



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 15/01/2025 TO 15/01/2025

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
2025/01/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/15	2029	06/02/2025		Bond Future	134.2934	134.2934	134.3235	0.022	0.0000	0.0000
2025/01/15	2029	06/02/2025	132.40 Call	Bond Future	1893.3800	1.8934	1923.4600	1.589	0.0000	0.0000
2025/01/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2029	08/05/2025		Bond Future	135.6120	135.6120	135.6439	0.023	0.0000	0.0000
2025/01/15	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2029	08/05/2025	137.85 Put	Bond Future	2237.9900	2.2380	2206.1300	1.424	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	
2025/01/15	2029	07/08/2025		Bond Future	138.3305	138.3305	138.3644	138.3644	0.025	0.0000	0.0000
2025/01/15	2029	07/08/2025	137.41 Call	Bond Future	920.5000	0.9205	954.4000	0.9544	3.683	0.0000	0.0000
2025/01/15	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2029	06/11/2025		Bond Future	139.6257	139.6257	139.6617	139.6617	0.026	0.0000	0.0000
2025/01/15	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2029	06/11/2025	139.79 Put	Bond Future	164.3400	0.1643	128.3200	0.1283	21.918	0.0000	0.0000
2025/01/15	2029	05/02/2026		Bond Future	142.3339	142.3339	142.3722	142.3722	0.027	0.0000	0.0000
2025/01/15	2029	05/02/2026	140.11 Call	Bond Future	2223.8800	2.2239	2262.1900	2.2622	1.723	0.0000	0.0000
2025/01/15	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2030	06/02/2025	8.68 Put	Bond Future	2469.6500	2.4697	1926.0400	1.9260	22.012	0.0000	0.0000
2025/01/15	2030	06/02/2025	8.68 Call	Bond Future	14.0000	0.0140	37.4800	0.0375	167.714	0.0000	0.0000
2025/01/15	2030	06/02/2025	9.18 Put	Bond Future	826.5300	0.8265	491.1900	0.4912	40.572	0.0000	0.0000
2025/01/15	2030	06/02/2025	9.18 Call	Bond Future	298.2800	0.2983	530.0300	0.5300	77.695	0.0000	0.0000
2025/01/15	2030	06/02/2025	9.69 Call	Bond Future	1498.7100	1.4987	1999.0500	1.9991	33.385	0.0000	0.0000
2025/01/15	2030	06/02/2025	9.69 Put	Bond Future	109.2100	0.1092	42.4600	0.0425	61.121	0.0000	0.0000
2025/01/15	2030	06/02/2025		Bond Future	9.3192	95.0843	9.1698	95.6514	1.603	0.0000	0.0000
2025/01/15	2030	06/02/2025	10.68 Call	Bond Future	4978.4200	4.9784	5545.3300	5.5453	11.387	0.0000	0.0000
2025/01/15	2030	06/02/2025	10.68 Put	Bond Future	0.2100	0.0002	0.0300	0.0000	85.714	0.0000	0.0000
2025/01/15	2030	08/05/2025	12.28 Call	Bond Future	9759.1600	9.7592	10337.7000	10.3377	5.928	0.0000	0.0000
2025/01/15	2030	08/05/2025	12.28 Put	Bond Future	1.5800	0.0016	0.8400	0.0008	46.835	0.0000	0.0000
2025/01/15	2030	08/05/2025	10.69 Put	Bond Future	113.5900	0.1136	74.6500	0.0747	34.281	0.0000	0.0000
2025/01/15	2030	08/05/2025	10.69 Call	Bond Future	4645.4700	4.6455	5185.8100	5.1858	11.632	0.0000	0.0000
2025/01/15	2030	08/05/2025	11.86 Call	Bond Future	8420.8600	8.4209	8997.3600	8.9974	6.846	0.0000	0.0000
2025/01/15	2030	08/05/2025	11.86 Put	Bond Future	6.4300	0.0064	3.6500	0.0037	43.235	0.0000	0.0000
2025/01/15	2030	08/05/2025	10.31 Put	Bond Future	233.8500	0.2339	159.4300	0.1594	31.824	0.0000	0.0000
2025/01/15	2030	08/05/2025	10.31 Call	Bond Future	3458.5500	3.4586	3963.4100	3.9634	14.597	0.0000	0.0000
2025/01/15	2030	08/05/2025		Bond Future	9.4005	96.9917	9.2411	97.5709	1.695	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.93 Call	Bond Future	2361.2500	2.3613	2805.7900	2.8058	18.826	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.93 Put	Bond Future	467.1400	0.4671	332.4000	0.3324	28.844	0.0000	0.0000
2025/01/15	2030	08/05/2025	8.68 Put	Bond Future	2899.6100	2.8996	2432.4800	2.4325	16.110	0.0000	0.0000
2025/01/15	2030	08/05/2025	8.68 Call	Bond Future	245.5300	0.2455	357.6800	0.3577	45.677	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.18 Put	Bond Future	1554.2700	1.5543	1220.6400	1.2206	21.465	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.18 Call	Bond Future	751.6100	0.7516	997.2600	0.9973	32.683	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.99 Call	Bond Future	2525.8900	2.5259	2981.8900	2.9819	18.053	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.99 Put	Bond Future	420.1100	0.4201	296.8300	0.2968	29.345	0.0000	0.0000
2025/01/15	2030	08/05/2025	8.95 Put	Bond Future	2113.2600	2.1133	1712.6300	1.7126	18.958	0.0000	0.0000
2025/01/15	2030	08/05/2025	8.95 Call	Bond Future	464.3700	0.4644	643.0200	0.6430	38.471	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.45 Put	Bond Future	1039.5600	1.0396	786.4800	0.7865	24.345	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	
2025/01/15	2030	08/05/2025	9.45 Call	Bond Future	1218.7000	1.2187	1544.9000	1.5449	26.766	0.0000	0.0000
2025/01/15	2030	08/05/2025	8.72 Put	Bond Future	2774.5800	2.7746	2316.0400	2.3160	16.526	0.0000	0.0000
2025/01/15	2030	08/05/2025	8.72 Call	Bond Future	270.2300	0.2702	390.9700	0.3910	44.680	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.22 Put	Bond Future	1467.7100	1.4677	1146.1400	1.1461	21.910	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.22 Call	Bond Future	811.2900	0.8113	1069.0000	1.0690	31.765	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.54 Call	Bond Future	1404.8800	1.4049	1756.5100	1.7565	25.029	0.0000	0.0000
2025/01/15	2030	08/05/2025	9.54 Put	Bond Future	901.2400	0.9012	673.5900	0.6736	25.260	0.0000	0.0000
2025/01/15	2030	07/08/2025	8.72 Put	Bond Future	3158.8200	3.1588	2710.2000	2.7102	14.202	0.0000	0.0000
2025/01/15	2030	07/08/2025	8.72 Call	Bond Future	423.1700	0.4232	566.3700	0.5664	33.840	0.0000	0.0000
2025/01/15	2030	07/08/2025	9.22 Put	Bond Future	1957.3000	1.9573	1618.1800	1.6182	17.326	0.0000	0.0000
2025/01/15	2030	07/08/2025	9.22 Call	Bond Future	990.3700	0.9904	1243.0700	1.2431	25.516	0.0000	0.0000
2025/01/15	2030	07/08/2025	9.81 Call	Bond Future	2101.6600	2.1017	2481.9500	2.4820	18.095	0.0000	0.0000
2025/01/15	2030	07/08/2025	9.81 Put	Bond Future	1031.9800	1.0320	820.4500	0.8205	20.497	0.0000	0.0000
2025/01/15	2030	07/08/2025		Bond Future	9.4982	94.9024	9.3275	95.4942	1.797	0.0000	0.0000
2025/01/15	2030	07/08/2025	11.11 Call	Bond Future	5593.0400	5.5930	6129.1900	6.1292	9.586	0.0000	0.0000
2025/01/15	2030	07/08/2025	11.11 Put	Bond Future	221.2400	0.2212	165.5700	0.1656	25.163	0.0000	0.0000
2025/01/15	2030	07/08/2025	12.12 Call	Bond Future	8584.8900	8.5849	9164.9100	9.1649	6.756	0.0000	0.0000
2025/01/15	2030	07/08/2025	12.12 Put	Bond Future	38.2600	0.0383	26.4600	0.0265	30.842	0.0000	0.0000
2025/01/15	2030	07/08/2025	10.48 Put	Bond Future	471.7500	0.4718	362.0300	0.3620	23.258	0.0000	0.0000
2025/01/15	2030	07/08/2025	10.48 Call	Bond Future	3789.8400	3.7898	4271.9400	4.2719	12.721	0.0000	0.0000
2025/01/15	2030	06/11/2025		Bond Future	9.6054	96.7515	9.4224	97.3560	1.905	0.0000	0.0000
2025/01/15	2030	06/11/2025	9.54 Call	Bond Future	1565.9800	1.5660	1875.5400	1.8755	19.768	0.0000	0.0000
2025/01/15	2030	06/11/2025	9.54 Put	Bond Future	1781.5600	1.7816	1486.6900	1.4867	16.551	0.0000	0.0000
2025/01/15	2030	06/11/2025	8.72 Put	Bond Future	3486.1200	3.4861	3034.6900	3.0347	12.949	0.0000	0.0000
2025/01/15	2030	06/11/2025	8.72 Call	Bond Future	516.9500	0.5170	669.9500	0.6700	29.597	0.0000	0.0000
2025/01/15	2030	06/11/2025	9.22 Put	Bond Future	2341.1500	2.3412	1983.9100	1.9839	15.259	0.0000	0.0000
2025/01/15	2030	06/11/2025	9.22 Call	Bond Future	1062.5000	1.0625	1309.6900	1.3097	23.265	0.0000	0.0000
2025/01/15	2030	06/11/2025	10.08 Call	Bond Future	2652.1800	2.6522	3054.0300	3.0540	15.152	0.0000	0.0000
