



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/12/2024 TO 17/12/2024

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
2024/12/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/12/17	2029	06/02/2025		Bond Future	134.9199	134.9199	134.9108	0.007	0.0000	0.0000
2024/12/17	2029	06/02/2025	132.40 Call	Bond Future	2519.8500	2.5199	2510.8100	0.359	0.0000	0.0000
2024/12/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2029	08/05/2025		Bond Future	136.2520	136.2520	136.2432	0.006	0.0000	0.0000
2024/12/17	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2029	08/05/2025	137.85 Put	Bond Future	1598.0400	1.5980	1606.8400	0.551	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	
2024/12/17	2029	07/08/2025		Bond Future	138.9754	138.9754	138.9669	138.9669	0.006	0.0000	0.0000
2024/12/17	2029	07/08/2025	137.41 Call	Bond Future	1565.3800	1.5654	1556.8800	1.5569	0.543	0.0000	0.0000
2024/12/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2029	06/11/2025		Bond Future	140.2557	140.2557	140.2476	140.2476	0.006	0.0000	0.0000
2024/12/17	2029	06/11/2025	139.79 Call	Bond Future	465.7000	0.4657	457.6400	0.4576	1.731	0.0000	0.0000
2024/12/17	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2029	05/02/2026		Bond Future	142.9449	142.9449	142.9372	142.9372	0.005	0.0000	0.0000
2024/12/17	2029	05/02/2026	140.11 Call	Bond Future	2834.8600	2.8349	2827.1800	2.8272	0.271	0.0000	0.0000
2024/12/17	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2030	06/02/2025	8.68 Put	Bond Future	1407.8000	1.4078	1532.4700	1.5325	8.856	0.0000	0.0000
2024/12/17	2030	06/02/2025	8.68 Call	Bond Future	437.5100	0.4375	344.6900	0.3447	21.216	0.0000	0.0000
2024/12/17	2030	06/02/2025	9.18 Put	Bond Future	459.0000	0.4590	503.6400	0.5036	9.725	0.0000	0.0000
2024/12/17	2030	06/02/2025	9.18 Call	Bond Future	1416.1100	1.4161	1243.2600	1.2433	12.206	0.0000	0.0000
2024/12/17	2030	06/02/2025	9.69 Call	Bond Future	2979.8900	2.9799	2769.5800	2.7696	7.058	0.0000	0.0000
2024/12/17	2030	06/02/2025	9.69 Put	Bond Future	105.0300	0.1050	112.2100	0.1122	6.836	0.0000	0.0000
2024/12/17	2030	06/02/2025		Bond Future	8.9302	96.5696	8.9867	96.3521	0.633	0.0000	0.0000
2024/12/17	2030	06/02/2025	10.68 Call	Bond Future	6466.8900	6.4669	6249.1500	6.2492	3.367	0.0000	0.0000
2024/12/17	2030	06/02/2025	10.68 Put	Bond Future	3.3200	0.0033	3.0700	0.0031	7.530	0.0000	0.0000
2024/12/17	2030	08/05/2025	12.28 Call	Bond Future	11275.5700	11.2756	11054.0800	11.0541	1.964	0.0000	0.0000
2024/12/17	2030	08/05/2025	12.28 Put	Bond Future	2.1900	0.0022	2.2600	0.0023	3.196	0.0000	0.0000
2024/12/17	2030	08/05/2025	10.69 Put	Bond Future	99.7300	0.0997	106.3500	0.1064	6.638	0.0000	0.0000
2024/12/17	2030	08/05/2025	10.69 Call	Bond Future	6147.4100	6.1474	5932.4700	5.9325	3.496	0.0000	0.0000
2024/12/17	2030	08/05/2025	11.86 Call	Bond Future	9937.4800	9.9375	9716.2500	9.7163	2.226	0.0000	0.0000
2024/12/17	2030	08/05/2025	11.86 Put	Bond Future	7.2500	0.0073	7.5800	0.0076	4.552	0.0000	0.0000
2024/12/17	2030	08/05/2025	10.31 Put	Bond Future	183.9300	0.1839	197.3000	0.1973	7.269	0.0000	0.0000
2024/12/17	2030	08/05/2025	10.31 Call	Bond Future	4924.4300	4.9244	4716.2400	4.7162	4.228	0.0000	0.0000
2024/12/17	2030	08/05/2025		Bond Future	8.9860	98.5075	9.0461	98.2859	0.669	0.0000	0.0000
2024/12/17	2030	08/05/2025	9.93 Call	Bond Future	3744.8200	3.7448	3548.8200	3.5488	5.234	0.0000	0.0000
2024/12/17	2030	08/05/2025	9.93 Put	Bond Future	334.9100	0.3349	360.4700	0.3605	7.632	0.0000	0.0000
2024/12/17	2030	08/05/2025	8.68 Put	Bond Future	1958.3300	1.9583	2083.9900	2.0840	6.417	0.0000	0.0000
2024/12/17	2030	08/05/2025	8.68 Call	Bond Future	820.0500	0.8201	724.1500	0.7242	11.694	0.0000	0.0000
2024/12/17	2030	08/05/2025	9.18 Put	Bond Future	1021.4600	1.0215	1096.6900	1.0967	7.365	0.0000	0.0000
2024/12/17	2030	08/05/2025	9.18 Call	Bond Future	1734.6000	1.7346	1588.2700	1.5883	8.436	0.0000	0.0000
2024/12/17	2030	08/05/2025	9.99 Call	Bond Future	3926.2900	3.9263	3727.8800	3.7279	5.053	0.0000	0.0000
2024/12/17	2030	08/05/2025	9.99 Put	Bond Future	304.7100	0.3047	327.8600	0.3279	7.597	0.0000	0.0000
2024/12/17	2030	08/05/2025	8.95 Put	Bond Future	1393.7000	1.3937	1491.3000	1.4913	7.003	0.0000	0.0000
2024/12/17	2030	08/05/2025	8.95 Call	Bond Future	1260.6100	1.2606	1136.6500	1.1367	9.833	0.0000	0.0000
2024/12/17	2030	08/05/2025	9.45 Put	Bond Future	693.0200	0.6930	745.9100	0.7459	7.632	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	
2024/12/17	2030	08/05/2025	9.45 Call	Bond Future	2387.9600	2.3880	2219.2900	2.2193	7.063	0.0000	0.0000
2024/12/17	2030	07/08/2025		Bond Future	9.0567	96.4425	9.1209	96.2169	0.708	0.0000	0.0000
2024/12/17	2030	07/08/2025	11.11 Call	Bond Future	7101.6600	7.1017	6887.8800	6.8879	3.010	0.0000	0.0000
2024/12/17	2030	07/08/2025	11.11 Put	Bond Future	189.7800	0.1898	201.5700	0.2016	6.212	0.0000	0.0000
2024/12/17	2030	07/08/2025	12.12 Call	Bond Future	10122.5600	10.1226	9899.2800	9.8993	2.206	0.0000	0.0000
2024/12/17	2030	07/08/2025	12.12 Put	Bond Future	35.8500	0.0359	38.1400	0.0381	6.388	0.0000	0.0000
2024/12/17	2030	07/08/2025	10.48 Put	Bond Future	386.9300	0.3869	411.7000	0.4117	6.402	0.0000	0.0000
2024/12/17	2030	07/08/2025	10.48 Call	Bond Future	5245.1000	5.2451	5044.3000	5.0443	3.828	0.0000	0.0000
2024/12/17	2030	06/11/2025		Bond Future	9.1389	98.3021	9.2073	98.0725	0.749	0.0000	0.0000
2024/12/17	2030	06/11/2025	9.54 Call	Bond Future	2754.9700	2.7550	2604.0000	2.6040	5.480	0.0000	0.0000
2024/12/17	2030	06/11/2025	9.54 Put	Bond Future	1420.0200	1.4200	1498.5700	1.4986	5.532	0.0000	0.0000
2024/12/17	2030	05/02/2026		Bond Future	9.2452	96.1538	9.3187	95.9204	0.795	0.0000	0.0000
2024/12/17	2030	05/02/2026	9.49 Call	Bond Future	2519.9500	2.5200	2379.0900	2.3791	5.590	0.0000	0.0000
2024/12/17	2030	05/02/2026	9.49 Put	Bond Future	1744.9900	1.7450	1837.5800	1.8376	5.306	0.0000	0.0000
2024/12/17	2032	06/02/2025	9.42 Put	Bond Future	1530.2500	1.5303	1647.7200	1.6477	7.677	0.0000	0.0000
2024/12/17	2032	06/02/2025	9.42 Call	Bond Future	727.7600	0.7278	599.3000	0.5993	17.651	0.0000	0.0000
2024/12/17	2032	06/02/2025	9.92 Put	Bond Future	568.1000	0.5681	603.0400	0.6030	6.150	0.0000	0.0000
2024/12/17	2032	06/02/2025	9.92 Call	Bond Future	2183.3000	2.1833	1972.3100	1.9723	9.664	0.0000	0.0000
2024/12/17	2032	06/02/2025	10.61 Call	Bond Future	4945.5600	4.9456	4699.8800	4.6999	4.968	0.0000	0.0000
2024/12/17	2032	06/02/2025	10.61 Put	Bond Future	122.0500	0.1221	122.3000	0.1223	0.205	0.0000	0.0000
