



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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/02/2025 TO 04/02/2025

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
2025/02/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/04	2029	06/02/2025		Bond Future	133.8484	133.8484	134.0188	0.127	0.0000	0.0000
2025/02/04	2029	06/02/2025	132.40 Call	Bond Future	1448.3500	1.4484	1618.7600	11.766	0.0000	0.0000
2025/02/04	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2029	08/05/2025		Bond Future	135.1242	135.1242	135.2975	0.128	0.0000	0.0000
2025/02/04	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2029	08/05/2025	137.85 Put	Bond Future	2725.8500	2.7259	2552.4600	6.361	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	
2025/02/04	2029	07/08/2025		Bond Future	137.8059	137.8059	137.9831	137.9831	0.129	0.0000	0.0000
2025/02/04	2029	07/08/2025	137.41 Call	Bond Future	395.8800	0.3959	573.1100	0.5731	44.769	0.0000	0.0000
2025/02/04	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2029	06/11/2025		Bond Future	139.0746	139.0746	139.2563	139.2563	0.131	0.0000	0.0000
2025/02/04	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2029	06/11/2025	139.79 Put	Bond Future	715.4200	0.7154	533.6700	0.5337	25.405	0.0000	0.0000
2025/02/04	2029	05/02/2026		Bond Future	141.7379	141.7379	141.9237	141.9237	0.131	0.0000	0.0000
2025/02/04	2029	05/02/2026	140.11 Call	Bond Future	1627.9200	1.6279	1813.6900	1.8137	11.411	0.0000	0.0000
2025/02/04	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2030	06/02/2025	8.68 Put	Bond Future	1775.7700	1.7758	1560.3900	1.5604	12.129	0.0000	0.0000
2025/02/04	2030	06/02/2025	8.68 Call	Bond Future	2.0400	0.0020	0.9500	0.0010	53.431	0.0000	0.0000
2025/02/04	2030	06/02/2025	9.18 Put	Bond Future	222.0100	0.2220	98.7700	0.0988	55.511	0.0000	0.0000
2025/02/04	2030	06/02/2025	9.18 Call	Bond Future	375.6800	0.3757	466.7300	0.4667	24.236	0.0000	0.0000
2025/02/04	2030	06/02/2025	9.69 Call	Bond Future	2071.8800	2.0719	2285.7200	2.2857	10.321	0.0000	0.0000
2025/02/04	2030	06/02/2025	9.69 Put	Bond Future	0.4600	0.0005	0.0100	0.0000	97.826	0.0000	0.0000
2025/02/04	2030	06/02/2025		Bond Future	9.1397	95.7662	9.0836	95.9805	0.614	0.0000	0.0000
2025/02/04	2030	06/02/2025	10.68 Call	Bond Future	5660.1300	5.6601	5874.4200	5.8744	3.786	0.0000	0.0000
2025/02/04	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2030	08/05/2025	12.28 Call	Bond Future	10427.0400	10.4270	10645.2000	10.6452	2.092	0.0000	0.0000
2025/02/04	2030	08/05/2025	12.28 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2025/02/04	2030	08/05/2025	10.69 Put	Bond Future	41.9500	0.0420	33.8000	0.0338	19.428	0.0000	0.0000
2025/02/04	2030	08/05/2025	10.69 Call	Bond Future	5243.2200	5.2432	5453.2500	5.4533	4.006	0.0000	0.0000
2025/02/04	2030	08/05/2025	11.86 Call	Bond Future	9084.3400	9.0843	9302.3700	9.3024	2.400	0.0000	0.0000
2025/02/04	2030	08/05/2025	11.86 Put	Bond Future	0.5200	0.0005	0.3700	0.0004	28.846	0.0000	0.0000
2025/02/04	2030	08/05/2025	10.31 Put	Bond Future	123.5100	0.1235	103.1200	0.1031	16.509	0.0000	0.0000
2025/02/04	2030	08/05/2025	10.31 Call	Bond Future	4017.6000	4.0176	4215.3900	4.2154	4.923	0.0000	0.0000
2025/02/04	2030	08/05/2025		Bond Future	9.2165	97.6611	9.1568	97.8792	0.647	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.93 Call	Bond Future	2846.3000	2.8463	3023.7700	3.0238	6.235	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.93 Put	Bond Future	282.8000	0.2828	242.0900	0.2421	14.395	0.0000	0.0000
2025/02/04	2030	08/05/2025	8.68 Put	Bond Future	2291.4000	2.2914	2119.5700	2.1196	7.499	0.0000	0.0000
2025/02/04	2030	08/05/2025	8.68 Call	Bond Future	306.7100	0.3067	353.0600	0.3531	15.112	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.18 Put	Bond Future	1118.1600	1.1182	1003.8400	1.0038	10.224	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.18 Call	Bond Future	984.8900	0.9849	1088.7500	1.0888	10.545	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.99 Call	Bond Future	3025.3400	3.0253	3206.7100	3.2067	5.995	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.99 Put	Bond Future	250.1700	0.2502	213.3600	0.2134	14.714	0.0000	0.0000
2025/02/04	2030	08/05/2025	8.95 Put	Bond Future	1590.4800	1.5905	1448.3800	1.4484	8.934	0.0000	0.0000
2025/02/04	2030	08/05/2025	8.95 Call	Bond Future	610.9800	0.6110	687.0600	0.6871	12.452	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.45 Put	Bond Future	707.5400	0.7075	624.4200	0.6244	11.748	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	
2025/02/04	2030	08/05/2025	9.45 Call	Bond Future	1556.0700	1.5561	1691.1300	1.6911	8.680	0.0000	0.0000
2025/02/04	2030	08/05/2025	8.72 Put	Bond Future	2177.6000	2.1776	2009.7800	2.0098	7.707	0.0000	0.0000
2025/02/04	2030	08/05/2025	8.72 Call	Bond Future	342.6400	0.3426	393.0000	0.3930	14.698	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.22 Put	Bond Future	1047.6700	1.0477	938.1600	0.9382	10.453	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.22 Call	Bond Future	1060.6400	1.0606	1169.3100	1.1693	10.246	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.54 Call	Bond Future	1774.4900	1.7745	1918.9600	1.9190	8.141	0.0000	0.0000
2025/02/04	2030	08/05/2025	9.54 Put	Bond Future	601.4600	0.6015	527.7500	0.5278	12.255	0.0000	0.0000
2025/02/04	2030	07/08/2025	8.72 Put	Bond Future	2623.1800	2.6232	2460.9400	2.4609	6.185	0.0000	0.0000
2025/02/04	2030	07/08/2025	8.72 Call	Bond Future	550.7400	0.5507	611.2500	0.6113	10.987	0.0000	0.0000
2025/02/04	2030	07/08/2025	9.22 Put	Bond Future	1568.1900	1.5682	1449.8100	1.4498	7.549	0.0000	0.0000
2025/02/04	2030	07/08/2025	9.22 Call	Bond Future	1264.4700	1.2645	1368.8400	1.3688	8.254	0.0000	0.0000
2025/02/04	2030	07/08/2025	9.81 Call	Bond Future	2520.7100	2.5207	2672.0300	2.6720	6.003	0.0000	0.0000
2025/02/04	2030	07/08/2025	9.81 Put	Bond Future	787.8200	0.7878	716.3900	0.7164	9.067	0.0000	0.0000
2025/02/04	2030	07/08/2025		Bond Future	9.3070	95.5656	9.2432	95.7883	0.686	0.0000	0.0000
2025/02/04	2030	07/08/2025	11.11 Call	Bond Future	6131.9000	6.1319	6341.6900	6.3417	3.421	0.0000	0.0000
2025/02/04	2030	07/08/2025	11.11 Put	Bond Future	96.8900	0.0969	83.9300	0.0839	13.376	0.0000	0.0000
2025/02/04	2030	07/08/2025	12.12 Call	Bond Future	9219.1500	9.2192	9440.2600	9.4403	2.398	0.0000	0.0000
2025/02/04	2030	07/08/2025	12.12 Put	Bond Future	9.3100	0.0093	7.6700	0.0077	17.615	0.0000	0.0000
2025/02/04	2030	07/08/2025	10.48 Put	Bond Future	311.3700	0.3114	277.3400	0.2773	10.929	0.0000	0.0000
2025/02/04	2030	07/08/2025	10.48 Call	Bond Future	4292.6700	4.2927	4481.3900	4.4814	4.396	0.0000	0.0000
2025/02/04	2030	06/11/2025		Bond Future	9.4049	97.4142	9.3365	97.6416	0.727	0.0000	0.0000
2025/02/04	2030	06/11/2025	9.54 Call	Bond Future	1971.6600	1.9717	2095.8500	2.0959	6.299	0.0000	0.0000
2025/02/04	2030	06/11/2025	9.54 Put	Bond Future	1524.5200	1.5245	1421.3600	1.4214	6.767	0.0000	0.0000
2025/02/04	2030	06/11/2025	8.72 Put	Bond Future	3011.7100	3.0117	2849.9300	2.8499	5.372	0.0000	0.0000
2025/02/04	2030	06/11/2025	8.72 Call	Bond Future	705.2600	0.7053	770.8300	0.7708	9.297	0.0000	0.0000
2025/02/04	2030	06/11/2025	9.22 Put	Bond Future	2011.5900	2.0116	1886.0800	1.8861	6.239	0.0000	0.0000
2025/02/04	2030	06/11/2025	9.22 Call	Bond Future	1395.6600	1.3957	1497.5000	1.4975	7.297	0.0000	0.0000
2025/02/04	2030	06/11/2025	10.08 Call	Bond Future	3140.5100	3.1405	3297.2300	3.2972	4.990	0.0000	0.0000
