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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2025 TO 09/01/2025

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
2025/01/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/09	2029	06/02/2025		Bond Future	134.4688	134.4688	134.4523	0.012	0.0000	0.0000
2025/01/09	2029	06/02/2025	132.40 Call	Bond Future	2068.8100	2.0688	2052.2800	0.799	0.0000	0.0000
2025/01/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2029	08/05/2025		Bond Future	135.8016	135.8016	135.7851	0.012	0.0000	0.0000
2025/01/09	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2029	08/05/2025	137.85 Put	Bond Future	2048.4300	2.0484	2064.8900	0.804	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	
2025/01/09	2029	07/08/2025		Bond Future	138.5378	138.5378	138.5214	138.5214	0.012	0.0000	0.0000
2025/01/09	2029	07/08/2025	137.41 Call	Bond Future	1127.7600	1.1278	1111.4200	1.1114	1.449	0.0000	0.0000
2025/01/09	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2029	06/11/2025		Bond Future	139.8209	139.8209	139.8047	139.8047	0.012	0.0000	0.0000
2025/01/09	2029	06/11/2025	139.79 Call	Bond Future	30.8600	0.0309	14.7200	0.0147	52.301	0.0000	0.0000
2025/01/09	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2029	05/02/2026		Bond Future	142.5109	142.5109	142.4951	142.4951	0.011	0.0000	0.0000
2025/01/09	2029	05/02/2026	140.11 Call	Bond Future	2400.9100	2.4009	2385.0700	2.3851	0.660	0.0000	0.0000
2025/01/09	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2030	06/02/2025	8.68 Put	Bond Future	1764.7700	1.7648	1825.8800	1.8259	3.463	0.0000	0.0000
2025/01/09	2030	06/02/2025	8.68 Call	Bond Future	95.2600	0.0953	80.7700	0.0808	15.211	0.0000	0.0000
2025/01/09	2030	06/02/2025	9.18 Put	Bond Future	486.0000	0.4860	508.7500	0.5088	4.681	0.0000	0.0000
2025/01/09	2030	06/02/2025	9.18 Call	Bond Future	743.8900	0.7439	691.0400	0.6910	7.105	0.0000	0.0000
2025/01/09	2030	06/02/2025	9.69 Call	Bond Future	2239.4900	2.2395	2166.0200	2.1660	3.281	0.0000	0.0000
2025/01/09	2030	06/02/2025	9.69 Put	Bond Future	63.8500	0.0639	65.9800	0.0660	3.336	0.0000	0.0000
2025/01/09	2030	06/02/2025		Bond Future	9.1124	95.8704	9.1322	95.7948	0.217	0.0000	0.0000
2025/01/09	2030	06/02/2025	10.68 Call	Bond Future	5764.6200	5.7646	5689.0000	5.6890	1.312	0.0000	0.0000
2025/01/09	2030	06/02/2025	10.68 Put	Bond Future	0.2700	0.0003	0.2500	0.0003	7.407	0.0000	0.0000
2025/01/09	2030	08/05/2025	12.28 Call	Bond Future	10568.1000	10.5681	10491.2700	10.4913	0.727	0.0000	0.0000
2025/01/09	2030	08/05/2025	12.28 Put	Bond Future	0.9800	0.0010	1.0000	0.0010	2.041	0.0000	0.0000
2025/01/09	2030	08/05/2025	10.69 Put	Bond Future	85.3300	0.0853	88.0600	0.0881	3.199	0.0000	0.0000
2025/01/09	2030	08/05/2025	10.69 Call	Bond Future	5426.7500	5.4268	5352.6300	5.3526	1.366	0.0000	0.0000
2025/01/09	2030	08/05/2025	11.86 Call	Bond Future	9228.0000	9.2280	9151.2700	9.1513	0.831	0.0000	0.0000
2025/01/09	2030	08/05/2025	11.86 Put	Bond Future	4.0300	0.0040	4.1500	0.0042	2.978	0.0000	0.0000
2025/01/09	2030	08/05/2025	10.31 Put	Bond Future	172.9500	0.1730	178.6500	0.1787	3.296	0.0000	0.0000
2025/01/09	2030	08/05/2025	10.31 Call	Bond Future	4207.1900	4.2072	4136.0400	4.1360	1.691	0.0000	0.0000
2025/01/09	2030	08/05/2025		Bond Future	9.1781	97.8012	9.1991	97.7244	0.229	0.0000	0.0000
2025/01/09	2030	08/05/2025	9.93 Call	Bond Future	3045.7500	3.0458	2980.1300	2.9801	2.154	0.0000	0.0000
2025/01/09	2030	08/05/2025	9.93 Put	Bond Future	342.1000	0.3421	353.3300	0.3533	3.283	0.0000	0.0000
2025/01/09	2030	08/05/2025	8.68 Put	Bond Future	2291.9600	2.2920	2345.0600	2.3451	2.317	0.0000	0.0000
2025/01/09	2030	08/05/2025	8.68 Call	Bond Future	447.4200	0.4474	423.6700	0.4237	5.308	0.0000	0.0000
2025/01/09	2030	08/05/2025	9.18 Put	Bond Future	1167.8700	1.1679	1201.2700	1.2013	2.860	0.0000	0.0000
2025/01/09	2030	08/05/2025	9.18 Call	Bond Future	1174.7500	1.1748	1131.3000	1.1313	3.699	0.0000	0.0000
2025/01/09	2030	08/05/2025	9.99 Call	Bond Future	3222.9400	3.2229	3156.2200	3.1562	2.070	0.0000	0.0000
2025/01/09	2030	08/05/2025	9.99 Put	Bond Future	307.6200	0.3076	317.7500	0.3178	3.293	0.0000	0.0000
2025/01/09	2030	08/05/2025	8.95 Put	Bond Future	1620.9500	1.6210	1663.5400	1.6635	2.627	0.0000	0.0000
2025/01/09	2030	08/05/2025	8.95 Call	Bond Future	781.6000	0.7816	747.3400	0.7473	4.383	0.0000	0.0000
2025/01/09	2030	08/05/2025	9.45 Put	Bond Future	767.9100	0.7679	791.5700	0.7916	3.081	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	
2025/01/09	2030	08/05/2025	9.45 Call	Bond Future	1756.5900	1.7566	1703.4000	1.7034	3.028	0.0000	0.0000
2025/01/09	2030	07/08/2025		Bond Future	9.2576	95.7379	9.2800	95.6599	0.241	0.0000	0.0000
2025/01/09	2030	07/08/2025	11.11 Call	Bond Future	6365.0700	6.3651	6291.4900	6.2915	1.156	0.0000	0.0000