2024/12/17	2032	06/02/2025		Bond Future	9.5841	96.2378	9.6348	95.9919	0.529	0.0000	0.0000
2024/12/17	2032	06/02/2025	11.72 Call	Bond Future	9696.9300	9.6969	9450.0700	9.4501	2.546	0.0000	0.0000
2024/12/17	2032	06/02/2025	11.72 Put	Bond Future	6.8900	0.0069	5.9600	0.0060	13.498	0.0000	0.0000
2024/12/17	2032	08/05/2025		Bond Future	9.6549	94.0051	9.7080	93.7545	0.550	0.0000	0.0000
2024/12/17	2032	08/05/2025	10.91 Call	Bond Future	6031.8600	6.0319	5798.2900	5.7983	3.872	0.0000	0.0000
2024/12/17	2032	08/05/2025	10.91 Put	Bond Future	331.5900	0.3316	348.6100	0.3486	5.133	0.0000	0.0000
2024/12/17	2032	08/05/2025	9.42 Put	Bond Future	2398.3600	2.3984	2525.4200	2.5254	5.298	0.0000	0.0000
2024/12/17	2032	08/05/2025	9.42 Call	Bond Future	1279.8500	1.2799	1156.3200	1.1563	9.652	0.0000	0.0000
2024/12/17	2032	08/05/2025	9.92 Put	Bond Future	1298.7500	1.2988	1372.8700	1.3729	5.707	0.0000	0.0000
2024/12/17	2032	08/05/2025	9.92 Call	Bond Future	2541.1900	2.5412	2364.7200	2.3647	6.944	0.0000	0.0000
2024/12/17	2032	08/05/2025	10.97 Call	Bond Future	6265.5200	6.2655	6030.2700	6.0303	3.755	0.0000	0.0000
2024/12/17	2032	08/05/2025	10.97 Put	Bond Future	304.0000	0.3040	319.3400	0.3193	5.046	0.0000	0.0000
2024/12/17	2032	07/08/2025		Bond Future	9.7362	95.8609	9.7920	95.6057	0.572	0.0000	0.0000
2024/12/17	2032	07/08/2025	12.01 Call	Bond Future	9937.4300	9.9374	9691.8300	9.6918	2.471	0.0000	0.0000
2024/12/17	2032	07/08/2025	12.01 Put	Bond Future	207.9100	0.2079	217.4400	0.2174	4.584	0.0000	0.0000
2024/12/17	2032	06/11/2025		Bond Future	9.8352	93.5483	9.8938	93.2886	0.596	0.0000	0.0000
2024/12/17	2032	06/11/2025	10.42 Call	Bond Future	4346.2100	4.3462	4161.7300	4.1617	4.245	0.0000	0.0000
2024/12/17	2032	06/11/2025	10.42 Put	Bond Future	1793.8200	1.7938	1869.0700	1.8691	4.195	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	
2024/12/17	2032	05/02/2026		Bond Future	9.9523	95.3166	10.0140	95.0524	0.620	0.0000	0.0000
2024/12/17	2032	05/02/2026	10.16 Call	Bond Future	3573.4300	3.5734	3412.0100	3.4120	4.517	0.0000	0.0000
2024/12/17	2032	05/02/2026	10.16 Put	Bond Future	2687.2600	2.6873	2790.0900	2.7901	3.827	0.0000	0.0000
2024/12/17	2033	06/02/2025		Bond Future	129.4796	129.4796	129.0932	129.0932	0.298	0.0000	0.0000
2024/12/17	2033	06/02/2025	124.94 Call	Bond Future	4539.6100	4.5396	4153.1900	4.1532	8.512	0.0000	0.0000
2024/12/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2033	08/05/2025		Bond Future	130.6021	130.6021	130.2081	130.2081	0.302	0.0000	0.0000
2024/12/17	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2033	08/05/2025	130.62 Put	Bond Future	17.9100	0.0179	411.8600	0.4119	2,199.609	0.0000	0.0000
2024/12/17	2033	07/08/2025		Bond Future	133.2127	133.2127	132.8114	132.8114	0.301	0.0000	0.0000
2024/12/17	2033	07/08/2025	128.65 Call	Bond Future	4562.7300	4.5627	4161.3900	4.1614	8.796	0.0000	0.0000
2024/12/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2033	06/11/2025		Bond Future	134.2805	134.2805	133.8719	133.8719	0.304	0.0000	0.0000
2024/12/17	2033	06/11/2025	133.14 Call	Bond Future	1140.5400	1.1405	731.9000	0.7319	35.829	0.0000	0.0000
2024/12/17	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2033	05/02/2026		Bond Future	136.8552	136.8552	136.4394	136.4394	0.304	0.0000	0.0000
2024/12/17	2033	05/02/2026	132.88 Call	Bond Future	3975.1900	3.9752	3559.3500	3.5594	10.461	0.0000	0.0000
2024/12/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2037	06/02/2025		Bond Future	10.6346	85.9873	10.6950	85.6259	0.568	0.0000	0.0000
2024/12/17	2037	06/02/2025	12.76 Call	Bond Future	11530.2000	11.5302	11168.4800	11.1685	3.137	0.0000	0.0000
2024/12/17	2037	06/02/2025	12.76 Put	Bond Future	3.6400	0.0036	3.2500	0.0033	10.714	0.0000	0.0000
2024/12/17	2037	08/05/2025	12.55 Put	Bond Future	218.7700	0.2188	231.1000	0.2311	5.636	0.0000	0.0000
2024/12/17	2037	08/05/2025	12.55 Call	Bond Future	10088.1300	10.0881	9732.1100	9.7321	3.529	0.0000	0.0000
2024/12/17	2037	08/05/2025	13.30 Put	Bond Future	58.4200	0.0584	61.1500	0.0612	4.673	0.0000	0.0000
2024/12/17	2037	08/05/2025	13.30 Call	Bond Future	13518.4400	13.5184	13152.8200	13.1528	2.705	0.0000	0.0000
2024/12/17	2037	08/05/2025		Bond Future	10.7264	87.7127	10.7890	87.3443	0.584	0.0000	0.0000
2024/12/17	2037	08/05/2025	12.25 Call	Bond Future	8688.2600	8.6883	8339.8700	8.3399	4.010	0.0000	0.0000
2024/12/17	2037	08/05/2025	12.25 Put	Bond Future	327.3900	0.3274	347.3500	0.3474	6.097	0.0000	0.0000
2024/12/17	2037	08/05/2025	13.35 Put	Bond Future	52.7700	0.0528	55.2100	0.0552	4.624	0.0000	0.0000
2024/12/17	2037	08/05/2025	13.35 Call	Bond Future	13743.3500	13.7434	13377.4400	13.3774	2.662	0.0000	0.0000
2024/12/17	2037	07/08/2025		Bond Future	10.8285	85.1837	10.8936	84.8084	0.601	0.0000	0.0000
2024/12/17	2037	07/08/2025	13.01 Call	Bond Future	11786.3200	11.7863	11431.2100	11.4312	3.013	0.0000	0.0000
2024/12/17	2037	07/08/2025	13.01 Put	Bond Future	375.1900	0.3752	395.3800	0.3954	5.381	0.0000	0.0000
2024/12/17	2037	07/08/2025	12.17 Call	Bond Future	8185.0100	8.1850	7858.9600	7.8590	3.984	0.0000	0.0000
2024/12/17	2037	07/08/2025	12.17 Put	Bond Future	895.2900	0.8953	944.5400	0.9445	5.501	0.0000	0.0000
2024/12/17	2037	07/08/2025	11.42 Call	Bond Future	5122.8400	5.1228	4846.0900	4.8461	5.402	0.0000	0.0000
2024/12/17	2037	07/08/2025	11.42 Put	Bond Future	1795.2000	1.7952	1893.7500	1.8938	5.490	0.0000	0.0000
2024/12/17	2037	07/08/2025	10.55 Put	Bond Future	3878.8000	3.8788	4071.7100	4.0717	4.973	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	
2024/12/17	2037	07/08/2025	10.55 Call	Bond Future	2246.2800	2.2463	2063.8900	2.0639	8.120	0.0000	0.0000
2024/12/17	2037	07/08/2025	10.64 Put	Bond Future	3592.6000	3.5926	3774.2300	3.7742	5.056	0.0000	0.0000
2024/12/17	2037	07/08/2025	10.64 Call	Bond Future	2492.3500	2.4924	2298.6800	2.2987	7.771	0.0000	0.0000
2024/12/17	2037	07/08/2025	11.82 Call	Bond Future	6717.2800	6.7173	6410.7300	6.4107	4.564	0.0000	0.0000
2024/12/17	2037	07/08/2025	11.82 Put	Bond Future	1241.9800	1.2420	1310.7300	1.3107	5.536	0.0000	0.0000
2024/12/17	2037	07/08/2025	11.07 Call	Bond Future	3844.3400	3.8443	3601.0000	3.6010	6.330	0.0000	0.0000
2024/12/17	2037	07/08/2025	11.07 Put	Bond Future	2463.2700	2.4633	2595.2300	2.5952	5.357	0.0000	0.0000
2024/12/17	2037	07/08/2025	10.34 Put	Bond Future	4622.3300	4.6223	4842.0200	4.8420	4.753	0.0000	0.0000
2024/12/17	2037	07/08/2025	10.34 Call	Bond Future	1729.9700	1.7300	1574.3600	1.5744	8.995	0.0000	0.0000
2024/12/17	2037	06/11/2025		Bond Future	10.9353	86.8254	11.0028	86.4432	0.618	0.0000	0.0000
