



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 08/01/2025 TO 08/01/2025

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
2025/01/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/08	2029	06/02/2025		Bond Future	134.5183	134.5183	134.4688	0.037	0.0000	0.0000
2025/01/08	2029	06/02/2025	132.40 Call	Bond Future	2118.3400	2.1183	2068.8100	2.338	0.0000	0.0000
2025/01/08	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2029	08/05/2025		Bond Future	135.8510	135.8510	135.8016	0.036	0.0000	0.0000
2025/01/08	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2029	08/05/2025	137.85 Put	Bond Future	1999.0500	1.9991	2048.4300	2.470	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	
2025/01/08	2029	07/08/2025		Bond Future	138.5867	138.5867	138.5378	138.5378	0.035	0.0000	0.0000
2025/01/08	2029	07/08/2025	137.41 Call	Bond Future	1176.7200	1.1767	1127.7600	1.1278	4.161	0.0000	0.0000
2025/01/08	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2029	06/11/2025		Bond Future	139.8688	139.8688	139.8209	139.8209	0.034	0.0000	0.0000
2025/01/08	2029	06/11/2025	139.79 Call	Bond Future	78.8400	0.0788	30.8600	0.0309	60.857	0.0000	0.0000
2025/01/08	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2029	05/02/2026		Bond Future	142.5581	142.5581	142.5109	142.5109	0.033	0.0000	0.0000
2025/01/08	2029	05/02/2026	140.11 Call	Bond Future	2448.0900	2.4481	2400.9100	2.4009	1.927	0.0000	0.0000
2025/01/08	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2030	06/02/2025	8.68 Put	Bond Future	1528.6500	1.5287	1764.7700	1.7648	15.446	0.0000	0.0000
2025/01/08	2030	06/02/2025	8.68 Call	Bond Future	145.6500	0.1457	95.2600	0.0953	34.597	0.0000	0.0000
2025/01/08	2030	06/02/2025	9.18 Put	Bond Future	383.1300	0.3831	486.0000	0.4860	26.850	0.0000	0.0000
2025/01/08	2030	06/02/2025	9.18 Call	Bond Future	927.5300	0.9275	743.8900	0.7439	19.799	0.0000	0.0000
2025/01/08	2030	06/02/2025	9.69 Call	Bond Future	2508.5800	2.5086	2239.4900	2.2395	10.727	0.0000	0.0000
2025/01/08	2030	06/02/2025	9.69 Put	Bond Future	46.4300	0.0464	63.8500	0.0639	37.519	0.0000	0.0000
2025/01/08	2030	06/02/2025		Bond Future	9.0375	96.1569	9.1124	95.8704	0.828	0.0000	0.0000
2025/01/08	2030	06/02/2025	10.68 Call	Bond Future	6051.0500	6.0511	5764.6200	5.7646	4.734	0.0000	0.0000
2025/01/08	2030	06/02/2025	10.68 Put	Bond Future	0.1900	0.0002	0.2700	0.0003	42.105	0.0000	0.0000
2025/01/08	2030	08/05/2025	12.28 Call	Bond Future	10859.3100	10.8593	10568.1000	10.5681	2.682	0.0000	0.0000
2025/01/08	2030	08/05/2025	12.28 Put	Bond Future	0.7700	0.0008	0.9800	0.0010	27.273	0.0000	0.0000
2025/01/08	2030	08/05/2025	10.69 Put	Bond Future	71.6700	0.0717	85.3300	0.0853	19.060	0.0000	0.0000
2025/01/08	2030	08/05/2025	10.69 Call	Bond Future	5704.5100	5.7045	5426.7500	5.4268	4.869	0.0000	0.0000
2025/01/08	2030	08/05/2025	11.86 Call	Bond Future	9518.6300	9.5186	9228.0000	9.2280	3.053	0.0000	0.0000
2025/01/08	2030	08/05/2025	11.86 Put	Bond Future	3.2400	0.0032	4.0300	0.0040	24.383	0.0000	0.0000
2025/01/08	2030	08/05/2025	10.31 Put	Bond Future	146.5500	0.1466	172.9500	0.1730	18.014	0.0000	0.0000
2025/01/08	2030	08/05/2025	10.31 Call	Bond Future	4472.2100	4.4722	4207.1900	4.2072	5.926	0.0000	0.0000
2025/01/08	2030	08/05/2025		Bond Future	9.0986	98.0926	9.1781	97.8012	0.874	0.0000	0.0000
2025/01/08	2030	08/05/2025	9.93 Call	Bond Future	3288.3400	3.2883	3045.7500	3.0458	7.377	0.0000	0.0000
2025/01/08	2030	08/05/2025	9.93 Put	Bond Future	293.2700	0.2933	342.1000	0.3421	16.650	0.0000	0.0000
2025/01/08	2030	08/05/2025	8.68 Put	Bond Future	2086.5900	2.0866	2291.9600	2.2920	9.842	0.0000	0.0000
2025/01/08	2030	08/05/2025	8.68 Call	Bond Future	533.4700	0.5335	447.4200	0.4474	16.130	0.0000	0.0000
2025/01/08	2030	08/05/2025	9.18 Put	Bond Future	1034.7700	1.0348	1167.8700	1.1679	12.863	0.0000	0.0000
2025/01/08	2030	08/05/2025	9.18 Call	Bond Future	1333.0700	1.3331	1174.7500	1.1748	11.876	0.0000	0.0000
2025/01/08	2030	08/05/2025	9.99 Call	Bond Future	3469.8900	3.4699	3222.9400	3.2229	7.117	0.0000	0.0000
2025/01/08	2030	08/05/2025	9.99 Put	Bond Future	263.1500	0.2632	307.6200	0.3076	16.899	0.0000	0.0000
2025/01/08	2030	08/05/2025	8.95 Put	Bond Future	1454.0100	1.4540	1620.9500	1.6210	11.481	0.0000	0.0000
2025/01/08	2030	08/05/2025	8.95 Call	Bond Future	906.0800	0.9061	781.6000	0.7816	13.738	0.0000	0.0000
2025/01/08	2030	08/05/2025	9.45 Put	Bond Future	671.2800	0.6713	767.9100	0.7679	14.395	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	
2025/01/08	2030	08/05/2025	9.45 Call	Bond Future	1951.3800	1.9514	1756.5900	1.7566	9.982	0.0000	0.0000
2025/01/08	2030	07/08/2025		Bond Future	9.1729	96.0342	9.2576	95.7379	0.923	0.0000	0.0000
2025/01/08	2030	07/08/2025	11.11 Call	Bond Future	6641.6100	6.6416	6365.0700	6.3651	4.164	0.0000	0.0000
2025/01/08	2030	07/08/2025	11.11 Put	Bond Future	138.0300	0.1380	157.7500	0.1578	14.287	0.0000	0.0000
2025/01/08	2030	07/08/2025	12.12 Call	Bond Future	9700.2500	9.7003	9407.8200	9.4078	3.015	0.0000	0.0000
2025/01/08	2030	07/08/2025	12.12 Put	Bond Future	21.8400	0.0218	25.6700	0.0257	17.537	0.0000	0.0000
2025/01/08	2030	07/08/2025	10.48 Put	Bond Future	301.5000	0.3015	342.0800	0.3421	13.459	0.0000	0.0000
2025/01/08	2030	07/08/2025	10.48 Call	Bond Future	4751.3700	4.7514	4495.6900	4.4957	5.381	0.0000	0.0000
2025/01/08	2030	06/11/2025		Bond Future	9.2612	97.8926	9.3514	97.5919	0.974	0.0000	0.0000
2025/01/08	2030	06/11/2025	9.54 Call	Bond Future	2263.3500	2.2634	2086.4900	2.0865	7.814	0.0000	0.0000
2025/01/08	2030	06/11/2025	9.54 Put	Bond Future	1337.8300	1.3378	1461.6700	1.4617	9.257	0.0000	0.0000
2025/01/08	2030	05/02/2026		Bond Future	9.3749	95.7422	9.4715	95.4370	1.031	0.0000	0.0000
2025/01/08	2030	05/02/2026	9.49 Call	Bond Future	2109.5200	2.1095	1946.1200	1.9461	7.746	0.0000	0.0000
2025/01/08	2030	05/02/2026	9.49 Put	Bond Future	1746.1900	1.7462	1887.9600	1.8880	8.119	0.0000	0.0000
2025/01/08	2032	06/02/2025	9.42 Put	Bond Future	1519.3800	1.5194	1857.5200	1.8575	22.255	0.0000	0.0000
2025/01/08	2032	06/02/2025	9.42 Call	Bond Future	228.2600	0.2283	137.7600	0.1378	39.648	0.0000	0.0000
2025/01/08	2032	06/02/2025	9.92 Put	Bond Future	388.2200	0.3882	515.3000	0.5153	32.734	0.0000	0.0000
2025/01/08	2032	06/02/2025	9.92 Call	Bond Future	1514.7900	1.5148	1213.2300	1.2132	19.908	0.0000	0.0000
2025/01/08	2032	06/02/2025	10.61 Call	Bond Future	4376.0700	4.3761	3963.1200	3.9631	9.437	0.0000	0.0000
