



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/01/2025 TO 14/01/2025

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
2025/01/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/14	2029	06/02/2025		Bond Future	134.2568	134.2568	134.2934	0.027	0.0000	0.0000
2025/01/14	2029	06/02/2025	132.40 Call	Bond Future	1856.8400	1.8568	1893.3800	1.968	0.0000	0.0000
2025/01/14	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2029	08/05/2025		Bond Future	135.5744	135.5744	135.6120	0.028	0.0000	0.0000
2025/01/14	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2029	08/05/2025	137.85 Put	Bond Future	2275.5900	2.2756	2237.9900	1.652	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	
2025/01/14	2029	07/08/2025		Bond Future	138.2917	138.2917	138.3305	138.3305	0.028	0.0000	0.0000
2025/01/14	2029	07/08/2025	137.41 Call	Bond Future	881.6700	0.8817	920.5000	0.9205	4.404	0.0000	0.0000
2025/01/14	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2029	06/11/2025		Bond Future	139.5855	139.5855	139.6257	139.6257	0.029	0.0000	0.0000
2025/01/14	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2029	06/11/2025	139.79 Put	Bond Future	204.5400	0.2045	164.3400	0.1643	19.654	0.0000	0.0000
2025/01/14	2029	05/02/2026		Bond Future	142.2924	142.2924	142.3339	142.3339	0.029	0.0000	0.0000
2025/01/14	2029	05/02/2026	140.11 Call	Bond Future	2182.3900	2.1824	2223.8800	2.2239	1.901	0.0000	0.0000
2025/01/14	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2030	06/02/2025	8.68 Put	Bond Future	2548.9500	2.5490	2469.6500	2.4697	3.111	0.0000	0.0000
2025/01/14	2030	06/02/2025	8.68 Call	Bond Future	13.5200	0.0135	14.0000	0.0140	3.550	0.0000	0.0000
2025/01/14	2030	06/02/2025	9.18 Put	Bond Future	889.7200	0.8897	826.5300	0.8265	7.102	0.0000	0.0000
2025/01/14	2030	06/02/2025	9.18 Call	Bond Future	281.6900	0.2817	298.2800	0.2983	5.889	0.0000	0.0000
2025/01/14	2030	06/02/2025	9.69 Call	Bond Future	1439.0500	1.4391	1498.7100	1.4987	4.146	0.0000	0.0000
2025/01/14	2030	06/02/2025	9.69 Put	Bond Future	129.3300	0.1293	109.2100	0.1092	15.557	0.0000	0.0000
2025/01/14	2030	06/02/2025		Bond Future	9.3403	95.0045	9.3192	95.0843	0.226	0.0000	0.0000
2025/01/14	2030	06/02/2025	10.68 Call	Bond Future	4898.7600	4.8988	4978.4200	4.9784	1.626	0.0000	0.0000
2025/01/14	2030	06/02/2025	10.68 Put	Bond Future	0.3300	0.0003	0.2100	0.0002	36.364	0.0000	0.0000
2025/01/14	2030	08/05/2025	12.28 Call	Bond Future	9677.7200	9.6777	9759.1600	9.7592	0.842	0.0000	0.0000
2025/01/14	2030	08/05/2025	12.28 Put	Bond Future	1.8000	0.0018	1.5800	0.0016	12.222	0.0000	0.0000
2025/01/14	2030	08/05/2025	10.69 Put	Bond Future	122.0800	0.1221	113.5900	0.1136	6.954	0.0000	0.0000
2025/01/14	2030	08/05/2025	10.69 Call	Bond Future	4572.3000	4.5723	4645.4700	4.6455	1.600	0.0000	0.0000
2025/01/14	2030	08/05/2025	11.86 Call	Bond Future	8339.9400	8.3399	8420.8600	8.4209	0.970	0.0000	0.0000
2025/01/14	2030	08/05/2025	11.86 Put	Bond Future	7.1700	0.0072	6.4300	0.0064	10.321	0.0000	0.0000
2025/01/14	2030	08/05/2025	10.31 Put	Bond Future	249.0200	0.2490	233.8500	0.2339	6.092	0.0000	0.0000
2025/01/14	2030	08/05/2025	10.31 Call	Bond Future	3392.0600	3.3921	3458.5500	3.4586	1.960	0.0000	0.0000
2025/01/14	2030	08/05/2025		Bond Future	9.4230	96.9100	9.4005	96.9917	0.239	0.0000	0.0000
2025/01/14	2030	08/05/2025	9.93 Call	Bond Future	2305.1400	2.3051	2361.2500	2.3613	2.434	0.0000	0.0000
2025/01/14	2030	08/05/2025	9.93 Put	Bond Future	492.6900	0.4927	467.1400	0.4671	5.186	0.0000	0.0000
2025/01/14	2030	08/05/2025	8.68 Put	Bond Future	2970.5500	2.9706	2899.6100	2.8996	2.388	0.0000	0.0000
2025/01/14	2030	08/05/2025	8.68 Call	Bond Future	234.8100	0.2348	245.5300	0.2455	4.565	0.0000	0.0000
2025/01/14	2030	08/05/2025	9.18 Put	Bond Future	1609.0100	1.6090	1554.2700	1.5543	3.402	0.0000	0.0000
2025/01/14	2030	08/05/2025	9.18 Call	Bond Future	724.6900	0.7247	751.6100	0.7516	3.715	0.0000	0.0000
2025/01/14	2030	08/05/2025	9.99 Call	Bond Future	2467.8800	2.4679	2525.8900	2.5259	2.351	0.0000	0.0000
2025/01/14	2030	08/05/2025	9.99 Put	Bond Future	443.7600	0.4438	420.1100	0.4201	5.329	0.0000	0.0000
2025/01/14	2030	08/05/2025	8.95 Put	Bond Future	2176.4700	2.1765	2113.2600	2.1133	2.904	0.0000	0.0000
2025/01/14	2030	08/05/2025	8.95 Call	Bond Future	445.9200	0.4459	464.3700	0.4644	4.138	0.0000	0.0000
2025/01/14	2030	08/05/2025	9.45 Put	Bond Future	1083.2500	1.0833	1039.5600	1.0396	4.033	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	
2025/01/14	2030	08/05/2025	9.45 Call	Bond Future	1180.7300	1.1807	1218.7000	1.2187	3.216	0.0000	0.0000
2025/01/14	2030	07/08/2025		Bond Future	9.5224	94.8188	9.4982	94.9024	0.254	0.0000	0.0000
2025/01/14	2030	07/08/2025	11.11 Call	Bond Future	5520.1500	5.5202	5593.0400	5.5930	1.320	0.0000	0.0000
2025/01/14	2030	07/08/2025	11.11 Put	Bond Future	231.9400	0.2319	221.2400	0.2212	4.613	0.0000	0.0000
2025/01/14	2030	07/08/2025	12.12 Call	Bond Future	8503.8200	8.5038	8584.8900	8.5849	0.953	0.0000	0.0000
2025/01/14	2030	07/08/2025	12.12 Put	Bond Future	40.7800	0.0408	38.2600	0.0383	6.179	0.0000	0.0000
2025/01/14	2030	07/08/2025	10.48 Put	Bond Future	491.6100	0.4916	471.7500	0.4718	4.040	0.0000	0.0000
2025/01/14	2030	07/08/2025	10.48 Call	Bond Future	3726.1100	3.7261	3789.8400	3.7898	1.710	0.0000	0.0000
2025/01/14	2030	06/11/2025		Bond Future	9.6315	96.6659	9.6054	96.7515	0.270	0.0000	0.0000
2025/01/14	2030	06/11/2025	9.54 Call	Bond Future	1527.3600	1.5274	1565.9800	1.5660	2.529	0.0000	0.0000
2025/01/14	2030	06/11/2025	9.54 Put	Bond Future	1828.5300	1.8285	1781.5600	1.7816	2.569	0.0000	0.0000
2025/01/14	2030	05/02/2026		Bond Future	9.7679	94.5085	9.7398	94.5961	0.288	0.0000	0.0000
2025/01/14	2030	05/02/2026	9.49 Call	Bond Future	1434.3600	1.4344	1470.4300	1.4704	2.515	0.0000	0.0000
2025/01/14	2030	05/02/2026	9.49 Put	Bond Future	2304.7100	2.3047	2253.1700	2.2532	2.236	0.0000	0.0000
2025/01/14	2032	06/02/2025	9.42 Put	Bond Future	2885.9100	2.8859	2809.5000	2.8095	2.648	0.0000	0.0000
2025/01/14	2032	06/02/2025	9.42 Call	Bond Future	16.2000	0.0162	16.3500	0.0164	0.926	0.0000	0.0000
2025/01/14	2032	06/02/2025	9.92 Put	Bond Future	981.9400	0.9819	922.0100	0.9220	6.103	0.0000	0.0000
2025/01/14	2032	06/02/2025	9.92 Call	Bond Future	529.9200	0.5299	546.5500	0.5466	3.138	0.0000	0.0000
2025/01/14	2032	06/02/2025	10.61 Call	Bond Future	2869.0100	2.8690	2929.7900	2.9298	2.119	0.0000	0.0000
2025/01/14	2032	06/02/2025	10.61 Put	Bond Future	112.7200	0.1127	96.9400	0.0969	13.999	0.0000	0.0000
