300	2.0731	6.142	0.0000	0.0000
2024/11/20	2032	06/02/2025	9.42 Put	Bond Future	2372.5900	2.3726	2151.3200	2.1513	9.326	0.0000	0.0000
2024/11/20	2032	06/02/2025	9.42 Call	Bond Future	593.5000	0.5935	684.1600	0.6842	15.275	0.0000	0.0000
2024/11/20	2032	06/02/2025	9.92 Put	Bond Future	1067.1900	1.0672	933.7100	0.9337	12.508	0.0000	0.0000
2024/11/20	2032	06/02/2025	9.92 Call	Bond Future	1705.7900	1.7058	1884.2400	1.8842	10.461	0.0000	0.0000
2024/11/20	2032	06/02/2025	10.61 Call	Bond Future	4132.0100	4.1320	4396.7200	4.3967	6.406	0.0000	0.0000
2024/11/20	2032	06/02/2025	10.61 Put	Bond Future	285.1000	0.2851	237.8800	0.2379	16.563	0.0000	0.0000
2024/11/20	2032	06/02/2025		Bond Future	9.7863	95.2612	9.7215	95.5732	0.663	0.0000	0.0000
2024/11/20	2032	06/02/2025	11.72 Call	Bond Future	8739.8400	8.7398	9046.0400	9.0460	3.503	0.0000	0.0000
2024/11/20	2032	06/02/2025	11.72 Put	Bond Future	26.4000	0.0264	20.6700	0.0207	21.705	0.0000	0.0000
2024/11/20	2032	08/05/2025		Bond Future	9.8579	93.0520	9.7897	93.3709	0.692	0.0000	0.0000
2024/11/20	2032	08/05/2025	10.91 Call	Bond Future	5260.3000	5.2603	5522.3200	5.5223	4.981	0.0000	0.0000
2024/11/20	2032	08/05/2025	10.91 Put	Bond Future	513.1100	0.5131	456.2700	0.4563	11.078	0.0000	0.0000
2024/11/20	2032	08/05/2025	9.42 Put	Bond Future	3083.4100	3.0834	2871.2800	2.8713	6.880	0.0000	0.0000
2024/11/20	2032	08/05/2025	9.42 Call	Bond Future	1011.8200	1.0118	1118.5500	1.1186	10.548	0.0000	0.0000
2024/11/20	2032	08/05/2025	9.92 Put	Bond Future	1772.4200	1.7724	1622.5200	1.6225	8.457	0.0000	0.0000
2024/11/20	2032	08/05/2025	9.92 Call	Bond Future	2061.7800	2.0618	2230.7400	2.2307	8.195	0.0000	0.0000
2024/11/20	2032	08/05/2025	10.97 Call	Bond Future	5482.8600	5.4829	5748.5300	5.7485	4.845	0.0000	0.0000
2024/11/20	2032	08/05/2025	10.97 Put	Bond Future	474.4200	0.4744	421.2300	0.4212	11.212	0.0000	0.0000
2024/11/20	2032	07/08/2025		Bond Future	9.9465	94.9026	9.8746	95.2291	0.723	0.0000	0.0000
2024/11/20	2032	07/08/2025	12.01 Call	Bond Future	9114.2000	9.1142	9408.0700	9.4081	3.224	0.0000	0.0000
2024/11/20	2032	07/08/2025	12.01 Put	Bond Future	342.9200	0.3429	310.2800	0.3103	9.518	0.0000	0.0000
2024/11/20	2032	06/11/2025		Bond Future	10.0526	92.5889	9.9766	92.9231	0.757	0.0000	0.0000
2024/11/20	2032	06/11/2025	10.42 Call	Bond Future	3840.4600	3.8405	4039.8100	4.0398	5.191	0.0000	0.0000
2024/11/20	2032	06/11/2025	10.42 Put	Bond Future	2247.4700	2.2475	2112.6600	2.1127	5.998	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	
2024/11/20	2032	05/02/2026		Bond Future	10.2102	94.2179	10.1294	94.5601	0.791	0.0000	0.0000
2024/11/20	2032	05/02/2026	10.16 Call	Bond Future	2983.3600	2.9834	3155.8500	3.1559	5.782	0.0000	0.0000
2024/11/20	2032	05/02/2026	10.16 Put	Bond Future	3195.8700	3.1959	3026.1500	3.0262	5.311	0.0000	0.0000
2024/11/20	2033	06/02/2025		Bond Future	128.3965	128.3965	128.6582	128.6582	0.204	0.0000	0.0000
2024/11/20	2033	06/02/2025	124.94 Call	Bond Future	3456.5400	3.4565	3718.1500	3.7182	7.569	0.0000	0.0000
2024/11/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2033	08/05/2025		Bond Future	129.5451	129.5451	129.8189	129.8189	0.211	0.0000	0.0000
2024/11/20	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2033	08/05/2025	130.62 Put	Bond Future	1074.9200	1.0749	801.1400	0.8011	25.470	0.0000	0.0000
2024/11/20	2033	07/08/2025		Bond Future	132.1541	132.1541	132.4352	132.4352	0.213	0.0000	0.0000
2024/11/20	2033	07/08/2025	128.65 Call	Bond Future	3504.1000	3.5041	3785.1500	3.7852	8.021	0.0000	0.0000
2024/11/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2033	06/11/2025		Bond Future	133.2156	133.2156	133.5101	133.5101	0.221	0.0000	0.0000
2024/11/20	2033	06/11/2025	133.14 Call	Bond Future	75.6000	0.0756	370.0600	0.3701	389.497	0.0000	0.0000
2024/11/20	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2033	05/02/2026		Bond Future	135.6032	135.6032	135.9059	135.9059	0.223	0.0000	0.0000
2024/11/20	2033	05/02/2026	132.88 Call	Bond Future	2723.2400	2.7232	3025.8600	3.0259	11.112	0.0000	0.0000
2024/11/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2037	06/02/2025		Bond Future	10.8621	84.6367	10.7921	85.0493	0.645	0.0000	0.0000
2024/11/20	2037	06/02/2025	12.76 Call	Bond Future	10212.2500	10.2123	10616.6300	10.6166	3.960	0.0000	0.0000
2024/11/20	2037	06/02/2025	12.76 Put	Bond Future	36.2200	0.0362	28.0100	0.0280	22.667	0.0000	0.0000
2024/11/20	2037	08/05/2025		Bond Future	10.9559	86.3740	10.8830	86.7956	0.665	0.0000	0.0000
2024/11/20	2037	08/05/2025	12.25 Call	Bond Future	7598.6000	7.5986	7956.0700	7.9561	4.704	0.0000	0.0000
2024/11/20	2037	08/05/2025	12.25 Put	Bond Future	576.3700	0.5764	512.2500	0.5123	11.125	0.0000	0.0000
2024/11/20	2037	08/05/2025	12.55 Put	Bond Future	404.6300	0.4046	357.4700	0.3575	11.655	0.0000	0.0000
2024/11/20	2037	08/05/2025	12.55 Call	Bond Future	8935.3500	8.9354	9309.7800	9.3098	4.190	0.0000	0.0000
2024/11/20	2037	08/05/2025	13.30 Put	Bond Future	146.4500	0.1465	126.9700	0.1270	13.301	0.0000	0.0000
2024/11/20	2037	08/05/2025	13.30 Call	Bond Future	12267.8300	12.2678	12669.9400	12.6699	3.278	0.0000	0.0000
2024/11/20	2037	08/05/2025	13.35 Put	Bond Future	134.6200	0.1346	116.5000	0.1165	13.460	0.0000	0.0000
2024/11/20	2037	08/05/2025	13.35 Call	Bond Future	12486.5600	12.4866	12890.0300	12.8900	3.231	0.0000	0.0000
2024/11/20	2037	07/08/2025		Bond Future	11.0650	83.8312	10.9890	84.2623	0.686	0.0000	0.0000
2024/11/20	2037	07/08/2025	13.01 Call	Bond Future	10653.2800	10.6533	11031.1300	11.0311	3.547	0.0000	0.0000
2024/11/20	2037	07/08/2025	13.01 Put	Bond Future	594.6600	0.5947	541.3400	0.5413	8.966	0.0000	0.0000
2024/11/20	2037	07/08/2025	12.17 Call	Bond Future	7170.5800	7.1706	7501.7800	7.5018	4.619	0.0000	0.0000
2024/11/20	2037	07/08/2025	12.17 Put	Bond Future	1233.3700	1.2334	1133.4000	1.1334	8.105	0.0000	0.0000
