



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 10/01/2025 TO 10/01/2025

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
2025/01/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/10	2029	06/02/2025		Bond Future	134.4523	134.4523	134.4319	0.015	0.0000	0.0000
2025/01/10	2029	06/02/2025	132.40 Call	Bond Future	2052.2800	2.0523	2031.8500	0.995	0.0000	0.0000
2025/01/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2029	08/05/2025		Bond Future	135.7851	135.7851	135.7525	0.024	0.0000	0.0000
2025/01/10	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2029	08/05/2025	137.85 Put	Bond Future	2064.8900	2.0649	2097.4700	1.578	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	
2025/01/10	2029	07/08/2025		Bond Future	138.5214	138.5214	138.4729	138.4729	0.035	0.0000	0.0000
2025/01/10	2029	07/08/2025	137.41 Call	Bond Future	1111.4200	1.1114	1062.8900	1.0629	4.366	0.0000	0.0000
2025/01/10	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2029	06/11/2025		Bond Future	139.8047	139.8047	139.7694	139.7694	0.025	0.0000	0.0000
2025/01/10	2029	06/11/2025	139.79 Call	Bond Future	14.7200	0.0147	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/10	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	20.5700	0.0206	100.000	0.0000	0.0000
2025/01/10	2029	05/02/2026		Bond Future	142.4951	142.4951	142.4794	142.4794	0.011	0.0000	0.0000
2025/01/10	2029	05/02/2026	140.11 Call	Bond Future	2385.0700	2.3851	2369.4100	2.3694	0.657	0.0000	0.0000
2025/01/10	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2030	06/02/2025	8.68 Put	Bond Future	1825.8800	1.8259	2280.9900	2.2810	24.926	0.0000	0.0000
2025/01/10	2030	06/02/2025	8.68 Call	Bond Future	80.7700	0.0808	31.7200	0.0317	60.728	0.0000	0.0000
2025/01/10	2030	06/02/2025	9.18 Put	Bond Future	508.7500	0.5088	739.8200	0.7398	45.419	0.0000	0.0000
2025/01/10	2030	06/02/2025	9.18 Call	Bond Future	691.0400	0.6910	417.9500	0.4180	39.519	0.0000	0.0000
2025/01/10	2030	06/02/2025	9.69 Call	Bond Future	2166.0200	2.1660	1701.3000	1.7013	21.455	0.0000	0.0000
2025/01/10	2030	06/02/2025	9.69 Put	Bond Future	65.9800	0.0660	105.4200	0.1054	59.776	0.0000	0.0000
2025/01/10	2030	06/02/2025		Bond Future	9.1322	95.7948	9.2647	95.2906	1.451	0.0000	0.0000
2025/01/10	2030	06/02/2025	10.68 Call	Bond Future	5689.0000	5.6890	5184.9500	5.1850	8.860	0.0000	0.0000
2025/01/10	2030	06/02/2025	10.68 Put	Bond Future	0.2500	0.0003	0.3600	0.0004	44.000	0.0000	0.0000
2025/01/10	2030	08/05/2025	12.28 Call	Bond Future	10491.2700	10.4913	9969.1200	9.9691	4.977	0.0000	0.0000
2025/01/10	2030	08/05/2025	12.28 Put	Bond Future	1.0000	0.0010	1.5600	0.0016	56.000	0.0000	0.0000
2025/01/10	2030	08/05/2025	10.69 Put	Bond Future	88.0600	0.0881	106.1300	0.1061	20.520	0.0000	0.0000
2025/01/10	2030	08/05/2025	10.69 Call	Bond Future	5352.6300	5.3526	4847.9900	4.8480	9.428	0.0000	0.0000
2025/01/10	2030	08/05/2025	11.86 Call	Bond Future	9151.2700	9.1513	8630.6400	8.6306	5.689	0.0000	0.0000
2025/01/10	2030	08/05/2025	11.86 Put	Bond Future	4.1500	0.0042	6.2300	0.0062	50.120	0.0000	0.0000
2025/01/10	2030	08/05/2025	10.31 Put	Bond Future	178.6500	0.1787	216.8400	0.2168	21.377	0.0000	0.0000
2025/01/10	2030	08/05/2025	10.31 Call	Bond Future	4136.0400	4.1360	3651.5200	3.6515	11.715	0.0000	0.0000
2025/01/10	2030	08/05/2025		Bond Future	9.1991	97.7244	9.3426	97.2016	1.559	0.0000	0.0000
2025/01/10	2030	08/05/2025	9.93 Call	Bond Future	2980.1300	2.9801	2535.8400	2.5358	14.908	0.0000	0.0000
2025/01/10	2030	08/05/2025	9.93 Put	Bond Future	353.3300	0.3533	431.7500	0.4318	22.195	0.0000	0.0000
2025/01/10	2030	08/05/2025	8.68 Put	Bond Future	2345.0600	2.3451	2740.6500	2.7407	16.869	0.0000	0.0000
2025/01/10	2030	08/05/2025	8.68 Call	Bond Future	423.6700	0.4237	296.5500	0.2966	30.004	0.0000	0.0000
2025/01/10	2030	08/05/2025	9.18 Put	Bond Future	1201.2700	1.2013	1448.4600	1.4485	20.577	0.0000	0.0000
2025/01/10	2030	08/05/2025	9.18 Call	Bond Future	1131.3000	1.1313	855.7800	0.8558	24.354	0.0000	0.0000
2025/01/10	2030	08/05/2025	9.99 Call	Bond Future	3156.2200	3.1562	2704.1300	2.7041	14.324	0.0000	0.0000
2025/01/10	2030	08/05/2025	9.99 Put	Bond Future	317.7500	0.3178	388.3700	0.3884	22.225	0.0000	0.0000
2025/01/10	2030	08/05/2025	8.95 Put	Bond Future	1663.5400	1.6635	1981.3500	1.9814	19.104	0.0000	0.0000
2025/01/10	2030	08/05/2025	8.95 Call	Bond Future	747.3400	0.7473	542.4400	0.5424	27.417	0.0000	0.0000
2025/01/10	2030	08/05/2025	9.45 Put	Bond Future	791.5700	0.7916	963.6200	0.9636	21.735	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	
2025/01/10	2030	08/05/2025	9.45 Call	Bond Future	1703.4000	1.7034	1352.7400	1.3527	20.586	0.0000	0.0000
2025/01/10	2030	07/08/2025		Bond Future	9.2800	95.6599	9.4365	95.1159	1.686	0.0000	0.0000
2025/01/10	2030	07/08/2025	11.11 Call	Bond Future	6291.4900	6.2915	5792.8700	5.7929	7.925	0.0000	0.0000
2025/01/10	2030	07/08/2025	11.11 Put	Bond Future	162.1800	0.1622	207.5700	0.2076	27.987	0.0000	0.0000
2025/01/10	2030	07/08/2025	12.12 Call	Bond Future	9330.6000	9.3306	8796.0400	8.7960	5.729	0.0000	0.0000
2025/01/10	2030	07/08/2025	12.12 Put	Bond Future	26.4600	0.0265	35.9100	0.0359	35.714	0.0000	0.0000
2025/01/10	2030	07/08/2025	10.48 Put	Bond Future	351.7300	0.3517	441.2900	0.4413	25.463	0.0000	0.0000
2025/01/10	2030	07/08/2025	10.48 Call	Bond Future	4427.3300	4.4273	3972.8800	3.9729	10.265	0.0000	0.0000
2025/01/10	2030	06/11/2025		Bond Future	9.3752	97.5128	9.5396	96.9684	1.754	0.0000	0.0000
2025/01/10	2030	06/11/2025	9.54 Call	Bond Future	2039.1700	2.0392	1685.3600	1.6854	17.351	0.0000	0.0000
2025/01/10	2030	06/11/2025	9.54 Put	Bond Future	1493.4400	1.4934	1684.0400	1.6840	12.762	0.0000	0.0000
2025/01/10	2030	05/02/2026		Bond Future	9.4970	95.3569	9.6692	94.8165	1.814	0.0000	0.0000
2025/01/10	2030	05/02/2026	9.49 Call	Bond Future	1902.6700	1.9027	1579.3200	1.5793	16.995	0.0000	0.0000
2025/01/10	2030	05/02/2026	9.49 Put	Bond Future	1924.6800	1.9247	2141.7100	2.1417	11.276	0.0000	0.0000
2025/01/10	2032	06/02/2025	9.42 Put	Bond Future	1972.2300	1.9722	2530.6600	2.5307	28.315	0.0000	0.0000
2025/01/10	2032	06/02/2025	9.42 Call	Bond Future	110.4200	0.1104	40.8600	0.0409	62.996	0.0000	0.0000
2025/01/10	2032	06/02/2025	9.92 Put	Bond Future	554.9900	0.5550	816.5600	0.8166	47.131	0.0000	0.0000
2025/01/10	2032	06/02/2025	9.92 Call	Bond Future	1110.8700	1.1109	744.4500	0.7445	32.985	0.0000	0.0000
2025/01/10	2032	06/02/2025	10.61 Call	Bond Future	3824.0700	3.8241	3235.6300	3.2356	15.388	0.0000	0.0000
