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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/01/2025 TO 02/01/2025

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
2025/01/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/02	2029	06/02/2025		Bond Future	134.5844	134.5844	134.5679	0.012	0.0000	0.0000
2025/01/02	2029	06/02/2025	132.40 Call	Bond Future	2184.3800	2.1844	2167.8800	0.755	0.0000	0.0000
2025/01/02	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2029	08/05/2025		Bond Future	135.9073	135.9073	135.8910	0.012	0.0000	0.0000
2025/01/02	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2029	08/05/2025	137.85 Put	Bond Future	1942.6800	1.9427	1959.0200	0.841	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	
2025/01/02	2029	07/08/2025		Bond Future	138.6357	138.6357	138.6195	138.6195	0.012	0.0000	0.0000
2025/01/02	2029	07/08/2025	137.41 Call	Bond Future	1225.7400	1.2257	1209.5200	1.2095	1.323	0.0000	0.0000
2025/01/02	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2029	06/11/2025		Bond Future	139.9232	139.9232	139.9074	139.9074	0.011	0.0000	0.0000
2025/01/02	2029	06/11/2025	139.79 Call	Bond Future	133.2100	0.1332	117.4200	0.1174	11.853	0.0000	0.0000
2025/01/02	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2029	05/02/2026		Bond Future	142.6211	142.6211	142.6056	142.6056	0.011	0.0000	0.0000
2025/01/02	2029	05/02/2026	140.11 Call	Bond Future	2511.1100	2.5111	2495.5700	2.4956	0.619	0.0000	0.0000
2025/01/02	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2030	06/02/2025	8.68 Put	Bond Future	1628.5600	1.6286	1535.6600	1.5357	5.704	0.0000	0.0000
2025/01/02	2030	06/02/2025	8.68 Call	Bond Future	178.3400	0.1783	185.6800	0.1857	4.116	0.0000	0.0000
2025/01/02	2030	06/02/2025	9.18 Put	Bond Future	473.5800	0.4736	418.1200	0.4181	11.711	0.0000	0.0000
2025/01/02	2030	06/02/2025	9.18 Call	Bond Future	950.7600	0.9508	995.5400	0.9955	4.710	0.0000	0.0000
2025/01/02	2030	06/02/2025	9.69 Call	Bond Future	2472.4900	2.4725	2556.6800	2.5567	3.405	0.0000	0.0000
2025/01/02	2030	06/02/2025	9.69 Put	Bond Future	77.5600	0.0776	61.5100	0.0615	20.694	0.0000	0.0000
2025/01/02	2030	06/02/2025		Bond Future	9.0551	96.0897	9.0289	96.1899	0.289	0.0000	0.0000
2025/01/02	2030	06/02/2025	10.68 Call	Bond Future	5984.4300	5.9844	6084.3600	6.0844	1.670	0.0000	0.0000
2025/01/02	2030	06/02/2025	10.68 Put	Bond Future	0.7900	0.0008	0.4800	0.0005	39.241	0.0000	0.0000
2025/01/02	2030	08/05/2025	12.28 Call	Bond Future	10783.3300	10.7833	10885.7100	10.8857	0.949	0.0000	0.0000
2025/01/02	2030	08/05/2025	12.28 Put	Bond Future	1.3500	0.0014	1.1200	0.0011	17.037	0.0000	0.0000
2025/01/02	2030	08/05/2025	10.69 Put	Bond Future	91.3500	0.0914	82.4800	0.0825	9.710	0.0000	0.0000
2025/01/02	2030	08/05/2025	10.69 Call	Bond Future	5647.6300	5.6476	5741.3700	5.7414	1.660	0.0000	0.0000
2025/01/02	2030	08/05/2025	11.86 Call	Bond Future	9443.9400	9.4439	9545.7900	9.5458	1.078	0.0000	0.0000
2025/01/02	2030	08/05/2025	11.86 Put	Bond Future	5.1100	0.0051	4.3500	0.0044	14.873	0.0000	0.0000
2025/01/02	2030	08/05/2025	10.31 Put	Bond Future	178.0800	0.1781	162.8300	0.1628	8.564	0.0000	0.0000
2025/01/02	2030	08/05/2025	10.31 Call	Bond Future	4427.1800	4.4272	4514.5400	4.5145	1.973	0.0000	0.0000
2025/01/02	2030	08/05/2025		Bond Future	9.1195	98.0161	9.0916	98.1187	0.306	0.0000	0.0000
2025/01/02	2030	08/05/2025	9.93 Call	Bond Future	3259.8200	3.2598	3337.2100	3.3372	2.374	0.0000	0.0000
2025/01/02	2030	08/05/2025	9.93 Put	Bond Future	341.3100	0.3413	316.0900	0.3161	7.389	0.0000	0.0000
2025/01/02	2030	08/05/2025	8.68 Put	Bond Future	2182.5900	2.1826	2102.9900	2.1030	3.647	0.0000	0.0000
2025/01/02	2030	08/05/2025	8.68 Call	Bond Future	552.9100	0.5529	575.9200	0.5759	4.162	0.0000	0.0000
2025/01/02	2030	08/05/2025	9.18 Put	Bond Future	1119.5400	1.1195	1062.9200	1.0629	5.057	0.0000	0.0000
2025/01/02	2030	08/05/2025	9.18 Call	Bond Future	1341.2800	1.3413	1387.2700	1.3873	3.429	0.0000	0.0000
2025/01/02	2030	08/05/2025	9.99 Call	Bond Future	3438.1800	3.4382	3517.4400	3.5174	2.305	0.0000	0.0000
2025/01/02	2030	08/05/2025	9.99 Put	Bond Future	308.0000	0.3080	284.6500	0.2847	7.581	0.0000	0.0000
2025/01/02	2030	08/05/2025	8.95 Put	Bond Future	1546.2000	1.5462	1478.4800	1.4785	4.380	0.0000	0.0000
2025/01/02	2030	08/05/2025	8.95 Call	Bond Future	921.7100	0.9217	956.6000	0.9566	3.785	0.0000	0.0000
2025/01/02	2030	08/05/2025	9.45 Put	Bond Future	745.3600	0.7454	701.5100	0.7015	5.883	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	
2025/01/02	2030	08/05/2025	9.45 Call	Bond Future	1948.9000	1.9489	2007.6600	2.0077	3.015	0.0000	0.0000
2025/01/02	2030	07/08/2025		Bond Future	9.1970	95.9500	9.1670	96.0549	0.326	0.0000	0.0000
2025/01/02	2030	07/08/2025	11.11 Call	Bond Future	6594.6700	6.5947	6688.3800	6.6884	1.421	0.0000	0.0000
2025/01/02	2030	07/08/2025	11.11 Put	Bond Future	175.2800	0.1753	164.0100	0.1640	6.430	0.0000	0.0000
2025/01/02	2030	07/08/2025	12.12 Call	Bond Future	9626.0800	9.6261	9728.3200	9.7283	1.062	0.0000	0.0000
2025/01/02	2030	07/08/2025	12.12 Put	Bond Future	31.8600	0.0319	29.1200	0.0291	8.600	0.0000	0.0000
2025/01/02	2030	07/08/2025	10.48 Put	Bond Future	363.4900	0.3635	343.0000	0.3430	5.637	0.0000	0.0000
2025/01/02	2030	07/08/2025	10.48 Call	Bond Future	4729.1700	4.7292	4813.6600	4.8137	1.787	0.0000	0.0000
2025/01/02	2030	06/11/2025		Bond Future	9.2859	97.8101	9.2537	97.9175	0.347	0.0000	0.0000
2025/01/02	2030	06/11/2025	9.54 Call	Bond Future	2308.5800	2.3086	2365.6100	2.3656	2.470	0.0000	0.0000
2025/01/02	2030	06/11/2025	9.54 Put	Bond Future	1465.5600	1.4656	1415.1800	1.4152	3.438	0.0000	0.0000
2025/01/02	2030	05/02/2026		Bond Future	9.3998	95.6635	9.3651	95.7734	0.369	0.0000	0.0000
2025/01/02	2030	05/02/2026	9.49 Call	Bond Future	2120.1300	2.1201	2174.2700	2.1743	2.554	0.0000	0.0000
2025/01/02	2030	05/02/2026	9.49 Put	Bond Future	1835.4800	1.8355	1779.7700	1.7798	3.035	0.0000	0.0000
2025/01/02	2032	06/02/2025	9.42 Put	Bond Future	1710.3500	1.7104	1597.3300	1.5973	6.608	0.0000	0.0000
2025/01/02	2032	06/02/2025	9.42 Call	Bond Future	256.3900	0.2564	270.1400	0.2701	5.363	0.0000	0.0000
2025/01/02	2032	06/02/2025	9.92 Put	Bond Future	515.4200	0.5154	452.0000	0.4520	12.305	0.0000	0.0000
2025/01/02	2032	06/02/2025	9.92 Call	Bond Future	1479.1500	1.4792	1542.5000	1.5425	4.283	0.0000	0.0000
2025/01/02	2032	06/02/2025	10.61 Call	Bond Future	4245.2300	4.2452	4356.4700	4.3565	2.620	0.0000	0.0000