2025/02/04	2030	06/11/2025	10.08 Put	Bond Future	932.0900	0.9321	861.4600	0.8615	7.578	0.0000	0.0000
2025/02/04	2030	05/02/2026		Bond Future	9.5316	95.2478	9.4579	95.4799	0.773	0.0000	0.0000
2025/02/04	2030	05/02/2026	9.49 Call	Bond Future	1826.9600	1.8270	1942.4200	1.9424	6.320	0.0000	0.0000
2025/02/04	2030	05/02/2026	9.49 Put	Bond Future	1957.9900	1.9580	1841.3900	1.8414	5.955	0.0000	0.0000
2025/02/04	2032	06/02/2025	9.42 Put	Bond Future	2014.1200	2.0141	1768.8800	1.7689	12.176	0.0000	0.0000
2025/02/04	2032	06/02/2025	9.42 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/02/04	2032	06/02/2025	9.92 Put	Bond Future	115.5100	0.1155	33.1600	0.0332	71.293	0.0000	0.0000
2025/02/04	2032	06/02/2025	9.92 Call	Bond Future	519.1000	0.5191	681.9800	0.6820	31.377	0.0000	0.0000
2025/02/04	2032	06/02/2025	10.61 Call	Bond Future	3611.9000	3.6119	3857.1300	3.8571	6.790	0.0000	0.0000
2025/02/04	2032	06/02/2025	10.61 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	
2025/02/04	2032	06/02/2025		Bond Future	9.8354	95.0262	9.7842	95.2715	0.520	0.0000	0.0000
2025/02/04	2032	06/02/2025	11.72 Call	Bond Future	8478.4300	8.4784	8723.6600	8.7237	2.892	0.0000	0.0000
2025/02/04	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2032	08/05/2025		Bond Future	9.9242	92.7429	9.8706	92.9927	0.541	0.0000	0.0000
2025/02/04	2032	08/05/2025	10.91 Call	Bond Future	4691.9500	4.6920	4908.0100	4.9080	4.605	0.0000	0.0000
2025/02/04	2032	08/05/2025	10.91 Put	Bond Future	253.8200	0.2538	220.1300	0.2201	13.273	0.0000	0.0000
2025/02/04	2032	08/05/2025	9.42 Put	Bond Future	2885.3700	2.8854	2695.3200	2.6953	6.587	0.0000	0.0000
2025/02/04	2032	08/05/2025	9.42 Call	Bond Future	504.7200	0.5047	564.4200	0.5644	11.828	0.0000	0.0000
2025/02/04	2032	08/05/2025	9.92 Put	Bond Future	1438.0600	1.4381	1310.4100	1.3104	8.877	0.0000	0.0000
2025/02/04	2032	08/05/2025	9.92 Call	Bond Future	1418.3600	1.4184	1540.4600	1.5405	8.609	0.0000	0.0000
2025/02/04	2032	08/05/2025	10.97 Call	Bond Future	4925.5700	4.9256	5144.7500	5.1448	4.450	0.0000	0.0000
2025/02/04	2032	08/05/2025	10.97 Put	Bond Future	226.1900	0.2262	195.6200	0.1956	13.515	0.0000	0.0000
2025/02/04	2032	08/05/2025	9.40 Put	Bond Future	2957.4200	2.9574	2765.2000	2.7652	6.500	0.0000	0.0000
2025/02/04	2032	08/05/2025	9.40 Call	Bond Future	480.7500	0.4808	538.2800	0.5383	11.967	0.0000	0.0000
2025/02/04	2032	08/05/2025	9.90 Put	Bond Future	1482.9500	1.4830	1352.7200	1.3527	8.782	0.0000	0.0000
2025/02/04	2032	08/05/2025	9.90 Call	Bond Future	1370.2600	1.3703	1489.7800	1.4898	8.722	0.0000	0.0000
2025/02/04	2032	08/05/2025	10.28 Call	Bond Future	2434.2100	2.4342	2599.5600	2.5996	6.793	0.0000	0.0000
2025/02/04	2032	08/05/2025	10.28 Put	Bond Future	800.2200	0.8002	715.8200	0.7158	10.547	0.0000	0.0000
2025/02/04	2032	07/08/2025	9.40 Put	Bond Future	3658.7200	3.6587	3473.6800	3.4737	5.058	0.0000	0.0000
2025/02/04	2032	07/08/2025	9.40 Call	Bond Future	800.2600	0.8003	870.1300	0.8701	8.731	0.0000	0.0000
2025/02/04	2032	07/08/2025	9.90 Put	Bond Future	2248.8400	2.2488	2109.9400	2.1099	6.177	0.0000	0.0000
2025/02/04	2032	07/08/2025	9.90 Call	Bond Future	1696.2300	1.6962	1812.2400	1.8122	6.839	0.0000	0.0000
2025/02/04	2032	07/08/2025	10.59 Call	Bond Future	3578.0300	3.5780	3752.3400	3.7523	4.872	0.0000	0.0000
2025/02/04	2032	07/08/2025	10.59 Put	Bond Future	1063.8100	1.0638	983.2100	0.9832	7.577	0.0000	0.0000
2025/02/04	2032	07/08/2025		Bond Future	10.0222	94.5609	9.9657	94.8158	0.563	0.0000	0.0000
2025/02/04	2032	07/08/2025	12.01 Call	Bond Future	8608.2700	8.6083	8845.0000	8.8450	2.750	0.0000	0.0000
2025/02/04	2032	07/08/2025	12.01 Put	Bond Future	178.7300	0.1787	160.5500	0.1606	10.172	0.0000	0.0000
2025/02/04	2032	06/11/2025		Bond Future	10.1350	92.2286	10.0755	92.4888	0.587	0.0000	0.0000
2025/02/04	2032	06/11/2025	10.42 Call	Bond Future	3064.3500	3.0644	3216.8200	3.2168	4.976	0.0000	0.0000
2025/02/04	2032	06/11/2025	10.42 Put	Bond Future	1831.6500	1.8317	1723.9700	1.7240	5.879	0.0000	0.0000
2025/02/04	2032	06/11/2025	9.40 Put	Bond Future	4255.7000	4.2557	4069.6800	4.0697	4.371	0.0000	0.0000
2025/02/04	2032	06/11/2025	9.40 Call	Bond Future	977.5600	0.9776	1051.6900	1.0517	7.583	0.0000	0.0000
2025/02/04	2032	06/11/2025	9.90 Put	Bond Future	2858.0700	2.8581	2710.9200	2.7109	5.149	0.0000	0.0000
2025/02/04	2032	06/11/2025	9.90 Call	Bond Future	1825.7200	1.8257	1938.7200	1.9387	6.189	0.0000	0.0000
2025/02/04	2032	06/11/2025	10.89 Call	Bond Future	4428.3600	4.4284	4610.6300	4.6106	4.116	0.0000	0.0000
2025/02/04	2032	06/11/2025	10.89 Put	Bond Future	1208.2800	1.2083	1130.4000	1.1304	6.446	0.0000	0.0000
2025/02/04	2032	05/02/2026		Bond Future	10.2687	93.9709	10.2058	94.2364	0.612	0.0000	0.0000
2025/02/04	2032	05/02/2026	10.16 Call	Bond Future	2590.1100	2.5901	2718.0800	2.7181	4.941	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	
2025/02/04	2032	05/02/2026	10.16 Put	Bond Future	3049.6600	3.0497	2912.1600	2.9122	4.509	0.0000	0.0000
2025/02/04	2033	06/02/2025		Bond Future	128.0961	128.0961	128.0400	128.0400	0.044	0.0000	0.0000
2025/02/04	2033	06/02/2025	124.94 Call	Bond Future	3156.0500	3.1561	3100.0100	3.1000	1.776	0.0000	0.0000
2025/02/04	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2033	08/05/2025		Bond Future	129.1551	129.1551	129.0975	129.0975	0.045	0.0000	0.0000
2025/02/04	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2033	08/05/2025	130.62 Put	Bond Future	1464.9300	1.4649	1522.5300	1.5225	3.932	0.0000	0.0000
2025/02/04	2033	07/08/2025		Bond Future	131.7184	131.7184	131.6601	131.6601	0.044	0.0000	0.0000
2025/02/04	2033	07/08/2025	128.65 Call	Bond Future	3068.4300	3.0684	3010.0600	3.0101	1.902	0.0000	0.0000
2025/02/04	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2033	06/11/2025		Bond Future	132.7686	132.7686	132.7104	132.7104	0.044	0.0000	0.0000
2025/02/04	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2033	06/11/2025	133.14 Put	Bond Future	371.4200	0.3714	429.5600	0.4296	15.653	0.0000	0.0000
2025/02/04	2033	05/02/2026		Bond Future	135.3113	135.3113	135.2526	135.2526	0.043	0.0000	0.0000
2025/02/04	2033	05/02/2026	132.88 Call	Bond Future	2431.3000	2.4313	2372.5800	2.3726	2.415	0.0000	0.0000
2025/02/04	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2037	06/02/2025		Bond Future	10.9361	84.2039	10.8898	84.4743	0.423	0.0000	0.0000
2025/02/04	2037	06/02/2025	12.76 Call	Bond Future	9743.2400	9.7432	10013.6000	10.0136	2.775	0.0000	0.0000
2025/02/04	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2037	08/05/2025	12.55 Put	Bond Future	147.6000	0.1476	128.5400	0.1285	12.913	0.0000	0.0000
2025/02/04	2037	08/05/2025	12.55 Call	Bond Future	8174.3200	8.1743	8430.6900	8.4307	3.136	0.0000	0.0000
2025/02/04	2037	08/05/2025	13.30 Put	Bond Future	21.7000	0.0217	18.0500	0.0181	16.820	0.0000	0.0000
2025/02/04	2037	08/05/2025	13.30 Call	Bond Future	11639.0800	11.6391	11910.8600	11.9109	2.335	0.0000	0.0000
2025/02/04	2037	08/05/2025		Bond Future	11.0436	85.8700	10.9956	86.1454	0.435	0.0000	0.0000
2025/02/04	2037	08/05/2025	12.25 Call	Bond Future	6803.2600	6.8033	7046.0400	7.0460	3.569	0.0000	0.0000
2025/02/04	2037	08/05/2025	12.25 Put	Bond Future	285.0300	0.2850	252.3800	0.2524	11.455	0.0000	0.0000
2025/02/04	2037	08/05/2025	13.35 Put	Bond Future	18.8300	0.0188	15.6100	0.0156	17.100	0.0000	0.0000
2025/02/04	2037	08/05/2025	13.35 Call	Bond Future	11866.7700	11.8668	12138.9800	12.1390	2.294	0.0000	0.0000
2025/02/04	2037	08/05/2025	10.50 Put	Bond Future	3847.0900	3.8471	3635.5100	3.6355	5.500	0.0000	0.0000