2025/01/08	2032	06/02/2025	10.61 Put	Bond Future	41.1900	0.0412	56.8800	0.0569	38.092	0.0000	0.0000
2025/01/08	2032	06/02/2025		Bond Future	9.6850	95.7492	9.7740	95.3206	0.919	0.0000	0.0000
2025/01/08	2032	06/02/2025	11.72 Call	Bond Future	9202.2900	9.2023	8773.9400	8.7739	4.655	0.0000	0.0000
2025/01/08	2032	06/02/2025	11.72 Put	Bond Future	0.8800	0.0009	1.1700	0.0012	32.955	0.0000	0.0000
2025/01/08	2032	08/05/2025		Bond Future	9.7594	93.5126	9.8527	93.0761	0.955	0.0000	0.0000
2025/01/08	2032	08/05/2025	10.91 Call	Bond Future	5459.7800	5.4598	5072.7600	5.0728	7.089	0.0000	0.0000
2025/01/08	2032	08/05/2025	10.91 Put	Bond Future	252.0400	0.2520	301.4900	0.3015	19.620	0.0000	0.0000
2025/01/08	2032	08/05/2025	9.42 Put	Bond Future	2476.1300	2.4761	2765.3200	2.7653	11.679	0.0000	0.0000
2025/01/08	2032	08/05/2025	9.42 Call	Bond Future	865.0900	0.8651	717.8100	0.7178	17.025	0.0000	0.0000
2025/01/08	2032	08/05/2025	9.92 Put	Bond Future	1247.3500	1.2474	1432.2200	1.4322	14.821	0.0000	0.0000
2025/01/08	2032	08/05/2025	9.92 Call	Bond Future	1997.2600	1.9973	1745.6600	1.7457	12.597	0.0000	0.0000
2025/01/08	2032	08/05/2025	10.97 Call	Bond Future	5696.4400	5.6964	5305.0700	5.3051	6.870	0.0000	0.0000
2025/01/08	2032	08/05/2025	10.97 Put	Bond Future	227.4500	0.2275	272.5500	0.2726	19.829	0.0000	0.0000
2025/01/08	2032	07/08/2025		Bond Future	9.8430	95.3728	9.9408	94.9286	0.993	0.0000	0.0000
2025/01/08	2032	07/08/2025	12.01 Call	Bond Future	9409.9500	9.4100	8992.2000	8.9922	4.439	0.0000	0.0000
2025/01/08	2032	07/08/2025	12.01 Put	Bond Future	168.5000	0.1685	194.9800	0.1950	15.715	0.0000	0.0000
2025/01/08	2032	06/11/2025		Bond Future	9.9461	93.0572	10.0488	92.6056	1.032	0.0000	0.0000
2025/01/08	2032	06/11/2025	10.42 Call	Bond Future	3678.4700	3.6785	3390.9900	3.3910	7.815	0.0000	0.0000
2025/01/08	2032	06/11/2025	10.42 Put	Bond Future	1617.1400	1.6171	1781.2900	1.7813	10.151	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	
2025/01/08	2032	05/02/2026		Bond Future	10.0680	94.8215	10.1760	94.3625	1.073	0.0000	0.0000
2025/01/08	2032	05/02/2026	10.16 Call	Bond Future	3014.9000	3.0149	2770.8300	2.7708	8.095	0.0000	0.0000
2025/01/08	2032	05/02/2026	10.16 Put	Bond Future	2623.8400	2.6238	2838.7700	2.8388	8.191	0.0000	0.0000
2025/01/08	2033	06/02/2025		Bond Future	128.8625	128.8625	128.9107	128.9107	0.037	0.0000	0.0000
2025/01/08	2033	06/02/2025	124.94 Call	Bond Future	3922.4700	3.9225	3970.6600	3.9707	1.229	0.0000	0.0000
2025/01/08	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2033	08/05/2025		Bond Future	129.9805	129.9805	130.0309	130.0309	0.039	0.0000	0.0000
2025/01/08	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2033	08/05/2025	130.62 Put	Bond Future	639.4800	0.6395	589.0900	0.5891	7.880	0.0000	0.0000
2025/01/08	2033	07/08/2025		Bond Future	132.5982	132.5982	132.6510	132.6510	0.040	0.0000	0.0000
2025/01/08	2033	07/08/2025	128.65 Call	Bond Future	3948.2300	3.9482	4000.9600	4.0010	1.336	0.0000	0.0000
2025/01/08	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2033	06/11/2025		Bond Future	133.6628	133.6628	133.7184	133.7184	0.042	0.0000	0.0000
2025/01/08	2033	06/11/2025	133.14 Call	Bond Future	522.8000	0.5228	578.4200	0.5784	10.639	0.0000	0.0000
2025/01/08	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2033	05/02/2026		Bond Future	136.2329	136.2329	136.2912	136.2912	0.043	0.0000	0.0000
2025/01/08	2033	05/02/2026	132.88 Call	Bond Future	3352.8700	3.3529	3411.2200	3.4112	1.740	0.0000	0.0000
2025/01/08	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2037	06/02/2025		Bond Future	10.7460	85.3219	10.8646	84.6222	1.103	0.0000	0.0000
2025/01/08	2037	06/02/2025	12.76 Call	Bond Future	10861.3000	10.8613	10161.7900	10.1618	6.440	0.0000	0.0000
2025/01/08	2037	06/02/2025	12.76 Put	Bond Future	0.1400	0.0001	0.2500	0.0003	78.571	0.0000	0.0000
2025/01/08	2037	08/05/2025	12.55 Put	Bond Future	164.6000	0.1646	207.8100	0.2078	26.252	0.0000	0.0000
2025/01/08	2037	08/05/2025	12.55 Call	Bond Future	9360.6900	9.3607	8690.9600	8.6910	7.155	0.0000	0.0000
2025/01/08	2037	08/05/2025	13.30 Put	Bond Future	35.5600	0.0356	46.6600	0.0467	31.215	0.0000	0.0000
2025/01/08	2037	08/05/2025	13.30 Call	Bond Future	12822.3100	12.8223	12120.4700	12.1205	5.474	0.0000	0.0000
2025/01/08	2037	08/05/2025		Bond Future	10.8412	87.0394	10.9641	86.3264	1.134	0.0000	0.0000
2025/01/08	2037	08/05/2025	12.25 Call	Bond Future	7950.2500	7.9503	7303.4700	7.3035	8.135	0.0000	0.0000
2025/01/08	2037	08/05/2025	12.25 Put	Bond Future	262.6500	0.2627	328.8100	0.3288	25.189	0.0000	0.0000
2025/01/08	2037	08/05/2025	13.35 Put	Bond Future	31.5900	0.0316	41.5700	0.0416	31.592	0.0000	0.0000
2025/01/08	2037	08/05/2025	13.35 Call	Bond Future	13048.9000	13.0489	12345.9400	12.3459	5.387	0.0000	0.0000
2025/01/08	2037	07/08/2025	13.01 Put	Bond Future	332.7600	0.3328	393.7200	0.3937	18.320	0.0000	0.0000
2025/01/08	2037	07/08/2025		Bond Future	10.9456	84.5102	11.0733	83.7840	1.167	0.0000	0.0000
2025/01/08	2037	07/08/2025	13.01 Call	Bond Future	11070.4400	11.0704	10405.1900	10.4052	6.009	0.0000	0.0000
2025/01/08	2037	07/08/2025	12.17 Call	Bond Future	7413.5100	7.4135	6820.8600	6.8209	7.994	0.0000	0.0000
2025/01/08	2037	07/08/2025	12.17 Put	Bond Future	797.2400	0.7972	930.8000	0.9308	16.753	0.0000	0.0000
2025/01/08	2037	07/08/2025	11.42 Call	Bond Future	4374.8100	4.3748	3902.1400	3.9021	10.804	0.0000	0.0000
2025/01/08	2037	07/08/2025	11.42 Put	Bond Future	1720.6200	1.7206	1974.1600	1.9742	14.735	0.0000	0.0000
2025/01/08	2037	07/08/2025	10.55 Put	Bond Future	3979.2600	3.9793	4438.9300	4.4389	11.552	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	
2025/01/08	2037	07/08/2025	10.55 Call	Bond Future	1673.2900	1.6733	1406.7500	1.4068	15.929	0.0000	0.0000
2025/01/08	2037	07/08/2025	10.64 Put	Bond Future	3665.0000	3.6650	4101.8800	4.1019	11.920	0.0000	0.0000
2025/01/08	2037	07/08/2025	10.64 Call	Bond Future	1891.3000	1.8913	1601.9700	1.6020	15.298	0.0000	0.0000
2025/01/08	2037	07/08/2025	11.82 Call	Bond Future	5946.8800	5.9469	5402.6200	5.4026	9.152	0.0000	0.0000
2025/01/08	2037	07/08/2025	11.82 Put	Bond Future	1145.0300	1.1450	1326.9800	1.3270	15.890	0.0000	0.0000
2025/01/08	2037	07/08/2025	11.07 Call	Bond Future	3142.7700	3.1428	2746.8600	2.7469	12.597	0.0000	0.0000
2025/01/08	2037	07/08/2025	11.07 Put	Bond Future	2435.1500	2.4352	2765.4500	2.7655	13.564	0.0000	0.0000