2025/01/14	2032	06/02/2025		Bond Future	10.0153	94.1706	9.9992	94.2472	0.162	0.0000	0.0000
2025/01/14	2032	06/02/2025	11.72 Call	Bond Future	7624.5500	7.6246	7700.6300	7.7006	0.998	0.0000	0.0000
2025/01/14	2032	06/02/2025	11.72 Put	Bond Future	1.7300	0.0017	1.2500	0.0013	27.746	0.0000	0.0000
2025/01/14	2032	08/05/2025		Bond Future	10.1078	91.8954	10.0907	91.9737	0.169	0.0000	0.0000
2025/01/14	2032	08/05/2025	10.91 Call	Bond Future	4014.5400	4.0145	4074.0200	4.0740	1.482	0.0000	0.0000
2025/01/14	2032	08/05/2025	10.91 Put	Bond Future	423.9900	0.4240	405.1100	0.4051	4.453	0.0000	0.0000
2025/01/14	2032	08/05/2025	9.42 Put	Bond Future	3599.9800	3.6000	3532.5900	3.5326	1.872	0.0000	0.0000
2025/01/14	2032	08/05/2025	9.42 Call	Bond Future	371.7500	0.3718	382.7200	0.3827	2.951	0.0000	0.0000
2025/01/14	2032	08/05/2025	9.92 Put	Bond Future	1957.3500	1.9574	1905.5600	1.9056	2.646	0.0000	0.0000
2025/01/14	2032	08/05/2025	9.92 Call	Bond Future	1090.0700	1.0901	1116.6400	1.1166	2.437	0.0000	0.0000
2025/01/14	2032	08/05/2025	10.97 Call	Bond Future	4234.6700	4.2347	4295.5500	4.2956	1.438	0.0000	0.0000
2025/01/14	2032	08/05/2025	10.97 Put	Bond Future	382.8700	0.3829	365.3900	0.3654	4.566	0.0000	0.0000
2025/01/14	2032	07/08/2025		Bond Future	10.2111	93.7146	10.1931	93.7948	0.176	0.0000	0.0000
2025/01/14	2032	07/08/2025	12.01 Call	Bond Future	7860.3400	7.8603	7930.6600	7.9307	0.895	0.0000	0.0000
2025/01/14	2032	07/08/2025	12.01 Put	Bond Future	277.0800	0.2771	267.1900	0.2672	3.569	0.0000	0.0000
2025/01/14	2032	06/11/2025		Bond Future	10.3310	91.3786	10.3120	91.4607	0.184	0.0000	0.0000
2025/01/14	2032	06/11/2025	10.42 Call	Bond Future	2652.1900	2.6522	2692.4600	2.6925	1.518	0.0000	0.0000
2025/01/14	2032	06/11/2025	10.42 Put	Bond Future	2269.4700	2.2695	2227.6500	2.2277	1.843	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	
2025/01/14	2032	05/02/2026		Bond Future	10.4702	93.1267	10.4501	93.2108	0.193	0.0000	0.0000
2025/01/14	2032	05/02/2026	10.16 Call	Bond Future	2105.8800	2.1059	2139.4800	2.1395	1.596	0.0000	0.0000
2025/01/14	2032	05/02/2026	10.16 Put	Bond Future	3409.6100	3.4096	3359.1600	3.3592	1.480	0.0000	0.0000
2025/01/14	2033	06/02/2025		Bond Future	128.6751	128.6751	128.1953	128.1953	0.373	0.0000	0.0000
2025/01/14	2033	06/02/2025	124.94 Call	Bond Future	3735.1200	3.7351	3255.3100	3.2553	12.846	0.0000	0.0000
2025/01/14	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2033	08/05/2025		Bond Future	129.7801	129.7801	129.2910	129.2910	0.377	0.0000	0.0000
2025/01/14	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2033	08/05/2025	130.62 Put	Bond Future	839.9400	0.8399	1329.0500	1.3291	58.232	0.0000	0.0000
2025/01/14	2033	07/08/2025		Bond Future	132.3813	132.3813	131.8828	131.8828	0.377	0.0000	0.0000
2025/01/14	2033	07/08/2025	128.65 Call	Bond Future	3731.3100	3.7313	3232.7900	3.2328	13.360	0.0000	0.0000
2025/01/14	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2033	06/11/2025		Bond Future	133.4584	133.4584	132.9506	132.9506	0.380	0.0000	0.0000
2025/01/14	2033	06/11/2025	133.14 Call	Bond Future	318.3700	0.3184	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/14	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	189.3700	0.1894	100.000	0.0000	0.0000
2025/01/14	2033	05/02/2026		Bond Future	136.0466	136.0466	135.5296	135.5296	0.380	0.0000	0.0000
2025/01/14	2033	05/02/2026	132.88 Call	Bond Future	3166.6400	3.1666	2649.5800	2.6496	16.328	0.0000	0.0000
2025/01/14	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2037	06/02/2025		Bond Future	11.1753	82.8261	11.1135	83.1790	0.553	0.0000	0.0000
2025/01/14	2037	06/02/2025	12.76 Call	Bond Future	8365.8500	8.3659	8718.5200	8.7185	4.216	0.0000	0.0000
2025/01/14	2037	06/02/2025	12.76 Put	Bond Future	0.4200	0.0004	0.1900	0.0002	54.762	0.0000	0.0000
2025/01/14	2037	08/05/2025	12.55 Put	Bond Future	319.2400	0.3192	277.1100	0.2771	13.197	0.0000	0.0000
2025/01/14	2037	08/05/2025	12.55 Call	Bond Future	6963.3300	6.9633	7281.4200	7.2814	4.568	0.0000	0.0000
2025/01/14	2037	08/05/2025	13.30 Put	Bond Future	84.6100	0.0846	71.2600	0.0713	15.778	0.0000	0.0000
2025/01/14	2037	08/05/2025	13.30 Call	Bond Future	10319.3600	10.3194	10666.2300	10.6662	3.361	0.0000	0.0000
2025/01/14	2037	08/05/2025		Bond Future	11.2882	84.4874	11.2239	84.8476	0.569	0.0000	0.0000
2025/01/14	2037	08/05/2025	12.25 Call	Bond Future	5640.2000	5.6402	5938.3000	5.9383	5.285	0.0000	0.0000
2025/01/14	2037	08/05/2025	12.25 Put	Bond Future	504.6000	0.5046	442.4800	0.4425	12.311	0.0000	0.0000
2025/01/14	2037	08/05/2025	13.35 Put	Bond Future	75.7900	0.0758	63.6500	0.0637	16.018	0.0000	0.0000
2025/01/14	2037	08/05/2025	13.35 Call	Bond Future	10541.1000	10.5411	10889.1800	10.8892	3.302	0.0000	0.0000
2025/01/14	2037	07/08/2025	13.01 Put	Bond Future	535.1100	0.5351	485.4400	0.4854	9.282	0.0000	0.0000
2025/01/14	2037	07/08/2025		Bond Future	11.4121	81.8994	11.3451	82.2671	0.587	0.0000	0.0000
2025/01/14	2037	07/08/2025	13.01 Call	Bond Future	8661.9400	8.6619	8979.9500	8.9800	3.671	0.0000	0.0000
2025/01/14	2037	07/08/2025	12.17 Call	Bond Future	5263.9100	5.2639	5529.4300	5.5294	5.044	0.0000	0.0000
2025/01/14	2037	07/08/2025	12.17 Put	Bond Future	1258.4900	1.2585	1156.3300	1.1563	8.118	0.0000	0.0000
2025/01/14	2037	07/08/2025	11.42 Call	Bond Future	2670.7700	2.6708	2859.1100	2.8591	7.052	0.0000	0.0000
2025/01/14	2037	07/08/2025	11.42 Put	Bond Future	2627.4300	2.6274	2448.0900	2.4481	6.826	0.0000	0.0000
2025/01/14	2037	07/08/2025	10.55 Put	Bond Future	5680.1400	5.6801	5394.3200	5.3943	5.032	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	
2025/01/14	2037	07/08/2025	10.55 Call	Bond Future	763.3200	0.7633	845.1800	0.8452	10.724	0.0000	0.0000
2025/01/14	2037	07/08/2025	10.64 Put	Bond Future	5277.6400	5.2776	5001.8400	5.0018	5.226	0.0000	0.0000
2025/01/14	2037	07/08/2025	10.64 Call	Bond Future	893.0900	0.8931	984.9700	0.9850	10.288	0.0000	0.0000
2025/01/14	2037	07/08/2025	11.82 Call	Bond Future	3974.8500	3.9749	4207.9300	4.2079	5.864	0.0000	0.0000
2025/01/14	2037	07/08/2025	11.82 Put	Bond Future	1783.8500	1.7839	1649.2500	1.6493	7.545	0.0000	0.0000
2025/01/14	2037	07/08/2025	11.07 Call	Bond Future	1732.3500	1.7324	1877.0400	1.8770	8.352	0.0000	0.0000
2025/01/14	2037	07/08/2025	11.07 Put	Bond Future	3635.5800	3.6356	3412.5900	3.4126	6.134	0.0000	0.0000
2025/01/14	2037	07/08/2025	10.34 Put	Bond Future	6688.7300	6.6887	6381.5800	6.3816	4.592	0.0000	0.0000
2025/01/14	2037	07/08/2025	10.34 Call	Bond Future	512.0700	0.5121	572.6000	0.5726	11.821	0.0000	0.0000