2025/01/02	2032	06/02/2025	10.61 Put	Bond Future	73.1900	0.0732	57.6600	0.0577	21.219	0.0000	0.0000
2025/01/02	2032	06/02/2025		Bond Future	9.7187	95.5864	9.6924	95.7131	0.270	0.0000	0.0000
2025/01/02	2032	06/02/2025	11.72 Call	Bond Future	9041.1300	9.0411	9167.0100	9.1670	1.392	0.0000	0.0000
2025/01/02	2032	06/02/2025	11.72 Put	Bond Future	2.5600	0.0026	1.6700	0.0017	34.766	0.0000	0.0000
2025/01/02	2032	08/05/2025		Bond Future	9.7965	93.3386	9.7689	93.4683	0.282	0.0000	0.0000
2025/01/02	2032	08/05/2025	10.91 Call	Bond Future	5329.9300	5.3299	5436.3800	5.4364	1.997	0.0000	0.0000
2025/01/02	2032	08/05/2025	10.91 Put	Bond Future	296.1100	0.2961	272.8900	0.2729	7.842	0.0000	0.0000
2025/01/02	2032	08/05/2025	9.42 Put	Bond Future	2628.2700	2.6283	2531.2900	2.5313	3.690	0.0000	0.0000
2025/01/02	2032	08/05/2025	9.42 Call	Bond Future	843.3100	0.8433	876.0000	0.8760	3.876	0.0000	0.0000
2025/01/02	2032	08/05/2025	9.92 Put	Bond Future	1362.6500	1.3627	1294.3600	1.2944	5.012	0.0000	0.0000
2025/01/02	2032	08/05/2025	9.92 Call	Bond Future	1938.6400	1.9386	2000.0200	2.0000	3.166	0.0000	0.0000
2025/01/02	2032	08/05/2025	10.97 Call	Bond Future	5563.3700	5.5634	5671.5400	5.6715	1.944	0.0000	0.0000
2025/01/02	2032	08/05/2025	10.97 Put	Bond Future	268.3000	0.2683	246.8000	0.2468	8.013	0.0000	0.0000
2025/01/02	2032	07/08/2025		Bond Future	9.8833	95.1896	9.8541	95.3221	0.295	0.0000	0.0000
2025/01/02	2032	07/08/2025	12.01 Call	Bond Future	9257.8900	9.2579	9377.8300	9.3778	1.296	0.0000	0.0000
2025/01/02	2032	07/08/2025	12.01 Put	Bond Future	199.6500	0.1997	187.0700	0.1871	6.301	0.0000	0.0000
2025/01/02	2032	06/11/2025		Bond Future	9.9878	92.8737	9.9570	93.0092	0.308	0.0000	0.0000
2025/01/02	2032	06/11/2025	10.42 Call	Bond Future	3667.1000	3.6671	3744.3700	3.7444	2.107	0.0000	0.0000
2025/01/02	2032	06/11/2025	10.42 Put	Bond Future	1789.3500	1.7894	1731.1200	1.7311	3.254	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	
2025/01/02	2032	05/02/2026		Bond Future	10.1107	94.6397	10.0782	94.7781	0.322	0.0000	0.0000
2025/01/02	2032	05/02/2026	10.16 Call	Bond Future	3041.7800	3.0418	3107.8900	3.1079	2.173	0.0000	0.0000
2025/01/02	2032	05/02/2026	10.16 Put	Bond Future	2832.5200	2.8325	2760.2100	2.7602	2.553	0.0000	0.0000
2025/01/02	2033	06/02/2025		Bond Future	128.8290	128.8290	129.0014	129.0014	0.134	0.0000	0.0000
2025/01/02	2033	06/02/2025	124.94 Call	Bond Future	3888.9900	3.8890	4061.3800	4.0614	4.433	0.0000	0.0000
2025/01/02	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2033	08/05/2025		Bond Future	129.9359	129.9359	130.1122	130.1122	0.136	0.0000	0.0000
2025/01/02	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2033	08/05/2025	130.62 Put	Bond Future	684.1300	0.6841	507.7700	0.5078	25.779	0.0000	0.0000
2025/01/02	2033	07/08/2025		Bond Future	132.5445	132.5445	132.7248	132.7248	0.136	0.0000	0.0000
2025/01/02	2033	07/08/2025	128.65 Call	Bond Future	3894.4600	3.8945	4074.8100	4.0748	4.631	0.0000	0.0000
2025/01/02	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2033	06/11/2025		Bond Future	133.6123	133.6123	133.7969	133.7969	0.138	0.0000	0.0000
2025/01/02	2033	06/11/2025	133.14 Call	Bond Future	472.3000	0.4723	656.8700	0.6569	39.079	0.0000	0.0000
2025/01/02	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2033	05/02/2026		Bond Future	136.1887	136.1887	136.3774	136.3774	0.139	0.0000	0.0000
2025/01/02	2033	05/02/2026	132.88 Call	Bond Future	3308.6700	3.3087	3497.3500	3.4974	5.703	0.0000	0.0000
2025/01/02	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2037	06/02/2025		Bond Future	10.7905	85.0582	10.7287	85.4251	0.573	0.0000	0.0000
2025/01/02	2037	06/02/2025	12.76 Call	Bond Future	10598.2200	10.5982	10964.6800	10.9647	3.458	0.0000	0.0000
2025/01/02	2037	06/02/2025	12.76 Put	Bond Future	0.6700	0.0007	0.3100	0.0003	53.731	0.0000	0.0000
2025/01/02	2037	08/05/2025	12.55 Put	Bond Future	194.7200	0.1947	165.0600	0.1651	15.232	0.0000	0.0000
2025/01/02	2037	08/05/2025	12.55 Call	Bond Future	9114.8000	9.1148	9459.6200	9.4596	3.783	0.0000	0.0000
2025/01/02	2037	08/05/2025	13.30 Put	Bond Future	44.5900	0.0446	36.2100	0.0362	18.793	0.0000	0.0000
2025/01/02	2037	08/05/2025	13.30 Call	Bond Future	12555.3300	12.5553	12921.4300	12.9214	2.916	0.0000	0.0000
2025/01/02	2037	08/05/2025		Bond Future	10.8886	86.7634	10.8243	87.1379	0.591	0.0000	0.0000
2025/01/02	2037	08/05/2025	12.25 Call	Bond Future	7716.9800	7.7170	8047.8700	8.0479	4.288	0.0000	0.0000
2025/01/02	2037	08/05/2025	12.25 Put	Bond Future	305.3900	0.3054	261.8000	0.2618	14.274	0.0000	0.0000
2025/01/02	2037	08/05/2025	13.35 Put	Bond Future	39.7900	0.0398	32.2000	0.0322	19.075	0.0000	0.0000
2025/01/02	2037	08/05/2025	13.35 Call	Bond Future	12781.0900	12.7811	13147.9800	13.1480	2.871	0.0000	0.0000
2025/01/02	2037	07/08/2025	13.01 Put	Bond Future	359.5000	0.3595	321.5400	0.3215	10.559	0.0000	0.0000
2025/01/02	2037	07/08/2025		Bond Future	10.9959	84.2233	10.9289	84.6055	0.609	0.0000	0.0000
2025/01/02	2037	07/08/2025	13.01 Call	Bond Future	10810.2700	10.8103	11154.4800	11.1545	3.184	0.0000	0.0000
2025/01/02	2037	07/08/2025	12.17 Call	Bond Future	7180.5400	7.1805	7483.8000	7.4838	4.223	0.0000	0.0000
2025/01/02	2037	07/08/2025	12.17 Put	Bond Future	851.1800	0.8512	772.2700	0.7723	9.271	0.0000	0.0000
2025/01/02	2037	07/08/2025	11.42 Call	Bond Future	4185.4000	4.1854	4423.9100	4.4239	5.699	0.0000	0.0000
2025/01/02	2037	07/08/2025	11.42 Put	Bond Future	1818.1200	1.8181	1674.4600	1.6745	7.902	0.0000	0.0000
2025/01/02	2037	07/08/2025	10.55 Put	Bond Future	4153.9300	4.1539	3903.2100	3.9032	6.036	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	
2025/01/02	2037	07/08/2025	10.55 Call	Bond Future	1561.0500	1.5611	1692.5000	1.6925	8.421	0.0000	0.0000
2025/01/02	2037	07/08/2025	10.64 Put	Bond Future	3831.6800	3.8317	3592.6200	3.5926	6.239	0.0000	0.0000
2025/01/02	2037	07/08/2025	10.64 Call	Bond Future	1771.0700	1.7711	1914.1800	1.9142	8.080	0.0000	0.0000
2025/01/02	2037	07/08/2025	11.82 Call	Bond Future	5731.5300	5.7315	6008.3600	6.0084	4.830	0.0000	0.0000
2025/01/02	2037	07/08/2025	11.82 Put	Bond Future	1216.5900	1.2166	1111.2500	1.1113	8.659	0.0000	0.0000
2025/01/02	2037	07/08/2025	11.07 Call	Bond Future	2981.3900	2.9814	3179.5400	3.1795	6.646	0.0000	0.0000
2025/01/02	2037	07/08/2025	11.07 Put	Bond Future	2560.6800	2.5607	2376.6600	2.3767	7.186	0.0000	0.0000