2025/02/04	2037	08/05/2025	10.50 Call	Bond Future	654.8600	0.6549	718.7100	0.7187	9.750	0.0000	0.0000
2025/02/04	2037	08/05/2025	11.00 Put	Bond Future	2045.0500	2.0451	1897.6100	1.8976	7.210	0.0000	0.0000
2025/02/04	2037	08/05/2025	11.00 Call	Bond Future	1795.0700	1.7951	1923.0600	1.9231	7.130	0.0000	0.0000
2025/02/04	2037	08/05/2025	11.46 Call	Bond Future	3378.6500	3.3787	3561.9800	3.5620	5.426	0.0000	0.0000
2025/02/04	2037	08/05/2025	11.46 Put	Bond Future	1043.7400	1.0437	951.6400	0.9516	8.824	0.0000	0.0000
2025/02/04	2037	07/08/2025	10.50 Put	Bond Future	4906.8900	4.9069	4702.9800	4.7030	4.156	0.0000	0.0000
2025/02/04	2037	07/08/2025	10.50 Call	Bond Future	1085.6800	1.0857	1162.8900	1.1629	7.112	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.00 Put	Bond Future	3142.4900	3.1425	2986.3700	2.9864	4.968	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	
2025/02/04	2037	07/08/2025	11.00 Call	Bond Future	2235.4600	2.2355	2360.4600	2.3605	5.592	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.83 Call	Bond Future	5017.6400	5.0176	5212.6400	5.2126	3.886	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.83 Put	Bond Future	1380.6800	1.3807	1294.5600	1.2946	6.238	0.0000	0.0000
2025/02/04	2037	07/08/2025	12.17 Call	Bond Future	6366.1700	6.3662	6582.3900	6.5824	3.396	0.0000	0.0000
2025/02/04	2037	07/08/2025	12.17 Put	Bond Future	967.4600	0.9675	902.5600	0.9026	6.708	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.42 Call	Bond Future	3531.1700	3.5312	3694.4200	3.6944	4.623	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.42 Put	Bond Future	2094.5400	2.0945	1976.6700	1.9767	5.627	0.0000	0.0000
2025/02/04	2037	07/08/2025	10.55 Put	Bond Future	4703.0000	4.7030	4503.7200	4.5037	4.237	0.0000	0.0000
2025/02/04	2037	07/08/2025	10.55 Call	Bond Future	1179.4700	1.1795	1261.3100	1.2613	6.939	0.0000	0.0000
2025/02/04	2037	07/08/2025	10.64 Put	Bond Future	4351.4900	4.3515	4160.7000	4.1607	4.384	0.0000	0.0000
2025/02/04	2037	07/08/2025	10.64 Call	Bond Future	1360.2300	1.3602	1450.5600	1.4506	6.641	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.82 Call	Bond Future	4979.2400	4.9792	5173.5500	5.1736	3.902	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.82 Put	Bond Future	1394.9500	1.3950	1308.1400	1.3081	6.223	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.07 Call	Bond Future	2432.4700	2.4325	2564.1300	2.5641	5.413	0.0000	0.0000
2025/02/04	2037	07/08/2025	11.07 Put	Bond Future	2942.4100	2.9424	2792.9500	2.7930	5.080	0.0000	0.0000
2025/02/04	2037	07/08/2025	10.34 Put	Bond Future	5601.9300	5.6019	5383.7900	5.3838	3.894	0.0000	0.0000
2025/02/04	2037	07/08/2025	10.34 Call	Bond Future	818.5600	0.8186	881.5400	0.8815	7.694	0.0000	0.0000
2025/02/04	2037	07/08/2025	13.01 Put	Bond Future	302.6300	0.3026	276.7900	0.2768	8.538	0.0000	0.0000
2025/02/04	2037	07/08/2025		Bond Future	11.1606	83.2927	11.1106	83.5738	0.448	0.0000	0.0000
2025/02/04	2037	07/08/2025	13.01 Call	Bond Future	9822.7500	9.8228	10078.0300	10.0780	2.599	0.0000	0.0000
2025/02/04	2037	06/11/2025		Bond Future	11.2793	84.9035	11.2273	85.1903	0.462	0.0000	0.0000
2025/02/04	2037	06/11/2025	11.63 Call	Bond Future	4345.3600	4.3454	4516.2600	4.5163	3.933	0.0000	0.0000
2025/02/04	2037	06/11/2025	11.63 Put	Bond Future	2448.6100	2.4486	2332.6400	2.3326	4.736	0.0000	0.0000
2025/02/04	2037	06/11/2025	10.50 Put	Bond Future	5783.6600	5.7837	5578.9600	5.5790	3.539	0.0000	0.0000
2025/02/04	2037	06/11/2025	10.50 Call	Bond Future	1340.6000	1.3406	1422.7700	1.4228	6.129	0.0000	0.0000
2025/02/04	2037	06/11/2025	11.00 Put	Bond Future	4008.6300	4.0086	3844.5600	3.8446	4.093	0.0000	0.0000
2025/02/04	2037	06/11/2025	11.00 Call	Bond Future	2453.0500	2.4531	2575.8500	2.5759	5.006	0.0000	0.0000
2025/02/04	2037	06/11/2025	12.16 Call	Bond Future	6238.1700	6.2382	6442.0500	6.4421	3.268	0.0000	0.0000
2025/02/04	2037	06/11/2025	12.16 Put	Bond Future	1588.5200	1.5885	1505.5300	1.5055	5.224	0.0000	0.0000
2025/02/04	2037	05/02/2026	12.27 Call	Bond Future	6724.4700	6.7245	6922.2400	6.9222	2.941	0.0000	0.0000
2025/02/04	2037	05/02/2026	12.27 Put	Bond Future	2296.3200	2.2963	2201.4700	2.2015	4.131	0.0000	0.0000
2025/02/04	2037	05/02/2026	10.90 Put	Bond Future	5451.1400	5.4511	5274.4400	5.2744	3.242	0.0000	0.0000
2025/02/04	2037	05/02/2026	10.90 Call	Bond Future	2618.7000	2.6187	2734.6200	2.7346	4.427	0.0000	0.0000
2025/02/04	2037	05/02/2026		Bond Future	11.4144	82.2494	11.3601	82.5420	0.475	0.0000	0.0000
2025/02/04	2037	05/02/2026	11.20 Call	Bond Future	3376.0500	3.3761	3511.9300	3.5119	4.025	0.0000	0.0000
2025/02/04	2037	05/02/2026	11.20 Put	Bond Future	4540.3400	4.5403	4383.6000	4.3836	3.452	0.0000	0.0000
2025/02/04	2038	06/02/2025		Bond Future	137.0498	137.0498	137.4804	137.4804	0.314	0.0000	0.0000
2025/02/04	2038	06/02/2025	135.23 Call	Bond Future	1819.7500	1.8198	2250.3500	2.2504	23.663	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
2025/02/04	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/04	2038	08/05/2025		Bond Future	139.7955	139.7955	140.2345	140.2345	0.314	0.0000
2025/02/04	2038	08/05/2025	139.68 Call	Bond Future	115.4800	0.1155	554.4700	0.5545	380.144	0.0000
2025/02/04	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/04	2038	07/08/2025		Bond Future	140.4504	140.4504	140.9001	140.9001	0.320	0.0000
2025/02/04	2038	07/08/2025	139.56 Call	Bond Future	890.3900	0.8904	1340.1100	1.3401	50.508	0.0000
2025/02/04	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/04	2038	06/11/2025		Bond Future	143.2017	143.2017	143.6607	143.6607	0.321	0.0000
2025/02/04	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/04	2038	06/11/2025	143.88 Put	Bond Future	678.3300	0.6783	219.2800	0.2193	67.674	0.0000
2025/02/04	2038	05/02/2026		Bond Future	143.7859	143.7859	144.2552	144.2552	0.326	0.0000
2025/02/04	2038	05/02/2026	143.20 Call	Bond Future	585.8800	0.5859	1055.2200	1.0552	80.109	0.0000
2025/02/04	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/04	2040	06/02/2025	11.00 Put	Bond Future	1651.1100	1.6511	1350.2700	1.3503	18.220	0.0000
2025/02/04	2040	06/02/2025	11.00 Call	Bond Future	50.9500	0.0510	41.6900	0.0417	18.175	0.0000
2025/02/04	2040	06/02/2025	11.70 Call	Bond Future	2752.2200	2.7522	3040.2900	3.0403	10.467	0.0000
2025/02/04	2040	06/02/2025	11.70 Put	Bond Future	3.7000	0.0037	0.1900	0.0002	94.865	0.0000
2025/02/04	2040	06/02/2025	12.20 Call	Bond Future	5652.7600	5.6528	5944.3400	5.9443	5.158	0.0000
2025/02/04	2040	06/02/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/04	2040	06/02/2025		Bond Future	11.2512	84.1446	11.2049	84.4362	0.412	0.0000
2025/02/04	2040	06/02/2025	12.95 Call	Bond Future	9719.2700	9.7193	10010.8500	10.0109	3.000	0.0000
2025/02/04	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/04	2040	08/05/2025		Bond Future	11.3611	85.8095	11.3131	86.1067	0.422	0.0000
2025/02/04	2040	08/05/2025	12.63 Call	Bond Future	7595.3500	7.5954	7859.6000	7.8596	3.479	0.0000
2025/02/04	2040	08/05/2025	12.63 Put	Bond Future	285.3400	0.2853	252.4800	0.2525	11.516	0.0000
2025/02/04	2040	08/05/2025	12.75 Put	Bond Future	221.6100	0.2216	194.8500	0.1949	12.075	0.0000
2025/02/04	2040	08/05/2025	12.75 Call	Bond Future	8171.9000	8.1719	8442.2500	8.4423	3.308	0.0000
2025/02/04	2040	08/05/2025	13.50 Put	Bond Future	37.2200	0.0372	31.3500	0.0314	15.771	0.0000
2025/02/04	2040	08/05/2025	13.50 Call	Bond Future	11807.0200	11.8070	12098.2600	12.0983	2.467	0.0000
2025/02/04	2040	08/05/2025	13.43 Put	Bond Future	44.6200	0.0446	37.7400	0.0377	15.419	0.0000
