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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2025 TO 06/01/2025

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
2025/01/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/06	2029	06/02/2025		Bond Future	134.5513	134.5513	134.4817	0.052	0.0000	0.0000
2025/01/06	2029	06/02/2025	132.40 Call	Bond Future	2151.3300	2.1513	2081.6700	3.238	0.0000	0.0000
2025/01/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2029	08/05/2025		Bond Future	135.8839	135.8839	135.8132	0.052	0.0000	0.0000
2025/01/06	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2029	08/05/2025	137.85 Put	Bond Future	1966.1300	1.9661	2036.8000	3.594	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	
2025/01/06	2029	07/08/2025		Bond Future	138.6194	138.6194	138.5477	138.5477	0.052	0.0000	0.0000
2025/01/06	2029	07/08/2025	137.41 Call	Bond Future	1209.4300	1.2094	1137.7200	1.1377	5.929	0.0000	0.0000
2025/01/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2029	06/11/2025		Bond Future	139.9007	139.9007	139.8282	139.8282	0.052	0.0000	0.0000
2025/01/06	2029	06/11/2025	139.79 Call	Bond Future	110.6900	0.1107	38.2000	0.0382	65.489	0.0000	0.0000
2025/01/06	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2029	05/02/2026		Bond Future	142.5894	142.5894	142.5161	142.5161	0.051	0.0000	0.0000
2025/01/06	2029	05/02/2026	140.11 Call	Bond Future	2479.3900	2.4794	2406.0800	2.4061	2.957	0.0000	0.0000
2025/01/06	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2030	06/02/2025	8.68 Put	Bond Future	1573.8500	1.5739	1505.0400	1.5050	4.372	0.0000	0.0000
2025/01/06	2030	06/02/2025	8.68 Call	Bond Future	167.0800	0.1671	159.1700	0.1592	4.734	0.0000	0.0000
2025/01/06	2030	06/02/2025	9.18 Put	Bond Future	429.5500	0.4296	379.4700	0.3795	11.659	0.0000	0.0000
2025/01/06	2030	06/02/2025	9.18 Call	Bond Future	950.1800	0.9502	961.0000	0.9610	1.139	0.0000	0.0000
2025/01/06	2030	06/02/2025	9.69 Call	Bond Future	2501.0000	2.5010	2546.7500	2.5468	1.829	0.0000	0.0000
2025/01/06	2030	06/02/2025	9.69 Put	Bond Future	62.6200	0.0626	47.4700	0.0475	24.194	0.0000	0.0000
2025/01/06	2030	06/02/2025		Bond Future	9.0437	96.1331	9.0278	96.1940	0.176	0.0000	0.0000
2025/01/06	2030	06/02/2025	10.68 Call	Bond Future	6027.5400	6.0275	6088.2100	6.0882	1.007	0.0000	0.0000
2025/01/06	2030	06/02/2025	10.68 Put	Bond Future	0.4500	0.0005	0.2200	0.0002	51.111	0.0000	0.0000
2025/01/06	2030	08/05/2025	12.28 Call	Bond Future	10834.7100	10.8347	10896.9400	10.8969	0.574	0.0000	0.0000
2025/01/06	2030	08/05/2025	12.28 Put	Bond Future	0.9600	0.0010	0.7800	0.0008	18.750	0.0000	0.0000
2025/01/06	2030	08/05/2025	10.69 Put	Bond Future	78.8700	0.0789	71.3200	0.0713	9.573	0.0000	0.0000
2025/01/06	2030	08/05/2025	10.69 Call	Bond Future	5686.9200	5.6869	5741.7800	5.7418	0.965	0.0000	0.0000
2025/01/06	2030	08/05/2025	11.86 Call	Bond Future	9494.4900	9.4945	9556.2700	9.5563	0.651	0.0000	0.0000
2025/01/06	2030	08/05/2025	11.86 Put	Bond Future	3.8900	0.0039	3.2600	0.0033	16.195	0.0000	0.0000
2025/01/06	2030	08/05/2025	10.31 Put	Bond Future	158.1800	0.1582	145.3900	0.1454	8.086	0.0000	0.0000
2025/01/06	2030	08/05/2025	10.31 Call	Bond Future	4459.0500	4.4591	4508.6700	4.5087	1.113	0.0000	0.0000
2025/01/06	2030	08/05/2025		Bond Future	9.1054	98.0678	9.0884	98.1302	0.187	0.0000	0.0000
2025/01/06	2030	08/05/2025	9.93 Call	Bond Future	3281.2100	3.2812	3322.9900	3.3230	1.273	0.0000	0.0000
2025/01/06	2030	08/05/2025	9.93 Put	Bond Future	310.9300	0.3109	290.3000	0.2903	6.635	0.0000	0.0000
2025/01/06	2030	08/05/2025	8.68 Put	Bond Future	2120.1900	2.1202	2064.4400	2.0644	2.629	0.0000	0.0000
2025/01/06	2030	08/05/2025	8.68 Call	Bond Future	542.2800	0.5423	548.9400	0.5489	1.228	0.0000	0.0000
2025/01/06	2030	08/05/2025	9.18 Put	Bond Future	1065.2900	1.0653	1022.6200	1.0226	4.005	0.0000	0.0000
2025/01/06	2030	08/05/2025	9.18 Call	Bond Future	1338.8000	1.3388	1358.5400	1.3585	1.474	0.0000	0.0000
2025/01/06	2030	08/05/2025	9.99 Call	Bond Future	3461.7200	3.4617	3504.9300	3.5049	1.248	0.0000	0.0000
2025/01/06	2030	08/05/2025	9.99 Put	Bond Future	279.7700	0.2798	260.5700	0.2606	6.863	0.0000	0.0000
2025/01/06	2030	08/05/2025	8.95 Put	Bond Future	1486.8100	1.4868	1437.4100	1.4374	3.323	0.0000	0.0000
2025/01/06	2030	08/05/2025	8.95 Call	Bond Future	914.0900	0.9141	927.1000	0.9271	1.423	0.0000	0.0000
2025/01/06	2030	08/05/2025	9.45 Put	Bond Future	697.6400	0.6976	663.4600	0.6635	4.899	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	
2025/01/06	2030	08/05/2025	9.45 Call	Bond Future	1952.9500	1.9530	1981.1800	1.9812	1.446	0.0000	0.0000
2025/01/06	2030	07/08/2025		Bond Future	9.1803	96.0082	9.1621	96.0722	0.199	0.0000	0.0000
2025/01/06	2030	07/08/2025	11.11 Call	Bond Future	6623.1100	6.6231	6678.4700	6.6785	0.836	0.0000	0.0000
2025/01/06	2030	07/08/2025	11.11 Put	Bond Future	145.5000	0.1455	136.8900	0.1369	5.918	0.0000	0.0000
2025/01/06	2030	07/08/2025	12.12 Call	Bond Future	9676.1600	9.6762	9738.1200	9.7381	0.640	0.0000	0.0000
2025/01/06	2030	07/08/2025	12.12 Put	Bond Future	23.7200	0.0237	21.7100	0.0217	8.474	0.0000	0.0000
2025/01/06	2030	07/08/2025	10.48 Put	Bond Future	313.9400	0.3139	298.5100	0.2985	4.915	0.0000	0.0000
2025/01/06	2030	07/08/2025	10.48 Call	Bond Future	4737.8400	4.7378	4786.3800	4.7864	1.025	0.0000	0.0000
2025/01/06	2030	06/11/2025		Bond Future	9.2693	97.8653	9.2497	97.9309	0.212	0.0000	0.0000
2025/01/06	2030	06/11/2025	9.54 Call	Bond Future	2258.5700	2.2586	2288.9100	2.2889	1.343	0.0000	0.0000
2025/01/06	2030	06/11/2025	9.54 Put	Bond Future	1360.3600	1.3604	1325.0900	1.3251	2.593	0.0000	0.0000
2025/01/06	2030	05/02/2026		Bond Future	9.3840	95.7135	9.3627	95.7808	0.227	0.0000	0.0000
2025/01/06	2030	05/02/2026	9.49 Call	Bond Future	2103.7700	2.1038	2132.8700	2.1329	1.383	0.0000	0.0000
2025/01/06	2030	05/02/2026	9.49 Put	Bond Future	1769.1300	1.7691	1730.9300	1.7309	2.159	0.0000	0.0000
2025/01/06	2032	06/02/2025	9.42 Put	Bond Future	1596.8900	1.5969	1493.5200	1.4935	6.473	0.0000	0.0000
2025/01/06	2032	06/02/2025	9.42 Call	Bond Future	248.9400	0.2489	247.7300	0.2477	0.486	0.0000	0.0000
2025/01/06	2032	06/02/2025	9.92 Put	Bond Future	452.5700	0.4526	386.9900	0.3870	14.491	0.0000	0.0000
2025/01/06	2032	06/02/2025	9.92 Call	Bond Future	1522.3100	1.5223	1558.8900	1.5589	2.403	0.0000	0.0000