2024/12/17	2037	06/11/2025	11.63 Call	Bond Future	6062.8000	6.0628	5785.7200	5.7857	4.570	0.0000	0.0000
2024/12/17	2037	06/11/2025	11.63 Put	Bond Future	2244.0800	2.2441	2349.1800	2.3492	4.683	0.0000	0.0000
2024/12/17	2037	05/02/2026		Bond Future	11.0560	84.2086	11.1263	83.8195	0.635	0.0000	0.0000
2024/12/17	2037	05/02/2026	11.20 Call	Bond Future	4723.5600	4.7236	4489.9000	4.4899	4.947	0.0000	0.0000
2024/12/17	2037	05/02/2026	11.20 Put	Bond Future	3928.6700	3.9287	4084.0400	4.0840	3.955	0.0000	0.0000
2024/12/17	2038	06/02/2025		Bond Future	140.1323	140.1323	139.4402	139.4402	0.494	0.0000	0.0000
2024/12/17	2038	06/02/2025	135.23 Call	Bond Future	4902.3000	4.9023	4210.2400	4.2102	14.117	0.0000	0.0000
2024/12/17	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2038	08/05/2025		Bond Future	142.9789	142.9789	142.2731	142.2731	0.494	0.0000	0.0000
2024/12/17	2038	08/05/2025	139.68 Call	Bond Future	3298.8800	3.2989	2593.0600	2.5931	21.396	0.0000	0.0000
2024/12/17	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2038	07/08/2025		Bond Future	143.7104	143.7104	142.9910	142.9910	0.501	0.0000	0.0000
2024/12/17	2038	07/08/2025	139.56 Call	Bond Future	4150.4400	4.1504	3430.9900	3.4310	17.334	0.0000	0.0000
2024/12/17	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2038	06/11/2025		Bond Future	146.5179	146.5179	145.7851	145.7851	0.500	0.0000	0.0000
2024/12/17	2038	06/11/2025	143.88 Call	Bond Future	2637.9000	2.6379	1905.0800	1.9051	27.780	0.0000	0.0000
2024/12/17	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2038	05/02/2026		Bond Future	147.1612	147.1612	146.4148	146.4148	0.507	0.0000	0.0000
2024/12/17	2038	05/02/2026	143.20 Call	Bond Future	3961.2100	3.9612	3214.7800	3.2148	18.843	0.0000	0.0000
2024/12/17	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2040	06/02/2025	11.00 Put	Bond Future	1337.0300	1.3370	1465.4000	1.4654	9.601	0.0000	0.0000
2024/12/17	2040	06/02/2025	11.00 Call	Bond Future	1714.4800	1.7145	1452.0900	1.4521	15.304	0.0000	0.0000
2024/12/17	2040	06/02/2025	11.70 Call	Bond Future	4976.5300	4.9765	4602.4500	4.6025	7.517	0.0000	0.0000
2024/12/17	2040	06/02/2025	11.70 Put	Bond Future	250.4000	0.2504	267.0800	0.2671	6.661	0.0000	0.0000
2024/12/17	2040	06/02/2025	12.20 Call	Bond Future	7693.5700	7.6936	7303.7900	7.3038	5.066	0.0000	0.0000
2024/12/17	2040	06/02/2025	12.20 Put	Bond Future	63.2000	0.0632	64.1800	0.0642	1.551	0.0000	0.0000
2024/12/17	2040	06/02/2025		Bond Future	10.9418	86.1223	11.0021	85.7315	0.551	0.0000	0.0000
2024/12/17	2040	06/02/2025	12.95 Call	Bond Future	11703.8800	11.7039	11312.5200	11.3125	3.344	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
2024/12/17	2040	06/02/2025	12.95 Put	Bond Future	7.0000	0.0070	6.4000	0.0064	8.571	0.0000	0.0000
2024/12/17	2040	08/05/2025		Bond Future	11.0365	87.8503	11.0989	87.4520	0.566	0.0000	0.0000
2024/12/17	2040	08/05/2025	12.63 Call	Bond Future	9695.7400	9.6957	9317.4000	9.3174	3.902	0.0000	0.0000
2024/12/17	2040	08/05/2025	12.63 Put	Bond Future	344.9300	0.3449	364.9400	0.3649	5.801	0.0000	0.0000
2024/12/17	2040	08/05/2025	12.75 Put	Bond Future	295.4200	0.2954	312.0300	0.3120	5.623	0.0000	0.0000
2024/12/17	2040	08/05/2025	12.75 Call	Bond Future	10286.5100	10.2865	9904.7700	9.9048	3.711	0.0000	0.0000
2024/12/17	2040	08/05/2025	13.50 Put	Bond Future	86.5900	0.0866	90.6900	0.0907	4.735	0.0000	0.0000
2024/12/17	2040	08/05/2025	13.50 Call	Bond Future	13897.1900	13.8972	13502.9400	13.5029	2.837	0.0000	0.0000
2024/12/17	2040	08/05/2025	13.43 Put	Bond Future	98.8300	0.0988	103.5900	0.1036	4.816	0.0000	0.0000
2024/12/17	2040	08/05/2025	13.43 Call	Bond Future	13565.7900	13.5658	13172.2000	13.1722	2.901	0.0000	0.0000
2024/12/17	2040	07/08/2025		Bond Future	11.1409	85.0734	11.2057	84.6675	0.581	0.0000	0.0000
2024/12/17	2040	07/08/2025	13.29 Call	Bond Future	12496.2600	12.4963	12113.7300	12.1137	3.061	0.0000	0.0000
2024/12/17	2040	07/08/2025	13.29 Put	Bond Future	445.1500	0.4452	468.4800	0.4685	5.241	0.0000	0.0000
2024/12/17	2040	06/11/2025		Bond Future	11.2490	86.7126	11.3161	86.2993	0.596	0.0000	0.0000
2024/12/17	2040	06/11/2025	11.84 Call	Bond Future	6220.5300	6.2205	5928.4400	5.9284	4.696	0.0000	0.0000
2024/12/17	2040	06/11/2025	11.84 Put	Bond Future	2681.4200	2.6814	2802.6700	2.8027	4.522	0.0000	0.0000
2024/12/17	2040	05/02/2026		Bond Future	11.3701	83.8428	11.4398	83.4220	0.612	0.0000	0.0000
2024/12/17	2040	05/02/2026	11.49 Call	Bond Future	5030.4200	5.0304	4778.7600	4.7788	5.003	0.0000	0.0000
2024/12/17	2040	05/02/2026	11.49 Put	Bond Future	4307.9800	4.3080	4477.1200	4.4771	3.926	0.0000	0.0000
2024/12/17	2044	06/02/2025	11.50 Call	Bond Future	3472.7800	3.4728	3095.2700	3.0953	10.871	0.0000	0.0000
2024/12/17	2044	06/02/2025	11.50 Put	Bond Future	602.3400	0.6023	661.7600	0.6618	9.865	0.0000	0.0000
2024/12/17	2044	06/02/2025	11.15 Put	Bond Future	1318.1800	1.3182	1456.7200	1.4567	10.510	0.0000	0.0000
2024/12/17	2044	06/02/2025	11.15 Call	Bond Future	1919.0400	1.9190	1620.6500	1.6207	15.549	0.0000	0.0000
2024/12/17	2044	06/02/2025	10.65 Put	Bond Future	3336.8900	3.3369	3639.6700	3.6397	9.074	0.0000	0.0000
2024/12/17	2044	06/02/2025	10.65 Call	Bond Future	509.1900	0.5092	375.0400	0.3750	26.346	0.0000	0.0000
2024/12/17	2044	06/02/2025	13.75 Call	Bond Future	15271.7300	15.2717	14834.7200	14.8347	2.862	0.0000	0.0000
2024/12/17	2044	06/02/2025	13.75 Put	Bond Future	0.5000	0.0005	0.4200	0.0004	16.000	0.0000	0.0000
2024/12/17	2044	06/02/2025	12.50 Put	Bond Future	44.1200	0.0441	44.6700	0.0447	1.247	0.0000	0.0000
2024/12/17	2044	06/02/2025	12.50 Call	Bond Future	8861.6800	8.8617	8425.3000	8.4253	4.924	0.0000	0.0000
2024/12/17	2044	06/02/2025	12.00 Put	Bond Future	171.9400	0.1719	183.2400	0.1832	6.572	0.0000	0.0000
2024/12/17	2044	06/02/2025	12.00 Call	Bond Future	6111.1000	6.1111	5685.4700	5.6855	6.965	0.0000	0.0000
2024/12/17	2044	06/02/2025		Bond Future	11.0600	82.0836	11.1253	81.6466	0.591	0.0000	0.0000
2024/12/17	2044	06/02/2025	13.02 Call	Bond Future	11634.5700	11.6346	11197.0800	11.1971	3.760	0.0000	0.0000
2024/12/17	2044	06/02/2025	13.02 Put	Bond Future	10.1300	0.0101	9.5700	0.0096	5.528	0.0000	0.0000
2024/12/17	2044	08/05/2025		Bond Future	11.1508	83.7305	11.2184	83.2851	0.606	0.0000	0.0000
2024/12/17	2044	08/05/2025	12.72 Call	Bond Future	9763.3400	9.7633	9342.6400	9.3426	4.309	0.0000	0.0000
2024/12/17	2044	08/05/2025	12.72 Put	Bond Future	357.6200	0.3576	382.3500	0.3824	6.915	0.0000	0.0000
2024/12/17	2044	08/05/2025	Call	Bond Future	11.9300	0.0119	8.2300	0.0082	31.014	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	