2025/01/15	2030	06/11/2025	10.08 Put	Bond Future	1106.4800	1.1065	903.9000	0.9039	18.309	0.0000	0.0000
2025/01/15	2030	05/02/2026		Bond Future	9.7398	94.5961	9.5426	95.2133	2.024	0.0000	0.0000
2025/01/15	2030	05/02/2026	9.49 Call	Bond Future	1470.4300	1.4704	1757.3000	1.7573	19.509	0.0000	0.0000
2025/01/15	2030	05/02/2026	9.49 Put	Bond Future	2253.1700	2.2532	1922.8700	1.9229	14.659	0.0000	0.0000
2025/01/15	2032	06/02/2025	9.42 Put	Bond Future	2809.5000	2.8095	2152.4000	2.1524	23.389	0.0000	0.0000
2025/01/15	2032	06/02/2025	9.42 Call	Bond Future	16.3500	0.0164	46.5700	0.0466	184.832	0.0000	0.0000
2025/01/15	2032	06/02/2025	9.92 Put	Bond Future	922.0100	0.9220	560.5000	0.5605	39.209	0.0000	0.0000
2025/01/15	2032	06/02/2025	9.92 Call	Bond Future	546.5500	0.5466	872.3600	0.8724	59.612	0.0000	0.0000
2025/01/15	2032	06/02/2025	10.61 Call	Bond Future	2929.7900	2.9298	3563.4300	3.5634	21.627	0.0000	0.0000
2025/01/15	2032	06/02/2025	10.61 Put	Bond Future	96.9400	0.0969	43.2600	0.0433	55.374	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
2025/01/15	2032	06/02/2025		Bond Future	9.9992	94.2472	9.8546	94.9345	1.446	0.0000	0.0000
2025/01/15	2032	06/02/2025	11.72 Call	Bond Future	7700.6300	7.7006	8387.0800	8.3871	8.914	0.0000	0.0000
2025/01/15	2032	06/02/2025	11.72 Put	Bond Future	1.2500	0.0013	0.3800	0.0004	69.600	0.0000	0.0000
2025/01/15	2032	08/05/2025		Bond Future	10.0907	91.9737	9.9388	92.6756	1.506	0.0000	0.0000
2025/01/15	2032	08/05/2025	10.91 Call	Bond Future	4074.0200	4.0740	4662.0800	4.6621	14.434	0.0000	0.0000
2025/01/15	2032	08/05/2025	10.91 Put	Bond Future	405.1100	0.4051	291.3200	0.2913	28.089	0.0000	0.0000
2025/01/15	2032	08/05/2025	9.42 Put	Bond Future	3532.5900	3.5326	2984.2900	2.9843	15.521	0.0000	0.0000
2025/01/15	2032	08/05/2025	9.42 Call	Bond Future	382.7200	0.3827	536.2700	0.5363	40.121	0.0000	0.0000
2025/01/15	2032	08/05/2025	9.92 Put	Bond Future	1905.5600	1.9056	1520.7600	1.5208	20.194	0.0000	0.0000
2025/01/15	2032	08/05/2025	9.92 Call	Bond Future	1116.6400	1.1166	1433.6900	1.4337	28.393	0.0000	0.0000
2025/01/15	2032	08/05/2025	10.97 Call	Bond Future	4295.5500	4.2956	4893.3500	4.8934	13.917	0.0000	0.0000
2025/01/15	2032	08/05/2025	10.97 Put	Bond Future	365.3900	0.3654	261.3400	0.2613	28.476	0.0000	0.0000
2025/01/15	2032	08/05/2025	9.40 Put	Bond Future	3610.6100	3.6106	3056.8800	3.0569	15.336	0.0000	0.0000
2025/01/15	2032	08/05/2025	9.40 Call	Bond Future	364.7200	0.3647	512.8400	0.5128	40.612	0.0000	0.0000
2025/01/15	2032	08/05/2025	9.90 Put	Bond Future	1958.2700	1.9583	1566.4500	1.5665	20.008	0.0000	0.0000
2025/01/15	2032	08/05/2025	9.90 Call	Bond Future	1076.3600	1.0764	1386.3900	1.3864	28.804	0.0000	0.0000
2025/01/15	2032	08/05/2025	10.28 Call	Bond Future	1993.3400	1.9933	2431.0500	2.4311	21.959	0.0000	0.0000
2025/01/15	2032	08/05/2025	10.28 Put	Bond Future	1128.5700	1.1286	864.4300	0.8644	23.405	0.0000	0.0000
2025/01/15	2032	07/08/2025	9.40 Put	Bond Future	4245.4400	4.2454	3708.4300	3.7084	12.649	0.0000	0.0000
2025/01/15	2032	07/08/2025	9.40 Call	Bond Future	620.9100	0.6209	800.6900	0.8007	28.954	0.0000	0.0000
2025/01/15	2032	07/08/2025	9.90 Put	Bond Future	2688.0300	2.6880	2276.7400	2.2767	15.301	0.0000	0.0000
2025/01/15	2032	07/08/2025	9.90 Call	Bond Future	1369.3500	1.3694	1674.8500	1.6749	22.310	0.0000	0.0000
2025/01/15	2032	07/08/2025	10.59 Call	Bond Future	3067.4900	3.0675	3540.9600	3.5410	15.435	0.0000	0.0000
2025/01/15	2032	07/08/2025	10.59 Put	Bond Future	1319.3400	1.3193	1076.0200	1.0760	18.443	0.0000	0.0000
2025/01/15	2032	07/08/2025		Bond Future	10.1931	93.7948	10.0331	94.5116	1.569	0.0000	0.0000
2025/01/15	2032	07/08/2025	12.01 Call	Bond Future	7930.6600	7.9307	8586.5400	8.5865	8.270	0.0000	0.0000
2025/01/15	2032	07/08/2025	12.01 Put	Bond Future	267.1900	0.2672	206.2800	0.2063	22.797	0.0000	0.0000
2025/01/15	2032	06/11/2025		Bond Future	10.3120	91.4607	10.1433	92.1925	1.636	0.0000	0.0000
2025/01/15	2032	06/11/2025	10.42 Call	Bond Future	2692.4600	2.6925	3103.2000	3.1032	15.255	0.0000	0.0000
2025/01/15	2032	06/11/2025	10.42 Put	Bond Future	2227.6500	2.2277	1906.5700	1.9066	14.413	0.0000	0.0000
2025/01/15	2032	06/11/2025	9.40 Put	Bond Future	4860.8500	4.8609	4324.4700	4.3245	11.035	0.0000	0.0000
2025/01/15	2032	06/11/2025	9.40 Call	Bond Future	814.8200	0.8148	1010.2600	1.0103	23.986	0.0000	0.0000
2025/01/15	2032	06/11/2025	9.90 Put	Bond Future	3362.9200	3.3629	2932.0700	2.9321	12.812	0.0000	0.0000
2025/01/15	2032	06/11/2025	9.90 Call	Bond Future	1562.6800	1.5627	1863.6500	1.8637	19.260	0.0000	0.0000
2025/01/15	2032	06/11/2025	10.89 Call	Bond Future	3962.0300	3.9620	4457.7400	4.4577	12.512	0.0000	0.0000
2025/01/15	2032	06/11/2025	10.89 Put	Bond Future	1509.8400	1.5098	1273.7300	1.2737	15.638	0.0000	0.0000
2025/01/15	2032	05/02/2026		Bond Future	10.4501	93.2108	10.2719	93.9577	1.705	0.0000	0.0000
2025/01/15	2032	05/02/2026	10.16 Call	Bond Future	2139.4800	2.1395	2483.1400	2.4831	16.063	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	
2025/01/15	2032	05/02/2026	10.16 Put	Bond Future	3359.1600	3.3592	2955.9200	2.9559	12.004	0.0000	0.0000
2025/01/15	2033	06/02/2025		Bond Future	128.1953	128.1953	128.3367	128.3367	0.110	0.0000	0.0000
2025/01/15	2033	06/02/2025	124.94 Call	Bond Future	3255.3100	3.2553	3396.7300	3.3967	4.344	0.0000	0.0000
2025/01/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2033	08/05/2025		Bond Future	129.2910	129.2910	129.4363	129.4363	0.112	0.0000	0.0000
2025/01/15	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2033	08/05/2025	130.62 Put	Bond Future	1329.0500	1.3291	1183.7300	1.1837	10.934	0.0000	0.0000
2025/01/15	2033	07/08/2025		Bond Future	131.8828	131.8828	132.0324	132.0324	0.113	0.0000	0.0000
2025/01/15	2033	07/08/2025	128.65 Call	Bond Future	3232.7900	3.2328	3382.4100	3.3824	4.628	0.0000	0.0000
2025/01/15	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2033	06/11/2025		Bond Future	132.9506	132.9506	133.1047	133.1047	0.116	0.0000	0.0000
2025/01/15	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2033	06/11/2025	133.14 Put	Bond Future	189.3700	0.1894	35.3200	0.0353	81.349	0.0000	0.0000
2025/01/15	2033	05/02/2026		Bond Future	135.5296	135.5296	135.6880	135.6880	0.117	0.0000	0.0000
2025/01/15	2033	05/02/2026	132.88 Call	Bond Future	2649.5800	2.6496	2808.0200	2.8080	5.980	0.0000	0.0000
2025/01/15	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2037	06/02/2025		Bond Future	11.1135	83.1790	10.9587	84.0724	1.393	0.0000	0.0000
2025/01/15	2037	06/02/2025	12.76 Call	Bond Future	8718.5200	8.7185	9611.7700	9.6118	10.245	0.0000	0.0000
2025/01/15	2037	06/02/2025	12.76 Put	Bond Future	0.1900	0.0002	0.0300	0.0000	84.211	0.0000	0.0000
2025/01/15	2037	08/05/2025	12.55 Put	Bond Future	277.1100	0.2771	195.4900	0.1955	29.454	0.0000	0.0000
2025/01/15	2037	08/05/2025	12.55 Call	Bond Future	7281.4200	7.2814	8111.8100	8.1118	11.404	0.0000	0.0000
2025/01/15	2037	08/05/2025	13.30 Put	Bond Future	71.2600	0.0713	47.2000	0.0472	33.764	0.0000	0.0000
2025/01/15	2037	08/05/2025	13.30 Call	Bond Future	10666.2300	10.6662	11554.1800	11.5542	8.325	0.0000	0.0000
2025/01/15	2037	08/05/2025		Bond Future	11.2239	84.8476	11.0629	85.7596	1.434	0.0000	0.0000
2025/01/15	2037	08/05/2025	12.25 Call	Bond Future	5938.3000	5.9383	6726.5600	6.7266	13.274	0.0000	0.0000
2025/01/15	2037	08/05/2025	12.25 Put	Bond Future	442.4800	0.4425	318.7300	0.3187	27.967	0.0000	0.0000
2025/01/15	2037	08/05/2025	13.35 Put	Bond Future	63.6500	0.0637	41.9000	0.0419	34.171	0.0000	0.0000
