



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 11/12/2024 TO 11/12/2024

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
2024/12/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/11	2029	06/02/2025		Bond Future	135.0671	135.0671	135.0843	0.013	0.0000	0.0000
2024/12/11	2029	06/02/2025	132.40 Call	Bond Future	2667.0800	2.6671	2684.3100	0.646	0.0000	0.0000
2024/12/11	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2029	08/05/2025		Bond Future	136.4082	136.4082	136.4318	0.017	0.0000	0.0000
2024/12/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2029	08/05/2025	137.85 Put	Bond Future	1441.8300	1.4418	1418.2200	1.638	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	
2024/12/11	2029	07/08/2025		Bond Future	139.1374	139.1374	139.1636	139.1636	0.019	0.0000	0.0000
2024/12/11	2029	07/08/2025	137.41 Call	Bond Future	1727.4200	1.7274	1753.6400	1.7536	1.518	0.0000	0.0000
2024/12/11	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2029	06/11/2025		Bond Future	140.4364	140.4364	140.4700	140.4700	0.024	0.0000	0.0000
2024/12/11	2029	06/11/2025	139.79 Call	Bond Future	646.4200	0.6464	679.9700	0.6800	5.190	0.0000	0.0000
2024/12/11	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2029	05/02/2026		Bond Future	143.1463	143.1463	143.1827	143.1827	0.025	0.0000	0.0000
2024/12/11	2029	05/02/2026	140.11 Call	Bond Future	3036.2800	3.0363	3072.6600	3.0727	1.198	0.0000	0.0000
2024/12/11	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2030	06/02/2025	8.68 Put	Bond Future	1565.8200	1.5658	1430.1300	1.4301	8.666	0.0000	0.0000
2024/12/11	2030	06/02/2025	8.68 Call	Bond Future	392.5000	0.3925	444.1100	0.4441	13.149	0.0000	0.0000
2024/12/11	2030	06/02/2025	9.18 Put	Bond Future	546.8500	0.5469	475.3300	0.4753	13.079	0.0000	0.0000
2024/12/11	2030	06/02/2025	9.18 Call	Bond Future	1300.9300	1.3009	1416.7100	1.4167	8.900	0.0000	0.0000
2024/12/11	2030	06/02/2025	9.69 Call	Bond Future	2807.5900	2.8076	2970.5900	2.9706	5.806	0.0000	0.0000
2024/12/11	2030	06/02/2025	9.69 Put	Bond Future	135.7600	0.1358	111.4600	0.1115	17.899	0.0000	0.0000
2024/12/11	2030	06/02/2025		Bond Future	8.9829	96.3666	8.9343	96.5539	0.542	0.0000	0.0000
2024/12/11	2030	06/02/2025	10.68 Call	Bond Future	6265.6700	6.2657	6451.6200	6.4516	2.968	0.0000	0.0000
2024/12/11	2030	06/02/2025	10.68 Put	Bond Future	5.1300	0.0051	3.7800	0.0038	26.316	0.0000	0.0000
2024/12/11	2030	08/05/2025	12.28 Call	Bond Future	11076.4900	11.0765	11268.3300	11.2683	1.732	0.0000	0.0000
2024/12/11	2030	08/05/2025	12.28 Put	Bond Future	2.9100	0.0029	2.4100	0.0024	17.182	0.0000	0.0000
2024/12/11	2030	08/05/2025	10.69 Put	Bond Future	117.4700	0.1175	103.8500	0.1039	11.594	0.0000	0.0000
2024/12/11	2030	08/05/2025	10.69 Call	Bond Future	5965.3500	5.9654	6144.0700	6.1441	2.996	0.0000	0.0000
2024/12/11	2030	08/05/2025	11.86 Call	Bond Future	9739.7300	9.7397	9930.6100	9.9306	1.960	0.0000	0.0000
2024/12/11	2030	08/05/2025	11.86 Put	Bond Future	9.3000	0.0093	7.8400	0.0078	15.699	0.0000	0.0000
2024/12/11	2030	08/05/2025	10.31 Put	Bond Future	212.4900	0.2125	189.6400	0.1896	10.753	0.0000	0.0000
2024/12/11	2030	08/05/2025	10.31 Call	Bond Future	4753.1900	4.7532	4922.6800	4.9227	3.566	0.0000	0.0000
2024/12/11	2030	08/05/2025		Bond Future	9.0402	98.3077	8.9880	98.5000	0.577	0.0000	0.0000
2024/12/11	2030	08/05/2025	9.93 Call	Bond Future	3589.9300	3.5899	3744.9500	3.7450	4.318	0.0000	0.0000
2024/12/11	2030	08/05/2025	9.93 Put	Bond Future	379.8200	0.3798	342.5000	0.3425	9.826	0.0000	0.0000
2024/12/11	2030	08/05/2025	8.68 Put	Bond Future	2096.3400	2.0963	1969.0800	1.9691	6.071	0.0000	0.0000
2024/12/11	2030	08/05/2025	8.68 Call	Bond Future	758.2600	0.7583	823.3400	0.8233	8.583	0.0000	0.0000
2024/12/11	2030	08/05/2025	9.18 Put	Bond Future	1117.2500	1.1173	1031.5700	1.0316	7.669	0.0000	0.0000
2024/12/11	2030	08/05/2025	9.18 Call	Bond Future	1630.5900	1.6306	1737.2500	1.7373	6.541	0.0000	0.0000
2024/12/11	2030	08/05/2025	9.99 Call	Bond Future	3768.3000	3.7683	3926.0500	3.9261	4.186	0.0000	0.0000
2024/12/11	2030	08/05/2025	9.99 Put	Bond Future	346.5200	0.3465	311.9300	0.3119	9.982	0.0000	0.0000
2024/12/11	2030	08/05/2025	8.95 Put	Bond Future	1510.8100	1.5108	1406.0400	1.4060	6.935	0.0000	0.0000
2024/12/11	2030	08/05/2025	8.95 Call	Bond Future	1177.9200	1.1779	1265.4900	1.2655	7.434	0.0000	0.0000
2024/12/11	2030	08/05/2025	9.45 Put	Bond Future	768.4700	0.7685	703.2100	0.7032	8.492	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	
2024/12/11	2030	08/05/2025	9.45 Call	Bond Future	2263.6100	2.2636	2390.6900	2.3907	5.614	0.0000	0.0000
2024/12/11	2030	07/08/2025		Bond Future	9.1141	96.2406	9.0579	96.4383	0.617	0.0000	0.0000
2024/12/11	2030	07/08/2025	11.11 Call	Bond Future	6922.7000	6.9227	7102.2300	7.1022	2.593	0.0000	0.0000
2024/12/11	2030	07/08/2025	11.11 Put	Bond Future	212.7100	0.2127	194.5100	0.1945	8.556	0.0000	0.0000
2024/12/11	2030	07/08/2025	12.12 Call	Bond Future	9926.6500	9.9267	10119.8500	10.1199	1.946	0.0000	0.0000
2024/12/11	2030	07/08/2025	12.12 Put	Bond Future	41.8300	0.0418	37.3000	0.0373	10.830	0.0000	0.0000
2024/12/11	2030	07/08/2025	10.48 Put	Bond Future	427.3900	0.4274	394.1900	0.3942	7.768	0.0000	0.0000
2024/12/11	2030	07/08/2025	10.48 Call	Bond Future	5083.6700	5.0837	5248.2000	5.2482	3.236	0.0000	0.0000
2024/12/11	2030	06/11/2025		Bond Future	9.1960	98.1104	9.1355	98.3135	0.659	0.0000	0.0000
2024/12/11	2030	06/11/2025	9.54 Call	Bond Future	2608.2700	2.6083	2729.0000	2.7290	4.629	0.0000	0.0000
2024/12/11	2030	06/11/2025	9.54 Put	Bond Future	1465.0100	1.4650	1382.6000	1.3826	5.625	0.0000	0.0000
2024/12/11	2030	05/02/2026		Bond Future	9.3029	95.9705	9.2372	96.1791	0.706	0.0000	0.0000
2024/12/11	2030	05/02/2026	9.49 Call	Bond Future	2460.6200	2.4606	2575.4400	2.5754	4.666	0.0000	0.0000
2024/12/11	2030	05/02/2026	9.49 Put	Bond Future	1869.0100	1.8690	1775.1900	1.7752	5.020	0.0000	0.0000
2024/12/11	2032	06/02/2025	9.42 Put	Bond Future	1654.2500	1.6543	1497.7600	1.4978	9.460	0.0000	0.0000
2024/12/11	2032	06/02/2025	9.42 Call	Bond Future	687.6800	0.6877	770.7700	0.7708	12.083	0.0000	0.0000
2024/12/11	2032	06/02/2025	9.92 Put	Bond Future	624.2200	0.6242	543.9300	0.5439	12.862	0.0000	0.0000
2024/12/11	2032	06/02/2025	9.92 Call	Bond Future	2075.3400	2.0753	2234.6300	2.2346	7.675	0.0000	0.0000
2024/12/11	2032	06/02/2025	10.61 Call	Bond Future	4792.4600	4.7925	5009.3500	5.0094	4.526	0.0000	0.0000