2024/11/20	2037	07/08/2025	11.42 Call	Bond Future	4324.4300	4.3244	4587.8800	4.5879	6.092	0.0000	0.0000
2024/11/20	2037	07/08/2025	11.42 Put	Bond Future	2349.3000	2.3493	2181.5800	2.1816	7.139	0.0000	0.0000
2024/11/20	2037	07/08/2025	10.55 Put	Bond Future	4784.6900	4.7847	4510.2300	4.5102	5.736	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	
2024/11/20	2037	07/08/2025	10.55 Call	Bond Future	1799.6600	1.7997	1956.3700	1.9564	8.708	0.0000	0.0000
2024/11/20	2037	07/08/2025	11.82 Call	Bond Future	5792.0900	5.7921	6095.0600	6.0951	5.231	0.0000	0.0000
2024/11/20	2037	07/08/2025	11.82 Put	Bond Future	1669.3000	1.6693	1541.1000	1.5411	7.680	0.0000	0.0000
2024/11/20	2037	07/08/2025	11.07 Call	Bond Future	3177.4800	3.1775	3400.4000	3.4004	7.016	0.0000	0.0000
2024/11/20	2037	07/08/2025	11.07 Put	Bond Future	3148.9200	3.1489	2940.6700	2.9407	6.613	0.0000	0.0000
2024/11/20	2037	07/08/2025	10.34 Put	Bond Future	5621.1600	5.6212	5320.3500	5.3204	5.351	0.0000	0.0000
2024/11/20	2037	07/08/2025	10.34 Call	Bond Future	1376.2900	1.3763	1506.6500	1.5067	9.472	0.0000	0.0000
2024/11/20	2037	07/08/2025	10.64 Put	Bond Future	4459.3600	4.4594	4196.5000	4.1965	5.895	0.0000	0.0000
2024/11/20	2037	07/08/2025	10.64 Call	Bond Future	2006.6000	2.0066	2174.9100	2.1749	8.388	0.0000	0.0000
2024/11/20	2037	06/11/2025		Bond Future	11.1782	85.4619	11.0991	85.9027	0.708	0.0000	0.0000
2024/11/20	2037	06/11/2025	11.63 Call	Bond Future	5305.7400	5.3057	5577.3900	5.5774	5.120	0.0000	0.0000
2024/11/20	2037	06/11/2025	11.63 Put	Bond Future	2850.5000	2.8505	2681.4000	2.6814	5.932	0.0000	0.0000
2024/11/20	2037	05/02/2026		Bond Future	11.3294	82.7084	11.2465	83.1590	0.731	0.0000	0.0000
2024/11/20	2037	05/02/2026	11.20 Call	Bond Future	3909.5700	3.9096	4133.5500	4.1336	5.729	0.0000	0.0000
2024/11/20	2037	05/02/2026	11.20 Put	Bond Future	4614.8500	4.6149	4388.2100	4.3882	4.911	0.0000	0.0000
2024/11/20	2038	06/02/2025		Bond Future	137.2208	137.2208	138.5571	138.5571	0.974	0.0000	0.0000
2024/11/20	2038	06/02/2025	135.23 Call	Bond Future	1990.8200	1.9908	3327.0900	3.3271	67.122	0.0000	0.0000
2024/11/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2038	08/05/2025		Bond Future	140.0711	140.0711	141.4361	141.4361	0.975	0.0000	0.0000
2024/11/20	2038	08/05/2025	139.68 Call	Bond Future	391.1300	0.3911	1756.1300	1.7561	348.989	0.0000	0.0000
2024/11/20	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2038	07/08/2025		Bond Future	140.7501	140.7501	142.1530	142.1530	0.997	0.0000	0.0000
2024/11/20	2038	07/08/2025	139.56 Call	Bond Future	1190.0600	1.1901	2593.0000	2.5930	117.888	0.0000	0.0000
2024/11/20	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2038	06/11/2025		Bond Future	143.5264	143.5264	144.9589	144.9589	0.998	0.0000	0.0000
2024/11/20	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	1078.8700	1.0789	100.000	0.0000	0.0000
2024/11/20	2038	06/11/2025	143.88 Put	Bond Future	353.6500	0.3537	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/11/20	2038	05/02/2026		Bond Future	143.9200	143.9200	145.3896	145.3896	1.021	0.0000	0.0000
2024/11/20	2038	05/02/2026	143.20 Call	Bond Future	720.0200	0.7200	2189.5700	2.1896	204.098	0.0000	0.0000
2024/11/20	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2040	06/02/2025	11.00 Put	Bond Future	2405.5100	2.4055	2140.5800	2.1406	11.013	0.0000	0.0000
2024/11/20	2040	06/02/2025	11.00 Call	Bond Future	1282.0100	1.2820	1462.7700	1.4628	14.100	0.0000	0.0000
2024/11/20	2040	06/02/2025	11.70 Call	Bond Future	3948.4300	3.9484	4283.1800	4.2832	8.478	0.0000	0.0000
2024/11/20	2040	06/02/2025	11.70 Put	Bond Future	723.2500	0.7233	612.3100	0.6123	15.339	0.0000	0.0000
2024/11/20	2040	06/02/2025	12.20 Call	Bond Future	6403.9700	6.4040	6800.1000	6.8001	6.186	0.0000	0.0000
2024/11/20	2040	06/02/2025	12.20 Put	Bond Future	274.5500	0.2746	224.9900	0.2250	18.051	0.0000	0.0000
2024/11/20	2040	06/02/2025		Bond Future	11.1756	84.6213	11.1055	85.0670	0.627	0.0000	0.0000
2024/11/20	2040	06/02/2025	12.95 Call	Bond Future	10254.8300	10.2548	10687.8500	10.6879	4.223	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	
2024/11/20	2040	06/02/2025	12.95 Put	Bond Future	58.9000	0.0589	46.2300	0.0462	21.511	0.0000	0.0000
2024/11/20	2040	08/05/2025		Bond Future	11.2727	86.3583	11.1999	86.8137	0.645	0.0000	0.0000
2024/11/20	2040	08/05/2025	12.63 Call	Bond Future	8472.0000	8.4720	8860.2600	8.8603	4.583	0.0000	0.0000
2024/11/20	2040	08/05/2025	12.63 Put	Bond Future	613.2600	0.6133	546.1200	0.5461	10.948	0.0000	0.0000
2024/11/20	2040	08/05/2025	13.43 Put	Bond Future	232.7100	0.2327	203.7900	0.2038	12.427	0.0000	0.0000
2024/11/20	2040	08/05/2025	13.43 Call	Bond Future	12207.6000	12.2076	12634.0800	12.6341	3.494	0.0000	0.0000
2024/11/20	2040	08/05/2025	12.75 Put	Bond Future	535.5900	0.5356	475.8900	0.4759	11.147	0.0000	0.0000
2024/11/20	2040	08/05/2025	12.75 Call	Bond Future	9034.6100	9.0346	9430.3100	9.4303	4.380	0.0000	0.0000
2024/11/20	2040	08/05/2025	13.50 Put	Bond Future	208.6000	0.2086	182.2400	0.1822	12.637	0.0000	0.0000
2024/11/20	2040	08/05/2025	13.50 Call	Bond Future	12527.1300	12.5271	12956.1700	12.9562	3.425	0.0000	0.0000
2024/11/20	2040	07/08/2025		Bond Future	11.3841	83.5644	11.3083	84.0300	0.665	0.0000	0.0000
2024/11/20	2040	07/08/2025	13.29 Call	Bond Future	11204.6900	11.2047	11611.1700	11.6112	3.628	0.0000	0.0000
2024/11/20	2040	07/08/2025	13.29 Put	Bond Future	662.5800	0.6626	603.4000	0.6034	8.932	0.0000	0.0000
2024/11/20	2040	06/11/2025		Bond Future	11.4987	85.1896	11.4200	85.6655	0.685	0.0000	0.0000
2024/11/20	2040	06/11/2025	11.84 Call	Bond Future	5411.8800	5.4119	5694.8200	5.6948	5.228	0.0000	0.0000
2024/11/20	2040	06/11/2025	11.84 Put	Bond Future	3395.8500	3.3959	3202.8500	3.2029	5.683	0.0000	0.0000
2024/11/20	2040	05/02/2026		Bond Future	11.6484	82.1801	11.5661	82.6664	0.706	0.0000	0.0000