2025/01/15	2037	08/05/2025	13.35 Call	Bond Future	10889.1800	10.8892	11779.4400	11.7794	8.176	0.0000	0.0000
2025/01/15	2037	08/05/2025	10.50 Put	Bond Future	4653.1700	4.6532	3929.7600	3.9298	15.547	0.0000	0.0000
2025/01/15	2037	08/05/2025	10.50 Call	Bond Future	438.5300	0.4385	627.1300	0.6271	43.007	0.0000	0.0000
2025/01/15	2037	08/05/2025	11.00 Put	Bond Future	2618.2100	2.6182	2102.5100	2.1025	19.697	0.0000	0.0000
2025/01/15	2037	08/05/2025	11.00 Call	Bond Future	1345.8200	1.3458	1742.1300	1.7421	29.447	0.0000	0.0000
2025/01/15	2037	08/05/2025	11.46 Call	Bond Future	2734.4400	2.7344	3317.1600	3.3172	21.310	0.0000	0.0000
2025/01/15	2037	08/05/2025	11.46 Put	Bond Future	1421.9400	1.4219	1092.6500	1.0927	23.158	0.0000	0.0000
2025/01/15	2037	07/08/2025	10.50 Put	Bond Future	5620.4200	5.6204	4919.7900	4.9198	12.466	0.0000	0.0000
2025/01/15	2037	07/08/2025	10.50 Call	Bond Future	773.6000	0.7736	1003.9700	1.0040	29.779	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.00 Put	Bond Future	3639.1000	3.6391	3097.4100	3.0974	14.885	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	
2025/01/15	2037	07/08/2025	11.00 Call	Bond Future	1706.4600	1.7065	2095.7700	2.0958	22.814	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.83 Call	Bond Future	4244.0700	4.2441	4878.0300	4.8780	14.938	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.83 Put	Bond Future	1632.7200	1.6327	1335.6800	1.3357	18.193	0.0000	0.0000
2025/01/15	2037	07/08/2025	12.17 Call	Bond Future	5529.4300	5.5294	6237.4200	6.2374	12.804	0.0000	0.0000
2025/01/15	2037	07/08/2025	12.17 Put	Bond Future	1156.3300	1.1563	933.3200	0.9333	19.286	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.42 Call	Bond Future	2859.1100	2.8591	3381.7600	3.3818	18.280	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.42 Put	Bond Future	2448.0900	2.4481	2039.7400	2.0397	16.680	0.0000	0.0000
2025/01/15	2037	07/08/2025	10.55 Put	Bond Future	5394.3200	5.3943	4708.4900	4.7085	12.714	0.0000	0.0000
2025/01/15	2037	07/08/2025	10.55 Call	Bond Future	845.1800	0.8452	1090.3500	1.0904	29.008	0.0000	0.0000
2025/01/15	2037	07/08/2025	10.64 Put	Bond Future	5001.8400	5.0018	4343.4300	4.3434	13.163	0.0000	0.0000
2025/01/15	2037	07/08/2025	10.64 Call	Bond Future	984.9700	0.9850	1257.5600	1.2576	27.675	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.82 Call	Bond Future	4207.9300	4.2079	4839.4500	4.8395	15.008	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.82 Put	Bond Future	1649.2500	1.6493	1349.7700	1.3498	18.159	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.07 Call	Bond Future	1877.0400	1.8770	2289.3700	2.2894	21.967	0.0000	0.0000
2025/01/15	2037	07/08/2025	11.07 Put	Bond Future	3412.5900	3.4126	2893.9200	2.8939	15.199	0.0000	0.0000
2025/01/15	2037	07/08/2025	10.34 Put	Bond Future	6381.5800	6.3816	5636.1400	5.6361	11.681	0.0000	0.0000
2025/01/15	2037	07/08/2025	10.34 Call	Bond Future	572.6000	0.5726	758.1600	0.7582	32.407	0.0000	0.0000
2025/01/15	2037	07/08/2025	13.01 Put	Bond Future	485.4400	0.4854	381.2900	0.3813	21.455	0.0000	0.0000
2025/01/15	2037	07/08/2025		Bond Future	11.3451	82.2671	11.1775	83.1981	1.478	0.0000	0.0000
2025/01/15	2037	07/08/2025	13.01 Call	Bond Future	8979.9500	8.9800	9806.8000	9.8068	9.208	0.0000	0.0000
2025/01/15	2037	06/11/2025		Bond Future	11.4691	83.8694	11.2946	84.8196	1.521	0.0000	0.0000
2025/01/15	2037	06/11/2025	11.63 Call	Bond Future	3776.8300	3.7768	4325.3200	4.3253	14.522	0.0000	0.0000
2025/01/15	2037	06/11/2025	11.63 Put	Bond Future	2914.1600	2.9142	2512.4500	2.5125	13.785	0.0000	0.0000
2025/01/15	2037	06/11/2025	10.50 Put	Bond Future	6601.4200	6.6014	5910.4900	5.9105	10.466	0.0000	0.0000
2025/01/15	2037	06/11/2025	10.50 Call	Bond Future	1124.2800	1.1243	1383.5500	1.3836	23.061	0.0000	0.0000
2025/01/15	2037	06/11/2025	11.00 Put	Bond Future	4656.2500	4.6563	4094.5800	4.0946	12.063	0.0000	0.0000
2025/01/15	2037	06/11/2025	11.00 Call	Bond Future	2066.5900	2.0666	2455.1200	2.4551	18.801	0.0000	0.0000
2025/01/15	2037	06/11/2025	12.16 Call	Bond Future	5554.3000	5.5543	6214.2000	6.2142	11.881	0.0000	0.0000
2025/01/15	2037	06/11/2025	12.16 Put	Bond Future	1938.7300	1.9387	1648.4300	1.6484	14.974	0.0000	0.0000
2025/01/15	2037	05/02/2026	12.27 Call	Bond Future	5910.5600	5.9106	6558.7200	6.5587	10.966	0.0000	0.0000
2025/01/15	2037	05/02/2026	12.27 Put	Bond Future	2515.7500	2.5158	2194.5400	2.1945	12.768	0.0000	0.0000
2025/01/15	2037	05/02/2026	10.90 Put	Bond Future	5992.2900	5.9923	5387.8500	5.3879	10.087	0.0000	0.0000
2025/01/15	2037	05/02/2026	10.90 Call	Bond Future	2126.5100	2.1265	2491.4400	2.4914	17.161	0.0000	0.0000
2025/01/15	2037	05/02/2026		Bond Future	11.6082	81.2161	11.4263	82.1854	1.567	0.0000	0.0000
2025/01/15	2037	05/02/2026	11.20 Call	Bond Future	2781.2100	2.7812	3213.7200	3.2137	15.551	0.0000	0.0000
2025/01/15	2037	05/02/2026	11.20 Put	Bond Future	4978.8400	4.9788	4441.9800	4.4420	10.783	0.0000	0.0000
2025/01/15	2038	06/02/2025		Bond Future	138.5412	138.5412	138.3431	138.3431	0.143	0.0000	0.0000
2025/01/15	2038	06/02/2025	135.23 Call	Bond Future	3311.1600	3.3112	3113.1300	3.1131	5.981	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	
2025/01/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2038	08/05/2025		Bond Future	141.3546	141.3546	141.1539	141.1539	0.142	0.0000	0.0000
2025/01/15	2038	08/05/2025	139.68 Call	Bond Future	1674.5800	1.6746	1473.9000	1.4739	11.984	0.0000	0.0000
2025/01/15	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2038	07/08/2025		Bond Future	142.0626	142.0626	141.8592	141.8592	0.143	0.0000	0.0000
2025/01/15	2038	07/08/2025	139.56 Call	Bond Future	2502.6100	2.5026	2299.2400	2.2992	8.126	0.0000	0.0000
2025/01/15	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2038	06/11/2025		Bond Future	144.8659	144.8659	144.6600	144.6600	0.142	0.0000	0.0000
2025/01/15	2038	06/11/2025	143.88 Call	Bond Future	985.8900	0.9859	780.0400	0.7800	20.880	0.0000	0.0000
2025/01/15	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2038	05/02/2026		Bond Future	145.5120	145.5120	145.3038	145.3038	0.143	0.0000	0.0000
2025/01/15	2038	05/02/2026	143.20 Call	Bond Future	2311.9800	2.3120	2103.8200	2.1038	9.004	0.0000	0.0000
2025/01/15	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2040	06/02/2025	11.00 Put	Bond Future	2691.7300	2.6917	1961.2700	1.9613	27.137	0.0000	0.0000
2025/01/15	2040	06/02/2025	11.00 Call	Bond Future	139.7000	0.1397	278.4000	0.2784	99.284	0.0000	0.0000
2025/01/15	2040	06/02/2025	11.70 Call	Bond Future	2116.3500	2.1164	2821.2500	2.8213	33.307	0.0000	0.0000
2025/01/15	2040	06/02/2025	11.70 Put	Bond Future	319.7000	0.3197	155.4400	0.1554	51.379	0.0000	0.0000
2025/01/15	2040	06/02/2025	12.20 Call	Bond Future	4733.1200	4.7331	5581.3900	5.5814	17.922	0.0000	0.0000
2025/01/15	2040	06/02/2025	12.20 Put	Bond Future	32.2300	0.0322	11.3400	0.0113	64.815	0.0000	0.0000
2025/01/15	2040	06/02/2025		Bond Future	11.4041	83.1928	11.2644	84.0619	1.225	0.0000	0.0000
2025/01/15	2040	06/02/2025	12.95 Call	Bond Future	8767.8600	8.7679	9636.6600	9.6367	9.909	0.0000	0.0000
2025/01/15	2040	06/02/2025	12.95 Put	Bond Future	0.4600	0.0005	0.1000	0.0001	78.261	0.0000	0.0000
2025/01/15	2040	08/05/2025		Bond Future	11.5160	84.8616	11.3709	85.7489	1.260	0.0000	0.0000
2025/01/15	2040	08/05/2025	12.63 Call	Bond Future	6789.6400	6.7896	7566.5800	7.5666	11.443	0.0000	0.0000
2025/01/15	2040	08/05/2025	12.63 Put	Bond Future	427.5900	0.4276	317.2200	0.3172	25.812	0.0000	0.0000
