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VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/01/2025 TO 03/01/2025

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
2025/01/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/03	2029	06/02/2025		Bond Future	134.5679	134.5679	134.5513	0.012	0.0000	0.0000
2025/01/03	2029	06/02/2025	132.40 Call	Bond Future	2167.8800	2.1679	2151.3300	0.763	0.0000	0.0000
2025/01/03	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2029	08/05/2025		Bond Future	135.8910	135.8910	135.8839	0.005	0.0000	0.0000
2025/01/03	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2029	08/05/2025	137.85 Put	Bond Future	1959.0200	1.9590	1966.1300	0.363	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	
2025/01/03	2029	07/08/2025		Bond Future	138.6195	138.6195	138.6194	138.6194	0.000	0.0000	0.0000
2025/01/03	2029	07/08/2025	137.41 Call	Bond Future	1209.5200	1.2095	1209.4300	1.2094	0.007	0.0000	0.0000
2025/01/03	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2029	06/11/2025		Bond Future	139.9074	139.9074	139.9007	139.9007	0.005	0.0000	0.0000
2025/01/03	2029	06/11/2025	139.79 Call	Bond Future	117.4200	0.1174	110.6900	0.1107	5.732	0.0000	0.0000
2025/01/03	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2029	05/02/2026		Bond Future	142.6056	142.6056	142.5894	142.5894	0.011	0.0000	0.0000
2025/01/03	2029	05/02/2026	140.11 Call	Bond Future	2495.5700	2.4956	2479.3900	2.4794	0.648	0.0000	0.0000
2025/01/03	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2030	06/02/2025	8.68 Put	Bond Future	1535.6600	1.5357	1573.8500	1.5739	2.487	0.0000	0.0000
2025/01/03	2030	06/02/2025	8.68 Call	Bond Future	185.6800	0.1857	167.0800	0.1671	10.017	0.0000	0.0000
2025/01/03	2030	06/02/2025	9.18 Put	Bond Future	418.1200	0.4181	429.5500	0.4296	2.734	0.0000	0.0000
2025/01/03	2030	06/02/2025	9.18 Call	Bond Future	995.5400	0.9955	950.1800	0.9502	4.556	0.0000	0.0000
2025/01/03	2030	06/02/2025	9.69 Call	Bond Future	2556.6800	2.5567	2501.0000	2.5010	2.178	0.0000	0.0000
2025/01/03	2030	06/02/2025	9.69 Put	Bond Future	61.5100	0.0615	62.6200	0.0626	1.805	0.0000	0.0000
2025/01/03	2030	06/02/2025		Bond Future	9.0289	96.1899	9.0437	96.1331	0.164	0.0000	0.0000
2025/01/03	2030	06/02/2025	10.68 Call	Bond Future	6084.3600	6.0844	6027.5400	6.0275	0.934	0.0000	0.0000
2025/01/03	2030	06/02/2025	10.68 Put	Bond Future	0.4800	0.0005	0.4500	0.0005	6.250	0.0000	0.0000
2025/01/03	2030	08/05/2025	12.28 Call	Bond Future	10885.7100	10.8857	10834.7100	10.8347	0.469	0.0000	0.0000
2025/01/03	2030	08/05/2025	12.28 Put	Bond Future	1.1200	0.0011	0.9600	0.0010	14.286	0.0000	0.0000
2025/01/03	2030	08/05/2025	10.69 Put	Bond Future	82.4800	0.0825	78.8700	0.0789	4.377	0.0000	0.0000
2025/01/03	2030	08/05/2025	10.69 Call	Bond Future	5741.3700	5.7414	5686.9200	5.6869	0.948	0.0000	0.0000
2025/01/03	2030	08/05/2025	11.86 Call	Bond Future	9545.7900	9.5458	9494.4900	9.4945	0.537	0.0000	0.0000
2025/01/03	2030	08/05/2025	11.86 Put	Bond Future	4.3500	0.0044	3.8900	0.0039	10.575	0.0000	0.0000
2025/01/03	2030	08/05/2025	10.31 Put	Bond Future	162.8300	0.1628	158.1800	0.1582	2.856	0.0000	0.0000
2025/01/03	2030	08/05/2025	10.31 Call	Bond Future	4514.5400	4.5145	4459.0500	4.4591	1.229	0.0000	0.0000
2025/01/03	2030	08/05/2025		Bond Future	9.0916	98.1187	9.1054	98.0678	0.152	0.0000	0.0000
2025/01/03	2030	08/05/2025	9.93 Call	Bond Future	3337.2100	3.3372	3281.2100	3.2812	1.678	0.0000	0.0000
2025/01/03	2030	08/05/2025	9.93 Put	Bond Future	316.0900	0.3161	310.9300	0.3109	1.632	0.0000	0.0000
2025/01/03	2030	08/05/2025	8.68 Put	Bond Future	2102.9900	2.1030	2120.1900	2.1202	0.818	0.0000	0.0000
2025/01/03	2030	08/05/2025	8.68 Call	Bond Future	575.9200	0.5759	542.2800	0.5423	5.841	0.0000	0.0000
2025/01/03	2030	08/05/2025	9.18 Put	Bond Future	1062.9200	1.0629	1065.2900	1.0653	0.223	0.0000	0.0000
2025/01/03	2030	08/05/2025	9.18 Call	Bond Future	1387.2700	1.3873	1338.8000	1.3388	3.494	0.0000	0.0000
2025/01/03	2030	08/05/2025	9.99 Call	Bond Future	3517.4400	3.5174	3461.7200	3.4617	1.584	0.0000	0.0000
2025/01/03	2030	08/05/2025	9.99 Put	Bond Future	284.6500	0.2847	279.7700	0.2798	1.714	0.0000	0.0000
2025/01/03	2030	08/05/2025	8.95 Put	Bond Future	1478.4800	1.4785	1486.8100	1.4868	0.563	0.0000	0.0000
2025/01/03	2030	08/05/2025	8.95 Call	Bond Future	956.6000	0.9566	914.0900	0.9141	4.444	0.0000	0.0000
2025/01/03	2030	08/05/2025	9.45 Put	Bond Future	701.5100	0.7015	697.6400	0.6976	0.552	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	
2025/01/03	2030	08/05/2025	9.45 Call	Bond Future	2007.6600	2.0077	1952.9500	1.9530	2.725	0.0000	0.0000
2025/01/03	2030	07/08/2025		Bond Future	9.1670	96.0549	9.1803	96.0082	0.146	0.0000	0.0000
2025/01/03	2030	07/08/2025	11.11 Call	Bond Future	6688.3800	6.6884	6623.1100	6.6231	0.976	0.0000	0.0000
2025/01/03	2030	07/08/2025	11.11 Put	Bond Future	164.0100	0.1640	145.5000	0.1455	11.286	0.0000	0.0000
2025/01/03	2030	07/08/2025	12.12 Call	Bond Future	9728.3200	9.7283	9676.1600	9.6762	0.536	0.0000	0.0000
2025/01/03	2030	07/08/2025	12.12 Put	Bond Future	29.1200	0.0291	23.7200	0.0237	18.544	0.0000	0.0000
2025/01/03	2030	07/08/2025	10.48 Put	Bond Future	343.0000	0.3430	313.9400	0.3139	8.472	0.0000	0.0000
2025/01/03	2030	07/08/2025	10.48 Call	Bond Future	4813.6600	4.8137	4737.8400	4.7378	1.575	0.0000	0.0000
2025/01/03	2030	06/11/2025		Bond Future	9.2537	97.9175	9.2693	97.8653	0.169	0.0000	0.0000
2025/01/03	2030	06/11/2025	9.54 Call	Bond Future	2365.6100	2.3656	2258.5700	2.2586	4.525	0.0000	0.0000
2025/01/03	2030	06/11/2025	9.54 Put	Bond Future	1415.1800	1.4152	1360.3600	1.3604	3.874	0.0000	0.0000
2025/01/03	2030	05/02/2026		Bond Future	9.3651	95.7734	9.3840	95.7135	0.202	0.0000	0.0000
2025/01/03	2030	05/02/2026	9.49 Call	Bond Future	2174.2700	2.1743	2103.7700	2.1038	3.242	0.0000	0.0000
2025/01/03	2030	05/02/2026	9.49 Put	Bond Future	1779.7700	1.7798	1769.1300	1.7691	0.598	0.0000	0.0000
2025/01/03	2032	06/02/2025	9.42 Put	Bond Future	1597.3300	1.5973	1596.8900	1.5969	0.028	0.0000	0.0000
2025/01/03	2032	06/02/2025	9.42 Call	Bond Future	270.1400	0.2701	248.9400	0.2489	7.848	0.0000	0.0000
2025/01/03	2032	06/02/2025	9.92 Put	Bond Future	452.0000	0.4520	452.5700	0.4526	0.126	0.0000	0.0000
2025/01/03	2032	06/02/2025	9.92 Call	Bond Future	1542.5000	1.5425	1522.3100	1.5223	1.309	0.0000	0.0000