2024/11/20	2040	05/02/2026	11.49 Call	Bond Future	4140.8700	4.1409	4380.6800	4.3807	5.791	0.0000	0.0000
2024/11/20	2040	05/02/2026	11.49 Put	Bond Future	5081.2100	5.0812	4834.6700	4.8347	4.852	0.0000	0.0000
2024/11/20	2044	06/02/2025	11.50 Call	Bond Future	2717.8800	2.7179	3000.3600	3.0004	10.393	0.0000	0.0000
2024/11/20	2044	06/02/2025	11.50 Put	Bond Future	1320.5000	1.3205	1145.2200	1.1452	13.274	0.0000	0.0000
2024/11/20	2044	06/02/2025	11.15 Put	Bond Future	2341.9900	2.3420	2081.5900	2.0816	11.119	0.0000	0.0000
2024/11/20	2044	06/02/2025	11.15 Call	Bond Future	1469.7900	1.4698	1667.1500	1.6672	13.428	0.0000	0.0000
2024/11/20	2044	06/02/2025	10.65 Put	Bond Future	4706.6700	4.7067	4328.0400	4.3280	8.045	0.0000	0.0000
2024/11/20	2044	06/02/2025	10.65 Call	Bond Future	405.9100	0.4059	485.0400	0.4850	19.494	0.0000	0.0000
2024/11/20	2044	06/02/2025	13.75 Call	Bond Future	13809.4400	13.8094	14264.3600	14.2644	3.294	0.0000	0.0000
2024/11/20	2044	06/02/2025	13.75 Put	Bond Future	11.2700	0.0113	8.4300	0.0084	25.200	0.0000	0.0000
2024/11/20	2044	06/02/2025	12.50 Put	Bond Future	203.8500	0.2039	165.9000	0.1659	18.617	0.0000	0.0000
2024/11/20	2044	06/02/2025	12.50 Call	Bond Future	7548.3500	7.5484	7968.1600	7.9682	5.562	0.0000	0.0000
2024/11/20	2044	06/02/2025	12.00 Put	Bond Future	535.6200	0.5356	449.3300	0.4493	16.110	0.0000	0.0000
2024/11/20	2044	06/02/2025	12.00 Call	Bond Future	5001.7200	5.0017	5373.1900	5.3732	7.427	0.0000	0.0000
2024/11/20	2044	06/02/2025		Bond Future	11.2826	80.6105	11.2127	81.0683	0.619	0.0000	0.0000
2024/11/20	2044	06/02/2025	13.02 Call	Bond Future	10223.9800	10.2240	10666.5900	10.6666	4.329	0.0000	0.0000
2024/11/20	2044	06/02/2025	13.02 Put	Bond Future	72.6000	0.0726	57.4500	0.0575	20.868	0.0000	0.0000
2024/11/20	2044	08/05/2025		Bond Future	11.3755	82.2651	11.3031	82.7328	0.637	0.0000	0.0000
2024/11/20	2044	08/05/2025	12.72 Call	Bond Future	8557.3000	8.5573	8956.6500	8.9567	4.667	0.0000	0.0000
2024/11/20	2044	08/05/2025	12.72 Put	Bond Future	617.0100	0.6170	548.6500	0.5487	11.079	0.0000	0.0000
2024/11/20	2044	08/05/2025	Call	Bond Future	13.2100	0.0132	16.1900	0.0162	22.559	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	
2024/11/20	2044	08/05/2025	Put	Bond Future	17748.1000	17.7481	17283.3700	17.2834	2.618	0.0000	0.0000
2024/11/20	2044	08/05/2025	12.40 Call	Bond Future	7057.8000	7.0578	7432.3300	7.4323	5.307	0.0000	0.0000
2024/11/20	2044	08/05/2025	12.40 Put	Bond Future	886.7100	0.8867	793.5300	0.7935	10.509	0.0000	0.0000
2024/11/20	2044	08/05/2025	11.65 Call	Bond Future	3791.5200	3.7915	4075.9900	4.0760	7.503	0.0000	0.0000
2024/11/20	2044	08/05/2025	11.65 Put	Bond Future	2058.0100	2.0580	1874.7700	1.8748	8.904	0.0000	0.0000
2024/11/20	2044	08/05/2025	10.92 Put	Bond Future	4464.3500	4.4644	4155.3800	4.1554	6.921	0.0000	0.0000
2024/11/20	2044	08/05/2025	10.92 Call	Bond Future	1448.5200	1.4485	1607.2600	1.6073	10.959	0.0000	0.0000
2024/11/20	2044	07/08/2025		Bond Future	11.4814	79.5150	11.4062	79.9931	0.655	0.0000	0.0000
2024/11/20	2044	07/08/2025	13.34 Call	Bond Future	11215.7300	11.2157	11629.5300	11.6295	3.689	0.0000	0.0000
2024/11/20	2044	07/08/2025	13.34 Put	Bond Future	738.7000	0.7387	674.3800	0.6744	8.707	0.0000	0.0000
2024/11/20	2044	06/11/2025		Bond Future	11.5899	81.0614	11.5117	81.5500	0.674	0.0000	0.0000
2024/11/20	2044	06/11/2025	11.88 Call	Bond Future	5335.3600	5.3354	5622.0500	5.6221	5.373	0.0000	0.0000
2024/11/20	2044	06/11/2025	11.88 Put	Bond Future	3562.7500	3.5628	3360.8300	3.3608	5.668	0.0000	0.0000
2024/11/20	2044	05/02/2026		Bond Future	11.7302	78.1042	11.6487	78.6033	0.694	0.0000	0.0000
2024/11/20	2044	05/02/2026	11.56 Call	Bond Future	4266.3000	4.2663	4512.3800	4.5124	5.768	0.0000	0.0000
2024/11/20	2044	05/02/2026	11.56 Put	Bond Future	5314.7900	5.3148	5061.7500	5.0618	4.761	0.0000	0.0000
2024/11/20	2046	06/02/2025		Bond Future	120.3516	120.3516	121.4161	121.4161	0.885	0.0000	0.0000
2024/11/20	2046	06/02/2025	114.01 Call	Bond Future	6341.5700	6.3416	7406.0800	7.4061	16.786	0.0000	0.0000
2024/11/20	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2046	08/05/2025		Bond Future	120.6216	120.6216	121.7177	121.7177	0.909	0.0000	0.0000
2024/11/20	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2046	08/05/2025	121.97 Put	Bond Future	1348.3800	1.3484	252.2800	0.2523	81.290	0.0000	0.0000
2024/11/20	2046	07/08/2025		Bond Future	123.0503	123.0503	124.1702	124.1702	0.910	0.0000	0.0000
2024/11/20	2046	07/08/2025	118.69 Call	Bond Future	4360.2900	4.3603	5480.2200	5.4802	25.685	0.0000	0.0000
2024/11/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2046	06/11/2025		Bond Future	123.2064	123.2064	124.3588	124.3588	0.935	0.0000	0.0000
2024/11/20	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2046	06/11/2025	125.41 Put	Bond Future	2203.5900	2.2036	1051.1600	1.0512	52.298	0.0000	0.0000
2024/11/20	2046	05/02/2026		Bond Future	125.4112	125.4112	126.5870	126.5870	0.938	0.0000	0.0000
2024/11/20	2046	05/02/2026	121.65 Call	Bond Future	3761.1900	3.7612	4937.0200	4.9370	31.262	0.0000	0.0000
2024/11/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2050	06/02/2025		Bond Future	119.7087	119.7087	120.7046	120.7046	0.832	0.0000	0.0000
2024/11/20	2050	06/02/2025	115.60 Call	Bond Future	4108.6900	4.1087	5104.5700	5.1046	24.238	0.0000	0.0000
2024/11/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2050	08/05/2025		Bond Future	122.1954	122.1954	123.2127	123.2127	0.833	0.0000	0.0000
2024/11/20	2050	08/05/2025	121.16 Call	Bond Future	1035.4100	1.0354	2052.7000	2.0527	98.250	0.0000	0.0000
2024/11/20	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2050	07/08/2025		Bond Future	122.2692	122.2692	123.3184	123.3184	0.858	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	
2024/11/20	2050	07/08/2025	119.89 Call	Bond Future	2379.2200	2.3792	3428.4200	3.4284	44.098	0.0000	0.0000