2025/01/09	2030	07/08/2025	11.11 Put	Bond Future	157.7500	0.1578	162.1800	0.1622	2.808	0.0000	0.0000
2025/01/09	2030	07/08/2025	12.12 Call	Bond Future	9407.8200	9.4078	9330.6000	9.3306	0.821	0.0000	0.0000
2025/01/09	2030	07/08/2025	12.12 Put	Bond Future	25.6700	0.0257	26.4600	0.0265	3.078	0.0000	0.0000
2025/01/09	2030	07/08/2025	10.48 Put	Bond Future	342.0800	0.3421	351.7300	0.3517	2.821	0.0000	0.0000
2025/01/09	2030	07/08/2025	10.48 Call	Bond Future	4495.6900	4.4957	4427.3300	4.4273	1.521	0.0000	0.0000
2025/01/09	2030	06/11/2025		Bond Future	9.3514	97.5919	9.3752	97.5128	0.254	0.0000	0.0000
2025/01/09	2030	06/11/2025	9.54 Call	Bond Future	2086.4900	2.0865	2039.1700	2.0392	2.268	0.0000	0.0000
2025/01/09	2030	06/11/2025	9.54 Put	Bond Future	1461.6700	1.4617	1493.4400	1.4934	2.174	0.0000	0.0000
2025/01/09	2030	05/02/2026		Bond Future	9.4715	95.4370	9.4970	95.3569	0.269	0.0000	0.0000
2025/01/09	2030	05/02/2026	9.49 Call	Bond Future	1946.1200	1.9461	1902.6700	1.9027	2.233	0.0000	0.0000
2025/01/09	2030	05/02/2026	9.49 Put	Bond Future	1887.9600	1.8880	1924.6800	1.9247	1.945	0.0000	0.0000
2025/01/09	2032	06/02/2025	9.42 Put	Bond Future	1857.5200	1.8575	1972.2300	1.9722	6.175	0.0000	0.0000
2025/01/09	2032	06/02/2025	9.42 Call	Bond Future	137.7600	0.1378	110.4200	0.1104	19.846	0.0000	0.0000
2025/01/09	2032	06/02/2025	9.92 Put	Bond Future	515.3000	0.5153	554.9900	0.5550	7.702	0.0000	0.0000
2025/01/09	2032	06/02/2025	9.92 Call	Bond Future	1213.2300	1.2132	1110.8700	1.1109	8.437	0.0000	0.0000
2025/01/09	2032	06/02/2025	10.61 Call	Bond Future	3963.1200	3.9631	3824.0700	3.8241	3.509	0.0000	0.0000
2025/01/09	2032	06/02/2025	10.61 Put	Bond Future	56.8800	0.0569	59.8800	0.0599	5.274	0.0000	0.0000
2025/01/09	2032	06/02/2025		Bond Future	9.7740	95.3206	9.8036	95.1785	0.303	0.0000	0.0000
2025/01/09	2032	06/02/2025	11.72 Call	Bond Future	8773.9400	8.7739	8631.8400	8.6318	1.620	0.0000	0.0000
2025/01/09	2032	06/02/2025	11.72 Put	Bond Future	1.1700	0.0012	1.1200	0.0011	4.274	0.0000	0.0000
2025/01/09	2032	08/05/2025		Bond Future	9.8527	93.0761	9.8837	92.9314	0.315	0.0000	0.0000
2025/01/09	2032	08/05/2025	10.91 Call	Bond Future	5072.7600	5.0728	4943.5100	4.9435	2.548	0.0000	0.0000
2025/01/09	2032	08/05/2025	10.91 Put	Bond Future	301.4900	0.3015	316.9000	0.3169	5.111	0.0000	0.0000
2025/01/09	2032	08/05/2025	9.42 Put	Bond Future	2765.3200	2.7653	2861.6100	2.8616	3.482	0.0000	0.0000
2025/01/09	2032	08/05/2025	9.42 Call	Bond Future	717.8100	0.7178	669.4400	0.6694	6.739	0.0000	0.0000
2025/01/09	2032	08/05/2025	9.92 Put	Bond Future	1432.2200	1.4322	1493.2200	1.4932	4.259	0.0000	0.0000
2025/01/09	2032	08/05/2025	9.92 Call	Bond Future	1745.6600	1.7457	1662.0000	1.6620	4.792	0.0000	0.0000
2025/01/09	2032	08/05/2025	10.97 Call	Bond Future	5305.0700	5.3051	5174.4000	5.1744	2.463	0.0000	0.0000
2025/01/09	2032	08/05/2025	10.97 Put	Bond Future	272.5500	0.2726	286.5400	0.2865	5.133	0.0000	0.0000
2025/01/09	2032	07/08/2025		Bond Future	9.9408	94.9286	9.9733	94.7814	0.327	0.0000	0.0000
2025/01/09	2032	07/08/2025	12.01 Call	Bond Future	8992.2000	8.9922	8853.2400	8.8532	1.545	0.0000	0.0000
2025/01/09	2032	07/08/2025	12.01 Put	Bond Future	194.9800	0.1950	203.2000	0.2032	4.216	0.0000	0.0000
2025/01/09	2032	06/11/2025		Bond Future	10.0488	92.6056	10.0830	92.4560	0.340	0.0000	0.0000
2025/01/09	2032	06/11/2025	10.42 Call	Bond Future	3390.9900	3.3910	3295.7100	3.2957	2.810	0.0000	0.0000
2025/01/09	2032	06/11/2025	10.42 Put	Bond Future	1781.2900	1.7813	1835.6400	1.8356	3.051	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	
2025/01/09	2032	05/02/2026		Bond Future	10.1760	94.3625	10.2120	94.2104	0.353	0.0000	0.0000
2025/01/09	2032	05/02/2026	10.16 Call	Bond Future	2770.8300	2.7708	2690.1900	2.6902	2.910	0.0000	0.0000
2025/01/09	2032	05/02/2026	10.16 Put	Bond Future	2838.7700	2.8388	2910.2300	2.9102	2.517	0.0000	0.0000
2025/01/09	2033	06/02/2025		Bond Future	128.9107	128.9107	128.7088	128.7088	0.157	0.0000	0.0000
2025/01/09	2033	06/02/2025	124.94 Call	Bond Future	3970.6600	3.9707	3768.8400	3.7688	5.083	0.0000	0.0000
2025/01/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2033	08/05/2025		Bond Future	130.0309	130.0309	129.8253	129.8253	0.158	0.0000	0.0000
2025/01/09	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2033	08/05/2025	130.62 Put	Bond Future	589.0900	0.5891	794.7000	0.7947	34.903	0.0000	0.0000
2025/01/09	2033	07/08/2025		Bond Future	132.6510	132.6510	132.4417	132.4417	0.158	0.0000	0.0000
2025/01/09	2033	07/08/2025	128.65 Call	Bond Future	4000.9600	4.0010	3791.6500	3.7917	5.231	0.0000	0.0000
2025/01/09	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2033	06/11/2025		Bond Future	133.7184	133.7184	133.5055	133.5055	0.159	0.0000	0.0000