2025/01/03	2032	06/02/2025	10.61 Call	Bond Future	4356.4700	4.3565	4337.5900	4.3376	0.433	0.0000	0.0000
2025/01/03	2032	06/02/2025	10.61 Put	Bond Future	57.6600	0.0577	59.5400	0.0595	3.260	0.0000	0.0000
2025/01/03	2032	06/02/2025		Bond Future	9.6924	95.7131	9.6967	95.6924	0.044	0.0000	0.0000
2025/01/03	2032	06/02/2025	11.72 Call	Bond Future	9167.0100	9.1670	9146.4800	9.1465	0.224	0.0000	0.0000
2025/01/03	2032	06/02/2025	11.72 Put	Bond Future	1.6700	0.0017	1.9000	0.0019	13.772	0.0000	0.0000
2025/01/03	2032	08/05/2025		Bond Future	9.7689	93.4683	9.7719	93.4540	0.031	0.0000	0.0000
2025/01/03	2032	08/05/2025	10.91 Call	Bond Future	5436.3800	5.4364	5422.4600	5.4225	0.256	0.0000	0.0000
2025/01/03	2032	08/05/2025	10.91 Put	Bond Future	272.8900	0.2729	273.2400	0.2732	0.128	0.0000	0.0000
2025/01/03	2032	08/05/2025	9.42 Put	Bond Future	2531.2900	2.5313	2537.5800	2.5376	0.248	0.0000	0.0000
2025/01/03	2032	08/05/2025	9.42 Call	Bond Future	876.0000	0.8760	868.0200	0.8680	0.911	0.0000	0.0000
2025/01/03	2032	08/05/2025	9.92 Put	Bond Future	1294.3600	1.2944	1297.6800	1.2977	0.256	0.0000	0.0000
2025/01/03	2032	08/05/2025	9.92 Call	Bond Future	2000.0200	2.0000	1989.0700	1.9891	0.547	0.0000	0.0000
2025/01/03	2032	08/05/2025	10.97 Call	Bond Future	5671.5400	5.6715	5657.7400	5.6577	0.243	0.0000	0.0000
2025/01/03	2032	08/05/2025	10.97 Put	Bond Future	246.8000	0.2468	247.2700	0.2473	0.190	0.0000	0.0000
2025/01/03	2032	07/08/2025		Bond Future	9.8541	95.3221	9.8562	95.3125	0.022	0.0000	0.0000
2025/01/03	2032	07/08/2025	12.01 Call	Bond Future	9377.8300	9.3778	9360.5400	9.3605	0.184	0.0000	0.0000
2025/01/03	2032	07/08/2025	12.01 Put	Bond Future	187.0700	0.1871	179.4400	0.1794	4.079	0.0000	0.0000
2025/01/03	2032	06/11/2025		Bond Future	9.9570	93.0092	9.9603	92.9949	0.033	0.0000	0.0000
2025/01/03	2032	06/11/2025	10.42 Call	Bond Future	3744.3700	3.7444	3654.3300	3.6543	2.405	0.0000	0.0000
2025/01/03	2032	06/11/2025	10.42 Put	Bond Future	1731.1200	1.7311	1655.3600	1.6554	4.376	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	
2025/01/03	2032	05/02/2026		Bond Future	10.0782	94.7781	10.0831	94.7572	0.049	0.0000	0.0000
2025/01/03	2032	05/02/2026	10.16 Call	Bond Future	3107.8900	3.1079	2994.6900	2.9947	3.642	0.0000	0.0000
2025/01/03	2032	05/02/2026	10.16 Put	Bond Future	2760.2100	2.7602	2667.9700	2.6680	3.342	0.0000	0.0000
2025/01/03	2033	06/02/2025		Bond Future	129.0014	129.0014	128.9863	128.9863	0.012	0.0000	0.0000
2025/01/03	2033	06/02/2025	124.94 Call	Bond Future	4061.3800	4.0614	4046.2900	4.0463	0.372	0.0000	0.0000
2025/01/03	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2033	08/05/2025		Bond Future	130.1122	130.1122	130.1062	130.1062	0.005	0.0000	0.0000
2025/01/03	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2033	08/05/2025	130.62 Put	Bond Future	507.7700	0.5078	513.8500	0.5139	1.197	0.0000	0.0000
2025/01/03	2033	07/08/2025		Bond Future	132.7248	132.7248	132.7255	132.7255	0.000	0.0000	0.0000
2025/01/03	2033	07/08/2025	128.65 Call	Bond Future	4074.8100	4.0748	4075.4600	4.0755	0.016	0.0000	0.0000
2025/01/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2033	06/11/2025		Bond Future	133.7969	133.7969	133.7912	133.7912	0.004	0.0000	0.0000
2025/01/03	2033	06/11/2025	133.14 Call	Bond Future	656.8700	0.6569	651.1800	0.6512	0.866	0.0000	0.0000
2025/01/03	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2033	05/02/2026		Bond Future	136.3774	136.3774	136.3626	136.3626	0.011	0.0000	0.0000
2025/01/03	2033	05/02/2026	132.88 Call	Bond Future	3497.3500	3.4974	3482.6000	3.4826	0.422	0.0000	0.0000
2025/01/03	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2037	06/02/2025		Bond Future	10.7287	85.4251	10.7226	85.4609	0.056	0.0000	0.0000
2025/01/03	2037	06/02/2025	12.76 Call	Bond Future	10964.6800	10.9647	11000.5300	11.0005	0.327	0.0000	0.0000
2025/01/03	2037	06/02/2025	12.76 Put	Bond Future	0.3100	0.0003	0.2900	0.0003	6.452	0.0000	0.0000
2025/01/03	2037	08/05/2025	12.55 Put	Bond Future	165.0600	0.1651	168.5100	0.1685	2.090	0.0000	0.0000
2025/01/03	2037	08/05/2025	12.55 Call	Bond Future	9459.6200	9.4596	9506.0200	9.5060	0.491	0.0000	0.0000
2025/01/03	2037	08/05/2025	13.30 Put	Bond Future	36.2100	0.0362	37.5000	0.0375	3.563	0.0000	0.0000
2025/01/03	2037	08/05/2025	13.30 Call	Bond Future	12921.4300	12.9214	12965.6700	12.9657	0.342	0.0000	0.0000
2025/01/03	2037	08/05/2025		Bond Future	10.8243	87.1379	10.8169	87.1808	0.068	0.0000	0.0000
2025/01/03	2037	08/05/2025	12.25 Call	Bond Future	8047.8700	8.0479	8095.3400	8.0953	0.590	0.0000	0.0000
2025/01/03	2037	08/05/2025	12.25 Put	Bond Future	261.8000	0.2618	266.3200	0.2663	1.727	0.0000	0.0000
2025/01/03	2037	08/05/2025	13.35 Put	Bond Future	32.2000	0.0322	33.3900	0.0334	3.696	0.0000	0.0000
2025/01/03	2037	08/05/2025	13.35 Call	Bond Future	13147.9800	13.1480	13192.1200	13.1921	0.336	0.0000	0.0000
2025/01/03	2037	07/08/2025	13.01 Put	Bond Future	321.5400	0.3215	333.1800	0.3332	3.620	0.0000	0.0000
2025/01/03	2037	07/08/2025		Bond Future	10.9289	84.6055	10.9205	84.6538	0.077	0.0000	0.0000
2025/01/03	2037	07/08/2025	13.01 Call	Bond Future	11154.4800	11.1545	11214.4500	11.2145	0.538	0.0000	0.0000
2025/01/03	2037	07/08/2025	12.17 Call	Bond Future	7483.8000	7.4838	7550.9000	7.5509	0.897	0.0000	0.0000
2025/01/03	2037	07/08/2025	12.17 Put	Bond Future	772.2700	0.7723	791.0400	0.7910	2.430	0.0000	0.0000
2025/01/03	2037	07/08/2025	11.42 Call	Bond Future	4423.9100	4.4239	4495.0300	4.4950	1.608	0.0000	0.0000
2025/01/03	2037	07/08/2025	11.42 Put	Bond Future	1674.4600	1.6745	1697.2500	1.6973	1.361	0.0000	0.0000
2025/01/03	2037	07/08/2025	10.55 Put	Bond Future	3903.2100	3.9032	3914.6400	3.9146	0.293	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	
2025/01/03	2037	07/08/2025	10.55 Call	Bond Future	1692.5000	1.6925	1752.2600	1.7523	3.531	0.0000	0.0000
2025/01/03	2037	07/08/2025	10.64 Put	Bond Future	3592.6200	3.5926	3605.5800	3.6056	0.361	0.0000	0.0000
2025/01/03	2037	07/08/2025	10.64 Call	Bond Future	1914.1800	1.9142	1975.4700	1.9755	3.202	0.0000	0.0000
2025/01/03	2037	07/08/2025	11.82 Call	Bond Future	6008.3600	6.0084	6078.0900	6.0781	1.161	0.0000	0.0000
2025/01/03	2037	07/08/2025	11.82 Put	Bond Future	1111.2500	1.1113	1132.6500	1.1327	1.926	0.0000	0.0000
2025/01/03	2037	07/08/2025	11.07 Call	Bond Future	3179.5400	3.1795	3249.1800	3.2492	2.190	0.0000	0.0000