2025/01/08	2037	07/08/2025	10.34 Put	Bond Future	4797.8100	4.7978	5309.0600	5.3091	10.656	0.0000	0.0000
2025/01/08	2037	07/08/2025	10.34 Call	Bond Future	1232.0000	1.2320	1017.0400	1.0170	17.448	0.0000	0.0000
2025/01/08	2037	06/11/2025		Bond Future	11.0558	86.1450	11.1883	85.4058	1.199	0.0000	0.0000
2025/01/08	2037	06/11/2025	11.63 Call	Bond Future	5320.5300	5.3205	4839.9100	4.8399	9.033	0.0000	0.0000
2025/01/08	2037	06/11/2025	11.63 Put	Bond Future	2182.2400	2.1822	2440.8000	2.4408	11.848	0.0000	0.0000
2025/01/08	2037	05/02/2026		Bond Future	11.1806	83.5203	11.3183	82.7682	1.232	0.0000	0.0000
2025/01/08	2037	05/02/2026	11.20 Call	Bond Future	3977.2300	3.9772	3586.7700	3.5868	9.817	0.0000	0.0000
2025/01/08	2037	05/02/2026	11.20 Put	Bond Future	3870.6300	3.8706	4232.2900	4.2323	9.344	0.0000	0.0000
2025/01/08	2038	06/02/2025		Bond Future	139.4108	139.4108	139.3607	139.3607	0.036	0.0000	0.0000
2025/01/08	2038	06/02/2025	135.23 Call	Bond Future	4180.7700	4.1808	4130.7000	4.1307	1.198	0.0000	0.0000
2025/01/08	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2038	08/05/2025		Bond Future	142.2517	142.2517	142.2019	142.2019	0.035	0.0000	0.0000
2025/01/08	2038	08/05/2025	139.68 Call	Bond Future	2571.7300	2.5717	2521.9100	2.5219	1.937	0.0000	0.0000
2025/01/08	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2038	07/08/2025		Bond Future	142.9899	142.9899	142.9407	142.9407	0.034	0.0000	0.0000
2025/01/08	2038	07/08/2025	139.56 Call	Bond Future	3429.9100	3.4299	3380.7200	3.3807	1.434	0.0000	0.0000
2025/01/08	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2038	06/11/2025		Bond Future	145.7932	145.7932	145.7449	145.7449	0.033	0.0000	0.0000
2025/01/08	2038	06/11/2025	143.88 Call	Bond Future	1913.1900	1.9132	1864.9200	1.8649	2.523	0.0000	0.0000
2025/01/08	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2038	05/02/2026		Bond Future	146.4310	146.4310	146.3839	146.3839	0.032	0.0000	0.0000
2025/01/08	2038	05/02/2026	143.20 Call	Bond Future	3230.9600	3.2310	3183.9000	3.1839	1.457	0.0000	0.0000
2025/01/08	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2040	06/02/2025	11.00 Put	Bond Future	1232.8000	1.2328	1578.4600	1.5785	28.039	0.0000	0.0000
2025/01/08	2040	06/02/2025	11.00 Call	Bond Future	961.3200	0.9613	679.5000	0.6795	29.316	0.0000	0.0000
2025/01/08	2040	06/02/2025	11.70 Call	Bond Future	4189.4900	4.1895	3613.6400	3.6136	13.745	0.0000	0.0000
2025/01/08	2040	06/02/2025	11.70 Put	Bond Future	112.2900	0.1123	163.9200	0.1639	45.979	0.0000	0.0000
2025/01/08	2040	06/02/2025	12.20 Call	Bond Future	6994.1900	6.9942	6373.6000	6.3736	8.873	0.0000	0.0000
2025/01/08	2040	06/02/2025	12.20 Put	Bond Future	12.7500	0.0128	19.6400	0.0196	54.039	0.0000	0.0000
2025/01/08	2040	06/02/2025		Bond Future	11.0421	85.4733	11.1403	84.8458	0.889	0.0000	0.0000
2025/01/08	2040	06/02/2025	12.95 Call	Bond Future	11048.2800	11.0483	10420.9800	10.4210	5.678	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	
2025/01/08	2040	06/02/2025	12.95 Put	Bond Future	0.3300	0.0003	0.5100	0.0005	54.545	0.0000	0.0000
2025/01/08	2040	08/05/2025		Bond Future	11.1396	87.1939	11.2412	86.5546	0.912	0.0000	0.0000
2025/01/08	2040	08/05/2025	12.63 Call	Bond Future	8956.9300	8.9569	8370.1800	8.3702	6.551	0.0000	0.0000
2025/01/08	2040	08/05/2025	12.63 Put	Bond Future	262.5200	0.2625	315.1500	0.3152	20.048	0.0000	0.0000
2025/01/08	2040	08/05/2025	12.75 Put	Bond Future	219.0200	0.2190	263.5800	0.2636	20.345	0.0000	0.0000
2025/01/08	2040	08/05/2025	12.75 Call	Bond Future	9553.7100	9.5537	8958.8900	8.9589	6.226	0.0000	0.0000
2025/01/08	2040	08/05/2025	13.50 Put	Bond Future	52.0500	0.0521	64.4100	0.0644	23.746	0.0000	0.0000
2025/01/08	2040	08/05/2025	13.50 Call	Bond Future	13206.2500	13.2063	12579.2300	12.5792	4.748	0.0000	0.0000
2025/01/08	2040	08/05/2025	13.43 Put	Bond Future	60.8000	0.0608	74.9900	0.0750	23.339	0.0000	0.0000
2025/01/08	2040	08/05/2025	13.43 Call	Bond Future	12871.3600	12.8714	12246.1700	12.2462	4.857	0.0000	0.0000
2025/01/08	2040	07/08/2025		Bond Future	11.2459	84.4171	11.3512	83.7659	0.937	0.0000	0.0000
2025/01/08	2040	07/08/2025	13.29 Call	Bond Future	11778.3600	11.7784	11182.8400	11.1828	5.056	0.0000	0.0000
2025/01/08	2040	07/08/2025	13.29 Put	Bond Future	383.4700	0.3835	439.1500	0.4392	14.520	0.0000	0.0000
2025/01/08	2040	06/11/2025		Bond Future	11.3569	86.0499	11.4659	85.3872	0.961	0.0000	0.0000
2025/01/08	2040	06/11/2025	11.84 Call	Bond Future	5406.1800	5.4062	4984.5800	4.9846	7.798	0.0000	0.0000
2025/01/08	2040	06/11/2025	11.84 Put	Bond Future	2529.8400	2.5298	2770.9000	2.7709	9.529	0.0000	0.0000
2025/01/08	2040	05/02/2026		Bond Future	11.4813	83.1725	11.5945	82.4984	0.986	0.0000	0.0000
2025/01/08	2040	05/02/2026	11.49 Call	Bond Future	4217.5000	4.2175	3865.4700	3.8655	8.347	0.0000	0.0000
2025/01/08	2040	05/02/2026	11.49 Put	Bond Future	4165.3800	4.1654	4487.4600	4.4875	7.732	0.0000	0.0000
2025/01/08	2044	06/02/2025	11.50 Call	Bond Future	2652.4500	2.6525	2057.8300	2.0578	22.418	0.0000	0.0000
2025/01/08	2044	06/02/2025	11.50 Put	Bond Future	388.5100	0.3885	573.3300	0.5733	47.571	0.0000	0.0000
2025/01/08	2044	06/02/2025	11.15 Put	Bond Future	1154.2400	1.1542	1562.4300	1.5624	35.364	0.0000	0.0000
2025/01/08	2044	06/02/2025	11.15 Call	Bond Future	1148.6000	1.1486	777.3500	0.7774	32.322	0.0000	0.0000
2025/01/08	2044	06/02/2025	10.65 Put	Bond Future	3571.6600	3.5717	4280.1400	4.2801	19.836	0.0000	0.0000
2025/01/08	2044	06/02/2025	10.65 Call	Bond Future	137.4600	0.1375	66.5000	0.0665	51.622	0.0000	0.0000
2025/01/08	2044	06/02/2025	13.75 Call	Bond Future	14664.7300	14.6647	13885.3000	13.8853	5.315	0.0000	0.0000
2025/01/08	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2025/01/08	2044	06/02/2025	12.50 Put	Bond Future	6.4000	0.0064	11.0600	0.0111	72.813	0.0000	0.0000
2025/01/08	2044	06/02/2025	12.50 Call	Bond Future	8217.4600	8.2175	7442.6800	7.4427	9.428	0.0000	0.0000
2025/01/08	2044	06/02/2025	12.00 Put	Bond Future	57.8000	0.0578	93.9800	0.0940	62.595	0.0000	0.0000
2025/01/08	2044	06/02/2025	12.00 Call	Bond Future	5390.4600	5.3905	4647.2000	4.6472	13.788	0.0000	0.0000
2025/01/08	2044	06/02/2025		Bond Future	11.1509	81.4771	11.2693	80.6976	1.062	0.0000	0.0000
2025/01/08	2044	06/02/2025	13.02 Call	Bond Future	11018.4800	11.0185	10239.4600	10.2395	7.070	0.0000	0.0000