2025/01/02	2037	07/08/2025	10.34 Put	Bond Future	4993.5500	4.9936	4716.6200	4.7166	5.546	0.0000	0.0000
2025/01/02	2037	07/08/2025	10.34 Call	Bond Future	1140.8300	1.1408	1246.0700	1.2461	9.225	0.0000	0.0000
2025/01/02	2037	06/11/2025		Bond Future	11.1075	85.8555	11.0379	86.2454	0.627	0.0000	0.0000
2025/01/02	2037	06/11/2025	11.63 Call	Bond Future	5131.9400	5.1319	5376.2900	5.3763	4.761	0.0000	0.0000
2025/01/02	2037	06/11/2025	11.63 Put	Bond Future	2283.1600	2.2832	2137.5700	2.1376	6.377	0.0000	0.0000
2025/01/02	2037	05/02/2026		Bond Future	11.2336	83.2300	11.1610	83.6277	0.645	0.0000	0.0000
2025/01/02	2037	05/02/2026	11.20 Call	Bond Future	3783.7800	3.7838	3982.4900	3.9825	5.252	0.0000	0.0000
2025/01/02	2037	05/02/2026	11.20 Put	Bond Future	3967.5100	3.9675	3768.4300	3.7684	5.018	0.0000	0.0000
2025/01/02	2038	06/02/2025		Bond Future	139.6285	139.6285	139.6119	139.6119	0.012	0.0000	0.0000
2025/01/02	2038	06/02/2025	135.23 Call	Bond Future	4398.5300	4.3985	4381.9200	4.3819	0.378	0.0000	0.0000
2025/01/02	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2038	08/05/2025		Bond Future	142.4625	142.4625	142.4458	142.4458	0.012	0.0000	0.0000
2025/01/02	2038	08/05/2025	139.68 Call	Bond Future	2782.4600	2.7825	2765.8200	2.7658	0.598	0.0000	0.0000
2025/01/02	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2038	07/08/2025		Bond Future	143.1962	143.1962	143.1798	143.1798	0.011	0.0000	0.0000
2025/01/02	2038	07/08/2025	139.56 Call	Bond Future	3636.1900	3.6362	3619.7600	3.6198	0.452	0.0000	0.0000
2025/01/02	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2038	06/11/2025		Bond Future	146.0082	146.0082	145.9922	145.9922	0.011	0.0000	0.0000
2025/01/02	2038	06/11/2025	143.88 Call	Bond Future	2128.2100	2.1282	2112.1800	2.1122	0.753	0.0000	0.0000
2025/01/02	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2038	05/02/2026		Bond Future	146.6579	146.6579	146.6423	146.6423	0.011	0.0000	0.0000
2025/01/02	2038	05/02/2026	143.20 Call	Bond Future	3457.8600	3.4579	3442.3000	3.4423	0.450	0.0000	0.0000
2025/01/02	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2040	06/02/2025	11.00 Put	Bond Future	1402.0900	1.4021	1162.5900	1.1626	17.082	0.0000	0.0000
2025/01/02	2040	06/02/2025	11.00 Call	Bond Future	1006.9100	1.0069	1165.6300	1.1656	15.763	0.0000	0.0000
2025/01/02	2040	06/02/2025	11.70 Call	Bond Future	4125.7100	4.1257	4471.6400	4.4716	8.385	0.0000	0.0000
2025/01/02	2040	06/02/2025	11.70 Put	Bond Future	172.2100	0.1722	119.9200	0.1199	30.364	0.0000	0.0000
2025/01/02	2040	06/02/2025	12.20 Call	Bond Future	6884.5900	6.8846	7272.1800	7.2722	5.630	0.0000	0.0000
2025/01/02	2040	06/02/2025	12.20 Put	Bond Future	26.8500	0.0269	16.2200	0.0162	39.590	0.0000	0.0000
2025/01/02	2040	06/02/2025		Bond Future	11.0614	85.3496	10.9995	85.7478	0.559	0.0000	0.0000
2025/01/02	2040	06/02/2025	12.95 Call	Bond Future	10925.4800	10.9255	11323.0700	11.3231	3.639	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	
2025/01/02	2040	06/02/2025	12.95 Put	Bond Future	1.2300	0.0012	0.6000	0.0006	51.220	0.0000	0.0000
2025/01/02	2040	08/05/2025		Bond Future	11.1607	87.0607	11.0965	87.4671	0.575	0.0000	0.0000
2025/01/02	2040	08/05/2025	12.63 Call	Bond Future	8823.7000	8.8237	9190.8200	9.1908	4.161	0.0000	0.0000
2025/01/02	2040	08/05/2025	12.63 Put	Bond Future	262.5800	0.2626	223.2300	0.2232	14.986	0.0000	0.0000
2025/01/02	2040	08/05/2025	12.75 Put	Bond Future	219.1000	0.2191	185.4400	0.1854	15.363	0.0000	0.0000
2025/01/02	2040	08/05/2025	12.75 Call	Bond Future	9420.5000	9.4205	9793.3100	9.7933	3.957	0.0000	0.0000
2025/01/02	2040	08/05/2025	13.50 Put	Bond Future	61.3300	0.0613	50.2100	0.0502	18.131	0.0000	0.0000
2025/01/02	2040	08/05/2025	13.50 Call	Bond Future	13082.2400	13.0822	13477.5900	13.4776	3.022	0.0000	0.0000
2025/01/02	2040	08/05/2025	13.43 Put	Bond Future	71.2600	0.0713	58.6000	0.0586	17.766	0.0000	0.0000
2025/01/02	2040	08/05/2025	13.43 Call	Bond Future	12748.5300	12.7485	13142.3400	13.1423	3.089	0.0000	0.0000
2025/01/02	2040	07/08/2025		Bond Future	11.2686	84.2757	11.2020	84.6906	0.591	0.0000	0.0000
2025/01/02	2040	07/08/2025	13.29 Call	Bond Future	11652.7400	11.6527	12025.8900	12.0259	3.202	0.0000	0.0000
2025/01/02	2040	07/08/2025	13.29 Put	Bond Future	399.2400	0.3992	357.5300	0.3575	10.447	0.0000	0.0000
2025/01/02	2040	06/11/2025		Bond Future	11.3800	85.9087	11.3108	86.3320	0.608	0.0000	0.0000
2025/01/02	2040	06/11/2025	11.84 Call	Bond Future	5244.2600	5.2443	5505.7700	5.5058	4.987	0.0000	0.0000
2025/01/02	2040	06/11/2025	11.84 Put	Bond Future	2509.1400	2.5091	2347.3400	2.3473	6.448	0.0000	0.0000
2025/01/02	2040	05/02/2026		Bond Future	11.5045	83.0334	11.4326	83.4652	0.625	0.0000	0.0000
2025/01/02	2040	05/02/2026	11.49 Call	Bond Future	4181.5200	4.1815	4399.9000	4.3999	5.223	0.0000	0.0000
2025/01/02	2040	05/02/2026	11.49 Put	Bond Future	4268.5100	4.2685	4055.1400	4.0551	4.999	0.0000	0.0000
2025/01/02	2044	06/02/2025	11.50 Call	Bond Future	2556.4100	2.5564	2927.8400	2.9278	14.529	0.0000	0.0000
2025/01/02	2044	06/02/2025	11.50 Put	Bond Future	485.9800	0.4860	346.1700	0.3462	28.769	0.0000	0.0000
2025/01/02	2044	06/02/2025	11.15 Put	Bond Future	1315.0600	1.3151	1033.8500	1.0339	21.384	0.0000	0.0000
2025/01/02	2044	06/02/2025	11.15 Call	Bond Future	1115.9100	1.1159	1345.9400	1.3459	20.614	0.0000	0.0000
2025/01/02	2044	06/02/2025	10.65 Put	Bond Future	3773.1900	3.7732	3308.9600	3.3090	12.303	0.0000	0.0000
2025/01/02	2044	06/02/2025	10.65 Call	Bond Future	145.4800	0.1455	192.4900	0.1925	32.314	0.0000	0.0000
2025/01/02	2044	06/02/2025	13.75 Call	Bond Future	14471.2500	14.4713	14982.4700	14.9825	3.533	0.0000	0.0000
2025/01/02	2044	06/02/2025	13.75 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/01/02	2044	06/02/2025	12.50 Put	Bond Future	12.6200	0.0126	6.5700	0.0066	47.940	0.0000	0.0000
2025/01/02	2044	06/02/2025	12.50 Call	Bond Future	8030.1700	8.0302	8535.3600	8.5354	6.291	0.0000	0.0000
2025/01/02	2044	06/02/2025	12.00 Put	Bond Future	87.8100	0.0878	53.6000	0.0536	38.959	0.0000	0.0000
2025/01/02	2044	06/02/2025	12.00 Call	Bond Future	5226.9600	5.2270	5703.9900	5.7040	9.126	0.0000	0.0000
2025/01/02	2044	06/02/2025		Bond Future	11.1801	81.2835	11.1031	81.7948	0.689	0.0000	0.0000
2025/01/02	2044	06/02/2025	13.02 Call	Bond Future	10825.9200	10.8259	11336.3300	11.3363	4.715	0.0000	0.0000
2025/01/02	2044	06/02/2025	13.02 Put	Bond Future	1.4900	0.0015	0.6600	0.0007	55.705	0.0000	0.0000