2024/12/11	2032	06/02/2025	10.61 Put	Bond Future	133.0300	0.1330	110.3400	0.1103	17.056	0.0000	0.0000
2024/12/11	2032	06/02/2025		Bond Future	9.6179	96.0738	9.5686	96.3133	0.513	0.0000	0.0000
2024/12/11	2032	06/02/2025	11.72 Call	Bond Future	9533.1700	9.5332	9771.0600	9.7711	2.495	0.0000	0.0000
2024/12/11	2032	06/02/2025	11.72 Put	Bond Future	7.2100	0.0072	5.5200	0.0055	23.440	0.0000	0.0000
2024/12/11	2032	08/05/2025		Bond Future	9.6888	93.8449	9.6368	94.0906	0.537	0.0000	0.0000
2024/12/11	2032	08/05/2025	10.91 Call	Bond Future	5858.6100	5.8586	6071.7400	6.0717	3.638	0.0000	0.0000
2024/12/11	2032	08/05/2025	10.91 Put	Bond Future	318.5300	0.3185	285.9700	0.2860	10.222	0.0000	0.0000
2024/12/11	2032	08/05/2025	9.42 Put	Bond Future	2445.6000	2.4456	2293.5000	2.2935	6.219	0.0000	0.0000
2024/12/11	2032	08/05/2025	9.42 Call	Bond Future	1166.9000	1.1669	1260.4900	1.2605	8.020	0.0000	0.0000
2024/12/11	2032	08/05/2025	9.92 Put	Bond Future	1302.6800	1.3027	1202.3000	1.2023	7.706	0.0000	0.0000
2024/12/11	2032	08/05/2025	9.92 Call	Bond Future	2384.9300	2.3849	2530.2400	2.5302	6.093	0.0000	0.0000
2024/12/11	2032	08/05/2025	10.97 Call	Bond Future	6092.6000	6.0926	6308.1200	6.3081	3.537	0.0000	0.0000
2024/12/11	2032	08/05/2025	10.97 Put	Bond Future	291.2700	0.2913	261.1000	0.2611	10.358	0.0000	0.0000
2024/12/11	2032	07/08/2025		Bond Future	9.7715	95.6993	9.7165	95.9513	0.563	0.0000	0.0000
2024/12/11	2032	07/08/2025	12.01 Call	Bond Future	9784.4000	9.7844	10017.9000	10.0179	2.386	0.0000	0.0000
2024/12/11	2032	07/08/2025	12.01 Put	Bond Future	216.4300	0.2164	197.9100	0.1979	8.557	0.0000	0.0000
2024/12/11	2032	06/11/2025		Bond Future	9.8692	93.3973	9.8110	93.6558	0.590	0.0000	0.0000
2024/12/11	2032	06/11/2025	10.42 Call	Bond Future	4262.1100	4.2621	4426.1400	4.4261	3.849	0.0000	0.0000
2024/12/11	2032	06/11/2025	10.42 Put	Bond Future	1860.7100	1.8607	1766.2700	1.7663	5.075	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	
2024/12/11	2032	05/02/2026		Bond Future	9.9855	95.1743	9.9237	95.4391	0.618	0.0000	0.0000
2024/12/11	2032	05/02/2026	10.16 Call	Bond Future	3491.7100	3.4917	3636.6600	3.6367	4.151	0.0000	0.0000
2024/12/11	2032	05/02/2026	10.16 Put	Bond Future	2747.8900	2.7479	2627.9500	2.6280	4.365	0.0000	0.0000
2024/12/11	2033	06/02/2025		Bond Future	129.6336	129.6336	129.6009	129.6009	0.025	0.0000	0.0000
2024/12/11	2033	06/02/2025	124.94 Call	Bond Future	4693.5800	4.6936	4660.8500	4.6609	0.697	0.0000	0.0000
2024/12/11	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2033	08/05/2025		Bond Future	130.7648	130.7648	130.7373	130.7373	0.021	0.0000	0.0000
2024/12/11	2033	08/05/2025	130.62 Call	Bond Future	144.7700	0.1448	117.2900	0.1173	18.982	0.0000	0.0000
2024/12/11	2033	08/05/2025	130.62 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2033	07/08/2025		Bond Future	133.3813	133.3813	133.3553	133.3553	0.019	0.0000	0.0000
2024/12/11	2033	07/08/2025	128.65 Call	Bond Future	4731.2500	4.7313	4705.2900	4.7053	0.549	0.0000	0.0000
2024/12/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2033	06/11/2025		Bond Future	134.4665	134.4665	134.4471	134.4471	0.014	0.0000	0.0000
2024/12/11	2033	06/11/2025	133.14 Call	Bond Future	1326.5100	1.3265	1307.1100	1.3071	1.462	0.0000	0.0000
2024/12/11	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2033	05/02/2026		Bond Future	137.0613	137.0613	137.0437	137.0437	0.013	0.0000	0.0000
2024/12/11	2033	05/02/2026	132.88 Call	Bond Future	4181.3300	4.1813	4163.7000	4.1637	0.422	0.0000	0.0000
2024/12/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2037	06/02/2025		Bond Future	10.6594	85.8385	10.6608	85.8299	0.013	0.0000	0.0000
2024/12/11	2037	06/02/2025	12.76 Call	Bond Future	11382.8500	11.3829	11373.9100	11.3739	0.079	0.0000	0.0000
2024/12/11	2037	06/02/2025	12.76 Put	Bond Future	5.0800	0.0051	4.7000	0.0047	7.480	0.0000	0.0000
2024/12/11	2037	08/05/2025	12.55 Put	Bond Future	232.7100	0.2327	229.9800	0.2300	1.173	0.0000	0.0000
2024/12/11	2037	08/05/2025	12.55 Call	Bond Future	9956.7600	9.9568	9946.5000	9.9465	0.103	0.0000	0.0000
2024/12/11	2037	08/05/2025	13.30 Put	Bond Future	63.1300	0.0631	61.9800	0.0620	1.822	0.0000	0.0000
2024/12/11	2037	08/05/2025	13.30 Call	Bond Future	13377.8400	13.3778	13369.1600	13.3692	0.065	0.0000	0.0000
2024/12/11	2037	08/05/2025		Bond Future	10.7510	87.5673	10.7523	87.5598	0.012	0.0000	0.0000
2024/12/11	2037	08/05/2025	12.25 Call	Bond Future	8562.4000	8.5624	8551.4800	8.5515	0.128	0.0000	0.0000
2024/12/11	2037	08/05/2025	12.25 Put	Bond Future	346.8400	0.3468	343.4500	0.3435	0.977	0.0000	0.0000
2024/12/11	2037	08/05/2025	13.35 Put	Bond Future	57.1000	0.0571	56.0400	0.0560	1.856	0.0000	0.0000
2024/12/11	2037	08/05/2025	13.35 Call	Bond Future	13602.3700	13.6024	13593.7800	13.5938	0.063	0.0000	0.0000
2024/12/11	2037	07/08/2025		Bond Future	10.8539	85.0371	10.8550	85.0308	0.010	0.0000	0.0000
2024/12/11	2037	07/08/2025	13.01 Call	Bond Future	11651.7300	11.6517	11642.9400	11.6429	0.075	0.0000	0.0000
2024/12/11	2037	07/08/2025	13.01 Put	Bond Future	387.1800	0.3872	384.6700	0.3847	0.648	0.0000	0.0000
2024/12/11	2037	07/08/2025	12.17 Call	Bond Future	8063.2300	8.0632	8053.2400	8.0532	0.124	0.0000	0.0000
2024/12/11	2037	07/08/2025	12.17 Put	Bond Future	920.0900	0.9201	916.3800	0.9164	0.403	0.0000	0.0000
2024/12/11	2037	07/08/2025	11.42 Call	Bond Future	5021.6900	5.0217	5011.3400	5.0113	0.206	0.0000	0.0000
2024/12/11	2037	07/08/2025	11.42 Put	Bond Future	1840.6300	1.8406	1836.5600	1.8366	0.221	0.0000	0.0000
2024/12/11	2037	07/08/2025	10.55 Put	Bond Future	3962.2100	3.9622	3959.7800	3.9598	0.061	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	
2024/12/11	2037	07/08/2025	10.55 Call	Bond Future	2183.1100	2.1831	2174.4000	2.1744	0.399	0.0000	0.0000
2024/12/11	2037	07/08/2025	10.64 Put	Bond Future	3671.9900	3.6720	3669.2500	3.6693	0.075	0.0000	0.0000
2024/12/11	2037	07/08/2025	10.64 Call	Bond Future	2425.1600	2.4252	2416.1400	2.4161	0.372	0.0000	0.0000
2024/12/11	2037	07/08/2025	11.82 Call	Bond Future	6603.1600	6.6032	6592.8800	6.5929	0.156	0.0000	0.0000
2024/12/11	2037	07/08/2025	11.82 Put	Bond Future	1274.4400	1.2744	1270.4400	1.2704	0.314	0.0000	0.0000
2024/12/11	2037	07/08/2025	11.07 Call	Bond Future	3756.3900	3.7564	3746.3600	3.7464	0.267	0.0000	0.0000
2024/12/11	2037	07/08/2025	11.07 Put	Bond Future	2521.9000	2.5219	2518.1500	2.5182	0.149	0.0000	0.0000