2025/01/06	2032	06/02/2025	10.61 Call	Bond Future	4337.5900	4.3376	4423.2200	4.4232	1.974	0.0000	0.0000
2025/01/06	2032	06/02/2025	10.61 Put	Bond Future	59.5400	0.0595	43.0100	0.0430	27.763	0.0000	0.0000
2025/01/06	2032	06/02/2025		Bond Future	9.6967	95.6924	9.6756	95.7945	0.218	0.0000	0.0000
2025/01/06	2032	06/02/2025	11.72 Call	Bond Future	9146.4800	9.1465	9247.7500	9.2478	1.107	0.0000	0.0000
2025/01/06	2032	06/02/2025	11.72 Put	Bond Future	1.9000	0.0019	1.0100	0.0010	46.842	0.0000	0.0000
2025/01/06	2032	08/05/2025		Bond Future	9.7719	93.4540	9.7497	93.5585	0.228	0.0000	0.0000
2025/01/06	2032	08/05/2025	10.91 Call	Bond Future	5422.4600	5.4225	5504.1500	5.5042	1.507	0.0000	0.0000
2025/01/06	2032	08/05/2025	10.91 Put	Bond Future	273.2400	0.2732	250.4300	0.2504	8.348	0.0000	0.0000
2025/01/06	2032	08/05/2025	9.42 Put	Bond Future	2537.5800	2.5376	2451.9900	2.4520	3.373	0.0000	0.0000
2025/01/06	2032	08/05/2025	9.42 Call	Bond Future	868.0200	0.8680	886.9300	0.8869	2.179	0.0000	0.0000
2025/01/06	2032	08/05/2025	9.92 Put	Bond Future	1297.6800	1.2977	1234.7200	1.2347	4.852	0.0000	0.0000
2025/01/06	2032	08/05/2025	9.92 Call	Bond Future	1989.0700	1.9891	2030.6100	2.0306	2.088	0.0000	0.0000
2025/01/06	2032	08/05/2025	10.97 Call	Bond Future	5657.7400	5.6577	5741.0500	5.7411	1.472	0.0000	0.0000
2025/01/06	2032	08/05/2025	10.97 Put	Bond Future	247.2700	0.2473	226.0800	0.2261	8.570	0.0000	0.0000
2025/01/06	2032	07/08/2025		Bond Future	9.8562	95.3125	9.8328	95.4194	0.238	0.0000	0.0000
2025/01/06	2032	07/08/2025	12.01 Call	Bond Future	9360.5400	9.3605	9455.5400	9.4555	1.015	0.0000	0.0000
2025/01/06	2032	07/08/2025	12.01 Put	Bond Future	179.4400	0.1794	167.5000	0.1675	6.654	0.0000	0.0000
2025/01/06	2032	06/11/2025		Bond Future	9.9603	92.9949	9.9355	93.1043	0.249	0.0000	0.0000
2025/01/06	2032	06/11/2025	10.42 Call	Bond Future	3654.3300	3.6543	3712.6200	3.7126	1.595	0.0000	0.0000
2025/01/06	2032	06/11/2025	10.42 Put	Bond Future	1655.3600	1.6554	1604.2400	1.6042	3.088	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	
2025/01/06	2032	05/02/2026		Bond Future	10.0831	94.7572	10.0569	94.8690	0.260	0.0000	0.0000
2025/01/06	2032	05/02/2026	10.16 Call	Bond Future	2994.6900	2.9947	3044.0500	3.0441	1.648	0.0000	0.0000
2025/01/06	2032	05/02/2026	10.16 Put	Bond Future	2667.9700	2.6680	2605.4400	2.6054	2.344	0.0000	0.0000
2025/01/06	2033	06/02/2025		Bond Future	128.9863	128.9863	128.9712	128.9712	0.012	0.0000	0.0000
2025/01/06	2033	06/02/2025	124.94 Call	Bond Future	4046.2900	4.0463	4031.2100	4.0312	0.373	0.0000	0.0000
2025/01/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2033	08/05/2025		Bond Future	130.1062	130.1062	130.0912	130.0912	0.012	0.0000	0.0000
2025/01/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2033	08/05/2025	130.62 Put	Bond Future	513.8500	0.5139	528.8400	0.5288	2.917	0.0000	0.0000
2025/01/06	2033	07/08/2025		Bond Future	132.7255	132.7255	132.7106	132.7106	0.011	0.0000	0.0000
2025/01/06	2033	07/08/2025	128.65 Call	Bond Future	4075.4600	4.0755	4060.6200	4.0606	0.364	0.0000	0.0000
2025/01/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2033	06/11/2025		Bond Future	133.7912	133.7912	133.7766	133.7766	0.011	0.0000	0.0000
2025/01/06	2033	06/11/2025	133.14 Call	Bond Future	651.1800	0.6512	636.5900	0.6366	2.241	0.0000	0.0000
2025/01/06	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2033	05/02/2026		Bond Future	136.3626	136.3626	136.3483	136.3483	0.010	0.0000	0.0000
2025/01/06	2033	05/02/2026	132.88 Call	Bond Future	3482.6000	3.4826	3468.2900	3.4683	0.411	0.0000	0.0000
2025/01/06	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2037	06/02/2025		Bond Future	10.7226	85.4609	10.7267	85.4365	0.038	0.0000	0.0000
2025/01/06	2037	06/02/2025	12.76 Call	Bond Future	11000.5300	11.0005	10976.0000	10.9760	0.223	0.0000	0.0000
2025/01/06	2037	06/02/2025	12.76 Put	Bond Future	0.2900	0.0003	0.1500	0.0002	48.276	0.0000	0.0000
2025/01/06	2037	08/05/2025	12.55 Put	Bond Future	168.5100	0.1685	160.8700	0.1609	4.534	0.0000	0.0000
2025/01/06	2037	08/05/2025	12.55 Call	Bond Future	9506.0200	9.5060	9473.7200	9.4737	0.340	0.0000	0.0000
2025/01/06	2037	08/05/2025	13.30 Put	Bond Future	37.5000	0.0375	34.8300	0.0348	7.120	0.0000	0.0000
2025/01/06	2037	08/05/2025	13.30 Call	Bond Future	12965.6700	12.9657	12938.3400	12.9383	0.211	0.0000	0.0000
2025/01/06	2037	08/05/2025		Bond Future	10.8169	87.1808	10.8212	87.1561	0.039	0.0000	0.0000
2025/01/06	2037	08/05/2025	12.25 Call	Bond Future	8095.3400	8.0953	8060.7600	8.0608	0.427	0.0000	0.0000
2025/01/06	2037	08/05/2025	12.25 Put	Bond Future	266.3200	0.2663	256.4000	0.2564	3.725	0.0000	0.0000
2025/01/06	2037	08/05/2025	13.35 Put	Bond Future	33.3900	0.0334	30.9400	0.0309	7.338	0.0000	0.0000
2025/01/06	2037	08/05/2025	13.35 Call	Bond Future	13192.1200	13.1921	13165.0100	13.1650	0.206	0.0000	0.0000
2025/01/06	2037	07/08/2025	13.01 Put	Bond Future	333.1800	0.3332	326.1600	0.3262	2.107	0.0000	0.0000
2025/01/06	2037	07/08/2025		Bond Future	10.9205	84.6538	10.9248	84.6290	0.040	0.0000	0.0000
2025/01/06	2037	07/08/2025	13.01 Call	Bond Future	11214.4500	11.2145	11182.6000	11.1826	0.284	0.0000	0.0000
2025/01/06	2037	07/08/2025	12.17 Call	Bond Future	7550.9000	7.5509	7516.0800	7.5161	0.461	0.0000	0.0000
2025/01/06	2037	07/08/2025	12.17 Put	Bond Future	791.0400	0.7910	781.0500	0.7811	1.263	0.0000	0.0000
2025/01/06	2037	07/08/2025	11.42 Call	Bond Future	4495.0300	4.4950	4459.8500	4.4599	0.783	0.0000	0.0000
2025/01/06	2037	07/08/2025	11.42 Put	Bond Future	1697.2500	1.6973	1686.9000	1.6869	0.610	0.0000	0.0000
2025/01/06	2037	07/08/2025	10.55 Put	Bond Future	3914.6400	3.9146	3912.0000	3.9120	0.067	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	
2025/01/06	2037	07/08/2025	10.55 Call	Bond Future	1752.2600	1.7523	1724.7900	1.7248	1.568	0.0000	0.0000
2025/01/06	2037	07/08/2025	10.64 Put	Bond Future	3605.5800	3.6056	3601.6400	3.6016	0.109	0.0000	0.0000
2025/01/06	2037	07/08/2025	10.64 Call	Bond Future	1975.4700	1.9755	1946.7000	1.9467	1.456	0.0000	0.0000
2025/01/06	2037	07/08/2025	11.82 Call	Bond Future	6078.0900	6.0781	6042.5800	6.0426	0.584	0.0000	0.0000
2025/01/06	2037	07/08/2025	11.82 Put	Bond Future	1132.6500	1.1327	1121.9700	1.1220	0.943	0.0000	0.0000
2025/01/06	2037	07/08/2025	11.07 Call	Bond Future	3249.1800	3.2492	3215.7900	3.2158	1.028	0.0000	0.0000
2025/01/06	2037	07/08/2025	11.07 Put	Bond Future	2397.9700	2.3980	2389.4100	2.3894	0.357	0.0000	0.0000