2025/01/09	2033	06/11/2025	133.14 Call	Bond Future	578.4200	0.5784	365.5200	0.3655	36.807	0.0000	0.0000
2025/01/09	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2033	05/02/2026		Bond Future	136.2912	136.2912	136.0748	136.0748	0.159	0.0000	0.0000
2025/01/09	2033	05/02/2026	132.88 Call	Bond Future	3411.2200	3.4112	3194.8300	3.1948	6.343	0.0000	0.0000
2025/01/09	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2037	06/02/2025		Bond Future	10.8646	84.6222	10.9394	84.1846	0.689	0.0000	0.0000
2025/01/09	2037	06/02/2025	12.76 Call	Bond Future	10161.7900	10.1618	9724.2200	9.7242	4.306	0.0000	0.0000
2025/01/09	2037	06/02/2025	12.76 Put	Bond Future	0.2500	0.0003	0.3300	0.0003	32.000	0.0000	0.0000
2025/01/09	2037	08/05/2025	12.55 Put	Bond Future	207.8100	0.2078	238.3700	0.2384	14.706	0.0000	0.0000
2025/01/09	2037	08/05/2025	12.55 Call	Bond Future	8690.9600	8.6910	8275.3300	8.2753	4.782	0.0000	0.0000
2025/01/09	2037	08/05/2025	13.30 Put	Bond Future	46.6600	0.0467	54.6500	0.0547	17.124	0.0000	0.0000
2025/01/09	2037	08/05/2025	13.30 Call	Bond Future	12120.4700	12.1205	11682.2700	11.6823	3.615	0.0000	0.0000
2025/01/09	2037	08/05/2025		Bond Future	10.9641	86.3264	11.0418	85.8803	0.709	0.0000	0.0000
2025/01/09	2037	08/05/2025	12.25 Call	Bond Future	7303.4700	7.3035	6903.9200	6.9039	5.471	0.0000	0.0000
2025/01/09	2037	08/05/2025	12.25 Put	Bond Future	328.8100	0.3288	375.4500	0.3755	14.184	0.0000	0.0000
2025/01/09	2037	08/05/2025	13.35 Put	Bond Future	41.5700	0.0416	48.7700	0.0488	17.320	0.0000	0.0000
2025/01/09	2037	08/05/2025	13.35 Call	Bond Future	12345.9400	12.3459	11906.9500	11.9070	3.556	0.0000	0.0000
2025/01/09	2037	07/08/2025	13.01 Put	Bond Future	393.7200	0.3937	435.4800	0.4355	10.607	0.0000	0.0000
2025/01/09	2037	07/08/2025		Bond Future	11.0733	83.7840	11.1541	83.3292	0.730	0.0000	0.0000
2025/01/09	2037	07/08/2025	13.01 Call	Bond Future	10405.1900	10.4052	9992.1000	9.9921	3.970	0.0000	0.0000
2025/01/09	2037	07/08/2025	12.17 Call	Bond Future	6820.8600	6.8209	6456.8900	6.4569	5.336	0.0000	0.0000
2025/01/09	2037	07/08/2025	12.17 Put	Bond Future	930.8000	0.9308	1021.6800	1.0217	9.764	0.0000	0.0000
2025/01/09	2037	07/08/2025	11.42 Call	Bond Future	3902.1400	3.9021	3617.5800	3.6176	7.292	0.0000	0.0000
2025/01/09	2037	07/08/2025	11.42 Put	Bond Future	1974.1600	1.9742	2144.4500	2.1445	8.626	0.0000	0.0000
2025/01/09	2037	07/08/2025	10.55 Put	Bond Future	4438.9300	4.4389	4740.1900	4.7402	6.787	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	
2025/01/09	2037	07/08/2025	10.55 Call	Bond Future	1406.7500	1.4068	1253.1600	1.2532	10.918	0.0000	0.0000
2025/01/09	2037	07/08/2025	10.64 Put	Bond Future	4101.8800	4.1019	4389.0500	4.3891	7.001	0.0000	0.0000
2025/01/09	2037	07/08/2025	10.64 Call	Bond Future	1601.9700	1.6020	1434.2900	1.4343	10.467	0.0000	0.0000
2025/01/09	2037	07/08/2025	11.82 Call	Bond Future	5402.6200	5.4026	5070.9400	5.0709	6.139	0.0000	0.0000
2025/01/09	2037	07/08/2025	11.82 Put	Bond Future	1326.9800	1.3270	1450.1500	1.4502	9.282	0.0000	0.0000
2025/01/09	2037	07/08/2025	11.07 Call	Bond Future	2746.8600	2.7469	2511.9100	2.5119	8.553	0.0000	0.0000
2025/01/09	2037	07/08/2025	11.07 Put	Bond Future	2765.4500	2.7655	2985.3500	2.9854	7.952	0.0000	0.0000
2025/01/09	2037	07/08/2025	10.34 Put	Bond Future	5309.0600	5.3091	5641.8100	5.6418	6.268	0.0000	0.0000
2025/01/09	2037	07/08/2025	10.34 Call	Bond Future	1017.0400	1.0170	894.9400	0.8949	12.005	0.0000	0.0000
2025/01/09	2037	06/11/2025		Bond Future	11.1883	85.4058	11.2722	84.9426	0.750	0.0000	0.0000
2025/01/09	2037	06/11/2025	11.63 Call	Bond Future	4839.9100	4.8399	4548.2200	4.5482	6.027	0.0000	0.0000
2025/01/09	2037	06/11/2025	11.63 Put	Bond Future	2440.8000	2.4408	2612.3700	2.6124	7.029	0.0000	0.0000
2025/01/09	2037	05/02/2026		Bond Future	11.3183	82.7682	11.4056	82.2964	0.771	0.0000	0.0000
2025/01/09	2037	05/02/2026	11.20 Call	Bond Future	3586.7700	3.5868	3351.8800	3.3519	6.549	0.0000	0.0000
2025/01/09	2037	05/02/2026	11.20 Put	Bond Future	4232.2900	4.2323	4469.1400	4.4691	5.596	0.0000	0.0000
2025/01/09	2038	06/02/2025		Bond Future	139.3607	139.3607	139.3441	139.3441	0.012	0.0000	0.0000
2025/01/09	2038	06/02/2025	135.23 Call	Bond Future	4130.7000	4.1307	4114.1100	4.1141	0.402	0.0000	0.0000
2025/01/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2038	08/05/2025		Bond Future	142.2019	142.2019	142.1853	142.1853	0.012	0.0000	0.0000
2025/01/09	2038	08/05/2025	139.68 Call	Bond Future	2521.9100	2.5219	2505.3300	2.5053	0.657	0.0000	0.0000
2025/01/09	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2038	07/08/2025		Bond Future	142.9407	142.9407	142.9241	142.9241	0.012	0.0000	0.0000
2025/01/09	2038	07/08/2025	139.56 Call	Bond Future	3380.7200	3.3807	3364.1400	3.3641	0.490	0.0000	0.0000