2024/12/17	2044	08/05/2025	Put	Bond Future	16281.3900	16.2814	16723.1200	16.7231	2.713	0.0000	0.0000
2024/12/17	2044	08/05/2025	12.40 Call	Bond Future	8176.6400	8.1766	7770.4800	7.7705	4.967	0.0000	0.0000
2024/12/17	2044	08/05/2025	12.40 Put	Bond Future	540.1200	0.5401	579.3900	0.5794	7.271	0.0000	0.0000
2024/12/17	2044	08/05/2025	11.65 Call	Bond Future	4607.1700	4.6072	4268.1000	4.2681	7.360	0.0000	0.0000
2024/12/17	2044	08/05/2025	11.65 Put	Bond Future	1408.2300	1.4082	1514.5900	1.5146	7.553	0.0000	0.0000
2024/12/17	2044	08/05/2025	10.92 Put	Bond Future	3396.8000	3.3968	3628.4800	3.6285	6.821	0.0000	0.0000
2024/12/17	2044	08/05/2025	10.92 Call	Bond Future	1846.4000	1.8464	1632.6500	1.6327	11.577	0.0000	0.0000
2024/12/17	2044	07/08/2025		Bond Future	11.2504	80.9975	11.3204	80.5436	0.622	0.0000	0.0000
2024/12/17	2044	07/08/2025	13.34 Call	Bond Future	12470.0100	12.4700	12046.0700	12.0461	3.400	0.0000	0.0000
2024/12/17	2044	07/08/2025	13.34 Put	Bond Future	510.4700	0.5105	540.4300	0.5404	5.869	0.0000	0.0000
2024/12/17	2044	06/11/2025		Bond Future	11.3529	82.5582	11.4253	82.0958	0.638	0.0000	0.0000
2024/12/17	2044	06/11/2025	11.88 Call	Bond Future	6220.3800	6.2204	5901.0600	5.9011	5.133	0.0000	0.0000
2024/12/17	2044	06/11/2025	11.88 Put	Bond Future	2950.9400	2.9509	3093.9800	3.0940	4.847	0.0000	0.0000
2024/12/17	2044	05/02/2026		Bond Future	11.4670	79.7350	11.5421	79.2642	0.655	0.0000	0.0000
2024/12/17	2044	05/02/2026	11.56 Call	Bond Future	5167.1000	5.1671	4888.7900	4.8888	5.386	0.0000	0.0000
2024/12/17	2044	05/02/2026	11.56 Put	Bond Future	4584.7900	4.5848	4777.2500	4.7773	4.198	0.0000	0.0000
2024/12/17	2046	06/02/2025		Bond Future	122.8533	122.8533	121.9306	121.9306	0.751	0.0000	0.0000
2024/12/17	2046	06/02/2025	114.01 Call	Bond Future	8843.2600	8.8433	7920.5900	7.9206	10.434	0.0000	0.0000
2024/12/17	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2046	08/05/2025		Bond Future	123.1354	123.1354	122.1943	122.1943	0.764	0.0000	0.0000
2024/12/17	2046	08/05/2025	121.97 Call	Bond Future	1165.4100	1.1654	224.2500	0.2243	80.758	0.0000	0.0000
2024/12/17	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2046	07/08/2025		Bond Future	125.5963	125.5963	124.6367	124.6367	0.764	0.0000	0.0000
2024/12/17	2046	07/08/2025	118.69 Call	Bond Future	6906.3400	6.9063	5946.7000	5.9467	13.895	0.0000	0.0000
2024/12/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2046	06/11/2025		Bond Future	125.7941	125.7941	124.8162	124.8162	0.777	0.0000	0.0000
2024/12/17	2046	06/11/2025	125.41 Call	Bond Future	384.0900	0.3841	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/12/17	2046	06/11/2025	125.41 Put	Bond Future	0.0000	0.0000	593.8000	0.5938	100.000	0.0000	0.0000
2024/12/17	2046	05/02/2026		Bond Future	128.2044	128.2044	127.2083	127.2083	0.777	0.0000	0.0000
2024/12/17	2046	05/02/2026	121.65 Call	Bond Future	6554.3700	6.5544	5558.2800	5.5583	15.197	0.0000	0.0000
2024/12/17	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2050	06/02/2025		Bond Future	122.3443	122.3443	123.8510	123.8510	1.232	0.0000	0.0000
2024/12/17	2050	06/02/2025	115.60 Call	Bond Future	6744.2600	6.7443	8251.0200	8.2510	22.341	0.0000	0.0000
2024/12/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2050	08/05/2025		Bond Future	124.8296	124.8296	126.3674	126.3674	1.232	0.0000	0.0000
2024/12/17	2050	08/05/2025	121.16 Call	Bond Future	3669.5500	3.6696	5207.4400	5.2074	41.909	0.0000	0.0000
2024/12/17	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2050	07/08/2025		Bond Future	124.9561	124.9561	126.5251	126.5251	1.256	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	
2024/12/17	2050	07/08/2025	119.89 Call	Bond Future	5066.0900	5.0661	6635.0900	6.6351	30.971	0.0000	0.0000
2024/12/17	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2050	06/11/2025		Bond Future	127.3972	127.3972	128.9976	128.9976	1.256	0.0000	0.0000
2024/12/17	2050	06/11/2025	124.42 Call	Bond Future	2977.1900	2.9772	4577.6400	4.5776	53.757	0.0000	0.0000
2024/12/17	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	2050	05/02/2026		Bond Future	127.4257	127.4257	129.0576	129.0576	1.281	0.0000	0.0000
2024/12/17	2050	05/02/2026	122.82 Call	Bond Future	4605.7400	4.6057	6237.6000	6.2376	35.431	0.0000	0.0000
2024/12/17	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	AL37	06/02/2025		Index Future	1080.1820	1080.1820	1077.8570	1077.8570	0.215	0.0000	0.0000
2024/12/17	AL37	08/05/2025		Index Future	1101.8610	1101.8610	1099.5010	1099.5010	0.214	0.0000	0.0000
2024/12/17	AL37	07/08/2025		Index Future	1123.6280	1123.6280	1121.2370	1121.2370	0.213	0.0000	0.0000
2024/12/17	AL37	06/11/2025		Index Future	1145.3410	1145.3410	1142.9220	1142.9220	0.211	0.0000	0.0000
2024/12/17	AL37	05/02/2026		Index Future	1167.0670	1167.0670	1164.6200	1164.6200	0.210	0.0000	0.0000
2024/12/17	AL7T	06/02/2025		Index Future	1303.0970	1303.0970	1299.1110	1299.1110	0.306	0.0000	0.0000
2024/12/17	AL7T	08/05/2025		Index Future	1329.2490	1329.2490	1325.1980	1325.1980	0.305	0.0000	0.0000
2024/12/17	AL7T	07/08/2025		Index Future	1355.5080	1355.5080	1351.3960	1351.3960	0.303	0.0000	0.0000
2024/12/17	AL7T	06/11/2025		Index Future	1381.7020	1381.7020	1377.5320	1377.5320	0.302	0.0000	0.0000
2024/12/17	AL7T	05/02/2026		Index Future	1407.9120	1407.9120	1403.6840	1403.6840	0.300	0.0000	0.0000
2024/12/17	ALBI	06/02/2025		Index Future	1120.0840	1120.0840	1116.5730	1116.5730	0.313	0.0000	0.0000
2024/12/17	ALBI	08/05/2025		Index Future	1142.5640	1142.5640	1138.9950	1138.9950	0.312	0.0000	0.0000
2024/12/17	ALBI	07/08/2025		Index Future	1165.1340	1165.1340	1161.5120	1161.5120	0.311	0.0000	0.0000
2024/12/17	ALBI	06/11/2025		Index Future	1187.6500	1187.6500	1183.9750	1183.9750	0.309	0.0000	0.0000
2024/12/17	ALBI	05/02/2026		Index Future	1210.1790	1210.1790	1206.4530	1206.4530	0.308	0.0000	0.0000
2024/12/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	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
2024/12/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2024/12/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2024/12/17	ES33	06/02/2025		Bond Future	10.9162	84.3391	10.9713	84.0753	0.505	0.0000
2024/12/17	ES33	06/02/2025	13.34 Call	Bond Future	10607.5400	10.6075	10343.7300	10.3437	2.487	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
2024/12/17	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	ES33	08/05/2025		Bond Future	11.0291	82.2527	11.0867	81.9838	0.522	0.0000