2025/02/04	2040	08/05/2025	13.43 Call	Bond Future	11470.7800	11.4708	11761.0100	11.7610	2.530	0.0000
2025/02/04	2040	07/08/2025		Bond Future	11.4799	82.9804	11.4300	83.2836	0.435	0.0000
2025/02/04	2040	07/08/2025	13.29 Call	Bond Future	10329.1700	10.3292	10601.8000	10.6018	2.639	0.0000
2025/02/04	2040	07/08/2025	13.29 Put	Bond Future	371.0300	0.3710	340.4800	0.3405	8.234	0.0000
2025/02/04	2040	06/11/2025		Bond Future	11.5998	84.5850	11.5479	84.8943	0.447	0.0000
2025/02/04	2040	06/11/2025	11.84 Call	Bond Future	4376.0700	4.3761	4551.9600	4.5520	4.019	0.0000
2025/02/04	2040	06/11/2025	11.84 Put	Bond Future	2964.6400	2.9646	2831.1900	2.8312	4.501	0.0000
2025/02/04	2040	05/02/2026		Bond Future	11.7347	81.6742	11.6808	81.9896	0.460	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	
2025/02/04	2040	05/02/2026	11.49 Call	Bond Future	3662.4400	3.6624	3807.7600	3.8078	3.968	0.0000	0.0000
2025/02/04	2040	05/02/2026	11.49 Put	Bond Future	5108.6700	5.1087	4938.5100	4.9385	3.331	0.0000	0.0000
2025/02/04	2044	06/02/2025	11.50 Call	Bond Future	802.3600	0.8024	972.6300	0.9726	21.221	0.0000	0.0000
2025/02/04	2044	06/02/2025	11.50 Put	Bond Future	267.3200	0.2673	107.8600	0.1079	59.651	0.0000	0.0000
2025/02/04	2044	06/02/2025	11.15 Put	Bond Future	1780.6000	1.7806	1443.6800	1.4437	18.922	0.0000	0.0000
2025/02/04	2044	06/02/2025	11.15 Call	Bond Future	46.0600	0.0461	38.8700	0.0389	15.610	0.0000	0.0000
2025/02/04	2044	06/02/2025	10.65 Put	Bond Future	5163.1100	5.1631	4833.3700	4.8334	6.386	0.0000	0.0000
2025/02/04	2044	06/02/2025	10.65 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/04	2044	06/02/2025	13.75 Call	Bond Future	12935.8300	12.9358	13265.5600	13.2656	2.549	0.0000	0.0000
2025/02/04	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2044	06/02/2025	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2044	06/02/2025	12.50 Call	Bond Future	6482.1600	6.4822	6811.8900	6.8119	5.087	0.0000	0.0000
2025/02/04	2044	06/02/2025	12.00 Put	Bond Future	0.4600	0.0005	0.0100	0.0000	97.826	0.0000	0.0000
2025/02/04	2044	06/02/2025	12.00 Call	Bond Future	3604.2200	3.6042	3933.5000	3.9335	9.136	0.0000	0.0000
2025/02/04	2044	06/02/2025		Bond Future	11.4160	79.7482	11.3648	80.0779	0.449	0.0000	0.0000
2025/02/04	2044	06/02/2025	13.02 Call	Bond Future	9289.0400	9.2890	9618.7700	9.6188	3.550	0.0000	0.0000
2025/02/04	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2044	08/05/2025		Bond Future	11.5230	81.3261	11.4699	81.6621	0.461	0.0000	0.0000
2025/02/04	2044	08/05/2025	12.72 Call	Bond Future	7357.9200	7.3579	7651.4500	7.6515	3.989	0.0000	0.0000
2025/02/04	2044	08/05/2025	12.72 Put	Bond Future	356.6300	0.3566	314.2200	0.3142	11.892	0.0000	0.0000
2025/02/04	2044	08/05/2025	Call	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2025/02/04	2044	08/05/2025	Put	Bond Future	18673.9500	18.6740	18338.0200	18.3380	1.799	0.0000	0.0000
2025/02/04	2044	08/05/2025	12.40 Call	Bond Future	5824.1600	5.8242	6095.5600	6.0956	4.660	0.0000	0.0000
2025/02/04	2044	08/05/2025	12.40 Put	Bond Future	592.0700	0.5921	527.5300	0.5275	10.901	0.0000	0.0000
2025/02/04	2044	08/05/2025	11.65 Call	Bond Future	2616.7900	2.6168	2801.0200	2.8010	7.040	0.0000	0.0000
2025/02/04	2044	08/05/2025	11.65 Put	Bond Future	1822.2800	1.8223	1670.5700	1.6706	8.325	0.0000	0.0000
2025/02/04	2044	08/05/2025	10.92 Put	Bond Future	4606.9700	4.6070	4343.2700	4.3433	5.724	0.0000	0.0000
2025/02/04	2044	08/05/2025	10.92 Call	Bond Future	652.1400	0.6521	724.3800	0.7244	11.077	0.0000	0.0000
2025/02/04	2044	07/08/2025		Bond Future	11.6381	78.5343	11.5830	78.8771	0.474	0.0000	0.0000
2025/02/04	2044	07/08/2025	13.34 Call	Bond Future	9973.0700	9.9731	10275.4400	10.2754	3.032	0.0000	0.0000
2025/02/04	2044	07/08/2025	13.34 Put	Bond Future	476.7200	0.4767	436.3000	0.4363	8.479	0.0000	0.0000
2025/02/04	2044	06/11/2025		Bond Future	11.7536	80.0529	11.6965	80.4026	0.486	0.0000	0.0000
2025/02/04	2044	06/11/2025	11.88 Call	Bond Future	4098.0100	4.0980	4288.3000	4.2883	4.643	0.0000	0.0000
2025/02/04	2044	06/11/2025	11.88 Put	Bond Future	3333.8600	3.3339	3174.4500	3.1745	4.782	0.0000	0.0000
2025/02/04	2044	05/02/2026		Bond Future	11.8830	77.1816	11.8236	77.5382	0.500	0.0000	0.0000
2025/02/04	2044	05/02/2026	11.56 Call	Bond Future	3554.9300	3.5549	3714.7300	3.7147	4.495	0.0000	0.0000
2025/02/04	2044	05/02/2026	11.56 Put	Bond Future	5526.0400	5.5260	5329.2000	5.3292	3.562	0.0000	0.0000
2025/02/04	2046	06/02/2025		Bond Future	119.2093	119.2093	119.7289	119.7289	0.436	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	
2025/02/04	2046	06/02/2025	114.01 Call	Bond Future	5199.2900	5.1993	5718.9000	5.7189	9.994	0.0000	0.0000
2025/02/04	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2046	08/05/2025		Bond Future	119.3886	119.3886	119.9183	119.9183	0.444	0.0000	0.0000
2025/02/04	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2046	08/05/2025	121.97 Put	Bond Future	2581.3900	2.5814	2051.7200	2.0517	20.519	0.0000	0.0000
2025/02/04	2046	07/08/2025		Bond Future	121.7580	121.7580	122.2984	122.2984	0.444	0.0000	0.0000
2025/02/04	2046	07/08/2025	118.69 Call	Bond Future	3067.9500	3.0680	3608.3900	3.6084	17.616	0.0000	0.0000
2025/02/04	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2046	06/11/2025		Bond Future	121.8940	121.8940	122.4464	122.4464	0.453	0.0000	0.0000
2025/02/04	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2046	06/11/2025	125.41 Put	Bond Future	3516.0500	3.5161	2963.6200	2.9636	15.712	0.0000	0.0000
2025/02/04	2046	05/02/2026		Bond Future	124.2272	124.2272	124.7905	124.7905	0.453	0.0000	0.0000
2025/02/04	2046	05/02/2026	121.65 Call	Bond Future	2577.1700	2.5772	3140.5400	3.1405	21.860	0.0000	0.0000
2025/02/04	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2050	06/02/2025		Bond Future	118.8119	118.8119	118.7036	118.7036	0.091	0.0000	0.0000
2025/02/04	2050	06/02/2025	115.60 Call	Bond Future	3211.8900	3.2119	3103.6100	3.1036	3.371	0.0000	0.0000
2025/02/04	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2050	08/05/2025		Bond Future	121.1922	121.1922	121.0816	121.0816	0.091	0.0000	0.0000
2025/02/04	2050	08/05/2025	121.16 Call	Bond Future	32.2400	0.0322	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/04	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	78.4400	0.0784	100.000	0.0000	0.0000
2025/02/04	2050	07/08/2025		Bond Future	121.2361	121.2361	121.1256	121.1256	0.091	0.0000	0.0000
2025/02/04	2050	07/08/2025	119.89 Call	Bond Future	1346.1100	1.3461	1235.5900	1.2356	8.210	0.0000	0.0000
2025/02/04	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2050	06/11/2025		Bond Future	123.6109	123.6109	123.4986	123.4986	0.091	0.0000	0.0000
2025/02/04	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	2050	06/11/2025	124.42 Put	Bond Future	809.1100	0.8091	921.4000	0.9214	13.878	0.0000	0.0000
2025/02/04	2050	05/02/2026		Bond Future	123.5723	123.5723	123.4596	123.4596	0.091	0.0000	0.0000
2025/02/04	2050	05/02/2026	122.82 Call	Bond Future	752.3400	0.7523	639.5600	0.6396	14.991	0.0000	0.0000
2025/02/04	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	AL37	06/02/2025		Index Future	1071.0260	1071.0260	1073.5570	1073.5570	0.236	0.0000	0.0000
2025/02/04	AL37	08/05/2025		Index Future	1092.2100	1092.2100	1094.7880	1094.7880	0.236	0.0000	0.0000
2025/02/04	AL37	07/08/2025		Index Future	1113.6340	1113.6340	1116.2650	1116.2650	0.236	0.0000	0.0000