2025/01/03	2037	07/08/2025	11.07 Put	Bond Future	2376.6600	2.3767	2397.9700	2.3980	0.897	0.0000	0.0000
2025/01/03	2037	07/08/2025	10.34 Put	Bond Future	4716.6200	4.7166	4720.8000	4.7208	0.089	0.0000	0.0000
2025/01/03	2037	07/08/2025	10.34 Call	Bond Future	1246.0700	1.2461	1298.5800	1.2986	4.214	0.0000	0.0000
2025/01/03	2037	06/11/2025		Bond Future	11.0379	86.2454	11.0299	86.2906	0.073	0.0000	0.0000
2025/01/03	2037	06/11/2025	11.63 Call	Bond Future	5376.2900	5.3763	5438.4500	5.4385	1.156	0.0000	0.0000
2025/01/03	2037	06/11/2025	11.63 Put	Bond Future	2137.5700	2.1376	2154.5700	2.1546	0.795	0.0000	0.0000
2025/01/03	2037	05/02/2026		Bond Future	11.1610	83.6277	11.1538	83.6679	0.065	0.0000	0.0000
2025/01/03	2037	05/02/2026	11.20 Call	Bond Future	3982.4900	3.9825	4075.4300	4.0754	2.334	0.0000	0.0000
2025/01/03	2037	05/02/2026	11.20 Put	Bond Future	3768.4300	3.7684	3821.2300	3.8212	1.401	0.0000	0.0000
2025/01/03	2038	06/02/2025		Bond Future	139.6119	139.6119	139.4443	139.4443	0.120	0.0000	0.0000
2025/01/03	2038	06/02/2025	135.23 Call	Bond Future	4381.9200	4.3819	4214.2700	4.2143	3.826	0.0000	0.0000
2025/01/03	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2038	08/05/2025		Bond Future	142.4458	142.4458	142.2850	142.2850	0.113	0.0000	0.0000
2025/01/03	2038	08/05/2025	139.68 Call	Bond Future	2765.8200	2.7658	2605.0200	2.6050	5.814	0.0000	0.0000
2025/01/03	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2038	07/08/2025		Bond Future	143.1798	143.1798	143.0228	143.0228	0.110	0.0000	0.0000
2025/01/03	2038	07/08/2025	139.56 Call	Bond Future	3619.7600	3.6198	3462.7900	3.4628	4.336	0.0000	0.0000
2025/01/03	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2038	06/11/2025		Bond Future	145.9922	145.9922	145.8256	145.8256	0.114	0.0000	0.0000
2025/01/03	2038	06/11/2025	143.88 Call	Bond Future	2112.1800	2.1122	1945.5700	1.9456	7.888	0.0000	0.0000
2025/01/03	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2038	05/02/2026		Bond Future	146.6423	146.6423	146.4619	146.4619	0.123	0.0000	0.0000
2025/01/03	2038	05/02/2026	143.20 Call	Bond Future	3442.3000	3.4423	3261.9200	3.2619	5.240	0.0000	0.0000
2025/01/03	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2040	06/02/2025	11.00 Put	Bond Future	1162.5900	1.1626	1175.5400	1.1755	1.114	0.0000	0.0000
2025/01/03	2040	06/02/2025	11.00 Call	Bond Future	1165.6300	1.1656	1152.2900	1.1523	1.144	0.0000	0.0000
2025/01/03	2040	06/02/2025	11.70 Call	Bond Future	4471.6400	4.4716	4446.9400	4.4469	0.552	0.0000	0.0000
2025/01/03	2040	06/02/2025	11.70 Put	Bond Future	119.9200	0.1199	121.5100	0.1215	1.326	0.0000	0.0000
2025/01/03	2040	06/02/2025	12.20 Call	Bond Future	7272.1800	7.2722	7246.0400	7.2460	0.359	0.0000	0.0000
2025/01/03	2040	06/02/2025	12.20 Put	Bond Future	16.2200	0.0162	16.3700	0.0164	0.925	0.0000	0.0000
2025/01/03	2040	06/02/2025		Bond Future	10.9995	85.7478	11.0036	85.7216	0.037	0.0000	0.0000
2025/01/03	2040	06/02/2025	12.95 Call	Bond Future	11323.0700	11.3231	11296.7700	11.2968	0.232	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	
2025/01/03	2040	06/02/2025	12.95 Put	Bond Future	0.6000	0.0006	0.5900	0.0006	1.667	0.0000	0.0000
2025/01/03	2040	08/05/2025		Bond Future	11.0965	87.4671	11.0998	87.4467	0.029	0.0000	0.0000
2025/01/03	2040	08/05/2025	12.63 Call	Bond Future	9190.8200	9.1908	9205.8700	9.2059	0.164	0.0000	0.0000
2025/01/03	2040	08/05/2025	12.63 Put	Bond Future	223.2300	0.2232	258.7500	0.2588	15.912	0.0000	0.0000
2025/01/03	2040	08/05/2025	12.75 Put	Bond Future	185.4400	0.1854	216.5600	0.2166	16.782	0.0000	0.0000
2025/01/03	2040	08/05/2025	12.75 Call	Bond Future	9793.3100	9.7933	9803.9600	9.8040	0.109	0.0000	0.0000
2025/01/03	2040	08/05/2025	13.50 Put	Bond Future	50.2100	0.0502	52.6100	0.0526	4.780	0.0000	0.0000
2025/01/03	2040	08/05/2025	13.50 Call	Bond Future	13477.5900	13.4776	13459.5200	13.4595	0.134	0.0000	0.0000
2025/01/03	2040	08/05/2025	13.43 Put	Bond Future	58.6000	0.0586	61.3100	0.0613	4.625	0.0000	0.0000
2025/01/03	2040	08/05/2025	13.43 Call	Bond Future	13142.3400	13.1423	13124.5800	13.1246	0.135	0.0000	0.0000
2025/01/03	2040	07/08/2025		Bond Future	11.2020	84.6906	11.2046	84.6742	0.023	0.0000	0.0000
2025/01/03	2040	07/08/2025	13.29 Call	Bond Future	12025.8900	12.0259	12027.3300	12.0273	0.012	0.0000	0.0000
2025/01/03	2040	07/08/2025	13.29 Put	Bond Future	357.5300	0.3575	375.3400	0.3753	4.981	0.0000	0.0000
2025/01/03	2040	06/11/2025		Bond Future	11.3108	86.3320	11.3142	86.3112	0.030	0.0000	0.0000
2025/01/03	2040	06/11/2025	11.84 Call	Bond Future	5505.7700	5.5058	5598.4200	5.5984	1.683	0.0000	0.0000
2025/01/03	2040	06/11/2025	11.84 Put	Bond Future	2347.3400	2.3473	2460.7400	2.4607	4.831	0.0000	0.0000
2025/01/03	2040	05/02/2026		Bond Future	11.4326	83.4652	11.4371	83.4380	0.039	0.0000	0.0000
2025/01/03	2040	05/02/2026	11.49 Call	Bond Future	4399.9000	4.3999	4380.0300	4.3800	0.452	0.0000	0.0000
2025/01/03	2040	05/02/2026	11.49 Put	Bond Future	4055.1400	4.0551	4062.3800	4.0624	0.179	0.0000	0.0000
2025/01/03	2044	06/02/2025	11.50 Call	Bond Future	2927.8400	2.9278	2938.0100	2.9380	0.347	0.0000	0.0000
2025/01/03	2044	06/02/2025	11.50 Put	Bond Future	346.1700	0.3462	383.8300	0.3838	10.879	0.0000	0.0000
2025/01/03	2044	06/02/2025	11.15 Put	Bond Future	1033.8500	1.0339	1090.8900	1.0909	5.517	0.0000	0.0000
2025/01/03	2044	06/02/2025	11.15 Call	Bond Future	1345.9400	1.3459	1375.4900	1.3755	2.195	0.0000	0.0000
2025/01/03	2044	06/02/2025	10.65 Put	Bond Future	3308.9600	3.3090	3353.9700	3.3540	1.360	0.0000	0.0000
2025/01/03	2044	06/02/2025	10.65 Call	Bond Future	192.4900	0.1925	210.0100	0.2100	9.102	0.0000	0.0000
2025/01/03	2044	06/02/2025	13.75 Call	Bond Future	14982.4700	14.9825	14954.9800	14.9550	0.183	0.0000	0.0000
2025/01/03	2044	06/02/2025	13.75 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/01/03	2044	06/02/2025	12.50 Put	Bond Future	6.5700	0.0066	8.5500	0.0086	30.137	0.0000	0.0000
2025/01/03	2044	06/02/2025	12.50 Call	Bond Future	8535.3600	8.5354	8509.8500	8.5099	0.299	0.0000	0.0000
2025/01/03	2044	06/02/2025	12.00 Put	Bond Future	53.6000	0.0536	64.5800	0.0646	20.485	0.0000	0.0000
2025/01/03	2044	06/02/2025	12.00 Call	Bond Future	5703.9900	5.7040	5687.4800	5.6875	0.289	0.0000	0.0000
2025/01/03	2044	06/02/2025		Bond Future	11.1031	81.7948	11.1072	81.7673	0.037	0.0000	0.0000
2025/01/03	2044	06/02/2025	13.02 Call	Bond Future	11336.3300	11.3363	11309.0900	11.3091	0.240	0.0000	0.0000