2025/01/10	2032	06/02/2025	10.61 Put	Bond Future	59.8800	0.0599	99.4300	0.0994	66.049	0.0000	0.0000
2025/01/10	2032	06/02/2025		Bond Future	9.8036	95.1785	9.9352	94.5505	1.342	0.0000	0.0000
2025/01/10	2032	06/02/2025	11.72 Call	Bond Future	8631.8400	8.6318	8004.8000	8.0048	7.264	0.0000	0.0000
2025/01/10	2032	06/02/2025	11.72 Put	Bond Future	1.1200	0.0011	2.0700	0.0021	84.821	0.0000	0.0000
2025/01/10	2032	08/05/2025		Bond Future	9.8837	92.9314	10.0236	92.2827	1.416	0.0000	0.0000
2025/01/10	2032	08/05/2025	10.91 Call	Bond Future	4943.5100	4.9435	4348.7600	4.3488	12.031	0.0000	0.0000
2025/01/10	2032	08/05/2025	10.91 Put	Bond Future	316.9000	0.3169	370.9200	0.3709	17.046	0.0000	0.0000
2025/01/10	2032	08/05/2025	9.42 Put	Bond Future	2861.6100	2.8616	3306.9600	3.3070	15.563	0.0000	0.0000
2025/01/10	2032	08/05/2025	9.42 Call	Bond Future	669.4400	0.6694	466.0200	0.4660	30.387	0.0000	0.0000
2025/01/10	2032	08/05/2025	9.92 Put	Bond Future	1493.2200	1.4932	1758.0800	1.7581	17.738	0.0000	0.0000
2025/01/10	2032	08/05/2025	9.92 Call	Bond Future	1662.0000	1.6620	1278.0900	1.2781	23.099	0.0000	0.0000
2025/01/10	2032	08/05/2025	10.97 Call	Bond Future	5174.4000	5.1744	4573.8200	4.5738	11.607	0.0000	0.0000
2025/01/10	2032	08/05/2025	10.97 Put	Bond Future	286.5400	0.2865	334.7300	0.3347	16.818	0.0000	0.0000
2025/01/10	2032	07/08/2025		Bond Future	9.9733	94.7814	10.1227	94.1093	1.498	0.0000	0.0000
2025/01/10	2032	07/08/2025	12.01 Call	Bond Future	8853.2400	8.8532	8226.9700	8.2270	7.074	0.0000	0.0000
2025/01/10	2032	07/08/2025	12.01 Put	Bond Future	203.2000	0.2032	249.0600	0.2491	22.569	0.0000	0.0000
2025/01/10	2032	06/11/2025		Bond Future	10.0830	92.4560	10.2380	91.7806	1.538	0.0000	0.0000
2025/01/10	2032	06/11/2025	10.42 Call	Bond Future	3295.7100	3.2957	2885.9800	2.8860	12.432	0.0000	0.0000
2025/01/10	2032	06/11/2025	10.42 Put	Bond Future	1835.6400	1.8356	2101.3300	2.1013	14.474	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	
2025/01/10	2032	05/02/2026		Bond Future	10.2120	94.2104	10.3722	93.5360	1.569	0.0000	0.0000
2025/01/10	2032	05/02/2026	10.16 Call	Bond Future	2690.1900	2.6902	2300.4700	2.3005	14.487	0.0000	0.0000
2025/01/10	2032	05/02/2026	10.16 Put	Bond Future	2910.2300	2.9102	3194.9000	3.1949	9.782	0.0000	0.0000
2025/01/10	2033	06/02/2025		Bond Future	128.7088	128.7088	128.6901	128.6901	0.015	0.0000	0.0000
2025/01/10	2033	06/02/2025	124.94 Call	Bond Future	3768.8400	3.7688	3750.0900	3.7501	0.498	0.0000	0.0000
2025/01/10	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2033	08/05/2025		Bond Future	129.8253	129.8253	129.7949	129.7949	0.023	0.0000	0.0000
2025/01/10	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2033	08/05/2025	130.62 Put	Bond Future	794.7000	0.7947	825.0800	0.8251	3.823	0.0000	0.0000
2025/01/10	2033	07/08/2025		Bond Future	132.4417	132.4417	132.3960	132.3960	0.034	0.0000	0.0000
2025/01/10	2033	07/08/2025	128.65 Call	Bond Future	3791.6500	3.7917	3746.0000	3.7460	1.204	0.0000	0.0000
2025/01/10	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2033	06/11/2025		Bond Future	133.5055	133.5055	133.4726	133.4726	0.025	0.0000	0.0000
2025/01/10	2033	06/11/2025	133.14 Call	Bond Future	365.5200	0.3655	332.6200	0.3326	9.001	0.0000	0.0000
2025/01/10	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2033	05/02/2026		Bond Future	136.0748	136.0748	136.0606	136.0606	0.010	0.0000	0.0000
2025/01/10	2033	05/02/2026	132.88 Call	Bond Future	3194.8300	3.1948	3180.6200	3.1806	0.445	0.0000	0.0000
2025/01/10	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2037	06/02/2025		Bond Future	10.9394	84.1846	11.0956	83.2819	1.427	0.0000	0.0000
2025/01/10	2037	06/02/2025	12.76 Call	Bond Future	9724.2200	9.7242	8821.6800	8.8217	9.281	0.0000	0.0000
2025/01/10	2037	06/02/2025	12.76 Put	Bond Future	0.3300	0.0003	0.5000	0.0005	51.515	0.0000	0.0000
2025/01/10	2037	08/05/2025	12.55 Put	Bond Future	238.3700	0.2384	284.3900	0.2844	19.306	0.0000	0.0000
2025/01/10	2037	08/05/2025	12.55 Call	Bond Future	8275.3300	8.2753	7393.1400	7.3931	10.660	0.0000	0.0000
2025/01/10	2037	08/05/2025	13.30 Put	Bond Future	54.6500	0.0547	75.3500	0.0754	37.877	0.0000	0.0000
2025/01/10	2037	08/05/2025	13.30 Call	Bond Future	11682.2700	11.6823	10774.7600	10.7748	7.768	0.0000	0.0000
2025/01/10	2037	08/05/2025		Bond Future	11.0418	85.8803	11.2053	84.9520	1.481	0.0000	0.0000
2025/01/10	2037	08/05/2025	12.25 Call	Bond Future	6903.9200	6.9039	6049.8700	6.0499	12.371	0.0000	0.0000
2025/01/10	2037	08/05/2025	12.25 Put	Bond Future	375.4500	0.3755	449.6100	0.4496	19.752	0.0000	0.0000
2025/01/10	2037	08/05/2025	13.35 Put	Bond Future	48.7700	0.0488	67.4700	0.0675	38.343	0.0000	0.0000
2025/01/10	2037	08/05/2025	13.35 Call	Bond Future	11906.9500	11.9070	10997.4400	10.9974	7.638	0.0000	0.0000
2025/01/10	2037	07/08/2025	13.01 Put	Bond Future	435.4800	0.4355	488.1600	0.4882	12.097	0.0000	0.0000
2025/01/10	2037	07/08/2025		Bond Future	11.1541	83.3292	11.3259	82.3730	1.541	0.0000	0.0000
2025/01/10	2037	07/08/2025	13.01 Call	Bond Future	9992.1000	9.9921	9088.6000	9.0886	9.042	0.0000	0.0000
2025/01/10	2037	07/08/2025	12.17 Call	Bond Future	6456.8900	6.4569	5631.1700	5.6312	12.788	0.0000	0.0000
2025/01/10	2037	07/08/2025	12.17 Put	Bond Future	1021.6800	1.0217	1152.1400	1.1521	12.769	0.0000	0.0000
2025/01/10	2037	07/08/2025	11.42 Call	Bond Future	3617.5800	3.6176	2942.3700	2.9424	18.665	0.0000	0.0000
2025/01/10	2037	07/08/2025	11.42 Put	Bond Future	2144.4500	2.1445	2425.4200	2.4254	13.102	0.0000	0.0000
2025/01/10	2037	07/08/2025	10.55 Put	Bond Future	4740.1900	4.7402	5333.3000	5.3333	12.512	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	
2025/01/10	2037	07/08/2025	10.55 Call	Bond Future	1253.1600	1.2532	890.0900	0.8901	28.972	0.0000	0.0000
2025/01/10	2037	07/08/2025	10.64 Put	Bond Future	4389.0500	4.3891	4945.0800	4.9451	12.669	0.0000	0.0000
2025/01/10	2037	07/08/2025	10.64 Call	Bond Future	1434.2900	1.4343	1034.1400	1.0341	27.899	0.0000	0.0000
2025/01/10	2037	07/08/2025	11.82 Call	Bond Future	5070.9400	5.0709	4302.9200	4.3029	15.146	0.0000	0.0000
2025/01/10	2037	07/08/2025	11.82 Put	Bond Future	1450.1500	1.4502	1638.3100	1.6383	12.975	0.0000	0.0000
2025/01/10	2037	07/08/2025	11.07 Call	Bond Future	2511.9100	2.5119	1946.3600	1.9464	22.515	0.0000	0.0000
2025/01/10	2037	07/08/2025	11.07 Put	Bond Future	2985.3500	2.9854	3375.9800	3.3760	13.085	0.0000	0.0000
2025/01/10	2037	07/08/2025	10.34 Put	Bond Future	5641.8100	5.6418	6310.8800	6.3109	11.859	0.0000	0.0000
2025/01/10	2037	07/08/2025	10.34 Call	Bond Future	894.9400	0.8949	607.8300	0.6078	32.081	0.0000	0.0000