2025/01/14	2037	06/11/2025		Bond Future	11.5388	83.4943	11.4691	83.8694	0.604	0.0000	0.0000
2025/01/14	2037	06/11/2025	11.63 Call	Bond Future	3575.3300	3.5753	3776.8300	3.7768	5.636	0.0000	0.0000
2025/01/14	2037	06/11/2025	11.63 Put	Bond Future	3087.7700	3.0878	2914.1600	2.9142	5.623	0.0000	0.0000
2025/01/14	2037	05/02/2026		Bond Future	11.6808	80.8333	11.6082	81.2161	0.622	0.0000	0.0000
2025/01/14	2037	05/02/2026	11.20 Call	Bond Future	2624.0900	2.6241	2781.2100	2.7812	5.988	0.0000	0.0000
2025/01/14	2037	05/02/2026	11.20 Put	Bond Future	5204.4400	5.2044	4978.8400	4.9788	4.335	0.0000	0.0000
2025/01/14	2037	05/02/2026	12.27 Call	Bond Future	5666.9200	5.6669	5910.5600	5.9106	4.299	0.0000	0.0000
2025/01/14	2037	05/02/2026	12.27 Put	Bond Future	2654.8300	2.6548	2515.7500	2.5158	5.239	0.0000	0.0000
2025/01/14	2037	05/02/2026	10.90 Put	Bond Future	6244.0500	6.2441	5992.2900	5.9923	4.032	0.0000	0.0000
2025/01/14	2037	05/02/2026	10.90 Call	Bond Future	1995.5500	1.9956	2126.5100	2.1265	6.563	0.0000	0.0000
2025/01/14	2038	06/02/2025		Bond Future	139.3066	139.3066	138.5412	138.5412	0.549	0.0000	0.0000
2025/01/14	2038	06/02/2025	135.23 Call	Bond Future	4076.6000	4.0766	3311.1600	3.3112	18.776	0.0000	0.0000
2025/01/14	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2038	08/05/2025		Bond Future	142.1352	142.1352	141.3546	141.3546	0.549	0.0000	0.0000
2025/01/14	2038	08/05/2025	139.68 Call	Bond Future	2455.2000	2.4552	1674.5800	1.6746	31.795	0.0000	0.0000
2025/01/14	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2038	07/08/2025		Bond Future	142.8582	142.8582	142.0626	142.0626	0.557	0.0000	0.0000
2025/01/14	2038	07/08/2025	139.56 Call	Bond Future	3298.1500	3.2982	2502.6100	2.5026	24.121	0.0000	0.0000
2025/01/14	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2038	06/11/2025		Bond Future	145.6767	145.6767	144.8659	144.8659	0.557	0.0000	0.0000
2025/01/14	2038	06/11/2025	143.88 Call	Bond Future	1796.6600	1.7967	985.8900	0.9859	45.127	0.0000	0.0000
2025/01/14	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2038	05/02/2026		Bond Future	146.3377	146.3377	145.5120	145.5120	0.564	0.0000	0.0000
2025/01/14	2038	05/02/2026	143.20 Call	Bond Future	3137.6700	3.1377	2311.9800	2.3120	26.315	0.0000	0.0000
2025/01/14	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2040	06/02/2025	11.00 Put	Bond Future	2871.5900	2.8716	2691.7300	2.6917	6.263	0.0000	0.0000
2025/01/14	2040	06/02/2025	11.00 Call	Bond Future	125.5200	0.1255	139.7000	0.1397	11.297	0.0000	0.0000
2025/01/14	2040	06/02/2025	11.70 Call	Bond Future	1984.7800	1.9848	2116.3500	2.1164	6.629	0.0000	0.0000
2025/01/14	2040	06/02/2025	11.70 Put	Bond Future	382.1700	0.3822	319.7000	0.3197	16.346	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	
2025/01/14	2040	06/02/2025	12.20 Call	Bond Future	4550.3500	4.5504	4733.1200	4.7331	4.017	0.0000	0.0000
2025/01/14	2040	06/02/2025	12.20 Put	Bond Future	43.5000	0.0435	32.2300	0.0322	25.908	0.0000	0.0000
2025/01/14	2040	06/02/2025		Bond Future	11.4356	82.9987	11.4041	83.1928	0.275	0.0000	0.0000
2025/01/14	2040	06/02/2025	12.95 Call	Bond Future	8574.1300	8.5741	8767.8600	8.7679	2.259	0.0000	0.0000
2025/01/14	2040	06/02/2025	12.95 Put	Bond Future	0.7700	0.0008	0.4600	0.0005	40.260	0.0000	0.0000
2025/01/14	2040	08/05/2025		Bond Future	11.5487	84.6635	11.5160	84.8616	0.283	0.0000	0.0000
2025/01/14	2040	08/05/2025	12.63 Call	Bond Future	6624.6600	6.6247	6789.6400	6.7896	2.490	0.0000	0.0000
2025/01/14	2040	08/05/2025	12.63 Put	Bond Future	460.7400	0.4607	427.5900	0.4276	7.195	0.0000	0.0000
2025/01/14	2040	08/05/2025	12.75 Put	Bond Future	384.7700	0.3848	356.1700	0.3562	7.433	0.0000	0.0000
2025/01/14	2040	08/05/2025	12.75 Call	Bond Future	7188.9700	7.1890	7358.5000	7.3585	2.358	0.0000	0.0000
2025/01/14	2040	08/05/2025	13.50 Put	Bond Future	108.7200	0.1087	98.7900	0.0988	9.134	0.0000	0.0000
2025/01/14	2040	08/05/2025	13.50 Call	Bond Future	10732.4300	10.7324	10920.6300	10.9206	1.754	0.0000	0.0000
2025/01/14	2040	08/05/2025	13.43 Put	Bond Future	125.8200	0.1258	114.6100	0.1146	8.910	0.0000	0.0000
2025/01/14	2040	08/05/2025	13.43 Call	Bond Future	10405.8900	10.4059	10592.8100	10.5928	1.796	0.0000	0.0000
2025/01/14	2040	07/08/2025		Bond Future	11.6721	81.8283	11.6380	82.0307	0.292	0.0000	0.0000
2025/01/14	2040	07/08/2025	13.29 Call	Bond Future	9383.6500	9.3837	9556.3200	9.5563	1.840	0.0000	0.0000
2025/01/14	2040	07/08/2025	13.29 Put	Bond Future	577.6400	0.5776	547.9100	0.5479	5.147	0.0000	0.0000
2025/01/14	2040	06/11/2025		Bond Future	11.7973	83.4216	11.7619	83.6282	0.300	0.0000	0.0000
2025/01/14	2040	06/11/2025	11.84 Call	Bond Future	3726.1400	3.7261	3831.0500	3.8311	2.816	0.0000	0.0000
2025/01/14	2040	06/11/2025	11.84 Put	Bond Future	3478.1100	3.4781	3376.3900	3.3764	2.925	0.0000	0.0000
2025/01/14	2040	05/02/2026		Bond Future	11.9367	80.5085	11.8998	80.7194	0.309	0.0000	0.0000
2025/01/14	2040	05/02/2026	11.49 Call	Bond Future	2945.0500	2.9451	3030.3500	3.0304	2.896	0.0000	0.0000
2025/01/14	2040	05/02/2026	11.49 Put	Bond Future	5556.9700	5.5570	5431.3100	5.4313	2.261	0.0000	0.0000
2025/01/14	2044	06/02/2025	11.50 Call	Bond Future	828.7800	0.8288	963.4700	0.9635	16.252	0.0000	0.0000
2025/01/14	2044	06/02/2025	11.50 Put	Bond Future	1172.7300	1.1727	981.4100	0.9814	16.314	0.0000	0.0000
2025/01/14	2044	06/02/2025	11.15 Put	Bond Future	2779.5300	2.7795	2491.9300	2.4919	10.347	0.0000	0.0000
2025/01/14	2044	06/02/2025	11.15 Call	Bond Future	166.0000	0.1660	204.4100	0.2044	23.139	0.0000	0.0000
2025/01/14	2044	06/02/2025	10.65 Put	Bond Future	6044.8400	6.0448	5719.7200	5.7197	5.378	0.0000	0.0000
2025/01/14	2044	06/02/2025	10.65 Call	Bond Future	2.7500	0.0028	3.6400	0.0036	32.364	0.0000	0.0000
2025/01/14	2044	06/02/2025	13.75 Call	Bond Future	12056.8500	12.0569	12382.8500	12.3829	2.704	0.0000	0.0000
2025/01/14	2044	06/02/2025	13.75 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/14	2044	06/02/2025	12.50 Put	Bond Future	21.0000	0.0210	13.1900	0.0132	37.190	0.0000	0.0000
2025/01/14	2044	06/02/2025	12.50 Call	Bond Future	5624.1700	5.6242	5942.3700	5.9424	5.658	0.0000	0.0000
2025/01/14	2044	06/02/2025	12.00 Put	Bond Future	202.6400	0.2026	148.4800	0.1485	26.727	0.0000	0.0000
2025/01/14	2044	06/02/2025	12.00 Call	Bond Future	2927.4100	2.9274	3199.2600	3.1993	9.286	0.0000	0.0000
2025/01/14	2044	06/02/2025		Bond Future	11.5545	78.8692	11.5028	79.1952	0.447	0.0000	0.0000
2025/01/14	2044	06/02/2025	13.02 Call	Bond Future	8411.4400	8.4114	8736.8000	8.7368	3.868	0.0000	0.0000