2025/01/08	2044	06/02/2025	13.02 Put	Bond Future	0.5400	0.0005	0.9600	0.0010	77.778	0.0000	0.0000
2025/01/08	2044	08/05/2025		Bond Future	11.2440	83.1172	11.3665	82.3228	1.089	0.0000	0.0000
2025/01/08	2044	08/05/2025	12.72 Call	Bond Future	9059.0000	9.0590	8332.2300	8.3322	8.023	0.0000	0.0000
2025/01/08	2044	08/05/2025	12.72 Put	Bond Future	266.6200	0.2666	334.2600	0.3343	25.369	0.0000	0.0000
2025/01/08	2044	08/05/2025	Call	Bond Future	1.8900	0.0019	1.0100	0.0010	46.561	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	
2025/01/08	2044	08/05/2025	Put	Bond Future	16884.6900	16.8847	17678.2200	17.6782	4.700	0.0000	0.0000
2025/01/08	2044	08/05/2025	12.40 Call	Bond Future	7455.0500	7.4551	6764.7900	6.7648	9.259	0.0000	0.0000
2025/01/08	2044	08/05/2025	12.40 Put	Bond Future	431.8700	0.4319	536.0200	0.5360	24.116	0.0000	0.0000
2025/01/08	2044	08/05/2025	11.65 Call	Bond Future	3887.1000	3.8871	3355.7300	3.3557	13.670	0.0000	0.0000
2025/01/08	2044	08/05/2025	11.65 Put	Bond Future	1301.5000	1.3015	1564.5400	1.5645	20.211	0.0000	0.0000
2025/01/08	2044	08/05/2025	10.92 Put	Bond Future	3462.1800	3.4622	3983.4300	3.9834	15.056	0.0000	0.0000
2025/01/08	2044	08/05/2025	10.92 Call	Bond Future	1298.4400	1.2984	1025.2800	1.0253	21.038	0.0000	0.0000
2025/01/08	2044	07/08/2025		Bond Future	11.3451	80.3846	11.4719	79.5753	1.118	0.0000	0.0000
2025/01/08	2044	07/08/2025	13.34 Call	Bond Future	11781.9500	11.7820	11048.8700	11.0489	6.222	0.0000	0.0000
2025/01/08	2044	07/08/2025	13.34 Put	Bond Future	435.3500	0.4354	511.6100	0.5116	17.517	0.0000	0.0000
2025/01/08	2044	06/11/2025		Bond Future	11.4500	81.9392	11.5812	81.1153	1.146	0.0000	0.0000
2025/01/08	2044	06/11/2025	11.88 Call	Bond Future	5313.5700	5.3136	4800.6200	4.8006	9.654	0.0000	0.0000
2025/01/08	2044	06/11/2025	11.88 Put	Bond Future	2663.1100	2.6631	2974.1000	2.9741	11.678	0.0000	0.0000
2025/01/08	2044	05/02/2026		Bond Future	11.5670	79.1091	11.7029	78.2705	1.175	0.0000	0.0000
2025/01/08	2044	05/02/2026	11.56 Call	Bond Future	4313.1100	4.3131	3879.7000	3.8797	10.049	0.0000	0.0000
2025/01/08	2044	05/02/2026	11.56 Put	Bond Future	4356.7400	4.3567	4761.8500	4.7619	9.298	0.0000	0.0000
2025/01/08	2046	06/02/2025		Bond Future	121.8963	121.8963	122.0351	122.0351	0.114	0.0000	0.0000
2025/01/08	2046	06/02/2025	114.01 Call	Bond Future	7886.2700	7.8863	8025.1100	8.0251	1.761	0.0000	0.0000
2025/01/08	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2046	08/05/2025		Bond Future	122.1667	122.1667	122.3096	122.3096	0.117	0.0000	0.0000
2025/01/08	2046	08/05/2025	121.97 Call	Bond Future	196.6700	0.1967	339.6400	0.3396	72.695	0.0000	0.0000
2025/01/08	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2046	07/08/2025		Bond Future	124.6267	124.6267	124.7738	124.7738	0.118	0.0000	0.0000
2025/01/08	2046	07/08/2025	118.69 Call	Bond Future	5936.7100	5.9367	6083.8100	6.0838	2.478	0.0000	0.0000
2025/01/08	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2046	06/11/2025		Bond Future	124.8140	124.8140	124.9657	124.9657	0.122	0.0000	0.0000
2025/01/08	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2046	06/11/2025	125.41 Put	Bond Future	596.0200	0.5960	444.2800	0.4443	25.459	0.0000	0.0000
2025/01/08	2046	05/02/2026		Bond Future	127.2123	127.2123	127.3686	127.3686	0.123	0.0000	0.0000
2025/01/08	2046	05/02/2026	121.65 Call	Bond Future	5562.3200	5.5623	5718.5700	5.7186	2.809	0.0000	0.0000
2025/01/08	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2050	06/02/2025		Bond Future	122.3208	122.3208	121.2492	121.2492	0.876	0.0000	0.0000
2025/01/08	2050	06/02/2025	115.60 Call	Bond Future	6720.7500	6.7208	5649.1900	5.6492	15.944	0.0000	0.0000
2025/01/08	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2050	08/05/2025		Bond Future	124.8135	124.8135	123.7212	123.7212	0.875	0.0000	0.0000
2025/01/08	2050	08/05/2025	121.16 Call	Bond Future	3653.5000	3.6535	2561.1700	2.5612	29.898	0.0000	0.0000
2025/01/08	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2050	07/08/2025		Bond Future	124.9586	124.9586	123.8456	123.8456	0.891	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/08	2050	07/08/2025	119.89 Call	Bond Future	5068.6200	5.0686	3955.5800	3.9556	21.959	0.0000	0.0000
2025/01/08	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2050	06/11/2025		Bond Future	127.4085	127.4085	126.2754	126.2754	0.889	0.0000	0.0000
2025/01/08	2050	06/11/2025	124.42 Call	Bond Future	2988.4700	2.9885	1855.3700	1.8554	37.916	0.0000	0.0000
2025/01/08	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	2050	05/02/2026		Bond Future	127.4449	127.4449	126.2918	126.2918	0.905	0.0000	0.0000
2025/01/08	2050	05/02/2026	122.82 Call	Bond Future	4624.9200	4.6249	3471.8300	3.4718	24.932	0.0000	0.0000
2025/01/08	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	AL37	06/02/2025		Index Future	1075.8840	1075.8840	1072.5410	1072.5410	0.311	0.0000	0.0000
2025/01/08	AL37	08/05/2025		Index Future	1097.5510	1097.5510	1094.1440	1094.1440	0.310	0.0000	0.0000
2025/01/08	AL37	07/08/2025		Index Future	1119.4050	1119.4050	1115.9340	1115.9340	0.310	0.0000	0.0000
2025/01/08	AL37	06/11/2025		Index Future	1141.1220	1141.1220	1137.5880	1137.5880	0.310	0.0000	0.0000
2025/01/08	AL37	05/02/2026		Index Future	1162.8400	1162.8400	1159.2430	1159.2430	0.309	0.0000	0.0000
2025/01/08	AL7T	06/02/2025		Index Future	1294.8210	1294.8210	1286.9570	1286.9570	0.607	0.0000	0.0000
2025/01/08	AL7T	08/05/2025		Index Future	1320.8970	1320.8970	1312.8790	1312.8790	0.607	0.0000	0.0000
2025/01/08	AL7T	07/08/2025		Index Future	1347.1980	1347.1980	1339.0240	1339.0240	0.607	0.0000	0.0000
2025/01/08	AL7T	06/11/2025		Index Future	1373.3350	1373.3350	1365.0080	1365.0080	0.606	0.0000	0.0000
2025/01/08	AL7T	05/02/2026		Index Future	1399.4720	1399.4720	1390.9920	1390.9920	0.606	0.0000	0.0000
2025/01/08	ALBI	06/02/2025		Index Future	1113.7180	1113.7180	1107.2770	1107.2770	0.578	0.0000	0.0000
2025/01/08	ALBI	08/05/2025		Index Future	1136.1470	1136.1470	1129.5800	1129.5800	0.578	0.0000	0.0000
2025/01/08	ALBI	07/08/2025		Index Future	1158.7690	1158.7690	1152.0750	1152.0750	0.578	0.0000	0.0000
2025/01/08	ALBI	06/11/2025		Index Future	1181.2500	1181.2500	1174.4310	1174.4310	0.577	0.0000	0.0000
2025/01/08	ALBI	05/02/2026		Index Future	1203.7310	1203.7310	1196.7870	1196.7870	0.577	0.0000	0.0000
2025/01/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	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