2024/11/20	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2050	06/11/2025		Bond Future	124.6809	124.6809	125.7527	125.7527	0.860	0.0000	0.0000
2024/11/20	2050	06/11/2025	124.42 Call	Bond Future	260.8500	0.2609	1332.6600	1.3327	410.891	0.0000	0.0000
2024/11/20	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	2050	05/02/2026		Bond Future	124.4870	124.4870	125.5894	125.5894	0.886	0.0000	0.0000
2024/11/20	2050	05/02/2026	122.82 Call	Bond Future	1667.0300	1.6670	2769.4100	2.7694	66.128	0.0000	0.0000
2024/11/20	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	AL37	07/11/2024		Index Future	1041.9020	1041.9020	1041.9020	1041.9020	0.000	0.0000	0.0000
2024/11/20	AL37	06/02/2025		Index Future	1071.3280	1071.3280	1074.0390	1074.0390	0.253	0.0000	0.0000
2024/11/20	AL37	08/05/2025		Index Future	1093.3310	1093.3310	1096.0990	1096.0990	0.253	0.0000	0.0000
2024/11/20	AL37	07/08/2025		Index Future	1115.1130	1115.1130	1117.9420	1117.9420	0.254	0.0000	0.0000
2024/11/20	AL37	06/11/2025		Index Future	1136.8960	1136.8960	1139.7840	1139.7840	0.254	0.0000	0.0000
2024/11/20	AL37	05/02/2026		Index Future	1157.0810	1157.0810	1160.0280	1160.0280	0.255	0.0000	0.0000
2024/11/20	AL7T	07/11/2024		Index Future	1250.0920	1250.0920	1250.0920	1250.0920	0.000	0.0000	0.0000
2024/11/20	AL7T	06/02/2025		Index Future	1286.9330	1286.9330	1291.8320	1291.8320	0.381	0.0000	0.0000
2024/11/20	AL7T	08/05/2025		Index Future	1313.3640	1313.3640	1318.3650	1318.3650	0.381	0.0000	0.0000
2024/11/20	AL7T	07/08/2025		Index Future	1339.5300	1339.5300	1344.6370	1344.6370	0.381	0.0000	0.0000
2024/11/20	AL7T	06/11/2025		Index Future	1365.6960	1365.6960	1370.9080	1370.9080	0.382	0.0000	0.0000
2024/11/20	AL7T	05/02/2026		Index Future	1389.9440	1389.9440	1395.2580	1395.2580	0.382	0.0000	0.0000
2024/11/20	ALBI	07/11/2024		Index Future	1076.7180	1076.7180	1076.7180	1076.7180	0.000	0.0000	0.0000
2024/11/20	ALBI	06/02/2025		Index Future	1106.8930	1106.8930	1111.0780	1111.0780	0.378	0.0000	0.0000
2024/11/20	ALBI	08/05/2025		Index Future	1129.6260	1129.6260	1133.8990	1133.8990	0.378	0.0000	0.0000
2024/11/20	ALBI	07/08/2025		Index Future	1152.1320	1152.1320	1156.4950	1156.4950	0.379	0.0000	0.0000
2024/11/20	ALBI	06/11/2025		Index Future	1174.6370	1174.6370	1179.0900	1179.0900	0.379	0.0000	0.0000
2024/11/20	ALBI	05/02/2026		Index Future	1195.4930	1195.4930	1200.0330	1200.0330	0.380	0.0000	0.0000
2024/11/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/11/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/11/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	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
2024/11/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	ES33	06/02/2025		Bond Future	11.0850	83.5351	11.0137	83.8732	0.643	0.0000
2024/11/20	ES33	06/02/2025	13.34 Call	Bond Future	9803.5400	9.8035	10141.6400	10.1416	3.449	0.0000
2024/11/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES33	08/05/2025		Bond Future	11.1975	81.4696	11.1229	81.8152	0.666	0.0000
2024/11/20	ES33	08/05/2025	12.73 Call	Bond Future	6697.5800	6.6976	7043.2400	7.0432	5.161	0.0000
2024/11/20	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES33	07/08/2025		Bond Future	11.3266	83.1088	11.2485	83.4626	0.690	0.0000
2024/11/20	ES33	07/08/2025	13.56 Call	Bond Future	9304.2400	9.3042	9657.9800	9.6580	3.802	0.0000
2024/11/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES33	06/11/2025		Bond Future	11.4769	80.9489	11.3948	81.3107	0.715	0.0000
2024/11/20	ES33	06/11/2025	12.01 Call	Bond Future	2298.6400	2.2986	2660.4700	2.6605	15.741	0.0000
2024/11/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES33	05/02/2026		Bond Future	11.6776	82.3908	11.5910	82.7610	0.742	0.0000
2024/11/20	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES33	05/02/2026	11.49 Put	Bond Future	804.7000	0.8047	434.5000	0.4345	46.005	0.0000
2024/11/20	ES42	06/02/2025		Bond Future	11.5923	79.6809	11.5220	80.1075	0.607	0.0000
2024/11/20	ES42	06/02/2025	13.71 Call	Bond Future	11287.4300	11.2874	11714.0500	11.7141	3.780	0.0000
2024/11/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES42	08/05/2025		Bond Future	11.6947	77.0686	11.6217	77.5046	0.624	0.0000
2024/11/20	ES42	08/05/2025	13.25 Call	Bond Future	8437.7300	8.4377	8873.6700	8.8737	5.167	0.0000
2024/11/20	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES42	07/08/2025		Bond Future	11.8066	78.6181	11.7308	79.0640	0.642	0.0000
2024/11/20	ES42	07/08/2025	13.79 Call	Bond Future	10345.9600	10.3460	10791.8000	10.7918	4.309	0.0000
2024/11/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES42	06/11/2025		Bond Future	11.9312	75.9010	11.8523	76.3567	0.661	0.0000
2024/11/20	ES42	06/11/2025	12.39 Call	Bond Future	2567.0900	2.5671	3022.8100	3.0228	17.752	0.0000
2024/11/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES42	05/02/2026		Bond Future	12.0868	77.2481	12.0045	77.7138	0.681	0.0000
2024/11/20	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	ES42	05/02/2026	11.85 Put	Bond Future	1351.6600	1.3517	885.9700	0.8860	34.453	0.0000
2024/11/20	GOVI	07/11/2024		GOVI	1060.1460	1060.1460	1060.1460	1060.1460	0.000	0.0000
2024/11/20	GOVI	06/02/2025		GOVI	1089.9020	1089.9020	1093.9640	1093.9640	0.373	0.0000
2024/11/20	GOVI	06/02/2025	972.00 Call	GOVI	1179020.0000	117.9020	1219640.0000	121.9640	3.445	0.0000
2024/11/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/11/20	GOVI	08/05/2025		GOVI	1112.2860	1112.2860	1116.4340	1116.4340	0.373	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/11/20	GOVI	08/05/2025	1,022. Call 00	GOVI	902860.0000	90.2860	944340.0000	94.4340	4.594	0.0000	0.0000
2024/11/20	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	GOVI	07/08/2025		GOVI	1134.4460	1134.4460	1138.6810	1138.6810	0.373	0.0000	0.0000