2025/01/14	2044	06/02/2025	13.02 Put	Bond Future	1.3900	0.0014	0.7400	0.0007	46.763	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	
2025/01/14	2044	08/05/2025		Bond Future	11.6630	80.4510	11.6095	80.7838	0.459	0.0000	0.0000
2025/01/14	2044	08/05/2025	12.72 Call	Bond Future	6602.7700	6.6028	6883.7800	6.8838	4.256	0.0000	0.0000
2025/01/14	2044	08/05/2025	12.72 Put	Bond Future	476.5700	0.4766	424.7700	0.4248	10.869	0.0000	0.0000
2025/01/14	2044	08/05/2025	Call	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0.0000	0.0000
2025/01/14	2044	08/05/2025	Put	Bond Future	19549.0900	19.5491	19216.3100	19.2163	1.702	0.0000	0.0000
2025/01/14	2044	08/05/2025	12.40 Call	Bond Future	5122.9600	5.1230	5379.1800	5.3792	5.001	0.0000	0.0000
2025/01/14	2044	08/05/2025	12.40 Put	Bond Future	765.9600	0.7660	689.3700	0.6894	9.999	0.0000	0.0000
2025/01/14	2044	08/05/2025	11.65 Call	Bond Future	2119.2400	2.1192	2282.7900	2.2828	7.717	0.0000	0.0000
2025/01/14	2044	08/05/2025	11.65 Put	Bond Future	2199.8200	2.1998	2030.5600	2.0306	7.694	0.0000	0.0000
2025/01/14	2044	08/05/2025	10.92 Put	Bond Future	5286.4200	5.2864	5009.6700	5.0097	5.235	0.0000	0.0000
2025/01/14	2044	08/05/2025	10.92 Call	Bond Future	456.5000	0.4565	512.5600	0.5126	12.280	0.0000	0.0000
2025/01/14	2044	07/08/2025		Bond Future	11.7808	77.6577	11.7252	77.9974	0.472	0.0000	0.0000
2025/01/14	2044	07/08/2025	13.34 Call	Bond Future	9284.7600	9.2848	9573.9100	9.5739	3.114	0.0000	0.0000
2025/01/14	2044	07/08/2025	13.34 Put	Bond Future	665.0100	0.6650	614.4700	0.6145	7.600	0.0000	0.0000
2025/01/14	2044	06/11/2025		Bond Future	11.8999	79.1697	11.8422	79.5163	0.485	0.0000	0.0000
2025/01/14	2044	06/11/2025	11.88 Call	Bond Future	3578.6300	3.5786	3754.5800	3.7546	4.917	0.0000	0.0000
2025/01/14	2044	06/11/2025	11.88 Put	Bond Future	3697.6700	3.6977	3527.0000	3.5270	4.616	0.0000	0.0000
2025/01/14	2044	05/02/2026		Bond Future	12.0317	76.3005	11.9717	76.6541	0.499	0.0000	0.0000
2025/01/14	2044	05/02/2026	11.56 Call	Bond Future	3002.2700	3.0023	3148.4300	3.1484	4.868	0.0000	0.0000
2025/01/14	2044	05/02/2026	11.56 Put	Bond Future	5854.4600	5.8545	5647.0400	5.6470	3.543	0.0000	0.0000
2025/01/14	2046	06/02/2025		Bond Future	120.7267	120.7267	120.8921	120.8921	0.137	0.0000	0.0000
2025/01/14	2046	06/02/2025	114.01 Call	Bond Future	6716.6800	6.7167	6882.0700	6.8821	2.462	0.0000	0.0000
2025/01/14	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2046	08/05/2025		Bond Future	120.9646	120.9646	121.1338	121.1338	0.140	0.0000	0.0000
2025/01/14	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2046	08/05/2025	121.97 Put	Bond Future	1005.3900	1.0054	836.1800	0.8362	16.830	0.0000	0.0000
2025/01/14	2046	07/08/2025		Bond Future	123.3888	123.3888	123.5618	123.5618	0.140	0.0000	0.0000
2025/01/14	2046	07/08/2025	118.69 Call	Bond Future	4698.7800	4.6988	4871.8100	4.8718	3.682	0.0000	0.0000
2025/01/14	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2046	06/11/2025		Bond Future	123.5679	123.5679	123.7448	123.7448	0.143	0.0000	0.0000
2025/01/14	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2046	06/11/2025	125.41 Put	Bond Future	1842.0700	1.8421	1665.1600	1.6652	9.604	0.0000	0.0000
2025/01/14	2046	05/02/2026		Bond Future	125.9631	125.9631	126.1439	126.1439	0.144	0.0000	0.0000
2025/01/14	2046	05/02/2026	121.65 Call	Bond Future	4313.0600	4.3131	4493.8800	4.4939	4.192	0.0000	0.0000
2025/01/14	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2050	06/02/2025		Bond Future	120.3895	120.3895	120.1735	120.1735	0.179	0.0000	0.0000
2025/01/14	2050	06/02/2025	115.60 Call	Bond Future	4789.5200	4.7895	4573.5000	4.5735	4.510	0.0000	0.0000
2025/01/14	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/14	2050	08/05/2025		Bond Future	122.8342	122.8342	122.6141	122.6141	0.179	0.0000	0.0000
2025/01/14	2050	08/05/2025	121.16 Call	Bond Future	1674.1800	1.6742	1454.1300	1.4541	13.144	0.0000	0.0000
2025/01/14	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2050	07/08/2025		Bond Future	122.9284	122.9284	122.7044	122.7044	0.182	0.0000	0.0000
2025/01/14	2050	07/08/2025	119.89 Call	Bond Future	3038.4400	3.0384	2814.3700	2.8144	7.375	0.0000	0.0000
2025/01/14	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2050	06/11/2025		Bond Future	125.3537	125.3537	125.1257	125.1257	0.182	0.0000	0.0000
2025/01/14	2050	06/11/2025	124.42 Call	Bond Future	933.7100	0.9337	705.6500	0.7057	24.425	0.0000	0.0000
2025/01/14	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	2050	05/02/2026		Bond Future	125.3728	125.3728	125.1407	125.1407	0.185	0.0000	0.0000
2025/01/14	2050	05/02/2026	122.82 Call	Bond Future	2552.7700	2.5528	2320.6800	2.3207	9.092	0.0000	0.0000
2025/01/14	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	AL37	06/02/2025		Index Future	1062.6620	1062.6620	1063.5820	1063.5820	0.087	0.0000	0.0000
2025/01/14	AL37	08/05/2025		Index Future	1083.9830	1083.9830	1084.9250	1084.9250	0.087	0.0000	0.0000
2025/01/14	AL37	07/08/2025		Index Future	1105.4630	1105.4630	1106.4270	1106.4270	0.087	0.0000	0.0000
2025/01/14	AL37	06/11/2025		Index Future	1127.0420	1127.0420	1128.0280	1128.0280	0.087	0.0000	0.0000
2025/01/14	AL37	05/02/2026		Index Future	1148.6740	1148.6740	1149.6840	1149.6840	0.088	0.0000	0.0000
2025/01/14	AL7T	06/02/2025		Index Future	1267.6000	1267.6000	1270.4210	1270.4210	0.223	0.0000	0.0000
2025/01/14	AL7T	08/05/2025		Index Future	1293.0330	1293.0330	1295.9150	1295.9150	0.223	0.0000	0.0000
2025/01/14	AL7T	07/08/2025		Index Future	1318.6550	1318.6550	1321.5980	1321.5980	0.223	0.0000	0.0000
2025/01/14	AL7T	06/11/2025		Index Future	1344.3960	1344.3960	1347.4010	1347.4010	0.224	0.0000	0.0000
2025/01/14	AL7T	05/02/2026		Index Future	1370.2000	1370.2000	1373.2670	1373.2670	0.224	0.0000	0.0000
2025/01/14	ALBI	06/02/2025		Index Future	1090.6590	1090.6590	1093.2180	1093.2180	0.235	0.0000	0.0000
2025/01/14	ALBI	08/05/2025		Index Future	1112.5430	1112.5430	1115.1560	1115.1560	0.235	0.0000	0.0000
2025/01/14	ALBI	07/08/2025		Index Future	1134.5880	1134.5880	1137.2570	1137.2570	0.235	0.0000	0.0000
2025/01/14	ALBI	06/11/2025		Index Future	1156.7360	1156.7360	1159.4600	1159.4600	0.235	0.0000	0.0000
2025/01/14	ALBI	05/02/2026		Index Future	1178.9380	1178.9380	1181.7190	1181.7190	0.236	0.0000	0.0000
2025/01/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/01/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/14	ES33	06/02/2025		Bond Future	11.4189	81.9759	11.3769	82.1698	0.368	0.0000