2025/01/02	2044	08/05/2025		Bond Future	11.2753	82.9130	11.1956	83.4348	0.707	0.0000	0.0000
2025/01/02	2044	08/05/2025	12.72 Call	Bond Future	8891.6600	8.8917	9361.2900	9.3613	5.282	0.0000	0.0000
2025/01/02	2044	08/05/2025	12.72 Put	Bond Future	303.4900	0.3035	251.3600	0.2514	17.177	0.0000	0.0000
2025/01/02	2044	08/05/2025	Call	Bond Future	1.9700	0.0020	2.5800	0.0026	30.964	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/01/02	2044	08/05/2025	Put	Bond Future		17088.9800	17.0890	16567.8300	16.5678	3.050	0.0000	0.0000
2025/01/02	2044	08/05/2025	12.40 Call	Bond Future		7302.2500	7.3023	7746.4700	7.7465	6.083	0.0000	0.0000
2025/01/02	2044	08/05/2025	12.40 Put	Bond Future		483.2800	0.4833	405.7400	0.4057	16.045	0.0000	0.0000
2025/01/02	2044	08/05/2025	11.65 Call	Bond Future		3784.9600	3.7850	4123.9600	4.1240	8.957	0.0000	0.0000
2025/01/02	2044	08/05/2025	11.65 Put	Bond Future		1403.5700	1.4036	1220.8100	1.2208	13.021	0.0000	0.0000
2025/01/02	2044	08/05/2025	10.92 Put	Bond Future		3625.1100	3.6251	3278.0300	3.2780	9.574	0.0000	0.0000
2025/01/02	2044	08/05/2025	10.92 Call	Bond Future		1257.1600	1.2572	1431.8400	1.4318	13.895	0.0000	0.0000
2025/01/02	2044	07/08/2025		Bond Future		11.3783	80.1711	11.2957	80.7036	0.727	0.0000	0.0000
2025/01/02	2044	07/08/2025	13.34 Call	Bond Future		11568.0100	11.5680	12046.4600	12.0465	4.136	0.0000	0.0000
2025/01/02	2044	07/08/2025	13.34 Put	Bond Future		434.8800	0.4349	380.8900	0.3809	12.415	0.0000	0.0000
2025/01/02	2044	06/11/2025		Bond Future		11.4840	81.7245	11.3983	82.2676	0.746	0.0000	0.0000
2025/01/02	2044	06/11/2025	11.88 Call	Bond Future		5184.3900	5.1844	5516.4000	5.5164	6.404	0.0000	0.0000
2025/01/02	2044	06/11/2025	11.88 Put	Bond Future		2748.6700	2.7487	2537.5500	2.5376	7.681	0.0000	0.0000
2025/01/02	2044	05/02/2026		Bond Future		11.6015	78.8948	11.5126	79.4486	0.766	0.0000	0.0000
2025/01/02	2044	05/02/2026	11.56 Call	Bond Future		4216.4400	4.2164	4498.1000	4.4981	6.680	0.0000	0.0000
2025/01/02	2044	05/02/2026	11.56 Put	Bond Future		4474.3300	4.4743	4202.1600	4.2022	6.083	0.0000	0.0000
2025/01/02	2046	06/02/2025		Bond Future		121.7713	121.7713	121.7573	121.7573	0.012	0.0000	0.0000
2025/01/02	2046	06/02/2025	114.01 Call	Bond Future		7761.3400	7.7613	7747.2600	7.7473	0.181	0.0000	0.0000
2025/01/02	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2046	08/05/2025		Bond Future		122.0294	122.0294	122.0155	122.0155	0.011	0.0000	0.0000
2025/01/02	2046	08/05/2025	121.97 Call	Bond Future		59.4400	0.0594	45.4700	0.0455	23.503	0.0000	0.0000
2025/01/02	2046	08/05/2025	121.97 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2046	07/08/2025		Bond Future		124.4790	124.4790	124.4652	124.4652	0.011	0.0000	0.0000
2025/01/02	2046	07/08/2025	118.69 Call	Bond Future		5789.0000	5.7890	5775.1600	5.7752	0.239	0.0000	0.0000
2025/01/02	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2046	06/11/2025		Bond Future		124.6673	124.6673	124.6540	124.6540	0.011	0.0000	0.0000
2025/01/02	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2046	06/11/2025	125.41 Put	Bond Future		742.6700	0.7427	756.0000	0.7560	1.795	0.0000	0.0000
2025/01/02	2046	05/02/2026		Bond Future		127.0696	127.0696	127.0566	127.0566	0.010	0.0000	0.0000
2025/01/02	2046	05/02/2026	121.65 Call	Bond Future		5419.5800	5.4196	5406.5800	5.4066	0.240	0.0000	0.0000
2025/01/02	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2050	06/02/2025		Bond Future		121.5524	121.5524	120.9242	120.9242	0.517	0.0000	0.0000
2025/01/02	2050	06/02/2025	115.60 Call	Bond Future		5952.4100	5.9524	5324.2000	5.3242	10.554	0.0000	0.0000
2025/01/02	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2050	08/05/2025		Bond Future		124.0196	124.0196	123.3790	123.3790	0.517	0.0000	0.0000
2025/01/02	2050	08/05/2025	121.16 Call	Bond Future		2859.6300	2.8596	2219.0400	2.2190	22.401	0.0000	0.0000
2025/01/02	2050	08/05/2025	121.16 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2050	07/08/2025		Bond Future		124.1415	124.1415	123.4886	123.4886	0.526	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	
2025/01/02	2050	07/08/2025	119.89 Call	Bond Future	4251.4700	4.2515	3598.5500	3.5986	15.358	0.0000	0.0000
2025/01/02	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2050	06/11/2025		Bond Future	126.5795	126.5795	125.9141	125.9141	0.526	0.0000	0.0000
2025/01/02	2050	06/11/2025	124.42 Call	Bond Future	2159.4700	2.1595	1494.1100	1.4941	30.811	0.0000	0.0000
2025/01/02	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	2050	05/02/2026		Bond Future	126.6065	126.6065	125.9294	125.9294	0.535	0.0000	0.0000
2025/01/02	2050	05/02/2026	122.82 Call	Bond Future	3786.5200	3.7865	3109.4200	3.1094	17.882	0.0000	0.0000
2025/01/02	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	AL37	06/02/2025		Index Future	1074.6470	1074.6470	1075.9240	1075.9240	0.119	0.0000	0.0000
2025/01/02	AL37	08/05/2025		Index Future	1096.1920	1096.1920	1097.5020	1097.5020	0.120	0.0000	0.0000
2025/01/02	AL37	07/08/2025		Index Future	1117.9400	1117.9400	1119.2830	1119.2830	0.120	0.0000	0.0000
2025/01/02	AL37	06/11/2025		Index Future	1139.6520	1139.6520	1141.0290	1141.0290	0.121	0.0000	0.0000
2025/01/02	AL37	05/02/2026		Index Future	1161.3900	1161.3900	1162.8020	1162.8020	0.122	0.0000	0.0000
2025/01/02	AL7T	06/02/2025		Index Future	1293.0000	1293.0000	1296.7960	1296.7960	0.294	0.0000	0.0000
2025/01/02	AL7T	08/05/2025		Index Future	1318.9220	1318.9220	1322.8030	1322.8030	0.294	0.0000	0.0000
2025/01/02	AL7T	07/08/2025		Index Future	1345.0890	1345.0890	1349.0550	1349.0550	0.295	0.0000	0.0000
2025/01/02	AL7T	06/11/2025		Index Future	1371.2130	1371.2130	1375.2660	1375.2660	0.296	0.0000	0.0000
2025/01/02	AL7T	05/02/2026		Index Future	1397.3670	1397.3670	1401.5090	1401.5090	0.296	0.0000	0.0000
2025/01/02	ALBI	06/02/2025		Index Future	1111.6330	1111.6330	1115.2630	1115.2630	0.327	0.0000	0.0000
2025/01/02	ALBI	08/05/2025		Index Future	1133.9190	1133.9190	1137.6290	1137.6290	0.327	0.0000	0.0000
2025/01/02	ALBI	07/08/2025		Index Future	1156.4150	1156.4150	1160.2070	1160.2070	0.328	0.0000	0.0000
2025/01/02	ALBI	06/11/2025		Index Future	1178.8740	1178.8740	1182.7490	1182.7490	0.329	0.0000	0.0000
2025/01/02	ALBI	05/02/2026		Index Future	1201.3600	1201.3600	1205.3170	1205.3170	0.329	0.0000	0.0000
2025/01/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/01/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/01/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/02	ES33	06/02/2025		Bond Future	11.0466	83.7172	10.9893	83.9894	0.518	0.0000