2025/01/10	2037	06/11/2025		Bond Future	11.2722	84.9426	11.4492	83.9767	1.570	0.0000	0.0000
2025/01/10	2037	06/11/2025	11.63 Call	Bond Future	4548.2200	4.5482	3859.5800	3.8596	15.141	0.0000	0.0000
2025/01/10	2037	06/11/2025	11.63 Put	Bond Future	2612.3700	2.6124	2889.5400	2.8895	10.610	0.0000	0.0000
2025/01/10	2037	05/02/2026		Bond Future	11.4056	82.2964	11.5876	81.3248	1.596	0.0000	0.0000
2025/01/10	2037	05/02/2026	11.20 Call	Bond Future	3351.8800	3.3519	2847.2900	2.8473	15.054	0.0000	0.0000
2025/01/10	2037	05/02/2026	11.20 Put	Bond Future	4469.1400	4.4691	4936.2200	4.9362	10.451	0.0000	0.0000
2025/01/10	2038	06/02/2025		Bond Future	139.3441	139.3441	139.3232	139.3232	0.015	0.0000	0.0000
2025/01/10	2038	06/02/2025	135.23 Call	Bond Future	4114.1100	4.1141	4093.1900	4.0932	0.508	0.0000	0.0000
2025/01/10	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2038	08/05/2025		Bond Future	142.1853	142.1853	142.1518	142.1518	0.024	0.0000	0.0000
2025/01/10	2038	08/05/2025	139.68 Call	Bond Future	2505.3300	2.5053	2471.8400	2.4718	1.337	0.0000	0.0000
2025/01/10	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2038	07/08/2025		Bond Future	142.9241	142.9241	142.8743	142.8743	0.035	0.0000	0.0000
2025/01/10	2038	07/08/2025	139.56 Call	Bond Future	3364.1400	3.3641	3314.2700	3.3143	1.482	0.0000	0.0000
2025/01/10	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2038	06/11/2025		Bond Future	145.7286	145.7286	145.6924	145.6924	0.025	0.0000	0.0000
2025/01/10	2038	06/11/2025	143.88 Call	Bond Future	1848.6300	1.8486	1812.4400	1.8124	1.958	0.0000	0.0000
2025/01/10	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2038	05/02/2026		Bond Future	146.3678	146.3678	146.3524	146.3524	0.011	0.0000	0.0000
2025/01/10	2038	05/02/2026	143.20 Call	Bond Future	3167.7800	3.1678	3152.4100	3.1524	0.485	0.0000	0.0000
2025/01/10	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2040	06/02/2025	11.00 Put	Bond Future	1874.0500	1.8741	2482.7000	2.4827	32.478	0.0000	0.0000
2025/01/10	2040	06/02/2025	11.00 Call	Bond Future	501.5000	0.5015	229.0700	0.2291	54.323	0.0000	0.0000
2025/01/10	2040	06/02/2025	11.70 Call	Bond Future	3189.6400	3.1896	2410.1600	2.4102	24.438	0.0000	0.0000
2025/01/10	2040	06/02/2025	11.70 Put	Bond Future	213.5100	0.2135	315.1100	0.3151	47.586	0.0000	0.0000
2025/01/10	2040	06/02/2025	12.20 Call	Bond Future	5906.7700	5.9068	5037.7500	5.0378	14.712	0.0000	0.0000
2025/01/10	2040	06/02/2025	12.20 Put	Bond Future	26.4000	0.0264	38.4600	0.0385	45.682	0.0000	0.0000
2025/01/10	2040	06/02/2025		Bond Future	11.2150	84.3723	11.3559	83.4912	1.256	0.0000	0.0000
2025/01/10	2040	06/02/2025	12.95 Call	Bond Future	9947.5700	9.9476	9066.6700	9.0667	8.855	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/01/10	2040	06/02/2025	12.95 Put	Bond Future		0.6900	0.0007	0.8700	0.0009	26.087	0.0000	0.0000
2025/01/10	2040	08/05/2025		Bond Future		11.3187	86.0717	11.4661	85.1655	1.301	0.0000	0.0000
2025/01/10	2040	08/05/2025	12.63 Call	Bond Future		7931.9400	7.9319	7076.6900	7.0767	10.782	0.0000	0.0000
2025/01/10	2040	08/05/2025	12.63 Put	Bond Future		359.7500	0.3598	410.7500	0.4108	14.177	0.0000	0.0000
2025/01/10	2040	08/05/2025	12.75 Put	Bond Future		301.3900	0.3014	343.0400	0.3430	13.819	0.0000	0.0000
2025/01/10	2040	08/05/2025	12.75 Call	Bond Future		8513.8600	8.5139	7649.2600	7.6493	10.155	0.0000	0.0000
2025/01/10	2040	08/05/2025	13.50 Put	Bond Future		75.0900	0.0751	96.9600	0.0970	29.125	0.0000	0.0000
2025/01/10	2040	08/05/2025	13.50 Call	Bond Future		12107.0700	12.1071	11222.6900	11.2227	7.305	0.0000	0.0000
2025/01/10	2040	08/05/2025	13.43 Put	Bond Future		87.2300	0.0872	112.2800	0.1123	28.717	0.0000	0.0000
2025/01/10	2040	08/05/2025	13.43 Call	Bond Future		11775.5700	11.7756	10894.3700	10.8944	7.483	0.0000	0.0000
2025/01/10	2040	07/08/2025		Bond Future		11.4316	83.2738	11.5862	82.3400	1.352	0.0000	0.0000
2025/01/10	2040	07/08/2025	13.29 Call	Bond Future		10736.5500	10.7366	9845.1900	9.8452	8.302	0.0000	0.0000
2025/01/10	2040	07/08/2025	13.29 Put	Bond Future		485.0300	0.4850	527.4800	0.5275	8.752	0.0000	0.0000
2025/01/10	2040	06/11/2025		Bond Future		11.5494	84.8858	11.7083	83.9429	1.376	0.0000	0.0000
2025/01/10	2040	06/11/2025	11.84 Call	Bond Future		4675.6000	4.6756	4027.8400	4.0278	13.854	0.0000	0.0000
2025/01/10	2040	06/11/2025	11.84 Put	Bond Future		2963.3200	2.9633	3258.4500	3.2585	9.959	0.0000	0.0000
2025/01/10	2040	05/02/2026		Bond Future		11.6811	81.9879	11.8442	81.0395	1.396	0.0000	0.0000
2025/01/10	2040	05/02/2026	11.49 Call	Bond Future		3609.2000	3.6092	3191.6800	3.1917	11.568	0.0000	0.0000
2025/01/10	2040	05/02/2026	11.49 Put	Bond Future		4741.7100	4.7417	5272.5700	5.2726	11.196	0.0000	0.0000
2025/01/10	2044	06/02/2025	11.50 Call	Bond Future		1733.7200	1.7337	1136.8400	1.1368	34.428	0.0000	0.0000
2025/01/10	2044	06/02/2025	11.50 Put	Bond Future		702.6400	0.7026	976.5500	0.9766	38.983	0.0000	0.0000
2025/01/10	2044	06/02/2025	11.15 Put	Bond Future		1831.9500	1.8320	2399.2800	2.3993	30.969	0.0000	0.0000
2025/01/10	2044	06/02/2025	11.15 Call	Bond Future		593.4500	0.5935	289.9900	0.2900	51.135	0.0000	0.0000
2025/01/10	2044	06/02/2025	10.65 Put	Bond Future		4706.7700	4.7068	5546.9400	5.5469	17.850	0.0000	0.0000
2025/01/10	2044	06/02/2025	10.65 Call	Bond Future		39.7100	0.0397	9.0900	0.0091	77.109	0.0000	0.0000
2025/01/10	2044	06/02/2025	13.75 Call	Bond Future		13431.8800	13.4319	12561.0900	12.5611	6.483	0.0000	0.0000
2025/01/10	2044	06/02/2025	13.75 Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/01/10	2044	06/02/2025	12.50 Put	Bond Future		14.3500	0.0144	19.5100	0.0195	35.958	0.0000	0.0000
2025/01/10	2044	06/02/2025	12.50 Call	Bond Future		6992.5500	6.9926	6126.9200	6.1269	12.379	0.0000	0.0000
2025/01/10	2044	06/02/2025	12.00 Put	Bond Future		120.1900	0.1202	170.7200	0.1707	42.042	0.0000	0.0000
2025/01/10	2044	06/02/2025	12.00 Call	Bond Future		4219.9900	4.2200	3399.7300	3.3997	19.437	0.0000	0.0000
2025/01/10	2044	06/02/2025		Bond Future		11.3390	80.2442	11.4748	79.3734	1.197	0.0000	0.0000
2025/01/10	2044	06/02/2025	13.02 Call	Bond Future		9786.3100	9.7863	8915.8300	8.9158	8.895	0.0000	0.0000
2025/01/10	2044	06/02/2025	13.02 Put	Bond Future		1.2300	0.0012	1.5400	0.0015	25.203	0.0000	0.0000
2025/01/10	2044	08/05/2025		Bond Future		11.4387	81.8605	11.5804	80.9652	1.239	0.0000	0.0000
2025/01/10	2044	08/05/2025	12.72 Call	Bond Future		7913.7700	7.9138	7064.4400	7.0644	10.732	0.0000	0.0000