2025/01/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/01/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/08	ES33	06/02/2025		Bond Future	11.0160	83.8627	11.1287	83.3288	1.024	0.0000
2025/01/08	ES33	06/02/2025	13.34 Call	Bond Future	10131.0800	10.1311	9597.2100	9.5972	5.270	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/01/08	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/08	ES33	08/05/2025		Bond Future	11.1322	81.7720	11.2498	81.2280	1.056	0.0000
2025/01/08	ES33	08/05/2025	12.73 Call	Bond Future	6999.9600	7.0000	6455.9600	6.4560	7.771	0.0000
2025/01/08	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES33	07/08/2025		Bond Future	11.2583	83.4181	11.3810	82.8640	1.090	0.0000
2025/01/08	ES33	07/08/2025	13.56 Call	Bond Future	9613.4900	9.6135	9059.3500	9.0594	5.764	0.0000
2025/01/08	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES33	06/11/2025		Bond Future	11.4074	81.2554	11.5356	80.6914	1.125	0.0000
2025/01/08	ES33	06/11/2025	12.01 Call	Bond Future	2605.1200	2.6051	2041.2100	2.0412	21.646	0.0000
2025/01/08	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES33	05/02/2026		Bond Future	11.5787	82.8138	11.7130	82.2401	1.160	0.0000
2025/01/08	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES33	05/02/2026	11.49 Put	Bond Future	381.7100	0.3817	955.3800	0.9554	150.289	0.0000
2025/01/08	ES42	06/02/2025		Bond Future	11.4951	80.2718	11.5980	79.6467	0.895	0.0000
2025/01/08	ES42	06/02/2025	13.71 Call	Bond Future	11878.3100	11.8783	11253.2500	11.2533	5.262	0.0000
2025/01/08	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES42	08/05/2025		Bond Future	11.5991	77.6404	11.7057	77.0033	0.919	0.0000
2025/01/08	ES42	08/05/2025	13.25 Call	Bond Future	9009.5400	9.0095	8372.4000	8.3724	7.072	0.0000
2025/01/08	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES42	07/08/2025		Bond Future	11.7074	79.2026	11.8177	78.5535	0.942	0.0000
2025/01/08	ES42	07/08/2025	13.79 Call	Bond Future	10930.4400	10.9304	10281.3300	10.2813	5.939	0.0000
2025/01/08	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES42	06/11/2025		Bond Future	11.8296	76.4883	11.9440	75.8274	0.967	0.0000
2025/01/08	ES42	06/11/2025	12.39 Call	Bond Future	3154.3600	3.1544	2493.5100	2.4935	20.950	0.0000
2025/01/08	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES42	05/02/2026		Bond Future	11.9625	77.9528	12.0811	77.2803	0.991	0.0000
2025/01/08	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	ES42	05/02/2026	11.85 Put	Bond Future	646.9600	0.6470	1319.4500	1.3195	103.946	0.0000
2025/01/08	GOVI	06/02/2025		GOVI	1096.6100	1096.6100	1090.3420	1090.3420	0.572	0.0000
2025/01/08	GOVI	06/02/2025	972.00 Call	GOVI	1246100.0000	124.6100	1183420.0000	118.3420	5.030	0.0000
2025/01/08	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	GOVI	08/05/2025		GOVI	1118.6950	1118.6950	1112.3040	1112.3040	0.571	0.0000
2025/01/08	GOVI	08/05/2025	1,022.00 Call	GOVI	966950.0000	96.6950	903040.0000	90.3040	6.609	0.0000
2025/01/08	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	GOVI	07/08/2025		GOVI	1140.9690	1140.9690	1134.4550	1134.4550	0.571	0.0000
2025/01/08	GOVI	07/08/2025	1,011.00 Call	GOVI	1299690.0000	129.9690	1234550.0000	123.4550	5.012	0.0000



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	
2025/01/08	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/01/08	GOVI	06/11/2025		GOVI	1163.1050	1163.1050	1156.4690	1156.4690	0.571	0.0000	0.0000
2025/01/08	GOVI	06/11/2025	1,112. Call 00	GOVI	511050.0000	51.1050	444690.0000	44.4690	12.985	0.0000	0.0000
2025/01/08	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	GOVI	05/02/2026		GOVI	1185.2410	1185.2410	1178.4830	1178.4830	0.570	0.0000	0.0000
2025/01/08	GOVI	05/02/2026	1,150. Call 00	GOVI	352410.0000	35.2410	284830.0000	28.4830	19.177	0.0000	0.0000
2025/01/08	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/08	IGOV	06/02/2025		Index Future	375.9060	375.9060	375.4050	375.4050	0.133	0.0000	0.0000
2025/01/08	IGOV	08/05/2025		Index Future	383.5690	383.5690	383.0590	383.0590	0.133	0.0000	0.0000
2025/01/08	IGOV	07/08/2025		Index Future	391.2970	391.2970	390.7780	390.7780	0.133	0.0000	0.0000
2025/01/08	IGOV	06/11/2025		Index Future	398.9770	398.9770	398.4500	398.4500	0.132	0.0000	0.0000
2025/01/08	IGOV	05/02/2026		Index Future	406.6580	406.6580	406.1210	406.1210	0.132	0.0000	0.0000
2025/01/08	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/08	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/08	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/08	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/08	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/08	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/08	R033	06/02/2025		Bond Future	9.9377	103.9995	10.0366	103.4573	0.995	0.0000	0.0000
2025/01/08	R033	06/02/2025	10.33 Call	Bond Future	2407.6900	2.4077	1974.6600	1.9747	17.985	0.0000	0.0000
2025/01/08	R033	06/02/2025	10.33 Put	Bond Future	278.7400	0.2787	387.8900	0.3879	39.158	0.0000	0.0000
2025/01/08	R033	08/05/2025		Bond Future	10.0203	101.0444	10.1236	100.4922	1.032	0.0000	0.0000
2025/01/08	R033	08/05/2025	10.33 Call	Bond Future	2806.8600	2.8069	2455.0400	2.4550	12.534	0.0000	0.0000
2025/01/08	R033	08/05/2025	10.33 Put	Bond Future	1164.3600	1.1644	1364.7000	1.3647	17.206	0.0000	0.0000
2025/01/08	R033	07/08/2025		Bond Future	10.1113	103.0544	10.2195	102.4922	1.070	0.0000	0.0000
2025/01/08	R033	07/08/2025	10.33 Call	Bond Future	3074.5900	3.0746	2750.2800	2.7503	10.548	0.0000	0.0000
2025/01/08	R033	07/08/2025	10.33 Put	Bond Future	1942.8400	1.9428	2180.6700	2.1807	12.241	0.0000	0.0000
2025/01/08	R033	06/11/2025		Bond Future	10.2212	100.0043	10.3346	99.4325	1.109	0.0000	0.0000
2025/01/08	R033	06/11/2025	10.33 Call	Bond Future	3167.9500	3.1680	2860.7900	2.8608	9.696	0.0000	0.0000
2025/01/08	R033	06/11/2025	10.33 Put	Bond Future	2619.1200	2.6191	2883.7100	2.8837	10.102	0.0000	0.0000
2025/01/08	R033	05/02/2026		Bond Future	10.3488	101.8994	10.4677	101.3182	1.149	0.0000	0.0000
2025/01/08	R033	05/02/2026	10.49 Call	Bond Future	3698.6400	3.6986	3383.2000	3.3832	8.529	0.0000	0.0000
2025/01/08	R033	05/02/2026	10.49 Put	Bond Future	3008.9900	3.0090	3274.8200	3.2748	8.835	0.0000	0.0000
2025/01/08	R035	06/02/2025	10.10 Put	Bond Future	1815.8000	1.8158	2302.2500	2.3023	26.790	0.0000	0.0000
2025/01/08	R035	06/02/2025	10.10 Call	Bond Future	411.9600	0.4120	244.9900	0.2450	40.531	0.0000	0.0000