2025/01/02	ES33	06/02/2025	13.34 Call	Bond Future	9985.6400	9.9856	10257.8500	10.2579	2.726	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/01/02	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/02	ES33	08/05/2025		Bond Future	11.1657	81.6168	11.1058	81.8948	0.536	0.0000
2025/01/02	ES33	08/05/2025	12.73 Call	Bond Future	6844.7900	6.8448	7122.7900	7.1228	4.061	0.0000
2025/01/02	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES33	07/08/2025		Bond Future	11.2944	83.2546	11.2317	83.5385	0.555	0.0000
2025/01/02	ES33	07/08/2025	13.56 Call	Bond Future	9450.0300	9.4500	9733.9300	9.7339	3.004	0.0000
2025/01/02	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES33	06/11/2025		Bond Future	11.4445	81.0914	11.3789	81.3812	0.574	0.0000
2025/01/02	ES33	06/11/2025	12.01 Call	Bond Future	2441.2100	2.4412	2731.0000	2.7310	11.871	0.0000
2025/01/02	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES33	05/02/2026		Bond Future	11.6166	82.6512	11.5477	82.9470	0.593	0.0000
2025/01/02	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES33	05/02/2026	11.49 Put	Bond Future	544.2400	0.5442	248.5100	0.2485	54.338	0.0000
2025/01/02	ES42	06/02/2025		Bond Future	11.5198	80.1209	11.4528	80.5310	0.582	0.0000
2025/01/02	ES42	06/02/2025	13.71 Call	Bond Future	11727.4000	11.7274	12137.5500	12.1376	3.497	0.0000
2025/01/02	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES42	08/05/2025		Bond Future	11.6259	77.4799	11.5563	77.8987	0.598	0.0000
2025/01/02	ES42	08/05/2025	13.25 Call	Bond Future	8849.0100	8.8490	9267.7600	9.2678	4.732	0.0000
2025/01/02	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES42	07/08/2025		Bond Future	11.7359	79.0340	11.6638	79.4614	0.614	0.0000
2025/01/02	ES42	07/08/2025	13.79 Call	Bond Future	10761.8000	10.7618	11189.2500	11.1893	3.972	0.0000
2025/01/02	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES42	06/11/2025		Bond Future	11.8588	76.3189	11.7839	76.7551	0.632	0.0000
2025/01/02	ES42	06/11/2025	12.39 Call	Bond Future	2985.0000	2.9850	3421.2000	3.4212	14.613	0.0000
2025/01/02	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES42	05/02/2026		Bond Future	11.9920	77.7846	11.9142	78.2295	0.649	0.0000
2025/01/02	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	ES42	05/02/2026	11.85 Put	Bond Future	815.1600	0.8152	370.2400	0.3702	54.581	0.0000
2025/01/02	GOVI	06/02/2025		GOVI	1094.6100	1094.6100	1098.0980	1098.0980	0.319	0.0000
2025/01/02	GOVI	06/02/2025	972.00 Call	GOVI	1226100.0000	122.6100	1260980.0000	126.0980	2.845	0.0000
2025/01/02	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	GOVI	08/05/2025		GOVI	1116.5550	1116.5550	1120.1200	1120.1200	0.319	0.0000
2025/01/02	GOVI	08/05/2025	1,022.00 Call	GOVI	945550.0000	94.5550	981200.0000	98.1200	3.770	0.0000
2025/01/02	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/02	GOVI	07/08/2025		GOVI	1138.7070	1138.7070	1142.3500	1142.3500	0.320	0.0000
2025/01/02	GOVI	07/08/2025	1,011.00 Call	GOVI	1277070.0000	127.7070	1313500.0000	131.3500	2.853	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
2025/01/02	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	GOVI	06/11/2025		GOVI	1160.8220	1160.8220	1164.5450	0.321	0.0000	0.0000
2025/01/02	GOVI	06/11/2025	1,112. Call 00	GOVI	488220.0000	48.8220	525450.0000	7.626	0.0000	0.0000
2025/01/02	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	GOVI	05/02/2026		GOVI	1182.9640	1182.9640	1186.7660	0.321	0.0000	0.0000
2025/01/02	GOVI	05/02/2026	1,150. Call 00	GOVI	329640.0000	32.9640	367660.0000	11.534	0.0000	0.0000
2025/01/02	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/02	IGOV	06/02/2025		Index Future	375.6140	375.6140	375.2790	0.089	0.0000	0.0000
2025/01/02	IGOV	08/05/2025		Index Future	383.2360	383.2360	382.8970	0.088	0.0000	0.0000
2025/01/02	IGOV	07/08/2025		Index Future	390.9300	390.9300	390.5860	0.088	0.0000	0.0000
2025/01/02	IGOV	06/11/2025		Index Future	398.6110	398.6110	398.2630	0.087	0.0000	0.0000
2025/01/02	IGOV	05/02/2026		Index Future	406.3010	406.3010	405.9500	0.086	0.0000	0.0000
2025/01/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/02	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	0.000	0.0000	0.0000
2025/01/02	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2025/01/02	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2025/01/02	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2025/01/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/01/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/01/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/02	R033	06/02/2025		Bond Future	9.9718	103.8121	9.9455	103.9569	0.264	0.0000	0.0000
2025/01/02	R033	06/02/2025	10.33 Call	Bond Future	2327.7000	2.3277	2417.3300	2.4173	3.851	0.0000	0.0000
2025/01/02	R033	06/02/2025	10.33 Put	Bond Future	386.1700	0.3862	330.9700	0.3310	14.294	0.0000	0.0000
2025/01/02	R033	08/05/2025		Bond Future	10.0575	100.8449	10.0299	100.9930	0.275	0.0000	0.0000
2025/01/02	R033	08/05/2025	10.33 Call	Bond Future	2720.8300	2.7208	2800.3800	2.8004	2.924	0.0000	0.0000
2025/01/02	R033	08/05/2025	10.33 Put	Bond Future	1277.8500	1.2779	1209.3200	1.2093	5.363	0.0000	0.0000
2025/01/02	R033	07/08/2025		Bond Future	10.1516	102.8445	10.1226	102.9959	0.286	0.0000	0.0000
2025/01/02	R033	07/08/2025	10.33 Call	Bond Future	2942.2600	2.9423	3018.4200	3.0184	2.588	0.0000	0.0000
2025/01/02	R033	07/08/2025	10.33 Put	Bond Future	2020.3700	2.0204	1945.1500	1.9452	3.723	0.0000	0.0000
2025/01/02	R033	06/11/2025		Bond Future	10.2628	99.7938	10.2322	99.9485	0.298	0.0000	0.0000
2025/01/02	R033	06/11/2025	10.33 Call	Bond Future	3138.7900	3.1388	3212.3100	3.2123	2.342	0.0000	0.0000
2025/01/02	R033	06/11/2025	10.33 Put	Bond Future	2800.4100	2.8004	2719.2500	2.7193	2.898	0.0000	0.0000
2025/01/02	R033	05/02/2026		Bond Future	10.3914	101.6907	10.3591	101.8487	0.311	0.0000	0.0000
2025/01/02	R033	05/02/2026	10.49 Call	Bond Future	3614.5000	3.6145	3691.9100	3.6919	2.142	0.0000	0.0000
2025/01/02	R033	05/02/2026	10.49 Put	Bond Future	3133.5900	3.1336	3052.9700	3.0530	2.573	0.0000	0.0000
2025/01/02	R035	06/02/2025	10.10 Put	Bond Future	1929.7500	1.9298	1639.6200	1.6396	15.035	0.0000	0.0000
2025/01/02	R035	06/02/2025	10.10 Call	Bond Future	474.2700	0.4743	572.1800	0.5722	20.644	0.0000	0.0000