2024/12/11	2037	07/08/2025	10.34 Put	Bond Future	4715.2200	4.7152	4713.6100	4.7136	0.034	0.0000	0.0000
2024/12/11	2037	07/08/2025	10.34 Call	Bond Future	1676.2800	1.6763	1668.3900	1.6684	0.471	0.0000	0.0000
2024/12/11	2037	06/11/2025		Bond Future	10.9594	86.6885	10.9603	86.6835	0.008	0.0000	0.0000
2024/12/11	2037	06/11/2025	11.63 Call	Bond Future	5994.0000	5.9940	5985.2200	5.9852	0.146	0.0000	0.0000
2024/12/11	2037	06/11/2025	11.63 Put	Bond Future	2312.2500	2.3123	2308.4500	2.3085	0.164	0.0000	0.0000
2024/12/11	2037	05/02/2026		Bond Future	11.0793	84.0796	11.0799	84.0760	0.006	0.0000	0.0000
2024/12/11	2037	05/02/2026	11.20 Call	Bond Future	4646.9100	4.6469	4639.8000	4.6398	0.153	0.0000	0.0000
2024/12/11	2037	05/02/2026	11.20 Put	Bond Future	3980.9800	3.9810	3977.5300	3.9775	0.087	0.0000	0.0000
2024/12/11	2038	06/02/2025		Bond Future	140.3504	140.3504	140.4667	140.4667	0.083	0.0000	0.0000
2024/12/11	2038	06/02/2025	135.23 Call	Bond Future	5120.3900	5.1204	5236.7200	5.2367	2.272	0.0000	0.0000
2024/12/11	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2038	08/05/2025		Bond Future	143.2120	143.2120	143.3325	143.3325	0.084	0.0000	0.0000
2024/12/11	2038	08/05/2025	139.68 Call	Bond Future	3531.9600	3.5320	3652.5400	3.6525	3.414	0.0000	0.0000
2024/12/11	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2038	07/08/2025		Bond Future	143.9437	143.9437	144.0763	144.0763	0.092	0.0000	0.0000
2024/12/11	2038	07/08/2025	139.56 Call	Bond Future	4383.6900	4.3837	4516.2800	4.5163	3.025	0.0000	0.0000
2024/12/11	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2038	06/11/2025		Bond Future	146.7766	146.7766	146.9142	146.9142	0.094	0.0000	0.0000
2024/12/11	2038	06/11/2025	143.88 Call	Bond Future	2896.6100	2.8966	3034.1500	3.0342	4.748	0.0000	0.0000
2024/12/11	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2038	05/02/2026		Bond Future	147.4363	147.4363	147.5852	147.5852	0.101	0.0000	0.0000
2024/12/11	2038	05/02/2026	143.20 Call	Bond Future	4236.3100	4.2363	4385.1900	4.3852	3.514	0.0000	0.0000
2024/12/11	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2040	06/02/2025	11.00 Put	Bond Future	1459.0400	1.4590	1496.9300	1.4969	2.597	0.0000	0.0000
2024/12/11	2040	06/02/2025	11.00 Call	Bond Future	1639.9700	1.6400	1570.5600	1.5706	4.232	0.0000	0.0000
2024/12/11	2040	06/02/2025	11.70 Call	Bond Future	4823.1600	4.8232	4722.3000	4.7223	2.091	0.0000	0.0000
2024/12/11	2040	06/02/2025	11.70 Put	Bond Future	293.5500	0.2936	299.9900	0.3000	2.194	0.0000	0.0000
2024/12/11	2040	06/02/2025	12.20 Call	Bond Future	7512.5800	7.5126	7406.2500	7.4063	1.415	0.0000	0.0000
2024/12/11	2040	06/02/2025	12.20 Put	Bond Future	78.7300	0.0787	79.7000	0.0797	1.232	0.0000	0.0000
2024/12/11	2040	06/02/2025		Bond Future	10.9720	85.9257	10.9886	85.8184	0.151	0.0000	0.0000
2024/12/11	2040	06/02/2025	12.95 Call	Bond Future	11509.9900	11.5100	11402.6000	11.4026	0.933	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	
2024/12/11	2040	06/02/2025	12.95 Put	Bond Future	9.6300	0.0096	9.5400	0.0095	0.935	0.0000	0.0000
2024/12/11	2040	08/05/2025		Bond Future	11.0668	87.6563	11.0838	87.5481	0.154	0.0000	0.0000
2024/12/11	2040	08/05/2025	12.63 Call	Bond Future	9524.2600	9.5243	9422.1300	9.4221	1.072	0.0000	0.0000
2024/12/11	2040	08/05/2025	12.63 Put	Bond Future	367.4600	0.3675	373.6100	0.3736	1.674	0.0000	0.0000
2024/12/11	2040	08/05/2025	12.75 Put	Bond Future	315.2200	0.3152	320.3800	0.3204	1.637	0.0000	0.0000
2024/12/11	2040	08/05/2025	12.75 Call	Bond Future	10112.3000	10.1123	10009.1800	10.0092	1.020	0.0000	0.0000
2024/12/11	2040	08/05/2025	13.50 Put	Bond Future	93.7600	0.0938	95.1500	0.0952	1.483	0.0000	0.0000
2024/12/11	2040	08/05/2025	13.50 Call	Bond Future	13710.3500	13.7104	13603.4600	13.6035	0.780	0.0000	0.0000
2024/12/11	2040	08/05/2025	13.43 Put	Bond Future	106.8300	0.1068	108.4300	0.1084	1.498	0.0000	0.0000
2024/12/11	2040	08/05/2025	13.43 Call	Bond Future	13379.7800	13.3798	13273.1000	13.2731	0.797	0.0000	0.0000
2024/12/11	2040	07/08/2025		Bond Future	11.1722	84.8771	11.1896	84.7681	0.156	0.0000	0.0000
2024/12/11	2040	07/08/2025	13.29 Call	Bond Future	12316.0500	12.3161	12213.7200	12.2137	0.831	0.0000	0.0000
2024/12/11	2040	07/08/2025	13.29 Put	Bond Future	461.1500	0.4612	467.8400	0.4678	1.451	0.0000	0.0000
2024/12/11	2040	06/11/2025		Bond Future	11.2794	86.5251	11.2972	86.4154	0.158	0.0000	0.0000
2024/12/11	2040	06/11/2025	11.84 Call	Bond Future	6125.2700	6.1253	6048.3300	6.0483	1.256	0.0000	0.0000
2024/12/11	2040	06/11/2025	11.84 Put	Bond Future	2773.6800	2.7737	2806.5000	2.8065	1.183	0.0000	0.0000
2024/12/11	2040	05/02/2026		Bond Future	11.3999	83.6623	11.4182	83.5519	0.160	0.0000	0.0000
2024/12/11	2040	05/02/2026	11.49 Call	Bond Future	4922.8900	4.9229	4857.2600	4.8573	1.333	0.0000	0.0000
2024/12/11	2040	05/02/2026	11.49 Put	Bond Future	4380.9600	4.3810	4425.8000	4.4258	1.024	0.0000	0.0000
2024/12/11	2044	06/02/2025	11.50 Call	Bond Future	3351.3600	3.3514	3256.7100	3.2567	2.824	0.0000	0.0000
2024/12/11	2044	06/02/2025	11.50 Put	Bond Future	682.7700	0.6828	699.6000	0.6996	2.465	0.0000	0.0000
2024/12/11	2044	06/02/2025	11.15 Put	Bond Future	1442.7100	1.4427	1479.5100	1.4795	2.551	0.0000	0.0000
2024/12/11	2044	06/02/2025	11.15 Call	Bond Future	1841.7200	1.8417	1767.0400	1.7670	4.055	0.0000	0.0000
2024/12/11	2044	06/02/2025	10.65 Put	Bond Future	3517.8500	3.5179	3594.9600	3.5950	2.192	0.0000	0.0000
2024/12/11	2044	06/02/2025	10.65 Call	Bond Future	488.3000	0.4883	453.9300	0.4539	7.039	0.0000	0.0000
2024/12/11	2044	06/02/2025	13.75 Call	Bond Future	15070.1700	15.0702	14958.6700	14.9587	0.740	0.0000	0.0000
2024/12/11	2044	06/02/2025	13.75 Put	Bond Future	0.7900	0.0008	0.7700	0.0008	2.532	0.0000	0.0000
2024/12/11	2044	06/02/2025	12.50 Put	Bond Future	56.2900	0.0563	56.7400	0.0567	0.799	0.0000	0.0000
2024/12/11	2044	06/02/2025	12.50 Call	Bond Future	8672.0000	8.6720	8560.9700	8.5610	1.280	0.0000	0.0000
2024/12/11	2044	06/02/2025	12.00 Put	Bond Future	206.3600	0.2064	210.1900	0.2102	1.856	0.0000	0.0000
2024/12/11	2044	06/02/2025	12.00 Call	Bond Future	5943.6700	5.9437	5836.0200	5.8360	1.811	0.0000	0.0000
2024/12/11	2044	06/02/2025		Bond Future	11.0901	81.8817	11.1068	81.7702	0.150	0.0000	0.0000
2024/12/11	2044	06/02/2025	13.02 Call	Bond Future	11436.3900	11.4364	11324.8200	11.3248	0.976	0.0000	0.0000
2024/12/11	2044	06/02/2025	13.02 Put	Bond Future	13.8000	0.0138	13.7100	0.0137	0.652	0.0000	0.0000