2025/01/10	2044	08/05/2025	12.72 Put	Bond Future		378.1000	0.3781	424.1100	0.4241	12.169	0.0000	0.0000
2025/01/10	2044	08/05/2025	Call	Bond Future		0.6700	0.0007	0.2100	0.0002	68.657	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	
2025/01/10	2044	08/05/2025	Put	Bond Future	18140.1800	18.1402	19035.0600	19.0351	4.933	0.0000	0.0000
2025/01/10	2044	08/05/2025	12.40 Call	Bond Future	6369.7900	6.3698	5553.7000	5.5537	12.812	0.0000	0.0000
2025/01/10	2044	08/05/2025	12.40 Put	Bond Future	603.3200	0.6033	682.5700	0.6826	13.136	0.0000	0.0000
2025/01/10	2044	08/05/2025	11.65 Call	Bond Future	3060.3500	3.0604	2417.8200	2.4178	20.995	0.0000	0.0000
2025/01/10	2044	08/05/2025	11.65 Put	Bond Future	1731.4600	1.7315	1984.2700	1.9843	14.601	0.0000	0.0000
2025/01/10	2044	08/05/2025	10.92 Put	Bond Future	4303.2200	4.3032	4888.9100	4.8889	13.611	0.0000	0.0000
2025/01/10	2044	08/05/2025	10.92 Call	Bond Future	882.7700	0.8828	573.1200	0.5731	35.077	0.0000	0.0000
2025/01/10	2044	07/08/2025		Bond Future	11.5467	79.1040	11.6952	78.1818	1.286	0.0000	0.0000
2025/01/10	2044	07/08/2025	13.34 Call	Bond Future	10625.5600	10.6256	9752.6800	9.7527	8.215	0.0000	0.0000
2025/01/10	2044	07/08/2025	13.34 Put	Bond Future	559.5400	0.5595	608.9000	0.6089	8.822	0.0000	0.0000
2025/01/10	2044	06/11/2025		Bond Future	11.6586	80.6353	11.8111	79.7037	1.308	0.0000	0.0000
2025/01/10	2044	06/11/2025	11.88 Call	Bond Future	4511.5400	4.5115	3879.6400	3.8796	14.006	0.0000	0.0000
2025/01/10	2044	06/11/2025	11.88 Put	Bond Future	3165.0300	3.1650	3464.7300	3.4647	9.469	0.0000	0.0000
2025/01/10	2044	05/02/2026		Bond Future	11.7832	77.7818	11.9396	76.8443	1.327	0.0000	0.0000
2025/01/10	2044	05/02/2026	11.56 Call	Bond Future	3636.8800	3.6369	3253.4300	3.2534	10.543	0.0000	0.0000
2025/01/10	2044	05/02/2026	11.56 Put	Bond Future	5007.8100	5.0078	5561.7900	5.5618	11.062	0.0000	0.0000
2025/01/10	2046	06/02/2025		Bond Future	122.2028	122.2028	121.2795	121.2795	0.756	0.0000	0.0000
2025/01/10	2046	06/02/2025	114.01 Call	Bond Future	8192.7900	8.1928	7269.5100	7.2695	11.269	0.0000	0.0000
2025/01/10	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2046	08/05/2025		Bond Future	122.4810	122.4810	121.5284	121.5284	0.778	0.0000	0.0000
2025/01/10	2046	08/05/2025	121.97 Call	Bond Future	511.0000	0.5110	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/10	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	441.5800	0.4416	100.000	0.0000	0.0000
2025/01/10	2046	07/08/2025		Bond Future	124.9489	124.9489	123.9634	123.9634	0.789	0.0000	0.0000
2025/01/10	2046	07/08/2025	118.69 Call	Bond Future	6258.9300	6.2589	5273.4100	5.2734	15.746	0.0000	0.0000
2025/01/10	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2046	06/11/2025		Bond Future	125.1449	125.1449	124.1530	124.1530	0.793	0.0000	0.0000
2025/01/10	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2046	06/11/2025	125.41 Put	Bond Future	265.1200	0.2651	1257.0500	1.2571	374.144	0.0000	0.0000
2025/01/10	2046	05/02/2026		Bond Future	127.5517	127.5517	126.5588	126.5588	0.778	0.0000	0.0000
2025/01/10	2046	05/02/2026	121.65 Call	Bond Future	5901.6900	5.9017	4908.7700	4.9088	16.824	0.0000	0.0000
2025/01/10	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2050	06/02/2025		Bond Future	121.6451	121.6451	120.6063	120.6063	0.854	0.0000	0.0000
2025/01/10	2050	06/02/2025	115.60 Call	Bond Future	6045.1100	6.0451	5006.2600	5.0063	17.185	0.0000	0.0000
2025/01/10	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2050	08/05/2025		Bond Future	124.1256	124.1256	123.0549	123.0549	0.863	0.0000	0.0000
2025/01/10	2050	08/05/2025	121.16 Call	Bond Future	2965.5800	2.9656	1894.8900	1.8949	36.104	0.0000	0.0000
2025/01/10	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2050	07/08/2025		Bond Future	124.2587	124.2587	123.1527	123.1527	0.890	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	
2025/01/10	2050	07/08/2025	119.89 Call	Bond Future	4368.6500	4.3687	3262.7200	3.2627	25.315	0.0000	0.0000
2025/01/10	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2050	06/11/2025		Bond Future	126.6969	126.6969	125.5820	125.5820	0.880	0.0000	0.0000
2025/01/10	2050	06/11/2025	124.42 Call	Bond Future	2276.8800	2.2769	1161.9900	1.1620	48.966	0.0000	0.0000
2025/01/10	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	2050	05/02/2026		Bond Future	126.7220	126.7220	125.6043	125.6043	0.882	0.0000	0.0000
2025/01/10	2050	05/02/2026	122.82 Call	Bond Future	3902.0300	3.9020	2784.2600	2.7843	28.646	0.0000	0.0000
2025/01/10	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	AL37	06/02/2025		Index Future	1071.5860	1071.5860	1065.8770	1065.8770	0.533	0.0000	0.0000
2025/01/10	AL37	08/05/2025		Index Future	1093.1720	1093.1720	1087.2550	1087.2550	0.541	0.0000	0.0000
2025/01/10	AL37	07/08/2025		Index Future	1114.9460	1114.9460	1108.7880	1108.7880	0.552	0.0000	0.0000
2025/01/10	AL37	06/11/2025		Index Future	1136.5860	1136.5860	1130.4200	1130.4200	0.543	0.0000	0.0000
2025/01/10	AL37	05/02/2026		Index Future	1158.2260	1158.2260	1152.1060	1152.1060	0.528	0.0000	0.0000
2025/01/10	AL7T	06/02/2025		Index Future	1283.4250	1283.4250	1273.1570	1273.1570	0.800	0.0000	0.0000
2025/01/10	AL7T	08/05/2025		Index Future	1309.2790	1309.2790	1298.6920	1298.6920	0.809	0.0000	0.0000
2025/01/10	AL7T	07/08/2025		Index Future	1335.3570	1335.3570	1324.4130	1324.4130	0.820	0.0000	0.0000
2025/01/10	AL7T	06/11/2025		Index Future	1361.2750	1361.2750	1350.2520	1350.2520	0.810	0.0000	0.0000
2025/01/10	AL7T	05/02/2026		Index Future	1387.1930	1387.1930	1376.1540	1376.1540	0.796	0.0000	0.0000
2025/01/10	ALBI	06/02/2025		Index Future	1103.7700	1103.7700	1095.1960	1095.1960	0.777	0.0000	0.0000
2025/01/10	ALBI	08/05/2025		Index Future	1126.0050	1126.0050	1117.1620	1117.1620	0.785	0.0000	0.0000
2025/01/10	ALBI	07/08/2025		Index Future	1148.4330	1148.4330	1139.2870	1139.2870	0.796	0.0000	0.0000
2025/01/10	ALBI	06/11/2025		Index Future	1170.7230	1170.7230	1161.5150	1161.5150	0.787	0.0000	0.0000
2025/01/10	ALBI	05/02/2026		Index Future	1193.0130	1193.0130	1183.7960	1183.7960	0.773	0.0000	0.0000
2025/01/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	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
2025/01/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/01/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/10	ES33	06/02/2025		Bond Future	11.1983	83.0015	11.3444	82.3204	1.304	0.0000
2025/01/10	ES33	06/02/2025	13.34 Call	Bond Future	9269.9000	9.2699	8588.7900	8.5888	7.348	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