2025/01/15	2040	08/05/2025	12.75 Put	Bond Future	356.1700	0.3562	262.3000	0.2623	26.355	0.0000	0.0000
2025/01/15	2040	08/05/2025	12.75 Call	Bond Future	7358.5000	7.3585	8151.9400	8.1519	10.783	0.0000	0.0000
2025/01/15	2040	08/05/2025	13.50 Put	Bond Future	98.7900	0.0988	68.9600	0.0690	30.195	0.0000	0.0000
2025/01/15	2040	08/05/2025	13.50 Call	Bond Future	10920.6300	10.9206	11778.1100	11.7781	7.852	0.0000	0.0000
2025/01/15	2040	08/05/2025	13.43 Put	Bond Future	114.6100	0.1146	80.6000	0.0806	29.675	0.0000	0.0000
2025/01/15	2040	08/05/2025	13.43 Call	Bond Future	10592.8100	10.5928	11446.1100	11.4461	8.055	0.0000	0.0000
2025/01/15	2040	07/08/2025		Bond Future	11.6380	82.0307	11.4872	82.9365	1.296	0.0000	0.0000
2025/01/15	2040	07/08/2025	13.29 Call	Bond Future	9556.3200	9.5563	10356.3000	10.3563	8.371	0.0000	0.0000
2025/01/15	2040	07/08/2025	13.29 Put	Bond Future	547.9100	0.5479	442.0800	0.4421	19.315	0.0000	0.0000
2025/01/15	2040	06/11/2025		Bond Future	11.7619	83.6282	11.6052	84.5527	1.333	0.0000	0.0000
2025/01/15	2040	06/11/2025	11.84 Call	Bond Future	3831.0500	3.8311	4344.2800	4.3443	13.397	0.0000	0.0000
2025/01/15	2040	06/11/2025	11.84 Put	Bond Future	3376.3900	3.3764	2965.1500	2.9652	12.180	0.0000	0.0000
2025/01/15	2040	05/02/2026		Bond Future	11.8998	80.7194	11.7367	81.6627	1.371	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	
2025/01/15	2040	05/02/2026	11.49 Call	Bond Future	3030.3500	3.0304	3450.4800	3.4505	13.864	0.0000	0.0000
2025/01/15	2040	05/02/2026	11.49 Put	Bond Future	5431.3100	5.4313	4908.2000	4.9082	9.631	0.0000	0.0000
2025/01/15	2044	06/02/2025	11.50 Call	Bond Future	963.4700	0.9635	1414.4200	1.4144	46.805	0.0000	0.0000
2025/01/15	2044	06/02/2025	11.50 Put	Bond Future	981.4100	0.9814	605.4800	0.6055	38.305	0.0000	0.0000
2025/01/15	2044	06/02/2025	11.15 Put	Bond Future	2491.9300	2.4919	1828.3600	1.8284	26.629	0.0000	0.0000
2025/01/15	2044	06/02/2025	11.15 Call	Bond Future	204.4100	0.2044	367.7200	0.3677	79.893	0.0000	0.0000
2025/01/15	2044	06/02/2025	10.65 Put	Bond Future	5719.7200	5.7197	4898.9800	4.8990	14.349	0.0000	0.0000
2025/01/15	2044	06/02/2025	10.65 Call	Bond Future	3.6400	0.0036	9.7800	0.0098	168.681	0.0000	0.0000
2025/01/15	2044	06/02/2025	13.75 Call	Bond Future	12382.8500	12.3829	13209.7300	13.2097	6.678	0.0000	0.0000
2025/01/15	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2044	06/02/2025	12.50 Put	Bond Future	13.1900	0.0132	4.5600	0.0046	65.428	0.0000	0.0000
2025/01/15	2044	06/02/2025	12.50 Call	Bond Future	5942.3700	5.9424	6760.6200	6.7606	13.770	0.0000	0.0000
2025/01/15	2044	06/02/2025	12.00 Put	Bond Future	148.4800	0.1485	68.6600	0.0687	53.758	0.0000	0.0000
2025/01/15	2044	06/02/2025	12.00 Call	Bond Future	3199.2600	3.1993	3946.3200	3.9463	23.351	0.0000	0.0000
2025/01/15	2044	06/02/2025		Bond Future	11.5028	79.1952	11.3734	80.0221	1.125	0.0000	0.0000
2025/01/15	2044	06/02/2025	13.02 Call	Bond Future	8736.8000	8.7368	9563.1300	9.5631	9.458	0.0000	0.0000
2025/01/15	2044	06/02/2025	13.02 Put	Bond Future	0.7400	0.0007	0.1900	0.0002	74.324	0.0000	0.0000
2025/01/15	2044	08/05/2025		Bond Future	11.6095	80.7838	11.4753	81.6280	1.156	0.0000	0.0000
2025/01/15	2044	08/05/2025	12.72 Call	Bond Future	6883.7800	6.8838	7623.5700	7.6236	10.747	0.0000	0.0000
2025/01/15	2044	08/05/2025	12.72 Put	Bond Future	424.7700	0.4248	320.4200	0.3204	24.566	0.0000	0.0000
2025/01/15	2044	08/05/2025	Call	Bond Future	0.1400	0.0001	0.2700	0.0003	92.857	0.0000	0.0000
2025/01/15	2044	08/05/2025	Put	Bond Future	19216.3100	19.2163	18372.3000	18.3723	4.392	0.0000	0.0000
2025/01/15	2044	08/05/2025	12.40 Call	Bond Future	5379.1800	5.3792	6064.4800	6.0645	12.740	0.0000	0.0000
2025/01/15	2044	08/05/2025	12.40 Put	Bond Future	689.3700	0.6894	530.5300	0.5305	23.041	0.0000	0.0000
2025/01/15	2044	08/05/2025	11.65 Call	Bond Future	2282.7900	2.2828	2748.4400	2.7484	20.398	0.0000	0.0000
2025/01/15	2044	08/05/2025	11.65 Put	Bond Future	2030.5600	2.0306	1652.0700	1.6521	18.640	0.0000	0.0000
2025/01/15	2044	08/05/2025	10.92 Put	Bond Future	5009.6700	5.0097	4343.5600	4.3436	13.296	0.0000	0.0000
2025/01/15	2044	08/05/2025	10.92 Call	Bond Future	512.5600	0.5126	690.5900	0.6906	34.733	0.0000	0.0000
2025/01/15	2044	07/08/2025		Bond Future	11.7252	77.9974	11.5859	78.8592	1.189	0.0000	0.0000
2025/01/15	2044	07/08/2025	13.34 Call	Bond Future	9573.9100	9.5739	10327.4500	10.3275	7.871	0.0000	0.0000
2025/01/15	2044	07/08/2025	13.34 Put	Bond Future	614.4700	0.6145	506.2800	0.5063	17.607	0.0000	0.0000
2025/01/15	2044	06/11/2025		Bond Future	11.8422	79.5163	11.6976	80.3958	1.221	0.0000	0.0000
2025/01/15	2044	06/11/2025	11.88 Call	Bond Future	3754.5800	3.7546	4233.7700	4.2338	12.763	0.0000	0.0000
2025/01/15	2044	06/11/2025	11.88 Put	Bond Future	3527.0000	3.5270	3126.6800	3.1267	11.350	0.0000	0.0000
2025/01/15	2044	05/02/2026		Bond Future	11.9717	76.6541	11.8214	77.5514	1.255	0.0000	0.0000
2025/01/15	2044	05/02/2026	11.56 Call	Bond Future	3148.4300	3.1484	3548.2700	3.5483	12.700	0.0000	0.0000
2025/01/15	2044	05/02/2026	11.56 Put	Bond Future	5647.0400	5.6470	5149.5500	5.1496	8.810	0.0000	0.0000
2025/01/15	2046	06/02/2025		Bond Future	120.8921	120.8921	120.4928	120.4928	0.330	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	
2025/01/15	2046	06/02/2025	114.01 Call	Bond Future	6882.0700	6.8821	6482.8400	6.4828	5.801	0.0000	0.0000
2025/01/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2046	08/05/2025		Bond Future	121.1338	121.1338	120.7273	120.7273	0.336	0.0000	0.0000
2025/01/15	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2046	08/05/2025	121.97 Put	Bond Future	836.1800	0.8362	1242.7200	1.2427	48.619	0.0000	0.0000
2025/01/15	2046	07/08/2025		Bond Future	123.5618	123.5618	123.1486	123.1486	0.334	0.0000	0.0000
2025/01/15	2046	07/08/2025	118.69 Call	Bond Future	4871.8100	4.8718	4458.6000	4.4586	8.482	0.0000	0.0000
2025/01/15	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2046	06/11/2025		Bond Future	123.7448	123.7448	123.3247	123.3247	0.339	0.0000	0.0000
2025/01/15	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2046	06/11/2025	125.41 Put	Bond Future	1665.1600	1.6652	2085.2600	2.0853	25.229	0.0000	0.0000
2025/01/15	2046	05/02/2026		Bond Future	126.1439	126.1439	125.7169	125.7169	0.338	0.0000	0.0000
2025/01/15	2046	05/02/2026	121.65 Call	Bond Future	4493.8800	4.4939	4066.9200	4.0669	9.501	0.0000	0.0000
2025/01/15	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2050	06/02/2025		Bond Future	120.1735	120.1735	119.7298	119.7298	0.369	0.0000	0.0000
2025/01/15	2050	06/02/2025	115.60 Call	Bond Future	4573.5000	4.5735	4129.7700	4.1298	9.702	0.0000	0.0000
2025/01/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2050	08/05/2025		Bond Future	122.6141	122.6141	122.1622	122.1622	0.369	0.0000	0.0000
2025/01/15	2050	08/05/2025	121.16 Call	Bond Future	1454.1300	1.4541	1002.2000	1.0022	31.079	0.0000	0.0000
2025/01/15	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2050	07/08/2025		Bond Future	122.7044	122.7044	122.2446	122.2446	0.375	0.0000	0.0000
2025/01/15	2050	07/08/2025	119.89 Call	Bond Future	2814.3700	2.8144	2354.5800	2.3546	16.337	0.0000	0.0000
2025/01/15	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2050	06/11/2025		Bond Future	125.1257	125.1257	124.6582	124.6582	0.374	0.0000	0.0000
2025/01/15	2050	06/11/2025	124.42 Call	Bond Future	705.6500	0.7057	238.2100	0.2382	66.242	0.0000	0.0000
2025/01/15	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	2050	05/02/2026		Bond Future	125.1407	125.1407	124.6654	124.6654	0.380	0.0000	0.0000