2024/12/11	2044	08/05/2025		Bond Future	11.1810	83.5308	11.1981	83.4182	0.153	0.0000	0.0000
2024/12/11	2044	08/05/2025	12.72 Call	Bond Future	9588.8900	9.5889	9482.9200	9.4829	1.105	0.0000	0.0000
2024/12/11	2044	08/05/2025	12.72 Put	Bond Future	382.8800	0.3829	389.5000	0.3895	1.729	0.0000	0.0000
2024/12/11	2044	08/05/2025	Call	Bond Future	11.3700	0.0114	10.3800	0.0104	8.707	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	
2024/12/11	2044	08/05/2025	Put	Bond Future	16480.5400	16.4805	16592.1400	16.5921	0.677	0.0000	0.0000
2024/12/11	2044	08/05/2025	12.40 Call	Bond Future	8012.0700	8.0121	7909.8600	7.9099	1.276	0.0000	0.0000
2024/12/11	2044	08/05/2025	12.40 Put	Bond Future	575.2600	0.5753	585.6400	0.5856	1.804	0.0000	0.0000
2024/12/11	2044	08/05/2025	11.65 Call	Bond Future	4479.2200	4.4792	4394.0900	4.3941	1.901	0.0000	0.0000
2024/12/11	2044	08/05/2025	11.65 Put	Bond Future	1479.9900	1.4800	1507.4500	1.5075	1.855	0.0000	0.0000
2024/12/11	2044	08/05/2025	10.92 Put	Bond Future	3526.7200	3.5267	3585.6300	3.5856	1.670	0.0000	0.0000
2024/12/11	2044	08/05/2025	10.92 Call	Bond Future	1776.6100	1.7766	1722.9300	1.7229	3.021	0.0000	0.0000
2024/12/11	2044	07/08/2025		Bond Future	11.2815	80.7954	11.2990	80.6819	0.155	0.0000	0.0000
2024/12/11	2044	07/08/2025	13.34 Call	Bond Future	12286.8900	12.2869	12181.0800	12.1811	0.861	0.0000	0.0000
2024/12/11	2044	07/08/2025	13.34 Put	Bond Future	529.4900	0.5295	537.1300	0.5371	1.443	0.0000	0.0000
2024/12/11	2044	06/11/2025		Bond Future	11.3832	82.3640	11.4012	82.2497	0.157	0.0000	0.0000
2024/12/11	2044	06/11/2025	11.88 Call	Bond Future	6126.7100	6.1267	6047.8600	6.0479	1.287	0.0000	0.0000
2024/12/11	2044	06/11/2025	11.88 Put	Bond Future	3051.4400	3.0514	3086.9200	3.0869	1.163	0.0000	0.0000
2024/12/11	2044	05/02/2026		Bond Future	11.4969	79.5471	11.5153	79.4320	0.160	0.0000	0.0000
2024/12/11	2044	05/02/2026	11.56 Call	Bond Future	5058.0300	5.0580	4989.9400	4.9899	1.346	0.0000	0.0000
2024/12/11	2044	05/02/2026	11.56 Put	Bond Future	4663.5700	4.6636	4710.6000	4.7106	1.008	0.0000	0.0000
2024/12/11	2046	06/02/2025		Bond Future	123.0931	123.0931	122.8781	122.8781	0.175	0.0000	0.0000
2024/12/11	2046	06/02/2025	114.01 Call	Bond Future	9083.1400	9.0831	8868.0800	8.8681	2.368	0.0000	0.0000
2024/12/11	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2046	08/05/2025		Bond Future	123.3825	123.3825	123.1717	123.1717	0.171	0.0000	0.0000
2024/12/11	2046	08/05/2025	121.97 Call	Bond Future	1412.5300	1.4125	1201.6500	1.2017	14.929	0.0000	0.0000
2024/12/11	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2046	07/08/2025		Bond Future	125.8508	125.8508	125.6375	125.6375	0.170	0.0000	0.0000
2024/12/11	2046	07/08/2025	118.69 Call	Bond Future	7160.8300	7.1608	6947.4700	6.9475	2.980	0.0000	0.0000
2024/12/11	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2046	06/11/2025		Bond Future	126.0644	126.0644	125.8562	125.8562	0.165	0.0000	0.0000
2024/12/11	2046	06/11/2025	125.41 Call	Bond Future	654.3500	0.6544	446.2200	0.4462	31.807	0.0000	0.0000
2024/12/11	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2046	05/02/2026		Bond Future	128.4954	128.4954	128.2852	128.2852	0.164	0.0000	0.0000
2024/12/11	2046	05/02/2026	121.65 Call	Bond Future	6845.4400	6.8454	6635.1500	6.6352	3.072	0.0000	0.0000
2024/12/11	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2050	06/02/2025		Bond Future	121.3670	121.3670	121.9548	121.9548	0.484	0.0000	0.0000
2024/12/11	2050	06/02/2025	115.60 Call	Bond Future	5767.0400	5.7670	6354.7800	6.3548	10.191	0.0000	0.0000
2024/12/11	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2050	08/05/2025		Bond Future	123.8419	123.8419	124.4433	124.4433	0.486	0.0000	0.0000
2024/12/11	2050	08/05/2025	121.16 Call	Bond Future	2681.8700	2.6819	3283.3000	3.2833	22.426	0.0000	0.0000
2024/12/11	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2050	07/08/2025		Bond Future	123.9427	123.9427	124.5663	124.5663	0.503	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	
2024/12/11	2050	07/08/2025	119.89 Call	Bond Future	4052.6900	4.0527	4676.2600	4.6763	15.387	0.0000	0.0000
2024/12/11	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2050	06/11/2025		Bond Future	126.3820	126.3820	127.0199	127.0199	0.505	0.0000	0.0000
2024/12/11	2050	06/11/2025	124.42 Call	Bond Future	1962.0000	1.9620	2599.8900	2.5999	32.512	0.0000	0.0000
2024/12/11	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	2050	05/02/2026		Bond Future	126.3992	126.3992	127.0585	127.0585	0.522	0.0000	0.0000
2024/12/11	2050	05/02/2026	122.82 Call	Bond Future	3579.1700	3.5792	4238.4800	4.2385	18.421	0.0000	0.0000
2024/12/11	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	AL37	06/02/2025		Index Future	1078.0760	1078.0760	1080.0800	1080.0800	0.186	0.0000	0.0000
2024/12/11	AL37	08/05/2025		Index Future	1099.8060	1099.8060	1101.8530	1101.8530	0.186	0.0000	0.0000
2024/12/11	AL37	07/08/2025		Index Future	1121.5670	1121.5670	1123.6600	1123.6600	0.187	0.0000	0.0000
2024/12/11	AL37	06/11/2025		Index Future	1143.4170	1143.4170	1145.5540	1145.5540	0.187	0.0000	0.0000
2024/12/11	AL37	05/02/2026		Index Future	1165.2610	1165.2610	1167.4440	1167.4440	0.187	0.0000	0.0000
2024/12/11	AL7T	06/02/2025		Index Future	1300.9750	1300.9750	1302.3570	1302.3570	0.106	0.0000	0.0000
2024/12/11	AL7T	08/05/2025		Index Future	1327.1970	1327.1970	1328.6110	1328.6110	0.107	0.0000	0.0000
2024/12/11	AL7T	07/08/2025		Index Future	1353.4580	1353.4580	1354.9050	1354.9050	0.107	0.0000	0.0000
2024/12/11	AL7T	06/11/2025		Index Future	1379.8250	1379.8250	1381.3050	1381.3050	0.107	0.0000	0.0000
2024/12/11	AL7T	05/02/2026		Index Future	1406.1860	1406.1860	1407.7000	1407.7000	0.108	0.0000	0.0000
2024/12/11	ALBI	06/02/2025		Index Future	1118.2560	1118.2560	1118.5710	1118.5710	0.028	0.0000	0.0000
2024/12/11	ALBI	08/05/2025		Index Future	1140.7950	1140.7950	1141.1200	1141.1200	0.028	0.0000	0.0000
2024/12/11	ALBI	07/08/2025		Index Future	1163.3680	1163.3680	1163.7030	1163.7030	0.029	0.0000	0.0000
2024/12/11	ALBI	06/11/2025		Index Future	1186.0320	1186.0320	1186.3780	1186.3780	0.029	0.0000	0.0000
2024/12/11	ALBI	05/02/2026		Index Future	1208.6900	1208.6900	1209.0480	1209.0480	0.030	0.0000	0.0000
2024/12/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	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
2024/12/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/11	ES33	06/02/2025		Bond Future	10.9324	84.2611	10.9378	84.2356	0.049	0.0000