2025/01/09	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2038	06/11/2025		Bond Future	145.7449	145.7449	145.7286	145.7286	0.011	0.0000	0.0000
2025/01/09	2038	06/11/2025	143.88 Call	Bond Future	1864.9200	1.8649	1848.6300	1.8486	0.873	0.0000	0.0000
2025/01/09	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2038	05/02/2026		Bond Future	146.3839	146.3839	146.3678	146.3678	0.011	0.0000	0.0000
2025/01/09	2038	05/02/2026	143.20 Call	Bond Future	3183.9000	3.1839	3167.7800	3.1678	0.506	0.0000	0.0000
2025/01/09	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2040	06/02/2025	11.00 Put	Bond Future	1578.4600	1.5785	1874.0500	1.8741	18.726	0.0000	0.0000
2025/01/09	2040	06/02/2025	11.00 Call	Bond Future	679.5000	0.6795	501.5000	0.5015	26.196	0.0000	0.0000
2025/01/09	2040	06/02/2025	11.70 Call	Bond Future	3613.6400	3.6136	3189.6400	3.1896	11.733	0.0000	0.0000
2025/01/09	2040	06/02/2025	11.70 Put	Bond Future	163.9200	0.1639	213.5100	0.2135	30.253	0.0000	0.0000
2025/01/09	2040	06/02/2025	12.20 Call	Bond Future	6373.6000	6.3736	5906.7700	5.9068	7.324	0.0000	0.0000
2025/01/09	2040	06/02/2025	12.20 Put	Bond Future	19.6400	0.0196	26.4000	0.0264	34.420	0.0000	0.0000
2025/01/09	2040	06/02/2025		Bond Future	11.1403	84.8458	11.2150	84.3723	0.671	0.0000	0.0000
2025/01/09	2040	06/02/2025	12.95 Call	Bond Future	10420.9800	10.4210	9947.5700	9.9476	4.543	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
2025/01/09	2040	06/02/2025	12.95 Put	Bond Future		0.5100	0.0005	0.6900	0.0007	35.294	0.0000	0.0000
2025/01/09	2040	08/05/2025		Bond Future		11.2412	86.5546	11.3187	86.0717	0.690	0.0000	0.0000
2025/01/09	2040	08/05/2025	12.63 Call	Bond Future		8370.1800	8.3702	7931.9400	7.9319	5.236	0.0000	0.0000
2025/01/09	2040	08/05/2025	12.63 Put	Bond Future		315.1500	0.3152	359.7500	0.3598	14.152	0.0000	0.0000
2025/01/09	2040	08/05/2025	12.75 Put	Bond Future		263.5800	0.2636	301.3900	0.3014	14.345	0.0000	0.0000
2025/01/09	2040	08/05/2025	12.75 Call	Bond Future		8958.8900	8.9589	8513.8600	8.5139	4.967	0.0000	0.0000
2025/01/09	2040	08/05/2025	13.50 Put	Bond Future		64.4100	0.0644	75.0900	0.0751	16.581	0.0000	0.0000
2025/01/09	2040	08/05/2025	13.50 Call	Bond Future		12579.2300	12.5792	12107.0700	12.1071	3.753	0.0000	0.0000
2025/01/09	2040	08/05/2025	13.43 Put	Bond Future		74.9900	0.0750	87.2300	0.0872	16.322	0.0000	0.0000
2025/01/09	2040	08/05/2025	13.43 Call	Bond Future		12246.1700	12.2462	11775.5700	11.7756	3.843	0.0000	0.0000
2025/01/09	2040	07/08/2025		Bond Future		11.3512	83.7659	11.4316	83.2738	0.709	0.0000	0.0000
2025/01/09	2040	07/08/2025	13.29 Call	Bond Future		11182.8400	11.1828	10736.5500	10.7366	3.991	0.0000	0.0000
2025/01/09	2040	07/08/2025	13.29 Put	Bond Future		439.1500	0.4392	485.0300	0.4850	10.447	0.0000	0.0000
2025/01/09	2040	06/11/2025		Bond Future		11.4659	85.3872	11.5494	84.8858	0.727	0.0000	0.0000
2025/01/09	2040	06/11/2025	11.84 Call	Bond Future		4984.5800	4.9846	4675.6000	4.6756	6.199	0.0000	0.0000
2025/01/09	2040	06/11/2025	11.84 Put	Bond Future		2770.9000	2.7709	2963.3200	2.9633	6.944	0.0000	0.0000
2025/01/09	2040	05/02/2026		Bond Future		11.5945	82.4984	11.6811	81.9879	0.747	0.0000	0.0000
2025/01/09	2040	05/02/2026	11.49 Call	Bond Future		3865.4700	3.8655	3609.2000	3.6092	6.630	0.0000	0.0000
2025/01/09	2040	05/02/2026	11.49 Put	Bond Future		4487.4600	4.4875	4741.7100	4.7417	5.666	0.0000	0.0000
2025/01/09	2044	06/02/2025	11.50 Call	Bond Future		2057.8300	2.0578	1733.7200	1.7337	15.750	0.0000	0.0000
2025/01/09	2044	06/02/2025	11.50 Put	Bond Future		573.3300	0.5733	702.6400	0.7026	22.554	0.0000	0.0000
2025/01/09	2044	06/02/2025	11.15 Put	Bond Future		1562.4300	1.5624	1831.9500	1.8320	17.250	0.0000	0.0000
2025/01/09	2044	06/02/2025	11.15 Call	Bond Future		777.3500	0.7774	593.4500	0.5935	23.657	0.0000	0.0000
2025/01/09	2044	06/02/2025	10.65 Put	Bond Future		4280.1400	4.2801	4706.7700	4.7068	9.968	0.0000	0.0000
2025/01/09	2044	06/02/2025	10.65 Call	Bond Future		66.5000	0.0665	39.7100	0.0397	40.286	0.0000	0.0000
2025/01/09	2044	06/02/2025	13.75 Call	Bond Future		13885.3000	13.8853	13431.8800	13.4319	3.265	0.0000	0.0000
2025/01/09	2044	06/02/2025	13.75 Put	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/01/09	2044	06/02/2025	12.50 Put	Bond Future		11.0600	0.0111	14.3500	0.0144	29.747	0.0000	0.0000
2025/01/09	2044	06/02/2025	12.50 Call	Bond Future		7442.6800	7.4427	6992.5500	6.9926	6.048	0.0000	0.0000
2025/01/09	2044	06/02/2025	12.00 Put	Bond Future		93.9800	0.0940	120.1900	0.1202	27.889	0.0000	0.0000
2025/01/09	2044	06/02/2025	12.00 Call	Bond Future		4647.2000	4.6472	4219.9900	4.2200	9.193	0.0000	0.0000
2025/01/09	2044	06/02/2025		Bond Future		11.2693	80.6976	11.3390	80.2442	0.619	0.0000	0.0000