2025/01/14	ES33	06/02/2025	13.34 Call	Bond Future	8244.2600	8.2443	8438.2500	8.4383	2.353	0.0000
2025/01/14	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES33	08/05/2025		Bond Future	11.5544	79.8409	11.5105	80.0390	0.380	0.0000
2025/01/14	ES33	08/05/2025	12.73 Call	Bond Future	5068.8800	5.0689	5267.0400	5.2670	3.909	0.0000
2025/01/14	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES33	07/08/2025		Bond Future	11.7015	81.4406	11.6555	81.6430	0.393	0.0000
2025/01/14	ES33	07/08/2025	13.56 Call	Bond Future	7635.9500	7.6360	7838.3700	7.8384	2.651	0.0000
2025/01/14	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES33	06/11/2025		Bond Future	11.8692	79.2492	11.8209	79.4560	0.407	0.0000
2025/01/14	ES33	06/11/2025	12.01 Call	Bond Future	598.9700	0.5990	805.7400	0.8057	34.521	0.0000
2025/01/14	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES33	05/02/2026		Bond Future	12.0599	80.7827	12.0092	80.9938	0.421	0.0000
2025/01/14	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES33	05/02/2026	11.49 Put	Bond Future	2412.7500	2.4128	2201.6800	2.2017	8.748	0.0000
2025/01/14	ES42	06/02/2025		Bond Future	11.8980	77.8680	11.8513	78.1408	0.393	0.0000
2025/01/14	ES42	06/02/2025	13.71 Call	Bond Future	9474.5600	9.4746	9747.3400	9.7473	2.879	0.0000
2025/01/14	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES42	08/05/2025		Bond Future	12.0182	75.1821	11.9696	75.4606	0.404	0.0000
2025/01/14	ES42	08/05/2025	13.25 Call	Bond Future	6551.2000	6.5512	6829.6900	6.8297	4.251	0.0000
2025/01/14	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES42	07/08/2025		Bond Future	12.1432	76.6876	12.0927	76.9720	0.415	0.0000
2025/01/14	ES42	07/08/2025	13.79 Call	Bond Future	8415.4200	8.4154	8699.8300	8.6998	3.380	0.0000
2025/01/14	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES42	06/11/2025		Bond Future	12.2806	73.9336	12.2281	74.2239	0.427	0.0000
2025/01/14	ES42	06/11/2025	12.39 Call	Bond Future	599.7300	0.5997	890.0200	0.8900	48.403	0.0000
2025/01/14	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES42	05/02/2026		Bond Future	12.4286	75.3621	12.3740	75.6583	0.439	0.0000
2025/01/14	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	ES42	05/02/2026	11.85 Put	Bond Future	3237.6300	3.2376	2941.4400	2.9414	9.148	0.0000
2025/01/14	GOVI	06/02/2025		GOVI	1074.1500	1074.1500	1076.6350	1076.6350	0.231	0.0000
2025/01/14	GOVI	06/02/2025	972.00 Call	GOVI	1021500.0000	102.1500	1046350.0000	104.6350	2.433	0.0000
2025/01/14	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/14	GOVI	08/05/2025		GOVI	1095.7020	1095.7020	1098.2400	1098.2400	0.232	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	
2025/01/14	GOVI	08/05/2025	1,022. Call 00	GOVI	737020.0000	73.7020	762400.0000	76.2400	3.444	0.0000	0.0000
2025/01/14	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	GOVI	07/08/2025		GOVI	1117.4130	1117.4130	1120.0060	1120.0060	0.232	0.0000	0.0000
2025/01/14	GOVI	07/08/2025	1,011. Call 00	GOVI	1064130.0000	106.4130	1090060.0000	109.0060	2.437	0.0000	0.0000
2025/01/14	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	GOVI	06/11/2025		GOVI	1139.2260	1139.2260	1141.8730	1141.8730	0.232	0.0000	0.0000
2025/01/14	GOVI	06/11/2025	1,112. Call 00	GOVI	272260.0000	27.2260	298730.0000	29.8730	9.722	0.0000	0.0000
2025/01/14	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	GOVI	05/02/2026		GOVI	1161.0920	1161.0920	1163.7940	1163.7940	0.233	0.0000	0.0000
2025/01/14	GOVI	05/02/2026	1,150. Call 00	GOVI	110920.0000	11.0920	137940.0000	13.7940	24.360	0.0000	0.0000
2025/01/14	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/14	IGOV	06/02/2025		Index Future	374.0010	374.0010	373.0410	373.0410	0.257	0.0000	0.0000
2025/01/14	IGOV	08/05/2025		Index Future	381.5980	381.5980	380.6190	380.6190	0.257	0.0000	0.0000
2025/01/14	IGOV	07/08/2025		Index Future	389.2490	389.2490	388.2530	388.2530	0.256	0.0000	0.0000
2025/01/14	IGOV	06/11/2025		Index Future	396.9360	396.9360	395.9210	395.9210	0.256	0.0000	0.0000
2025/01/14	IGOV	05/02/2026		Index Future	404.6420	404.6420	403.6090	403.6090	0.255	0.0000	0.0000
2025/01/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/14	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/14	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	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	
2025/01/14	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/14	R033	06/02/2025		Bond Future	10.2421	102.3426	10.2258	102.4301	0.159	0.0000	0.0000
2025/01/14	R033	06/02/2025	10.33 Call	Bond Future	1139.0400	1.1390	1173.2200	1.1732	3.001	0.0000	0.0000
2025/01/14	R033	06/02/2025	10.33 Put	Bond Future	667.0200	0.6670	613.7000	0.6137	7.994	0.0000	0.0000
2025/01/14	R033	08/05/2025		Bond Future	10.3405	99.3468	10.3234	99.4363	0.165	0.0000	0.0000
2025/01/14	R033	08/05/2025	10.33 Call	Bond Future	1698.5900	1.6986	1736.5500	1.7366	2.235	0.0000	0.0000
2025/01/14	R033	08/05/2025	10.33 Put	Bond Future	1753.7400	1.7537	1702.1300	1.7021	2.943	0.0000	0.0000
2025/01/14	R033	07/08/2025		Bond Future	10.4491	101.3134	10.4311	101.4051	0.172	0.0000	0.0000
2025/01/14	R033	07/08/2025	10.33 Call	Bond Future	2019.4200	2.0194	2057.1500	2.0572	1.868	0.0000	0.0000
2025/01/14	R033	07/08/2025	10.33 Put	Bond Future	2628.6400	2.6286	2574.6900	2.5747	2.052	0.0000	0.0000
2025/01/14	R033	06/11/2025		Bond Future	10.5734	98.2422	10.5544	98.3361	0.179	0.0000	0.0000
2025/01/14	R033	06/11/2025	10.33 Call	Bond Future	2221.4500	2.2215	2258.8300	2.2588	1.683	0.0000	0.0000
2025/01/14	R033	06/11/2025	10.33 Put	Bond Future	3434.6700	3.4347	3378.1800	3.3782	1.645	0.0000	0.0000
2025/01/14	R033	05/02/2026		Bond Future	10.7156	100.1210	10.6956	100.2170	0.187	0.0000	0.0000
2025/01/14	R033	05/02/2026	10.49 Call	Bond Future	2682.3500	2.6824	2722.8300	2.7228	1.509	0.0000	0.0000
2025/01/14	R033	05/02/2026	10.49 Put	Bond Future	3771.1400	3.7711	3715.6100	3.7156	1.472	0.0000	0.0000
2025/01/14	R035	06/02/2025	10.10 Put	Bond Future	3672.2500	3.6723	3363.4500	3.3635	8.409	0.0000	0.0000
2025/01/14	R035	06/02/2025	10.10 Call	Bond Future	27.3700	0.0274	36.6700	0.0367	33.979	0.0000	0.0000
2025/01/14	R035	06/02/2025	11.10 Call	Bond Future	2239.5000	2.2395	2493.8000	2.4938	11.355	0.0000	0.0000
2025/01/14	R035	06/02/2025	11.10 Put	Bond Future	230.9600	0.2310	167.1600	0.1672	27.624	0.0000	0.0000
2025/01/14	R035	06/02/2025	11.30 Call	Bond Future	3179.7800	3.1798	3466.4800	3.4665	9.016	0.0000	0.0000
2025/01/14	R035	06/02/2025	11.30 Put	Bond Future	97.3000	0.0973	65.9000	0.0659	32.271	0.0000	0.0000