2024/12/17	ES33	08/05/2025	12.73 Call	Bond Future	7480.7400	7.4807	7211.8200	7.2118	3.595	0.0000
2024/12/17	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	ES33	07/08/2025		Bond Future	11.1533	83.8959	11.2134	83.6220	0.539	0.0000
2024/12/17	ES33	07/08/2025	13.56 Call	Bond Future	10091.2800	10.0913	9817.3500	9.8174	2.715	0.0000
2024/12/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	ES33	06/11/2025		Bond Future	11.2988	81.7366	11.3616	81.4577	0.556	0.0000
2024/12/17	ES33	06/11/2025	12.01 Call	Bond Future	3086.4100	3.0864	2807.4600	2.8075	9.038	0.0000
2024/12/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	ES33	05/02/2026		Bond Future	11.4659	83.2995	11.5317	83.0155	0.574	0.0000
2024/12/17	ES33	05/02/2026	11.49 Call	Bond Future	104.0000	0.1040	0.0000	0.0000	(100.000)	0.0000
2024/12/17	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	179.9300	0.1799	100.000	0.0000
2024/12/17	ES42	06/02/2025		Bond Future	11.3663	81.0655	11.4316	80.6616	0.574	0.0000
2024/12/17	ES42	06/02/2025	13.71 Call	Bond Future	12671.9800	12.6720	12268.0800	12.2681	3.187	0.0000
2024/12/17	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	ES42	08/05/2025		Bond Future	11.4665	78.4451	11.5341	78.0332	0.590	0.0000
2024/12/17	ES42	08/05/2025	13.25 Call	Bond Future	9814.2400	9.8142	9402.3500	9.4024	4.197	0.0000
2024/12/17	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	ES42	07/08/2025		Bond Future	11.5719	80.0114	11.6419	79.5916	0.605	0.0000
2024/12/17	ES42	07/08/2025	13.79 Call	Bond Future	11739.1900	11.7392	11319.4000	11.3194	3.576	0.0000
2024/12/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	ES42	06/11/2025		Bond Future	11.6900	77.3072	11.7626	76.8795	0.621	0.0000
2024/12/17	ES42	06/11/2025	12.39 Call	Bond Future	3973.2900	3.9733	3545.6100	3.5456	10.764	0.0000
2024/12/17	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	ES42	05/02/2026		Bond Future	11.8184	78.7828	11.8937	78.3473	0.637	0.0000
2024/12/17	ES42	05/02/2026	11.85 Call	Bond Future	183.0700	0.1831	0.0000	0.0000	(100.000)	0.0000
2024/12/17	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	252.4500	0.2525	100.000	0.0000
2024/12/17	GOVI	06/02/2025		GOVI	1102.7960	1102.7960	1099.3910	1099.3910	0.309	0.0000
2024/12/17	GOVI	06/02/2025	972.00 Call	GOVI	1307960.0000	130.7960	1273910.0000	127.3910	2.603	0.0000
2024/12/17	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	GOVI	08/05/2025		GOVI	1124.9280	1124.9280	1121.4680	1121.4680	0.308	0.0000
2024/12/17	GOVI	08/05/2025	1,022.00 Call	GOVI	1029280.0000	102.9280	994680.0000	99.4680	3.362	0.0000
2024/12/17	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/12/17	GOVI	07/08/2025		GOVI	1147.1500	1147.1500	1143.6380	1143.6380	0.306	0.0000
2024/12/17	GOVI	07/08/2025	1,011.00 Call	GOVI	1361500.0000	136.1500	1326380.0000	132.6380	2.580	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
2024/12/17	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	GOVI	06/11/2025		GOVI	1169.3180	1169.3180	1165.7560	0.305	0.0000	0.0000
2024/12/17	GOVI	06/11/2025	1,112. Call 00	GOVI	573180.0000	57.3180	537560.0000	6.214	0.0000	0.0000
2024/12/17	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	GOVI	05/02/2026		GOVI	1191.4990	1191.4990	1187.8880	0.303	0.0000	0.0000
2024/12/17	GOVI	05/02/2026	1,150. Call 00	GOVI	414990.0000	41.4990	378880.0000	8.701	0.0000	0.0000
2024/12/17	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/12/17	IGOV	06/02/2025		Index Future	377.2880	377.2880	375.7450	0.409	0.0000	0.0000
2024/12/17	IGOV	08/05/2025		Index Future	384.9520	384.9520	383.3820	0.408	0.0000	0.0000
2024/12/17	IGOV	07/08/2025		Index Future	392.6460	392.6460	391.0510	0.406	0.0000	0.0000
2024/12/17	IGOV	06/11/2025		Index Future	400.3220	400.3220	398.7020	0.405	0.0000	0.0000
2024/12/17	IGOV	05/02/2026		Index Future	408.0030	408.0030	406.3570	0.403	0.0000	0.0000
2024/12/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/12/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/12/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/12/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/12/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/12/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/12/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/12/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/12/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/12/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/12/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/12/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/12/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/12/17	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	0.000	0.0000	0.0000
2024/12/17	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2024/12/17	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2024/12/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2024/12/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2024/12/17	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	
2024/12/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/12/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/12/17	R033	06/02/2025		Bond Future	9.8441	104.5167	9.8946	104.2373	0.513	0.0000	0.0000
2024/12/17	R033	06/02/2025	10.33 Call	Bond Future	3123.3600	3.1234	2867.9400	2.8679	8.178	0.0000	0.0000
2024/12/17	R033	06/02/2025	10.33 Put	Bond Future	477.2300	0.4772	501.2200	0.5012	5.027	0.0000	0.0000
2024/12/17	R033	08/05/2025		Bond Future	9.9234	101.5656	9.9762	101.2809	0.533	0.0000	0.0000
2024/12/17	R033	08/05/2025	10.33 Call	Bond Future	3423.8000	3.4238	3209.1900	3.2092	6.268	0.0000	0.0000
2024/12/17	R033	08/05/2025	10.33 Put	Bond Future	1260.0900	1.2601	1330.1900	1.3302	5.563	0.0000	0.0000
2024/12/17	R033	07/08/2025		Bond Future	10.0127	103.5705	10.0680	103.2806	0.553	0.0000	0.0000
2024/12/17	R033	07/08/2025	10.33 Call	Bond Future	3613.4700	3.6135	3416.9300	3.4169	5.439	0.0000	0.0000
2024/12/17	R033	07/08/2025	10.33 Put	Bond Future	1965.6000	1.9656	2058.9900	2.0590	4.751	0.0000	0.0000
2024/12/17	R033	06/11/2025		Bond Future	10.1190	100.5234	10.1770	100.2282	0.573	0.0000	0.0000
2024/12/17	R033	06/11/2025	10.33 Call	Bond Future	3810.6600	3.8107	3625.3100	3.6253	4.864	0.0000	0.0000
2024/12/17	R033	06/11/2025	10.33 Put	Bond Future	2742.7500	2.7428	2852.5500	2.8526	4.003	0.0000	0.0000
2024/12/17	R033	05/02/2026		Bond Future	10.2425	102.4227	10.3034	102.1224	0.595	0.0000	0.0000
2024/12/17	R033	05/02/2026	10.49 Call	Bond Future	4272.5600	4.2726	4085.8900	4.0859	4.369	0.0000	0.0000