2025/01/08	R035	06/02/2025	11.10 Call	Bond Future	4313.2000	4.3132	3698.0000	3.6980	14.263	0.0000	0.0000
2025/01/08	R035	06/02/2025	11.10 Put	Bond Future	63.6200	0.0636	101.8400	0.1018	60.075	0.0000	0.0000
2025/01/08	R035	06/02/2025	11.30 Call	Bond Future	5349.7700	5.3498	4713.4700	4.7135	11.894	0.0000	0.0000
2025/01/08	R035	06/02/2025	11.30 Put	Bond Future	26.2500	0.0263	43.3700	0.0434	65.219	0.0000	0.0000
2025/01/08	R035	06/02/2025	10.65 Call	Bond Future	2133.7000	2.1337	1648.9700	1.6490	22.718	0.0000	0.0000
2025/01/08	R035	06/02/2025	10.65 Put	Bond Future	368.4200	0.3684	537.1100	0.5371	45.787	0.0000	0.0000
2025/01/08	R035	06/02/2025	10.34 Put	Bond Future	982.1600	0.9822	1324.4700	1.3245	34.853	0.0000	0.0000
2025/01/08	R035	06/02/2025	10.34 Call	Bond Future	979.6100	0.9796	668.5000	0.6685	31.759	0.0000	0.0000
2025/01/08	R035	06/02/2025	10.26 Put	Bond Future	1222.7100	1.2227	1614.9800	1.6150	32.082	0.0000	0.0000
2025/01/08	R035	06/02/2025	10.26 Call	Bond Future	756.2700	0.7563	495.1200	0.4951	34.531	0.0000	0.0000
2025/01/08	R035	06/02/2025		Bond Future	10.3404	94.9858	10.4541	94.3323	1.099	0.0000	0.0000
2025/01/08	R035	06/02/2025	12.41 Call	Bond Future	10964.7200	10.9647	10311.3600	10.3114	5.959	0.0000	0.0000
2025/01/08	R035	06/02/2025	12.41 Put	Bond Future	0.0700	0.0001	0.1300	0.0001	85.714	0.0000	0.0000
2025/01/08	R035	08/05/2025		Bond Future	10.4240	92.3877	10.5422	91.7219	1.133	0.0000	0.0000
2025/01/08	R035	08/05/2025	11.78 Call	Bond Future	7528.5200	7.5285	6927.5700	6.9276	7.982	0.0000	0.0000
2025/01/08	R035	08/05/2025	11.78 Put	Bond Future	267.9200	0.2679	332.7900	0.3328	24.212	0.0000	0.0000
2025/01/08	R035	08/05/2025	13.35 Call	Bond Future	14718.7100	14.7187	14055.9300	14.0559	4.503	0.0000	0.0000
2025/01/08	R035	08/05/2025	13.35 Put	Bond Future	8.7700	0.0088	11.8100	0.0118	34.664	0.0000	0.0000
2025/01/08	R035	08/05/2025	12.70 Call	Bond Future	11787.7600	11.7878	11135.4600	11.1355	5.534	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	
2025/01/08	R035	08/05/2025	12.70 Put	Bond Future	46.0200	0.0460	59.5400	0.0595	29.379	0.0000	0.0000
2025/01/08	R035	08/05/2025	11.46 Put	Bond Future	443.7200	0.4437	544.9300	0.5449	22.809	0.0000	0.0000
2025/01/08	R035	08/05/2025	11.46 Call	Bond Future	6064.0800	6.0641	5499.4700	5.4995	9.311	0.0000	0.0000
2025/01/08	R035	08/05/2025	11.70 Call	Bond Future	7158.8000	7.1588	6565.6400	6.5656	8.286	0.0000	0.0000
2025/01/08	R035	08/05/2025	11.70 Put	Bond Future	304.1900	0.3042	376.8500	0.3769	23.886	0.0000	0.0000
2025/01/08	R035	08/05/2025	10.95 Call	Bond Future	3872.7200	3.8727	3399.9000	3.3999	12.209	0.0000	0.0000
2025/01/08	R035	08/05/2025	10.95 Put	Bond Future	958.4000	0.9584	1151.4000	1.1514	20.138	0.0000	0.0000
2025/01/08	R035	08/05/2025	10.44 Put	Bond Future	1952.0800	1.9521	2282.4900	2.2825	16.926	0.0000	0.0000
2025/01/08	R035	08/05/2025	10.44 Call	Bond Future	2042.5300	2.0425	1707.1200	1.7071	16.421	0.0000	0.0000
2025/01/08	R035	07/08/2025		Bond Future	10.5162	94.2259	10.6391	93.5478	1.169	0.0000	0.0000
2025/01/08	R035	07/08/2025	12.65 Call	Bond Future	11121.1200	11.1211	10492.6800	10.4927	5.651	0.0000	0.0000
2025/01/08	R035	07/08/2025	12.65 Put	Bond Future	266.9500	0.2670	316.6000	0.3166	18.599	0.0000	0.0000
2025/01/08	R035	06/11/2025		Bond Future	10.6272	91.5434	10.7553	90.8534	1.205	0.0000	0.0000
2025/01/08	R035	06/11/2025	11.20 Call	Bond Future	5044.9800	5.0450	4595.0600	4.5951	8.918	0.0000	0.0000
2025/01/08	R035	06/11/2025	11.20 Put	Bond Future	2012.5500	2.0126	2252.6700	2.2527	11.931	0.0000	0.0000
2025/01/08	R035	05/02/2026		Bond Future	10.7549	93.2796	10.8885	92.5776	1.242	0.0000	0.0000
2025/01/08	R035	05/02/2026	10.79 Call	Bond Future	3626.9500	3.6270	3263.4300	3.2634	10.023	0.0000	0.0000
2025/01/08	R035	05/02/2026	10.79 Put	Bond Future	3441.8500	3.4419	3780.3400	3.7803	9.835	0.0000	0.0000
2025/01/08	R038	06/02/2025		Bond Future	10.8231	104.3350	10.9415	103.5178	1.094	0.0000	0.0000
2025/01/08	R038	06/02/2025	11.24 Call	Bond Future	3142.1500	3.1422	2482.8500	2.4829	20.982	0.0000	0.0000
2025/01/08	R038	06/02/2025	11.24 Put	Bond Future	306.7500	0.3068	464.6000	0.4646	51.459	0.0000	0.0000
2025/01/08	R038	08/05/2025		Bond Future	10.9199	100.9449	11.0429	100.1121	1.126	0.0000	0.0000
2025/01/08	R038	08/05/2025	11.24 Call	Bond Future	3644.7700	3.6448	3115.4300	3.1154	14.523	0.0000	0.0000
2025/01/08	R038	08/05/2025	11.24 Put	Bond Future	1497.4300	1.4974	1800.8300	1.8008	20.261	0.0000	0.0000
2025/01/08	R038	07/08/2025		Bond Future	11.0235	102.9527	11.1512	102.1044	1.158	0.0000	0.0000
2025/01/08	R038	07/08/2025	11.24 Call	Bond Future	4046.5700	4.0466	3559.8600	3.5599	12.028	0.0000	0.0000
2025/01/08	R038	07/08/2025	11.24 Put	Bond Future	2614.4900	2.6145	2976.0500	2.9761	13.829	0.0000	0.0000
2025/01/08	R038	06/11/2025		Bond Future	11.1419	99.4589	11.2746	98.5955	1.191	0.0000	0.0000
2025/01/08	R038	06/11/2025	11.24 Call	Bond Future	4329.6600	4.3297	3866.8800	3.8669	10.689	0.0000	0.0000
2025/01/08	R038	06/11/2025	11.24 Put	Bond Future	3690.2400	3.6902	4090.8100	4.0908	10.855	0.0000	0.0000
2025/01/08	R038	06/11/2025	12.33 Call	Bond Future	8926.1000	8.9261	8265.4000	8.2654	7.402	0.0000	0.0000
2025/01/08	R038	06/11/2025	12.33 Put	Bond Future	1574.2500	1.5743	1776.9000	1.7769	12.873	0.0000	0.0000
2025/01/08	R038	06/11/2025	10.98 Put	Bond Future	4495.9000	4.4959	4956.5800	4.9566	10.247	0.0000	0.0000
2025/01/08	R038	06/11/2025	10.98 Call	Bond Future	3427.4100	3.4274	3024.7400	3.0247	11.749	0.0000	0.0000
2025/01/08	R038	05/02/2026		Bond Future	11.2736	101.3431	11.4116	100.4646	1.225	0.0000	0.0000
2025/01/08	R038	05/02/2026	11.44 Call	Bond Future	5157.5700	5.1576	4673.7400	4.6737	9.381	0.0000	0.0000
2025/01/08	R038	05/02/2026	11.44 Put	Bond Future	4099.7900	4.0998	4494.4400	4.4944	9.626	0.0000	0.0000
2025/01/08	R053	06/02/2025		Bond Future	11.0997	108.7551	11.2182	107.7066	1.068	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	
2025/01/08	R053	06/02/2025	12.94 Call	Bond Future	14375.8300	14.3758	13328.0600	13.3281	7.288	0.0000	0.0000
2025/01/08	R053	06/02/2025	12.94 Put	Bond Future	0.9800	0.0010	1.7400	0.0017	77.551	0.0000	0.0000
2025/01/08	R053	08/05/2025		Bond Future	11.1856	105.0767	11.3082	104.0079	1.096	0.0000	0.0000
2025/01/08	R053	08/05/2025	12.64 Call	Bond Future	11881.1000	11.8811	10906.7800	10.9068	8.201	0.0000	0.0000