2025/01/06	2037	07/08/2025	10.34 Put	Bond Future	4720.8000	4.7208	4721.5000	4.7215	0.015	0.0000	0.0000
2025/01/06	2037	07/08/2025	10.34 Call	Bond Future	1298.5800	1.2986	1274.4500	1.2745	1.858	0.0000	0.0000
2025/01/06	2037	06/11/2025		Bond Future	11.0299	86.2906	11.0343	86.2657	0.040	0.0000	0.0000
2025/01/06	2037	06/11/2025	11.63 Call	Bond Future	5438.4500	5.4385	5405.6600	5.4057	0.603	0.0000	0.0000
2025/01/06	2037	06/11/2025	11.63 Put	Bond Future	2154.5700	2.1546	2146.6900	2.1467	0.366	0.0000	0.0000
2025/01/06	2037	05/02/2026		Bond Future	11.1538	83.6679	11.1583	83.6429	0.041	0.0000	0.0000
2025/01/06	2037	05/02/2026	11.20 Call	Bond Future	4075.4300	4.0754	4047.2100	4.0472	0.692	0.0000	0.0000
2025/01/06	2037	05/02/2026	11.20 Put	Bond Future	3821.2300	3.8212	3818.0100	3.8180	0.084	0.0000	0.0000
2025/01/06	2038	06/02/2025		Bond Future	139.4443	139.4443	139.4275	139.4275	0.012	0.0000	0.0000
2025/01/06	2038	06/02/2025	135.23 Call	Bond Future	4214.2700	4.2143	4197.5300	4.1975	0.397	0.0000	0.0000
2025/01/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2038	08/05/2025		Bond Future	142.2850	142.2850	142.2685	142.2685	0.012	0.0000	0.0000
2025/01/06	2038	08/05/2025	139.68 Call	Bond Future	2605.0200	2.6050	2588.4600	2.5885	0.636	0.0000	0.0000
2025/01/06	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2038	07/08/2025		Bond Future	143.0228	143.0228	143.0063	143.0063	0.012	0.0000	0.0000
2025/01/06	2038	07/08/2025	139.56 Call	Bond Future	3462.7900	3.4628	3446.3100	3.4463	0.476	0.0000	0.0000
2025/01/06	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2038	06/11/2025		Bond Future	145.8256	145.8256	145.8093	145.8093	0.011	0.0000	0.0000
2025/01/06	2038	06/11/2025	143.88 Call	Bond Future	1945.5700	1.9456	1929.2900	1.9293	0.837	0.0000	0.0000
2025/01/06	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2038	05/02/2026		Bond Future	146.4619	146.4619	146.4460	146.4460	0.011	0.0000	0.0000
2025/01/06	2038	05/02/2026	143.20 Call	Bond Future	3261.9200	3.2619	3246.0300	3.2460	0.487	0.0000	0.0000
2025/01/06	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2040	06/02/2025	11.00 Put	Bond Future	1175.5400	1.1755	1136.1200	1.1361	3.353	0.0000	0.0000
2025/01/06	2040	06/02/2025	11.00 Call	Bond Future	1152.2900	1.1523	1086.5900	1.0866	5.702	0.0000	0.0000
2025/01/06	2040	06/02/2025	11.70 Call	Bond Future	4446.9400	4.4469	4401.5700	4.4016	1.020	0.0000	0.0000
2025/01/06	2040	06/02/2025	11.70 Put	Bond Future	121.5100	0.1215	102.4200	0.1024	15.711	0.0000	0.0000
2025/01/06	2040	06/02/2025	12.20 Call	Bond Future	7246.0400	7.2460	7215.2500	7.2153	0.425	0.0000	0.0000
2025/01/06	2040	06/02/2025	12.20 Put	Bond Future	16.3700	0.0164	11.8600	0.0119	27.550	0.0000	0.0000
2025/01/06	2040	06/02/2025		Bond Future	11.0036	85.7216	11.0077	85.6953	0.037	0.0000	0.0000
2025/01/06	2040	06/02/2025	12.95 Call	Bond Future	11296.7700	11.2968	11270.2200	11.2702	0.235	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2025/01/06	2040	06/02/2025	12.95 Put			Bond Future	0.5900	0.0006	0.3200	0.0003	45.763	0.0000	0.0000
2025/01/06	2040	08/05/2025				Bond Future	11.0998	87.4467	11.1039	87.4201	0.038	0.0000	0.0000
2025/01/06	2040	08/05/2025	12.63 Call			Bond Future	9205.8700	9.2059	9169.1100	9.1691	0.399	0.0000	0.0000
2025/01/06	2040	08/05/2025	12.63 Put			Bond Future	258.7500	0.2588	248.5500	0.2486	3.942	0.0000	0.0000
2025/01/06	2040	08/05/2025	12.75 Put			Bond Future	216.5600	0.2166	207.3500	0.2074	4.253	0.0000	0.0000
2025/01/06	2040	08/05/2025	12.75 Call			Bond Future	9803.9600	9.8040	9768.1900	9.7682	0.365	0.0000	0.0000
2025/01/06	2040	08/05/2025	13.50 Put			Bond Future	52.6100	0.0526	49.0900	0.0491	6.691	0.0000	0.0000
2025/01/06	2040	08/05/2025	13.50 Call			Bond Future	13459.5200	13.4595	13429.4400	13.4294	0.223	0.0000	0.0000
2025/01/06	2040	08/05/2025	13.43 Put			Bond Future	61.3100	0.0613	57.3700	0.0574	6.426	0.0000	0.0000
2025/01/06	2040	08/05/2025	13.43 Call			Bond Future	13124.5800	13.1246	13094.0800	13.0941	0.232	0.0000	0.0000
2025/01/06	2040	07/08/2025				Bond Future	11.2046	84.6742	11.2089	84.6475	0.038	0.0000	0.0000
2025/01/06	2040	07/08/2025	13.29 Call			Bond Future	12027.3300	12.0273	11992.7400	11.9927	0.288	0.0000	0.0000
2025/01/06	2040	07/08/2025	13.29 Put			Bond Future	375.3400	0.3753	367.5300	0.3675	2.081	0.0000	0.0000
2025/01/06	2040	06/11/2025				Bond Future	11.3142	86.3112	11.3186	86.2843	0.039	0.0000	0.0000
2025/01/06	2040	06/11/2025	11.84 Call			Bond Future	5598.4200	5.5984	5563.1800	5.5632	0.629	0.0000	0.0000
2025/01/06	2040	06/11/2025	11.84 Put			Bond Future	2460.7400	2.4607	2452.4400	2.4524	0.337	0.0000	0.0000
2025/01/06	2040	05/02/2026				Bond Future	11.4371	83.4380	11.4416	83.4110	0.039	0.0000	0.0000
2025/01/06	2040	05/02/2026	11.49 Call			Bond Future	4380.0300	4.3800	4349.6200	4.3496	0.694	0.0000	0.0000
2025/01/06	2040	05/02/2026	11.49 Put			Bond Future	4062.3800	4.0624	4059.0000	4.0590	0.083	0.0000	0.0000
2025/01/06	2044	06/02/2025	11.50 Call			Bond Future	2938.0100	2.9380	2874.9300	2.8749	2.147	0.0000	0.0000
2025/01/06	2044	06/02/2025	11.50 Put			Bond Future	383.8300	0.3838	348.1000	0.3481	9.309	0.0000	0.0000
2025/01/06	2044	06/02/2025	11.15 Put			Bond Future	1090.8900	1.0909	1048.1900	1.0482	3.914	0.0000	0.0000
2025/01/06	2044	06/02/2025	11.15 Call			Bond Future	1375.4900	1.3755	1305.4400	1.3054	5.093	0.0000	0.0000
2025/01/06	2044	06/02/2025	10.65 Put			Bond Future	3353.9700	3.3540	3349.0200	3.3490	0.148	0.0000	0.0000
2025/01/06	2044	06/02/2025	10.65 Call			Bond Future	210.0100	0.2100	177.7100	0.1777	15.380	0.0000	0.0000
2025/01/06	2044	06/02/2025	13.75 Call			Bond Future	14954.9800	14.9550	14927.6200	14.9276	0.183	0.0000	0.0000
2025/01/06	2044	06/02/2025	13.75 Put			Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/06	2044	06/02/2025	12.50 Put			Bond Future	8.5500	0.0086	5.8600	0.0059	31.462	0.0000	0.0000
2025/01/06	2044	06/02/2025	12.50 Call			Bond Future	8509.8500	8.5099	8479.8100	8.4798	0.353	0.0000	0.0000
2025/01/06	2044	06/02/2025	12.00 Put			Bond Future	64.5800	0.0646	51.8100	0.0518	19.774	0.0000	0.0000
2025/01/06	2044	06/02/2025	12.00 Call			Bond Future	5687.4800	5.6875	5647.3600	5.6474	0.705	0.0000	0.0000
2025/01/06	2044	06/02/2025				Bond Future	11.1072	81.7673	11.1113	81.7399	0.037	0.0000	0.0000
2025/01/06	2044	06/02/2025	13.02 Call			Bond Future	11309.0900	11.3091	11281.3400	11.2813	0.245	0.0000	0.0000