2024/11/20	GOVI	07/08/2025	1,011. Call 00	GOVI	1234460.0000	123.4460	1276810.0000	127.6810	3.431	0.0000	0.0000
2024/11/20	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	GOVI	06/11/2025		GOVI	1156.6060	1156.6060	1160.9290	1160.9290	0.374	0.0000	0.0000
2024/11/20	GOVI	06/11/2025	1,112. Call 00	GOVI	446060.0000	44.6060	489290.0000	48.9290	9.692	0.0000	0.0000
2024/11/20	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	GOVI	05/02/2026		GOVI	1177.1420	1177.1420	1181.5490	1181.5490	0.374	0.0000	0.0000
2024/11/20	GOVI	05/02/2026	1,150. Call 00	GOVI	271420.0000	27.1420	315490.0000	31.5490	16.237	0.0000	0.0000
2024/11/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/11/20	IGOV	07/11/2024		Index Future	362.6780	362.6780	362.6780	362.6780	0.000	0.0000	0.0000
2024/11/20	IGOV	06/02/2025		Index Future	372.4630	372.4630	374.3450	374.3450	0.505	0.0000	0.0000
2024/11/20	IGOV	08/05/2025		Index Future	380.2020	380.2020	382.1240	382.1240	0.506	0.0000	0.0000
2024/11/20	IGOV	07/08/2025		Index Future	387.8640	387.8640	389.8270	389.8270	0.506	0.0000	0.0000
2024/11/20	IGOV	06/11/2025		Index Future	395.5270	395.5270	397.5300	397.5300	0.506	0.0000	0.0000
2024/11/20	IGOV	05/02/2026		Index Future	402.6340	402.6340	404.6760	404.6760	0.507	0.0000	0.0000
2024/11/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/11/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/11/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/11/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/11/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/11/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/11/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/11/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/11/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/11/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/11/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/11/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/11/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/11/20	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	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	
2024/11/20	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/11/20	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/11/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/11/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/11/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/11/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/11/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/11/20	R033	06/02/2025		Bond Future	10.1164	103.0224	10.0513	103.3772	0.644	0.0000	0.0000
2024/11/20	R033	06/02/2025	10.33 Call	Bond Future	2180.1800	2.1802	2398.9200	2.3989	10.033	0.0000	0.0000
2024/11/20	R033	06/02/2025	10.33 Put	Bond Future	1028.3500	1.0284	892.2300	0.8922	13.237	0.0000	0.0000
2024/11/20	R033	08/05/2025		Bond Future	10.1998	100.0878	10.1315	100.4505	0.670	0.0000	0.0000
2024/11/20	R033	08/05/2025	10.33 Call	Bond Future	2614.2900	2.6143	2815.2800	2.8153	7.688	0.0000	0.0000
2024/11/20	R033	08/05/2025	10.33 Put	Bond Future	1928.4400	1.9284	1766.6500	1.7667	8.390	0.0000	0.0000
2024/11/20	R033	07/08/2025		Bond Future	10.2998	102.0780	10.2278	102.4494	0.699	0.0000	0.0000
2024/11/20	R033	07/08/2025	10.33 Call	Bond Future	2864.0400	2.8640	3056.6800	3.0567	6.726	0.0000	0.0000
2024/11/20	R033	07/08/2025	10.33 Put	Bond Future	2708.6400	2.7086	2529.8700	2.5299	6.600	0.0000	0.0000
2024/11/20	R033	06/11/2025		Bond Future	10.4168	99.0206	10.3409	99.4005	0.728	0.0000	0.0000
2024/11/20	R033	06/11/2025	10.33 Call	Bond Future	3059.0400	3.0590	3246.1200	3.2461	6.116	0.0000	0.0000
2024/11/20	R033	06/11/2025	10.33 Put	Bond Future	3493.9200	3.4939	3301.0300	3.3010	5.521	0.0000	0.0000
2024/11/20	R033	05/02/2026		Bond Future	10.5826	100.7609	10.5023	101.1499	0.759	0.0000	0.0000
2024/11/20	R033	05/02/2026	10.49 Call	Bond Future	3410.6800	3.4107	3603.7100	3.6037	5.660	0.0000	0.0000
2024/11/20	R033	05/02/2026	10.49 Put	Bond Future	3859.5400	3.8595	3663.6200	3.6636	5.076	0.0000	0.0000
2024/11/20	R035	06/02/2025	10.10 Put	Bond Future	2829.4600	2.8295	2547.2200	2.5472	9.975	0.0000	0.0000
2024/11/20	R035	06/02/2025	10.10 Call	Bond Future	732.6700	0.7327	853.2300	0.8532	16.455	0.0000	0.0000
2024/11/20	R035	06/02/2025	11.10 Call	Bond Future	4065.1000	4.0651	4384.8300	4.3848	7.865	0.0000	0.0000
2024/11/20	R035	06/02/2025	11.10 Put	Bond Future	508.4700	0.5085	425.4000	0.4254	16.337	0.0000	0.0000
2024/11/20	R035	06/02/2025	11.30 Call	Bond Future	4971.8900	4.9719	5315.0000	5.3150	6.901	0.0000	0.0000
2024/11/20	R035	06/02/2025	11.30 Put	Bond Future	341.3200	0.3413	281.6300	0.2816	17.488	0.0000	0.0000
2024/11/20	R035	06/02/2025	10.65 Call	Bond Future	2247.2100	2.2472	2490.5700	2.4906	10.829	0.0000	0.0000
2024/11/20	R035	06/02/2025	10.65 Put	Bond Future	1174.8800	1.1749	1015.4400	1.0154	13.571	0.0000	0.0000
2024/11/20	R035	06/02/2025	10.34 Put	Bond Future	1973.8900	1.9739	1746.0200	1.7460	11.544	0.0000	0.0000
2024/11/20	R035	06/02/2025	10.34 Call	Bond Future	1278.3900	1.2784	1453.3200	1.4533	13.684	0.0000	0.0000
2024/11/20	R035	06/02/2025	10.26 Put	Bond Future	2235.0500	2.2351	1988.7700	1.9888	11.019	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	
2024/11/20	R035	06/02/2025	10.26 Call	Bond Future	1075.6600	1.0757	1232.1800	1.2322	14.551	0.0000	0.0000
2024/11/20	R035	06/02/2025		Bond Future	10.4610	94.2928	10.3908	94.6956	0.671	0.0000	0.0000
2024/11/20	R035	06/02/2025	12.41 Call	Bond Future	10302.9800	10.3030	10698.5900	10.6986	3.840	0.0000	0.0000
2024/11/20	R035	06/02/2025	12.41 Put	Bond Future	31.2800	0.0313	24.0900	0.0241	22.986	0.0000	0.0000
2024/11/20	R035	08/05/2025		Bond Future	10.5431	91.7168	10.4699	92.1285	0.694	0.0000	0.0000
2024/11/20	R035	08/05/2025	11.78 Call	Bond Future	7181.6400	7.1816	7527.3100	7.5273	4.813	0.0000	0.0000