2025/01/03	2044	06/02/2025	13.02 Put	Bond Future	0.6600	0.0007	0.9100	0.0009	37.879	0.0000	0.0000
2025/01/03	2044	08/05/2025		Bond Future	11.1956	83.4348	11.1990	83.4129	0.030	0.0000	0.0000
2025/01/03	2044	08/05/2025	12.72 Call	Bond Future	9361.2900	9.3613	9347.7400	9.3477	0.145	0.0000	0.0000
2025/01/03	2044	08/05/2025	12.72 Put	Bond Future	251.3600	0.2514	259.7100	0.2597	3.322	0.0000	0.0000
2025/01/03	2044	08/05/2025	Call	Bond Future	2.5800	0.0026	2.7900	0.0028	8.140	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	
2025/01/03	2044	08/05/2025	Put	Bond Future	16567.8300	16.5678	16589.9400	16.5899	0.133	0.0000	0.0000
2025/01/03	2044	08/05/2025	12.40 Call	Bond Future	7746.4700	7.7465	7736.4700	7.7365	0.129	0.0000	0.0000
2025/01/03	2044	08/05/2025	12.40 Put	Bond Future	405.7400	0.4057	417.6400	0.4176	2.933	0.0000	0.0000
2025/01/03	2044	08/05/2025	11.65 Call	Bond Future	4123.9600	4.1240	4125.7700	4.1258	0.044	0.0000	0.0000
2025/01/03	2044	08/05/2025	11.65 Put	Bond Future	1220.8100	1.2208	1244.5200	1.2445	1.942	0.0000	0.0000
2025/01/03	2044	08/05/2025	10.92 Put	Bond Future	3278.0300	3.2780	3310.5300	3.3105	0.991	0.0000	0.0000
2025/01/03	2044	08/05/2025	10.92 Call	Bond Future	1431.8400	1.4318	1442.4400	1.4424	0.740	0.0000	0.0000
2025/01/03	2044	07/08/2025		Bond Future	11.2957	80.7036	11.2985	80.6855	0.025	0.0000	0.0000
2025/01/03	2044	07/08/2025	13.34 Call	Bond Future	12046.4600	12.0465	12070.4200	12.0704	0.199	0.0000	0.0000
2025/01/03	2044	07/08/2025	13.34 Put	Bond Future	380.8900	0.3809	422.9100	0.4229	11.032	0.0000	0.0000
2025/01/03	2044	06/11/2025		Bond Future	11.3983	82.2676	11.4018	82.2453	0.031	0.0000	0.0000
2025/01/03	2044	06/11/2025	11.88 Call	Bond Future	5516.4000	5.5164	5532.6800	5.5327	0.295	0.0000	0.0000
2025/01/03	2044	06/11/2025	11.88 Put	Bond Future	2537.5500	2.5376	2576.1400	2.5761	1.521	0.0000	0.0000
2025/01/03	2044	05/02/2026		Bond Future	11.5126	79.4486	11.5172	79.4203	0.039	0.0000	0.0000
2025/01/03	2044	05/02/2026	11.56 Call	Bond Future	4498.1000	4.4981	4500.4600	4.5005	0.052	0.0000	0.0000
2025/01/03	2044	05/02/2026	11.56 Put	Bond Future	4202.1600	4.2022	4232.8900	4.2329	0.731	0.0000	0.0000
2025/01/03	2046	06/02/2025		Bond Future	121.7573	121.7573	122.1064	122.1064	0.287	0.0000	0.0000
2025/01/03	2046	06/02/2025	114.01 Call	Bond Future	7747.2600	7.7473	8096.4200	8.0964	4.507	0.0000	0.0000
2025/01/03	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2046	08/05/2025		Bond Future	122.0155	122.0155	122.3805	122.3805	0.299	0.0000	0.0000
2025/01/03	2046	08/05/2025	121.97 Call	Bond Future	45.4700	0.0455	410.4600	0.4105	802.705	0.0000	0.0000
2025/01/03	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2046	07/08/2025		Bond Future	124.4652	124.4652	124.8439	124.8439	0.304	0.0000	0.0000
2025/01/03	2046	07/08/2025	118.69 Call	Bond Future	5775.1600	5.7752	6153.9300	6.1539	6.559	0.0000	0.0000
2025/01/03	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2046	06/11/2025		Bond Future	124.6540	124.6540	125.0340	125.0340	0.305	0.0000	0.0000
2025/01/03	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2046	06/11/2025	125.41 Put	Bond Future	756.0000	0.7560	375.9700	0.3760	50.269	0.0000	0.0000
2025/01/03	2046	05/02/2026		Bond Future	127.0566	127.0566	127.4355	127.4355	0.298	0.0000	0.0000
2025/01/03	2046	05/02/2026	121.65 Call	Bond Future	5406.5800	5.4066	5785.5300	5.7855	7.009	0.0000	0.0000
2025/01/03	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2050	06/02/2025		Bond Future	120.9242	120.9242	121.7299	121.7299	0.666	0.0000	0.0000
2025/01/03	2050	06/02/2025	115.60 Call	Bond Future	5324.2000	5.3242	6129.9000	6.1299	15.133	0.0000	0.0000
2025/01/03	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2050	08/05/2025		Bond Future	123.3790	123.3790	124.2099	124.2099	0.673	0.0000	0.0000
2025/01/03	2050	08/05/2025	121.16 Call	Bond Future	2219.0400	2.2190	3049.8500	3.0499	37.440	0.0000	0.0000
2025/01/03	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2050	07/08/2025		Bond Future	123.4886	123.4886	124.3422	124.3422	0.691	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/03	2050	07/08/2025	119.89 Call	Bond Future	3598.5500	3.5986	4452.2000	4.4522	23.722	0.0000	0.0000
2025/01/03	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2050	06/11/2025		Bond Future	125.9141	125.9141	126.7789	126.7789	0.687	0.0000	0.0000
2025/01/03	2050	06/11/2025	124.42 Call	Bond Future	1494.1100	1.4941	2358.8600	2.3589	57.877	0.0000	0.0000
2025/01/03	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	2050	05/02/2026		Bond Future	125.9294	125.9294	126.8014	126.8014	0.692	0.0000	0.0000
2025/01/03	2050	05/02/2026	122.82 Call	Bond Future	3109.4200	3.1094	3981.4400	3.9814	28.044	0.0000	0.0000
2025/01/03	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	AL37	06/02/2025		Index Future	1075.9240	1075.9240	1075.3650	1075.3650	0.052	0.0000	0.0000
2025/01/03	AL37	08/05/2025		Index Future	1097.5020	1097.5020	1097.0100	1097.0100	0.045	0.0000	0.0000
2025/01/03	AL37	07/08/2025		Index Future	1119.2830	1119.2830	1118.8390	1118.8390	0.040	0.0000	0.0000
2025/01/03	AL37	06/11/2025		Index Future	1141.0290	1141.0290	1140.5260	1140.5260	0.044	0.0000	0.0000
2025/01/03	AL37	05/02/2026		Index Future	1162.8020	1162.8020	1162.2140	1162.2140	0.051	0.0000	0.0000
2025/01/03	AL7T	06/02/2025		Index Future	1296.7960	1296.7960	1296.3120	1296.3120	0.037	0.0000	0.0000
2025/01/03	AL7T	08/05/2025		Index Future	1322.8030	1322.8030	1322.4030	1322.4030	0.030	0.0000	0.0000
2025/01/03	AL7T	07/08/2025		Index Future	1349.0550	1349.0550	1348.7170	1348.7170	0.025	0.0000	0.0000
2025/01/03	AL7T	06/11/2025		Index Future	1375.2660	1375.2660	1374.8610	1374.8610	0.029	0.0000	0.0000
2025/01/03	AL7T	05/02/2026		Index Future	1401.5090	1401.5090	1401.0050	1401.0050	0.036	0.0000	0.0000
2025/01/03	ALBI	06/02/2025		Index Future	1115.2630	1115.2630	1115.0710	1115.0710	0.017	0.0000	0.0000
2025/01/03	ALBI	08/05/2025		Index Future	1137.6290	1137.6290	1137.5150	1137.5150	0.010	0.0000	0.0000
2025/01/03	ALBI	07/08/2025		Index Future	1160.2070	1160.2070	1160.1500	1160.1500	0.005	0.0000	0.0000
2025/01/03	ALBI	06/11/2025		Index Future	1182.7490	1182.7490	1182.6390	1182.6390	0.009	0.0000	0.0000
2025/01/03	ALBI	05/02/2026		Index Future	1205.3170	1205.3170	1205.1270	1205.1270	0.016	0.0000	0.0000