2025/01/08	R053	08/05/2025	12.64 Put	Bond Future	371.6500	0.3717	466.0800	0.4661	25.408	0.0000	0.0000
2025/01/08	R053	07/08/2025		Bond Future	11.2764	107.1667	11.4033	106.0778	1.125	0.0000	0.0000
2025/01/08	R053	07/08/2025	13.17 Call	Bond Future	15013.0100	15.0130	14040.9600	14.0410	6.475	0.0000	0.0000
2025/01/08	R053	07/08/2025	13.17 Put	Bond Future	680.4100	0.6804	797.2700	0.7973	17.175	0.0000	0.0000
2025/01/08	R053	06/11/2025		Bond Future	11.3784	103.3759	11.5098	102.2672	1.155	0.0000	0.0000
2025/01/08	R053	06/11/2025	11.76 Call	Bond Future	7012.1200	7.0121	6334.5200	6.3345	9.663	0.0000	0.0000
2025/01/08	R053	06/11/2025	11.76 Put	Bond Future	3850.5100	3.8505	4281.5900	4.2816	11.195	0.0000	0.0000
2025/01/08	R053	05/02/2026		Bond Future	11.4900	105.3340	11.6262	104.2056	1.185	0.0000	0.0000
2025/01/08	R053	05/02/2026	11.49 Call	Bond Future	5911.1400	5.9111	5325.0000	5.3250	9.916	0.0000	0.0000
2025/01/08	R053	05/02/2026	11.49 Put	Bond Future	5910.8900	5.9109	6453.1300	6.4531	9.174	0.0000	0.0000
2025/01/08	R186	06/02/2025		Bond Future	8.2754	105.2364	8.2905	105.2103	0.182	0.0000	0.0000
2025/01/08	R186	06/02/2025	9.03 Call	Bond Future	1298.5600	1.2986	1272.4600	1.2725	2.010	0.0000	0.0000
2025/01/08	R186	06/02/2025	9.03 Put	Bond Future	1.2300	0.0012	1.2400	0.0012	0.813	0.0000	0.0000
2025/01/08	R186	08/05/2025		Bond Future	8.2995	107.3552	8.3166	107.3294	0.205	0.0000	0.0000
2025/01/08	R186	08/05/2025	8.47 Call	Bond Future	512.6300	0.5126	495.5400	0.4955	3.334	0.0000	0.0000
2025/01/08	R186	08/05/2025	8.47 Put	Bond Future	255.5100	0.2555	264.1800	0.2642	3.393	0.0000	0.0000
2025/01/08	R186	07/08/2025	10.25 Call	Bond Future	2462.4600	2.4625	2438.5600	2.4386	0.971	0.0000	0.0000
2025/01/08	R186	07/08/2025	10.25 Put	Bond Future	56.1400	0.0561	57.4600	0.0575	2.351	0.0000	0.0000
2025/01/08	R186	07/08/2025	9.22 Put	Bond Future	171.0200	0.1710	175.4500	0.1755	2.590	0.0000	0.0000
2025/01/08	R186	07/08/2025	9.22 Call	Bond Future	1284.9200	1.2849	1264.1300	1.2641	1.618	0.0000	0.0000
2025/01/08	R186	07/08/2025		Bond Future	8.3469	104.1811	8.3665	104.1559	0.235	0.0000	0.0000
2025/01/08	R186	07/08/2025	9.68 Call	Bond Future	1796.3100	1.7963	1773.6700	1.7737	1.260	0.0000	0.0000
2025/01/08	R186	07/08/2025	9.68 Put	Bond Future	102.3400	0.1023	104.9200	0.1049	2.521	0.0000	0.0000
2025/01/08	R186	06/11/2025		Bond Future	8.4635	106.1978	8.4865	106.1734	0.272	0.0000	0.0000
2025/01/08	R186	06/11/2025	8.13 Call	Bond Future	285.0700	0.2851	275.3300	0.2753	3.417	0.0000	0.0000
2025/01/08	R186	06/11/2025	8.13 Put	Bond Future	638.2100	0.6382	652.8200	0.6528	2.289	0.0000	0.0000
2025/01/08	R186	05/02/2026		Bond Future	8.7061	102.9046	8.7346	102.8811	0.328	0.0000	0.0000
2025/01/08	R186	05/02/2026	8.43 Call	Bond Future	333.6100	0.3336	323.3000	0.3233	3.090	0.0000	0.0000
2025/01/08	R186	05/02/2026	8.43 Put	Bond Future	561.3700	0.5614	574.5400	0.5745	2.346	0.0000	0.0000
2025/01/08	R202	06/02/2025		Bond Future	269.1072	269.1072	269.0125	269.0125	0.035	0.0000	0.0000
2025/01/08	R202	06/02/2025	266.79 Call	Bond Future	2317.1600	2.3172	2222.5200	2.2225	4.084	0.0000	0.0000
2025/01/08	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	R202	08/05/2025		Bond Future	274.5912	274.5912	274.4970	274.4970	0.034	0.0000	0.0000
2025/01/08	R202	08/05/2025	272.31 Call	Bond Future	2281.2200	2.2812	2187.0400	2.1870	4.128	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
2025/01/08	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/08	R202	07/08/2025		Bond Future	274.8852	274.8852	274.7920	274.7920	0.034	0.0000
2025/01/08	R202	07/08/2025	271.60 Call	Bond Future	3285.1600	3.2852	3192.0000	3.1920	2.836	0.0000
2025/01/08	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	R202	06/11/2025		Bond Future	280.2749	280.2749	280.1835	280.1835	0.033	0.0000
2025/01/08	R202	06/11/2025	275.64 Call	Bond Future	4634.9300	4.6349	4543.5300	4.5435	1.972	0.0000
2025/01/08	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	R202	05/02/2026		Bond Future	280.3266	280.3266	280.2376	280.2376	0.032	0.0000
2025/01/08	R202	05/02/2026	277.82 Call	Bond Future	2506.5500	2.5066	2417.6000	2.4176	3.549	0.0000
2025/01/08	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	R209	06/02/2025		Bond Future	10.5433	74.5388	10.6569	73.9506	1.078	0.0000
2025/01/08	R209	06/02/2025	12.44 Call	Bond Future	9031.1000	9.0311	8443.0000	8.4430	6.512	0.0000
2025/01/08	R209	06/02/2025	12.44 Put	Bond Future	0.2100	0.0002	0.3800	0.0004	80.952	0.0000
2025/01/08	R209	08/05/2025		Bond Future	10.6260	72.8847	10.7437	72.2852	1.108	0.0000
2025/01/08	R209	08/05/2025	11.89 Call	Bond Future	6385.8100	6.3858	5852.5700	5.8526	8.350	0.0000
2025/01/08	R209	08/05/2025	11.89 Put	Bond Future	280.9200	0.2809	347.1900	0.3472	23.590	0.0000
2025/01/08	R209	07/08/2025		Bond Future	10.7151	74.3346	10.8371	73.7240	1.138	0.0000
2025/01/08	R209	07/08/2025	12.68 Call	Bond Future	9370.3500	9.3704	8814.5900	8.8146	5.931	0.0000
2025/01/08	R209	07/08/2025	12.68 Put	Bond Future	314.0400	0.3140	368.9100	0.3689	17.472	0.0000
2025/01/08	R209	06/11/2025		Bond Future	10.8178	72.6208	10.9442	71.9992	1.168	0.0000
2025/01/08	R209	06/11/2025	11.27 Call	Bond Future	4273.9300	4.2739	3885.0400	3.8850	9.099	0.0000
2025/01/08	R209	06/11/2025	11.27 Put	Bond Future	2082.4000	2.0824	2315.1000	2.3151	11.175	0.0000
2025/01/08	R209	05/02/2026		Bond Future	10.9329	73.9977	11.0640	73.3653	1.199	0.0000
2025/01/08	R209	05/02/2026	10.93 Call	Bond Future	3411.5100	3.4115	3086.1000	3.0861	9.539	0.0000
2025/01/08	R209	05/02/2026	10.93 Put	Bond Future	3425.6300	3.4256	3732.6800	3.7327	8.963	0.0000
2025/01/08	R210	06/02/2025		Bond Future	244.1110	244.1110	243.8717	243.8717	0.098	0.0000
2025/01/08	R210	06/02/2025	239.61 Call	Bond Future	4500.9500	4.5010	4261.6600	4.2617	5.316	0.0000
2025/01/08	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	R210	08/05/2025		Bond Future	245.7301	245.7301	245.4880	245.4880	0.099	0.0000
2025/01/08	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	R210	08/05/2025	248.03 Put	Bond Future	2299.8900	2.2999	2541.9700	2.5420	10.526	0.0000
2025/01/08	R210	07/08/2025		Bond Future	250.6784	250.6784	250.4340	250.4340	0.097	0.0000
2025/01/08	R210	07/08/2025	248.44 Call	Bond Future	2238.3700	2.2384	1994.0000	1.9940	10.917	0.0000
2025/01/08	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/08	R210	06/11/2025		Bond Future	252.1739	252.1739	251.9283	251.9283	0.097	0.0000