2024/12/17	R033	05/02/2026	10.49 Put	Bond Future	3059.6700	3.0597	3173.3100	3.1733	3.714	0.0000	0.0000
2024/12/17	R035	06/02/2025	10.10 Put	Bond Future	1681.3100	1.6813	1844.0500	1.8441	9.679	0.0000	0.0000
2024/12/17	R035	06/02/2025	10.10 Call	Bond Future	1017.4700	1.0175	827.4500	0.8275	18.676	0.0000	0.0000
2024/12/17	R035	06/02/2025	11.10 Call	Bond Future	5139.3700	5.1394	4795.3600	4.7954	6.694	0.0000	0.0000
2024/12/17	R035	06/02/2025	11.10 Put	Bond Future	149.7900	0.1498	158.5400	0.1585	5.842	0.0000	0.0000
2024/12/17	R035	06/02/2025	11.30 Call	Bond Future	6148.2200	6.1482	5798.6400	5.7986	5.686	0.0000	0.0000
2024/12/17	R035	06/02/2025	11.30 Put	Bond Future	84.7000	0.0847	87.8800	0.0879	3.754	0.0000	0.0000
2024/12/17	R035	06/02/2025	10.65 Call	Bond Future	2998.1300	2.9981	2690.1500	2.6902	10.272	0.0000	0.0000
2024/12/17	R035	06/02/2025	10.65 Put	Bond Future	492.8500	0.4929	537.6300	0.5376	9.086	0.0000	0.0000
2024/12/17	R035	06/02/2025	10.34 Put	Bond Future	1020.7900	1.0208	1121.7200	1.1217	9.887	0.0000	0.0000
2024/12/17	R035	06/02/2025	10.34 Call	Bond Future	1758.2400	1.7582	1506.4100	1.5064	14.323	0.0000	0.0000
2024/12/17	R035	06/02/2025	10.26 Put	Bond Future	1213.6200	1.2136	1333.7100	1.3337	9.895	0.0000	0.0000
2024/12/17	R035	06/02/2025	10.26 Call	Bond Future	1487.1800	1.4872	1254.5100	1.2545	15.645	0.0000	0.0000
2024/12/17	R035	06/02/2025		Bond Future	10.2131	95.7258	10.2736	95.3730	0.593	0.0000	0.0000
2024/12/17	R035	06/02/2025	12.41 Call	Bond Future	11706.9100	11.7069	11353.8700	11.3539	3.016	0.0000	0.0000
2024/12/17	R035	06/02/2025	12.41 Put	Bond Future	2.2600	0.0023	1.9800	0.0020	12.389	0.0000	0.0000
2024/12/17	R035	08/05/2025		Bond Future	10.2925	93.1367	10.3555	92.7772	0.612	0.0000	0.0000
2024/12/17	R035	08/05/2025	11.78 Call	Bond Future	8331.0300	8.3310	7991.8400	7.9918	4.071	0.0000	0.0000
2024/12/17	R035	08/05/2025	11.78 Put	Bond Future	321.4900	0.3215	341.8000	0.3418	6.317	0.0000	0.0000
2024/12/17	R035	08/05/2025	13.35 Call	Bond Future	15475.8000	15.4758	15116.9900	15.1170	2.319	0.0000	0.0000
2024/12/17	R035	08/05/2025	13.35 Put	Bond Future	16.9200	0.0169	17.6100	0.0176	4.078	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	
2024/12/17	R035	08/05/2025	12.70 Call	Bond Future	12560.6500	12.5607	12204.7300	12.2047	2.834	0.0000	0.0000
2024/12/17	R035	08/05/2025	12.70 Put	Bond Future	69.9700	0.0700	73.5500	0.0736	5.116	0.0000	0.0000
2024/12/17	R035	08/05/2025	11.46 Put	Bond Future	498.9900	0.4990	532.3100	0.5323	6.677	0.0000	0.0000
2024/12/17	R035	08/05/2025	11.46 Call	Bond Future	6868.2900	6.8683	6542.1100	6.5421	4.749	0.0000	0.0000
2024/12/17	R035	08/05/2025	11.70 Call	Bond Future	7962.4600	7.9625	7626.0000	7.6260	4.226	0.0000	0.0000
2024/12/17	R035	08/05/2025	11.70 Put	Bond Future	358.9100	0.3589	381.9500	0.3820	6.419	0.0000	0.0000
2024/12/17	R035	08/05/2025	10.95 Call	Bond Future	4649.3700	4.6494	4358.4600	4.3585	6.257	0.0000	0.0000
2024/12/17	R035	08/05/2025	10.95 Put	Bond Future	986.1100	0.9861	1054.7000	1.0547	6.956	0.0000	0.0000
2024/12/17	R035	08/05/2025	10.44 Put	Bond Future	1880.2600	1.8803	2007.8800	2.0079	6.787	0.0000	0.0000
2024/12/17	R035	08/05/2025	10.44 Call	Bond Future	2719.6500	2.7197	2487.7700	2.4878	8.526	0.0000	0.0000
2024/12/17	R035	07/08/2025		Bond Future	10.3816	94.9757	10.4472	94.6094	0.631	0.0000	0.0000
2024/12/17	R035	07/08/2025	12.65 Call	Bond Future	11905.1800	11.9052	11556.0000	11.5560	2.933	0.0000	0.0000
2024/12/17	R035	07/08/2025	12.65 Put	Bond Future	301.2100	0.3012	318.3200	0.3183	5.680	0.0000	0.0000
2024/12/17	R035	06/11/2025		Bond Future	10.4881	92.3013	10.5564	91.9283	0.651	0.0000	0.0000
2024/12/17	R035	06/11/2025	11.20 Call	Bond Future	5874.0900	5.8741	5602.9400	5.6029	4.616	0.0000	0.0000
2024/12/17	R035	06/11/2025	11.20 Put	Bond Future	2083.8100	2.0838	2185.6200	2.1856	4.886	0.0000	0.0000
2024/12/17	R035	05/02/2026		Bond Future	10.6105	94.0466	10.6818	93.6669	0.672	0.0000	0.0000
2024/12/17	R035	05/02/2026	10.79 Call	Bond Future	4564.7900	4.5648	4336.0600	4.3361	5.011	0.0000	0.0000
2024/12/17	R035	05/02/2026	10.79 Put	Bond Future	3612.7500	3.6128	3763.6700	3.7637	4.177	0.0000	0.0000
2024/12/17	R038	06/02/2025		Bond Future	10.7285	104.9953	10.7888	104.5735	0.562	0.0000	0.0000
2024/12/17	R038	06/02/2025	11.24 Call	Bond Future	4002.5700	4.0026	3623.3700	3.6234	9.474	0.0000	0.0000
2024/12/17	R038	06/02/2025	11.24 Put	Bond Future	506.8300	0.5068	549.4600	0.5495	8.411	0.0000	0.0000
2024/12/17	R038	08/05/2025		Bond Future	10.8225	101.6121	10.8852	101.1821	0.579	0.0000	0.0000
2024/12/17	R038	08/05/2025	11.24 Call	Bond Future	4471.3100	4.4713	4152.4700	4.1525	7.131	0.0000	0.0000
2024/12/17	R038	08/05/2025	11.24 Put	Bond Future	1656.7700	1.6568	1767.9000	1.7679	6.708	0.0000	0.0000
2024/12/17	R038	07/08/2025		Bond Future	10.9246	103.6178	10.9897	103.1796	0.596	0.0000	0.0000
2024/12/17	R038	07/08/2025	11.24 Call	Bond Future	4721.9500	4.7220	4429.3500	4.4294	6.197	0.0000	0.0000
2024/12/17	R038	07/08/2025	11.24 Put	Bond Future	2624.8000	2.6248	2770.3500	2.7704	5.545	0.0000	0.0000
2024/12/17	R038	06/11/2025		Bond Future	11.0400	100.1297	11.1076	99.6836	0.613	0.0000	0.0000
2024/12/17	R038	06/11/2025	11.24 Call	Bond Future	5081.5800	5.0816	4804.4800	4.8045	5.453	0.0000	0.0000
2024/12/17	R038	06/11/2025	11.24 Put	Bond Future	3771.3000	3.7713	3940.3400	3.9403	4.482	0.0000	0.0000
2024/12/17	R038	06/11/2025	12.33 Call	Bond Future	9738.3700	9.7384	9373.3600	9.3734	3.748	0.0000	0.0000
2024/12/17	R038	06/11/2025	12.33 Put	Bond Future	1715.6600	1.7157	1796.7900	1.7968	4.729	0.0000	0.0000
2024/12/17	R038	06/11/2025	10.98 Put	Bond Future	4537.1800	4.5372	4734.4100	4.7344	4.347	0.0000	0.0000
2024/12/17	R038	06/11/2025	10.98 Call	Bond Future	4139.5500	4.1396	3890.6400	3.8906	6.013	0.0000	0.0000
2024/12/17	R038	05/02/2026		Bond Future	11.1683	102.0209	11.2387	101.5667	0.631	0.0000	0.0000
2024/12/17	R038	05/02/2026	11.44 Call	Bond Future	5900.6900	5.9007	5617.0400	5.6170	4.807	0.0000	0.0000
2024/12/17	R038	05/02/2026	11.44 Put	Bond Future	4165.0900	4.1651	4335.6600	4.3357	4.095	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	
2024/12/17	R053	06/02/2025		Bond Future	11.0131	109.5327	11.0734	108.9897	0.548	0.0000	0.0000
2024/12/17	R053	06/02/2025	12.94 Call	Bond Future	15168.8600	15.1689	14624.8700	14.6249	3.586	0.0000	0.0000
2024/12/17	R053	06/02/2025	12.94 Put	Bond Future	16.5000	0.0165	15.4200	0.0154	6.545	0.0000	0.0000
2024/12/17	R053	08/05/2025		Bond Future	11.0968	105.8631	11.1592	105.3096	0.562	0.0000	0.0000