2025/01/02	R035	06/02/2025	11.10 Call	Bond Future	4298.0300	4.2980	4651.5500	4.6516	8.225	0.0000	0.0000
2025/01/02	R035	06/02/2025	11.10 Put	Bond Future	100.0900	0.1001	65.5700	0.0656	34.489	0.0000	0.0000
2025/01/02	R035	06/02/2025	11.30 Call	Bond Future	5318.8100	5.3188	5688.8500	5.6889	6.957	0.0000	0.0000
2025/01/02	R035	06/02/2025	11.30 Put	Bond Future	46.9300	0.0469	28.9300	0.0289	38.355	0.0000	0.0000
2025/01/02	R035	06/02/2025	10.65 Call	Bond Future	2173.7400	2.1737	2444.6600	2.4447	12.463	0.0000	0.0000
2025/01/02	R035	06/02/2025	10.65 Put	Bond Future	460.1000	0.4601	342.9800	0.3430	25.455	0.0000	0.0000
2025/01/02	R035	06/02/2025	10.34 Put	Bond Future	1101.8600	1.1019	888.7700	0.8888	19.339	0.0000	0.0000
2025/01/02	R035	06/02/2025	10.34 Call	Bond Future	1047.6700	1.0477	1222.6200	1.2226	16.699	0.0000	0.0000
2025/01/02	R035	06/02/2025	10.26 Put	Bond Future	1343.4000	1.3434	1103.6200	1.1036	17.849	0.0000	0.0000
2025/01/02	R035	06/02/2025	10.26 Call	Bond Future	825.3200	0.8253	973.5800	0.9736	17.964	0.0000	0.0000
2025/01/02	R035	06/02/2025		Bond Future	10.3494	94.9341	10.2824	95.3222	0.647	0.0000	0.0000
2025/01/02	R035	06/02/2025	12.41 Call	Bond Future	10913.3200	10.9133	11301.1800	11.3012	3.554	0.0000	0.0000
2025/01/02	R035	06/02/2025	12.41 Put	Bond Future	0.3100	0.0003	0.1300	0.0001	58.065	0.0000	0.0000
2025/01/02	R035	08/05/2025		Bond Future	10.4347	92.3274	10.3649	92.7235	0.669	0.0000	0.0000
2025/01/02	R035	08/05/2025	11.78 Call	Bond Future	7465.2300	7.4652	7819.1200	7.8191	4.741	0.0000	0.0000
2025/01/02	R035	08/05/2025	11.78 Put	Bond Future	264.9200	0.2649	222.7200	0.2227	15.929	0.0000	0.0000
2025/01/02	R035	08/05/2025	13.35 Call	Bond Future	14660.4300	14.6604	15053.9900	15.0540	2.685	0.0000	0.0000
2025/01/02	R035	08/05/2025	13.35 Put	Bond Future	10.7800	0.0108	8.2500	0.0083	23.469	0.0000	0.0000
2025/01/02	R035	08/05/2025	12.70 Call	Bond Future	11734.9000	11.7349	12120.5400	12.1205	3.286	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/01/02	R035	08/05/2025	12.70 Put	Bond Future		53.4500	0.0535	43.0000	0.0430	19.551	0.0000	0.0000
2025/01/02	R035	08/05/2025	11.46 Put	Bond Future		438.9700	0.4390	374.4000	0.3744	14.709	0.0000	0.0000
2025/01/02	R035	08/05/2025	11.46 Call	Bond Future		5999.0400	5.9990	6330.5600	6.3306	5.526	0.0000	0.0000
2025/01/02	R035	08/05/2025	11.70 Call	Bond Future		7095.1700	7.0952	7444.2300	7.4442	4.920	0.0000	0.0000
2025/01/02	R035	08/05/2025	11.70 Put	Bond Future		300.8500	0.3009	253.8200	0.2538	15.632	0.0000	0.0000
2025/01/02	R035	08/05/2025	10.95 Call	Bond Future		3803.3800	3.8034	4079.5200	4.0795	7.260	0.0000	0.0000
2025/01/02	R035	08/05/2025	10.95 Put	Bond Future		949.3500	0.9494	829.4000	0.8294	12.635	0.0000	0.0000
2025/01/02	R035	08/05/2025	10.44 Put	Bond Future		1949.6900	1.9497	1747.7700	1.7478	10.357	0.0000	0.0000
2025/01/02	R035	08/05/2025	10.44 Call	Bond Future		1979.8500	1.9799	2174.0200	2.1740	9.807	0.0000	0.0000
2025/01/02	R035	07/08/2025		Bond Future		10.5283	94.1587	10.4555	94.5629	0.691	0.0000	0.0000
2025/01/02	R035	07/08/2025	12.65 Call	Bond Future		11069.0900	11.0691	11439.7500	11.4398	3.349	0.0000	0.0000
2025/01/02	R035	07/08/2025	12.65 Put	Bond Future		282.1800	0.2822	248.5500	0.2486	11.918	0.0000	0.0000
2025/01/02	R035	06/11/2025		Bond Future		10.6393	91.4780	10.5633	91.8905	0.714	0.0000	0.0000
2025/01/02	R035	06/11/2025	11.20 Call	Bond Future		4954.5200	4.9545	5220.2200	5.2202	5.363	0.0000	0.0000
2025/01/02	R035	06/11/2025	11.20 Put	Bond Future		1987.5000	1.9875	1840.7000	1.8407	7.386	0.0000	0.0000
2025/01/02	R035	05/02/2026		Bond Future		10.7666	93.2181	10.6871	93.6388	0.738	0.0000	0.0000
2025/01/02	R035	05/02/2026	10.79 Call	Bond Future		3676.3600	3.6764	3892.0400	3.8920	5.867	0.0000	0.0000
2025/01/02	R035	05/02/2026	10.79 Put	Bond Future		3552.8300	3.5528	3347.7500	3.3478	5.772	0.0000	0.0000
2025/01/02	R038	06/02/2025		Bond Future		10.8730	103.9893	10.8059	104.4543	0.617	0.0000	0.0000
2025/01/02	R038	06/02/2025	11.24 Call	Bond Future		2950.5900	2.9506	3293.6500	3.2937	11.627	0.0000	0.0000
2025/01/02	R038	06/02/2025	11.24 Put	Bond Future		460.8200	0.4608	338.9600	0.3390	26.444	0.0000	0.0000
2025/01/02	R038	08/05/2025		Bond Future		10.9730	100.5839	10.9033	101.0585	0.636	0.0000	0.0000
2025/01/02	R038	08/05/2025	11.24 Call	Bond Future		3450.9600	3.4510	3736.7700	3.7368	8.282	0.0000	0.0000
2025/01/02	R038	08/05/2025	11.24 Put	Bond Future		1664.5700	1.6646	1475.8400	1.4758	11.338	0.0000	0.0000
2025/01/02	R038	07/08/2025		Bond Future		11.0797	102.5783	11.0071	103.0626	0.655	0.0000	0.0000
2025/01/02	R038	07/08/2025	11.24 Call	Bond Future		3827.8200	3.8278	4093.3100	4.0933	6.936	0.0000	0.0000
2025/01/02	R038	07/08/2025	11.24 Put	Bond Future		2770.1500	2.7702	2551.3500	2.5514	7.898	0.0000	0.0000
2025/01/02	R038	06/11/2025		Bond Future		11.1998	99.0806	11.1242	99.5748	0.675	0.0000	0.0000
2025/01/02	R038	06/11/2025	11.24 Call	Bond Future		4063.0200	4.0630	4317.3400	4.3173	6.259	0.0000	0.0000
2025/01/02	R038	06/11/2025	11.24 Put	Bond Future		3801.8200	3.8018	3561.9800	3.5620	6.309	0.0000	0.0000
2025/01/02	R038	06/11/2025	12.33 Call	Bond Future		8586.5300	8.5865	8956.2400	8.9562	4.306	0.0000	0.0000
2025/01/02	R038	06/11/2025	12.33 Put	Bond Future		1612.9000	1.6129	1488.4500	1.4885	7.716	0.0000	0.0000
2025/01/02	R038	06/11/2025	10.98 Put	Bond Future		4640.6200	4.6406	4366.3600	4.3664	5.910	0.0000	0.0000
2025/01/02	R038	06/11/2025	10.98 Call	Bond Future		3193.9100	3.1939	3413.8100	3.4138	6.885	0.0000	0.0000
2025/01/02	R038	05/02/2026		Bond Future		11.3330	100.9633	11.2542	101.4672	0.696	0.0000	0.0000
2025/01/02	R038	05/02/2026	11.44 Call	Bond Future		4996.6300	4.9966	5264.6200	5.2646	5.363	0.0000	0.0000
2025/01/02	R038	05/02/2026	11.44 Put	Bond Future		4318.6400	4.3186	4082.6500	4.0827	5.464	0.0000	0.0000
2025/01/02	R053	06/02/2025		Bond Future		11.1541	108.2712	11.0772	108.9565	0.690	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	
2025/01/02	R053	06/02/2025	12.94 Call	Bond Future	13893.7900	13.8938	14577.5200	14.5775	4.921	0.0000	0.0000
2025/01/02	R053	06/02/2025	12.94 Put	Bond Future	2.8700	0.0029	1.3100	0.0013	54.355	0.0000	0.0000
2025/01/02	R053	08/05/2025		Bond Future	11.2430	104.5743	11.1633	105.2737	0.709	0.0000	0.0000
2025/01/02	R053	08/05/2025	12.64 Call	Bond Future	11447.5200	11.4475	12072.0700	12.0721	5.456	0.0000	0.0000
2025/01/02	R053	08/05/2025	12.64 Put	Bond Future	440.4800	0.4405	365.5800	0.3656	17.004	0.0000	0.0000