2025/02/04	AL37	06/11/2025		Index Future	1135.2100	1135.2100	1137.8960	1137.8960	0.237	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	
2025/02/04	AL37	05/02/2026		Index Future	1156.7190	1156.7190	1159.4600	1159.4600	0.237	0.0000	0.0000
2025/02/04	AL7T	06/02/2025		Index Future	1281.8330	1281.8330	1285.6900	1285.6900	0.301	0.0000	0.0000
2025/02/04	AL7T	08/05/2025		Index Future	1307.1870	1307.1870	1311.1150	1311.1150	0.300	0.0000	0.0000
2025/02/04	AL7T	07/08/2025		Index Future	1332.8270	1332.8270	1336.8360	1336.8360	0.301	0.0000	0.0000
2025/02/04	AL7T	06/11/2025		Index Future	1358.6500	1358.6500	1362.7410	1362.7410	0.301	0.0000	0.0000
2025/02/04	AL7T	05/02/2026		Index Future	1384.3930	1384.3930	1388.5670	1388.5670	0.302	0.0000	0.0000
2025/02/04	ALBI	06/02/2025		Index Future	1101.8300	1101.8300	1104.9210	1104.9210	0.281	0.0000	0.0000
2025/02/04	ALBI	08/05/2025		Index Future	1123.6240	1123.6240	1126.7720	1126.7720	0.280	0.0000	0.0000
2025/02/04	ALBI	07/08/2025		Index Future	1145.6630	1145.6630	1148.8770	1148.8770	0.281	0.0000	0.0000
2025/02/04	ALBI	06/11/2025		Index Future	1167.8600	1167.8600	1171.1390	1171.1390	0.281	0.0000	0.0000
2025/02/04	ALBI	05/02/2026		Index Future	1189.9880	1189.9880	1193.3340	1193.3340	0.281	0.0000	0.0000
2025/02/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	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	
2025/02/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/04	ES33	06/02/2025		Bond Future	11.1828	83.0743	11.1311	83.3174	0.462	0.0000	0.0000
2025/02/04	ES33	06/02/2025	13.34 Call	Bond Future	9342.7200	9.3427	9585.7600	9.5858	2.601	0.0000	0.0000
2025/02/04	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	ES33	08/05/2025		Bond Future	11.3125	80.9401	11.2586	81.1877	0.476	0.0000	0.0000
2025/02/04	ES33	08/05/2025	12.73 Call	Bond Future	6168.0900	6.1681	6415.6700	6.4157	4.014	0.0000	0.0000
2025/02/04	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	ES33	07/08/2025		Bond Future	11.4519	82.5461	11.3955	82.7989	0.493	0.0000	0.0000
2025/02/04	ES33	07/08/2025	13.56 Call	Bond Future	8741.5400	8.7415	8994.3200	8.9943	2.892	0.0000	0.0000
2025/02/04	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	ES33	06/11/2025		Bond Future	11.6102	80.3659	11.5511	80.6239	0.510	0.0000	0.0000
2025/02/04	ES33	06/11/2025	12.01 Call	Bond Future	1715.6500	1.7157	1973.6900	1.9737	15.040	0.0000	0.0000
2025/02/04	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	ES33	05/02/2026		Bond Future	11.7927	81.9021	11.7306	82.1654	0.527	0.0000	0.0000
2025/02/04	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	ES33	05/02/2026	11.49 Put	Bond Future	1293.4000	1.2934	1030.1100	1.0301	20.356	0.0000	0.0000
2025/02/04	ES42	06/02/2025		Bond Future	11.7317	78.8460	11.6753	79.1823	0.481	0.0000	0.0000
2025/02/04	ES42	06/02/2025	13.71 Call	Bond Future	10452.5300	10.4525	10788.8400	10.7888	3.217	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
2025/02/04	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/04	ES42	08/05/2025		Bond Future	11.8491	76.1589	11.7906	76.5017	0.494	0.0000
2025/02/04	ES42	08/05/2025	13.25 Call	Bond Future	7527.9900	7.5280	7870.7600	7.8708	4.553	0.0000
2025/02/04	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	ES42	07/08/2025		Bond Future	11.9703	77.6695	11.9096	78.0193	0.507	0.0000
2025/02/04	ES42	07/08/2025	13.79 Call	Bond Future	9397.3300	9.3973	9747.1300	9.7471	3.722	0.0000
2025/02/04	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	ES42	06/11/2025		Bond Future	12.1028	74.9245	12.0397	75.2814	0.522	0.0000
2025/02/04	ES42	06/11/2025	12.39 Call	Bond Future	1590.5600	1.5906	1947.5200	1.9475	22.442	0.0000
2025/02/04	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	ES42	05/02/2026		Bond Future	12.2470	76.3545	12.1814	76.7186	0.536	0.0000
2025/02/04	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	ES42	05/02/2026	11.85 Put	Bond Future	2245.2300	2.2452	1881.1600	1.8812	16.215	0.0000
2025/02/04	GOVI	06/02/2025		GOVI	1085.1160	1085.1160	1088.1280	1088.1280	0.278	0.0000
2025/02/04	GOVI	06/02/2025	972.00 Call	GOVI	1131160.0000	113.1160	1161280.0000	116.1280	2.663	0.0000
2025/02/04	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	GOVI	08/05/2025		GOVI	1106.5800	1106.5800	1109.6470	1109.6470	0.277	0.0000
2025/02/04	GOVI	08/05/2025	1,022.00 Call	GOVI	845800.0000	84.5800	876470.0000	87.6470	3.626	0.0000
2025/02/04	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	GOVI	07/08/2025		GOVI	1128.2850	1128.2850	1131.4160	1131.4160	0.278	0.0000
2025/02/04	GOVI	07/08/2025	1,011.00 Call	GOVI	1172850.0000	117.2850	1204160.0000	120.4160	2.670	0.0000
2025/02/04	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	GOVI	06/11/2025		GOVI	1150.1450	1150.1450	1153.3400	1153.3400	0.278	0.0000
2025/02/04	GOVI	06/11/2025	1,112.00 Call	GOVI	381450.0000	38.1450	413400.0000	41.3400	8.376	0.0000
2025/02/04	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	GOVI	05/02/2026		GOVI	1171.9370	1171.9370	1175.1970	1175.1970	0.278	0.0000
2025/02/04	GOVI	05/02/2026	1,150.00 Call	GOVI	219370.0000	21.9370	251970.0000	25.1970	14.861	0.0000
2025/02/04	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/04	IGOV	06/02/2025		Index Future	370.5680	370.5680	370.9730	370.9730	0.109	0.0000
2025/02/04	IGOV	08/05/2025		Index Future	377.9900	377.9900	378.4020	378.4020	0.109	0.0000
2025/02/04	IGOV	07/08/2025		Index Future	385.4950	385.4950	385.9160	385.9160	0.109	0.0000
2025/02/04	IGOV	06/11/2025		Index Future	393.0520	393.0520	393.4830	393.4830	0.110	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	
2025/02/04	IGOV	05/02/2026		Index Future	400.5870	400.5870	401.0270	401.0270	0.110	0.0000	0.0000
2025/02/04	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/04	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/04	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/04	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/04	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/04	R033	06/02/2025		Bond Future	10.0557	103.3531	10.0044	103.6333	0.510	0.0000	0.0000
2025/02/04	R033	06/02/2025	10.33 Call	Bond Future	1493.3700	1.4934	1763.5500	1.7636	18.092	0.0000	0.0000
2025/02/04	R033	06/02/2025	10.33 Put	Bond Future	10.8100	0.0108	0.8100	0.0008	92.507	0.0000	0.0000
2025/02/04	R033	08/05/2025		Bond Future	10.1503	100.3503	10.0967	100.6356	0.528	0.0000	0.0000
2025/02/04	R033	08/05/2025	10.33 Call	Bond Future	2179.6400	2.1796	2345.5500	2.3456	7.612	0.0000	0.0000
2025/02/04	R033	08/05/2025	10.33 Put	Bond Future	1231.2600	1.2313	1111.8200	1.1118	9.701	0.0000	0.0000
2025/02/04	R033	07/08/2025		Bond Future	10.2534	102.3173	10.1971	102.6085	0.549	0.0000	0.0000
2025/02/04	R033	07/08/2025	10.33 Call	Bond Future	2509.3700	2.5094	2662.8900	2.6629	6.118	0.0000	0.0000
2025/02/04	R033	07/08/2025	10.33 Put	Bond Future	2114.7200	2.1147	1976.9900	1.9770	6.513	0.0000	0.0000
2025/02/04	R033	06/11/2025		Bond Future	10.3705	99.2520	10.3113	99.5493	0.571	0.0000	0.0000
2025/02/04	R033	06/11/2025	10.33 Call	Bond Future	2609.4600	2.6095	2756.2700	2.7563	5.626	0.0000	0.0000
2025/02/04	R033	06/11/2025	10.33 Put	Bond Future	2812.8800	2.8129	2662.4400	2.6624	5.348	0.0000	0.0000
2025/02/04	R033	05/02/2026		Bond Future	10.5072	101.1264	10.4448	101.4297	0.593	0.0000	0.0000
2025/02/04	R033	05/02/2026	10.49 Call	Bond Future	3240.9800	3.2410	3394.0500	3.3941	4.723	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	
2025/02/04	R033	05/02/2026	10.49 Put	Bond Future	3324.3400	3.3243	3174.1600	3.1742	4.518	0.0000	0.0000