2025/01/06	2044	06/02/2025	13.02 Put			Bond Future	0.9100	0.0009	0.5100	0.0005	43.956	0.0000	0.0000
2025/01/06	2044	08/05/2025				Bond Future	11.1990	83.4129	11.2032	83.3851	0.038	0.0000	0.0000
2025/01/06	2044	08/05/2025	12.72 Call			Bond Future	9347.7400	9.3477	9309.7900	9.3098	0.406	0.0000	0.0000
2025/01/06	2044	08/05/2025	12.72 Put			Bond Future	259.7100	0.2597	249.5000	0.2495	3.931	0.0000	0.0000
2025/01/06	2044	08/05/2025	Call			Bond Future	2.7900	0.0028	2.3900	0.0024	14.337	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	
2025/01/06	2044	08/05/2025	Put	Bond Future	16589.9400	16.5899	16617.2800	16.6173	0.165	0.0000	0.0000
2025/01/06	2044	08/05/2025	12.40 Call	Bond Future	7736.4700	7.7365	7695.7000	7.6957	0.527	0.0000	0.0000
2025/01/06	2044	08/05/2025	12.40 Put	Bond Future	417.6400	0.4176	404.6100	0.4046	3.120	0.0000	0.0000
2025/01/06	2044	08/05/2025	11.65 Call	Bond Future	4125.7700	4.1258	4080.4300	4.0804	1.099	0.0000	0.0000
2025/01/06	2044	08/05/2025	11.65 Put	Bond Future	1244.5200	1.2445	1226.9200	1.2269	1.414	0.0000	0.0000
2025/01/06	2044	08/05/2025	10.92 Put	Bond Future	3310.5300	3.3105	3301.9700	3.3020	0.259	0.0000	0.0000
2025/01/06	2044	08/05/2025	10.92 Call	Bond Future	1442.4400	1.4424	1406.1400	1.4061	2.517	0.0000	0.0000
2025/01/06	2044	07/08/2025		Bond Future	11.2985	80.6855	11.3028	80.6576	0.038	0.0000	0.0000
2025/01/06	2044	07/08/2025	13.34 Call	Bond Future	12070.4200	12.0704	12034.0200	12.0340	0.302	0.0000	0.0000
2025/01/06	2044	07/08/2025	13.34 Put	Bond Future	422.9100	0.4229	414.4600	0.4145	1.998	0.0000	0.0000
2025/01/06	2044	06/11/2025		Bond Future	11.4018	82.2453	11.4063	82.2171	0.039	0.0000	0.0000
2025/01/06	2044	06/11/2025	11.88 Call	Bond Future	5532.6800	5.5327	5496.5000	5.4965	0.654	0.0000	0.0000
2025/01/06	2044	06/11/2025	11.88 Put	Bond Future	2576.1400	2.5761	2568.1200	2.5681	0.311	0.0000	0.0000
2025/01/06	2044	05/02/2026		Bond Future	11.5172	79.4203	11.5217	79.3919	0.039	0.0000	0.0000
2025/01/06	2044	05/02/2026	11.56 Call	Bond Future	4500.4600	4.5005	4468.7900	4.4688	0.704	0.0000	0.0000
2025/01/06	2044	05/02/2026	11.56 Put	Bond Future	4232.8900	4.2329	4229.5700	4.2296	0.078	0.0000	0.0000
2025/01/06	2046	06/02/2025		Bond Future	122.1064	122.1064	122.0921	122.0921	0.012	0.0000	0.0000
2025/01/06	2046	06/02/2025	114.01 Call	Bond Future	8096.4200	8.0964	8082.1200	8.0821	0.177	0.0000	0.0000
2025/01/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2046	08/05/2025		Bond Future	122.3805	122.3805	122.3665	122.3665	0.011	0.0000	0.0000
2025/01/06	2046	08/05/2025	121.97 Call	Bond Future	410.4600	0.4105	396.4600	0.3965	3.411	0.0000	0.0000
2025/01/06	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2046	07/08/2025		Bond Future	124.8439	124.8439	124.8299	124.8299	0.011	0.0000	0.0000
2025/01/06	2046	07/08/2025	118.69 Call	Bond Future	6153.9300	6.1539	6139.8900	6.1399	0.228	0.0000	0.0000
2025/01/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2046	06/11/2025		Bond Future	125.0340	125.0340	125.0202	125.0202	0.011	0.0000	0.0000
2025/01/06	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2046	06/11/2025	125.41 Put	Bond Future	375.9700	0.3760	389.8500	0.3899	3.692	0.0000	0.0000
2025/01/06	2046	05/02/2026		Bond Future	127.4355	127.4355	127.4220	127.4220	0.011	0.0000	0.0000
2025/01/06	2046	05/02/2026	121.65 Call	Bond Future	5785.5300	5.7855	5771.9900	5.7720	0.234	0.0000	0.0000
2025/01/06	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2050	06/02/2025		Bond Future	121.7299	121.7299	121.9217	121.9217	0.158	0.0000	0.0000
2025/01/06	2050	06/02/2025	115.60 Call	Bond Future	6129.9000	6.1299	6321.7200	6.3217	3.129	0.0000	0.0000
2025/01/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2050	08/05/2025		Bond Future	124.2099	124.2099	124.4061	124.4061	0.158	0.0000	0.0000
2025/01/06	2050	08/05/2025	121.16 Call	Bond Future	3049.8500	3.0499	3246.0800	3.2461	6.434	0.0000	0.0000
2025/01/06	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2050	07/08/2025		Bond Future	124.3422	124.3422	124.5426	124.5426	0.161	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	
2025/01/06	2050	07/08/2025	119.89 Call	Bond Future	4452.2000	4.4522	4652.6400	4.6526	4.502	0.0000	0.0000
2025/01/06	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2050	06/11/2025		Bond Future	126.7789	126.7789	126.9839	126.9839	0.162	0.0000	0.0000
2025/01/06	2050	06/11/2025	124.42 Call	Bond Future	2358.8600	2.3589	2563.8900	2.5639	8.692	0.0000	0.0000
2025/01/06	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	2050	05/02/2026		Bond Future	126.8014	126.8014	127.0108	127.0108	0.165	0.0000	0.0000
2025/01/06	2050	05/02/2026	122.82 Call	Bond Future	3981.4400	3.9814	4190.7600	4.1908	5.257	0.0000	0.0000
2025/01/06	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	AL37	06/02/2025		Index Future	1075.3650	1075.3650	1076.3970	1076.3970	0.096	0.0000	0.0000
2025/01/06	AL37	08/05/2025		Index Future	1097.0100	1097.0100	1098.0720	1098.0720	0.097	0.0000	0.0000
2025/01/06	AL37	07/08/2025		Index Future	1118.8390	1118.8390	1119.9320	1119.9320	0.098	0.0000	0.0000
2025/01/06	AL37	06/11/2025		Index Future	1140.5260	1140.5260	1141.6550	1141.6550	0.099	0.0000	0.0000
2025/01/06	AL37	05/02/2026		Index Future	1162.2140	1162.2140	1163.3780	1163.3780	0.100	0.0000	0.0000
2025/01/06	AL7T	06/02/2025		Index Future	1296.3120	1296.3120	1296.2450	1296.2450	0.005	0.0000	0.0000
2025/01/06	AL7T	08/05/2025		Index Future	1322.4030	1322.4030	1322.3460	1322.3460	0.004	0.0000	0.0000
2025/01/06	AL7T	07/08/2025		Index Future	1348.7170	1348.7170	1348.6710	1348.6710	0.003	0.0000	0.0000
2025/01/06	AL7T	06/11/2025		Index Future	1374.8610	1374.8610	1374.8310	1374.8310	0.002	0.0000	0.0000
2025/01/06	AL7T	05/02/2026		Index Future	1401.0050	1401.0050	1400.9910	1400.9910	0.001	0.0000	0.0000
2025/01/06	ALBI	06/02/2025		Index Future	1115.0710	1115.0710	1115.2580	1115.2580	0.017	0.0000	0.0000
2025/01/06	ALBI	08/05/2025		Index Future	1137.5150	1137.5150	1137.7140	1137.7140	0.017	0.0000	0.0000
2025/01/06	ALBI	07/08/2025		Index Future	1160.1500	1160.1500	1160.3640	1160.3640	0.018	0.0000	0.0000
2025/01/06	ALBI	06/11/2025		Index Future	1182.6390	1182.6390	1182.8710	1182.8710	0.020	0.0000	0.0000
2025/01/06	ALBI	05/02/2026		Index Future	1205.1270	1205.1270	1205.3790	1205.3790	0.021	0.0000	0.0000