2025/01/02	R053	07/08/2025		Bond Future	11.3366	106.6477	11.2540	107.3614	0.729	0.0000	0.0000
2025/01/02	R053	07/08/2025	13.17 Call	Bond Future	14551.2000	14.5512	15177.8000	15.1778	4.306	0.0000	0.0000
2025/01/02	R053	07/08/2025	13.17 Put	Bond Future	737.6100	0.7376	650.5200	0.6505	11.807	0.0000	0.0000
2025/01/02	R053	06/11/2025		Bond Future	11.4403	102.8505	11.3546	103.5785	0.749	0.0000	0.0000
2025/01/02	R053	06/11/2025	11.76 Call	Bond Future	6523.2000	6.5232	6956.3100	6.9563	6.640	0.0000	0.0000
2025/01/02	R053	06/11/2025	11.76 Put	Bond Future	3887.0300	3.8870	3592.1400	3.5921	7.587	0.0000	0.0000
2025/01/02	R053	05/02/2026		Bond Future	11.5536	104.8044	11.4646	105.5467	0.770	0.0000	0.0000
2025/01/02	R053	05/02/2026	11.49 Call	Bond Future	5525.2100	5.5252	5899.1200	5.8991	6.767	0.0000	0.0000
2025/01/02	R053	05/02/2026	11.49 Put	Bond Future	6054.5600	6.0546	5686.1500	5.6862	6.085	0.0000	0.0000
2025/01/02	R186	06/02/2025		Bond Future	8.2763	105.2349	8.2497	105.2811	0.322	0.0000	0.0000
2025/01/02	R186	06/02/2025	9.03 Call	Bond Future	1299.3900	1.2994	1344.3400	1.3443	3.459	0.0000	0.0000
2025/01/02	R186	06/02/2025	9.03 Put	Bond Future	3.5900	0.0036	2.3600	0.0024	34.262	0.0000	0.0000
2025/01/02	R186	08/05/2025		Bond Future	8.3063	107.3450	8.2749	107.3924	0.378	0.0000	0.0000
2025/01/02	R186	08/05/2025	8.47 Call	Bond Future	526.4200	0.5264	552.4700	0.5525	4.949	0.0000	0.0000
2025/01/02	R186	08/05/2025	8.47 Put	Bond Future	279.5000	0.2795	258.0900	0.2581	7.660	0.0000	0.0000
2025/01/02	R186	07/08/2025	10.25 Call	Bond Future	2453.1900	2.4532	2496.9900	2.4970	1.785	0.0000	0.0000
2025/01/02	R186	07/08/2025	10.25 Put	Bond Future	63.7900	0.0638	58.8300	0.0588	7.776	0.0000	0.0000
2025/01/02	R186	07/08/2025	9.22 Put	Bond Future	186.2100	0.1862	173.7300	0.1737	6.702	0.0000	0.0000
2025/01/02	R186	07/08/2025	9.22 Call	Bond Future	1283.1900	1.2832	1319.4700	1.3195	2.827	0.0000	0.0000
2025/01/02	R186	07/08/2025		Bond Future	8.3601	104.1642	8.3221	104.2130	0.454	0.0000	0.0000
2025/01/02	R186	07/08/2025	9.68 Call	Bond Future	1790.7100	1.7907	1831.2400	1.8312	2.263	0.0000	0.0000
2025/01/02	R186	07/08/2025	9.68 Put	Bond Future	113.6600	0.1137	105.4300	0.1054	7.241	0.0000	0.0000
2025/01/02	R186	06/11/2025		Bond Future	8.4763	106.1841	8.4289	106.2343	0.560	0.0000	0.0000
2025/01/02	R186	06/11/2025	8.13 Call	Bond Future	286.6000	0.2866	304.3600	0.3044	6.197	0.0000	0.0000
2025/01/02	R186	06/11/2025	8.13 Put	Bond Future	653.3600	0.6534	621.0100	0.6210	4.951	0.0000	0.0000
2025/01/02	R186	05/02/2026		Bond Future	8.7158	102.8966	8.6533	102.9481	0.717	0.0000	0.0000
2025/01/02	R186	05/02/2026	8.43 Call	Bond Future	331.1000	0.3311	351.9800	0.3520	6.306	0.0000	0.0000
2025/01/02	R186	05/02/2026	8.43 Put	Bond Future	566.8500	0.5669	536.2400	0.5362	5.400	0.0000	0.0000
2025/01/02	R202	06/02/2025		Bond Future	269.2332	269.2332	269.2019	269.2019	0.012	0.0000	0.0000
2025/01/02	R202	06/02/2025	266.79 Call	Bond Future	2443.2400	2.4432	2411.8600	2.4119	1.284	0.0000	0.0000
2025/01/02	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R202	08/05/2025		Bond Future	274.6978	274.6978	274.6666	274.6666	0.011	0.0000	0.0000
2025/01/02	R202	08/05/2025	272.31 Call	Bond Future	2387.8200	2.3878	2356.5800	2.3566	1.308	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	
2025/01/02	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R202	07/08/2025		Bond Future	274.9778	274.9778	274.9470	274.9470	0.011	0.0000	0.0000
2025/01/02	R202	07/08/2025	271.60 Call	Bond Future	3377.8400	3.3778	3347.0400	3.3470	0.912	0.0000	0.0000
2025/01/02	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R202	06/11/2025		Bond Future	280.3785	280.3785	280.3482	280.3482	0.011	0.0000	0.0000
2025/01/02	R202	06/11/2025	275.64 Call	Bond Future	4738.4700	4.7385	4708.1700	4.7082	0.639	0.0000	0.0000
2025/01/02	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R202	05/02/2026		Bond Future	280.4469	280.4469	280.4178	280.4178	0.010	0.0000	0.0000
2025/01/02	R202	05/02/2026	277.82 Call	Bond Future	2626.8900	2.6269	2597.7900	2.5978	1.108	0.0000	0.0000
2025/01/02	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R209	06/02/2025		Bond Future	10.5722	74.3884	10.5155	74.6833	0.536	0.0000	0.0000
2025/01/02	R209	06/02/2025	12.44 Call	Bond Future	8881.3500	8.8814	9175.8300	9.1758	3.316	0.0000	0.0000
2025/01/02	R209	06/02/2025	12.44 Put	Bond Future	0.8700	0.0009	0.4300	0.0004	50.575	0.0000	0.0000
2025/01/02	R209	08/05/2025		Bond Future	10.6572	72.7252	10.5984	73.0263	0.552	0.0000	0.0000
2025/01/02	R209	08/05/2025	11.89 Call	Bond Future	6232.4000	6.2324	6494.6600	6.4947	4.208	0.0000	0.0000
2025/01/02	R209	08/05/2025	11.89 Put	Bond Future	286.9700	0.2870	248.1700	0.2482	13.521	0.0000	0.0000
2025/01/02	R209	07/08/2025		Bond Future	10.7484	74.1674	10.6874	74.4747	0.568	0.0000	0.0000
2025/01/02	R209	07/08/2025	12.68 Call	Bond Future	9220.1700	9.2202	9494.9100	9.4949	2.980	0.0000	0.0000
2025/01/02	R209	07/08/2025	12.68 Put	Bond Future	331.0400	0.3310	298.4900	0.2985	9.833	0.0000	0.0000
2025/01/02	R209	06/11/2025		Bond Future	10.8519	72.4528	10.7884	72.7664	0.584	0.0000	0.0000
2025/01/02	R209	06/11/2025	11.27 Call	Bond Future	4143.8500	4.1439	4333.0700	4.3331	4.566	0.0000	0.0000
2025/01/02	R209	06/11/2025	11.27 Put	Bond Future	2120.3000	2.1203	1995.9200	1.9959	5.866	0.0000	0.0000
2025/01/02	R209	05/02/2026		Bond Future	10.9674	73.8306	10.9015	74.1505	0.601	0.0000	0.0000
2025/01/02	R209	05/02/2026	10.93 Call	Bond Future	3228.5300	3.2285	3387.0300	3.3870	4.909	0.0000	0.0000
2025/01/02	R209	05/02/2026	10.93 Put	Bond Future	3409.7400	3.4097	3248.3500	3.2484	4.733	0.0000	0.0000
2025/01/02	R210	06/02/2025		Bond Future	244.0129	244.0129	243.9085	243.9085	0.043	0.0000	0.0000
2025/01/02	R210	06/02/2025	239.61 Call	Bond Future	4402.8900	4.4029	4298.5300	4.2985	2.370	0.0000	0.0000
2025/01/02	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R210	08/05/2025		Bond Future	245.6101	245.6101	245.5046	245.5046	0.043	0.0000	0.0000
2025/01/02	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R210	08/05/2025	248.03 Put	Bond Future	2419.8700	2.4199	2525.4500	2.5255	4.363	0.0000	0.0000
2025/01/02	R210	07/08/2025		Bond Future	250.5407	250.5407	250.4338	250.4338	0.043	0.0000	0.0000
2025/01/02	R210	07/08/2025	248.44 Call	Bond Future	2100.6700	2.1007	1993.8300	1.9938	5.086	0.0000	0.0000