2024/12/11	ES33	06/02/2025	13.34 Call	Bond Future	10529.5300	10.5295	10503.9800	10.5040	0.243	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
2024/12/11	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	ES33	08/05/2025		Bond Future	11.0448	82.1793	11.0502	82.1543	0.048	0.0000
2024/12/11	ES33	08/05/2025	12.73 Call	Bond Future	7407.3300	7.4073	7382.3100	7.3823	0.338	0.0000
2024/12/11	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	ES33	07/08/2025		Bond Future	11.1694	83.8225	11.1746	83.7984	0.047	0.0000
2024/12/11	ES33	07/08/2025	13.56 Call	Bond Future	10017.9000	10.0179	9993.7700	9.9938	0.241	0.0000
2024/12/11	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	ES33	06/11/2025		Bond Future	11.3129	81.6737	11.3182	81.6504	0.046	0.0000
2024/12/11	ES33	06/11/2025	12.01 Call	Bond Future	3023.4400	3.0234	3000.1900	3.0002	0.769	0.0000
2024/12/11	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	ES33	05/02/2026		Bond Future	11.4785	83.2453	11.4836	83.2230	0.045	0.0000
2024/12/11	ES33	05/02/2026	11.49 Call	Bond Future	49.8000	0.0498	27.5100	0.0275	44.759	0.0000
2024/12/11	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	ES42	06/02/2025		Bond Future	11.3972	80.8742	11.4083	80.8055	0.097	0.0000
2024/12/11	ES42	06/02/2025	13.71 Call	Bond Future	12480.7000	12.4807	12412.0600	12.4121	0.550	0.0000
2024/12/11	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	ES42	08/05/2025		Bond Future	11.4975	78.2561	11.5088	78.1871	0.099	0.0000
2024/12/11	ES42	08/05/2025	13.25 Call	Bond Future	9625.2000	9.6252	9556.1600	9.5562	0.717	0.0000
2024/12/11	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	ES42	07/08/2025		Bond Future	11.6038	79.8199	11.6153	79.7507	0.099	0.0000
2024/12/11	ES42	07/08/2025	13.79 Call	Bond Future	11547.6800	11.5477	11478.5700	11.4786	0.598	0.0000
2024/12/11	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	ES42	06/11/2025		Bond Future	11.7212	77.1234	11.7329	77.0543	0.100	0.0000
2024/12/11	ES42	06/11/2025	12.39 Call	Bond Future	3789.5400	3.7895	3720.3900	3.7204	1.825	0.0000
2024/12/11	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	ES42	05/02/2026		Bond Future	11.8491	78.6050	11.8611	78.5358	0.101	0.0000
2024/12/11	ES42	05/02/2026	11.85 Call	Bond Future	5.2700	0.0053	0.0000	0.0000	(100.000)	0.0000
2024/12/11	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	63.9100	0.0639	100.000	0.0000
2024/12/11	GOVI	06/02/2025		GOVI	1100.9910	1100.9910	1101.3900	1101.3900	0.036	0.0000
2024/12/11	GOVI	06/02/2025	972.00 Call	GOVI	1289910.0000	128.9910	1293900.0000	129.3900	0.309	0.0000
2024/12/11	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	GOVI	08/05/2025		GOVI	1123.1830	1123.1830	1123.5930	1123.5930	0.037	0.0000
2024/12/11	GOVI	08/05/2025	1,022.00 Call	GOVI	1011830.0000	101.1830	1015930.0000	101.5930	0.405	0.0000
2024/12/11	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/11	GOVI	07/08/2025		GOVI	1145.4070	1145.4070	1145.8290	1145.8290	0.037	0.0000
2024/12/11	GOVI	07/08/2025	1,011.00 Call	GOVI	1344070.0000	134.4070	1348290.0000	134.8290	0.314	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
2024/12/11	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	GOVI	06/11/2025		GOVI	1167.7210	1167.7210	1168.1560	0.037	0.0000	0.0000
2024/12/11	GOVI	06/11/2025	1,112. Call 00	GOVI	557210.0000	55.7210	561560.0000	0.781	0.0000	0.0000
2024/12/11	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	GOVI	05/02/2026		GOVI	1190.0300	1190.0300	1190.4770	0.038	0.0000	0.0000
2024/12/11	GOVI	05/02/2026	1,150. Call 00	GOVI	400300.0000	40.0300	404770.0000	1.117	0.0000	0.0000
2024/12/11	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/11	IGOV	06/02/2025		Index Future	377.0610	377.0610	377.3740	0.083	0.0000	0.0000
2024/12/11	IGOV	08/05/2025		Index Future	384.7530	384.7530	385.0730	0.083	0.0000	0.0000
2024/12/11	IGOV	07/08/2025		Index Future	392.4560	392.4560	392.7840	0.084	0.0000	0.0000
2024/12/11	IGOV	06/11/2025		Index Future	400.1890	400.1890	400.5250	0.084	0.0000	0.0000
2024/12/11	IGOV	05/02/2026		Index Future	407.9210	407.9210	408.2650	0.084	0.0000	0.0000
2024/12/11	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/11	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/12/11	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/12/11	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/12/11	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/12/11	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/12/11	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	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	
2024/12/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/11	R033	06/02/2025		Bond Future	9.8579	104.4405	9.8134	104.6869	0.451	0.0000	0.0000
2024/12/11	R033	06/02/2025	10.33 Call	Bond Future	3069.8600	3.0699	3252.5000	3.2525	5.949	0.0000	0.0000
2024/12/11	R033	06/02/2025	10.33 Put	Bond Future	499.8900	0.4999	436.1600	0.4362	12.749	0.0000	0.0000
2024/12/11	R033	08/05/2025		Bond Future	9.9363	101.4957	9.8895	101.7484	0.471	0.0000	0.0000
2024/12/11	R033	08/05/2025	10.33 Call	Bond Future	3333.0700	3.3331	3496.1700	3.4962	4.893	0.0000	0.0000
2024/12/11	R033	08/05/2025	10.33 Put	Bond Future	1239.2700	1.2393	1149.7100	1.1497	7.227	0.0000	0.0000
2024/12/11	R033	07/08/2025		Bond Future	10.0259	103.5011	9.9766	103.7604	0.492	0.0000	0.0000
2024/12/11	R033	07/08/2025	10.33 Call	Bond Future	3569.5600	3.5696	3722.8400	3.7228	4.294	0.0000	0.0000
2024/12/11	R033	07/08/2025	10.33 Put	Bond Future	1991.1200	1.9911	1885.0500	1.8851	5.327	0.0000	0.0000
2024/12/11	R033	06/11/2025		Bond Future	10.1300	100.4674	10.0778	100.7334	0.515	0.0000	0.0000
2024/12/11	R033	06/11/2025	10.33 Call	Bond Future	3808.7100	3.8087	3955.8500	3.9559	3.863	0.0000	0.0000
2024/12/11	R033	06/11/2025	10.33 Put	Bond Future	2796.7500	2.7968	2677.8700	2.6779	4.251	0.0000	0.0000
2024/12/11	R033	05/02/2026		Bond Future	10.2515	102.3780	10.1964	102.6508	0.538	0.0000	0.0000
2024/12/11	R033	05/02/2026	10.49 Call	Bond Future	4259.9800	4.2600	4412.3800	4.4124	3.577	0.0000	0.0000
2024/12/11	R033	05/02/2026	10.49 Put	Bond Future	3091.7700	3.0918	2971.3900	2.9714	3.894	0.0000	0.0000
2024/12/11	R035	06/02/2025	10.10 Put	Bond Future	1828.8200	1.8288	1787.3000	1.7873	2.270	0.0000	0.0000
2024/12/11	R035	06/02/2025	10.10 Call	Bond Future	961.3900	0.9614	970.8600	0.9709	0.985	0.0000	0.0000