2025/01/14	R035	06/02/2025	10.65 Call	Bond Future	637.6500	0.6377	761.5100	0.7615	19.424	0.0000	0.0000
2025/01/14	R035	06/02/2025	10.65 Put	Bond Future	1113.4100	1.1134	919.1700	0.9192	17.446	0.0000	0.0000
2025/01/14	R035	06/02/2025	10.34 Put	Bond Future	2388.5400	2.3885	2109.9400	2.1099	11.664	0.0000	0.0000
2025/01/14	R035	06/02/2025	10.34 Call	Bond Future	144.9500	0.1450	184.4500	0.1845	27.251	0.0000	0.0000
2025/01/14	R035	06/02/2025	10.26 Put	Bond Future	2795.4200	2.7954	2503.2600	2.5033	10.451	0.0000	0.0000
2025/01/14	R035	06/02/2025	10.26 Call	Bond Future	87.9400	0.0879	113.8800	0.1139	29.497	0.0000	0.0000
2025/01/14	R035	06/02/2025		Bond Future	10.7349	92.7447	10.6781	93.0628	0.529	0.0000	0.0000
2025/01/14	R035	06/02/2025	12.41 Call	Bond Future	8723.8300	8.7238	9041.8100	9.0418	3.645	0.0000	0.0000
2025/01/14	R035	06/02/2025	12.41 Put	Bond Future	0.2200	0.0002	0.1000	0.0001	54.545	0.0000	0.0000
2025/01/14	R035	08/05/2025		Bond Future	10.8359	90.0950	10.7767	90.4197	0.546	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	
2025/01/14	R035	08/05/2025	11.78 Call	Bond Future	5458.1300	5.4581	5725.9100	5.7259	4.906	0.0000	0.0000
2025/01/14	R035	08/05/2025	11.78 Put	Bond Future	490.2900	0.4903	433.3500	0.4334	11.614	0.0000	0.0000
2025/01/14	R035	08/05/2025	13.35 Call	Bond Future	12438.8900	12.4389	12759.7800	12.7598	2.580	0.0000	0.0000
2025/01/14	R035	08/05/2025	13.35 Put	Bond Future	21.7100	0.0217	17.8800	0.0179	17.642	0.0000	0.0000
2025/01/14	R035	08/05/2025	12.70 Call	Bond Future	9551.3900	9.5514	9861.2300	9.8612	3.244	0.0000	0.0000
2025/01/14	R035	08/05/2025	12.70 Put	Bond Future	102.4100	0.1024	87.5300	0.0875	14.530	0.0000	0.0000
2025/01/14	R035	08/05/2025	11.46 Put	Bond Future	797.3000	0.7973	712.7200	0.7127	10.608	0.0000	0.0000
2025/01/14	R035	08/05/2025	11.46 Call	Bond Future	4124.9000	4.1249	4365.0400	4.3650	5.822	0.0000	0.0000
2025/01/14	R035	08/05/2025	11.70 Call	Bond Future	5116.4500	5.1165	5378.1200	5.3781	5.114	0.0000	0.0000
2025/01/14	R035	08/05/2025	11.70 Put	Bond Future	554.6000	0.5546	491.5500	0.4916	11.369	0.0000	0.0000
2025/01/14	R035	08/05/2025	10.95 Call	Bond Future	2269.3200	2.2693	2447.5600	2.4476	7.854	0.0000	0.0000
2025/01/14	R035	08/05/2025	10.95 Put	Bond Future	1647.7600	1.6478	1501.2800	1.5013	8.890	0.0000	0.0000
2025/01/14	R035	08/05/2025	10.44 Put	Bond Future	3146.3900	3.1464	2924.1900	2.9242	7.062	0.0000	0.0000
2025/01/14	R035	08/05/2025	10.44 Call	Bond Future	944.0800	0.9441	1046.6000	1.0466	10.859	0.0000	0.0000
2025/01/14	R035	07/08/2025		Bond Future	10.9471	91.8789	10.8853	92.2104	0.565	0.0000	0.0000
2025/01/14	R035	07/08/2025	12.65 Call	Bond Future	8951.9800	8.9520	9243.4100	9.2434	3.255	0.0000	0.0000
2025/01/14	R035	07/08/2025	12.65 Put	Bond Future	444.7900	0.4448	404.7400	0.4047	9.004	0.0000	0.0000
2025/01/14	R035	06/11/2025		Bond Future	11.0747	89.1624	11.0102	89.5007	0.583	0.0000	0.0000
2025/01/14	R035	06/11/2025	11.20 Call	Bond Future	3506.6600	3.5067	3690.3500	3.6904	5.238	0.0000	0.0000
2025/01/14	R035	06/11/2025	11.20 Put	Bond Future	2855.2100	2.8552	2700.6500	2.7007	5.413	0.0000	0.0000
2025/01/14	R035	06/11/2025	11.95 Call	Bond Future	6004.3800	6.0044	6244.5100	6.2445	3.999	0.0000	0.0000
2025/01/14	R035	06/11/2025	11.95 Put	Bond Future	1586.6800	1.5867	1488.5600	1.4886	6.184	0.0000	0.0000
2025/01/14	R035	06/11/2025	11.45 Call	Bond Future	4285.4400	4.2854	4489.8800	4.4899	4.771	0.0000	0.0000
2025/01/14	R035	06/11/2025	11.45 Put	Bond Future	2353.4500	2.3535	2219.6400	2.2196	5.686	0.0000	0.0000
2025/01/14	R035	06/11/2025	10.95 Put	Bond Future	3452.2500	3.4523	3275.3900	3.2754	5.123	0.0000	0.0000
2025/01/14	R035	06/11/2025	10.95 Call	Bond Future	2797.2800	2.7973	2958.6700	2.9587	5.770	0.0000	0.0000
2025/01/14	R035	05/02/2026		Bond Future	11.2197	90.8687	11.1522	91.2138	0.602	0.0000	0.0000
2025/01/14	R035	05/02/2026	10.79 Call	Bond Future	2541.2400	2.5412	2684.3100	2.6843	5.630	0.0000	0.0000
2025/01/14	R035	05/02/2026	10.79 Put	Bond Future	4767.0900	4.7671	4565.0800	4.5651	4.238	0.0000	0.0000
2025/01/14	R038	06/02/2025		Bond Future	11.2521	101.4190	11.1902	101.8320	0.550	0.0000	0.0000
2025/01/14	R038	06/02/2025	11.24 Call	Bond Future	998.7400	0.9987	1193.5500	1.1936	19.506	0.0000	0.0000
2025/01/14	R038	06/02/2025	11.24 Put	Bond Future	1079.2700	1.0793	861.1100	0.8611	20.214	0.0000	0.0000
2025/01/14	R038	08/05/2025		Bond Future	11.3672	97.9630	11.3028	98.3845	0.567	0.0000	0.0000
2025/01/14	R038	08/05/2025	11.24 Call	Bond Future	1901.1800	1.9012	2088.6500	2.0887	9.861	0.0000	0.0000
2025/01/14	R038	08/05/2025	11.24 Put	Bond Future	2735.7200	2.7357	2501.6900	2.5017	8.555	0.0000	0.0000
2025/01/14	R038	07/08/2025		Bond Future	11.4903	99.9021	11.4232	100.3323	0.584	0.0000	0.0000
2025/01/14	R038	07/08/2025	11.24 Call	Bond Future	2297.2300	2.2972	2480.0100	2.4800	7.957	0.0000	0.0000
2025/01/14	R038	07/08/2025	11.24 Put	Bond Future	3915.7400	3.9157	3668.3200	3.6683	6.319	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	
2025/01/14	R038	06/11/2025		Bond Future	11.6260	96.3617	11.5560	96.8007	0.602	0.0000	0.0000
2025/01/14	R038	06/11/2025	11.24 Call	Bond Future	2664.6900	2.6647	2845.1900	2.8452	6.774	0.0000	0.0000
2025/01/14	R038	06/11/2025	11.24 Put	Bond Future	5122.4400	5.1224	4863.9300	4.8639	5.047	0.0000	0.0000
2025/01/14	R038	06/11/2025	12.33 Call	Bond Future	6528.0500	6.5281	6824.5200	6.8245	4.541	0.0000	0.0000
2025/01/14	R038	06/11/2025	12.33 Put	Bond Future	2273.3700	2.2734	2130.8300	2.1308	6.270	0.0000	0.0000
2025/01/14	R038	06/11/2025	10.98 Put	Bond Future	6157.1100	6.1571	5867.3800	5.8674	4.706	0.0000	0.0000
2025/01/14	R038	06/11/2025	10.98 Call	Bond Future	1991.4500	1.9915	2140.7300	2.1407	7.496	0.0000	0.0000
2025/01/14	R038	05/02/2026		Bond Future	11.7754	98.2038	11.7024	98.6516	0.621	0.0000	0.0000
2025/01/14	R038	05/02/2026	11.44 Call	Bond Future	3467.5300	3.4675	3665.9900	3.6660	5.723	0.0000	0.0000
2025/01/14	R038	05/02/2026	11.44 Put	Bond Future	5549.0500	5.5491	5299.6900	5.2997	4.494	0.0000	0.0000
2025/01/14	R053	06/02/2025		Bond Future	11.4985	105.3008	11.4418	105.7790	0.493	0.0000	0.0000
2025/01/14	R053	06/02/2025	12.94 Call	Bond Future	10922.8600	10.9229	11399.9200	11.3999	4.368	0.0000	0.0000
2025/01/14	R053	06/02/2025	12.94 Put	Bond Future	2.3600	0.0024	1.2200	0.0012	48.305	0.0000	0.0000
2025/01/14	R053	08/05/2025		Bond Future	11.5997	101.5453	11.5409	102.0333	0.507	0.0000	0.0000
2025/01/14	R053	08/05/2025	12.64 Call	Bond Future	8630.7900	8.6308	9042.1900	9.0422	4.767	0.0000	0.0000