2024/11/20	R035	08/05/2025	11.78 Put	Bond Future	591.9100	0.5919	525.9600	0.5260	11.142	0.0000	0.0000
2024/11/20	R035	08/05/2025	13.35 Call	Bond Future	14095.1500	14.0952	14498.2200	14.4982	2.860	0.0000	0.0000
2024/11/20	R035	08/05/2025	13.35 Put	Bond Future	56.0800	0.0561	47.5300	0.0475	15.246	0.0000	0.0000
2024/11/20	R035	08/05/2025	12.70 Call	Bond Future	11250.2100	11.2502	11638.4100	11.6384	3.451	0.0000	0.0000
2024/11/20	R035	08/05/2025	12.70 Put	Bond Future	179.3400	0.1793	155.9200	0.1559	13.059	0.0000	0.0000
2024/11/20	R035	08/05/2025	11.46 Put	Bond Future	865.8300	0.8658	775.0400	0.7750	10.486	0.0000	0.0000
2024/11/20	R035	08/05/2025	11.46 Call	Bond Future	5815.3200	5.8153	6136.1500	6.1362	5.517	0.0000	0.0000
2024/11/20	R035	08/05/2025	11.70 Call	Bond Future	6835.0100	6.8350	7175.1000	7.1751	4.976	0.0000	0.0000
2024/11/20	R035	08/05/2025	11.70 Put	Bond Future	651.2700	0.6513	579.7400	0.5797	10.983	0.0000	0.0000
2024/11/20	R035	08/05/2025	10.95 Call	Bond Future	3798.7300	3.7987	4065.0400	4.0650	7.011	0.0000	0.0000
2024/11/20	R035	08/05/2025	10.95 Put	Bond Future	1555.2800	1.5553	1409.9700	1.4100	9.343	0.0000	0.0000
2024/11/20	R035	08/05/2025	10.44 Put	Bond Future	2708.9600	2.7090	2491.2600	2.4913	8.036	0.0000	0.0000
2024/11/20	R035	08/05/2025	10.44 Call	Bond Future	2128.5400	2.1285	2322.4600	2.3225	9.110	0.0000	0.0000
2024/11/20	R035	07/08/2025		Bond Future	10.6403	93.5413	10.5638	93.9624	0.719	0.0000	0.0000
2024/11/20	R035	07/08/2025	12.65 Call	Bond Future	10662.4400	10.6624	11036.6700	11.0367	3.510	0.0000	0.0000
2024/11/20	R035	07/08/2025	12.65 Put	Bond Future	492.8900	0.4929	446.0000	0.4460	9.513	0.0000	0.0000
2024/11/20	R035	06/11/2025		Bond Future	10.7548	90.8557	10.6748	91.2862	0.744	0.0000	0.0000
2024/11/20	R035	06/11/2025	11.20 Call	Bond Future	5060.7100	5.0607	5325.3500	5.3254	5.229	0.0000	0.0000
2024/11/20	R035	06/11/2025	11.20 Put	Bond Future	2716.0100	2.7160	2550.1200	2.5501	6.108	0.0000	0.0000
2024/11/20	R035	05/02/2026		Bond Future	10.9120	92.4549	10.8279	92.8953	0.771	0.0000	0.0000
2024/11/20	R035	05/02/2026	10.79 Call	Bond Future	3633.2000	3.6332	3850.8400	3.8508	5.990	0.0000	0.0000
2024/11/20	R035	05/02/2026	10.79 Put	Bond Future	4272.7800	4.2728	4050.0800	4.0501	5.212	0.0000	0.0000
2024/11/20	R038	06/02/2025		Bond Future	11.0824	102.5571	11.0068	103.0712	0.683	0.0000	0.0000
2024/11/20	R038	06/02/2025	11.24 Call	Bond Future	2599.6200	2.5996	2901.6500	2.9017	11.618	0.0000	0.0000
2024/11/20	R038	06/02/2025	11.24 Put	Bond Future	1542.0700	1.5421	1330.0600	1.3301	13.748	0.0000	0.0000
2024/11/20	R038	08/05/2025		Bond Future	11.1836	99.1711	11.1048	99.6963	0.704	0.0000	0.0000
2024/11/20	R038	08/05/2025	11.24 Call	Bond Future	3108.0500	3.1081	3387.9300	3.3879	9.005	0.0000	0.0000
2024/11/20	R038	08/05/2025	11.24 Put	Bond Future	2734.4700	2.7345	2489.2000	2.4892	8.970	0.0000	0.0000
2024/11/20	R038	07/08/2025		Bond Future	11.2979	101.1429	11.2157	101.6799	0.727	0.0000	0.0000
2024/11/20	R038	07/08/2025	11.24 Call	Bond Future	3467.3300	3.4673	3735.9400	3.7359	7.747	0.0000	0.0000
2024/11/20	R038	07/08/2025	11.24 Put	Bond Future	3845.0600	3.8451	3576.6800	3.5767	6.980	0.0000	0.0000
2024/11/20	R038	06/11/2025		Bond Future	11.4258	97.6252	11.3400	98.1740	0.751	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	
2024/11/20	R038	06/11/2025	11.24 Call	Bond Future	3886.5400	3.8865	4149.1200	4.1491	6.756	0.0000	0.0000
2024/11/20	R038	06/11/2025	11.24 Put	Bond Future	5080.8000	5.0808	4794.5200	4.7945	5.635	0.0000	0.0000
2024/11/20	R038	06/11/2025	12.33 Call	Bond Future	7969.2000	7.9692	8352.8300	8.3528	4.814	0.0000	0.0000
2024/11/20	R038	06/11/2025	12.33 Put	Bond Future	2451.0300	2.4510	2285.8000	2.2858	6.741	0.0000	0.0000
2024/11/20	R038	06/11/2025	10.98 Put	Bond Future	6020.0000	6.0200	5700.0200	5.7000	5.315	0.0000	0.0000
2024/11/20	R038	06/11/2025	10.98 Call	Bond Future	3117.8300	3.1178	3346.7100	3.3467	7.341	0.0000	0.0000
2024/11/20	R038	05/02/2026		Bond Future	11.5911	99.3393	11.5013	99.9002	0.775	0.0000	0.0000
2024/11/20	R038	05/02/2026	11.44 Call	Bond Future	4473.4200	4.4734	4750.1300	4.7501	6.186	0.0000	0.0000
2024/11/20	R038	05/02/2026	11.44 Put	Bond Future	5419.4000	5.4194	5135.2400	5.1352	5.243	0.0000	0.0000
2024/11/20	R053	06/02/2025		Bond Future	11.2403	107.5132	11.1602	108.2175	0.713	0.0000	0.0000
2024/11/20	R053	06/02/2025	12.94 Call	Bond Future	13241.7500	13.2418	13921.0200	13.9210	5.130	0.0000	0.0000
2024/11/20	R053	06/02/2025	12.94 Put	Bond Future	108.8400	0.1088	83.8100	0.0838	22.997	0.0000	0.0000
2024/11/20	R053	08/05/2025		Bond Future	11.3264	103.8516	11.2434	104.5709	0.733	0.0000	0.0000
2024/11/20	R053	08/05/2025	12.64 Call	Bond Future	11204.0300	11.2040	11812.2400	11.8122	5.428	0.0000	0.0000
2024/11/20	R053	08/05/2025	12.64 Put	Bond Future	919.6800	0.9197	808.6000	0.8086	12.078	0.0000	0.0000
2024/11/20	R053	07/08/2025		Bond Future	11.4223	105.9163	11.3362	106.6514	0.754	0.0000	0.0000
2024/11/20	R053	07/08/2025	13.17 Call	Bond Future	14178.1000	14.1781	14805.9800	14.8060	4.429	0.0000	0.0000
2024/11/20	R053	07/08/2025	13.17 Put	Bond Future	1095.8800	1.0959	988.7000	0.9887	9.780	0.0000	0.0000
2024/11/20	R053	06/11/2025		Bond Future	11.5282	102.1130	11.4387	102.8639	0.776	0.0000	0.0000
2024/11/20	R053	06/11/2025	11.76 Call	Bond Future	6526.7300	6.5267	6963.3800	6.9634	6.690	0.0000	0.0000
2024/11/20	R053	06/11/2025	11.76 Put	Bond Future	4628.0100	4.6280	4313.7800	4.3138	6.790	0.0000	0.0000
2024/11/20	R053	05/02/2026		Bond Future	11.6629	103.9055	11.5695	104.6720	0.800	0.0000	0.0000
2024/11/20	R053	05/02/2026	11.49 Call	Bond Future	5367.9900	5.3680	5745.6200	5.7456	7.035	0.0000	0.0000
2024/11/20	R053	05/02/2026	11.49 Put	Bond Future	6796.2700	6.7963	6407.3800	6.4074	5.722	0.0000	0.0000
2024/11/20	R186	06/02/2025		Bond Future	8.2560	105.2701	8.1658	105.4267	1.093	0.0000	0.0000