2024/12/11	R035	06/02/2025	11.10 Call	Bond Future	4968.6600	4.9687	5009.0200	5.0090	0.812	0.0000	0.0000
2024/12/11	R035	06/02/2025	11.10 Put	Bond Future	182.6700	0.1827	172.0400	0.1720	5.819	0.0000	0.0000
2024/12/11	R035	06/02/2025	11.30 Call	Bond Future	5966.1000	5.9661	6009.9900	6.0100	0.736	0.0000	0.0000
2024/12/11	R035	06/02/2025	11.30 Put	Bond Future	106.1700	0.1062	99.0700	0.0991	6.687	0.0000	0.0000
2024/12/11	R035	06/02/2025	10.65 Call	Bond Future	2869.4300	2.8694	2897.5200	2.8975	0.979	0.0000	0.0000
2024/12/11	R035	06/02/2025	10.65 Put	Bond Future	567.7400	0.5677	544.8400	0.5448	4.034	0.0000	0.0000
2024/12/11	R035	06/02/2025	10.34 Put	Bond Future	1136.1400	1.1361	1102.4400	1.1024	2.966	0.0000	0.0000
2024/12/11	R035	06/02/2025	10.34 Call	Bond Future	1670.0000	1.6700	1687.2900	1.6873	1.035	0.0000	0.0000
2024/12/11	R035	06/02/2025	10.26 Put	Bond Future	1339.9500	1.3400	1303.4900	1.3035	2.721	0.0000	0.0000
2024/12/11	R035	06/02/2025	10.26 Call	Bond Future	1409.9200	1.4099	1424.4500	1.4245	1.031	0.0000	0.0000
2024/12/11	R035	06/02/2025		Bond Future	10.2480	95.5222	10.2392	95.5732	0.085	0.0000	0.0000
2024/12/11	R035	06/02/2025	12.41 Call	Bond Future	11504.4300	11.5044	11555.0100	11.5550	0.440	0.0000	0.0000
2024/12/11	R035	06/02/2025	12.41 Put	Bond Future	3.3700	0.0034	2.9600	0.0030	12.166	0.0000	0.0000
2024/12/11	R035	08/05/2025		Bond Future	10.3276	92.9360	10.3183	92.9892	0.090	0.0000	0.0000
2024/12/11	R035	08/05/2025	11.78 Call	Bond Future	8158.1500	8.1582	8201.7400	8.2017	0.534	0.0000	0.0000
2024/12/11	R035	08/05/2025	11.78 Put	Bond Future	349.2700	0.3493	339.6300	0.3396	2.760	0.0000	0.0000
2024/12/11	R035	08/05/2025	13.35 Call	Bond Future	15277.5600	15.2776	15329.8500	15.3299	0.342	0.0000	0.0000
2024/12/11	R035	08/05/2025	13.35 Put	Bond Future	19.3400	0.0193	18.4000	0.0184	4.860	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	
2024/12/11	R035	08/05/2025	12.70 Call	Bond Future	12367.9700	12.3680	12418.2200	12.4182	0.406	0.0000	0.0000
2024/12/11	R035	08/05/2025	12.70 Put	Bond Future	77.9500	0.0780	74.9700	0.0750	3.823	0.0000	0.0000
2024/12/11	R035	08/05/2025	11.46 Put	Bond Future	538.4800	0.5385	525.1900	0.5252	2.468	0.0000	0.0000
2024/12/11	R035	08/05/2025	11.46 Call	Bond Future	6707.1200	6.7071	6747.0600	6.7471	0.595	0.0000	0.0000
2024/12/11	R035	08/05/2025	11.70 Call	Bond Future	7792.3200	7.7923	7835.0900	7.8351	0.549	0.0000	0.0000
2024/12/11	R035	08/05/2025	11.70 Put	Bond Future	389.4300	0.3894	378.9700	0.3790	2.686	0.0000	0.0000
2024/12/11	R035	08/05/2025	10.95 Call	Bond Future	4514.5100	4.5145	4546.6100	4.5466	0.711	0.0000	0.0000
2024/12/11	R035	08/05/2025	10.95 Put	Bond Future	1051.9100	1.0519	1030.7800	1.0308	2.009	0.0000	0.0000
2024/12/11	R035	08/05/2025	10.44 Put	Bond Future	1981.5100	1.9815	1950.3800	1.9504	1.571	0.0000	0.0000
2024/12/11	R035	08/05/2025	10.44 Call	Bond Future	2620.2400	2.6202	2642.3400	2.6423	0.843	0.0000	0.0000
2024/12/11	R035	07/08/2025		Bond Future	10.4179	94.7728	10.4079	94.8286	0.096	0.0000	0.0000
2024/12/11	R035	07/08/2025	12.65 Call	Bond Future	11721.1200	11.7211	11769.9700	11.7700	0.417	0.0000	0.0000
2024/12/11	R035	07/08/2025	12.65 Put	Bond Future	320.0800	0.3201	313.1300	0.3131	2.171	0.0000	0.0000
2024/12/11	R035	06/11/2025		Bond Future	10.5235	92.1078	10.5128	92.1662	0.101	0.0000	0.0000
2024/12/11	R035	06/11/2025	11.20 Call	Bond Future	5776.9100	5.7769	5810.8800	5.8109	0.588	0.0000	0.0000
2024/12/11	R035	06/11/2025	11.20 Put	Bond Future	2180.0600	2.1801	2155.6600	2.1557	1.119	0.0000	0.0000
2024/12/11	R035	05/02/2026		Bond Future	10.6454	93.8608	10.6339	93.9218	0.107	0.0000	0.0000
2024/12/11	R035	05/02/2026	10.79 Call	Bond Future	4391.5000	4.3915	4420.4900	4.4205	0.660	0.0000	0.0000
2024/12/11	R035	05/02/2026	10.79 Put	Bond Future	3625.2400	3.6252	3593.2500	3.5933	0.882	0.0000	0.0000
2024/12/11	R038	06/02/2025		Bond Future	10.7692	104.7106	10.7702	104.7030	0.010	0.0000	0.0000
2024/12/11	R038	06/02/2025	11.24 Call	Bond Future	3808.4800	3.8085	3790.9700	3.7910	0.460	0.0000	0.0000
2024/12/11	R038	06/02/2025	11.24 Put	Bond Future	597.4200	0.5974	587.5200	0.5875	1.657	0.0000	0.0000
2024/12/11	R038	08/05/2025		Bond Future	10.8637	101.3295	10.8646	101.3230	0.009	0.0000	0.0000
2024/12/11	R038	08/05/2025	11.24 Call	Bond Future	4219.0300	4.2190	4206.1000	4.2061	0.306	0.0000	0.0000
2024/12/11	R038	08/05/2025	11.24 Put	Bond Future	1687.1000	1.6871	1680.6100	1.6806	0.385	0.0000	0.0000
2024/12/11	R038	07/08/2025		Bond Future	10.9671	103.3314	10.9678	103.3264	0.007	0.0000	0.0000
2024/12/11	R038	07/08/2025	11.24 Call	Bond Future	4551.7600	4.5518	4541.5300	4.5415	0.225	0.0000	0.0000
2024/12/11	R038	07/08/2025	11.24 Put	Bond Future	2741.0400	2.7410	2735.7200	2.7357	0.194	0.0000	0.0000
2024/12/11	R038	06/11/2025		Bond Future	11.0819	99.8526	11.0825	99.8492	0.005	0.0000	0.0000
2024/12/11	R038	06/11/2025	11.24 Call	Bond Future	4967.6400	4.9676	4959.0900	4.9591	0.172	0.0000	0.0000
2024/12/11	R038	06/11/2025	11.24 Put	Bond Future	3934.5000	3.9345	3929.3100	3.9293	0.132	0.0000	0.0000
2024/12/11	R038	06/11/2025	12.33 Call	Bond Future	9555.9200	9.5559	9547.6300	9.5476	0.087	0.0000	0.0000
2024/12/11	R038	06/11/2025	12.33 Put	Bond Future	1810.3500	1.8104	1805.4200	1.8054	0.272	0.0000	0.0000
2024/12/11	R038	06/11/2025	10.98 Put	Bond Future	4717.6600	4.7177	4712.7600	4.7128	0.104	0.0000	0.0000
2024/12/11	R038	06/11/2025	10.98 Call	Bond Future	4042.8900	4.0429	4034.6300	4.0346	0.204	0.0000	0.0000
2024/12/11	R038	05/02/2026		Bond Future	11.2101	101.7507	11.2104	101.7490	0.002	0.0000	0.0000
2024/12/11	R038	05/02/2026	11.44 Call	Bond Future	5750.0300	5.7500	5743.1800	5.7432	0.119	0.0000	0.0000
2024/12/11	R038	05/02/2026	11.44 Put	Bond Future	4284.5900	4.2846	4279.4800	4.2795	0.119	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	
2024/12/11	R053	06/02/2025		Bond Future	11.0380	109.3080	11.0548	109.1567	0.152	0.0000	0.0000
2024/12/11	R053	06/02/2025	12.94 Call	Bond Future	14949.7100	14.9497	14798.2500	14.7983	1.013	0.0000	0.0000
2024/12/11	R053	06/02/2025	12.94 Put	Bond Future	21.9600	0.0220	21.8700	0.0219	0.410	0.0000	0.0000
2024/12/11	R053	08/05/2025		Bond Future	11.1217	105.6422	11.1389	105.4891	0.155	0.0000	0.0000
2024/12/11	R053	08/05/2025	12.64 Call	Bond Future	12655.7300	12.6557	12512.5500	12.5126	1.131	0.0000	0.0000
2024/12/11	R053	08/05/2025	12.64 Put	Bond Future	580.7900	0.5808	590.6400	0.5906	1.696	0.0000	0.0000