2025/01/08	R210	06/11/2025	252.14 Call	Bond Future	33.8800	0.0339	0.0000	0.0000	(100.000)	0.0000
2025/01/08	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	211.7300	0.2117	100.000	0.0000
2025/01/08	R210	05/02/2026		Bond Future	257.0212	257.0212	256.7740	256.7740	0.096	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	
2025/01/08	R210	05/02/2026	253.10 Call	Bond Future	3921.1700	3.9212	3674.0400	6.302	0.0000	0.0000	
2025/01/08	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/01/08	R213	06/02/2025		Bond Future	9.4135	92.2257	9.4876	91.9141	0.786	0.0000	0.0000
2025/01/08	R213	06/02/2025	11.35 Call	Bond Future	7730.0500	7.7301	7418.6000	7.4186	4.029	0.0000	0.0000
2025/01/08	R213	06/02/2025	11.35 Put	Bond Future	0.9300	0.0009	1.1600	0.0012	24.731	0.0000	0.0000
2025/01/08	R213	08/05/2025		Bond Future	9.4780	90.5250	9.5558	90.2078	0.821	0.0000	0.0000
2025/01/08	R213	08/05/2025	10.52 Call	Bond Future	4380.4200	4.3804	4102.9400	4.1029	6.335	0.0000	0.0000
2025/01/08	R213	08/05/2025	10.52 Put	Bond Future	245.2100	0.2452	284.9400	0.2849	16.202	0.0000	0.0000
2025/01/08	R213	07/08/2025		Bond Future	9.5528	92.3263	9.6347	92.0037	0.858	0.0000	0.0000
2025/01/08	R213	07/08/2025	11.66 Call	Bond Future	8003.0400	8.0030	7699.4700	7.6995	3.793	0.0000	0.0000
2025/01/08	R213	07/08/2025	11.66 Put	Bond Future	143.8100	0.1438	162.8400	0.1628	13.233	0.0000	0.0000
2025/01/08	R213	06/11/2025		Bond Future	9.6538	90.5597	9.7402	90.2320	0.895	0.0000	0.0000
2025/01/08	R213	06/11/2025	10.05 Call	Bond Future	2910.5500	2.9106	2706.8100	2.7068	7.000	0.0000	0.0000
2025/01/08	R213	06/11/2025	10.05 Put	Bond Future	1420.4600	1.4205	1544.3900	1.5444	8.725	0.0000	0.0000
2025/01/08	R213	05/02/2026		Bond Future	9.7778	92.2783	9.8692	91.9456	0.935	0.0000	0.0000
2025/01/08	R213	05/02/2026	9.89 Call	Bond Future	2510.7000	2.5107	2331.7200	2.3317	7.129	0.0000	0.0000
2025/01/08	R213	05/02/2026	9.89 Put	Bond Future	2102.6000	2.1026	2256.3400	2.2563	7.312	0.0000	0.0000
2025/01/08	R214	06/02/2025	13.63 Call	Bond Future	12828.5600	12.8286	12256.2000	12.2562	4.462	0.0000	0.0000
2025/01/08	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	R214	06/02/2025	12.25 Put	Bond Future	4.1700	0.0042	6.8300	0.0068	63.789	0.0000	0.0000
2025/01/08	R214	06/02/2025	12.25 Call	Bond Future	6799.0300	6.7990	6229.3300	6.2293	8.379	0.0000	0.0000
2025/01/08	R214	06/02/2025	11.75 Put	Bond Future	43.3600	0.0434	67.5300	0.0675	55.743	0.0000	0.0000
2025/01/08	R214	06/02/2025	11.75 Call	Bond Future	4393.6700	4.3937	3845.4800	3.8455	12.477	0.0000	0.0000
2025/01/08	R214	06/02/2025		Bond Future	10.9294	69.7579	11.0327	69.1855	0.946	0.0000	0.0000
2025/01/08	R214	06/02/2025	12.71 Call	Bond Future	8917.6500	8.9177	8345.5600	8.3456	6.415	0.0000	0.0000
2025/01/08	R214	06/02/2025	12.71 Put	Bond Future	0.4100	0.0004	0.6800	0.0007	65.854	0.0000	0.0000
2025/01/08	R214	08/05/2025		Bond Future	11.0097	67.8589	11.1163	67.2756	0.969	0.0000	0.0000
2025/01/08	R214	08/05/2025	12.40 Call	Bond Future	7282.1100	7.2821	6750.8100	6.7508	7.296	0.0000	0.0000
2025/01/08	R214	08/05/2025	12.40 Put	Bond Future	237.5600	0.2376	289.5700	0.2896	21.893	0.0000	0.0000
2025/01/08	R214	07/08/2025		Bond Future	11.0962	69.2090	11.2062	68.6149	0.992	0.0000	0.0000
2025/01/08	R214	07/08/2025	12.97 Call	Bond Future	9517.8100	9.5178	8983.3500	8.9834	5.615	0.0000	0.0000
2025/01/08	R214	07/08/2025	12.97 Put	Bond Future	395.8300	0.3958	455.5300	0.4555	15.082	0.0000	0.0000
2025/01/08	R214	06/11/2025		Bond Future	11.1961	67.2482	11.3098	66.6434	1.015	0.0000	0.0000
2025/01/08	R214	06/11/2025	11.64 Call	Bond Future	4474.2400	4.4742	4092.4200	4.0924	8.534	0.0000	0.0000
2025/01/08	R214	06/11/2025	11.64 Put	Bond Future	2158.3600	2.1584	2381.3200	2.3813	10.330	0.0000	0.0000
2025/01/08	R214	05/02/2026		Bond Future	11.3076	68.5237	11.4252	67.9082	1.040	0.0000	0.0000
2025/01/08	R214	05/02/2026	11.26 Call	Bond Future	3450.1400	3.4501	3137.2100	3.1372	9.070	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	
2025/01/08	R214	05/02/2026	11.26 Put	Bond Future	3701.6000	3.7016	4004.1600	4.0042	8.174	0.0000	0.0000
2025/01/08	R248	06/02/2025	10.30 Put	Bond Future	5873.9900	5.8740	6639.3300	6.6393	13.029	0.0000	0.0000
2025/01/08	R248	06/02/2025	10.30 Call	Bond Future	16.3300	0.0163	6.0000	0.0060	63.258	0.0000	0.0000
2025/01/08	R248	06/02/2025	11.00 Put	Bond Future	1552.8100	1.5528	2030.3400	2.0303	30.753	0.0000	0.0000
2025/01/08	R248	06/02/2025	11.00 Call	Bond Future	854.6900	0.8547	556.5500	0.5566	34.883	0.0000	0.0000
2025/01/08	R248	06/02/2025	11.70 Call	Bond Future	4118.8200	4.1188	3427.5300	3.4275	16.784	0.0000	0.0000
2025/01/08	R248	06/02/2025	11.70 Put	Bond Future	157.9900	0.1580	242.3700	0.2424	53.408	0.0000	0.0000
2025/01/08	R248	06/02/2025		Bond Future	11.1005	84.5352	11.2139	83.7595	1.022	0.0000	0.0000
2025/01/08	R248	06/02/2025	12.71 Call	Bond Future	9920.7700	9.9208	9146.5200	9.1465	7.804	0.0000	0.0000
2025/01/08	R248	06/02/2025	12.71 Put	Bond Future	1.9900	0.0020	3.4100	0.0034	71.357	0.0000	0.0000
2025/01/08	R248	08/05/2025		Bond Future	11.1837	81.7902	11.3009	80.9996	1.047	0.0000	0.0000
2025/01/08	R248	08/05/2025	12.60 Call	Bond Future	9028.8600	9.0289	8309.8500	8.3099	7.963	0.0000	0.0000
2025/01/08	R248	08/05/2025	12.60 Put	Bond Future	295.2400	0.2952	366.7500	0.3668	24.221	0.0000	0.0000
2025/01/08	R248	07/08/2025		Bond Future	11.2731	83.4175	11.3942	82.6120	1.074	0.0000	0.0000
2025/01/08	R248	07/08/2025	13.21 Call	Bond Future	11873.6400	11.8736	11149.3100	11.1493	6.100	0.0000	0.0000
2025/01/08	R248	07/08/2025	13.21 Put	Bond Future	490.1700	0.4902	571.2700	0.5713	16.545	0.0000	0.0000
2025/01/08	R248	06/11/2025		Bond Future	11.3755	80.5889	11.5007	79.7689	1.101	0.0000	0.0000
2025/01/08	R248	06/11/2025	11.74 Call	Bond Future	5346.8000	5.3468	4847.8400	4.8478	9.332	0.0000	0.0000
2025/01/08	R248	06/11/2025	11.74 Put	Bond Future	3000.1600	3.0002	3321.1900	3.3212	10.700	0.0000	0.0000
2025/01/08	R248	05/02/2026		Bond Future	11.4894	82.1167	11.6191	81.2822	1.130	0.0000	0.0000
2025/01/08	R248	05/02/2026	11.46 Call	Bond Future	4443.2500	4.4433	4015.0600	4.0151	9.637	0.0000	0.0000
2025/01/08	R248	05/02/2026	11.46 Put	Bond Future	4634.0700	4.6341	5040.4000	5.0404	8.768	0.0000	0.0000
2025/01/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/08	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