2025/01/14	R053	08/05/2025	12.64 Put	Bond Future	652.7500	0.6528	576.1500	0.5762	11.735	0.0000	0.0000
2025/01/14	R053	07/08/2025		Bond Future	11.7068	103.5552	11.6458	104.0533	0.521	0.0000	0.0000
2025/01/14	R053	07/08/2025	13.17 Call	Bond Future	11710.4000	11.7104	12127.9500	12.1280	3.566	0.0000	0.0000
2025/01/14	R053	07/08/2025	13.17 Put	Bond Future	989.2600	0.9893	908.7200	0.9087	8.141	0.0000	0.0000
2025/01/14	R053	06/11/2025		Bond Future	11.8232	99.7075	11.7598	100.2157	0.536	0.0000	0.0000
2025/01/14	R053	06/11/2025	11.76 Call	Bond Future	4616.6700	4.6167	4870.7300	4.8707	5.503	0.0000	0.0000
2025/01/14	R053	06/11/2025	11.76 Put	Bond Future	5123.4600	5.1235	4869.3600	4.8694	4.960	0.0000	0.0000
2025/01/14	R053	05/02/2026		Bond Future	11.9497	101.6133	11.8838	102.1316	0.552	0.0000	0.0000
2025/01/14	R053	05/02/2026	11.49 Call	Bond Future	3780.4100	3.7804	3994.2100	3.9942	5.655	0.0000	0.0000
2025/01/14	R053	05/02/2026	11.49 Put	Bond Future	7500.9300	7.5009	7196.3900	7.1964	4.060	0.0000	0.0000
2025/01/14	R186	06/02/2025		Bond Future	8.4321	104.9652	8.3952	105.0290	0.438	0.0000	0.0000
2025/01/14	R186	06/02/2025	9.03 Call	Bond Future	1028.3500	1.0284	1091.1700	1.0912	6.109	0.0000	0.0000
2025/01/14	R186	06/02/2025	9.03 Put	Bond Future	2.2200	0.0022	1.2600	0.0013	43.243	0.0000	0.0000
2025/01/14	R186	08/05/2025		Bond Future	8.4882	107.0707	8.4448	107.1361	0.511	0.0000	0.0000
2025/01/14	R186	08/05/2025	8.47 Call	Bond Future	339.4800	0.3395	370.8800	0.3709	9.249	0.0000	0.0000
2025/01/14	R186	08/05/2025	8.47 Put	Bond Future	366.8100	0.3668	332.8700	0.3329	9.253	0.0000	0.0000
2025/01/14	R186	07/08/2025	10.25 Call	Bond Future	2182.9800	2.1830	2243.0000	2.2430	2.749	0.0000	0.0000
2025/01/14	R186	07/08/2025	10.25 Put	Bond Future	76.7800	0.0768	69.8000	0.0698	9.091	0.0000	0.0000
2025/01/14	R186	07/08/2025	9.22 Put	Bond Future	232.2000	0.2322	213.3300	0.2133	8.127	0.0000	0.0000
2025/01/14	R186	07/08/2025	9.22 Call	Bond Future	1045.9800	1.0460	1094.1100	1.0941	4.601	0.0000	0.0000
2025/01/14	R186	07/08/2025		Bond Future	8.5808	103.8810	8.5285	103.9480	0.610	0.0000	0.0000
2025/01/14	R186	07/08/2025	9.68 Call	Bond Future	1533.7700	1.5338	1588.6800	1.5887	3.580	0.0000	0.0000
2025/01/14	R186	07/08/2025	9.68 Put	Bond Future	139.9200	0.1399	127.8300	0.1278	8.641	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	
2025/01/14	R186	06/11/2025		Bond Future	8.7411	105.9051	8.6758	105.9738	0.747	0.0000	0.0000
2025/01/14	R186	06/11/2025	8.13 Call	Bond Future	176.0500	0.1761	194.9200	0.1949	10.719	0.0000	0.0000
2025/01/14	R186	06/11/2025	8.13 Put	Bond Future	821.8800	0.8219	772.0600	0.7721	6.062	0.0000	0.0000
2025/01/14	R186	05/02/2026		Bond Future	9.0474	102.6242	8.9616	102.6946	0.948	0.0000	0.0000
2025/01/14	R186	05/02/2026	8.43 Call	Bond Future	218.9800	0.2190	241.7500	0.2418	10.398	0.0000	0.0000
2025/01/14	R186	05/02/2026	8.43 Put	Bond Future	727.2000	0.7272	679.5700	0.6796	6.550	0.0000	0.0000
2025/01/14	R202	06/02/2025		Bond Future	269.6114	269.6114	267.3839	267.3839	0.826	0.0000	0.0000
2025/01/14	R202	06/02/2025	266.79 Call	Bond Future	2821.4100	2.8214	593.9300	0.5939	78.949	0.0000	0.0000
2025/01/14	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R202	08/05/2025		Bond Future	275.0861	275.0861	272.8141	272.8141	0.826	0.0000	0.0000
2025/01/14	R202	08/05/2025	272.31 Call	Bond Future	2776.1200	2.7761	504.0800	0.5041	81.842	0.0000	0.0000
2025/01/14	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R202	07/08/2025		Bond Future	275.3650	275.3650	273.0481	273.0481	0.841	0.0000	0.0000
2025/01/14	R202	07/08/2025	271.60 Call	Bond Future	3765.0200	3.7650	1448.1200	1.4481	61.538	0.0000	0.0000
2025/01/14	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R202	06/11/2025		Bond Future	280.7981	280.7981	278.4365	278.4365	0.841	0.0000	0.0000
2025/01/14	R202	06/11/2025	275.64 Call	Bond Future	5158.1100	5.1581	2796.4800	2.7965	45.785	0.0000	0.0000
2025/01/14	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R202	05/02/2026		Bond Future	280.9091	280.9091	278.5021	278.5021	0.857	0.0000	0.0000
2025/01/14	R202	05/02/2026	277.82 Call	Bond Future	3089.0900	3.0891	682.1100	0.6821	77.919	0.0000	0.0000
2025/01/14	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R209	06/02/2025		Bond Future	10.9475	72.4751	10.9061	72.6831	0.379	0.0000	0.0000
2025/01/14	R209	06/02/2025	12.44 Call	Bond Future	6967.7000	6.9677	7175.4800	7.1755	2.982	0.0000	0.0000
2025/01/14	R209	06/02/2025	12.44 Put	Bond Future	0.5900	0.0006	0.3300	0.0003	44.068	0.0000	0.0000
2025/01/14	R209	08/05/2025		Bond Future	11.0463	70.7741	11.0033	70.9866	0.390	0.0000	0.0000
2025/01/14	R209	08/05/2025	11.89 Call	Bond Future	4510.4400	4.5104	4678.6500	4.6787	3.729	0.0000	0.0000
2025/01/14	R209	08/05/2025	11.89 Put	Bond Future	516.1100	0.5161	471.8900	0.4719	8.568	0.0000	0.0000
2025/01/14	R209	07/08/2025		Bond Future	11.1525	72.1753	11.1078	72.3922	0.401	0.0000	0.0000
2025/01/14	R209	07/08/2025	12.68 Call	Bond Future	7385.0400	7.3850	7569.9200	7.5699	2.503	0.0000	0.0000
2025/01/14	R209	07/08/2025	12.68 Put	Bond Future	488.0600	0.4881	456.0400	0.4560	6.561	0.0000	0.0000
2025/01/14	R209	06/11/2025		Bond Future	11.2701	70.4286	11.2236	70.6499	0.413	0.0000	0.0000
2025/01/14	R209	06/11/2025	11.27 Call	Bond Future	2880.9000	2.8809	2992.5900	2.9926	3.877	0.0000	0.0000
2025/01/14	R209	06/11/2025	11.27 Put	Bond Future	2881.5700	2.8816	2771.9000	2.7719	3.806	0.0000	0.0000
2025/01/14	R209	05/02/2026		Bond Future	11.4004	71.7759	11.3520	72.0018	0.425	0.0000	0.0000
2025/01/14	R209	05/02/2026	10.93 Call	Bond Future	2297.2100	2.2972	2388.1200	2.3881	3.957	0.0000	0.0000
2025/01/14	R209	05/02/2026	10.93 Put	Bond Future	4533.1300	4.5331	4398.1500	4.3982	2.978	0.0000	0.0000
2025/01/14	R210	06/02/2025		Bond Future	243.4074	243.4074	243.4501	243.4501	0.018	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	
2025/01/14	R210	06/02/2025	239.61 Call	Bond Future	3797.4300	3.7974	3840.1400	3.8401	1.125	0.0000	0.0000
2025/01/14	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R210	08/05/2025		Bond Future	244.9946	244.9946	245.0389	245.0389	0.018	0.0000	0.0000
2025/01/14	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R210	08/05/2025	248.03 Put	Bond Future	3035.3900	3.0354	2991.1500	2.9912	1.457	0.0000	0.0000
2025/01/14	R210	07/08/2025		Bond Future	249.9048	249.9048	249.9507	249.9507	0.018	0.0000	0.0000
2025/01/14	R210	07/08/2025	248.44 Call	Bond Future	1464.7600	1.4648	1510.7000	1.5107	3.136	0.0000	0.0000