2024/12/11	R053	07/08/2025		Bond Future	11.2118	107.7292	11.2295	107.5748	0.158	0.0000	0.0000
2024/12/11	R053	07/08/2025	13.17 Call	Bond Future	15711.7200	15.7117	15569.3900	15.5694	0.906	0.0000	0.0000
2024/12/11	R053	07/08/2025	13.17 Put	Bond Future	816.6500	0.8167	828.6300	0.8286	1.467	0.0000	0.0000
2024/12/11	R053	06/11/2025		Bond Future	11.3105	103.9573	11.3286	103.8016	0.160	0.0000	0.0000
2024/12/11	R053	06/11/2025	11.76 Call	Bond Future	7655.1400	7.6551	7549.0000	7.5490	1.387	0.0000	0.0000
2024/12/11	R053	06/11/2025	11.76 Put	Bond Future	3912.1100	3.9121	3961.6500	3.9617	1.266	0.0000	0.0000
2024/12/11	R053	05/02/2026		Bond Future	11.4188	105.9332	11.4373	105.7764	0.163	0.0000	0.0000
2024/12/11	R053	05/02/2026	11.49 Call	Bond Future	6465.9400	6.4659	6373.5600	6.3736	1.429	0.0000	0.0000
2024/12/11	R053	05/02/2026	11.49 Put	Bond Future	5866.5000	5.8665	5930.9600	5.9310	1.099	0.0000	0.0000
2024/12/11	R186	06/02/2025		Bond Future	8.1829	105.3971	8.1230	105.5011	0.732	0.0000	0.0000
2024/12/11	R186	06/02/2025	9.03 Call	Bond Future	1475.3000	1.4753	1574.3800	1.5744	6.716	0.0000	0.0000
2024/12/11	R186	06/02/2025	9.03 Put	Bond Future	17.3200	0.0173	12.3500	0.0124	28.695	0.0000	0.0000
2024/12/11	R186	08/05/2025		Bond Future	8.1900	107.5207	8.1191	107.6282	0.866	0.0000	0.0000
2024/12/11	R186	08/05/2025	8.47 Call	Bond Future	709.8900	0.7099	779.3600	0.7794	9.786	0.0000	0.0000
2024/12/11	R186	08/05/2025	8.47 Put	Bond Future	287.2300	0.2872	249.1900	0.2492	13.244	0.0000	0.0000
2024/12/11	R186	07/08/2025	10.25 Call	Bond Future	2620.1200	2.6201	2723.3000	2.7233	3.938	0.0000	0.0000
2024/12/11	R186	07/08/2025	10.25 Put	Bond Future	58.6600	0.0587	50.5400	0.0505	13.842	0.0000	0.0000
2024/12/11	R186	07/08/2025	9.22 Put	Bond Future	188.6200	0.1886	165.6100	0.1656	12.199	0.0000	0.0000
2024/12/11	R186	07/08/2025	9.22 Call	Bond Future	1457.6600	1.4577	1545.9500	1.5460	6.057	0.0000	0.0000
2024/12/11	R186	07/08/2025		Bond Future	8.2264	104.3363	8.1400	104.4476	1.049	0.0000	0.0000
2024/12/11	R186	07/08/2025	9.68 Call	Bond Future	1967.4400	1.9674	2063.6800	2.0637	4.892	0.0000	0.0000
2024/12/11	R186	07/08/2025	9.68 Put	Bond Future	118.3300	0.1183	103.2700	0.1033	12.727	0.0000	0.0000
2024/12/11	R186	06/11/2025		Bond Future	8.3061	106.3642	8.1975	106.4793	1.307	0.0000	0.0000
2024/12/11	R186	06/11/2025	8.13 Call	Bond Future	406.0600	0.4061	458.3500	0.4584	12.877	0.0000	0.0000
2024/12/11	R186	06/11/2025	8.13 Put	Bond Future	592.7900	0.5928	529.9800	0.5300	10.596	0.0000	0.0000
2024/12/11	R186	05/02/2026		Bond Future	8.4919	103.0812	8.3480	103.2002	1.695	0.0000	0.0000
2024/12/11	R186	05/02/2026	8.43 Call	Bond Future	459.6000	0.4596	519.1200	0.5191	12.950	0.0000	0.0000
2024/12/11	R186	05/02/2026	8.43 Put	Bond Future	510.7600	0.5108	451.3000	0.4513	11.641	0.0000	0.0000
2024/12/11	R202	06/02/2025		Bond Future	270.0333	270.0333	269.9659	269.9659	0.025	0.0000	0.0000
2024/12/11	R202	06/02/2025	266.79 Call	Bond Future	3243.3200	3.2433	3175.9000	3.1759	2.079	0.0000	0.0000
2024/12/11	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R202	08/05/2025		Bond Future	275.5398	275.5398	275.4747	275.4747	0.024	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	
2024/12/11	R202	08/05/2025	272.31 Call	Bond Future	3229.7800	3.2298	3164.7000	3.1647	2.015	0.0000	0.0000
2024/12/11	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R202	07/08/2025		Bond Future	275.7982	275.7982	275.7537	275.7537	0.016	0.0000	0.0000
2024/12/11	R202	07/08/2025	271.60 Call	Bond Future	4198.2300	4.1982	4153.7000	4.1537	1.061	0.0000	0.0000
2024/12/11	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R202	06/11/2025		Bond Future	281.2273	281.2273	281.1861	281.1861	0.015	0.0000	0.0000
2024/12/11	R202	06/11/2025	275.64 Call	Bond Future	5587.2800	5.5873	5546.1100	5.5461	0.737	0.0000	0.0000
2024/12/11	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R202	05/02/2026		Bond Future	281.2981	281.2981	281.2764	281.2764	0.008	0.0000	0.0000
2024/12/11	R202	05/02/2026	277.82 Call	Bond Future	3478.0600	3.4781	3456.4300	3.4564	0.622	0.0000	0.0000
2024/12/11	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R209	06/02/2025		Bond Future	10.4495	75.0293	10.4563	74.9934	0.066	0.0000	0.0000
2024/12/11	R209	06/02/2025	12.44 Call	Bond Future	9527.3300	9.5273	9491.0800	9.4911	0.380	0.0000	0.0000
2024/12/11	R209	06/02/2025	12.44 Put	Bond Future	5.9500	0.0060	5.6600	0.0057	4.874	0.0000	0.0000
2024/12/11	R209	08/05/2025		Bond Future	10.5286	73.3861	10.5355	73.3504	0.066	0.0000	0.0000
2024/12/11	R209	08/05/2025	11.89 Call	Bond Future	6961.0600	6.9611	6925.5500	6.9256	0.510	0.0000	0.0000
2024/12/11	R209	08/05/2025	11.89 Put	Bond Future	354.8000	0.3548	355.0000	0.3550	0.056	0.0000	0.0000
2024/12/11	R209	07/08/2025		Bond Future	10.6160	74.8362	10.6229	74.8010	0.065	0.0000	0.0000
2024/12/11	R209	07/08/2025	12.68 Call	Bond Future	9915.2000	9.9152	9880.4600	9.8805	0.350	0.0000	0.0000
2024/12/11	R209	07/08/2025	12.68 Put	Bond Future	357.2600	0.3573	357.7400	0.3577	0.134	0.0000	0.0000
2024/12/11	R209	06/11/2025		Bond Future	10.7138	73.1378	10.7208	73.1030	0.065	0.0000	0.0000
2024/12/11	R209	06/11/2025	11.27 Call	Bond Future	4882.0800	4.8821	4854.7700	4.8548	0.559	0.0000	0.0000
2024/12/11	R209	06/11/2025	11.27 Put	Bond Future	2173.5200	2.1735	2180.9600	2.1810	0.342	0.0000	0.0000
2024/12/11	R209	05/02/2026		Bond Future	10.8239	74.5294	10.8308	74.4953	0.064	0.0000	0.0000
2024/12/11	R209	05/02/2026	10.93 Call	Bond Future	4013.4100	4.0134	3990.3000	3.9903	0.576	0.0000	0.0000
2024/12/11	R209	05/02/2026	10.93 Put	Bond Future	3495.8100	3.4958	3506.8800	3.5069	0.317	0.0000	0.0000
2024/12/11	R210	06/02/2025		Bond Future	244.8893	244.8893	244.8190	244.8190	0.029	0.0000	0.0000
2024/12/11	R210	06/02/2025	239.61 Call	Bond Future	5279.2600	5.2793	5208.9800	5.2090	1.331	0.0000	0.0000
2024/12/11	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R210	08/05/2025		Bond Future	246.5167	246.5167	246.4585	246.4585	0.024	0.0000	0.0000
2024/12/11	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R210	08/05/2025	248.03 Put	Bond Future	1513.2600	1.5133	1571.5500	1.5716	3.852	0.0000	0.0000
2024/12/11	R210	07/08/2025		Bond Future	251.4487	251.4487	251.3932	251.3932	0.022	0.0000	0.0000
2024/12/11	R210	07/08/2025	248.44 Call	Bond Future	3008.6600	3.0087	2953.1600	2.9532	1.845	0.0000	0.0000