2025/01/15	2050	05/02/2026	122.82 Call	Bond Future	2320.6800	2.3207	1845.4300	1.8454	20.479	0.0000	0.0000
2025/01/15	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	AL37	06/02/2025		Index Future	1063.5820	1063.5820	1069.8700	1069.8700	0.591	0.0000	0.0000
2025/01/15	AL37	08/05/2025		Index Future	1084.9250	1084.9250	1091.3420	1091.3420	0.591	0.0000	0.0000
2025/01/15	AL37	07/08/2025		Index Future	1106.4270	1106.4270	1112.9750	1112.9750	0.592	0.0000	0.0000
2025/01/15	AL37	06/11/2025		Index Future	1128.0280	1128.0280	1134.7090	1134.7090	0.592	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	
2025/01/15	AL37	05/02/2026		Index Future	1149.6840	1149.6840	1156.4960	1156.4960	0.593	0.0000	0.0000
2025/01/15	AL7T	06/02/2025		Index Future	1270.4210	1270.4210	1280.7890	1280.7890	0.816	0.0000	0.0000
2025/01/15	AL7T	08/05/2025		Index Future	1295.9150	1295.9150	1306.4950	1306.4950	0.816	0.0000	0.0000
2025/01/15	AL7T	07/08/2025		Index Future	1321.5980	1321.5980	1332.3920	1332.3920	0.817	0.0000	0.0000
2025/01/15	AL7T	06/11/2025		Index Future	1347.4010	1347.4010	1358.4100	1358.4100	0.817	0.0000	0.0000
2025/01/15	AL7T	05/02/2026		Index Future	1373.2670	1373.2670	1384.4930	1384.4930	0.817	0.0000	0.0000
2025/01/15	ALBI	06/02/2025		Index Future	1093.2180	1093.2180	1101.5110	1101.5110	0.759	0.0000	0.0000
2025/01/15	ALBI	08/05/2025		Index Future	1115.1560	1115.1560	1123.6180	1123.6180	0.759	0.0000	0.0000
2025/01/15	ALBI	07/08/2025		Index Future	1137.2570	1137.2570	1145.8910	1145.8910	0.759	0.0000	0.0000
2025/01/15	ALBI	06/11/2025		Index Future	1159.4600	1159.4600	1168.2670	1168.2670	0.760	0.0000	0.0000
2025/01/15	ALBI	05/02/2026		Index Future	1181.7190	1181.7190	1190.6990	1190.6990	0.760	0.0000	0.0000
2025/01/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	C214	28/02/2041		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	
2025/01/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/15	ES33	06/02/2025		Bond Future	11.3769	82.1698	11.2309	82.8489	1.283	0.0000	0.0000
2025/01/15	ES33	06/02/2025	13.34 Call	Bond Future	8438.2500	8.4383	9117.3000	9.1173	8.047	0.0000	0.0000
2025/01/15	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES33	08/05/2025		Bond Future	11.5105	80.0390	11.3578	80.7326	1.326	0.0000	0.0000
2025/01/15	ES33	08/05/2025	12.73 Call	Bond Future	5267.0400	5.2670	5960.5900	5.9606	13.168	0.0000	0.0000
2025/01/15	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES33	07/08/2025		Bond Future	11.6555	81.6430	11.4956	82.3513	1.372	0.0000	0.0000
2025/01/15	ES33	07/08/2025	13.56 Call	Bond Future	7838.3700	7.8384	8546.6700	8.5467	9.036	0.0000	0.0000
2025/01/15	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES33	06/11/2025		Bond Future	11.8209	79.4560	11.6532	80.1792	1.418	0.0000	0.0000
2025/01/15	ES33	06/11/2025	12.01 Call	Bond Future	805.7400	0.8057	1528.9500	1.5290	89.757	0.0000	0.0000
2025/01/15	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES33	05/02/2026		Bond Future	12.0092	80.9938	11.8330	81.7321	1.467	0.0000	0.0000
2025/01/15	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES33	05/02/2026	11.49 Put	Bond Future	2201.6800	2.2017	1463.4200	1.4634	33.532	0.0000	0.0000
2025/01/15	ES42	06/02/2025		Bond Future	11.8513	78.1408	11.7265	78.8771	1.053	0.0000	0.0000
2025/01/15	ES42	06/02/2025	13.71 Call	Bond Future	9747.3400	9.7473	10483.6100	10.4836	7.554	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	
2025/01/15	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES42	08/05/2025		Bond Future	11.9696	75.4606	11.8399	76.2125	1.083	0.0000	0.0000
2025/01/15	ES42	08/05/2025	13.25 Call	Bond Future	6829.6900	6.8297	7581.6100	7.5816	11.010	0.0000	0.0000
2025/01/15	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES42	07/08/2025		Bond Future	12.0927	76.9720	11.9581	77.7399	1.114	0.0000	0.0000
2025/01/15	ES42	07/08/2025	13.79 Call	Bond Future	8699.8300	8.6998	9467.6800	9.4677	8.826	0.0000	0.0000
2025/01/15	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES42	06/11/2025		Bond Future	12.2281	74.2239	12.0880	75.0078	1.146	0.0000	0.0000
2025/01/15	ES42	06/11/2025	12.39 Call	Bond Future	890.0200	0.8900	1673.8800	1.6739	88.072	0.0000	0.0000
2025/01/15	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES42	05/02/2026		Bond Future	12.3740	75.6583	12.2283	76.4583	1.178	0.0000	0.0000
2025/01/15	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	ES42	05/02/2026	11.85 Put	Bond Future	2941.4400	2.9414	2141.4300	2.1414	27.198	0.0000	0.0000
2025/01/15	GOVI	06/02/2025		GOVI	1076.6350	1076.6350	1084.7900	1084.7900	0.757	0.0000	0.0000
2025/01/15	GOVI	06/02/2025	972.00 Call	GOVI	1046350.0000	104.6350	1127900.0000	112.7900	7.794	0.0000	0.0000
2025/01/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	GOVI	08/05/2025		GOVI	1098.2400	1098.2400	1106.5620	1106.5620	0.758	0.0000	0.0000
2025/01/15	GOVI	08/05/2025	1,022.00 Call	GOVI	762400.0000	76.2400	845620.0000	84.5620	10.916	0.0000	0.0000
2025/01/15	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	GOVI	07/08/2025		GOVI	1120.0060	1120.0060	1128.4960	1128.4960	0.758	0.0000	0.0000
2025/01/15	GOVI	07/08/2025	1,011.00 Call	GOVI	1090060.0000	109.0060	1174960.0000	117.4960	7.789	0.0000	0.0000
2025/01/15	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	GOVI	06/11/2025		GOVI	1141.8730	1141.8730	1150.5320	1150.5320	0.758	0.0000	0.0000
2025/01/15	GOVI	06/11/2025	1,112.00 Call	GOVI	298730.0000	29.8730	385320.0000	38.5320	28.986	0.0000	0.0000
2025/01/15	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	GOVI	05/02/2026		GOVI	1163.7940	1163.7940	1172.6240	1172.6240	0.759	0.0000	0.0000
2025/01/15	GOVI	05/02/2026	1,150.00 Call	GOVI	137940.0000	13.7940	226240.0000	22.6240	64.013	0.0000	0.0000
2025/01/15	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/15	IGOV	06/02/2025		Index Future	373.0410	373.0410	372.7580	372.7580	0.076	0.0000	0.0000
2025/01/15	IGOV	08/05/2025		Index Future	380.6190	380.6190	380.3310	380.3310	0.076	0.0000	0.0000
2025/01/15	IGOV	07/08/2025		Index Future	388.2530	388.2530	387.9600	387.9600	0.075	0.0000	0.0000
2025/01/15	IGOV	06/11/2025		Index Future	395.9210	395.9210	395.6250	395.6250	0.075	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/15	IGOV	05/02/2026		Index Future	403.6090	403.6090	403.3080	403.3080	0.075	0.0000	0.0000
2025/01/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/15	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/15	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/15	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/15	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/15	R033	06/02/2025		Bond Future	10.2258	102.4301	10.0710	103.2695	1.514	0.0000	0.0000
2025/01/15	R033	06/02/2025	10.33 Call	Bond Future	1173.2200	1.1732	1725.7900	1.7258	47.099	0.0000	0.0000
2025/01/15	R033	06/02/2025	10.33 Put	Bond Future	613.7000	0.6137	326.8500	0.3269	46.741	0.0000	0.0000
2025/01/15	R033	08/05/2025		Bond Future	10.3234	99.4363	10.1610	100.2934	1.573	0.0000	0.0000
2025/01/15	R033	08/05/2025	10.33 Call	Bond Future	1736.5500	1.7366	2201.5000	2.2015	26.774	0.0000	0.0000
2025/01/15	R033	08/05/2025	10.33 Put	Bond Future	1702.1300	1.7021	1309.9900	1.3100	23.038	0.0000	0.0000
2025/01/15	R033	07/08/2025		Bond Future	10.4311	101.4051	10.2606	102.2803	1.635	0.0000	0.0000
2025/01/15	R033	07/08/2025	10.33 Call	Bond Future	2057.1500	2.0572	2494.1800	2.4942	21.244	0.0000	0.0000
2025/01/15	R033	07/08/2025	10.33 Put	Bond Future	2574.6900	2.5747	2136.5500	2.1366	17.017	0.0000	0.0000