2024/12/17	R053	08/05/2025	12.64 Call	Bond Future	12842.9200	12.8429	12320.9500	12.3210	4.064	0.0000	0.0000
2024/12/17	R053	08/05/2025	12.64 Put	Bond Future	547.0100	0.5470	578.5300	0.5785	5.762	0.0000	0.0000
2024/12/17	R053	07/08/2025		Bond Future	11.1864	107.9526	11.2509	107.3886	0.577	0.0000	0.0000
2024/12/17	R053	07/08/2025	13.17 Call	Bond Future	15908.1900	15.9082	15385.2100	15.3852	3.287	0.0000	0.0000
2024/12/17	R053	07/08/2025	13.17 Put	Bond Future	789.6600	0.7897	830.7100	0.8307	5.198	0.0000	0.0000
2024/12/17	R053	06/11/2025		Bond Future	11.2859	104.1696	11.3527	103.5951	0.592	0.0000	0.0000
2024/12/17	R053	06/11/2025	11.76 Call	Bond Future	7813.6000	7.8136	7418.9300	7.4189	5.051	0.0000	0.0000
2024/12/17	R053	06/11/2025	11.76 Put	Bond Future	3858.2600	3.8583	4038.0900	4.0381	4.661	0.0000	0.0000
2024/12/17	R053	05/02/2026		Bond Future	11.3947	106.1368	11.4640	105.5519	0.608	0.0000	0.0000
2024/12/17	R053	05/02/2026	11.49 Call	Bond Future	6604.9600	6.6050	6258.2100	6.2582	5.250	0.0000	0.0000
2024/12/17	R053	05/02/2026	11.49 Put	Bond Future	5801.9200	5.8019	6040.1100	6.0401	4.105	0.0000	0.0000
2024/12/17	R186	06/02/2025		Bond Future	8.1497	105.4548	8.1822	105.3982	0.399	0.0000	0.0000
2024/12/17	R186	06/02/2025	9.03 Call	Bond Future	1527.5400	1.5275	1470.5300	1.4705	3.732	0.0000	0.0000
2024/12/17	R186	06/02/2025	9.03 Put	Bond Future	11.8300	0.0118	11.3900	0.0114	3.719	0.0000	0.0000
2024/12/17	R186	08/05/2025		Bond Future	8.1565	107.5715	8.1944	107.5141	0.465	0.0000	0.0000
2024/12/17	R186	08/05/2025	8.47 Call	Bond Future	738.8000	0.7388	695.4600	0.6955	5.866	0.0000	0.0000
2024/12/17	R186	08/05/2025	8.47 Put	Bond Future	265.3700	0.2654	279.4100	0.2794	5.291	0.0000	0.0000
2024/12/17	R186	07/08/2025	10.25 Call	Bond Future	2667.1000	2.6671	2611.0300	2.6110	2.102	0.0000	0.0000
2024/12/17	R186	07/08/2025	10.25 Put	Bond Future	55.8700	0.0559	57.9300	0.0579	3.687	0.0000	0.0000
2024/12/17	R186	07/08/2025	9.22 Put	Bond Future	178.5000	0.1785	186.5400	0.1865	4.504	0.0000	0.0000
2024/12/17	R186	07/08/2025	9.22 Call	Bond Future	1497.3100	1.4973	1447.2200	1.4472	3.345	0.0000	0.0000
2024/12/17	R186	07/08/2025		Bond Future	8.1877	104.3860	8.2328	104.3279	0.551	0.0000	0.0000
2024/12/17	R186	07/08/2025	9.68 Call	Bond Future	2011.3700	2.0114	1957.8300	1.9578	2.662	0.0000	0.0000
2024/12/17	R186	07/08/2025	9.68 Put	Bond Future	112.4900	0.1125	117.0800	0.1171	4.080	0.0000	0.0000
2024/12/17	R186	06/11/2025		Bond Future	8.2727	106.3996	8.3282	106.3408	0.671	0.0000	0.0000
2024/12/17	R186	06/11/2025	8.13 Call	Bond Future	449.6900	0.4497	420.2200	0.4202	6.553	0.0000	0.0000
2024/12/17	R186	06/11/2025	8.13 Put	Bond Future	601.0000	0.6010	630.3500	0.6304	4.884	0.0000	0.0000
2024/12/17	R186	05/02/2026		Bond Future	8.4637	103.1046	8.5358	103.0450	0.852	0.0000	0.0000
2024/12/17	R186	05/02/2026	8.43 Call	Bond Future	475.0200	0.4750	443.9000	0.4439	6.551	0.0000	0.0000
2024/12/17	R186	05/02/2026	8.43 Put	Bond Future	502.8400	0.5028	531.2400	0.5312	5.648	0.0000	0.0000
2024/12/17	R202	06/02/2025		Bond Future	269.9113	269.9113	269.2873	269.2873	0.231	0.0000	0.0000
2024/12/17	R202	06/02/2025	266.79 Call	Bond Future	3121.3200	3.1213	2497.2500	2.4973	19.994	0.0000	0.0000
2024/12/17	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R202	08/05/2025		Bond Future	275.3946	275.3946	274.7588	274.7588	0.231	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	
2024/12/17	R202	08/05/2025	272.31 Call	Bond Future	3084.6000	3.0846	2448.7500	2.4488	20.614	0.0000	0.0000
2024/12/17	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R202	07/08/2025		Bond Future	275.6627	275.6627	275.0151	275.0151	0.235	0.0000	0.0000
2024/12/17	R202	07/08/2025	271.60 Call	Bond Future	4062.6900	4.0627	3415.0500	3.4151	15.941	0.0000	0.0000
2024/12/17	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R202	06/11/2025		Bond Future	281.0490	281.0490	280.3896	280.3896	0.235	0.0000	0.0000
2024/12/17	R202	06/11/2025	275.64 Call	Bond Future	5408.9500	5.4090	4749.6100	4.7496	12.190	0.0000	0.0000
2024/12/17	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R202	05/02/2026		Bond Future	281.0983	281.0983	280.4275	280.4275	0.239	0.0000	0.0000
2024/12/17	R202	05/02/2026	277.82 Call	Bond Future	3278.2900	3.2783	2607.5400	2.6075	20.460	0.0000	0.0000
2024/12/17	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R209	06/02/2025		Bond Future	10.4353	75.1038	10.4906	74.8138	0.530	0.0000	0.0000
2024/12/17	R209	06/02/2025	12.44 Call	Bond Future	9600.4400	9.6004	9309.8900	9.3099	3.026	0.0000	0.0000
2024/12/17	R209	06/02/2025	12.44 Put	Bond Future	4.5900	0.0046	4.0800	0.0041	11.111	0.0000	0.0000
2024/12/17	R209	08/05/2025		Bond Future	10.5150	73.4564	10.5723	73.1608	0.545	0.0000	0.0000
2024/12/17	R209	08/05/2025	11.89 Call	Bond Future	7019.0300	7.0190	6741.7900	6.7418	3.950	0.0000	0.0000
2024/12/17	R209	08/05/2025	11.89 Put	Bond Future	342.4800	0.3425	360.8000	0.3608	5.349	0.0000	0.0000
2024/12/17	R209	07/08/2025		Bond Future	10.6022	74.9066	10.6615	74.6054	0.560	0.0000	0.0000
2024/12/17	R209	07/08/2025	12.68 Call	Bond Future	9989.0000	9.9890	9704.7000	9.7047	2.846	0.0000	0.0000
2024/12/17	R209	07/08/2025	12.68 Put	Bond Future	360.7100	0.3607	377.5700	0.3776	4.674	0.0000	0.0000
2024/12/17	R209	06/11/2025		Bond Future	10.7016	73.1987	10.7631	72.8921	0.575	0.0000	0.0000
2024/12/17	R209	06/11/2025	11.27 Call	Bond Future	4902.1200	4.9021	4684.9100	4.6849	4.431	0.0000	0.0000
2024/12/17	R209	06/11/2025	11.27 Put	Bond Future	2132.6100	2.1326	2222.0800	2.2221	4.195	0.0000	0.0000
2024/12/17	R209	05/02/2026		Bond Future	10.8130	74.5826	10.8769	74.2704	0.590	0.0000	0.0000
2024/12/17	R209	05/02/2026	10.93 Call	Bond Future	4046.0000	4.0460	3858.6600	3.8587	4.630	0.0000	0.0000
2024/12/17	R209	05/02/2026	10.93 Put	Bond Future	3475.2600	3.4753	3600.1000	3.6001	3.592	0.0000	0.0000
2024/12/17	R210	06/02/2025		Bond Future	244.6520	244.6520	244.7100	244.7100	0.024	0.0000	0.0000
2024/12/17	R210	06/02/2025	239.61 Call	Bond Future	5042.0000	5.0420	5099.9800	5.1000	1.150	0.0000	0.0000
2024/12/17	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R210	08/05/2025		Bond Future	246.2663	246.2663	246.3262	246.3262	0.024	0.0000	0.0000
2024/12/17	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R210	08/05/2025	248.03 Put	Bond Future	1763.6600	1.7637	1703.7800	1.7038	3.395	0.0000	0.0000
2024/12/17	R210	07/08/2025		Bond Future	251.1884	251.1884	251.2504	251.2504	0.025	0.0000	0.0000
2024/12/17	R210	07/08/2025	248.44 Call	Bond Future	2748.4300	2.7484	2810.4100	2.8104	2.255	0.0000	0.0000