2024/11/20	R186	06/02/2025	9.03 Call	Bond Future	1400.6400	1.4006	1538.9600	1.5390	9.875	0.0000	0.0000
2024/11/20	R186	06/02/2025	9.03 Put	Bond Future	69.6600	0.0697	51.3800	0.0514	26.242	0.0000	0.0000
2024/11/20	R186	08/05/2025		Bond Future	8.2491	107.4314	8.1431	107.5918	1.285	0.0000	0.0000
2024/11/20	R186	08/05/2025	8.47 Call	Bond Future	727.7400	0.7277	825.9200	0.8259	13.491	0.0000	0.0000
2024/11/20	R186	08/05/2025	8.47 Put	Bond Future	394.4400	0.3944	332.1600	0.3322	15.789	0.0000	0.0000
2024/11/20	R186	07/08/2025	10.25 Call	Bond Future	2562.4400	2.5624	2713.3500	2.7134	5.889	0.0000	0.0000
2024/11/20	R186	07/08/2025	10.25 Put	Bond Future	79.2300	0.0792	64.9900	0.0650	17.973	0.0000	0.0000
2024/11/20	R186	07/08/2025	9.22 Put	Bond Future	233.6100	0.2336	196.2300	0.1962	16.001	0.0000	0.0000
2024/11/20	R186	07/08/2025	9.22 Call	Bond Future	1424.4000	1.4244	1552.1700	1.5522	8.970	0.0000	0.0000
2024/11/20	R186	07/08/2025		Bond Future	8.2871	104.2580	8.1589	104.4232	1.547	0.0000	0.0000
2024/11/20	R186	07/08/2025	9.68 Call	Bond Future	1922.2400	1.9222	2062.2000	2.0622	7.281	0.0000	0.0000
2024/11/20	R186	07/08/2025	9.68 Put	Bond Future	151.3800	0.1514	126.1900	0.1262	16.640	0.0000	0.0000
2024/11/20	R186	06/11/2025		Bond Future	8.3780	106.2881	8.2176	106.4579	1.914	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	
2024/11/20	R186	06/11/2025	8.13 Call	Bond Future	414.9700	0.4150	490.6100	0.4906	18.228	0.0000	0.0000
2024/11/20	R186	06/11/2025	8.13 Put	Bond Future	677.7800	0.6778	583.6000	0.5836	13.895	0.0000	0.0000
2024/11/20	R186	05/02/2026		Bond Future	8.7671	102.8544	8.5544	103.0296	2.426	0.0000	0.0000
2024/11/20	R186	05/02/2026	8.43 Call	Bond Future	366.3700	0.3664	443.1400	0.4431	20.954	0.0000	0.0000
2024/11/20	R186	05/02/2026	8.43 Put	Bond Future	644.3700	0.6444	545.8800	0.5459	15.285	0.0000	0.0000
2024/11/20	R202	06/02/2025		Bond Future	268.1960	268.1960	268.3495	268.3495	0.057	0.0000	0.0000
2024/11/20	R202	06/02/2025	266.79 Call	Bond Future	1406.0000	1.4060	1559.4500	1.5595	10.914	0.0000	0.0000
2024/11/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R202	08/05/2025		Bond Future	273.7674	273.7674	273.9256	273.9256	0.058	0.0000	0.0000
2024/11/20	R202	08/05/2025	272.31 Call	Bond Future	1457.3800	1.4574	1615.5900	1.6156	10.856	0.0000	0.0000
2024/11/20	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R202	07/08/2025		Bond Future	274.0030	274.0030	274.1902	274.1902	0.068	0.0000	0.0000
2024/11/20	R202	07/08/2025	271.60 Call	Bond Future	2403.0200	2.4030	2590.1800	2.5902	7.789	0.0000	0.0000
2024/11/20	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R202	06/11/2025		Bond Future	279.4088	279.4088	279.6035	279.6035	0.070	0.0000	0.0000
2024/11/20	R202	06/11/2025	275.64 Call	Bond Future	3768.8100	3.7688	3963.4800	3.9635	5.165	0.0000	0.0000
2024/11/20	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R202	05/02/2026		Bond Future	279.0457	279.0457	279.2692	279.2692	0.080	0.0000	0.0000
2024/11/20	R202	05/02/2026	277.82 Call	Bond Future	1225.6600	1.2257	1449.2300	1.4492	18.241	0.0000	0.0000
2024/11/20	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R209	06/02/2025		Bond Future	10.6245	74.1176	10.5549	74.4786	0.656	0.0000	0.0000
2024/11/20	R209	06/02/2025	12.44 Call	Bond Future	8645.3700	8.6454	8998.3100	8.9983	4.082	0.0000	0.0000
2024/11/20	R209	06/02/2025	12.44 Put	Bond Future	35.7000	0.0357	27.6500	0.0277	22.549	0.0000	0.0000
2024/11/20	R209	08/05/2025		Bond Future	10.7046	72.4840	10.6323	72.8528	0.675	0.0000	0.0000
2024/11/20	R209	08/05/2025	11.89 Call	Bond Future	6259.1000	6.2591	6566.7800	6.5668	4.916	0.0000	0.0000
2024/11/20	R209	08/05/2025	11.89 Put	Bond Future	554.8900	0.5549	493.7900	0.4938	11.011	0.0000	0.0000
2024/11/20	R209	07/08/2025		Bond Future	10.7966	73.9257	10.7215	74.3028	0.696	0.0000	0.0000
2024/11/20	R209	07/08/2025	12.68 Call	Bond Future	9173.5800	9.1736	9503.3000	9.5033	3.594	0.0000	0.0000
2024/11/20	R209	07/08/2025	12.68 Put	Bond Future	526.2000	0.5262	478.7600	0.4788	9.016	0.0000	0.0000
2024/11/20	R209	06/11/2025		Bond Future	10.9007	72.2124	10.8225	72.5979	0.718	0.0000	0.0000
2024/11/20	R209	06/11/2025	11.27 Call	Bond Future	4388.9100	4.3889	4620.9100	4.6209	5.286	0.0000	0.0000
2024/11/20	R209	06/11/2025	11.27 Put	Bond Future	2605.7200	2.6057	2452.2300	2.4522	5.891	0.0000	0.0000
2024/11/20	R209	05/02/2026		Bond Future	11.0394	73.4833	10.9578	73.8772	0.740	0.0000	0.0000
2024/11/20	R209	05/02/2026	10.93 Call	Bond Future	3441.1100	3.4411	3638.1900	3.6382	5.727	0.0000	0.0000
2024/11/20	R209	05/02/2026	10.93 Put	Bond Future	3969.6700	3.9697	3772.8000	3.7728	4.959	0.0000	0.0000
2024/11/20	R210	06/02/2025		Bond Future	244.8007	244.8007	244.7490	244.7490	0.021	0.0000	0.0000
2024/11/20	R210	06/02/2025	239.61 Call	Bond Future	5190.7100	5.1907	5138.9600	5.1390	0.997	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	
2024/11/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R210	08/05/2025		Bond Future	246.5054	246.5054	246.4676	246.4676	0.015	0.0000	0.0000
2024/11/20	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R210	08/05/2025	248.03 Put	Bond Future	1524.5600	1.5246	1562.3700	1.5624	2.480	0.0000	0.0000
2024/11/20	R210	07/08/2025		Bond Future	251.4693	251.4693	251.4341	251.4341	0.014	0.0000	0.0000
2024/11/20	R210	07/08/2025	248.44 Call	Bond Future	3029.3200	3.0293	2994.0800	2.9941	1.163	0.0000	0.0000
2024/11/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R210	06/11/2025		Bond Future	252.9884	252.9884	252.9689	252.9689	0.008	0.0000	0.0000
2024/11/20	R210	06/11/2025	252.14 Call	Bond Future	848.4200	0.8484	828.9300	0.8289	2.297	0.0000	0.0000
2024/11/20	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R210	05/02/2026		Bond Future	257.5197	257.5197	257.5054	257.5054	0.006	0.0000	0.0000