2025/02/04	R035	06/02/2025	10.10 Put	Bond Future	2333.9900	2.3340	2037.1500	2.0372	12.718	0.0000	0.0000
2025/02/04	R035	06/02/2025	10.10 Call	Bond Future	8.5400	0.0085	4.7300	0.0047	44.614	0.0000	0.0000
2025/02/04	R035	06/02/2025	11.10 Call	Bond Future	3328.3700	3.3284	3621.0100	3.6210	8.792	0.0000	0.0000
2025/02/04	R035	06/02/2025	11.10 Put	Bond Future	0.4000	0.0004	0.0100	0.0000	97.500	0.0000	0.0000
2025/02/04	R035	06/02/2025	11.30 Call	Bond Future	4401.9200	4.4019	4694.9400	4.6949	6.657	0.0000	0.0000
2025/02/04	R035	06/02/2025	11.30 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/04	R035	06/02/2025	10.65 Call	Bond Future	989.1700	0.9892	1183.6100	1.1836	19.657	0.0000	0.0000
2025/02/04	R035	06/02/2025	10.65 Put	Bond Future	145.5000	0.1455	46.9100	0.0469	67.759	0.0000	0.0000
2025/02/04	R035	06/02/2025	10.34 Put	Bond Future	1055.3800	1.0554	766.6500	0.7667	27.358	0.0000	0.0000
2025/02/04	R035	06/02/2025	10.34 Call	Bond Future	131.2200	0.1312	135.5200	0.1355	3.277	0.0000	0.0000
2025/02/04	R035	06/02/2025	10.26 Put	Bond Future	1448.1000	1.4481	1148.7000	1.1487	20.675	0.0000	0.0000
2025/02/04	R035	06/02/2025	10.26 Call	Bond Future	60.0500	0.0601	53.6800	0.0537	10.608	0.0000	0.0000
2025/02/04	R035	06/02/2025		Bond Future	10.5010	94.0642	10.4497	94.3572	0.489	0.0000	0.0000
2025/02/04	R035	06/02/2025	12.41 Call	Bond Future	10043.0400	10.0430	10336.0700	10.3361	2.918	0.0000	0.0000
2025/02/04	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R035	08/05/2025		Bond Future	10.5967	91.4165	10.5434	91.7150	0.503	0.0000	0.0000
2025/02/04	R035	08/05/2025	11.78 Call	Bond Future	6525.7900	6.5258	6792.7100	6.7927	4.090	0.0000	0.0000
2025/02/04	R035	08/05/2025	11.78 Put	Bond Future	236.4000	0.2364	204.8300	0.2048	13.354	0.0000	0.0000
2025/02/04	R035	08/05/2025	13.35 Call	Bond Future	13744.2700	13.7443	14041.6200	14.0416	2.163	0.0000	0.0000
2025/02/04	R035	08/05/2025	13.35 Put	Bond Future	5.5400	0.0055	4.4000	0.0044	20.578	0.0000	0.0000
2025/02/04	R035	08/05/2025	12.70 Call	Bond Future	10806.7700	10.8068	11099.1600	11.0992	2.706	0.0000	0.0000
2025/02/04	R035	08/05/2025	12.70 Put	Bond Future	36.2400	0.0362	30.1400	0.0301	16.832	0.0000	0.0000
2025/02/04	R035	08/05/2025	11.46 Put	Bond Future	422.9300	0.4229	371.4800	0.3715	12.165	0.0000	0.0000
2025/02/04	R035	08/05/2025	11.46 Call	Bond Future	5072.0800	5.0721	5319.1200	5.3191	4.871	0.0000	0.0000
2025/02/04	R035	08/05/2025	10.08 Put	Bond Future	3535.7200	3.5357	3307.0700	3.3071	6.467	0.0000	0.0000
2025/02/04	R035	08/05/2025	10.08 Call	Bond Future	587.5400	0.5875	657.3800	0.6574	11.887	0.0000	0.0000
2025/02/04	R035	08/05/2025	10.58 Put	Bond Future	1795.3900	1.7954	1641.1700	1.6412	8.590	0.0000	0.0000
2025/02/04	R035	08/05/2025	10.58 Call	Bond Future	1701.8700	1.7019	1846.1400	1.8461	8.477	0.0000	0.0000
2025/02/04	R035	08/05/2025	11.01 Call	Bond Future	3181.3300	3.1813	3384.7900	3.3848	6.395	0.0000	0.0000
2025/02/04	R035	08/05/2025	11.01 Put	Bond Future	913.8500	0.9139	818.8200	0.8188	10.399	0.0000	0.0000
2025/02/04	R035	08/05/2025	11.70 Call	Bond Future	6157.3200	6.1573	6420.0300	6.4200	4.267	0.0000	0.0000
2025/02/04	R035	08/05/2025	11.70 Put	Bond Future	273.9200	0.2739	238.1400	0.2381	13.062	0.0000	0.0000
2025/02/04	R035	08/05/2025	10.95 Call	Bond Future	2951.3800	2.9514	3147.5000	3.1475	6.645	0.0000	0.0000
2025/02/04	R035	08/05/2025	10.95 Put	Bond Future	1008.2700	1.0083	905.9000	0.9059	10.153	0.0000	0.0000
2025/02/04	R035	08/05/2025	10.44 Put	Bond Future	2199.0900	2.1991	2023.4400	2.0234	7.987	0.0000	0.0000
2025/02/04	R035	08/05/2025	10.44 Call	Bond Future	1318.3300	1.3183	1441.1700	1.4412	9.318	0.0000	0.0000
2025/02/04	R035	07/08/2025	10.08 Put	Bond Future	4484.6100	4.4846	4264.8700	4.2649	4.900	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	
2025/02/04	R035	07/08/2025	10.08 Call	Bond Future	1005.8100	1.0058	1090.6900	1.0907	8.439	0.0000	0.0000
2025/02/04	R035	07/08/2025	10.58 Put	Bond Future	2791.7700	2.7918	2626.7000	2.6267	5.913	0.0000	0.0000
2025/02/04	R035	07/08/2025	10.58 Call	Bond Future	2127.6100	2.1276	2267.1600	2.2672	6.559	0.0000	0.0000
2025/02/04	R035	07/08/2025	11.34 Call	Bond Future	4658.8300	4.6588	4871.4900	4.8715	4.565	0.0000	0.0000
2025/02/04	R035	07/08/2025	11.34 Put	Bond Future	1260.3200	1.2603	1168.3600	1.1684	7.297	0.0000	0.0000
2025/02/04	R035	07/08/2025	11.30 Call	Bond Future	4507.1600	4.5072	4716.6200	4.7166	4.647	0.0000	0.0000
2025/02/04	R035	07/08/2025	11.30 Put	Bond Future	1316.2300	1.3162	1221.0700	1.2211	7.230	0.0000	0.0000
2025/02/04	R035	07/08/2025		Bond Future	10.7011	93.2088	10.6454	93.5134	0.520	0.0000	0.0000
2025/02/04	R035	07/08/2025	12.65 Call	Bond Future	10111.5800	10.1116	10390.5000	10.3905	2.758	0.0000	0.0000
2025/02/04	R035	07/08/2025	12.65 Put	Bond Future	274.5200	0.2745	248.8200	0.2488	9.362	0.0000	0.0000
2025/02/04	R035	06/11/2025		Bond Future	10.8202	90.5061	10.7621	90.8170	0.537	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.20 Call	Bond Future	4241.5300	4.2415	4430.1200	4.4301	4.446	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.20 Put	Bond Future	2246.4100	2.2464	2124.1200	2.1241	5.444	0.0000	0.0000
2025/02/04	R035	06/11/2025	9.91 Put	Bond Future	6080.2300	6.0802	5846.8600	5.8469	3.838	0.0000	0.0000
2025/02/04	R035	06/11/2025	9.91 Call	Bond Future	1043.0200	1.0430	1120.5300	1.1205	7.431	0.0000	0.0000
2025/02/04	R035	06/11/2025	10.41 Put	Bond Future	4214.8200	4.2148	4025.0600	4.0251	4.502	0.0000	0.0000
2025/02/04	R035	06/11/2025	10.41 Call	Bond Future	1990.4600	1.9905	2111.5800	2.1116	6.085	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.43 Call	Bond Future	5031.4500	5.0315	5236.7200	5.2367	4.080	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.43 Put	Bond Future	1857.2900	1.8573	1751.6800	1.7517	5.686	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.95 Call	Bond Future	6959.8400	6.9598	7196.5200	7.1965	3.401	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.95 Put	Bond Future	1198.4700	1.1985	1124.2700	1.1243	6.191	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.45 Call	Bond Future	5102.0400	5.1020	5308.6800	5.3087	4.050	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.45 Put	Bond Future	1826.3800	1.8264	1722.1400	1.7221	5.707	0.0000	0.0000
2025/02/04	R035	06/11/2025	10.95 Put	Bond Future	2754.0600	2.7541	2611.8200	2.6118	5.165	0.0000	0.0000
2025/02/04	R035	06/11/2025	10.95 Call	Bond Future	3442.7600	3.4428	3611.4000	3.6114	4.898	0.0000	0.0000
2025/02/04	R035	06/11/2025	10.08 Put	Bond Future	5386.7600	5.3868	5167.6100	5.1676	4.068	0.0000	0.0000
2025/02/04	R035	06/11/2025	10.08 Call	Bond Future	1318.7200	1.3187	1410.4500	1.4105	6.956	0.0000	0.0000
2025/02/04	R035	06/11/2025	10.58 Put	Bond Future	3696.3800	3.6964	3521.9700	3.5220	4.718	0.0000	0.0000
2025/02/04	R035	06/11/2025	10.58 Call	Bond Future	2402.7900	2.4028	2539.2600	2.5393	5.680	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.67 Call	Bond Future	5900.1700	5.9002	6121.0200	6.1210	3.743	0.0000	0.0000
2025/02/04	R035	06/11/2025	11.67 Put	Bond Future	1518.5900	1.5186	1428.5600	1.4286	5.929	0.0000	0.0000
2025/02/04	R035	05/02/2026		Bond Future	10.9578	92.2165	10.8969	92.5336	0.555	0.0000	0.0000
2025/02/04	R035	05/02/2026	10.79 Call	Bond Future	3202.1400	3.2021	3351.9500	3.3520	4.678	0.0000	0.0000
2025/02/04	R035	05/02/2026	10.79 Put	Bond Future	4080.1900	4.0802	3912.9100	3.9129	4.100	0.0000	0.0000
2025/02/04	R038	06/02/2025		Bond Future	11.0164	103.0053	10.9701	103.3218	0.421	0.0000	0.0000