2025/01/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	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
2025/01/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/01/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/03	ES33	06/02/2025		Bond Future	10.9893	83.9894	10.9931	83.9713	0.035	0.0000
2025/01/03	ES33	06/02/2025	13.34 Call	Bond Future	10257.8500	10.2579	10239.7400	10.2397	0.177	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
2025/01/03	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	ES33	08/05/2025		Bond Future	11.1058	81.8948	11.1085	81.8823	0.024	0.0000
2025/01/03	ES33	08/05/2025	12.73 Call	Bond Future	7122.7900	7.1228	7110.3200	7.1103	0.175	0.0000
2025/01/03	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES33	07/08/2025		Bond Future	11.2317	83.5385	11.2336	83.5301	0.017	0.0000
2025/01/03	ES33	07/08/2025	13.56 Call	Bond Future	9733.9300	9.7339	9725.4900	9.7255	0.087	0.0000
2025/01/03	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES33	06/11/2025		Bond Future	11.3789	81.3812	11.3817	81.3688	0.025	0.0000
2025/01/03	ES33	06/11/2025	12.01 Call	Bond Future	2731.0000	2.7310	2718.5700	2.7186	0.455	0.0000
2025/01/03	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES33	05/02/2026		Bond Future	11.5477	82.9470	11.5519	82.9287	0.037	0.0000
2025/01/03	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES33	05/02/2026	11.49 Put	Bond Future	248.5100	0.2485	266.7800	0.2668	7.352	0.0000
2025/01/03	ES42	06/02/2025		Bond Future	11.4528	80.5310	11.4618	80.4755	0.079	0.0000
2025/01/03	ES42	06/02/2025	13.71 Call	Bond Future	12137.5500	12.1376	12082.0200	12.0820	0.458	0.0000
2025/01/03	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES42	08/05/2025		Bond Future	11.5563	77.8987	11.5647	77.8478	0.073	0.0000
2025/01/03	ES42	08/05/2025	13.25 Call	Bond Future	9267.7600	9.2678	9216.9100	9.2169	0.549	0.0000
2025/01/03	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES42	07/08/2025		Bond Future	11.6638	79.4614	11.6718	79.4136	0.069	0.0000
2025/01/03	ES42	07/08/2025	13.79 Call	Bond Future	11189.2500	11.1893	11141.4600	11.1415	0.427	0.0000
2025/01/03	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES42	06/11/2025		Bond Future	11.7839	76.7551	11.7928	76.7027	0.076	0.0000
2025/01/03	ES42	06/11/2025	12.39 Call	Bond Future	3421.2000	3.4212	3368.8200	3.3688	1.531	0.0000
2025/01/03	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES42	05/02/2026		Bond Future	11.9142	78.2295	11.9245	78.1706	0.086	0.0000
2025/01/03	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	ES42	05/02/2026	11.85 Put	Bond Future	370.2400	0.3702	429.0800	0.4291	15.892	0.0000
2025/01/03	GOVI	06/02/2025		GOVI	1098.0980	1098.0980	1097.9200	1097.9200	0.016	0.0000
2025/01/03	GOVI	06/02/2025	972.00 Call	GOVI	1260980.0000	126.0980	1259200.0000	125.9200	0.141	0.0000
2025/01/03	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	GOVI	08/05/2025		GOVI	1120.1200	1120.1200	1120.0190	1120.0190	0.009	0.0000
2025/01/03	GOVI	08/05/2025	1,022.00 Call	GOVI	981200.0000	98.1200	980190.0000	98.0190	0.103	0.0000
2025/01/03	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	GOVI	07/08/2025		GOVI	1142.3500	1142.3500	1142.3050	1142.3050	0.004	0.0000
2025/01/03	GOVI	07/08/2025	1,011.00 Call	GOVI	1313500.0000	131.3500	1313050.0000	131.3050	0.034	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/01/03	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/01/03	GOVI	06/11/2025		GOVI	1164.5450	1164.5450	1164.4480	1164.4480	0.008	0.0000	0.0000
2025/01/03	GOVI	06/11/2025	1,112. Call 00	GOVI	525450.0000	52.5450	524480.0000	52.4480	0.185	0.0000	0.0000
2025/01/03	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	GOVI	05/02/2026		GOVI	1186.7660	1186.7660	1186.5910	1186.5910	0.015	0.0000	0.0000
2025/01/03	GOVI	05/02/2026	1,150. Call 00	GOVI	367660.0000	36.7660	365910.0000	36.5910	0.476	0.0000	0.0000
2025/01/03	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/03	IGOV	06/02/2025		Index Future	375.2790	375.2790	375.8300	375.8300	0.147	0.0000	0.0000
2025/01/03	IGOV	08/05/2025		Index Future	382.8970	382.8970	383.4870	383.4870	0.154	0.0000	0.0000
2025/01/03	IGOV	07/08/2025		Index Future	390.5860	390.5860	391.2080	391.2080	0.159	0.0000	0.0000
2025/01/03	IGOV	06/11/2025		Index Future	398.2630	398.2630	398.8800	398.8800	0.155	0.0000	0.0000
2025/01/03	IGOV	05/02/2026		Index Future	405.9500	405.9500	406.5520	406.5520	0.148	0.0000	0.0000
2025/01/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/03	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/03	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/03	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/03	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/03	R033	06/02/2025		Bond Future	9.9455	103.9569	9.9497	103.9338	0.042	0.0000	0.0000
2025/01/03	R033	06/02/2025	10.33 Call	Bond Future	2417.3300	2.4173	2402.3200	2.4023	0.621	0.0000	0.0000
2025/01/03	R033	06/02/2025	10.33 Put	Bond Future	330.9700	0.3310	339.0700	0.3391	2.447	0.0000	0.0000
2025/01/03	R033	08/05/2025		Bond Future	10.0299	100.9930	10.0329	100.9768	0.030	0.0000	0.0000
2025/01/03	R033	08/05/2025	10.33 Call	Bond Future	2800.3800	2.8004	2792.4400	2.7924	0.284	0.0000	0.0000
2025/01/03	R033	08/05/2025	10.33 Put	Bond Future	1209.3200	1.2093	1217.5000	1.2175	0.676	0.0000	0.0000
2025/01/03	R033	07/08/2025		Bond Future	10.1226	102.9959	10.1247	102.9847	0.021	0.0000	0.0000
2025/01/03	R033	07/08/2025	10.33 Call	Bond Future	3018.4200	3.0184	3056.8700	3.0569	1.274	0.0000	0.0000
2025/01/03	R033	07/08/2025	10.33 Put	Bond Future	1945.1500	1.9452	1994.7500	1.9948	2.550	0.0000	0.0000
2025/01/03	R033	06/11/2025		Bond Future	10.2322	99.9485	10.2354	99.9324	0.031	0.0000	0.0000
2025/01/03	R033	06/11/2025	10.33 Call	Bond Future	3212.3100	3.2123	3147.8600	3.1479	2.006	0.0000	0.0000
2025/01/03	R033	06/11/2025	10.33 Put	Bond Future	2719.2500	2.7193	2670.9300	2.6709	1.777	0.0000	0.0000
2025/01/03	R033	05/02/2026		Bond Future	10.3591	101.8487	10.3639	101.8253	0.046	0.0000	0.0000
2025/01/03	R033	05/02/2026	10.49 Call	Bond Future	3691.9100	3.6919	3674.9400	3.6749	0.460	0.0000	0.0000
2025/01/03	R033	05/02/2026	10.49 Put	Bond Future	3052.9700	3.0530	3059.3800	3.0594	0.210	0.0000	0.0000
2025/01/03	R035	06/02/2025	10.10 Put	Bond Future	1639.6200	1.6396	1674.4200	1.6744	2.122	0.0000	0.0000
2025/01/03	R035	06/02/2025	10.10 Call	Bond Future	572.1800	0.5722	553.4600	0.5535	3.272	0.0000	0.0000