2025/01/09	2044	06/02/2025	13.02 Call	Bond Future		10239.4600	10.2395	9786.3100	9.7863	4.426	0.0000	0.0000
2025/01/09	2044	06/02/2025	13.02 Put	Bond Future		0.9600	0.0010	1.2300	0.0012	28.125	0.0000	0.0000
2025/01/09	2044	08/05/2025		Bond Future		11.3665	82.3228	11.4387	81.8605	0.635	0.0000	0.0000
2025/01/09	2044	08/05/2025	12.72 Call	Bond Future		8332.2300	8.3322	7913.7700	7.9138	5.022	0.0000	0.0000
2025/01/09	2044	08/05/2025	12.72 Put	Bond Future		334.2600	0.3343	378.1000	0.3781	13.116	0.0000	0.0000
2025/01/09	2044	08/05/2025	Call	Bond Future		1.0100	0.0010	0.6700	0.0007	33.663	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	
2025/01/09	2044	08/05/2025	Put	Bond Future	17678.2200	17.6782	18140.1800	18.1402	2.613	0.0000	0.0000
2025/01/09	2044	08/05/2025	12.40 Call	Bond Future	6764.7900	6.7648	6369.7900	6.3698	5.839	0.0000	0.0000
2025/01/09	2044	08/05/2025	12.40 Put	Bond Future	536.0200	0.5360	603.3200	0.6033	12.556	0.0000	0.0000
2025/01/09	2044	08/05/2025	11.65 Call	Bond Future	3355.7300	3.3557	3060.3500	3.0604	8.802	0.0000	0.0000
2025/01/09	2044	08/05/2025	11.65 Put	Bond Future	1564.5400	1.5645	1731.4600	1.7315	10.669	0.0000	0.0000
2025/01/09	2044	08/05/2025	10.92 Put	Bond Future	3983.4300	3.9834	4303.2200	4.3032	8.028	0.0000	0.0000
2025/01/09	2044	08/05/2025	10.92 Call	Bond Future	1025.2800	1.0253	882.7700	0.8828	13.900	0.0000	0.0000
2025/01/09	2044	07/08/2025		Bond Future	11.4719	79.5753	11.5467	79.1040	0.652	0.0000	0.0000
2025/01/09	2044	07/08/2025	13.34 Call	Bond Future	11048.8700	11.0489	10625.5600	10.6256	3.831	0.0000	0.0000
2025/01/09	2044	07/08/2025	13.34 Put	Bond Future	511.6100	0.5116	559.5400	0.5595	9.368	0.0000	0.0000
2025/01/09	2044	06/11/2025		Bond Future	11.5812	81.1153	11.6586	80.6353	0.669	0.0000	0.0000
2025/01/09	2044	06/11/2025	11.88 Call	Bond Future	4800.6200	4.8006	4511.5400	4.5115	6.022	0.0000	0.0000
2025/01/09	2044	06/11/2025	11.88 Put	Bond Future	2974.1000	2.9741	3165.0300	3.1650	6.420	0.0000	0.0000
2025/01/09	2044	05/02/2026		Bond Future	11.7029	78.2705	11.7832	77.7818	0.686	0.0000	0.0000
2025/01/09	2044	05/02/2026	11.56 Call	Bond Future	3879.7000	3.8797	3636.8800	3.6369	6.259	0.0000	0.0000
2025/01/09	2044	05/02/2026	11.56 Put	Bond Future	4761.8500	4.7619	5007.8100	5.0078	5.165	0.0000	0.0000
2025/01/09	2046	06/02/2025		Bond Future	122.0351	122.0351	122.2028	122.2028	0.137	0.0000	0.0000
2025/01/09	2046	06/02/2025	114.01 Call	Bond Future	8025.1100	8.0251	8192.7900	8.1928	2.089	0.0000	0.0000
2025/01/09	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2046	08/05/2025		Bond Future	122.3096	122.3096	122.4810	122.4810	0.140	0.0000	0.0000
2025/01/09	2046	08/05/2025	121.97 Call	Bond Future	339.6400	0.3396	511.0000	0.5110	50.453	0.0000	0.0000
2025/01/09	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2046	07/08/2025		Bond Future	124.7738	124.7738	124.9489	124.9489	0.140	0.0000	0.0000
2025/01/09	2046	07/08/2025	118.69 Call	Bond Future	6083.8100	6.0838	6258.9300	6.2589	2.878	0.0000	0.0000
2025/01/09	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2046	06/11/2025		Bond Future	124.9657	124.9657	125.1449	125.1449	0.143	0.0000	0.0000
2025/01/09	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2046	06/11/2025	125.41 Put	Bond Future	444.2800	0.4443	265.1200	0.2651	40.326	0.0000	0.0000
2025/01/09	2046	05/02/2026		Bond Future	127.3686	127.3686	127.5517	127.5517	0.144	0.0000	0.0000
2025/01/09	2046	05/02/2026	121.65 Call	Bond Future	5718.5700	5.7186	5901.6900	5.9017	3.202	0.0000	0.0000
2025/01/09	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2050	06/02/2025		Bond Future	121.2492	121.2492	121.6451	121.6451	0.327	0.0000	0.0000
2025/01/09	2050	06/02/2025	115.60 Call	Bond Future	5649.1900	5.6492	6045.1100	6.0451	7.008	0.0000	0.0000
2025/01/09	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2050	08/05/2025		Bond Future	123.7212	123.7212	124.1256	124.1256	0.327	0.0000	0.0000
2025/01/09	2050	08/05/2025	121.16 Call	Bond Future	2561.1700	2.5612	2965.5800	2.9656	15.790	0.0000	0.0000
2025/01/09	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2050	07/08/2025		Bond Future	123.8456	123.8456	124.2587	124.2587	0.334	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	
2025/01/09	2050	07/08/2025	119.89 Call	Bond Future	3955.5800	3.9556	4368.6500	4.3687	10.443	0.0000	0.0000
2025/01/09	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2050	06/11/2025		Bond Future	126.2754	126.2754	126.6969	126.6969	0.334	0.0000	0.0000
2025/01/09	2050	06/11/2025	124.42 Call	Bond Future	1855.3700	1.8554	2276.8800	2.2769	22.718	0.0000	0.0000
2025/01/09	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	2050	05/02/2026		Bond Future	126.2918	126.2918	126.7220	126.7220	0.341	0.0000	0.0000