2025/02/04	R038	06/02/2025	11.24 Call	Bond Future	1591.9500	1.5920	1843.5500	1.8436	15.805	0.0000	0.0000
2025/02/04	R038	06/02/2025	11.24 Put	Bond Future	86.2500	0.0863	21.3600	0.0214	75.235	0.0000	0.0000
2025/02/04	R038	08/05/2025		Bond Future	11.1261	99.5539	11.0779	99.8763	0.433	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	
2025/02/04	R038	08/05/2025	11.24 Call	Bond Future	2556.6000	2.5566	2731.6400	2.7316	6.847	0.0000	0.0000
2025/02/04	R038	08/05/2025	11.24 Put	Bond Future	1800.2600	1.8003	1652.9100	1.6529	8.185	0.0000	0.0000
2025/02/04	R038	07/08/2025		Bond Future	11.2424	101.5052	11.1922	101.8343	0.446	0.0000	0.0000
2025/02/04	R038	07/08/2025	11.24 Call	Bond Future	3021.2300	3.0212	3185.0400	3.1850	5.422	0.0000	0.0000
2025/02/04	R038	07/08/2025	11.24 Put	Bond Future	3036.6700	3.0367	2871.4100	2.8714	5.442	0.0000	0.0000
2025/02/04	R038	06/11/2025		Bond Future	11.3698	97.9826	11.3175	98.3183	0.460	0.0000	0.0000
2025/02/04	R038	06/11/2025	11.24 Call	Bond Future	3220.9200	3.2209	3378.5700	3.3786	4.895	0.0000	0.0000
2025/02/04	R038	06/11/2025	11.24 Put	Bond Future	4057.7500	4.0578	3879.6600	3.8797	4.389	0.0000	0.0000
2025/02/04	R038	06/11/2025	12.33 Call	Bond Future	7531.6100	7.5316	7776.8100	7.7768	3.256	0.0000	0.0000
2025/02/04	R038	06/11/2025	12.33 Put	Bond Future	1656.0100	1.6560	1565.4700	1.5655	5.467	0.0000	0.0000
2025/02/04	R038	06/11/2025	10.98 Put	Bond Future	4982.0700	4.9821	4778.6200	4.7786	4.084	0.0000	0.0000
2025/02/04	R038	06/11/2025	10.98 Call	Bond Future	2437.3300	2.4373	2569.6200	2.5696	5.428	0.0000	0.0000
2025/02/04	R038	05/02/2026		Bond Future	11.5121	99.8324	11.4575	100.1750	0.474	0.0000	0.0000
2025/02/04	R038	05/02/2026	11.44 Call	Bond Future	4331.7600	4.3318	4501.2400	4.5012	3.912	0.0000	0.0000
2025/02/04	R038	05/02/2026	11.44 Put	Bond Future	4784.5900	4.7846	4611.5500	4.6116	3.617	0.0000	0.0000
2025/02/04	R053	06/02/2025		Bond Future	11.3258	106.7713	11.2745	107.2150	0.452	0.0000	0.0000
2025/02/04	R053	06/02/2025	12.94 Call	Bond Future	12391.0200	12.3910	12834.6900	12.8347	3.581	0.0000	0.0000
2025/02/04	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R053	08/05/2025		Bond Future	11.4240	103.0172	11.3709	103.4692	0.464	0.0000	0.0000
2025/02/04	R053	08/05/2025	12.64 Call	Bond Future	9855.8400	9.8558	10256.6500	10.2567	4.067	0.0000	0.0000
2025/02/04	R053	08/05/2025	12.64 Put	Bond Future	405.9000	0.4059	354.6900	0.3547	12.616	0.0000	0.0000
2025/02/04	R053	07/08/2025		Bond Future	11.5269	105.0363	11.4719	105.4975	0.477	0.0000	0.0000
2025/02/04	R053	07/08/2025	13.17 Call	Bond Future	12959.8600	12.9599	13359.6300	13.3596	3.085	0.0000	0.0000
2025/02/04	R053	07/08/2025	13.17 Put	Bond Future	757.6000	0.7576	696.1800	0.6962	8.107	0.0000	0.0000
2025/02/04	R053	06/11/2025		Bond Future	11.6383	101.2036	11.5811	101.6741	0.491	0.0000	0.0000
2025/02/04	R053	06/11/2025	11.76 Call	Bond Future	5278.8000	5.2788	5535.6400	5.5356	4.865	0.0000	0.0000
2025/02/04	R053	06/11/2025	11.76 Put	Bond Future	4289.4700	4.2895	4075.8500	4.0759	4.980	0.0000	0.0000
2025/02/04	R053	05/02/2026		Bond Future	11.7606	103.1140	11.7012	103.5938	0.505	0.0000	0.0000
2025/02/04	R053	05/02/2026	11.49 Call	Bond Future	4616.2000	4.6162	4834.8200	4.8348	4.736	0.0000	0.0000
2025/02/04	R053	05/02/2026	11.49 Put	Bond Future	6835.9700	6.8360	6574.7700	6.5748	3.821	0.0000	0.0000
2025/02/04	R186	06/02/2025		Bond Future	8.2488	105.2826	8.2430	105.2927	0.070	0.0000	0.0000
2025/02/04	R186	06/02/2025	9.03 Call	Bond Future	1343.5400	1.3435	1353.6000	1.3536	0.749	0.0000	0.0000
2025/02/04	R186	06/02/2025	9.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R186	08/05/2025		Bond Future	8.2925	107.3658	8.2859	107.3757	0.079	0.0000	0.0000
2025/02/04	R186	08/05/2025	8.47 Call	Bond Future	485.5300	0.4855	490.0600	0.4901	0.933	0.0000	0.0000
2025/02/04	R186	08/05/2025	8.47 Put	Bond Future	217.7900	0.2178	212.4300	0.2124	2.461	0.0000	0.0000
2025/02/04	R186	07/08/2025	10.25 Call	Bond Future	2440.1100	2.4401	2449.1600	2.4492	0.371	0.0000	0.0000
2025/02/04	R186	07/08/2025	10.25 Put	Bond Future	53.4500	0.0535	52.1000	0.0521	2.526	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	
2025/02/04	R186	07/08/2025	9.22 Put	Bond Future	169.3000	0.1693	166.0100	0.1660	1.943	0.0000	0.0000
2025/02/04	R186	07/08/2025	9.22 Call	Bond Future	1263.5400	1.2635	1270.6500	1.2707	0.563	0.0000	0.0000
2025/02/04	R186	07/08/2025		Bond Future	8.3622	104.1615	8.3541	104.1719	0.097	0.0000	0.0000
2025/02/04	R186	07/08/2025	9.68 Call	Bond Future	1774.2600	1.7743	1782.4500	1.7825	0.462	0.0000	0.0000
2025/02/04	R186	07/08/2025	9.68 Put	Bond Future	99.9500	0.1000	97.7400	0.0977	2.211	0.0000	0.0000
2025/02/04	R186	06/11/2025		Bond Future	8.4835	106.1766	8.4732	106.1875	0.122	0.0000	0.0000
2025/02/04	R186	06/11/2025	8.13 Call	Bond Future	265.2600	0.2653	268.5400	0.2685	1.237	0.0000	0.0000
2025/02/04	R186	06/11/2025	8.13 Put	Bond Future	639.6000	0.6396	631.9400	0.6319	1.198	0.0000	0.0000
2025/02/04	R186	05/02/2026		Bond Future	8.7408	102.8760	8.7268	102.8876	0.161	0.0000	0.0000
2025/02/04	R186	05/02/2026	8.43 Call	Bond Future	314.9000	0.3149	319.0700	0.3191	1.324	0.0000	0.0000
2025/02/04	R186	05/02/2026	8.43 Put	Bond Future	571.2700	0.5713	563.8800	0.5639	1.294	0.0000	0.0000
2025/02/04	R202	06/02/2025		Bond Future	267.7798	267.7798	267.7585	267.7585	0.008	0.0000	0.0000
2025/02/04	R202	06/02/2025	266.79 Call	Bond Future	989.7900	0.9898	968.4800	0.9685	2.153	0.0000	0.0000
2025/02/04	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R202	08/05/2025		Bond Future	273.1447	273.1447	273.1222	273.1222	0.008	0.0000	0.0000
2025/02/04	R202	08/05/2025	272.31 Call	Bond Future	834.7200	0.8347	812.1800	0.8122	2.700	0.0000	0.0000
2025/02/04	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R202	07/08/2025		Bond Future	273.3441	273.3441	273.3254	273.3254	0.007	0.0000	0.0000
2025/02/04	R202	07/08/2025	271.60 Call	Bond Future	1744.1400	1.7441	1725.4400	1.7254	1.072	0.0000	0.0000
2025/02/04	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R202	06/11/2025		Bond Future	278.6991	278.6991	278.6809	278.6809	0.007	0.0000	0.0000
2025/02/04	R202	06/11/2025	275.64 Call	Bond Future	3059.0600	3.0591	3040.9300	3.0409	0.593	0.0000	0.0000
2025/02/04	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R202	05/02/2026		Bond Future	278.7155	278.7155	278.7002	278.7002	0.005	0.0000	0.0000
2025/02/04	R202	05/02/2026	277.82 Call	Bond Future	895.4800	0.8955	880.1800	0.8802	1.709	0.0000	0.0000
2025/02/04	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R209	06/02/2025		Bond Future	10.7406	73.5215	10.6894	73.7836	0.477	0.0000	0.0000
2025/02/04	R209	06/02/2025	12.44 Call	Bond Future	8013.5500	8.0136	8275.6700	8.2757	3.271	0.0000	0.0000
2025/02/04	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R209	08/05/2025		Bond Future	10.8356	71.8220	10.7825	72.0891	0.490	0.0000	0.0000
2025/02/04	R209	08/05/2025	11.89 Call	Bond Future	5318.1700	5.3182	5550.2900	5.5503	4.365	0.0000	0.0000
2025/02/04	R209	08/05/2025	11.89 Put	Bond Future	275.9400	0.2759	240.9900	0.2410	12.666	0.0000	0.0000
2025/02/04	R209	07/08/2025		Bond Future	10.9367	73.2299	10.8816	73.5024	0.504	0.0000	0.0000
2025/02/04	R209	07/08/2025	12.68 Call	Bond Future	8293.3700	8.2934	8536.1700	8.5362	2.928	0.0000	0.0000
2025/02/04	R209	07/08/2025	12.68 Put	Bond Future	341.7500	0.3418	312.0300	0.3120	8.696	0.0000	0.0000
2025/02/04	R209	06/11/2025		Bond Future	11.0480	71.4939	10.9908	71.7719	0.518	0.0000	0.0000