2025/01/03	R035	06/02/2025	11.10 Call	Bond Future	4651.5500	4.6516	4600.1900	4.6002	1.104	0.0000	0.0000
2025/01/03	R035	06/02/2025	11.10 Put	Bond Future	65.5700	0.0656	67.7300	0.0677	3.294	0.0000	0.0000
2025/01/03	R035	06/02/2025	11.30 Call	Bond Future	5688.8500	5.6889	5636.2000	5.6362	0.925	0.0000	0.0000
2025/01/03	R035	06/02/2025	11.30 Put	Bond Future	28.9300	0.0289	29.8000	0.0298	3.007	0.0000	0.0000
2025/01/03	R035	06/02/2025	10.65 Call	Bond Future	2444.6600	2.4447	2401.9700	2.4020	1.746	0.0000	0.0000
2025/01/03	R035	06/02/2025	10.65 Put	Bond Future	342.9800	0.3430	353.8100	0.3538	3.158	0.0000	0.0000
2025/01/03	R035	06/02/2025	10.34 Put	Bond Future	888.7700	0.8888	911.5800	0.9116	2.566	0.0000	0.0000
2025/01/03	R035	06/02/2025	10.34 Call	Bond Future	1222.6200	1.2226	1191.9100	1.1919	2.512	0.0000	0.0000
2025/01/03	R035	06/02/2025	10.26 Put	Bond Future	1103.6200	1.1036	1130.3900	1.1304	2.426	0.0000	0.0000
2025/01/03	R035	06/02/2025	10.26 Call	Bond Future	973.5800	0.9736	946.8300	0.9468	2.748	0.0000	0.0000
2025/01/03	R035	06/02/2025		Bond Future	10.2824	95.3222	10.2916	95.2686	0.090	0.0000	0.0000
2025/01/03	R035	06/02/2025	12.41 Call	Bond Future	11301.1800	11.3012	11247.6600	11.2477	0.474	0.0000	0.0000
2025/01/03	R035	06/02/2025	12.41 Put	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0.0000	0.0000
2025/01/03	R035	08/05/2025		Bond Future	10.3649	92.7235	10.3733	92.6757	0.081	0.0000	0.0000
2025/01/03	R035	08/05/2025	11.78 Call	Bond Future	7819.1200	7.8191	7805.9900	7.8060	0.168	0.0000	0.0000
2025/01/03	R035	08/05/2025	11.78 Put	Bond Future	222.7200	0.2227	257.3900	0.2574	15.567	0.0000	0.0000
2025/01/03	R035	08/05/2025	13.35 Call	Bond Future	15053.9900	15.0540	15006.7600	15.0068	0.314	0.0000	0.0000
2025/01/03	R035	08/05/2025	13.35 Put	Bond Future	8.2500	0.0083	8.8200	0.0088	6.909	0.0000	0.0000
2025/01/03	R035	08/05/2025	12.70 Call	Bond Future	12120.5400	12.1205	12074.9800	12.0750	0.376	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	
2025/01/03	R035	08/05/2025	12.70 Put	Bond Future	43.0000	0.0430	45.2400	0.0452	5.209	0.0000	0.0000
2025/01/03	R035	08/05/2025	11.46 Put	Bond Future	374.4000	0.3744	423.6100	0.4236	13.144	0.0000	0.0000
2025/01/03	R035	08/05/2025	11.46 Call	Bond Future	6330.5600	6.3306	6331.9700	6.3320	0.022	0.0000	0.0000
2025/01/03	R035	08/05/2025	11.70 Call	Bond Future	7444.2300	7.4442	7434.3400	7.4343	0.133	0.0000	0.0000
2025/01/03	R035	08/05/2025	11.70 Put	Bond Future	253.8200	0.2538	291.7300	0.2917	14.936	0.0000	0.0000
2025/01/03	R035	08/05/2025	10.95 Call	Bond Future	4079.5200	4.0795	4111.3600	4.1114	0.780	0.0000	0.0000
2025/01/03	R035	08/05/2025	10.95 Put	Bond Future	829.4000	0.8294	909.0400	0.9090	9.602	0.0000	0.0000
2025/01/03	R035	08/05/2025	10.44 Put	Bond Future	1747.7700	1.7478	1849.2400	1.8492	5.806	0.0000	0.0000
2025/01/03	R035	08/05/2025	10.44 Call	Bond Future	2174.0200	2.1740	2227.6900	2.2277	2.469	0.0000	0.0000
2025/01/03	R035	07/08/2025		Bond Future	10.4555	94.5629	10.4634	94.5191	0.075	0.0000	0.0000
2025/01/03	R035	07/08/2025	12.65 Call	Bond Future	11439.7500	11.4398	11403.9800	11.4040	0.313	0.0000	0.0000
2025/01/03	R035	07/08/2025	12.65 Put	Bond Future	248.5500	0.2486	256.6700	0.2567	3.267	0.0000	0.0000
2025/01/03	R035	06/11/2025		Bond Future	10.5633	91.8905	10.5723	91.8414	0.085	0.0000	0.0000
2025/01/03	R035	06/11/2025	11.20 Call	Bond Future	5220.2200	5.2202	5263.5900	5.2636	0.831	0.0000	0.0000
2025/01/03	R035	06/11/2025	11.20 Put	Bond Future	1840.7000	1.8407	1933.1600	1.9332	5.023	0.0000	0.0000
2025/01/03	R035	05/02/2026		Bond Future	10.6871	93.6388	10.6977	93.5824	0.099	0.0000	0.0000
2025/01/03	R035	05/02/2026	10.79 Call	Bond Future	3892.0400	3.8920	3806.5500	3.8066	2.197	0.0000	0.0000
2025/01/03	R035	05/02/2026	10.79 Put	Bond Future	3347.7500	3.3478	3318.6300	3.3186	0.870	0.0000	0.0000
2025/01/03	R038	06/02/2025		Bond Future	10.8059	104.4543	10.7998	104.4967	0.056	0.0000	0.0000
2025/01/03	R038	06/02/2025	11.24 Call	Bond Future	3293.6500	3.2937	3328.2700	3.3283	1.051	0.0000	0.0000
2025/01/03	R038	06/02/2025	11.24 Put	Bond Future	338.9600	0.3390	331.1300	0.3311	2.310	0.0000	0.0000
2025/01/03	R038	08/05/2025		Bond Future	10.9033	101.0585	10.8958	101.1094	0.068	0.0000	0.0000
2025/01/03	R038	08/05/2025	11.24 Call	Bond Future	3736.7700	3.7368	3789.4000	3.7894	1.408	0.0000	0.0000
2025/01/03	R038	08/05/2025	11.24 Put	Bond Future	1475.8400	1.4758	1477.5800	1.4776	0.118	0.0000	0.0000
2025/01/03	R038	07/08/2025		Bond Future	11.0071	103.0626	10.9986	103.1197	0.077	0.0000	0.0000
2025/01/03	R038	07/08/2025	11.24 Call	Bond Future	4093.3100	4.0933	4175.1600	4.1752	2.000	0.0000	0.0000
2025/01/03	R038	07/08/2025	11.24 Put	Bond Future	2551.3500	2.5514	2576.0500	2.5761	0.968	0.0000	0.0000
2025/01/03	R038	06/11/2025		Bond Future	11.1242	99.5748	11.1161	99.6283	0.073	0.0000	0.0000
2025/01/03	R038	06/11/2025	11.24 Call	Bond Future	4317.3400	4.3173	4448.8900	4.4489	3.047	0.0000	0.0000
2025/01/03	R038	06/11/2025	11.24 Put	Bond Future	3561.9800	3.5620	3640.0400	3.6400	2.191	0.0000	0.0000
2025/01/03	R038	06/11/2025	12.33 Call	Bond Future	8956.2400	8.9562	9079.1200	9.0791	1.372	0.0000	0.0000
2025/01/03	R038	06/11/2025	12.33 Put	Bond Future	1488.4500	1.4885	1557.8400	1.5578	4.662	0.0000	0.0000
2025/01/03	R038	06/11/2025	10.98 Put	Bond Future	4366.3600	4.3664	4433.6000	4.4336	1.540	0.0000	0.0000
2025/01/03	R038	06/11/2025	10.98 Call	Bond Future	3413.8100	3.4138	3534.5400	3.5345	3.537	0.0000	0.0000
2025/01/03	R038	05/02/2026		Bond Future	11.2542	101.4672	11.2468	101.5147	0.066	0.0000	0.0000
2025/01/03	R038	05/02/2026	11.44 Call	Bond Future	5264.6200	5.2646	5277.2700	5.2773	0.240	0.0000	0.0000
2025/01/03	R038	05/02/2026	11.44 Put	Bond Future	4082.6500	4.0827	4047.8000	4.0478	0.854	0.0000	0.0000
2025/01/03	R053	06/02/2025		Bond Future	11.0772	108.9565	11.0762	108.9648	0.008	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
2025/01/03	R053	06/02/2025	12.94 Call	Bond Future		14577.5200	14.5775	14586.3400	14.5863	0.061	0.0000	0.0000
2025/01/03	R053	06/02/2025	12.94 Put	Bond Future		1.3100	0.0013	1.8000	0.0018	37.405	0.0000	0.0000
2025/01/03	R053	08/05/2025		Bond Future		11.1633	105.2737	11.1614	105.2900	0.017	0.0000	0.0000
2025/01/03	R053	08/05/2025	12.64 Call	Bond Future		12072.0700	12.0721	12099.7800	12.0998	0.230	0.0000	0.0000