2025/01/15	R033	06/11/2025		Bond Future	10.5544	98.3361	10.3750	99.2295	1.699	0.0000	0.0000
2025/01/15	R033	06/11/2025	10.33 Call	Bond Future	2258.8300	2.2588	2679.1100	2.6791	18.606	0.0000	0.0000
2025/01/15	R033	06/11/2025	10.33 Put	Bond Future	3378.1800	3.3782	2905.0800	2.9051	14.005	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	
2025/01/15	R033	05/02/2026		Bond Future	10.6956	100.2170	10.5067	101.1287	1.766	0.0000	0.0000
2025/01/15	R033	05/02/2026	10.49 Call	Bond Future	2722.8300	2.7228	3164.6800	3.1647	16.228	0.0000	0.0000
2025/01/15	R033	05/02/2026	10.49 Put	Bond Future	3715.6100	3.7156	3245.7600	3.2458	12.645	0.0000	0.0000
2025/01/15	R035	06/02/2025	10.10 Put	Bond Future	3363.4500	3.3635	2596.9200	2.5969	22.790	0.0000	0.0000
2025/01/15	R035	06/02/2025	10.10 Call	Bond Future	36.6700	0.0367	88.1400	0.0881	140.360	0.0000	0.0000
2025/01/15	R035	06/02/2025	11.10 Call	Bond Future	2493.8000	2.4938	3216.6000	3.2166	28.984	0.0000	0.0000
2025/01/15	R035	06/02/2025	11.10 Put	Bond Future	167.1600	0.1672	71.9600	0.0720	56.951	0.0000	0.0000
2025/01/15	R035	06/02/2025	11.30 Call	Bond Future	3466.4800	3.4665	4243.2900	4.2433	22.409	0.0000	0.0000
2025/01/15	R035	06/02/2025	11.30 Put	Bond Future	65.9000	0.0659	24.7100	0.0247	62.504	0.0000	0.0000
2025/01/15	R035	06/02/2025	10.65 Call	Bond Future	761.5100	0.7615	1195.1200	1.1951	56.941	0.0000	0.0000
2025/01/15	R035	06/02/2025	10.65 Put	Bond Future	919.1700	0.9192	534.7800	0.5348	41.819	0.0000	0.0000
2025/01/15	R035	06/02/2025	10.34 Put	Bond Future	2109.9400	2.1099	1466.3500	1.4664	30.503	0.0000	0.0000
2025/01/15	R035	06/02/2025	10.34 Call	Bond Future	184.4500	0.1845	358.8600	0.3589	94.557	0.0000	0.0000
2025/01/15	R035	06/02/2025	10.26 Put	Bond Future	2503.2600	2.5033	1808.2500	1.8083	27.764	0.0000	0.0000
2025/01/15	R035	06/02/2025	10.26 Call	Bond Future	113.8800	0.1139	236.8700	0.2369	108.000	0.0000	0.0000
2025/01/15	R035	06/02/2025		Bond Future	10.6781	93.0628	10.5332	93.8808	1.356	0.0000	0.0000
2025/01/15	R035	06/02/2025	12.41 Call	Bond Future	9041.8100	9.0418	9859.7300	9.8597	9.046	0.0000	0.0000
2025/01/15	R035	06/02/2025	12.41 Put	Bond Future	0.1000	0.0001	0.0200	0.0000	80.000	0.0000	0.0000
2025/01/15	R035	08/05/2025		Bond Future	10.7767	90.4197	10.6257	91.2549	1.401	0.0000	0.0000
2025/01/15	R035	08/05/2025	11.78 Call	Bond Future	5725.9100	5.7259	6445.1600	6.4452	12.561	0.0000	0.0000
2025/01/15	R035	08/05/2025	11.78 Put	Bond Future	433.3500	0.4334	317.4000	0.3174	26.757	0.0000	0.0000
2025/01/15	R035	08/05/2025	13.35 Call	Bond Future	12759.7800	12.7598	13588.3800	13.5884	6.494	0.0000	0.0000
2025/01/15	R035	08/05/2025	13.35 Put	Bond Future	17.8800	0.0179	11.2800	0.0113	36.913	0.0000	0.0000
2025/01/15	R035	08/05/2025	12.70 Call	Bond Future	9861.2300	9.8612	10668.6900	10.6687	8.188	0.0000	0.0000
2025/01/15	R035	08/05/2025	12.70 Put	Bond Future	87.5300	0.0875	59.7900	0.0598	31.692	0.0000	0.0000
2025/01/15	R035	08/05/2025	11.46 Put	Bond Future	712.7200	0.7127	534.9400	0.5349	24.944	0.0000	0.0000
2025/01/15	R035	08/05/2025	11.46 Call	Bond Future	4365.0400	4.3650	5022.4600	5.0225	15.061	0.0000	0.0000
2025/01/15	R035	08/05/2025	10.08 Put	Bond Future	4398.7200	4.3987	3742.0500	3.7421	14.929	0.0000	0.0000
2025/01/15	R035	08/05/2025	10.08 Call	Bond Future	453.7100	0.4537	632.2400	0.6322	39.349	0.0000	0.0000
2025/01/15	R035	08/05/2025	10.58 Put	Bond Future	2457.7300	2.4577	1992.6800	1.9927	18.922	0.0000	0.0000
2025/01/15	R035	08/05/2025	10.58 Call	Bond Future	1367.3800	1.3674	1737.5300	1.7375	27.070	0.0000	0.0000
2025/01/15	R035	08/05/2025	11.01 Call	Bond Future	2650.9000	2.6509	3181.5800	3.1816	20.019	0.0000	0.0000
2025/01/15	R035	08/05/2025	11.01 Put	Bond Future	1380.2500	1.3803	1075.7300	1.0757	22.063	0.0000	0.0000
2025/01/15	R035	08/05/2025	11.70 Call	Bond Future	5378.1200	5.3781	6083.9300	6.0839	13.124	0.0000	0.0000
2025/01/15	R035	08/05/2025	11.70 Put	Bond Future	491.5500	0.4916	362.1600	0.3622	26.323	0.0000	0.0000
2025/01/15	R035	08/05/2025	10.95 Call	Bond Future	2447.5600	2.4476	2957.7700	2.9578	20.846	0.0000	0.0000
2025/01/15	R035	08/05/2025	10.95 Put	Bond Future	1501.2800	1.5013	1176.2900	1.1763	21.648	0.0000	0.0000
2025/01/15	R035	08/05/2025	10.44 Put	Bond Future	2924.1900	2.9242	2403.0100	2.4030	17.823	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	
2025/01/15	R035	08/05/2025	10.44 Call	Bond Future	1046.6000	1.0466	1360.6200	1.3606	30.004	0.0000	0.0000
2025/01/15	R035	07/08/2025	10.08 Put	Bond Future	5262.6200	5.2626	4626.5900	4.6266	12.086	0.0000	0.0000
2025/01/15	R035	07/08/2025	10.08 Call	Bond Future	785.4300	0.7854	1002.1300	1.0021	27.590	0.0000	0.0000
2025/01/15	R035	07/08/2025	10.58 Put	Bond Future	3386.8000	3.3868	2898.1800	2.8982	14.427	0.0000	0.0000
2025/01/15	R035	07/08/2025	10.58 Call	Bond Future	1724.2500	1.7243	2088.3600	2.0884	21.117	0.0000	0.0000
2025/01/15	R035	07/08/2025	11.34 Call	Bond Future	4006.2400	4.0062	4578.9100	4.5789	14.294	0.0000	0.0000
2025/01/15	R035	07/08/2025	11.34 Put	Bond Future	1606.1200	1.6061	1326.0600	1.3261	17.437	0.0000	0.0000
2025/01/15	R035	07/08/2025		Bond Future	10.8853	92.2104	10.7278	93.0631	1.447	0.0000	0.0000
2025/01/15	R035	07/08/2025	12.65 Call	Bond Future	9243.4100	9.2434	10011.0600	10.0111	8.305	0.0000	0.0000
2025/01/15	R035	07/08/2025	12.65 Put	Bond Future	404.7400	0.4047	319.6600	0.3197	21.021	0.0000	0.0000
2025/01/15	R035	06/11/2025		Bond Future	11.0102	89.5007	10.8455	90.3711	1.495	0.0000	0.0000
2025/01/15	R035	06/11/2025	11.20 Call	Bond Future	3690.3500	3.6904	4197.2200	4.1972	13.735	0.0000	0.0000
2025/01/15	R035	06/11/2025	11.20 Put	Bond Future	2700.6500	2.7007	2337.1100	2.3371	13.461	0.0000	0.0000
2025/01/15	R035	06/11/2025	10.08 Put	Bond Future	6168.5600	6.1686	5538.0400	5.5380	10.222	0.0000	0.0000
2025/01/15	R035	06/11/2025	10.08 Call	Bond Future	1095.1000	1.0951	1334.9900	1.3350	21.906	0.0000	0.0000
2025/01/15	R035	06/11/2025	10.58 Put	Bond Future	4324.6900	4.3247	3814.7400	3.8147	11.792	0.0000	0.0000
2025/01/15	R035	06/11/2025	10.58 Call	Bond Future	2025.6800	2.0257	2386.1400	2.3861	17.795	0.0000	0.0000
2025/01/15	R035	06/11/2025	11.67 Call	Bond Future	5239.9200	5.2399	5839.6400	5.8396	11.445	0.0000	0.0000
2025/01/15	R035	06/11/2025	11.67 Put	Bond Future	1863.7600	1.8638	1593.0700	1.5931	14.524	0.0000	0.0000
2025/01/15	R035	06/11/2025	11.95 Call	Bond Future	6244.5100	6.2445	6890.3500	6.8904	10.343	0.0000	0.0000
2025/01/15	R035	06/11/2025	11.95 Put	Bond Future	1488.5600	1.4886	1263.9900	1.2640	15.086	0.0000	0.0000
2025/01/15	R035	06/11/2025	11.45 Call	Bond Future	4489.8800	4.4899	5048.5200	5.0485	12.442	0.0000	0.0000
2025/01/15	R035	06/11/2025	11.45 Put	Bond Future	2219.6400	2.2196	1907.8700	1.9079	14.046	0.0000	0.0000
2025/01/15	R035	06/11/2025	10.95 Put	Bond Future	3275.3900	3.2754	2855.2400	2.8552	12.827	0.0000	0.0000
2025/01/15	R035	06/11/2025	10.95 Call	Bond Future	2958.6700	2.9587	3408.9300	3.4089	15.218	0.0000	0.0000
2025/01/15	R035	05/02/2026		Bond Future	11.1522	91.2138	10.9799	92.1019	1.545	0.0000	0.0000
2025/01/15	R035	05/02/2026	10.79 Call	Bond Future	2684.3100	2.6843	3083.8700	3.0839	14.885	0.0000	0.0000
2025/01/15	R035	05/02/2026	10.79 Put	Bond Future	4565.0800	4.5651	4076.5000	4.0765	10.703	0.0000	0.0000
2025/01/15	R038	06/02/2025		Bond Future	11.1902	101.8320	11.0301	102.9124	1.431	0.0000	0.0000
2025/01/15	R038	06/02/2025	11.24 Call	Bond Future	1193.5500	1.1936	1862.5800	1.8626	56.054	0.0000	0.0000