2025/01/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	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
2025/01/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/01/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/06	ES33	06/02/2025		Bond Future	10.9931	83.9713	11.0020	83.9291	0.081	0.0000
2025/01/06	ES33	06/02/2025	13.34 Call	Bond Future	10239.7400	10.2397	10197.4600	10.1975	0.413	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
2025/01/06	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	ES33	08/05/2025		Bond Future	11.1085	81.8823	11.1177	81.8395	0.083	0.0000
2025/01/06	ES33	08/05/2025	12.73 Call	Bond Future	7110.3200	7.1103	7067.4600	7.0675	0.603	0.0000
2025/01/06	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES33	07/08/2025		Bond Future	11.2336	83.5301	11.2432	83.4866	0.085	0.0000
2025/01/06	ES33	07/08/2025	13.56 Call	Bond Future	9725.4900	9.7255	9682.0300	9.6820	0.447	0.0000
2025/01/06	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES33	06/11/2025		Bond Future	11.3817	81.3688	11.3916	81.3249	0.087	0.0000
2025/01/06	ES33	06/11/2025	12.01 Call	Bond Future	2718.5700	2.7186	2674.6200	2.6746	1.617	0.0000
2025/01/06	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES33	05/02/2026		Bond Future	11.5519	82.9287	11.5623	82.8843	0.090	0.0000
2025/01/06	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES33	05/02/2026	11.49 Put	Bond Future	266.7800	0.2668	311.2100	0.3112	16.654	0.0000
2025/01/06	ES42	06/02/2025		Bond Future	11.4618	80.4755	11.4658	80.4511	0.035	0.0000
2025/01/06	ES42	06/02/2025	13.71 Call	Bond Future	12082.0200	12.0820	12057.6600	12.0577	0.202	0.0000
2025/01/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES42	08/05/2025		Bond Future	11.5647	77.8478	11.5688	77.8232	0.035	0.0000
2025/01/06	ES42	08/05/2025	13.25 Call	Bond Future	9216.9100	9.2169	9192.3200	9.1923	0.267	0.0000
2025/01/06	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES42	07/08/2025		Bond Future	11.6718	79.4136	11.6760	79.3888	0.036	0.0000
2025/01/06	ES42	07/08/2025	13.79 Call	Bond Future	11141.4600	11.1415	11116.6000	11.1166	0.223	0.0000
2025/01/06	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES42	06/11/2025		Bond Future	11.7928	76.7027	11.7971	76.6777	0.036	0.0000
2025/01/06	ES42	06/11/2025	12.39 Call	Bond Future	3368.8200	3.3688	3343.8100	3.3438	0.742	0.0000
2025/01/06	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES42	05/02/2026		Bond Future	11.9245	78.1706	11.9288	78.1455	0.037	0.0000
2025/01/06	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	ES42	05/02/2026	11.85 Put	Bond Future	429.0800	0.4291	454.2000	0.4542	5.854	0.0000
2025/01/06	GOVI	06/02/2025		GOVI	1097.9200	1097.9200	1098.1080	1098.1080	0.017	0.0000
2025/01/06	GOVI	06/02/2025	972.00 Call	GOVI	1259200.0000	125.9200	1261080.0000	126.1080	0.149	0.0000
2025/01/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	GOVI	08/05/2025		GOVI	1120.0190	1120.0190	1120.2190	1120.2190	0.018	0.0000
2025/01/06	GOVI	08/05/2025	1,022.00 Call	GOVI	980190.0000	98.0190	982190.0000	98.2190	0.204	0.0000
2025/01/06	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	GOVI	07/08/2025		GOVI	1142.3050	1142.3050	1142.5210	1142.5210	0.019	0.0000
2025/01/06	GOVI	07/08/2025	1,011.00 Call	GOVI	1313050.0000	131.3050	1315210.0000	131.5210	0.165	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	
2025/01/06	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/01/06	GOVI	06/11/2025		GOVI	1164.4480	1164.4480	1164.6820	1164.6820	0.020	0.0000	0.0000
2025/01/06	GOVI	06/11/2025	1,112. Call 00	GOVI	524480.0000	52.4480	526820.0000	52.6820	0.446	0.0000	0.0000
2025/01/06	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	GOVI	05/02/2026		GOVI	1186.5910	1186.5910	1186.8430	1186.8430	0.021	0.0000	0.0000
2025/01/06	GOVI	05/02/2026	1,150. Call 00	GOVI	365910.0000	36.5910	368430.0000	36.8430	0.689	0.0000	0.0000
2025/01/06	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/06	IGOV	06/02/2025		Index Future	375.8300	375.8300	375.7870	375.7870	0.011	0.0000	0.0000
2025/01/06	IGOV	08/05/2025		Index Future	383.4870	383.4870	383.4470	383.4470	0.010	0.0000	0.0000
2025/01/06	IGOV	07/08/2025		Index Future	391.2080	391.2080	391.1710	391.1710	0.009	0.0000	0.0000
2025/01/06	IGOV	06/11/2025		Index Future	398.8800	398.8800	398.8470	398.8470	0.008	0.0000	0.0000
2025/01/06	IGOV	05/02/2026		Index Future	406.5520	406.5520	406.5230	406.5230	0.007	0.0000	0.0000
2025/01/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/06	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/06	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	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	
2025/01/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/06	R033	06/02/2025		Bond Future	9.9497	103.9338	9.9285	104.0506	0.213	0.0000	0.0000
2025/01/06	R033	06/02/2025	10.33 Call	Bond Future	2402.3200	2.4023	2460.4300	2.4604	2.419	0.0000	0.0000
2025/01/06	R033	06/02/2025	10.33 Put	Bond Future	339.0700	0.3391	280.3800	0.2804	17.309	0.0000	0.0000
2025/01/06	R033	08/05/2025		Bond Future	10.0329	100.9768	10.0106	101.0963	0.222	0.0000	0.0000
2025/01/06	R033	08/05/2025	10.33 Call	Bond Future	2792.4400	2.7924	2847.7100	2.8477	1.979	0.0000	0.0000
2025/01/06	R033	08/05/2025	10.33 Put	Bond Future	1217.5000	1.2175	1153.3000	1.1533	5.273	0.0000	0.0000
2025/01/06	R033	07/08/2025		Bond Future	10.1247	102.9847	10.1013	103.1070	0.232	0.0000	0.0000
2025/01/06	R033	07/08/2025	10.33 Call	Bond Future	3056.8700	3.0569	3111.1100	3.1111	1.774	0.0000	0.0000
2025/01/06	R033	07/08/2025	10.33 Put	Bond Future	1994.7500	1.9948	1926.7800	1.9268	3.407	0.0000	0.0000
2025/01/06	R033	06/11/2025		Bond Future	10.2354	99.9324	10.2107	100.0574	0.241	0.0000	0.0000
2025/01/06	R033	06/11/2025	10.33 Call	Bond Future	3147.8600	3.1479	3201.7000	3.2017	1.710	0.0000	0.0000
2025/01/06	R033	06/11/2025	10.33 Put	Bond Future	2670.9300	2.6709	2599.7500	2.5998	2.665	0.0000	0.0000
2025/01/06	R033	05/02/2026		Bond Future	10.3639	101.8253	10.3378	101.9532	0.251	0.0000	0.0000
2025/01/06	R033	05/02/2026	10.49 Call	Bond Future	3674.9400	3.6749	3732.4300	3.7324	1.564	0.0000	0.0000
2025/01/06	R033	05/02/2026	10.49 Put	Bond Future	3059.3800	3.0594	2989.0500	2.9891	2.299	0.0000	0.0000
2025/01/06	R035	06/02/2025	10.10 Put	Bond Future	1674.4200	1.6744	1709.3800	1.7094	2.088	0.0000	0.0000