2025/01/10	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/10	ES33	08/05/2025		Bond Future	11.3225	80.8942	11.4766	80.1921	1.361	0.0000
2025/01/10	ES33	08/05/2025	12.73 Call	Bond Future	6122.2200	6.1222	5420.1300	5.4201	11.468	0.0000
2025/01/10	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES33	07/08/2025		Bond Future	11.4569	82.5238	11.6202	81.7985	1.425	0.0000
2025/01/10	ES33	07/08/2025	13.56 Call	Bond Future	8719.1900	8.7192	7993.9200	7.9939	8.318	0.0000
2025/01/10	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES33	06/11/2025		Bond Future	11.6151	80.3450	11.7841	79.6140	1.455	0.0000
2025/01/10	ES33	06/11/2025	12.01 Call	Bond Future	1694.7200	1.6947	963.7600	0.9638	43.132	0.0000
2025/01/10	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES33	05/02/2026		Bond Future	11.7962	81.8873	11.9707	81.1543	1.479	0.0000
2025/01/10	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES33	05/02/2026	11.49 Put	Bond Future	1308.2000	1.3082	2041.2200	2.0412	56.033	0.0000
2025/01/10	ES42	06/02/2025		Bond Future	11.6727	79.1979	11.8184	78.3335	1.249	0.0000
2025/01/10	ES42	06/02/2025	13.71 Call	Bond Future	10804.3900	10.8044	9940.0500	9.9401	8.000	0.0000
2025/01/10	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES42	08/05/2025		Bond Future	11.7831	76.5455	11.9356	75.6568	1.294	0.0000
2025/01/10	ES42	08/05/2025	13.25 Call	Bond Future	7914.6300	7.9146	7025.8700	7.0259	11.229	0.0000
2025/01/10	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES42	07/08/2025		Bond Future	11.8979	78.0868	12.0575	77.1716	1.342	0.0000
2025/01/10	ES42	07/08/2025	13.79 Call	Bond Future	9814.6400	9.8146	8899.3800	8.8994	9.325	0.0000
2025/01/10	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES42	06/11/2025		Bond Future	12.0272	75.3519	12.1916	74.4268	1.367	0.0000
2025/01/10	ES42	06/11/2025	12.39 Call	Bond Future	2018.0000	2.0180	1092.9100	1.0929	45.842	0.0000
2025/01/10	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES42	05/02/2026		Bond Future	12.1675	76.7960	12.3362	75.8645	1.386	0.0000
2025/01/10	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	ES42	05/02/2026	11.85 Put	Bond Future	1803.7700	1.8038	2735.1800	2.7352	51.637	0.0000
2025/01/10	GOVI	06/02/2025		GOVI	1086.9760	1086.9760	1078.6130	1078.6130	0.769	0.0000
2025/01/10	GOVI	06/02/2025	972.00 Call	GOVI	1149760.0000	114.9760	1066130.0000	106.6130	7.274	0.0000
2025/01/10	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	GOVI	08/05/2025		GOVI	1108.8730	1108.8730	1100.2460	1100.2460	0.778	0.0000
2025/01/10	GOVI	08/05/2025	1,022.00 Call	GOVI	868730.0000	86.8730	782460.0000	78.2460	9.931	0.0000
2025/01/10	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	GOVI	07/08/2025		GOVI	1130.9590	1130.9590	1122.0360	1122.0360	0.789	0.0000
2025/01/10	GOVI	07/08/2025	1,011.00 Call	GOVI	1199590.0000	119.9590	1110360.0000	111.0360	7.438	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
2025/01/10	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	GOVI	06/11/2025		GOVI	1152.9100	1152.9100	1143.9270	0.779	0.0000	0.0000
2025/01/10	GOVI	06/11/2025	1,112. Call 00	GOVI	409100.0000	40.9100	319270.0000	31.9270	21.958	0.0000
2025/01/10	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	GOVI	05/02/2026		GOVI	1174.8610	1174.8610	1165.8710	1165.8710	0.765	0.0000
2025/01/10	GOVI	05/02/2026	1,150. Call 00	GOVI	248610.0000	24.8610	158710.0000	15.8710	36.161	0.0000
2025/01/10	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/01/10	IGOV	06/02/2025		Index Future	375.5850	375.5850	374.4320	374.4320	0.307	0.0000
2025/01/10	IGOV	08/05/2025		Index Future	383.2440	383.2440	382.0340	382.0340	0.316	0.0000
2025/01/10	IGOV	07/08/2025		Index Future	390.9680	390.9680	389.6910	389.6910	0.327	0.0000
2025/01/10	IGOV	06/11/2025		Index Future	398.6450	398.6450	397.3820	397.3820	0.317	0.0000
2025/01/10	IGOV	05/02/2026		Index Future	406.3220	406.3220	405.0920	405.0920	0.303	0.0000
2025/01/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/01/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/01/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/01/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/01/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/01/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/01/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/01/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/01/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/01/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/01/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/01/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/01/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/01/10	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2025/01/10	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2025/01/10	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/01/10	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/01/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/01/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	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	
2025/01/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/10	R033	06/02/2025		Bond Future	10.0509	103.3793	10.1671	102.7475	1.156	0.0000	0.0000
2025/01/10	R033	06/02/2025	10.33 Call	Bond Future	1902.8800	1.9029	1441.3800	1.4414	24.253	0.0000	0.0000
2025/01/10	R033	06/02/2025	10.33 Put	Bond Future	394.1200	0.3941	564.4400	0.5644	43.215	0.0000	0.0000
2025/01/10	R033	08/05/2025		Bond Future	10.1385	100.4129	10.2620	99.7595	1.218	0.0000	0.0000
2025/01/10	R033	08/05/2025	10.33 Call	Bond Future	2400.0200	2.4000	1936.6400	1.9366	19.307	0.0000	0.0000
2025/01/10	R033	08/05/2025	10.33 Put	Bond Future	1388.9900	1.3890	1579.0000	1.5790	13.680	0.0000	0.0000
2025/01/10	R033	07/08/2025		Bond Future	10.2351	102.4117	10.3668	101.7340	1.286	0.0000	0.0000
2025/01/10	R033	07/08/2025	10.33 Call	Bond Future	2700.4800	2.7005	2239.7700	2.2398	17.060	0.0000	0.0000
2025/01/10	R033	07/08/2025	10.33 Put	Bond Future	2211.4200	2.2114	2428.3800	2.4284	9.811	0.0000	0.0000
2025/01/10	R033	06/11/2025		Bond Future	10.3508	99.3509	10.4870	98.6707	1.315	0.0000	0.0000
2025/01/10	R033	06/11/2025	10.33 Call	Bond Future	2814.3200	2.8143	2431.2900	2.4313	13.610	0.0000	0.0000
2025/01/10	R033	06/11/2025	10.33 Put	Bond Future	2918.8900	2.9189	3216.0800	3.2161	10.182	0.0000	0.0000
2025/01/10	R033	05/02/2026		Bond Future	10.4847	101.2354	10.6248	100.5572	1.336	0.0000	0.0000
2025/01/10	R033	05/02/2026	10.49 Call	Bond Future	3335.9600	3.3360	2900.8600	2.9009	13.043	0.0000	0.0000