2025/01/15	R038	06/02/2025	11.24 Put	Bond Future	861.1100	0.8611	449.7100	0.4497	47.776	0.0000	0.0000
2025/01/15	R038	08/05/2025		Bond Future	11.3028	98.3845	11.1361	99.4875	1.475	0.0000	0.0000
2025/01/15	R038	08/05/2025	11.24 Call	Bond Future	2088.6500	2.0887	2653.3900	2.6534	27.039	0.0000	0.0000
2025/01/15	R038	08/05/2025	11.24 Put	Bond Future	2501.6900	2.5017	1963.4700	1.9635	21.514	0.0000	0.0000
2025/01/15	R038	07/08/2025		Bond Future	11.4232	100.3323	11.2496	101.4582	1.520	0.0000	0.0000
2025/01/15	R038	07/08/2025	11.24 Call	Bond Future	2480.0100	2.4800	3015.6500	3.0157	21.598	0.0000	0.0000
2025/01/15	R038	07/08/2025	11.24 Put	Bond Future	3668.3200	3.6683	3078.1300	3.0781	16.089	0.0000	0.0000
2025/01/15	R038	06/11/2025		Bond Future	11.5560	96.8007	11.3750	97.9496	1.566	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	
2025/01/15	R038	06/11/2025	11.24 Call	Bond Future	2845.1900	2.8452	3365.6800	3.3657	18.294	0.0000	0.0000
2025/01/15	R038	06/11/2025	11.24 Put	Bond Future	4863.9300	4.8639	4235.4900	4.2355	12.920	0.0000	0.0000
2025/01/15	R038	06/11/2025	12.33 Call	Bond Future	6824.5200	6.8245	7641.0300	7.6410	11.964	0.0000	0.0000
2025/01/15	R038	06/11/2025	12.33 Put	Bond Future	2130.8300	2.1308	1798.4100	1.7984	15.600	0.0000	0.0000
2025/01/15	R038	06/11/2025	10.98 Put	Bond Future	5867.3800	5.8674	5155.5200	5.1555	12.133	0.0000	0.0000
2025/01/15	R038	06/11/2025	10.98 Call	Bond Future	2140.7300	2.1407	2577.8000	2.5778	20.417	0.0000	0.0000
2025/01/15	R038	05/02/2026		Bond Future	11.7024	98.6516	11.5135	99.8237	1.614	0.0000	0.0000
2025/01/15	R038	05/02/2026	11.44 Call	Bond Future	3665.9900	3.6660	4228.5500	4.2286	15.345	0.0000	0.0000
2025/01/15	R038	05/02/2026	11.44 Put	Bond Future	5299.6900	5.2997	4690.0900	4.6901	11.503	0.0000	0.0000
2025/01/15	R053	06/02/2025		Bond Future	11.4418	105.7790	11.3075	106.9295	1.174	0.0000	0.0000
2025/01/15	R053	06/02/2025	12.94 Call	Bond Future	11399.9200	11.3999	12549.4800	12.5495	10.084	0.0000	0.0000
2025/01/15	R053	06/02/2025	12.94 Put	Bond Future	1.2200	0.0012	0.3100	0.0003	74.590	0.0000	0.0000
2025/01/15	R053	08/05/2025		Bond Future	11.5409	102.0333	11.4016	103.2078	1.208	0.0000	0.0000
2025/01/15	R053	08/05/2025	12.64 Call	Bond Future	9042.1900	9.0422	10070.2200	10.0702	11.369	0.0000	0.0000
2025/01/15	R053	08/05/2025	12.64 Put	Bond Future	576.1500	0.5762	429.6800	0.4297	25.422	0.0000	0.0000
2025/01/15	R053	07/08/2025		Bond Future	11.6458	104.0533	11.5011	105.2521	1.242	0.0000	0.0000
2025/01/15	R053	07/08/2025	13.17 Call	Bond Future	12127.9500	12.1280	13162.3900	13.1624	8.529	0.0000	0.0000
2025/01/15	R053	07/08/2025	13.17 Put	Bond Future	908.7200	0.9087	744.3700	0.7444	18.086	0.0000	0.0000
2025/01/15	R053	06/11/2025		Bond Future	11.7598	100.2157	11.6096	101.4390	1.277	0.0000	0.0000
2025/01/15	R053	06/11/2025	11.76 Call	Bond Future	4870.7300	4.8707	5528.1600	5.5282	13.498	0.0000	0.0000
2025/01/15	R053	06/11/2025	11.76 Put	Bond Future	4869.3600	4.8694	4303.4400	4.3034	11.622	0.0000	0.0000
2025/01/15	R053	05/02/2026		Bond Future	11.8838	102.1316	11.7276	103.3796	1.314	0.0000	0.0000
2025/01/15	R053	05/02/2026	11.49 Call	Bond Future	3994.2100	3.9942	4550.4900	4.5505	13.927	0.0000	0.0000
2025/01/15	R053	05/02/2026	11.49 Put	Bond Future	7196.3900	7.1964	6504.6200	6.5046	9.613	0.0000	0.0000
2025/01/15	R186	06/02/2025		Bond Future	8.3952	105.0290	8.3111	105.1746	1.002	0.0000	0.0000
2025/01/15	R186	06/02/2025	9.03 Call	Bond Future	1091.1700	1.0912	1235.9200	1.2359	13.266	0.0000	0.0000
2025/01/15	R186	06/02/2025	9.03 Put	Bond Future	1.2600	0.0013	0.3700	0.0004	70.635	0.0000	0.0000
2025/01/15	R186	08/05/2025		Bond Future	8.4448	107.1361	8.3457	107.2855	1.173	0.0000	0.0000
2025/01/15	R186	08/05/2025	8.47 Call	Bond Future	370.8800	0.3709	451.9000	0.4519	21.845	0.0000	0.0000
2025/01/15	R186	08/05/2025	8.47 Put	Bond Future	332.8700	0.3329	264.4800	0.2645	20.546	0.0000	0.0000
2025/01/15	R186	07/08/2025	10.25 Call	Bond Future	2243.0000	2.2430	2383.1100	2.3831	6.247	0.0000	0.0000
2025/01/15	R186	07/08/2025	10.25 Put	Bond Future	69.8000	0.0698	56.4500	0.0565	19.126	0.0000	0.0000
2025/01/15	R186	07/08/2025	9.22 Put	Bond Future	213.3300	0.2133	175.5900	0.1756	17.691	0.0000	0.0000
2025/01/15	R186	07/08/2025	9.22 Call	Bond Future	1094.1100	1.0941	1209.8300	1.2098	10.577	0.0000	0.0000
2025/01/15	R186	07/08/2025		Bond Future	8.5285	103.9480	8.4089	104.1015	1.403	0.0000	0.0000
2025/01/15	R186	07/08/2025	9.68 Call	Bond Future	1588.6800	1.5887	1718.4900	1.7185	8.171	0.0000	0.0000
2025/01/15	R186	07/08/2025	9.68 Put	Bond Future	127.8300	0.1278	104.1800	0.1042	18.501	0.0000	0.0000
2025/01/15	R186	06/11/2025		Bond Future	8.6758	105.9738	8.5263	106.1314	1.723	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	
2025/01/15	R186	06/11/2025	8.13 Call	Bond Future	194.9200	0.1949	244.8200	0.2448	25.600	0.0000	0.0000
2025/01/15	R186	06/11/2025	8.13 Put	Bond Future	772.0600	0.7721	664.3700	0.6644	13.948	0.0000	0.0000
2025/01/15	R186	05/02/2026		Bond Future	8.9616	102.6946	8.7647	102.8564	2.197	0.0000	0.0000
2025/01/15	R186	05/02/2026	8.43 Call	Bond Future	241.7500	0.2418	301.2500	0.3013	24.612	0.0000	0.0000
2025/01/15	R186	05/02/2026	8.43 Put	Bond Future	679.5700	0.6796	577.2600	0.5773	15.055	0.0000	0.0000
2025/01/15	R202	06/02/2025		Bond Future	267.3839	267.3839	267.8879	267.8879	0.188	0.0000	0.0000
2025/01/15	R202	06/02/2025	266.79 Call	Bond Future	593.9300	0.5939	1097.9400	1.0979	84.860	0.0000	0.0000
2025/01/15	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	R202	08/05/2025		Bond Future	272.8141	272.8141	273.3307	273.3307	0.189	0.0000	0.0000
2025/01/15	R202	08/05/2025	272.31 Call	Bond Future	504.0800	0.5041	1020.6600	1.0207	102.480	0.0000	0.0000
2025/01/15	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	R202	07/08/2025		Bond Future	273.0481	273.0481	273.5779	273.5779	0.194	0.0000	0.0000
2025/01/15	R202	07/08/2025	271.60 Call	Bond Future	1448.1200	1.4481	1977.9200	1.9779	36.585	0.0000	0.0000
2025/01/15	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	R202	06/11/2025		Bond Future	278.4365	278.4365	278.9798	278.9798	0.195	0.0000	0.0000
2025/01/15	R202	06/11/2025	275.64 Call	Bond Future	2796.4800	2.7965	3339.7800	3.3398	19.428	0.0000	0.0000
2025/01/15	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	R202	05/02/2026		Bond Future	278.5021	278.5021	279.0591	279.0591	0.200	0.0000	0.0000
2025/01/15	R202	05/02/2026	277.82 Call	Bond Future	682.1100	0.6821	1239.0800	1.2391	81.654	0.0000	0.0000
2025/01/15	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	R209	06/02/2025		Bond Future	10.9061	72.6831	10.7617	73.4140	1.324	0.0000	0.0000
2025/01/15	R209	06/02/2025	12.44 Call	Bond Future	7175.4800	7.1755	7906.1200	7.9061	10.182	0.0000	0.0000
2025/01/15	R209	06/02/2025	12.44 Put	Bond Future	0.3300	0.0003	0.0700	0.0001	78.788	0.0000	0.0000
2025/01/15	R209	08/05/2025		Bond Future	11.0033	70.9866	10.8534	71.7327	1.362	0.0000	0.0000
2025/01/15	R209	08/05/2025	11.89 Call	Bond Future	4678.6500	4.6787	5303.0900	5.3031	13.347	0.0000	0.0000
2025/01/15	R209	08/05/2025	11.89 Put	Bond Future	471.8900	0.4719	350.2300	0.3502	25.781	0.0000	0.0000
2025/01/15	R209	07/08/2025		Bond Future	11.1078	72.3922	10.9521	73.1538	1.401	0.0000	0.0000
2025/01/15	R209	07/08/2025	12.68 Call	Bond Future	7569.9200	7.5699	8239.6700	8.2397	8.848	0.0000	0.0000
2025/01/15	R209	07/08/2025	12.68 Put	Bond Future	456.0400	0.4560	364.1400	0.3641	20.152	0.0000	0.0000
2025/01/15	R209	06/11/2025		Bond Future	11.2236	70.6499	11.0618	71.4273	1.442	0.0000	0.0000