2025/01/03	R053	08/05/2025	12.64 Put	Bond Future		365.5800	0.3656	376.9600	0.3770	3.113	0.0000	0.0000
2025/01/03	R053	07/08/2025		Bond Future		11.2540	107.3614	11.2515	107.3835	0.023	0.0000	0.0000
2025/01/03	R053	07/08/2025	13.17 Call	Bond Future		15177.8000	15.1778	15229.0900	15.2291	0.338	0.0000	0.0000
2025/01/03	R053	07/08/2025	13.17 Put	Bond Future		650.5200	0.6505	679.7200	0.6797	4.489	0.0000	0.0000
2025/01/03	R053	06/11/2025		Bond Future		11.3546	103.5785	11.3526	103.5960	0.018	0.0000	0.0000
2025/01/03	R053	06/11/2025	11.76 Call	Bond Future		6956.3100	6.9563	7182.7400	7.1827	3.255	0.0000	0.0000
2025/01/03	R053	06/11/2025	11.76 Put	Bond Future		3592.1400	3.5921	3801.0400	3.8010	5.815	0.0000	0.0000
2025/01/03	R053	05/02/2026		Bond Future		11.4646	105.5467	11.4633	105.5573	0.011	0.0000	0.0000
2025/01/03	R053	05/02/2026	11.49 Call	Bond Future		5899.1200	5.8991	6059.6300	6.0596	2.721	0.0000	0.0000
2025/01/03	R053	05/02/2026	11.49 Put	Bond Future		5686.1500	5.6862	5836.0700	5.8361	2.637	0.0000	0.0000
2025/01/03	R186	06/02/2025		Bond Future		8.2497	105.2811	8.2548	105.2722	0.062	0.0000	0.0000
2025/01/03	R186	06/02/2025	9.03 Call	Bond Future		1344.3400	1.3443	1334.8300	1.3348	0.707	0.0000	0.0000
2025/01/03	R186	06/02/2025	9.03 Put	Bond Future		2.3600	0.0024	1.7000	0.0017	27.966	0.0000	0.0000
2025/01/03	R186	08/05/2025		Bond Future		8.2749	107.3924	8.2757	107.3911	0.011	0.0000	0.0000
2025/01/03	R186	08/05/2025	8.47 Call	Bond Future		552.4700	0.5525	540.6200	0.5406	2.145	0.0000	0.0000
2025/01/03	R186	08/05/2025	8.47 Put	Bond Future		258.0900	0.2581	247.5600	0.2476	4.080	0.0000	0.0000
2025/01/03	R186	07/08/2025	10.25 Call	Bond Future		2496.9900	2.4970	2497.9900	2.4980	0.040	0.0000	0.0000
2025/01/03	R186	07/08/2025	10.25 Put	Bond Future		58.8300	0.0588	55.7200	0.0557	5.286	0.0000	0.0000
2025/01/03	R186	07/08/2025	9.22 Put	Bond Future		173.7300	0.1737	167.3100	0.1673	3.695	0.0000	0.0000
2025/01/03	R186	07/08/2025	9.22 Call	Bond Future		1319.4700	1.3195	1317.1600	1.3172	0.175	0.0000	0.0000
2025/01/03	R186	07/08/2025		Bond Future		8.3221	104.2130	8.3189	104.2171	0.038	0.0000	0.0000
2025/01/03	R186	07/08/2025	9.68 Call	Bond Future		1831.2400	1.8312	1830.6400	1.8306	0.033	0.0000	0.0000
2025/01/03	R186	07/08/2025	9.68 Put	Bond Future		105.4300	0.1054	100.7200	0.1007	4.467	0.0000	0.0000
2025/01/03	R186	06/11/2025		Bond Future		8.4289	106.2343	8.4296	106.2335	0.008	0.0000	0.0000
2025/01/03	R186	06/11/2025	8.13 Call	Bond Future		304.3600	0.3044	301.5100	0.3015	0.936	0.0000	0.0000
2025/01/03	R186	06/11/2025	8.13 Put	Bond Future		621.0100	0.6210	618.9100	0.6189	0.338	0.0000	0.0000
2025/01/03	R186	05/02/2026		Bond Future		8.6533	102.9481	8.6629	102.9402	0.112	0.0000	0.0000
2025/01/03	R186	05/02/2026	8.43 Call	Bond Future		351.9800	0.3520	350.9400	0.3509	0.295	0.0000	0.0000
2025/01/03	R186	05/02/2026	8.43 Put	Bond Future		536.2400	0.5362	543.1600	0.5432	1.290	0.0000	0.0000
2025/01/03	R202	06/02/2025		Bond Future		269.2019	269.2019	269.1703	269.1703	0.012	0.0000	0.0000
2025/01/03	R202	06/02/2025	266.79 Call	Bond Future		2411.8600	2.4119	2380.3000	2.3803	1.309	0.0000	0.0000
2025/01/03	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	R202	08/05/2025		Bond Future		274.6666	274.6666	274.6541	274.6541	0.005	0.0000	0.0000
2025/01/03	R202	08/05/2025	272.31 Call	Bond Future		2356.5800	2.3566	2344.1200	2.3441	0.529	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
2025/01/03	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/03	R202	07/08/2025		Bond Future	274.9470	274.9470	274.9479	274.9479	0.000	0.0000
2025/01/03	R202	07/08/2025	271.60 Call	Bond Future	3347.0400	3.3470	3347.8700	3.3479	0.025	0.0000
2025/01/03	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	R202	06/11/2025		Bond Future	280.3482	280.3482	280.3365	280.3365	0.004	0.0000
2025/01/03	R202	06/11/2025	275.64 Call	Bond Future	4708.1700	4.7082	4696.4500	4.6965	0.249	0.0000
2025/01/03	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	R202	05/02/2026		Bond Future	280.4178	280.4178	280.3855	280.3855	0.012	0.0000
2025/01/03	R202	05/02/2026	277.82 Call	Bond Future	2597.7900	2.5978	2565.4500	2.5655	1.245	0.0000
2025/01/03	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	R209	06/02/2025		Bond Future	10.5155	74.6833	10.5197	74.6615	0.040	0.0000
2025/01/03	R209	06/02/2025	12.44 Call	Bond Future	9175.8300	9.1758	9153.9700	9.1540	0.238	0.0000
2025/01/03	R209	06/02/2025	12.44 Put	Bond Future	0.4300	0.0004	0.4300	0.0004	0.000	0.0000
2025/01/03	R209	08/05/2025		Bond Future	10.5984	73.0263	10.6017	73.0094	0.031	0.0000
2025/01/03	R209	08/05/2025	11.89 Call	Bond Future	6494.6600	6.4947	6513.1800	6.5132	0.285	0.0000
2025/01/03	R209	08/05/2025	11.89 Put	Bond Future	248.1700	0.2482	283.5800	0.2836	14.268	0.0000
2025/01/03	R209	07/08/2025		Bond Future	10.6874	74.4747	10.6900	74.4613	0.025	0.0000
2025/01/03	R209	07/08/2025	12.68 Call	Bond Future	9494.9100	9.4949	9497.0600	9.4971	0.023	0.0000
2025/01/03	R209	07/08/2025	12.68 Put	Bond Future	298.4900	0.2985	314.0200	0.3140	5.203	0.0000
2025/01/03	R209	06/11/2025		Bond Future	10.7884	72.7664	10.7919	72.7493	0.032	0.0000
2025/01/03	R209	06/11/2025	11.27 Call	Bond Future	4333.0700	4.3331	4374.8700	4.3749	0.965	0.0000
2025/01/03	R209	06/11/2025	11.27 Put	Bond Future	1995.9200	1.9959	2054.8300	2.0548	2.952	0.0000
2025/01/03	R209	05/02/2026		Bond Future	10.9015	74.1505	10.9061	74.1281	0.042	0.0000
2025/01/03	R209	05/02/2026	10.93 Call	Bond Future	3387.0300	3.3870	3497.3000	3.4973	3.256	0.0000
2025/01/03	R209	05/02/2026	10.93 Put	Bond Future	3248.3500	3.2484	3381.0900	3.3811	4.086	0.0000
2025/01/03	R210	06/02/2025		Bond Future	243.9085	243.9085	244.1726	244.1726	0.108	0.0000
2025/01/03	R210	06/02/2025	239.61 Call	Bond Future	4298.5300	4.2985	4562.6300	4.5626	6.144	0.0000
2025/01/03	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	R210	08/05/2025		Bond Future	245.5046	245.5046	245.7918	245.7918	0.117	0.0000
2025/01/03	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	R210	08/05/2025	248.03 Put	Bond Future	2525.4500	2.5255	2238.2300	2.2382	11.373	0.0000
2025/01/03	R210	07/08/2025		Bond Future	250.4338	250.4338	250.7396	250.7396	0.122	0.0000
2025/01/03	R210	07/08/2025	248.44 Call	Bond Future	1993.8300	1.9938	2299.6000	2.2996	15.336	0.0000