2025/01/10	R033	05/02/2026	10.49 Put	Bond Future	3310.3300	3.3103	3553.4000	3.5534	7.343	0.0000	0.0000
2025/01/10	R035	06/02/2025	10.10 Put	Bond Future	2550.0400	2.5500	3259.8200	3.2598	27.834	0.0000	0.0000
2025/01/10	R035	06/02/2025	10.10 Call	Bond Future	180.5400	0.1805	62.5100	0.0625	65.376	0.0000	0.0000
2025/01/10	R035	06/02/2025	11.10 Call	Bond Future	3406.3800	3.4064	2647.3200	2.6473	22.283	0.0000	0.0000
2025/01/10	R035	06/02/2025	11.10 Put	Bond Future	122.4600	0.1225	191.2100	0.1912	56.141	0.0000	0.0000
2025/01/10	R035	06/02/2025	11.30 Call	Bond Future	4410.2500	4.4103	3612.5900	3.6126	18.087	0.0000	0.0000
2025/01/10	R035	06/02/2025	11.30 Put	Bond Future	52.3900	0.0524	82.5400	0.0825	57.549	0.0000	0.0000
2025/01/10	R035	06/02/2025	10.65 Call	Bond Future	1428.3400	1.4283	894.5300	0.8945	37.373	0.0000	0.0000
2025/01/10	R035	06/02/2025	10.65 Put	Bond Future	628.7200	0.6287	922.7200	0.9227	46.762	0.0000	0.0000
2025/01/10	R035	06/02/2025	10.34 Put	Bond Future	1504.9400	1.5049	2050.8600	2.0509	36.275	0.0000	0.0000
2025/01/10	R035	06/02/2025	10.34 Call	Bond Future	536.7300	0.5367	254.8400	0.2548	52.520	0.0000	0.0000
2025/01/10	R035	06/02/2025	10.26 Put	Bond Future	1819.5400	1.8195	2427.1000	2.4271	33.391	0.0000	0.0000
2025/01/10	R035	06/02/2025	10.26 Call	Bond Future	387.4400	0.3874	167.1900	0.1672	56.848	0.0000	0.0000
2025/01/10	R035	06/02/2025		Bond Future	10.5088	94.0201	10.6550	93.1923	1.392	0.0000	0.0000
2025/01/10	R035	06/02/2025	12.41 Call	Bond Future	9999.1400	9.9991	9171.4500	9.1715	8.278	0.0000	0.0000
2025/01/10	R035	06/02/2025	12.41 Put	Bond Future	0.1500	0.0002	0.2700	0.0003	80.000	0.0000	0.0000
2025/01/10	R035	08/05/2025		Bond Future	10.5991	91.4036	10.7528	90.5513	1.450	0.0000	0.0000
2025/01/10	R035	08/05/2025	11.78 Call	Bond Future	6642.3300	6.6423	5859.8000	5.8598	11.781	0.0000	0.0000
2025/01/10	R035	08/05/2025	11.78 Put	Bond Future	365.8300	0.3658	435.6300	0.4356	19.080	0.0000	0.0000
2025/01/10	R035	08/05/2025	13.35 Call	Bond Future	13739.1900	13.7392	12892.7000	12.8927	6.161	0.0000	0.0000
2025/01/10	R035	08/05/2025	13.35 Put	Bond Future	13.3500	0.0134	19.1900	0.0192	43.745	0.0000	0.0000
2025/01/10	R035	08/05/2025	12.70 Call	Bond Future	10824.0300	10.8240	9996.2400	9.9962	7.648	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	
2025/01/10	R035	08/05/2025	12.70 Put	Bond Future	66.3900	0.0664	90.9300	0.0909	36.963	0.0000	0.0000
2025/01/10	R035	08/05/2025	11.46 Put	Bond Future	596.5700	0.5966	710.2500	0.7103	19.056	0.0000	0.0000
2025/01/10	R035	08/05/2025	11.46 Call	Bond Future	5232.8300	5.2328	4494.1800	4.4942	14.116	0.0000	0.0000
2025/01/10	R035	08/05/2025	11.70 Call	Bond Future	6284.3900	6.2844	5511.1700	5.5112	12.304	0.0000	0.0000
2025/01/10	R035	08/05/2025	11.70 Put	Bond Future	413.8800	0.4139	492.9900	0.4930	19.114	0.0000	0.0000
2025/01/10	R035	08/05/2025	10.95 Call	Bond Future	3179.8300	3.1798	2558.5100	2.5585	19.539	0.0000	0.0000
2025/01/10	R035	08/05/2025	10.95 Put	Bond Future	1249.6100	1.2496	1480.6200	1.4806	18.487	0.0000	0.0000
2025/01/10	R035	08/05/2025	10.44 Put	Bond Future	2448.8300	2.4488	2869.2000	2.8692	17.166	0.0000	0.0000
2025/01/10	R035	08/05/2025	10.44 Call	Bond Future	1555.1800	1.5552	1123.2200	1.1232	27.776	0.0000	0.0000
2025/01/10	R035	07/08/2025		Bond Future	10.6984	93.2235	10.8605	92.3440	1.516	0.0000	0.0000
2025/01/10	R035	07/08/2025	12.65 Call	Bond Future	10193.3100	10.1933	9376.5400	9.3765	8.013	0.0000	0.0000
2025/01/10	R035	07/08/2025	12.65 Put	Bond Future	341.5600	0.3416	404.3100	0.4043	18.372	0.0000	0.0000
2025/01/10	R035	06/11/2025		Bond Future	10.8170	90.5232	10.9844	89.6362	1.547	0.0000	0.0000
2025/01/10	R035	06/11/2025	11.20 Call	Bond Future	4384.4800	4.3845	3788.8000	3.7888	13.586	0.0000	0.0000
2025/01/10	R035	06/11/2025	11.20 Put	Bond Future	2372.2900	2.3723	2663.6000	2.6636	12.280	0.0000	0.0000
2025/01/10	R035	05/02/2026		Bond Future	10.9530	92.2415	11.1253	91.3512	1.574	0.0000	0.0000
2025/01/10	R035	05/02/2026	10.79 Call	Bond Future	3095.0000	3.0950	2762.4500	2.7625	10.745	0.0000	0.0000
2025/01/10	R035	05/02/2026	10.79 Put	Bond Future	3947.9900	3.9480	4505.8100	4.5058	14.129	0.0000	0.0000
2025/01/10	R038	06/02/2025		Bond Future	11.0112	103.0408	11.1673	101.9852	1.418	0.0000	0.0000
2025/01/10	R038	06/02/2025	11.24 Call	Bond Future	2118.3900	2.1184	1364.3200	1.3643	35.596	0.0000	0.0000
2025/01/10	R038	06/02/2025	11.24 Put	Bond Future	577.1300	0.5771	878.7100	0.8787	52.255	0.0000	0.0000
2025/01/10	R038	08/05/2025		Bond Future	11.1153	99.6258	11.2791	98.5402	1.473	0.0000	0.0000
2025/01/10	R038	08/05/2025	11.24 Call	Bond Future	2822.2300	2.8222	2204.4900	2.2045	21.888	0.0000	0.0000
2025/01/10	R038	08/05/2025	11.24 Put	Bond Future	1993.9300	1.9939	2461.8300	2.4618	23.466	0.0000	0.0000
2025/01/10	R038	07/08/2025		Bond Future	11.2265	101.6088	11.3986	100.4904	1.533	0.0000	0.0000
2025/01/10	R038	07/08/2025	11.24 Call	Bond Future	3288.2900	3.2883	2581.5000	2.5815	21.494	0.0000	0.0000
2025/01/10	R038	07/08/2025	11.24 Put	Bond Future	3200.1200	3.2001	3611.7100	3.6117	12.862	0.0000	0.0000
2025/01/10	R038	06/11/2025		Bond Future	11.3530	98.0907	11.5305	96.9611	1.564	0.0000	0.0000
2025/01/10	R038	06/11/2025	11.24 Call	Bond Future	3607.3700	3.6074	2940.3000	2.9403	18.492	0.0000	0.0000
2025/01/10	R038	06/11/2025	11.24 Put	Bond Future	4336.1100	4.3361	4798.6500	4.7987	10.667	0.0000	0.0000
2025/01/10	R038	06/11/2025	12.33 Call	Bond Future	7886.2700	7.8863	6961.1000	6.9611	11.731	0.0000	0.0000
2025/01/10	R038	06/11/2025	12.33 Put	Bond Future	1902.5800	1.9026	2107.0200	2.1070	10.745	0.0000	0.0000
2025/01/10	R038	06/11/2025	10.98 Put	Bond Future	5237.4800	5.2375	5788.7900	5.7888	10.526	0.0000	0.0000
2025/01/10	R038	06/11/2025	10.98 Call	Bond Future	2800.8300	2.8008	2222.5300	2.2225	20.647	0.0000	0.0000
2025/01/10	R038	05/02/2026		Bond Future	11.4932	99.9506	11.6759	98.8143	1.590	0.0000	0.0000
2025/01/10	R038	05/02/2026	11.44 Call	Bond Future	4400.5800	4.4006	3764.6000	3.7646	14.452	0.0000	0.0000
2025/01/10	R038	05/02/2026	11.44 Put	Bond Future	4735.2700	4.7353	5235.5600	5.2356	10.565	0.0000	0.0000
2025/01/10	R053	06/02/2025		Bond Future	11.2880	107.0981	11.4339	105.8463	1.293	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	
2025/01/10	R053	06/02/2025	12.94 Call	Bond Future	12720.0500	12.7201	11468.8800	11.4689	9.836	0.0000	0.0000
2025/01/10	R053	06/02/2025	12.94 Put	Bond Future	2.2400	0.0022	2.8400	0.0028	26.786	0.0000	0.0000
2025/01/10	R053	08/05/2025		Bond Future	11.3805	103.3875	11.5328	102.1014	1.338	0.0000	0.0000