2025/01/06	R035	06/02/2025	10.10 Call	Bond Future	553.4600	0.5535	476.1700	0.4762	13.965	0.0000	0.0000
2025/01/06	R035	06/02/2025	11.10 Call	Bond Future	4600.1900	4.6002	4479.7300	4.4797	2.619	0.0000	0.0000
2025/01/06	R035	06/02/2025	11.10 Put	Bond Future	67.7300	0.0677	59.5200	0.0595	12.122	0.0000	0.0000
2025/01/06	R035	06/02/2025	11.30 Call	Bond Future	5636.2000	5.6362	5518.9400	5.5189	2.080	0.0000	0.0000
2025/01/06	R035	06/02/2025	11.30 Put	Bond Future	29.8000	0.0298	24.7900	0.0248	16.812	0.0000	0.0000
2025/01/06	R035	06/02/2025	10.65 Call	Bond Future	2401.9700	2.4020	2277.7700	2.2778	5.171	0.0000	0.0000
2025/01/06	R035	06/02/2025	10.65 Put	Bond Future	353.8100	0.3538	341.8600	0.3419	3.378	0.0000	0.0000
2025/01/06	R035	06/02/2025	10.34 Put	Bond Future	911.5800	0.9116	916.2000	0.9162	0.507	0.0000	0.0000
2025/01/06	R035	06/02/2025	10.34 Call	Bond Future	1191.9100	1.1919	1084.2800	1.0843	9.030	0.0000	0.0000
2025/01/06	R035	06/02/2025	10.26 Put	Bond Future	1130.3900	1.1304	1143.6200	1.1436	1.170	0.0000	0.0000
2025/01/06	R035	06/02/2025	10.26 Call	Bond Future	946.8300	0.9468	847.8100	0.8478	10.458	0.0000	0.0000
2025/01/06	R035	06/02/2025		Bond Future	10.2916	95.2686	10.3110	95.1564	0.188	0.0000	0.0000
2025/01/06	R035	06/02/2025	12.41 Call	Bond Future	11247.6600	11.2477	11135.3500	11.1354	0.999	0.0000	0.0000
2025/01/06	R035	06/02/2025	12.41 Put	Bond Future	0.1300	0.0001	0.0700	0.0001	46.154	0.0000	0.0000
2025/01/06	R035	08/05/2025		Bond Future	10.3733	92.6757	10.3934	92.5615	0.194	0.0000	0.0000
2025/01/06	R035	08/05/2025	11.78 Call	Bond Future	7805.9900	7.8060	7690.2600	7.6903	1.483	0.0000	0.0000
2025/01/06	R035	08/05/2025	11.78 Put	Bond Future	257.3900	0.2574	255.8900	0.2559	0.583	0.0000	0.0000
2025/01/06	R035	08/05/2025	13.35 Call	Bond Future	15006.7600	15.0068	14892.0600	14.8921	0.764	0.0000	0.0000
2025/01/06	R035	08/05/2025	13.35 Put	Bond Future	8.8200	0.0088	8.3500	0.0084	5.329	0.0000	0.0000
2025/01/06	R035	08/05/2025	12.70 Call	Bond Future	12074.9800	12.0750	11959.3800	11.9594	0.957	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	
2025/01/06	R035	08/05/2025	12.70 Put	Bond Future	45.2400	0.0452	43.8700	0.0439	3.028	0.0000	0.0000
2025/01/06	R035	08/05/2025	11.46 Put	Bond Future	423.6100	0.4236	424.0200	0.4240	0.097	0.0000	0.0000
2025/01/06	R035	08/05/2025	11.46 Call	Bond Future	6331.9700	6.3320	6218.1500	6.2182	1.798	0.0000	0.0000
2025/01/06	R035	08/05/2025	11.70 Call	Bond Future	7434.3400	7.4343	7318.9300	7.3189	1.552	0.0000	0.0000
2025/01/06	R035	08/05/2025	11.70 Put	Bond Future	291.7300	0.2917	290.5500	0.2906	0.404	0.0000	0.0000
2025/01/06	R035	08/05/2025	10.95 Call	Bond Future	4111.3600	4.1114	4006.0400	4.0060	2.562	0.0000	0.0000
2025/01/06	R035	08/05/2025	10.95 Put	Bond Future	909.0400	0.9090	917.9500	0.9180	0.980	0.0000	0.0000
2025/01/06	R035	08/05/2025	10.44 Put	Bond Future	1849.2400	1.8492	1877.7500	1.8778	1.542	0.0000	0.0000
2025/01/06	R035	08/05/2025	10.44 Call	Bond Future	2227.6900	2.2277	2141.9700	2.1420	3.848	0.0000	0.0000
2025/01/06	R035	07/08/2025		Bond Future	10.4634	94.5191	10.4843	94.4029	0.200	0.0000	0.0000
2025/01/06	R035	07/08/2025	12.65 Call	Bond Future	11403.9800	11.4040	11288.1900	11.2882	1.015	0.0000	0.0000
2025/01/06	R035	07/08/2025	12.65 Put	Bond Future	256.6700	0.2567	257.0800	0.2571	0.160	0.0000	0.0000
2025/01/06	R035	06/11/2025		Bond Future	10.5723	91.8414	10.5941	91.7233	0.205	0.0000	0.0000
2025/01/06	R035	06/11/2025	11.20 Call	Bond Future	5263.5900	5.2636	5169.4300	5.1694	1.789	0.0000	0.0000
2025/01/06	R035	06/11/2025	11.20 Put	Bond Future	1933.1600	1.9332	1957.0800	1.9571	1.237	0.0000	0.0000
2025/01/06	R035	05/02/2026		Bond Future	10.6977	93.5824	10.7203	93.4626	0.211	0.0000	0.0000
2025/01/06	R035	05/02/2026	10.79 Call	Bond Future	3806.5500	3.8066	3728.6500	3.7287	2.046	0.0000	0.0000
2025/01/06	R035	05/02/2026	10.79 Put	Bond Future	3318.6300	3.3186	3360.5900	3.3606	1.264	0.0000	0.0000
2025/01/06	R038	06/02/2025		Bond Future	10.7998	104.4967	10.8039	104.4687	0.037	0.0000	0.0000
2025/01/06	R038	06/02/2025	11.24 Call	Bond Future	3328.2700	3.3283	3266.0000	3.2660	1.871	0.0000	0.0000
2025/01/06	R038	06/02/2025	11.24 Put	Bond Future	331.1300	0.3311	296.9100	0.2969	10.334	0.0000	0.0000
2025/01/06	R038	08/05/2025		Bond Future	10.8958	101.1094	10.9000	101.0810	0.038	0.0000	0.0000
2025/01/06	R038	08/05/2025	11.24 Call	Bond Future	3789.4000	3.7894	3743.0600	3.7431	1.223	0.0000	0.0000
2025/01/06	R038	08/05/2025	11.24 Put	Bond Future	1477.5800	1.4776	1459.5900	1.4596	1.218	0.0000	0.0000
2025/01/06	R038	07/08/2025		Bond Future	10.9986	103.1197	11.0029	103.0912	0.039	0.0000	0.0000
2025/01/06	R038	07/08/2025	11.24 Call	Bond Future	4175.1600	4.1752	4135.6000	4.1356	0.948	0.0000	0.0000
2025/01/06	R038	07/08/2025	11.24 Put	Bond Future	2576.0500	2.5761	2565.0400	2.5650	0.427	0.0000	0.0000
2025/01/06	R038	06/11/2025		Bond Future	11.1161	99.6283	11.1204	99.5996	0.039	0.0000	0.0000
2025/01/06	R038	06/11/2025	11.24 Call	Bond Future	4448.8900	4.4489	4413.4000	4.4134	0.798	0.0000	0.0000
2025/01/06	R038	06/11/2025	11.24 Put	Bond Future	3640.0400	3.6400	3633.2400	3.6332	0.187	0.0000	0.0000
2025/01/06	R038	06/11/2025	12.33 Call	Bond Future	9079.1200	9.0791	9040.3500	9.0404	0.427	0.0000	0.0000
2025/01/06	R038	06/11/2025	12.33 Put	Bond Future	1557.8400	1.5578	1547.7600	1.5478	0.647	0.0000	0.0000
2025/01/06	R038	06/11/2025	10.98 Put	Bond Future	4433.6000	4.4336	4429.1000	4.4291	0.101	0.0000	0.0000
2025/01/06	R038	06/11/2025	10.98 Call	Bond Future	3534.5400	3.5345	3501.3500	3.5014	0.939	0.0000	0.0000
2025/01/06	R038	05/02/2026		Bond Future	11.2468	101.5147	11.2513	101.4860	0.040	0.0000	0.0000
2025/01/06	R038	05/02/2026	11.44 Call	Bond Future	5277.2700	5.2773	5243.6500	5.2437	0.637	0.0000	0.0000
2025/01/06	R038	05/02/2026	11.44 Put	Bond Future	4047.8000	4.0478	4042.9400	4.0429	0.120	0.0000	0.0000
2025/01/06	R053	06/02/2025		Bond Future	11.0762	108.9648	11.0702	109.0185	0.054	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
2025/01/06	R053	06/02/2025	12.94 Call	Bond Future		14586.3400	14.5863	14639.2200	14.6392	0.363	0.0000	0.0000
2025/01/06	R053	06/02/2025	12.94 Put	Bond Future		1.8000	0.0018	0.9900	0.0010	45.000	0.0000	0.0000
2025/01/06	R053	08/05/2025		Bond Future		11.1614	105.2900	11.1552	105.3451	0.056	0.0000	0.0000
2025/01/06	R053	08/05/2025	12.64 Call	Bond Future		12099.7800	12.0998	12132.9500	12.1330	0.274	0.0000	0.0000