2025/01/09	2050	05/02/2026	122.82 Call	Bond Future	3471.8300	3.4718	3902.0300	3.9020	12.391	0.0000	0.0000
2025/01/09	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	AL37	06/02/2025		Index Future	1072.5410	1072.5410	1071.5860	1071.5860	0.089	0.0000	0.0000
2025/01/09	AL37	08/05/2025		Index Future	1094.1440	1094.1440	1093.1720	1093.1720	0.089	0.0000	0.0000
2025/01/09	AL37	07/08/2025		Index Future	1115.9340	1115.9340	1114.9460	1114.9460	0.089	0.0000	0.0000
2025/01/09	AL37	06/11/2025		Index Future	1137.5880	1137.5880	1136.5860	1136.5860	0.088	0.0000	0.0000
2025/01/09	AL37	05/02/2026		Index Future	1159.2430	1159.2430	1158.2260	1158.2260	0.088	0.0000	0.0000
2025/01/09	AL7T	06/02/2025		Index Future	1286.9570	1286.9570	1283.4250	1283.4250	0.274	0.0000	0.0000
2025/01/09	AL7T	08/05/2025		Index Future	1312.8790	1312.8790	1309.2790	1309.2790	0.274	0.0000	0.0000
2025/01/09	AL7T	07/08/2025		Index Future	1339.0240	1339.0240	1335.3570	1335.3570	0.274	0.0000	0.0000
2025/01/09	AL7T	06/11/2025		Index Future	1365.0080	1365.0080	1361.2750	1361.2750	0.273	0.0000	0.0000
2025/01/09	AL7T	05/02/2026		Index Future	1390.9920	1390.9920	1387.1930	1387.1930	0.273	0.0000	0.0000
2025/01/09	ALBI	06/02/2025		Index Future	1107.2770	1107.2770	1103.7700	1103.7700	0.317	0.0000	0.0000
2025/01/09	ALBI	08/05/2025		Index Future	1129.5800	1129.5800	1126.0050	1126.0050	0.316	0.0000	0.0000
2025/01/09	ALBI	07/08/2025		Index Future	1152.0750	1152.0750	1148.4330	1148.4330	0.316	0.0000	0.0000
2025/01/09	ALBI	06/11/2025		Index Future	1174.4310	1174.4310	1170.7230	1170.7230	0.316	0.0000	0.0000
2025/01/09	ALBI	05/02/2026		Index Future	1196.7870	1196.7870	1193.0130	1193.0130	0.315	0.0000	0.0000
2025/01/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	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
2025/01/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/01/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/09	ES33	06/02/2025		Bond Future	11.1287	83.3288	11.1983	83.0015	0.625	0.0000
2025/01/09	ES33	06/02/2025	13.34 Call	Bond Future	9597.2100	9.5972	9269.9000	9.2699	3.410	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
2025/01/09	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/09	ES33	08/05/2025		Bond Future	11.2498	81.2280	11.3225	80.8942	0.646	0.0000
2025/01/09	ES33	08/05/2025	12.73 Call	Bond Future	6455.9600	6.4560	6122.2200	6.1222	5.169	0.0000
2025/01/09	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES33	07/08/2025		Bond Future	11.3810	82.8640	11.4569	82.5238	0.667	0.0000
2025/01/09	ES33	07/08/2025	13.56 Call	Bond Future	9059.3500	9.0594	8719.1900	8.7192	3.755	0.0000
2025/01/09	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES33	06/11/2025		Bond Future	11.5356	80.6914	11.6151	80.3450	0.688	0.0000
2025/01/09	ES33	06/11/2025	12.01 Call	Bond Future	2041.2100	2.0412	1694.7200	1.6947	16.975	0.0000
2025/01/09	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES33	05/02/2026		Bond Future	11.7130	82.2401	11.7962	81.8873	0.711	0.0000
2025/01/09	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES33	05/02/2026	11.49 Put	Bond Future	955.3800	0.9554	1308.2000	1.3082	36.930	0.0000
2025/01/09	ES42	06/02/2025		Bond Future	11.5980	79.6467	11.6727	79.1979	0.644	0.0000
2025/01/09	ES42	06/02/2025	13.71 Call	Bond Future	11253.2500	11.2533	10804.3900	10.8044	3.989	0.0000
2025/01/09	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES42	08/05/2025		Bond Future	11.7057	77.0033	11.7831	76.5455	0.661	0.0000
2025/01/09	ES42	08/05/2025	13.25 Call	Bond Future	8372.4000	8.3724	7914.6300	7.9146	5.468	0.0000
2025/01/09	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES42	07/08/2025		Bond Future	11.8177	78.5535	11.8979	78.0868	0.679	0.0000
2025/01/09	ES42	07/08/2025	13.79 Call	Bond Future	10281.3300	10.2813	9814.6400	9.8146	4.539	0.0000
2025/01/09	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES42	06/11/2025		Bond Future	11.9440	75.8274	12.0272	75.3519	0.697	0.0000
2025/01/09	ES42	06/11/2025	12.39 Call	Bond Future	2493.5100	2.4935	2018.0000	2.0180	19.070	0.0000
2025/01/09	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES42	05/02/2026		Bond Future	12.0811	77.2803	12.1675	76.7960	0.715	0.0000
2025/01/09	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	ES42	05/02/2026	11.85 Put	Bond Future	1319.4500	1.3195	1803.7700	1.8038	36.706	0.0000
2025/01/09	GOVI	06/02/2025		GOVI	1090.3420	1090.3420	1086.9760	1086.9760	0.309	0.0000
2025/01/09	GOVI	06/02/2025	972.00 Call	GOVI	1183420.0000	118.3420	1149760.0000	114.9760	2.844	0.0000
2025/01/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	GOVI	08/05/2025		GOVI	1112.3040	1112.3040	1108.8730	1108.8730	0.308	0.0000
2025/01/09	GOVI	08/05/2025	1,022.00 Call	GOVI	903040.0000	90.3040	868730.0000	86.8730	3.799	0.0000