2025/01/10	R053	08/05/2025	12.64 Call	Bond Future	10347.4400	10.3474	9132.3300	9.1323	11.743	0.0000	0.0000
2025/01/10	R053	08/05/2025	12.64 Put	Bond Future	527.2000	0.5272	598.1200	0.5981	13.452	0.0000	0.0000
2025/01/10	R053	07/08/2025		Bond Future	11.4781	105.4452	11.6374	104.1221	1.387	0.0000	0.0000
2025/01/10	R053	07/08/2025	13.17 Call	Bond Future	13481.5900	13.4816	12212.7100	12.2127	9.412	0.0000	0.0000
2025/01/10	R053	07/08/2025	13.17 Put	Bond Future	870.4500	0.8705	924.7200	0.9247	6.235	0.0000	0.0000
2025/01/10	R053	06/11/2025		Bond Future	11.5873	101.6229	11.7512	100.2850	1.415	0.0000	0.0000
2025/01/10	R053	06/11/2025	11.76 Call	Bond Future	5953.5300	5.9535	4939.9100	4.9399	17.026	0.0000	0.0000
2025/01/10	R053	06/11/2025	11.76 Put	Bond Future	4544.9000	4.5449	4869.2300	4.8692	7.136	0.0000	0.0000
2025/01/10	R053	05/02/2026		Bond Future	11.7066	103.5495	11.8750	102.2015	1.438	0.0000	0.0000
2025/01/10	R053	05/02/2026	11.49 Call	Bond Future	4997.0700	4.9971	4051.8700	4.0519	18.915	0.0000	0.0000
2025/01/10	R053	05/02/2026	11.49 Put	Bond Future	6781.3000	6.7813	7184.1700	7.1842	5.941	0.0000	0.0000
2025/01/10	R186	06/02/2025		Bond Future	8.2798	105.2288	8.3701	105.0726	1.090	0.0000	0.0000
2025/01/10	R186	06/02/2025	9.03 Call	Bond Future	1290.6800	1.2907	1135.2900	1.1353	12.039	0.0000	0.0000
2025/01/10	R186	06/02/2025	9.03 Put	Bond Future	0.9500	0.0010	1.8100	0.0018	90.526	0.0000	0.0000
2025/01/10	R186	08/05/2025		Bond Future	8.3039	107.3486	8.4156	107.1800	1.346	0.0000	0.0000
2025/01/10	R186	08/05/2025	8.47 Call	Bond Future	505.6600	0.5057	400.1700	0.4002	20.862	0.0000	0.0000
2025/01/10	R186	08/05/2025	8.47 Put	Bond Future	255.1200	0.2551	318.2800	0.3183	24.757	0.0000	0.0000
2025/01/10	R186	07/08/2025	10.25 Call	Bond Future	2456.4300	2.4564	2285.6800	2.2857	6.951	0.0000	0.0000
2025/01/10	R186	07/08/2025	10.25 Put	Bond Future	55.4200	0.0554	68.4600	0.0685	23.529	0.0000	0.0000
2025/01/10	R186	07/08/2025	9.22 Put	Bond Future	170.2100	0.1702	206.4500	0.2065	21.291	0.0000	0.0000
2025/01/10	R186	07/08/2025	9.22 Call	Bond Future	1278.8000	1.2788	1131.2500	1.1313	11.538	0.0000	0.0000
2025/01/10	R186	07/08/2025		Bond Future	8.3510	104.1758	8.4942	103.9920	1.714	0.0000	0.0000
2025/01/10	R186	07/08/2025	9.68 Call	Bond Future	1790.1500	1.7902	1629.2400	1.6292	8.989	0.0000	0.0000
2025/01/10	R186	07/08/2025	9.68 Put	Bond Future	101.4900	0.1015	124.3700	0.1244	22.544	0.0000	0.0000
2025/01/10	R186	06/11/2025		Bond Future	8.4669	106.1942	8.6340	106.0179	1.974	0.0000	0.0000
2025/01/10	R186	06/11/2025	8.13 Call	Bond Future	282.3400	0.2823	210.7400	0.2107	25.359	0.0000	0.0000
2025/01/10	R186	06/11/2025	8.13 Put	Bond Future	639.0800	0.6391	743.7700	0.7438	16.381	0.0000	0.0000
2025/01/10	R186	05/02/2026		Bond Future	8.7084	102.9027	8.9078	102.7387	2.290	0.0000	0.0000
2025/01/10	R186	05/02/2026	8.43 Call	Bond Future	331.7300	0.3317	259.2700	0.2593	21.843	0.0000	0.0000
2025/01/10	R186	05/02/2026	8.43 Put	Bond Future	561.3700	0.5614	652.9200	0.6529	16.308	0.0000	0.0000
2025/01/10	R202	06/02/2025		Bond Future	268.9808	268.9808	268.6415	268.6415	0.126	0.0000	0.0000
2025/01/10	R202	06/02/2025	266.79 Call	Bond Future	2190.7900	2.1908	1851.4600	1.8515	15.489	0.0000	0.0000
2025/01/10	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R202	08/05/2025		Bond Future	274.4656	274.4656	274.0956	274.0956	0.135	0.0000	0.0000
2025/01/10	R202	08/05/2025	272.31 Call	Bond Future	2155.5700	2.1556	1785.6000	1.7856	17.163	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	
2025/01/10	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R202	07/08/2025		Bond Future	274.7609	274.7609	274.3530	274.3530	0.148	0.0000	0.0000
2025/01/10	R202	07/08/2025	271.60 Call	Bond Future	3160.8800	3.1609	2753.0300	2.7530	12.903	0.0000	0.0000
2025/01/10	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R202	06/11/2025		Bond Future	280.1529	280.1529	279.7653	279.7653	0.138	0.0000	0.0000
2025/01/10	R202	06/11/2025	275.64 Call	Bond Future	4512.8600	4.5129	4125.3400	4.1253	8.587	0.0000	0.0000
2025/01/10	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R202	05/02/2026		Bond Future	280.2074	280.2074	279.8537	279.8537	0.126	0.0000	0.0000
2025/01/10	R202	05/02/2026	277.82 Call	Bond Future	2387.3600	2.3874	2033.7100	2.0337	14.813	0.0000	0.0000
2025/01/10	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R209	06/02/2025		Bond Future	10.7268	73.5922	10.8728	72.8507	1.361	0.0000	0.0000
2025/01/10	R209	06/02/2025	12.44 Call	Bond Future	8084.7600	8.0848	7343.4100	7.3434	9.170	0.0000	0.0000
2025/01/10	R209	06/02/2025	12.44 Put	Bond Future	0.4900	0.0005	0.7000	0.0007	42.857	0.0000	0.0000
2025/01/10	R209	08/05/2025		Bond Future	10.8161	71.9198	10.9688	71.1570	1.412	0.0000	0.0000
2025/01/10	R209	08/05/2025	11.89 Call	Bond Future	5532.0900	5.5321	4841.1500	4.8412	12.490	0.0000	0.0000
2025/01/10	R209	08/05/2025	11.89 Put	Bond Future	392.1000	0.3921	463.9100	0.4639	18.314	0.0000	0.0000
2025/01/10	R209	07/08/2025		Bond Future	10.9121	73.3515	11.0722	72.5655	1.467	0.0000	0.0000
2025/01/10	R209	07/08/2025	12.68 Call	Bond Future	8478.4400	8.4784	7735.2700	7.7353	8.765	0.0000	0.0000
2025/01/10	R209	07/08/2025	12.68 Put	Bond Future	405.1800	0.4052	448.0100	0.4480	10.571	0.0000	0.0000
2025/01/10	R209	06/11/2025		Bond Future	11.0221	71.6198	11.1867	70.8262	1.494	0.0000	0.0000
2025/01/10	R209	06/11/2025	11.27 Call	Bond Future	3655.1900	3.6552	3106.6800	3.1067	15.006	0.0000	0.0000
2025/01/10	R209	06/11/2025	11.27 Put	Bond Future	2464.5800	2.4646	2709.7400	2.7097	9.947	0.0000	0.0000
2025/01/10	R209	05/02/2026		Bond Future	11.1449	72.9790	11.3137	72.1809	1.515	0.0000	0.0000
2025/01/10	R209	05/02/2026	10.93 Call	Bond Future	2894.9600	2.8950	2481.7700	2.4818	14.273	0.0000	0.0000
2025/01/10	R209	05/02/2026	10.93 Put	Bond Future	3927.8000	3.9278	4312.7200	4.3127	9.800	0.0000	0.0000
2025/01/10	R210	06/02/2025		Bond Future	243.8409	243.8409	243.6568	243.6568	0.075	0.0000	0.0000
2025/01/10	R210	06/02/2025	239.61 Call	Bond Future	4230.8600	4.2309	4046.7700	4.0468	4.351	0.0000	0.0000
2025/01/10	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R210	08/05/2025		Bond Future	245.4574	245.4574	245.2482	245.2482	0.085	0.0000	0.0000
2025/01/10	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R210	08/05/2025	248.03 Put	Bond Future	2572.6500	2.5727	2781.7900	2.7818	8.129	0.0000	0.0000
2025/01/10	R210	07/08/2025		Bond Future	250.4035	250.4035	250.1626	250.1626	0.096	0.0000	0.0000