2025/01/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/03	R210	06/11/2025		Bond Future	251.9339	251.9339	252.2335	252.2335	0.119	0.0000
2025/01/03	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	93.4500	0.0935	100.000	0.0000
2025/01/03	R210	06/11/2025	252.14 Put	Bond Future	206.1300	0.2061	0.0000	0.0000	(100.000)	0.0000
2025/01/03	R210	05/02/2026		Bond Future	256.7913	256.7913	257.0798	257.0798	0.112	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	
2025/01/03	R210	05/02/2026	253.10 Call	Bond Future	3691.2700	3.6913	3979.7800	3.9798	7.816	0.0000	0.0000
2025/01/03	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	R213	06/02/2025		Bond Future	9.4209	92.1947	9.4304	92.1548	0.100	0.0000	0.0000
2025/01/03	R213	06/02/2025	11.35 Call	Bond Future	7699.8600	7.6999	7660.2500	7.6603	0.514	0.0000	0.0000
2025/01/03	R213	06/02/2025	11.35 Put	Bond Future	1.7900	0.0018	2.0300	0.0020	13.408	0.0000	0.0000
2025/01/03	R213	08/05/2025		Bond Future	9.4875	90.4862	9.4959	90.4522	0.088	0.0000	0.0000
2025/01/03	R213	08/05/2025	10.52 Call	Bond Future	4366.6200	4.3666	4330.4000	4.3304	0.829	0.0000	0.0000
2025/01/03	R213	08/05/2025	10.52 Put	Bond Future	270.2100	0.2702	268.0000	0.2680	0.818	0.0000	0.0000
2025/01/03	R213	07/08/2025		Bond Future	9.5642	92.2814	9.5718	92.2514	0.079	0.0000	0.0000
2025/01/03	R213	07/08/2025	11.66 Call	Bond Future	7985.0000	7.9850	7939.0000	7.9390	0.576	0.0000	0.0000
2025/01/03	R213	07/08/2025	11.66 Put	Bond Future	170.7000	0.1707	154.6600	0.1547	9.397	0.0000	0.0000
2025/01/03	R213	06/11/2025		Bond Future	9.6649	90.5174	9.6741	90.4826	0.095	0.0000	0.0000
2025/01/03	R213	06/11/2025	10.05 Call	Bond Future	2970.4400	2.9704	2875.8700	2.8759	3.184	0.0000	0.0000
2025/01/03	R213	06/11/2025	10.05 Put	Bond Future	1522.6700	1.5227	1462.9100	1.4629	3.925	0.0000	0.0000
2025/01/03	R213	05/02/2026		Bond Future	9.7881	92.2405	9.7995	92.1989	0.117	0.0000	0.0000
2025/01/03	R213	05/02/2026	9.89 Call	Bond Future	2567.6600	2.5677	2479.6100	2.4796	3.429	0.0000	0.0000
2025/01/03	R213	05/02/2026	9.89 Put	Bond Future	2197.3200	2.1973	2150.9100	2.1509	2.112	0.0000	0.0000
2025/01/03	R214	06/02/2025	13.63 Call	Bond Future	13067.6900	13.0677	13016.1200	13.0161	0.395	0.0000	0.0000
2025/01/03	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	R214	06/02/2025	12.25 Put	Bond Future	5.7400	0.0057	5.9400	0.0059	3.484	0.0000	0.0000
2025/01/03	R214	06/02/2025	12.25 Call	Bond Future	7039.7300	7.0397	6988.3600	6.9884	0.730	0.0000	0.0000
2025/01/03	R214	06/02/2025	11.75 Put	Bond Future	48.7300	0.0487	50.6000	0.0506	3.837	0.0000	0.0000
2025/01/03	R214	06/02/2025	11.75 Call	Bond Future	4638.1700	4.6382	4588.4700	4.5885	1.072	0.0000	0.0000
2025/01/03	R214	06/02/2025		Bond Future	10.8866	69.9970	10.8958	69.9454	0.085	0.0000	0.0000
2025/01/03	R214	06/02/2025	12.71 Call	Bond Future	9157.0800	9.1571	9105.5200	9.1055	0.563	0.0000	0.0000
2025/01/03	R214	06/02/2025	12.71 Put	Bond Future	0.7100	0.0007	0.7200	0.0007	1.408	0.0000	0.0000
2025/01/03	R214	08/05/2025		Bond Future	10.9665	68.0975	10.9751	68.0498	0.079	0.0000	0.0000
2025/01/03	R214	08/05/2025	12.40 Call	Bond Future	7508.4900	7.5085	7471.1600	7.4712	0.497	0.0000	0.0000
2025/01/03	R214	08/05/2025	12.40 Put	Bond Future	225.3300	0.2253	235.6900	0.2357	4.598	0.0000	0.0000
2025/01/03	R214	07/08/2025		Bond Future	11.0522	69.4484	11.0605	69.4033	0.075	0.0000	0.0000
2025/01/03	R214	07/08/2025	12.97 Call	Bond Future	9729.8700	9.7299	9705.9800	9.7060	0.246	0.0000	0.0000
2025/01/03	R214	07/08/2025	12.97 Put	Bond Future	368.5500	0.3686	389.7100	0.3897	5.741	0.0000	0.0000
2025/01/03	R214	06/11/2025		Bond Future	11.1501	67.4948	11.1593	67.4457	0.082	0.0000	0.0000
2025/01/03	R214	06/11/2025	11.64 Call	Bond Future	4632.2900	4.6323	4620.8700	4.6209	0.247	0.0000	0.0000
2025/01/03	R214	06/11/2025	11.64 Put	Bond Future	2069.8000	2.0698	2107.5200	2.1075	1.822	0.0000	0.0000
2025/01/03	R214	05/02/2026		Bond Future	11.2593	68.7790	11.2696	68.7243	0.092	0.0000	0.0000
2025/01/03	R214	05/02/2026	11.26 Call	Bond Future	3599.9400	3.5999	3572.4200	3.5724	0.764	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	
2025/01/03	R214	05/02/2026	11.26 Put	Bond Future	3596.0700	3.5961	3623.2700	3.6233	0.756	0.0000	0.0000
2025/01/03	R248	06/02/2025	10.30 Put	Bond Future	5726.0000	5.7260	5690.7700	5.6908	0.615	0.0000	0.0000
2025/01/03	R248	06/02/2025	10.30 Call	Bond Future	23.3500	0.0234	29.7900	0.0298	27.580	0.0000	0.0000
2025/01/03	R248	06/02/2025	11.00 Put	Bond Future	1490.6800	1.4907	1514.5500	1.5146	1.601	0.0000	0.0000
2025/01/03	R248	06/02/2025	11.00 Call	Bond Future	947.5700	0.9476	1013.1100	1.0131	6.917	0.0000	0.0000
2025/01/03	R248	06/02/2025	11.70 Call	Bond Future	4273.6100	4.2736	4332.7100	4.3327	1.383	0.0000	0.0000
2025/01/03	R248	06/02/2025	11.70 Put	Bond Future	157.7700	0.1578	175.2000	0.1752	11.048	0.0000	0.0000
2025/01/03	R248	06/02/2025		Bond Future	11.0781	84.6902	11.0720	84.7318	0.054	0.0000	0.0000
2025/01/03	R248	06/02/2025	12.71 Call	Bond Future	10076.2800	10.0763	10118.6800	10.1187	0.421	0.0000	0.0000
2025/01/03	R248	06/02/2025	12.71 Put	Bond Future	2.4900	0.0025	3.2200	0.0032	29.317	0.0000	0.0000
2025/01/03	R248	08/05/2025		Bond Future	11.1615	81.9418	11.1544	81.9903	0.064	0.0000	0.0000
2025/01/03	R248	08/05/2025	12.60 Call	Bond Future	9176.2300	9.1762	9229.9200	9.2299	0.585	0.0000	0.0000
2025/01/03	R248	08/05/2025	12.60 Put	Bond Future	290.9400	0.2909	296.1200	0.2961	1.780	0.0000	0.0000
2025/01/03	R248	07/08/2025		Bond Future	11.2508	83.5673	11.2428	83.6211	0.071	0.0000	0.0000
2025/01/03	R248	07/08/2025	13.21 Call	Bond Future	12002.4500	12.0025	12073.4700	12.0735	0.592	0.0000	0.0000
2025/01/03	R248	07/08/2025	13.21 Put	Bond Future	469.1400	0.4691	486.4200	0.4864	3.683	0.0000	0.0000
2025/01/03	R248	06/11/2025		Bond Future	11.3519	80.7448	11.3442	80.7957	0.068	0.0000	0.0000
2025/01/03	R248	06/11/2025	11.74 Call	Bond Future	5304.0100	5.3040	5500.8700	5.5009	3.712	0.0000	0.0000
2025/01/03	R248	06/11/2025	11.74 Put	Bond Future	2801.4500	2.8015	2947.4000	2.9474	5.210	0.0000	0.0000
2025/01/03	R248	05/02/2026		Bond Future	11.4642	82.2804	11.4571	82.3268	0.062	0.0000	0.0000
2025/01/03	R248	05/02/2026	11.46 Call	Bond Future	4448.1100	4.4481	4576.4100	4.5764	2.884	0.0000	0.0000
2025/01/03	R248	05/02/2026	11.46 Put	Bond Future	4475.2000	4.4752	4557.1800	4.5572	1.832	0.0000	0.0000
2025/01/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