2025/01/09	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	GOVI	07/08/2025		GOVI	1134.4550	1134.4550	1130.9590	1130.9590	0.308	0.0000
2025/01/09	GOVI	07/08/2025	1,011.00 Call	GOVI	1234550.0000	123.4550	1199590.0000	119.9590	2.832	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
2025/01/09	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	GOVI	06/11/2025		GOVI	1156.4690	1156.4690	1152.9100	0.308	0.0000	0.0000
2025/01/09	GOVI	06/11/2025	1,112. Call 00	GOVI	444690.0000	44.4690	409100.0000	40.9100	8.003	0.0000
2025/01/09	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	GOVI	05/02/2026		GOVI	1178.4830	1178.4830	1174.8610	1174.8610	0.307	0.0000
2025/01/09	GOVI	05/02/2026	1,150. Call 00	GOVI	284830.0000	28.4830	248610.0000	24.8610	12.716	0.0000
2025/01/09	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/01/09	IGOV	06/02/2025		Index Future	375.4050	375.4050	375.5850	375.5850	0.048	0.0000
2025/01/09	IGOV	08/05/2025		Index Future	383.0590	383.0590	383.2440	383.2440	0.048	0.0000
2025/01/09	IGOV	07/08/2025		Index Future	390.7780	390.7780	390.9680	390.9680	0.049	0.0000
2025/01/09	IGOV	06/11/2025		Index Future	398.4500	398.4500	398.6450	398.6450	0.049	0.0000
2025/01/09	IGOV	05/02/2026		Index Future	406.1210	406.1210	406.3220	406.3220	0.049	0.0000
2025/01/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/01/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/01/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/01/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/01/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/01/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/01/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/01/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/01/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/01/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/01/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/01/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/01/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/01/09	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000
2025/01/09	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2025/01/09	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/01/09	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/01/09	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/01/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	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	
2025/01/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/09	R033	06/02/2025		Bond Future	10.0366	103.4573	10.0509	103.3793	0.142	0.0000	0.0000
2025/01/09	R033	06/02/2025	10.33 Call	Bond Future	1974.6600	1.9747	1902.8800	1.9029	3.635	0.0000	0.0000
2025/01/09	R033	06/02/2025	10.33 Put	Bond Future	387.8900	0.3879	394.1200	0.3941	1.606	0.0000	0.0000
2025/01/09	R033	08/05/2025		Bond Future	10.1236	100.4922	10.1385	100.4129	0.147	0.0000	0.0000
2025/01/09	R033	08/05/2025	10.33 Call	Bond Future	2455.0400	2.4550	2400.0200	2.4000	2.241	0.0000	0.0000
2025/01/09	R033	08/05/2025	10.33 Put	Bond Future	1364.7000	1.3647	1388.9900	1.3890	1.780	0.0000	0.0000
2025/01/09	R033	07/08/2025		Bond Future	10.2195	102.4922	10.2351	102.4117	0.152	0.0000	0.0000
2025/01/09	R033	07/08/2025	10.33 Call	Bond Future	2750.2800	2.7503	2700.4800	2.7005	1.811	0.0000	0.0000
2025/01/09	R033	07/08/2025	10.33 Put	Bond Future	2180.6700	2.1807	2211.4200	2.2114	1.410	0.0000	0.0000
2025/01/09	R033	06/11/2025		Bond Future	10.3346	99.4325	10.3508	99.3509	0.157	0.0000	0.0000
2025/01/09	R033	06/11/2025	10.33 Call	Bond Future	2860.7900	2.8608	2814.3200	2.8143	1.624	0.0000	0.0000
2025/01/09	R033	06/11/2025	10.33 Put	Bond Future	2883.7100	2.8837	2918.8900	2.9189	1.220	0.0000	0.0000
2025/01/09	R033	05/02/2026		Bond Future	10.4677	101.3182	10.4847	101.2354	0.162	0.0000	0.0000
2025/01/09	R033	05/02/2026	10.49 Call	Bond Future	3383.2000	3.3832	3335.9600	3.3360	1.396	0.0000	0.0000
2025/01/09	R033	05/02/2026	10.49 Put	Bond Future	3274.8200	3.2748	3310.3300	3.3103	1.084	0.0000	0.0000
2025/01/09	R035	06/02/2025	10.10 Put	Bond Future	2302.2500	2.3023	2550.0400	2.5500	10.763	0.0000	0.0000
2025/01/09	R035	06/02/2025	10.10 Call	Bond Future	244.9900	0.2450	180.5400	0.1805	26.307	0.0000	0.0000
2025/01/09	R035	06/02/2025	11.10 Call	Bond Future	3698.0000	3.6980	3406.3800	3.4064	7.886	0.0000	0.0000
2025/01/09	R035	06/02/2025	11.10 Put	Bond Future	101.8400	0.1018	122.4600	0.1225	20.247	0.0000	0.0000
2025/01/09	R035	06/02/2025	11.30 Call	Bond Future	4713.4700	4.7135	4410.2500	4.4103	6.433	0.0000	0.0000
2025/01/09	R035	06/02/2025	11.30 Put	Bond Future	43.3700	0.0434	52.3900	0.0524	20.798	0.0000	0.0000
2025/01/09	R035	06/02/2025	10.65 Call	Bond Future	1648.9700	1.6490	1428.3400	1.4283	13.380	0.0000	0.0000