2025/01/10	R210	07/08/2025	248.44 Call	Bond Future	1963.5300	1.9635	1722.5600	1.7226	12.272	0.0000	0.0000
2025/01/10	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R210	06/11/2025		Bond Future	251.8982	251.8982	251.6783	251.6783	0.087	0.0000	0.0000
2025/01/10	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R210	06/11/2025	252.14 Put	Bond Future	241.8200	0.2418	461.6600	0.4617	90.911	0.0000	0.0000
2025/01/10	R210	05/02/2026		Bond Future	256.7444	256.7444	256.5570	256.5570	0.073	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	
2025/01/10	R210	05/02/2026	253.10 Call	Bond Future	3644.4300	3.6444	3457.0400	3.4570	5.142	0.0000	0.0000
2025/01/10	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R213	06/02/2025		Bond Future	9.5122	91.8107	9.6390	91.2806	1.333	0.0000	0.0000
2025/01/10	R213	06/02/2025	11.35 Call	Bond Future	7315.1500	7.3152	6785.9300	6.7859	7.235	0.0000	0.0000
2025/01/10	R213	06/02/2025	11.35 Put	Bond Future	1.0900	0.0011	1.9600	0.0020	79.817	0.0000	0.0000
2025/01/10	R213	08/05/2025		Bond Future	9.5817	90.1026	9.7173	89.5540	1.415	0.0000	0.0000
2025/01/10	R213	08/05/2025	10.52 Call	Bond Future	4009.6900	4.0097	3541.1000	3.5411	11.686	0.0000	0.0000
2025/01/10	R213	08/05/2025	10.52 Put	Bond Future	296.8500	0.2969	376.8600	0.3769	26.953	0.0000	0.0000
2025/01/10	R213	07/08/2025		Bond Future	9.6620	91.8967	9.8078	91.3271	1.509	0.0000	0.0000
2025/01/10	R213	07/08/2025	11.66 Call	Bond Future	7598.1600	7.5982	7060.8100	7.0608	7.072	0.0000	0.0000
2025/01/10	R213	07/08/2025	11.66 Put	Bond Future	168.4900	0.1685	200.7400	0.2007	19.141	0.0000	0.0000
2025/01/10	R213	06/11/2025		Bond Future	9.7690	90.1234	9.9208	89.5522	1.554	0.0000	0.0000
2025/01/10	R213	06/11/2025	10.05 Call	Bond Future	2638.7300	2.6387	2296.7000	2.2967	12.962	0.0000	0.0000
2025/01/10	R213	06/11/2025	10.05 Put	Bond Future	1584.9500	1.5850	1814.1300	1.8141	14.460	0.0000	0.0000
2025/01/10	R213	05/02/2026		Bond Future	9.8997	91.8352	10.0572	91.2665	1.592	0.0000	0.0000
2025/01/10	R213	05/02/2026	9.89 Call	Bond Future	2272.0900	2.2721	1914.4800	1.9145	15.739	0.0000	0.0000
2025/01/10	R213	05/02/2026	9.89 Put	Bond Future	2307.0700	2.3071	2518.1700	2.5182	9.150	0.0000	0.0000
2025/01/10	R214	06/02/2025	13.63 Call	Bond Future	11846.3700	11.8464	11058.3300	11.0583	6.652	0.0000	0.0000
2025/01/10	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	R214	06/02/2025	12.25 Put	Bond Future	9.3300	0.0093	17.1700	0.0172	84.030	0.0000	0.0000
2025/01/10	R214	06/02/2025	12.25 Call	Bond Future	5822.0000	5.8220	5041.8000	5.0418	13.401	0.0000	0.0000
2025/01/10	R214	06/02/2025	11.75 Put	Bond Future	90.1700	0.0902	155.1700	0.1552	72.086	0.0000	0.0000
2025/01/10	R214	06/02/2025	11.75 Call	Bond Future	3458.2900	3.4583	2735.2500	2.7353	20.907	0.0000	0.0000
2025/01/10	R214	06/02/2025		Bond Future	11.1075	68.7757	11.2534	67.9876	1.313	0.0000	0.0000
2025/01/10	R214	06/02/2025	12.71 Call	Bond Future	7935.9800	7.9360	7148.7500	7.1488	9.920	0.0000	0.0000
2025/01/10	R214	06/02/2025	12.71 Put	Bond Future	0.9300	0.0009	1.7400	0.0017	87.097	0.0000	0.0000
2025/01/10	R214	08/05/2025		Bond Future	11.1936	66.8577	11.3454	66.0480	1.356	0.0000	0.0000
2025/01/10	R214	08/05/2025	12.40 Call	Bond Future	6374.9700	6.3750	5618.1400	5.6181	11.872	0.0000	0.0000
2025/01/10	R214	08/05/2025	12.40 Put	Bond Future	331.6000	0.3316	384.4700	0.3845	15.944	0.0000	0.0000
2025/01/10	R214	07/08/2025		Bond Future	11.2861	68.1889	11.4445	67.3556	1.404	0.0000	0.0000
2025/01/10	R214	07/08/2025	12.97 Call	Bond Future	8603.9600	8.6040	7811.2600	7.8113	9.213	0.0000	0.0000
2025/01/10	R214	07/08/2025	12.97 Put	Bond Future	502.1200	0.5021	542.6700	0.5427	8.076	0.0000	0.0000
2025/01/10	R214	06/11/2025		Bond Future	11.3923	66.2095	11.5549	65.3671	1.427	0.0000	0.0000
2025/01/10	R214	06/11/2025	11.64 Call	Bond Future	3827.6300	3.8276	3271.9900	3.2720	14.517	0.0000	0.0000
2025/01/10	R214	06/11/2025	11.64 Put	Bond Future	2550.5100	2.5505	2837.2600	2.8373	11.243	0.0000	0.0000
2025/01/10	R214	05/02/2026		Bond Future	11.5106	67.4663	11.6772	66.6177	1.447	0.0000	0.0000
2025/01/10	R214	05/02/2026	11.26 Call	Bond Future	2921.8700	2.9219	2602.0600	2.6021	10.945	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	
2025/01/10	R214	05/02/2026	11.26 Put	Bond Future	4230.6800	4.2307	4759.5300	4.7595	12.500	0.0000	0.0000
2025/01/10	R248	06/02/2025	10.30 Put	Bond Future	7140.8300	7.1408	8107.0500	8.1071	13.531	0.0000	0.0000
2025/01/10	R248	06/02/2025	10.30 Call	Bond Future	2.7200	0.0027	0.2600	0.0003	90.441	0.0000	0.0000
2025/01/10	R248	06/02/2025	11.00 Put	Bond Future	2378.4200	2.3784	3108.2200	3.1082	30.684	0.0000	0.0000
2025/01/10	R248	06/02/2025	11.00 Call	Bond Future	399.8500	0.3999	160.9700	0.1610	59.742	0.0000	0.0000
2025/01/10	R248	06/02/2025	11.70 Call	Bond Future	2992.1900	2.9922	2169.1500	2.1692	27.506	0.0000	0.0000
2025/01/10	R248	06/02/2025	11.70 Put	Bond Future	311.8100	0.3118	457.4500	0.4575	46.708	0.0000	0.0000
2025/01/10	R248	06/02/2025		Bond Future	11.2887	83.2547	11.4346	82.2860	1.292	0.0000	0.0000
2025/01/10	R248	06/02/2025	12.71 Call	Bond Future	8642.9000	8.6429	7675.7200	7.6757	11.190	0.0000	0.0000
2025/01/10	R248	06/02/2025	12.71 Put	Bond Future	4.5700	0.0046	6.0700	0.0061	32.823	0.0000	0.0000
2025/01/10	R248	08/05/2025		Bond Future	11.3782	80.4849	11.5302	79.4898	1.336	0.0000	0.0000
2025/01/10	R248	08/05/2025	12.60 Call	Bond Future	7847.6400	7.8476	6909.9200	6.9099	11.949	0.0000	0.0000
2025/01/10	R248	08/05/2025	12.60 Put	Bond Future	419.2800	0.4193	476.6900	0.4767	13.693	0.0000	0.0000
2025/01/10	R248	07/08/2025		Bond Future	11.4742	82.0873	11.6331	81.0634	1.384	0.0000	0.0000
2025/01/10	R248	07/08/2025	13.21 Call	Bond Future	10682.0900	10.6821	9696.8800	9.6969	9.223	0.0000	0.0000
2025/01/10	R248	07/08/2025	13.21 Put	Bond Future	628.7500	0.6288	667.4900	0.6675	6.161	0.0000	0.0000
2025/01/10	R248	06/11/2025		Bond Future	11.5836	79.2344	11.7469	78.1990	1.410	0.0000	0.0000
2025/01/10	R248	06/11/2025	11.74 Call	Bond Future	4534.0000	4.5340	3786.0100	3.7860	16.497	0.0000	0.0000
2025/01/10	R248	06/11/2025	11.74 Put	Bond Future	3541.8300	3.5418	3829.2100	3.8292	8.114	0.0000	0.0000
2025/01/10	R248	05/02/2026		Bond Future	11.7051	80.7379	11.8727	79.6946	1.432	0.0000	0.0000
2025/01/10	R248	05/02/2026	11.46 Call	Bond Future	3747.1900	3.7472	3156.8200	3.1568	15.755	0.0000	0.0000
2025/01/10	R248	05/02/2026	11.46 Put	Bond Future	5316.8200	5.3168	5769.7000	5.7697	8.518	0.0000	0.0000
2025/01/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