2025/01/06	R053	08/05/2025	12.64 Put	Bond Future		376.9600	0.3770	355.1000	0.3551	5.799	0.0000	0.0000
2025/01/06	R053	07/08/2025		Bond Future		11.2515	107.3835	11.2450	107.4400	0.058	0.0000	0.0000
2025/01/06	R053	07/08/2025	13.17 Call	Bond Future		15229.0900	15.2291	15263.5800	15.2636	0.226	0.0000	0.0000
2025/01/06	R053	07/08/2025	13.17 Put	Bond Future		679.7200	0.6797	657.6500	0.6577	3.247	0.0000	0.0000
2025/01/06	R053	06/11/2025		Bond Future		11.3526	103.5960	11.3458	103.6541	0.060	0.0000	0.0000
2025/01/06	R053	06/11/2025	11.76 Call	Bond Future		7182.7400	7.1827	7193.9300	7.1939	0.156	0.0000	0.0000
2025/01/06	R053	06/11/2025	11.76 Put	Bond Future		3801.0400	3.8010	3754.1200	3.7541	1.234	0.0000	0.0000
2025/01/06	R053	05/02/2026		Bond Future		11.4633	105.5573	11.4562	105.6170	0.062	0.0000	0.0000
2025/01/06	R053	05/02/2026	11.49 Call	Bond Future		6059.6300	6.0596	6069.1400	6.0691	0.157	0.0000	0.0000
2025/01/06	R053	05/02/2026	11.49 Put	Bond Future		5836.0700	5.8361	5785.9000	5.7859	0.860	0.0000	0.0000
2025/01/06	R186	06/02/2025		Bond Future		8.2548	105.2722	8.2546	105.2726	0.002	0.0000	0.0000
2025/01/06	R186	06/02/2025	9.03 Call	Bond Future		1334.8300	1.3348	1334.6100	1.3346	0.016	0.0000	0.0000
2025/01/06	R186	06/02/2025	9.03 Put	Bond Future		1.7000	0.0017	1.1500	0.0012	32.353	0.0000	0.0000
2025/01/06	R186	08/05/2025		Bond Future		8.2757	107.3911	8.2753	107.3917	0.005	0.0000	0.0000
2025/01/06	R186	08/05/2025	8.47 Call	Bond Future		540.6200	0.5406	536.6900	0.5367	0.727	0.0000	0.0000
2025/01/06	R186	08/05/2025	8.47 Put	Bond Future		247.5600	0.2476	243.0100	0.2430	1.838	0.0000	0.0000
2025/01/06	R186	07/08/2025	10.25 Call	Bond Future		2497.9900	2.4980	2497.2700	2.4973	0.029	0.0000	0.0000
2025/01/06	R186	07/08/2025	10.25 Put	Bond Future		55.7200	0.0557	54.0100	0.0540	3.069	0.0000	0.0000
2025/01/06	R186	07/08/2025	9.22 Put	Bond Future		167.3100	0.1673	164.2700	0.1643	1.817	0.0000	0.0000
2025/01/06	R186	07/08/2025	9.22 Call	Bond Future		1317.1600	1.3172	1315.1100	1.3151	0.156	0.0000	0.0000
2025/01/06	R186	07/08/2025		Bond Future		8.3189	104.2171	8.3182	104.2181	0.009	0.0000	0.0000
2025/01/06	R186	07/08/2025	9.68 Call	Bond Future		1830.6400	1.8306	1829.2400	1.8292	0.076	0.0000	0.0000
2025/01/06	R186	07/08/2025	9.68 Put	Bond Future		100.7200	0.1007	98.3300	0.0983	2.373	0.0000	0.0000
2025/01/06	R186	06/11/2025		Bond Future		8.4296	106.2335	8.4282	106.2350	0.016	0.0000	0.0000
2025/01/06	R186	06/11/2025	8.13 Call	Bond Future		301.5100	0.3015	300.0000	0.3000	0.501	0.0000	0.0000
2025/01/06	R186	06/11/2025	8.13 Put	Bond Future		618.9100	0.6189	615.9300	0.6159	0.481	0.0000	0.0000
2025/01/06	R186	05/02/2026		Bond Future		8.6629	102.9402	8.6606	102.9421	0.027	0.0000	0.0000
2025/01/06	R186	05/02/2026	8.43 Call	Bond Future		350.9400	0.3509	350.1400	0.3501	0.228	0.0000	0.0000
2025/01/06	R186	05/02/2026	8.43 Put	Bond Future		543.1600	0.5432	540.4200	0.5404	0.504	0.0000	0.0000
2025/01/06	R202	06/02/2025		Bond Future		269.1703	269.1703	269.1387	269.1387	0.012	0.0000	0.0000
2025/01/06	R202	06/02/2025	266.79 Call	Bond Future		2380.3000	2.3803	2348.7200	2.3487	1.327	0.0000	0.0000
2025/01/06	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	R202	08/05/2025		Bond Future		274.6541	274.6541	274.6228	274.6228	0.011	0.0000	0.0000
2025/01/06	R202	08/05/2025	272.31 Call	Bond Future		2344.1200	2.3441	2312.7600	2.3128	1.338	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
2025/01/06	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/06	R202	07/08/2025		Bond Future	274.9479	274.9479	274.9168	274.9168	0.011	0.0000
2025/01/06	R202	07/08/2025	271.60 Call	Bond Future	3347.8700	3.3479	3316.7900	3.3168	0.928	0.0000
2025/01/06	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	R202	06/11/2025		Bond Future	280.3365	280.3365	280.3059	280.3059	0.011	0.0000
2025/01/06	R202	06/11/2025	275.64 Call	Bond Future	4696.4500	4.6965	4665.8700	4.6659	0.651	0.0000
2025/01/06	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	R202	05/02/2026		Bond Future	280.3855	280.3855	280.3556	280.3556	0.011	0.0000
2025/01/06	R202	05/02/2026	277.82 Call	Bond Future	2565.4500	2.5655	2535.5800	2.5356	1.164	0.0000
2025/01/06	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	R209	06/02/2025		Bond Future	10.5197	74.6615	10.5290	74.6133	0.088	0.0000
2025/01/06	R209	06/02/2025	12.44 Call	Bond Future	9153.9700	9.1540	9105.6100	9.1056	0.528	0.0000
2025/01/06	R209	06/02/2025	12.44 Put	Bond Future	0.4300	0.0004	0.2400	0.0002	44.186	0.0000
2025/01/06	R209	08/05/2025		Bond Future	10.6017	73.0094	10.6113	72.9604	0.090	0.0000
2025/01/06	R209	08/05/2025	11.89 Call	Bond Future	6513.1800	6.5132	6457.5100	6.4575	0.855	0.0000
2025/01/06	R209	08/05/2025	11.89 Put	Bond Future	283.5800	0.2836	276.8700	0.2769	2.366	0.0000
2025/01/06	R209	07/08/2025		Bond Future	10.6900	74.4613	10.6999	74.4116	0.092	0.0000
2025/01/06	R209	07/08/2025	12.68 Call	Bond Future	9497.0600	9.4971	9443.4100	9.4434	0.565	0.0000
2025/01/06	R209	07/08/2025	12.68 Put	Bond Future	314.0200	0.3140	310.0800	0.3101	1.255	0.0000
2025/01/06	R209	06/11/2025		Bond Future	10.7919	72.7493	10.8021	72.6989	0.094	0.0000
2025/01/06	R209	06/11/2025	11.27 Call	Bond Future	4374.8700	4.3749	4328.3700	4.3284	1.063	0.0000
2025/01/06	R209	06/11/2025	11.27 Put	Bond Future	2054.8300	2.0548	2058.6800	2.0587	0.187	0.0000
2025/01/06	R209	05/02/2026		Bond Future	10.9061	74.1281	10.9166	74.0771	0.096	0.0000
2025/01/06	R209	05/02/2026	10.93 Call	Bond Future	3497.3000	3.4973	3457.4400	3.4574	1.140	0.0000
2025/01/06	R209	05/02/2026	10.93 Put	Bond Future	3381.0900	3.3811	3392.2200	3.3922	0.329	0.0000
2025/01/06	R210	06/02/2025		Bond Future	244.1726	244.1726	244.1418	244.1418	0.013	0.0000
2025/01/06	R210	06/02/2025	239.61 Call	Bond Future	4562.6300	4.5626	4531.7800	4.5318	0.676	0.0000
2025/01/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	R210	08/05/2025		Bond Future	245.7918	245.7918	245.7609	245.7609	0.013	0.0000
2025/01/06	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	R210	08/05/2025	248.03 Put	Bond Future	2238.2300	2.2382	2269.0600	2.2691	1.377	0.0000
2025/01/06	R210	07/08/2025		Bond Future	250.7396	250.7396	250.7090	250.7090	0.012	0.0000
2025/01/06	R210	07/08/2025	248.44 Call	Bond Future	2299.6000	2.2996	2269.0200	2.2690	1.330	0.0000
2025/01/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	R210	06/11/2025		Bond Future	252.2335	252.2335	252.2033	252.2033	0.012	0.0000