2024/11/20	R210	05/02/2026	253.10 Call	Bond Future	4419.6700	4.4197	4405.3700	4.4054	0.324	0.0000	0.0000
2024/11/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/11/20	R213	06/02/2025		Bond Future	9.5230	91.7653	9.4632	92.0164	0.628	0.0000	0.0000
2024/11/20	R213	06/02/2025	11.35 Call	Bond Future	7295.2000	7.2952	7540.9100	7.5409	3.368	0.0000	0.0000
2024/11/20	R213	06/02/2025	11.35 Put	Bond Future	26.5600	0.0266	21.1300	0.0211	20.444	0.0000	0.0000
2024/11/20	R213	08/05/2025		Bond Future	9.5847	90.0906	9.5215	90.3475	0.659	0.0000	0.0000
2024/11/20	R213	08/05/2025	10.52 Call	Bond Future	4204.8100	4.2048	4409.9100	4.4099	4.878	0.0000	0.0000
2024/11/20	R213	08/05/2025	10.52 Put	Bond Future	503.9600	0.5040	452.2100	0.4522	10.269	0.0000	0.0000
2024/11/20	R213	07/08/2025		Bond Future	9.6654	91.8832	9.5984	92.1463	0.693	0.0000	0.0000
2024/11/20	R213	07/08/2025	11.66 Call	Bond Future	7722.6300	7.7226	7958.1900	7.9582	3.050	0.0000	0.0000
2024/11/20	R213	07/08/2025	11.66 Put	Bond Future	306.5300	0.3065	278.9400	0.2789	9.001	0.0000	0.0000
2024/11/20	R213	06/11/2025		Bond Future	9.7703	90.1184	9.6991	90.3879	0.729	0.0000	0.0000
2024/11/20	R213	06/11/2025	10.05 Call	Bond Future	3015.0600	3.0151	3170.5500	3.1706	5.157	0.0000	0.0000
2024/11/20	R213	06/11/2025	10.05 Put	Bond Future	1966.3000	1.9663	1852.2700	1.8523	5.799	0.0000	0.0000
2024/11/20	R213	05/02/2026		Bond Future	9.9350	91.7073	9.8588	91.9836	0.767	0.0000	0.0000
2024/11/20	R213	05/02/2026	9.89 Call	Bond Future	2467.6500	2.4677	2606.3300	2.6063	5.620	0.0000	0.0000
2024/11/20	R213	05/02/2026	9.89 Put	Bond Future	2630.5800	2.6306	2492.9500	2.4930	5.232	0.0000	0.0000
2024/11/20	R214	06/02/2025	13.63 Call	Bond Future	12399.9500	12.4000	12784.6300	12.7846	3.102	0.0000	0.0000
2024/11/20	R214	06/02/2025	13.63 Put	Bond Future	4.7600	0.0048	3.4700	0.0035	27.101	0.0000	0.0000
2024/11/20	R214	06/02/2025	12.25 Put	Bond Future	149.4600	0.1495	120.7300	0.1207	19.223	0.0000	0.0000
2024/11/20	R214	06/02/2025	12.25 Call	Bond Future	6510.9500	6.5110	6868.1900	6.8682	5.487	0.0000	0.0000
2024/11/20	R214	06/02/2025	11.75 Put	Bond Future	407.9900	0.4080	340.1800	0.3402	16.621	0.0000	0.0000
2024/11/20	R214	06/02/2025	11.75 Call	Bond Future	4324.9300	4.3249	4643.0900	4.6431	7.356	0.0000	0.0000
2024/11/20	R214	06/02/2025		Bond Future	11.0075	69.3245	10.9379	69.7105	0.632	0.0000	0.0000
2024/11/20	R214	06/02/2025	12.71 Call	Bond Future	8541.4400	8.5414	8915.1400	8.9151	4.375	0.0000	0.0000
2024/11/20	R214	06/02/2025	12.71 Put	Bond Future	57.5700	0.0576	45.3000	0.0453	21.313	0.0000	0.0000
2024/11/20	R214	08/05/2025		Bond Future	11.0855	67.4433	11.0136	67.8376	0.649	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
2024/11/20	R214	08/05/2025	12.40 Call	Bond Future	7167.6900	7.1677	7503.0900	4.679	0.0000	0.0000
2024/11/20	R214	08/05/2025	12.40 Put	Bond Future	538.7400	0.5387	479.7900	10.942	0.0000	0.0000
2024/11/20	R214	07/08/2025		Bond Future	11.1746	68.7849	11.1000	0.667	0.0000	0.0000
2024/11/20	R214	07/08/2025	12.97 Call	Bond Future	9304.2800	9.3043	9653.3700	3.752	0.0000	0.0000
2024/11/20	R214	07/08/2025	12.97 Put	Bond Future	606.3800	0.6064	552.3500	8.910	0.0000	0.0000
2024/11/20	R214	06/11/2025		Bond Future	11.2758	66.8234	11.1985	0.685	0.0000	0.0000
2024/11/20	R214	06/11/2025	11.64 Call	Bond Future	4752.2200	4.7522	5000.7400	5.230	0.0000	0.0000
2024/11/20	R214	06/11/2025	11.64 Put	Bond Future	2861.1700	2.8612	2697.8200	5.709	0.0000	0.0000
2024/11/20	R214	05/02/2026		Bond Future	11.4076	67.9997	11.3272	0.705	0.0000	0.0000
2024/11/20	R214	05/02/2026	11.26 Call	Bond Future	3588.3000	3.5883	3796.8500	5.812	0.0000	0.0000
2024/11/20	R214	05/02/2026	11.26 Put	Bond Future	4363.7300	4.3637	4151.5900	4.861	0.0000	0.0000
2024/11/20	R248	06/02/2025	10.30 Put	Bond Future	6824.4700	6.8245	6382.6500	6.474	0.0000	0.0000
2024/11/20	R248	06/02/2025	10.30 Call	Bond Future	137.9900	0.1380	171.9700	24.625	0.0000	0.0000
2024/11/20	R248	06/02/2025	11.00 Put	Bond Future	2758.6300	2.7586	2463.4000	10.702	0.0000	0.0000
2024/11/20	R248	06/02/2025	11.00 Call	Bond Future	1231.6900	1.2317	1412.2600	14.660	0.0000	0.0000
2024/11/20	R248	06/02/2025	11.70 Call	Bond Future	3973.8500	3.9739	4322.9400	8.785	0.0000	0.0000
2024/11/20	R248	06/02/2025	11.70 Put	Bond Future	841.8400	0.8418	715.1300	15.052	0.0000	0.0000
2024/11/20	R248	06/02/2025		Bond Future	11.2217	83.7063	11.1519	0.623	0.0000	0.0000
2024/11/20	R248	06/02/2025	12.71 Call	Bond Future	9209.6700	9.2097	9661.3700	4.905	0.0000	0.0000
2024/11/20	R248	06/02/2025	12.71 Put	Bond Future	119.7100	0.1197	95.6100	20.132	0.0000	0.0000
2024/11/20	R248	08/05/2025		Bond Future	11.3043	80.9766	11.2320	0.639	0.0000	0.0000
2024/11/20	R248	08/05/2025	12.60 Call	Bond Future	8625.0200	8.6250	9034.9300	4.753	0.0000	0.0000
2024/11/20	R248	08/05/2025	12.60 Put	Bond Future	705.0000	0.7050	628.9100	10.793	0.0000	0.0000
2024/11/20	R248	07/08/2025		Bond Future	11.3980	82.5872	11.3230	0.658	0.0000	0.0000
2024/11/20	R248	07/08/2025	13.21 Call	Bond Future	11332.3700	11.3324	11760.6500	3.779	0.0000	0.0000
2024/11/20	R248	07/08/2025	13.21 Put	Bond Future	779.1800	0.7792	710.6100	8.800	0.0000	0.0000
2024/11/20	R248	06/11/2025		Bond Future	11.5034	79.7512	11.4256	0.677	0.0000	0.0000
2024/11/20	R248	06/11/2025	11.74 Call	Bond Future	5229.2500	5.2293	5522.7400	5.612	0.0000	0.0000
2024/11/20	R248	06/11/2025	11.74 Put	Bond Future	3720.2500	3.7203	3506.1200	5.756	0.0000	0.0000
2024/11/20	R248	05/02/2026		Bond Future	11.6393	81.1537	11.5582	0.697	0.0000	0.0000
2024/11/20	R248	05/02/2026	11.46 Call	Bond Future	4245.1500	4.2452	4498.9000	5.977	0.0000	0.0000
2024/11/20	R248	05/02/2026	11.46 Put	Bond Future	5399.0100	5.3990	5134.2300	4.904	0.0000	0.0000
2024/11/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/11/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000