2025/01/02	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R210	06/11/2025		Bond Future	252.0414	252.0414	251.9339	251.9339	0.043	0.0000	0.0000
2025/01/02	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R210	06/11/2025	252.14 Put	Bond Future	98.5700	0.0986	206.1300	0.2061	109.120	0.0000	0.0000
2025/01/02	R210	05/02/2026		Bond Future	256.8999	256.8999	256.7913	256.7913	0.042	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	
2025/01/02	R210	05/02/2026	253.10 Call	Bond Future	3799.9100	3.7999	3691.2700	3.6913	2.859	0.0000	0.0000
2025/01/02	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	R213	06/02/2025		Bond Future	9.4523	92.0624	9.4209	92.1947	0.332	0.0000	0.0000
2025/01/02	R213	06/02/2025	11.35 Call	Bond Future	7568.5600	7.5686	7699.8600	7.6999	1.735	0.0000	0.0000
2025/01/02	R213	06/02/2025	11.35 Put	Bond Future	2.7800	0.0028	1.7900	0.0018	35.612	0.0000	0.0000
2025/01/02	R213	08/05/2025		Bond Future	9.5207	90.3509	9.4875	90.4862	0.348	0.0000	0.0000
2025/01/02	R213	08/05/2025	10.52 Call	Bond Future	4257.1300	4.2571	4366.6200	4.3666	2.572	0.0000	0.0000
2025/01/02	R213	08/05/2025	10.52 Put	Bond Future	295.9600	0.2960	270.2100	0.2702	8.701	0.0000	0.0000
2025/01/02	R213	07/08/2025		Bond Future	9.5993	92.1431	9.5642	92.2814	0.366	0.0000	0.0000
2025/01/02	R213	07/08/2025	11.66 Call	Bond Future	7859.8700	7.8599	7985.0000	7.9850	1.592	0.0000	0.0000
2025/01/02	R213	07/08/2025	11.66 Put	Bond Future	183.8100	0.1838	170.7000	0.1707	7.132	0.0000	0.0000
2025/01/02	R213	06/11/2025		Bond Future	9.7022	90.3761	9.6649	90.5174	0.384	0.0000	0.0000
2025/01/02	R213	06/11/2025	10.05 Call	Bond Future	2890.8300	2.8908	2970.4400	2.9704	2.754	0.0000	0.0000
2025/01/02	R213	06/11/2025	10.05 Put	Bond Future	1584.3800	1.5844	1522.6700	1.5227	3.895	0.0000	0.0000
2025/01/02	R213	05/02/2026		Bond Future	9.8278	92.0962	9.7881	92.2405	0.403	0.0000	0.0000
2025/01/02	R213	05/02/2026	9.89 Call	Bond Future	2496.7000	2.4967	2567.6600	2.5677	2.842	0.0000	0.0000
2025/01/02	R213	05/02/2026	9.89 Put	Bond Future	2270.7000	2.2707	2197.3200	2.1973	3.232	0.0000	0.0000
2025/01/02	R214	06/02/2025	13.63 Call	Bond Future	12695.1200	12.6951	13067.6900	13.0677	2.935	0.0000	0.0000
2025/01/02	R214	06/02/2025	13.63 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/02	R214	06/02/2025	12.25 Put	Bond Future	10.4500	0.0105	5.7400	0.0057	45.072	0.0000	0.0000
2025/01/02	R214	06/02/2025	12.25 Call	Bond Future	6671.8600	6.6719	7039.7300	7.0397	5.514	0.0000	0.0000
2025/01/02	R214	06/02/2025	11.75 Put	Bond Future	76.0300	0.0760	48.7300	0.0487	35.907	0.0000	0.0000
2025/01/02	R214	06/02/2025	11.75 Call	Bond Future	4292.8900	4.2929	4638.1700	4.6382	8.043	0.0000	0.0000
2025/01/02	R214	06/02/2025		Bond Future	10.9533	69.6244	10.8866	69.9970	0.610	0.0000	0.0000
2025/01/02	R214	06/02/2025	12.71 Call	Bond Future	8785.2700	8.7853	9157.0800	9.1571	4.232	0.0000	0.0000
2025/01/02	R214	06/02/2025	12.71 Put	Bond Future	1.4800	0.0015	0.7100	0.0007	52.027	0.0000	0.0000
2025/01/02	R214	08/05/2025		Bond Future	11.0355	67.7172	10.9665	68.0975	0.625	0.0000	0.0000
2025/01/02	R214	08/05/2025	12.40 Call	Bond Future	7169.3500	7.1694	7508.4900	7.5085	4.730	0.0000	0.0000
2025/01/02	R214	08/05/2025	12.40 Put	Bond Future	266.5200	0.2665	225.3300	0.2253	15.455	0.0000	0.0000
2025/01/02	R214	07/08/2025		Bond Future	11.1236	69.0603	11.0522	69.4484	0.641	0.0000	0.0000
2025/01/02	R214	07/08/2025	12.97 Call	Bond Future	9386.4500	9.3865	9729.8700	9.7299	3.659	0.0000	0.0000
2025/01/02	R214	07/08/2025	12.97 Put	Bond Future	413.2100	0.4132	368.5500	0.3686	10.808	0.0000	0.0000
2025/01/02	R214	06/11/2025		Bond Future	11.2240	67.0989	11.1501	67.4948	0.658	0.0000	0.0000
2025/01/02	R214	06/11/2025	11.64 Call	Bond Future	4389.0900	4.3891	4632.2900	4.6323	5.541	0.0000	0.0000
2025/01/02	R214	06/11/2025	11.64 Put	Bond Future	2222.5500	2.2226	2069.8000	2.0698	6.873	0.0000	0.0000
2025/01/02	R214	05/02/2026		Bond Future	11.3358	68.3752	11.2593	68.7790	0.675	0.0000	0.0000
2025/01/02	R214	05/02/2026	11.26 Call	Bond Future	3399.9900	3.4000	3599.9400	3.5999	5.881	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	
2025/01/02	R214	05/02/2026	11.26 Put	Bond Future	3799.8700	3.7999	3596.0700	3.5961	5.363	0.0000	0.0000
2025/01/02	R248	06/02/2025	10.30 Put	Bond Future	6214.8600	6.2149	5726.0000	5.7260	7.866	0.0000	0.0000
2025/01/02	R248	06/02/2025	10.30 Call	Bond Future	17.1900	0.0172	23.3500	0.0234	35.835	0.0000	0.0000
2025/01/02	R248	06/02/2025	11.00 Put	Bond Future	1817.9600	1.8180	1490.6800	1.4907	18.003	0.0000	0.0000
2025/01/02	R248	06/02/2025	11.00 Call	Bond Future	779.8300	0.7798	947.5700	0.9476	21.510	0.0000	0.0000
2025/01/02	R248	06/02/2025	11.70 Call	Bond Future	3854.1100	3.8541	4273.6100	4.2736	10.884	0.0000	0.0000
2025/01/02	R248	06/02/2025	11.70 Put	Bond Future	233.2900	0.2333	157.7700	0.1578	32.372	0.0000	0.0000
2025/01/02	R248	06/02/2025		Bond Future	11.1500	84.1952	11.0781	84.6902	0.645	0.0000	0.0000
2025/01/02	R248	06/02/2025	12.71 Call	Bond Future	9583.7700	9.5838	10076.2800	10.0763	5.139	0.0000	0.0000
2025/01/02	R248	06/02/2025	12.71 Put	Bond Future	5.0000	0.0050	2.4900	0.0025	50.200	0.0000	0.0000
2025/01/02	R248	08/05/2025		Bond Future	11.2359	81.4366	11.1615	81.9418	0.662	0.0000	0.0000
2025/01/02	R248	08/05/2025	12.60 Call	Bond Future	8727.0500	8.7271	9176.2300	9.1762	5.147	0.0000	0.0000
2025/01/02	R248	08/05/2025	12.60 Put	Bond Future	346.9700	0.3470	290.9400	0.2909	16.148	0.0000	0.0000
2025/01/02	R248	07/08/2025		Bond Future	11.3278	83.0517	11.2508	83.5673	0.680	0.0000	0.0000
2025/01/02	R248	07/08/2025	13.21 Call	Bond Future	11546.7800	11.5468	12002.4500	12.0025	3.946	0.0000	0.0000
2025/01/02	R248	07/08/2025	13.21 Put	Bond Future	529.0400	0.5290	469.1400	0.4691	11.322	0.0000	0.0000
2025/01/02	R248	06/11/2025		Bond Future	11.4317	80.2189	11.3519	80.7448	0.698	0.0000	0.0000
2025/01/02	R248	06/11/2025	11.74 Call	Bond Future	4993.5300	4.9935	5304.0100	5.3040	6.218	0.0000	0.0000
2025/01/02	R248	06/11/2025	11.74 Put	Bond Future	3016.8900	3.0169	2801.4500	2.8015	7.141	0.0000	0.0000
2025/01/02	R248	05/02/2026		Bond Future	11.5470	81.7442	11.4642	82.2804	0.717	0.0000	0.0000
2025/01/02	R248	05/02/2026	11.46 Call	Bond Future	4182.2200	4.1822	4448.1100	4.4481	6.358	0.0000	0.0000
2025/01/02	R248	05/02/2026	11.46 Put	Bond Future	4745.5200	4.7455	4475.2000	4.4752	5.696	0.0000	0.0000
2025/01/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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