2025/01/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R210	06/11/2025		Bond Future	251.4171	251.4171	251.4650	251.4650	0.019	0.0000	0.0000
2025/01/14	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R210	06/11/2025	252.14 Put	Bond Future	722.9000	0.7229	675.0400	0.6750	6.621	0.0000	0.0000
2025/01/14	R210	05/02/2026		Bond Future	256.2917	256.2917	256.3414	256.3414	0.019	0.0000	0.0000
2025/01/14	R210	05/02/2026	253.10 Call	Bond Future	3191.6600	3.1917	3241.4100	3.2414	1.559	0.0000	0.0000
2025/01/14	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R213	06/02/2025		Bond Future	9.7142	90.9679	9.6930	91.0560	0.219	0.0000	0.0000
2025/01/14	R213	06/02/2025	11.35 Call	Bond Future	6472.8800	6.4729	6560.5200	6.5605	1.354	0.0000	0.0000
2025/01/14	R213	06/02/2025	11.35 Put	Bond Future	1.6300	0.0016	1.1400	0.0011	30.061	0.0000	0.0000
2025/01/14	R213	08/05/2025		Bond Future	9.7965	89.2353	9.7741	89.3254	0.229	0.0000	0.0000
2025/01/14	R213	08/05/2025	10.52 Call	Bond Future	3271.6000	3.2716	3339.1400	3.3391	2.064	0.0000	0.0000
2025/01/14	R213	08/05/2025	10.52 Put	Bond Future	426.0800	0.4261	403.4700	0.4035	5.307	0.0000	0.0000
2025/01/14	R213	07/08/2025		Bond Future	9.8914	91.0024	9.8676	91.0946	0.241	0.0000	0.0000
2025/01/14	R213	07/08/2025	11.66 Call	Bond Future	6758.1600	6.7582	6840.1900	6.8402	1.214	0.0000	0.0000
2025/01/14	R213	07/08/2025	11.66 Put	Bond Future	222.8500	0.2229	212.6200	0.2126	4.591	0.0000	0.0000
2025/01/14	R213	06/11/2025		Bond Future	10.0093	89.2215	9.9840	89.3158	0.253	0.0000	0.0000
2025/01/14	R213	06/11/2025	10.05 Call	Bond Future	2109.1700	2.1092	2155.4700	2.1555	2.195	0.0000	0.0000
2025/01/14	R213	06/11/2025	10.05 Put	Bond Future	1957.3300	1.9573	1909.2700	1.9093	2.455	0.0000	0.0000
2025/01/14	R213	05/02/2026		Bond Future	10.1511	90.9298	10.1241	91.0263	0.265	0.0000	0.0000
2025/01/14	R213	05/02/2026	9.89 Call	Bond Future	1752.4900	1.7525	1792.8700	1.7929	2.304	0.0000	0.0000
2025/01/14	R213	05/02/2026	9.89 Put	Bond Future	2692.9200	2.6929	2636.8000	2.6368	2.084	0.0000	0.0000
2025/01/14	R214	06/02/2025	13.63 Call	Bond Future	10633.4600	10.6335	10827.0200	10.8270	1.820	0.0000	0.0000
2025/01/14	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	R214	06/02/2025	12.25 Put	Bond Future	18.6700	0.0187	12.9300	0.0129	30.745	0.0000	0.0000
2025/01/14	R214	06/02/2025	12.25 Call	Bond Future	4618.4300	4.6184	4806.2500	4.8063	4.067	0.0000	0.0000
2025/01/14	R214	06/02/2025	11.75 Put	Bond Future	185.4400	0.1854	146.8000	0.1468	20.837	0.0000	0.0000
2025/01/14	R214	06/02/2025	11.75 Call	Bond Future	2340.6500	2.3407	2495.5700	2.4956	6.619	0.0000	0.0000
2025/01/14	R214	06/02/2025		Bond Future	11.3331	67.5628	11.2967	67.7563	0.321	0.0000	0.0000
2025/01/14	R214	06/02/2025	12.71 Call	Bond Future	6723.7600	6.7238	6916.6800	6.9167	2.869	0.0000	0.0000
2025/01/14	R214	06/02/2025	12.71 Put	Bond Future	1.6200	0.0016	0.9800	0.0010	39.506	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	
2025/01/14	R214	08/05/2025		Bond Future	11.4277	65.6148	11.3901	65.8124	0.330	0.0000	0.0000
2025/01/14	R214	08/05/2025	12.40 Call	Bond Future	5233.4600	5.2335	5396.0700	5.3961	3.107	0.0000	0.0000
2025/01/14	R214	08/05/2025	12.40 Put	Bond Future	433.0200	0.4330	397.9600	0.3980	8.097	0.0000	0.0000
2025/01/14	R214	07/08/2025		Bond Future	11.5297	66.9140	11.4906	67.1158	0.339	0.0000	0.0000
2025/01/14	R214	07/08/2025	12.97 Call	Bond Future	7420.9000	7.4209	7589.1900	7.5892	2.268	0.0000	0.0000
2025/01/14	R214	07/08/2025	12.97 Put	Bond Future	593.9000	0.5939	560.3800	0.5604	5.644	0.0000	0.0000
2025/01/14	R214	06/11/2025		Bond Future	11.6430	64.9171	11.6025	65.1231	0.348	0.0000	0.0000
2025/01/14	R214	06/11/2025	11.64 Call	Bond Future	3016.3500	3.0164	3119.9800	3.1200	3.436	0.0000	0.0000
2025/01/14	R214	06/11/2025	11.64 Put	Bond Future	3031.5900	3.0316	2929.2500	2.9293	3.376	0.0000	0.0000
2025/01/14	R214	05/02/2026		Bond Future	11.7685	66.1593	11.7265	66.3695	0.357	0.0000	0.0000
2025/01/14	R214	05/02/2026	11.26 Call	Bond Future	2396.1400	2.3961	2478.8700	2.4789	3.453	0.0000	0.0000
2025/01/14	R214	05/02/2026	11.26 Put	Bond Future	5011.9300	5.0119	4884.5000	4.8845	2.543	0.0000	0.0000
2025/01/14	R248	06/02/2025	10.30 Put	Bond Future	8594.9900	8.5950	8258.0100	8.2580	3.921	0.0000	0.0000
2025/01/14	R248	06/02/2025	10.30 Call	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0.0000	0.0000
2025/01/14	R248	06/02/2025	11.00 Put	Bond Future	3520.0100	3.5200	3204.8600	3.2049	8.953	0.0000	0.0000
2025/01/14	R248	06/02/2025	11.00 Call	Bond Future	84.6000	0.0846	106.4500	0.1065	25.827	0.0000	0.0000
2025/01/14	R248	06/02/2025	11.70 Call	Bond Future	1766.9400	1.7669	1987.1800	1.9872	12.464	0.0000	0.0000
2025/01/14	R248	06/02/2025	11.70 Put	Bond Future	543.4000	0.5434	426.6400	0.4266	21.487	0.0000	0.0000
2025/01/14	R248	06/02/2025		Bond Future	11.5092	81.7979	11.4576	82.1349	0.449	0.0000	0.0000
2025/01/14	R248	06/02/2025	12.71 Call	Bond Future	7187.3700	7.1874	7521.8800	7.5219	4.654	0.0000	0.0000
2025/01/14	R248	06/02/2025	12.71 Put	Bond Future	5.8800	0.0059	3.3900	0.0034	42.347	0.0000	0.0000
2025/01/14	R248	08/05/2025		Bond Future	11.6075	78.9921	11.5540	79.3360	0.461	0.0000	0.0000
2025/01/14	R248	08/05/2025	12.60 Call	Bond Future	6466.5800	6.4666	6753.2000	6.7532	4.432	0.0000	0.0000
2025/01/14	R248	08/05/2025	12.60 Put	Bond Future	531.0700	0.5311	473.7300	0.4737	10.797	0.0000	0.0000
2025/01/14	R248	07/08/2025		Bond Future	11.7131	80.5561	11.6576	80.9072	0.474	0.0000	0.0000
2025/01/14	R248	07/08/2025	13.21 Call	Bond Future	9246.6400	9.2466	9542.6900	9.5427	3.202	0.0000	0.0000
2025/01/14	R248	07/08/2025	13.21 Put	Bond Future	724.5100	0.7245	669.5100	0.6695	7.591	0.0000	0.0000
2025/01/14	R248	06/11/2025		Bond Future	11.8298	77.6822	11.7723	78.0404	0.487	0.0000	0.0000
2025/01/14	R248	06/11/2025	11.74 Call	Bond Future	3502.5600	3.5026	3678.2200	3.6782	5.015	0.0000	0.0000
2025/01/14	R248	06/11/2025	11.74 Put	Bond Future	4062.6000	4.0626	3880.0900	3.8801	4.492	0.0000	0.0000
2025/01/14	R248	05/02/2026		Bond Future	11.9588	79.1682	11.8990	79.5335	0.501	0.0000	0.0000
2025/01/14	R248	05/02/2026	11.46 Call	Bond Future	2918.9000	2.9189	3066.3200	3.0663	5.051	0.0000	0.0000
2025/01/14	R248	05/02/2026	11.46 Put	Bond Future	6058.2200	6.0582	5840.3100	5.8403	3.597	0.0000	0.0000
2025/01/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/14	X213	28/02/2031		Bond Future	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	
2025/01/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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