2025/01/15	R209	06/11/2025	11.27 Call	Bond Future	2992.5900	2.9926	3418.2000	3.4182	14.222	0.0000	0.0000
2025/01/15	R209	06/11/2025	11.27 Put	Bond Future	2771.9000	2.7719	2420.1700	2.4202	12.689	0.0000	0.0000
2025/01/15	R209	05/02/2026		Bond Future	11.3520	72.0018	11.1836	72.7949	1.483	0.0000	0.0000
2025/01/15	R209	05/02/2026	10.93 Call	Bond Future	2388.1200	2.3881	2736.9000	2.7369	14.605	0.0000	0.0000
2025/01/15	R209	05/02/2026	10.93 Put	Bond Future	4398.1500	4.3982	3953.8400	3.9538	10.102	0.0000	0.0000
2025/01/15	R210	06/02/2025		Bond Future	243.4501	243.4501	243.3595	243.3595	0.037	0.0000	0.0000
2025/01/15	R210	06/02/2025	239.61 Call	Bond Future	3840.1400	3.8401	3749.4700	3.7495	2.361	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
2025/01/15	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/15	R210	08/05/2025		Bond Future	245.0389	245.0389	244.9483	244.9483	0.037	0.0000
2025/01/15	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/15	R210	08/05/2025	248.03 Put	Bond Future	2991.1500	2.9912	3081.6700	3.0817	3.026	0.0000
2025/01/15	R210	07/08/2025		Bond Future	249.9507	249.9507	249.8610	249.8610	0.036	0.0000
2025/01/15	R210	07/08/2025	248.44 Call	Bond Future	1510.7000	1.5107	1420.9900	1.4210	5.938	0.0000
2025/01/15	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/15	R210	06/11/2025		Bond Future	251.4650	251.4650	251.3762	251.3762	0.035	0.0000
2025/01/15	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/15	R210	06/11/2025	252.14 Put	Bond Future	675.0400	0.6750	763.7800	0.7638	13.146	0.0000
2025/01/15	R210	05/02/2026		Bond Future	256.3414	256.3414	256.2538	256.2538	0.034	0.0000
2025/01/15	R210	05/02/2026	253.10 Call	Bond Future	3241.4100	3.2414	3153.7700	3.1538	2.704	0.0000
2025/01/15	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/15	R213	06/02/2025		Bond Future	9.6930	91.0560	9.5535	91.6377	1.440	0.0000
2025/01/15	R213	06/02/2025	11.35 Call	Bond Future	6560.5200	6.5605	7141.4600	7.1415	8.855	0.0000
2025/01/15	R213	06/02/2025	11.35 Put	Bond Future	1.1400	0.0011	0.3500	0.0004	69.298	0.0000
2025/01/15	R213	08/05/2025		Bond Future	9.7741	89.3254	9.6268	89.9196	1.506	0.0000
2025/01/15	R213	08/05/2025	10.52 Call	Bond Future	3339.1400	3.3391	3824.9700	3.8250	14.550	0.0000
2025/01/15	R213	08/05/2025	10.52 Put	Bond Future	403.4700	0.4035	295.1800	0.2952	26.840	0.0000
2025/01/15	R213	07/08/2025		Bond Future	9.8676	91.0946	9.7118	91.7015	1.579	0.0000
2025/01/15	R213	07/08/2025	11.66 Call	Bond Future	6840.1900	6.8402	7397.7700	7.3978	8.152	0.0000
2025/01/15	R213	07/08/2025	11.66 Put	Bond Future	212.6200	0.2126	163.3700	0.1634	23.163	0.0000
2025/01/15	R213	06/11/2025		Bond Future	9.9840	89.3158	9.8188	89.9355	1.655	0.0000
2025/01/15	R213	06/11/2025	10.05 Call	Bond Future	2155.4700	2.1555	2495.8000	2.4958	15.789	0.0000
2025/01/15	R213	06/11/2025	10.05 Put	Bond Future	1909.2700	1.9093	1629.9100	1.6299	14.632	0.0000
2025/01/15	R213	05/02/2026		Bond Future	10.1241	91.0263	9.9484	91.6589	1.736	0.0000
2025/01/15	R213	05/02/2026	9.89 Call	Bond Future	1792.8700	1.7929	2089.7400	2.0897	16.558	0.0000
2025/01/15	R213	05/02/2026	9.89 Put	Bond Future	2636.8000	2.6368	2301.0100	2.3010	12.735	0.0000
2025/01/15	R214	06/02/2025	13.63 Call	Bond Future	10827.0200	10.8270	11493.7800	11.4938	6.158	0.0000
2025/01/15	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/15	R214	06/02/2025	12.25 Put	Bond Future	12.9300	0.0129	4.6700	0.0047	63.882	0.0000
2025/01/15	R214	06/02/2025	12.25 Call	Bond Future	4806.2500	4.8063	5464.7500	5.4648	13.701	0.0000
2025/01/15	R214	06/02/2025	11.75 Put	Bond Future	146.8000	0.1468	71.0900	0.0711	51.574	0.0000
2025/01/15	R214	06/02/2025	11.75 Call	Bond Future	2495.5700	2.4956	3086.6200	3.0866	23.684	0.0000
2025/01/15	R214	06/02/2025		Bond Future	11.2967	67.7563	11.1725	68.4231	1.100	0.0000
2025/01/15	R214	06/02/2025	12.71 Call	Bond Future	6916.6800	6.9167	7582.7300	7.5827	9.630	0.0000
2025/01/15	R214	06/02/2025	12.71 Put	Bond Future	0.9800	0.0010	0.2700	0.0003	72.449	0.0000
2025/01/15	R214	08/05/2025		Bond Future	11.3901	65.8124	11.2616	66.4931	1.128	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	
2025/01/15	R214	08/05/2025	12.40 Call	Bond Future	5396.0700	5.3961	5982.8200	5.9828	10.874	0.0000	0.0000
2025/01/15	R214	08/05/2025	12.40 Put	Bond Future	397.9600	0.3980	304.0300	0.3040	23.603	0.0000	0.0000
2025/01/15	R214	07/08/2025		Bond Future	11.4906	67.1158	11.3576	67.8107	1.158	0.0000	0.0000
2025/01/15	R214	07/08/2025	12.97 Call	Bond Future	7589.1900	7.5892	8188.5500	8.1886	7.898	0.0000	0.0000
2025/01/15	R214	07/08/2025	12.97 Put	Bond Future	560.3800	0.5604	464.8700	0.4649	17.044	0.0000	0.0000
2025/01/15	R214	06/11/2025		Bond Future	11.6025	65.1231	11.4647	65.8323	1.188	0.0000	0.0000
2025/01/15	R214	06/11/2025	11.64 Call	Bond Future	3119.9800	3.1200	3506.1400	3.5061	12.377	0.0000	0.0000
2025/01/15	R214	06/11/2025	11.64 Put	Bond Future	2929.2500	2.9293	2606.1800	2.6062	11.029	0.0000	0.0000
2025/01/15	R214	05/02/2026		Bond Future	11.7265	66.3695	11.5835	67.0931	1.220	0.0000	0.0000
2025/01/15	R214	05/02/2026	11.26 Call	Bond Future	2478.8700	2.4789	2789.3600	2.7894	12.525	0.0000	0.0000
2025/01/15	R214	05/02/2026	11.26 Put	Bond Future	4884.5000	4.8845	4471.3900	4.4714	8.458	0.0000	0.0000
2025/01/15	R248	06/02/2025	10.30 Put	Bond Future	8258.0100	8.2580	7402.5200	7.4025	10.360	0.0000	0.0000
2025/01/15	R248	06/02/2025	10.30 Call	Bond Future	0.0600	0.0001	0.2100	0.0002	250.000	0.0000	0.0000
2025/01/15	R248	06/02/2025	11.00 Put	Bond Future	3204.8600	3.2049	2451.4300	2.4514	23.509	0.0000	0.0000
2025/01/15	R248	06/02/2025	11.00 Call	Bond Future	106.4500	0.1065	208.6600	0.2087	96.017	0.0000	0.0000
2025/01/15	R248	06/02/2025	11.70 Call	Bond Future	1987.1800	1.9872	2643.4700	2.6435	33.026	0.0000	0.0000
2025/01/15	R248	06/02/2025	11.70 Put	Bond Future	426.6400	0.4266	227.2900	0.2273	46.726	0.0000	0.0000
2025/01/15	R248	06/02/2025		Bond Future	11.4576	82.1349	11.3282	82.9905	1.130	0.0000	0.0000
2025/01/15	R248	06/02/2025	12.71 Call	Bond Future	7521.8800	7.5219	8375.1400	8.3751	11.344	0.0000	0.0000
2025/01/15	R248	06/02/2025	12.71 Put	Bond Future	3.3900	0.0034	1.0100	0.0010	70.206	0.0000	0.0000
2025/01/15	R248	08/05/2025		Bond Future	11.5540	79.3360	11.4199	80.2095	1.160	0.0000	0.0000
2025/01/15	R248	08/05/2025	12.60 Call	Bond Future	6753.2000	6.7532	7510.5300	7.5105	11.214	0.0000	0.0000
2025/01/15	R248	08/05/2025	12.60 Put	Bond Future	473.7300	0.4737	357.6100	0.3576	24.512	0.0000	0.0000
2025/01/15	R248	07/08/2025		Bond Future	11.6576	80.9072	11.5186	81.7988	1.192	0.0000	0.0000
2025/01/15	R248	07/08/2025	13.21 Call	Bond Future	9542.6900	9.5427	10316.1900	10.3162	8.106	0.0000	0.0000
2025/01/15	R248	07/08/2025	13.21 Put	Bond Future	669.5100	0.6695	551.4000	0.5514	17.641	0.0000	0.0000
2025/01/15	R248	06/11/2025		Bond Future	11.7723	78.0404	11.6280	78.9503	1.225	0.0000	0.0000
2025/01/15	R248	06/11/2025	11.74 Call	Bond Future	3678.2200	3.6782	4158.3900	4.1584	13.054	0.0000	0.0000
2025/01/15	R248	06/11/2025	11.74 Put	Bond Future	3880.0900	3.8801	3450.3200	3.4503	11.076	0.0000	0.0000
2025/01/15	R248	05/02/2026		Bond Future	11.8990	79.5335	11.7491	80.4619	1.260	0.0000	0.0000
2025/01/15	R248	05/02/2026	11.46 Call	Bond Future	3066.3200	3.0663	3471.0700	3.4711	13.200	0.0000	0.0000
2025/01/15	R248	05/02/2026	11.46 Put	Bond Future	5840.3100	5.8403	5316.6800	5.3167	8.966	0.0000	0.0000
2025/01/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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