2024/12/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R210	06/11/2025		Bond Future	252.9676	252.9676	252.9259	252.9259	0.016	0.0000	0.0000
2024/12/11	R210	06/11/2025	252.14 Call	Bond Future	827.6000	0.8276	785.8700	0.7859	5.042	0.0000	0.0000
2024/12/11	R210	06/11/2025	252.14 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	
2024/12/11	R210	05/02/2026		Bond Future	257.8475	257.8475	257.8089	257.8089	0.015	0.0000	0.0000
2024/12/11	R210	05/02/2026	253.10 Call	Bond Future	4747.4500	4.7475	4708.9300	4.7089	0.811	0.0000	0.0000
2024/12/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	R213	06/02/2025		Bond Future	9.3707	92.4066	9.3266	92.5935	0.471	0.0000	0.0000
2024/12/11	R213	06/02/2025	11.35 Call	Bond Future	7918.9600	7.9190	8104.0300	8.1040	2.337	0.0000	0.0000
2024/12/11	R213	06/02/2025	11.35 Put	Bond Future	9.0100	0.0090	7.1000	0.0071	21.199	0.0000	0.0000
2024/12/11	R213	08/05/2025		Bond Future	9.4327	90.7106	9.3859	90.9025	0.496	0.0000	0.0000
2024/12/11	R213	08/05/2025	10.52 Call	Bond Future	4645.5000	4.6455	4807.5100	4.8075	3.487	0.0000	0.0000
2024/12/11	R213	08/05/2025	10.52 Put	Bond Future	324.7200	0.3247	294.7800	0.2948	9.220	0.0000	0.0000
2024/12/11	R213	07/08/2025		Bond Future	9.5079	92.5037	9.4581	92.7009	0.524	0.0000	0.0000
2024/12/11	R213	07/08/2025	11.66 Call	Bond Future	8243.1000	8.2431	8424.2600	8.4243	2.198	0.0000	0.0000
2024/12/11	R213	07/08/2025	11.66 Put	Bond Future	206.5000	0.2065	190.4600	0.1905	7.768	0.0000	0.0000
2024/12/11	R213	06/11/2025		Bond Future	9.6044	90.7475	9.5514	90.9499	0.553	0.0000	0.0000
2024/12/11	R213	06/11/2025	10.05 Call	Bond Future	3354.0300	3.3540	3477.6700	3.4777	3.686	0.0000	0.0000
2024/12/11	R213	06/11/2025	10.05 Put	Bond Future	1676.1800	1.6762	1597.3700	1.5974	4.702	0.0000	0.0000
2024/12/11	R213	05/02/2026		Bond Future	9.7237	92.4757	9.6669	92.6835	0.584	0.0000	0.0000
2024/12/11	R213	05/02/2026	9.89 Call	Bond Future	2885.1300	2.8851	2998.0000	2.9980	3.912	0.0000	0.0000
2024/12/11	R213	05/02/2026	9.89 Put	Bond Future	2279.6700	2.2797	2184.7100	2.1847	4.166	0.0000	0.0000
2024/12/11	R214	06/02/2025	13.63 Call	Bond Future	13405.2200	13.4052	13338.7000	13.3387	0.496	0.0000	0.0000
2024/12/11	R214	06/02/2025	13.63 Put	Bond Future	0.2500	0.0003	0.2300	0.0002	8.000	0.0000	0.0000
2024/12/11	R214	06/02/2025	12.25 Put	Bond Future	39.7600	0.0398	39.3800	0.0394	0.956	0.0000	0.0000
2024/12/11	R214	06/02/2025	12.25 Call	Bond Future	7411.0300	7.4110	7344.1500	7.3442	0.902	0.0000	0.0000
2024/12/11	R214	06/02/2025	11.75 Put	Bond Future	154.2200	0.1542	154.7600	0.1548	0.350	0.0000	0.0000
2024/12/11	R214	06/02/2025	11.75 Call	Bond Future	5080.9400	5.0809	5014.9800	5.0150	1.298	0.0000	0.0000
2024/12/11	R214	06/02/2025		Bond Future	10.8266	70.3343	10.8384	70.2678	0.109	0.0000	0.0000
2024/12/11	R214	06/02/2025	12.71 Call	Bond Future	9504.6200	9.5046	9437.8600	9.4379	0.702	0.0000	0.0000
2024/12/11	R214	06/02/2025	12.71 Put	Bond Future	10.9700	0.0110	10.7100	0.0107	2.370	0.0000	0.0000
2024/12/11	R214	08/05/2025		Bond Future	10.9035	68.4477	10.9155	68.3807	0.110	0.0000	0.0000
2024/12/11	R214	08/05/2025	12.40 Call	Bond Future	7940.8400	7.9408	7876.6700	7.8767	0.808	0.0000	0.0000
2024/12/11	R214	08/05/2025	12.40 Put	Bond Future	307.4900	0.3075	310.2700	0.3103	0.904	0.0000	0.0000
2024/12/11	R214	07/08/2025		Bond Future	10.9880	69.8005	11.0002	69.7334	0.111	0.0000	0.0000
2024/12/11	R214	07/08/2025	12.97 Call	Bond Future	10158.3200	10.1583	10094.8200	10.0948	0.625	0.0000	0.0000
2024/12/11	R214	07/08/2025	12.97 Put	Bond Future	444.8300	0.4448	448.5000	0.4485	0.825	0.0000	0.0000
2024/12/11	R214	06/11/2025		Bond Future	11.0833	67.8563	11.0957	67.7889	0.112	0.0000	0.0000
2024/12/11	R214	06/11/2025	11.64 Call	Bond Future	5305.1100	5.3051	5256.0600	5.2561	0.925	0.0000	0.0000
2024/12/11	R214	06/11/2025	11.64 Put	Bond Future	2381.1200	2.3811	2399.5000	2.3995	0.772	0.0000	0.0000
2024/12/11	R214	05/02/2026		Bond Future	11.1900	69.1478	11.2026	69.0802	0.113	0.0000	0.0000
2024/12/11	R214	05/02/2026	11.26 Call	Bond Future	4205.9700	4.2060	4164.5400	4.1645	0.985	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	
2024/12/11	R214	05/02/2026	11.26 Put	Bond Future	3833.3400	3.8333	3859.5100	3.8595	0.683	0.0000	0.0000
2024/12/11	R248	06/02/2025	10.30 Put	Bond Future	5551.4300	5.5514	5620.1800	5.6202	1.238	0.0000	0.0000
2024/12/11	R248	06/02/2025	10.30 Call	Bond Future	151.4100	0.1514	139.3900	0.1394	7.939	0.0000	0.0000
2024/12/11	R248	06/02/2025	11.00 Put	Bond Future	1786.3500	1.7864	1813.7700	1.8138	1.535	0.0000	0.0000
2024/12/11	R248	06/02/2025	11.00 Call	Bond Future	1545.8700	1.5459	1492.5200	1.4925	3.451	0.0000	0.0000
2024/12/11	R248	06/02/2025	11.70 Call	Bond Future	4799.1000	4.7991	4721.4300	4.7214	1.618	0.0000	0.0000
2024/12/11	R248	06/02/2025	11.70 Put	Bond Future	380.6300	0.3806	383.7300	0.3837	0.814	0.0000	0.0000
2024/12/11	R248	06/02/2025		Bond Future	11.0345	84.9928	11.0461	84.9120	0.105	0.0000	0.0000
2024/12/11	R248	06/02/2025	12.71 Call	Bond Future	10404.8900	10.4049	10323.6300	10.3236	0.781	0.0000	0.0000
2024/12/11	R248	06/02/2025	12.71 Put	Bond Future	28.4700	0.0285	27.9800	0.0280	1.721	0.0000	0.0000
2024/12/11	R248	08/05/2025		Bond Future	11.1153	82.2580	11.1272	82.1766	0.107	0.0000	0.0000
2024/12/11	R248	08/05/2025	12.60 Call	Bond Future	9656.0800	9.6561	9578.4200	9.5784	0.804	0.0000	0.0000
2024/12/11	R248	08/05/2025	12.60 Put	Bond Future	454.6300	0.4546	458.3500	0.4584	0.818	0.0000	0.0000
2024/12/11	R248	07/08/2025		Bond Future	11.2040	83.8836	11.2160	83.8020	0.108	0.0000	0.0000
2024/12/11	R248	07/08/2025	13.21 Call	Bond Future	12436.9700	12.4370	12359.9200	12.3599	0.620	0.0000	0.0000
2024/12/11	R248	07/08/2025	13.21 Put	Bond Future	587.3700	0.5874	591.9600	0.5920	0.781	0.0000	0.0000
2024/12/11	R248	06/11/2025		Bond Future	11.3030	81.0701	11.3152	80.9883	0.109	0.0000	0.0000
2024/12/11	R248	06/11/2025	11.74 Call	Bond Future	5982.3700	5.9824	5924.6600	5.9247	0.965	0.0000	0.0000
2024/12/11	R248	06/11/2025	11.74 Put	Bond Future	3154.4700	3.1545	3178.6300	3.1786	0.766	0.0000	0.0000
2024/12/11	R248	05/02/2026		Bond Future	11.4134	82.6124	11.4259	82.5302	0.110	0.0000	0.0000
2024/12/11	R248	05/02/2026	11.46 Call	Bond Future	5052.0100	5.0520	5002.0000	5.0020	0.990	0.0000	0.0000
2024/12/11	R248	05/02/2026	11.46 Put	Bond Future	4747.1400	4.7471	4779.3000	4.7793	0.677	0.0000	0.0000
2024/12/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