2025/01/06	R210	06/11/2025	252.14 Call	Bond Future	93.4500	0.0935	63.3300	0.0633	32.231	0.0000
2025/01/06	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/06	R210	05/02/2026		Bond Future	257.0798	257.0798	257.0502	257.0502	0.012	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	
2025/01/06	R210	05/02/2026	253.10 Call	Bond Future	3979.7800	3.9798	3950.1600	3.9502	0.744	0.0000	0.0000
2025/01/06	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	R213	06/02/2025		Bond Future	9.4304	92.1548	9.3990	92.2871	0.332	0.0000	0.0000
2025/01/06	R213	06/02/2025	11.35 Call	Bond Future	7660.2500	7.6603	7791.5400	7.7915	1.714	0.0000	0.0000
2025/01/06	R213	06/02/2025	11.35 Put	Bond Future	2.0300	0.0020	1.0400	0.0010	48.768	0.0000	0.0000
2025/01/06	R213	08/05/2025		Bond Future	9.4959	90.4522	9.4628	90.5873	0.348	0.0000	0.0000
2025/01/06	R213	08/05/2025	10.52 Call	Bond Future	4330.4000	4.3304	4438.1300	4.4381	2.488	0.0000	0.0000
2025/01/06	R213	08/05/2025	10.52 Put	Bond Future	268.0000	0.2680	240.5800	0.2406	10.231	0.0000	0.0000
2025/01/06	R213	07/08/2025		Bond Future	9.5718	92.2514	9.5367	92.3896	0.366	0.0000	0.0000
2025/01/06	R213	07/08/2025	11.66 Call	Bond Future	7939.0000	7.9390	8064.0400	8.0640	1.575	0.0000	0.0000
2025/01/06	R213	07/08/2025	11.66 Put	Bond Future	154.6600	0.1547	141.5400	0.1415	8.483	0.0000	0.0000
2025/01/06	R213	06/11/2025		Bond Future	9.6741	90.4826	9.6369	90.6238	0.384	0.0000	0.0000
2025/01/06	R213	06/11/2025	10.05 Call	Bond Future	2875.8700	2.8759	2953.9700	2.9540	2.716	0.0000	0.0000
2025/01/06	R213	06/11/2025	10.05 Put	Bond Future	1462.9100	1.4629	1399.7500	1.3998	4.317	0.0000	0.0000
2025/01/06	R213	05/02/2026		Bond Future	9.7995	92.1989	9.7600	92.3432	0.404	0.0000	0.0000
2025/01/06	R213	05/02/2026	9.89 Call	Bond Future	2479.6100	2.4796	2548.8500	2.5489	2.792	0.0000	0.0000
2025/01/06	R213	05/02/2026	9.89 Put	Bond Future	2150.9100	2.1509	2075.8200	2.0758	3.491	0.0000	0.0000
2025/01/06	R214	06/02/2025	13.63 Call	Bond Future	13016.1200	13.0161	12992.9000	12.9929	0.178	0.0000	0.0000
2025/01/06	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	R214	06/02/2025	12.25 Put	Bond Future	5.9400	0.0059	4.0300	0.0040	32.155	0.0000	0.0000
2025/01/06	R214	06/02/2025	12.25 Call	Bond Future	6988.3600	6.9884	6963.2300	6.9632	0.360	0.0000	0.0000
2025/01/06	R214	06/02/2025	11.75 Put	Bond Future	50.6000	0.0506	40.5800	0.0406	19.802	0.0000	0.0000
2025/01/06	R214	06/02/2025	11.75 Call	Bond Future	4588.4700	4.5885	4555.2300	4.5552	0.724	0.0000	0.0000
2025/01/06	R214	06/02/2025		Bond Future	10.8958	69.9454	10.8999	69.9222	0.038	0.0000	0.0000
2025/01/06	R214	06/02/2025	12.71 Call	Bond Future	9105.5200	9.1055	9081.9900	9.0820	0.258	0.0000	0.0000
2025/01/06	R214	06/02/2025	12.71 Put	Bond Future	0.7200	0.0007	0.4100	0.0004	43.056	0.0000	0.0000
2025/01/06	R214	08/05/2025		Bond Future	10.9751	68.0498	10.9793	68.0264	0.039	0.0000	0.0000
2025/01/06	R214	08/05/2025	12.40 Call	Bond Future	7471.1600	7.4712	7438.8700	7.4389	0.432	0.0000	0.0000
2025/01/06	R214	08/05/2025	12.40 Put	Bond Future	235.6900	0.2357	226.8400	0.2268	3.755	0.0000	0.0000
2025/01/06	R214	07/08/2025		Bond Future	11.0605	69.4033	11.0648	69.3796	0.039	0.0000	0.0000
2025/01/06	R214	07/08/2025	12.97 Call	Bond Future	9705.9800	9.7060	9674.9400	9.6749	0.320	0.0000	0.0000
2025/01/06	R214	07/08/2025	12.97 Put	Bond Future	389.7100	0.3897	382.3400	0.3823	1.891	0.0000	0.0000
2025/01/06	R214	06/11/2025		Bond Future	11.1593	67.4457	11.1637	67.4219	0.040	0.0000	0.0000
2025/01/06	R214	06/11/2025	11.64 Call	Bond Future	4620.8700	4.6209	4590.5500	4.5906	0.656	0.0000	0.0000
2025/01/06	R214	06/11/2025	11.64 Put	Bond Future	2107.5200	2.1075	2101.0200	2.1010	0.308	0.0000	0.0000
2025/01/06	R214	05/02/2026		Bond Future	11.2696	68.7243	11.2741	68.7002	0.040	0.0000	0.0000
2025/01/06	R214	05/02/2026	11.26 Call	Bond Future	3572.4200	3.5724	3546.2800	3.5463	0.732	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	
2025/01/06	R214	05/02/2026	11.26 Put	Bond Future	3623.2700	3.6233	3621.1600	3.6212	0.058	0.0000	0.0000
2025/01/06	R248	06/02/2025	10.30 Put	Bond Future	5690.7700	5.6908	5676.8500	5.6769	0.245	0.0000	0.0000
2025/01/06	R248	06/02/2025	10.30 Call	Bond Future	29.7900	0.0298	22.4500	0.0225	24.639	0.0000	0.0000
2025/01/06	R248	06/02/2025	11.00 Put	Bond Future	1514.5500	1.5146	1455.3000	1.4553	3.912	0.0000	0.0000
2025/01/06	R248	06/02/2025	11.00 Call	Bond Future	1013.1100	1.0131	960.4400	0.9604	5.199	0.0000	0.0000
2025/01/06	R248	06/02/2025	11.70 Call	Bond Future	4332.7100	4.3327	4311.4500	4.3115	0.491	0.0000	0.0000
2025/01/06	R248	06/02/2025	11.70 Put	Bond Future	175.2000	0.1752	147.3600	0.1474	15.890	0.0000	0.0000
2025/01/06	R248	06/02/2025		Bond Future	11.0720	84.7318	11.0711	84.7384	0.009	0.0000	0.0000
2025/01/06	R248	06/02/2025	12.71 Call	Bond Future	10118.6800	10.1187	10124.0100	10.1240	0.053	0.0000	0.0000
2025/01/06	R248	06/02/2025	12.71 Put	Bond Future	3.2200	0.0032	1.9700	0.0020	38.820	0.0000	0.0000
2025/01/06	R248	08/05/2025		Bond Future	11.1544	81.9903	11.1534	81.9973	0.009	0.0000	0.0000
2025/01/06	R248	08/05/2025	12.60 Call	Bond Future	9229.9200	9.2299	9222.7900	9.2228	0.077	0.0000	0.0000
2025/01/06	R248	08/05/2025	12.60 Put	Bond Future	296.1200	0.2961	282.0200	0.2820	4.762	0.0000	0.0000
2025/01/06	R248	07/08/2025		Bond Future	11.2428	83.6211	11.2417	83.6285	0.010	0.0000	0.0000
2025/01/06	R248	07/08/2025	13.21 Call	Bond Future	12073.4700	12.0735	12068.1400	12.0681	0.044	0.0000	0.0000
2025/01/06	R248	07/08/2025	13.21 Put	Bond Future	486.4200	0.4864	473.6800	0.4737	2.619	0.0000	0.0000
2025/01/06	R248	06/11/2025		Bond Future	11.3442	80.7957	11.3430	80.8036	0.010	0.0000	0.0000
2025/01/06	R248	06/11/2025	11.74 Call	Bond Future	5500.8700	5.5009	5486.3600	5.4864	0.264	0.0000	0.0000
2025/01/06	R248	06/11/2025	11.74 Put	Bond Future	2947.4000	2.9474	2924.9900	2.9250	0.760	0.0000	0.0000
2025/01/06	R248	05/02/2026		Bond Future	11.4571	82.3268	11.4558	82.3352	0.011	0.0000	0.0000
2025/01/06	R248	05/02/2026	11.46 Call	Bond Future	4576.4100	4.5764	4563.6400	4.5636	0.279	0.0000	0.0000
2025/01/06	R248	05/02/2026	11.46 Put	Bond Future	4557.1800	4.5572	4536.0000	4.5360	0.465	0.0000	0.0000
2025/01/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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