2025/02/04	R209	06/11/2025	11.27 Call	Bond Future	3407.0300	3.4070	3565.0500	3.5651	4.638	0.0000	0.0000
2025/02/04	R209	06/11/2025	11.27 Put	Bond Future	2342.3800	2.3424	2222.3800	2.2224	5.123	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	
2025/02/04	R209	05/02/2026		Bond Future	11.1731	72.8446	11.1136	73.1282	0.533	0.0000	0.0000
2025/02/04	R209	05/02/2026	10.93 Call	Bond Future	2821.8500	2.8219	2951.8900	2.9519	4.608	0.0000	0.0000
2025/02/04	R209	05/02/2026	10.93 Put	Bond Future	3989.1300	3.9891	3835.5800	3.8356	3.849	0.0000	0.0000
2025/02/04	R210	06/02/2025		Bond Future	243.0086	243.0086	242.8445	242.8445	0.068	0.0000	0.0000
2025/02/04	R210	06/02/2025	239.61 Call	Bond Future	3398.6000	3.3986	3234.5000	3.2345	4.828	0.0000	0.0000
2025/02/04	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R210	08/05/2025		Bond Future	244.5286	244.5286	244.3603	244.3603	0.069	0.0000	0.0000
2025/02/04	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R210	08/05/2025	248.03 Put	Bond Future	3501.4400	3.5014	3669.7000	3.6697	4.805	0.0000	0.0000
2025/02/04	R210	07/08/2025		Bond Future	249.3814	249.3814	249.2106	249.2106	0.068	0.0000	0.0000
2025/02/04	R210	07/08/2025	248.44 Call	Bond Future	941.4100	0.9414	770.6300	0.7706	18.141	0.0000	0.0000
2025/02/04	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R210	06/11/2025		Bond Future	250.8578	250.8578	250.6858	250.6858	0.069	0.0000	0.0000
2025/02/04	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R210	06/11/2025	252.14 Put	Bond Future	1282.2400	1.2822	1454.1700	1.4542	13.409	0.0000	0.0000
2025/02/04	R210	05/02/2026		Bond Future	255.6609	255.6609	255.4866	255.4866	0.068	0.0000	0.0000
2025/02/04	R210	05/02/2026	253.10 Call	Bond Future	2560.8500	2.5609	2386.5600	2.3866	6.806	0.0000	0.0000
2025/02/04	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R213	06/02/2025		Bond Future	9.5302	91.7351	9.4740	91.9709	0.589	0.0000	0.0000
2025/02/04	R213	06/02/2025	11.35 Call	Bond Future	7238.5000	7.2385	7474.3100	7.4743	3.258	0.0000	0.0000
2025/02/04	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R213	08/05/2025		Bond Future	9.6085	89.9940	9.5494	90.2341	0.615	0.0000	0.0000
2025/02/04	R213	08/05/2025	10.52 Call	Bond Future	3838.3100	3.8383	4044.3000	4.0443	5.367	0.0000	0.0000
2025/02/04	R213	08/05/2025	10.52 Put	Bond Future	234.1300	0.2341	199.9800	0.2000	14.586	0.0000	0.0000
2025/02/04	R213	07/08/2025		Bond Future	9.6973	91.7584	9.6348	92.0035	0.645	0.0000	0.0000
2025/02/04	R213	07/08/2025	11.66 Call	Bond Future	7439.1800	7.4392	7667.5100	7.6675	3.069	0.0000	0.0000
2025/02/04	R213	07/08/2025	11.66 Put	Bond Future	147.8400	0.1478	131.0400	0.1310	11.364	0.0000	0.0000
2025/02/04	R213	06/11/2025		Bond Future	9.8070	89.9800	9.7407	90.2302	0.676	0.0000	0.0000
2025/02/04	R213	06/11/2025	10.05 Call	Bond Future	2551.1300	2.5511	2695.2000	2.6952	5.647	0.0000	0.0000
2025/02/04	R213	06/11/2025	10.05 Put	Bond Future	1640.7300	1.6407	1534.6400	1.5346	6.466	0.0000	0.0000
2025/02/04	R213	05/02/2026		Bond Future	9.9422	91.6812	9.8717	91.9365	0.709	0.0000	0.0000
2025/02/04	R213	05/02/2026	9.89 Call	Bond Future	2167.9600	2.1680	2294.5600	2.2946	5.840	0.0000	0.0000
2025/02/04	R213	05/02/2026	9.89 Put	Bond Future	2356.9300	2.3569	2228.2600	2.2283	5.459	0.0000	0.0000
2025/02/04	R214	06/02/2025	13.63 Call	Bond Future	11448.9600	11.4490	11753.8900	11.7539	2.663	0.0000	0.0000
2025/02/04	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R214	06/02/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R214	06/02/2025	12.25 Call	Bond Future	5415.2600	5.4153	5720.1900	5.7202	5.631	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	
2025/02/04	R214	06/02/2025	11.75 Put	Bond Future	0.6000	0.0006	0.0100	0.0000	98.333	0.0000	0.0000
2025/02/04	R214	06/02/2025	11.75 Call	Bond Future	2971.3100	2.9713	3275.6500	3.2757	10.243	0.0000	0.0000
2025/02/04	R214	06/02/2025		Bond Future	11.1808	68.3783	11.1245	68.6832	0.503	0.0000	0.0000
2025/02/04	R214	06/02/2025	12.71 Call	Bond Future	7537.6400	7.5376	7842.5700	7.8426	4.045	0.0000	0.0000
2025/02/04	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R214	08/05/2025		Bond Future	11.2736	66.4290	11.2155	66.7397	0.515	0.0000	0.0000
2025/02/04	R214	08/05/2025	12.40 Call	Bond Future	5895.6700	5.8957	6168.5300	6.1685	4.628	0.0000	0.0000
2025/02/04	R214	08/05/2025	12.40 Put	Bond Future	281.0200	0.2810	243.1700	0.2432	13.469	0.0000	0.0000
2025/02/04	R214	07/08/2025		Bond Future	11.3727	67.7314	11.3126	68.0484	0.528	0.0000	0.0000
2025/02/04	R214	07/08/2025	12.97 Call	Bond Future	8072.8200	8.0728	8350.4200	8.3504	3.439	0.0000	0.0000
2025/02/04	R214	07/08/2025	12.97 Put	Bond Future	428.4700	0.4285	389.0800	0.3891	9.193	0.0000	0.0000
2025/02/04	R214	06/11/2025		Bond Future	11.4822	65.7416	11.4200	66.0649	0.542	0.0000	0.0000
2025/02/04	R214	06/11/2025	11.64 Call	Bond Future	3413.8700	3.4139	3594.0900	3.5941	5.279	0.0000	0.0000
2025/02/04	R214	06/11/2025	11.64 Put	Bond Future	2604.5900	2.6046	2461.5000	2.4615	5.494	0.0000	0.0000
2025/02/04	R214	05/02/2026		Bond Future	11.6049	66.9839	11.5403	67.3137	0.556	0.0000	0.0000
2025/02/04	R214	05/02/2026	11.26 Call	Bond Future	2826.3200	2.8263	2971.8500	2.9719	5.149	0.0000	0.0000
2025/02/04	R214	05/02/2026	11.26 Put	Bond Future	4617.5000	4.6175	4433.2800	4.4333	3.990	0.0000	0.0000
2025/02/04	R248	06/02/2025	10.30 Put	Bond Future	7653.8000	7.6538	7312.2100	7.3122	4.463	0.0000	0.0000
2025/02/04	R248	06/02/2025	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R248	06/02/2025	11.00 Put	Bond Future	2509.9400	2.5099	2162.4700	2.1625	13.844	0.0000	0.0000
2025/02/04	R248	06/02/2025	11.00 Call	Bond Future	15.6800	0.0157	9.8000	0.0098	37.500	0.0000	0.0000
2025/02/04	R248	06/02/2025	11.70 Call	Bond Future	2189.8900	2.1899	2509.4400	2.5094	14.592	0.0000	0.0000
2025/02/04	R248	06/02/2025	11.70 Put	Bond Future	25.2000	0.0252	3.1600	0.0032	87.460	0.0000	0.0000
2025/02/04	R248	06/02/2025		Bond Future	11.3660	82.7390	11.3147	83.0806	0.451	0.0000	0.0000
2025/02/04	R248	06/02/2025	12.71 Call	Bond Future	8122.6400	8.1226	8464.2300	8.4642	4.205	0.0000	0.0000
2025/02/04	R248	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/04	R248	08/05/2025		Bond Future	11.4624	79.9308	11.4094	80.2789	0.463	0.0000	0.0000
2025/02/04	R248	08/05/2025	12.60 Call	Bond Future	7228.0300	7.2280	7532.2900	7.5323	4.209	0.0000	0.0000
2025/02/04	R248	08/05/2025	12.60 Put	Bond Future	353.7500	0.3538	309.9700	0.3100	12.376	0.0000	0.0000
2025/02/04	R248	07/08/2025		Bond Future	11.5652	81.4979	11.5103	81.8530	0.475	0.0000	0.0000
2025/02/04	R248	07/08/2025	13.21 Call	Bond Future	10040.8400	10.0408	10349.0800	10.3491	3.070	0.0000	0.0000
2025/02/04	R248	07/08/2025	13.21 Put	Bond Future	576.9400	0.5769	530.0900	0.5301	8.120	0.0000	0.0000
2025/02/04	R248	06/11/2025		Bond Future	11.6782	78.6319	11.6211	78.9942	0.488	0.0000	0.0000
2025/02/04	R248	06/11/2025	11.74 Call	Bond Future	3863.2100	3.8632	4055.1000	4.0551	4.967	0.0000	0.0000
2025/02/04	R248	06/11/2025	11.74 Put	Bond Future	3473.5600	3.4736	3303.1600	3.3032	4.906	0.0000	0.0000
2025/02/04	R248	05/02/2026		Bond Future	11.8043	80.1174	11.7451	80.4868	0.502	0.0000	0.0000
2025/02/04	R248	05/02/2026	11.46 Call	Bond Future	3382.8800	3.3829	3544.9100	3.5449	4.790	0.0000	0.0000
2025/02/04	R248	05/02/2026	11.46 Put	Bond Future	5573.0000	5.5730	5365.6100	5.3656	3.721	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
2025/02/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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