2024/12/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R210	06/11/2025		Bond Future	252.6769	252.6769	252.7412	252.7412	0.025	0.0000	0.0000
2024/12/17	R210	06/11/2025	252.14 Call	Bond Future	536.8900	0.5369	601.1500	0.6012	11.969	0.0000	0.0000
2024/12/17	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	
2024/12/17	R210	05/02/2026		Bond Future	257.5201	257.5201	257.5867	257.5867	0.026	0.0000	0.0000
2024/12/17	R210	05/02/2026	253.10 Call	Bond Future	4420.1300	4.4201	4486.6600	4.4867	1.505	0.0000	0.0000
2024/12/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	R213	06/02/2025		Bond Future	9.3269	92.5922	9.3778	92.3769	0.545	0.0000	0.0000
2024/12/17	R213	06/02/2025	11.35 Call	Bond Future	8103.9200	8.1039	7887.6000	7.8876	2.669	0.0000	0.0000
2024/12/17	R213	06/02/2025	11.35 Put	Bond Future	8.3500	0.0084	7.3400	0.0073	12.096	0.0000	0.0000
2024/12/17	R213	08/05/2025		Bond Future	9.3882	90.8931	9.4417	90.6737	0.570	0.0000	0.0000
2024/12/17	R213	08/05/2025	10.52 Call	Bond Future	4828.8600	4.8289	4627.5800	4.6276	4.168	0.0000	0.0000
2024/12/17	R213	08/05/2025	10.52 Put	Bond Future	325.5300	0.3255	343.6200	0.3436	5.557	0.0000	0.0000
2024/12/17	R213	07/08/2025		Bond Future	9.4613	92.6881	9.5177	92.4647	0.596	0.0000	0.0000
2024/12/17	R213	07/08/2025	11.66 Call	Bond Future	8410.9800	8.4110	8196.7800	8.1968	2.547	0.0000	0.0000
2024/12/17	R213	07/08/2025	11.66 Put	Bond Future	189.9900	0.1900	199.1300	0.1991	4.811	0.0000	0.0000
2024/12/17	R213	06/11/2025		Bond Future	9.5586	90.9223	9.6182	90.6950	0.624	0.0000	0.0000
2024/12/17	R213	06/11/2025	10.05 Call	Bond Future	3446.6500	3.4467	3290.1500	3.2902	4.541	0.0000	0.0000
2024/12/17	R213	06/11/2025	10.05 Put	Bond Future	1594.0000	1.5940	1664.7800	1.6648	4.440	0.0000	0.0000
2024/12/17	R213	05/02/2026		Bond Future	9.6781	92.6427	9.7413	92.4114	0.653	0.0000	0.0000
2024/12/17	R213	05/02/2026	9.89 Call	Bond Future	2961.1300	2.9611	2820.7200	2.8207	4.742	0.0000	0.0000
2024/12/17	R213	05/02/2026	9.89 Put	Bond Future	2188.6700	2.1887	2279.5000	2.2795	4.150	0.0000	0.0000
2024/12/17	R214	06/02/2025	13.63 Call	Bond Future	13573.6000	13.5736	13204.6800	13.2047	2.718	0.0000	0.0000
2024/12/17	R214	06/02/2025	13.63 Put	Bond Future	0.1500	0.0002	0.1200	0.0001	20.000	0.0000	0.0000
2024/12/17	R214	06/02/2025	12.25 Put	Bond Future	31.1200	0.0311	31.4900	0.0315	1.189	0.0000	0.0000
2024/12/17	R214	06/02/2025	12.25 Call	Bond Future	7570.8700	7.5709	7202.3500	7.2024	4.868	0.0000	0.0000
2024/12/17	R214	06/02/2025	11.75 Put	Bond Future	128.5700	0.1286	137.2700	0.1373	6.767	0.0000	0.0000
2024/12/17	R214	06/02/2025	11.75 Call	Bond Future	5223.7700	5.2238	4863.5800	4.8636	6.895	0.0000	0.0000
2024/12/17	R214	06/02/2025		Bond Future	10.7968	70.5028	10.8622	70.1339	0.605	0.0000	0.0000
2024/12/17	R214	06/02/2025	12.71 Call	Bond Future	9670.2100	9.6702	9300.9100	9.3009	3.819	0.0000	0.0000
2024/12/17	R214	06/02/2025	12.71 Put	Bond Future	8.0800	0.0081	7.6700	0.0077	5.074	0.0000	0.0000
2024/12/17	R214	08/05/2025		Bond Future	10.8736	68.6144	10.9411	68.2383	0.620	0.0000	0.0000
2024/12/17	R214	08/05/2025	12.40 Call	Bond Future	8087.9500	8.0880	7732.6600	7.7327	4.393	0.0000	0.0000
2024/12/17	R214	08/05/2025	12.40 Put	Bond Future	287.8400	0.2878	308.6800	0.3087	7.240	0.0000	0.0000
2024/12/17	R214	07/08/2025		Bond Future	10.9574	69.9693	11.0271	69.5860	0.636	0.0000	0.0000
2024/12/17	R214	07/08/2025	12.97 Call	Bond Future	10312.4100	10.3124	9955.1800	9.9552	3.464	0.0000	0.0000
2024/12/17	R214	07/08/2025	12.97 Put	Bond Future	430.1500	0.4302	456.2200	0.4562	6.061	0.0000	0.0000
2024/12/17	R214	06/11/2025		Bond Future	11.0535	68.0185	11.1254	67.6280	0.651	0.0000	0.0000
2024/12/17	R214	06/11/2025	11.64 Call	Bond Future	5389.0900	5.3891	5114.0300	5.1140	5.104	0.0000	0.0000
2024/12/17	R214	06/11/2025	11.64 Put	Bond Future	2302.9400	2.3029	2418.3300	2.4183	5.011	0.0000	0.0000
2024/12/17	R214	05/02/2026		Bond Future	11.1607	69.3046	11.2351	68.9071	0.667	0.0000	0.0000
2024/12/17	R214	05/02/2026	11.26 Call	Bond Future	4298.0600	4.2981	4063.3600	4.0634	5.461	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	
2024/12/17	R214	05/02/2026	11.26 Put	Bond Future	3768.5400	3.7685	3931.3600	3.9314	4.321	0.0000	0.0000
2024/12/17	R248	06/02/2025	10.30 Put	Bond Future	5379.5600	5.3796	5746.2600	5.7463	6.817	0.0000	0.0000
2024/12/17	R248	06/02/2025	10.30 Call	Bond Future	154.0800	0.1541	101.3500	0.1014	34.222	0.0000	0.0000
2024/12/17	R248	06/02/2025	11.00 Put	Bond Future	1662.5300	1.6625	1819.7600	1.8198	9.457	0.0000	0.0000
2024/12/17	R248	06/02/2025	11.00 Call	Bond Future	1596.5900	1.5966	1334.3900	1.3344	16.423	0.0000	0.0000
2024/12/17	R248	06/02/2025	11.70 Call	Bond Future	4924.5800	4.9246	4528.6800	4.5287	8.039	0.0000	0.0000
2024/12/17	R248	06/02/2025	11.70 Put	Bond Future	331.5700	0.3316	355.1000	0.3551	7.097	0.0000	0.0000
2024/12/17	R248	06/02/2025		Bond Future	11.0094	85.1673	11.0697	84.7479	0.548	0.0000	0.0000
2024/12/17	R248	06/02/2025	12.71 Call	Bond Future	10573.0500	10.5731	10152.7900	10.1528	3.975	0.0000	0.0000
2024/12/17	R248	06/02/2025	12.71 Put	Bond Future	22.0900	0.0221	21.2600	0.0213	3.757	0.0000	0.0000
2024/12/17	R248	08/05/2025		Bond Future	11.0904	82.4298	11.1526	82.0022	0.561	0.0000	0.0000
2024/12/17	R248	08/05/2025	12.60 Call	Bond Future	9802.3700	9.8024	9399.8500	9.3999	4.106	0.0000	0.0000
2024/12/17	R248	08/05/2025	12.60 Put	Bond Future	429.1100	0.4291	454.1600	0.4542	5.838	0.0000	0.0000
2024/12/17	R248	07/08/2025		Bond Future	11.1784	84.0573	11.2427	83.6217	0.576	0.0000	0.0000
2024/12/17	R248	07/08/2025	13.21 Call	Bond Future	12592.3000	12.5923	12186.2600	12.1863	3.225	0.0000	0.0000
2024/12/17	R248	07/08/2025	13.21 Put	Bond Future	569.0000	0.5690	598.6100	0.5986	5.204	0.0000	0.0000
2024/12/17	R248	06/11/2025		Bond Future	11.2782	81.2354	11.3448	80.7917	0.590	0.0000	0.0000
2024/12/17	R248	06/11/2025	11.74 Call	Bond Future	6078.7300	6.0787	5774.9800	5.7750	4.997	0.0000	0.0000
2024/12/17	R248	06/11/2025	11.74 Put	Bond Future	3085.5400	3.0855	3225.5500	3.2256	4.538	0.0000	0.0000
2024/12/17	R248	05/02/2026		Bond Future	11.3892	82.7708	11.4582	82.3190	0.606	0.0000	0.0000
2024/12/17	R248	05/02/2026	11.46 Call	Bond Future	5151.4300	5.1514	4885.1800	4.8852	5.168	0.0000	0.0000
2024/12/17	R248	05/02/2026	11.46 Put	Bond Future	4688.1100	4.6881	4873.7100	4.8737	3.959	0.0000	0.0000
2024/12/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/12/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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