2025/01/09	R035	06/02/2025	10.65 Put	Bond Future	537.1100	0.5371	628.7200	0.6287	17.056	0.0000	0.0000
2025/01/09	R035	06/02/2025	10.34 Put	Bond Future	1324.4700	1.3245	1504.9400	1.5049	13.626	0.0000	0.0000
2025/01/09	R035	06/02/2025	10.34 Call	Bond Future	668.5000	0.6685	536.7300	0.5367	19.711	0.0000	0.0000
2025/01/09	R035	06/02/2025	10.26 Put	Bond Future	1614.9800	1.6150	1819.5400	1.8195	12.666	0.0000	0.0000
2025/01/09	R035	06/02/2025	10.26 Call	Bond Future	495.1200	0.4951	387.4400	0.3874	21.748	0.0000	0.0000
2025/01/09	R035	06/02/2025		Bond Future	10.4541	94.3323	10.5088	94.0201	0.523	0.0000	0.0000
2025/01/09	R035	06/02/2025	12.41 Call	Bond Future	10311.3600	10.3114	9999.1400	9.9991	3.028	0.0000	0.0000
2025/01/09	R035	06/02/2025	12.41 Put	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0.0000	0.0000
2025/01/09	R035	08/05/2025		Bond Future	10.5422	91.7219	10.5991	91.4036	0.540	0.0000	0.0000
2025/01/09	R035	08/05/2025	11.78 Call	Bond Future	6927.5700	6.9276	6642.3300	6.6423	4.117	0.0000	0.0000
2025/01/09	R035	08/05/2025	11.78 Put	Bond Future	332.7900	0.3328	365.8300	0.3658	9.928	0.0000	0.0000
2025/01/09	R035	08/05/2025	13.35 Call	Bond Future	14055.9300	14.0559	13739.1900	13.7392	2.253	0.0000	0.0000
2025/01/09	R035	08/05/2025	13.35 Put	Bond Future	11.8100	0.0118	13.3500	0.0134	13.040	0.0000	0.0000
2025/01/09	R035	08/05/2025	12.70 Call	Bond Future	11135.4600	11.1355	10824.0300	10.8240	2.797	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	
2025/01/09	R035	08/05/2025	12.70 Put	Bond Future	59.5400	0.0595	66.3900	0.0664	11.505	0.0000	0.0000
2025/01/09	R035	08/05/2025	11.46 Put	Bond Future	544.9300	0.5449	596.5700	0.5966	9.476	0.0000	0.0000
2025/01/09	R035	08/05/2025	11.46 Call	Bond Future	5499.4700	5.4995	5232.8300	5.2328	4.848	0.0000	0.0000
2025/01/09	R035	08/05/2025	11.70 Call	Bond Future	6565.6400	6.5656	6284.3900	6.2844	4.284	0.0000	0.0000
2025/01/09	R035	08/05/2025	11.70 Put	Bond Future	376.8500	0.3769	413.8800	0.4139	9.826	0.0000	0.0000
2025/01/09	R035	08/05/2025	10.95 Call	Bond Future	3399.9000	3.3999	3179.8300	3.1798	6.473	0.0000	0.0000
2025/01/09	R035	08/05/2025	10.95 Put	Bond Future	1151.4000	1.1514	1249.6100	1.2496	8.530	0.0000	0.0000
2025/01/09	R035	08/05/2025	10.44 Put	Bond Future	2282.4900	2.2825	2448.8300	2.4488	7.288	0.0000	0.0000
2025/01/09	R035	08/05/2025	10.44 Call	Bond Future	1707.1200	1.7071	1555.1800	1.5552	8.900	0.0000	0.0000
2025/01/09	R035	07/08/2025		Bond Future	10.6391	93.5478	10.6984	93.2235	0.557	0.0000	0.0000
2025/01/09	R035	07/08/2025	12.65 Call	Bond Future	10492.6800	10.4927	10193.3100	10.1933	2.853	0.0000	0.0000
2025/01/09	R035	07/08/2025	12.65 Put	Bond Future	316.6000	0.3166	341.5600	0.3416	7.884	0.0000	0.0000
2025/01/09	R035	06/11/2025		Bond Future	10.7553	90.8534	10.8170	90.5232	0.574	0.0000	0.0000
2025/01/09	R035	06/11/2025	11.20 Call	Bond Future	4595.0600	4.5951	4384.4800	4.3845	4.583	0.0000	0.0000
2025/01/09	R035	06/11/2025	11.20 Put	Bond Future	2252.6700	2.2527	2372.2900	2.3723	5.310	0.0000	0.0000
2025/01/09	R035	05/02/2026		Bond Future	10.8885	92.5776	10.9530	92.2415	0.592	0.0000	0.0000
2025/01/09	R035	05/02/2026	10.79 Call	Bond Future	3263.4300	3.2634	3095.0000	3.0950	5.161	0.0000	0.0000
2025/01/09	R035	05/02/2026	10.79 Put	Bond Future	3780.3400	3.7803	3947.9900	3.9480	4.435	0.0000	0.0000
2025/01/09	R038	06/02/2025		Bond Future	10.9415	103.5178	11.0112	103.0408	0.637	0.0000	0.0000
2025/01/09	R038	06/02/2025	11.24 Call	Bond Future	2482.8500	2.4829	2118.3900	2.1184	14.679	0.0000	0.0000
2025/01/09	R038	06/02/2025	11.24 Put	Bond Future	464.6000	0.4646	577.1300	0.5771	24.221	0.0000	0.0000
2025/01/09	R038	08/05/2025		Bond Future	11.0429	100.1121	11.1153	99.6258	0.656	0.0000	0.0000
2025/01/09	R038	08/05/2025	11.24 Call	Bond Future	3115.4300	3.1154	2822.2300	2.8222	9.411	0.0000	0.0000
2025/01/09	R038	08/05/2025	11.24 Put	Bond Future	1800.8300	1.8008	1993.9300	1.9939	10.723	0.0000	0.0000
2025/01/09	R038	07/08/2025		Bond Future	11.1512	102.1044	11.2265	101.6088	0.676	0.0000	0.0000
2025/01/09	R038	07/08/2025	11.24 Call	Bond Future	3559.8600	3.5599	3288.2900	3.2883	7.629	0.0000	0.0000
2025/01/09	R038	07/08/2025	11.24 Put	Bond Future	2976.0500	2.9761	3200.1200	3.2001	7.529	0.0000	0.0000
2025/01/09	R038	06/11/2025		Bond Future	11.2746	98.5955	11.3530	98.0907	0.695	0.0000	0.0000
2025/01/09	R038	06/11/2025	11.24 Call	Bond Future	3866.8800	3.8669	3607.3700	3.6074	6.711	0.0000	0.0000
2025/01/09	R038	06/11/2025	11.24 Put	Bond Future	4090.8100	4.0908	4336.1100	4.3361	5.996	0.0000	0.0000
2025/01/09	R038	06/11/2025	12.33 Call	Bond Future	8265.4000	8.2654	7886.2700	7.8863	4.587	0.0000	0.0000
2025/01/09	R038	06/11/2025	12.33 Put	Bond Future	1776.9000	1.7769	1902.5800	1.9026	7.073	0.0000	0.0000
2025/01/09	R038	06/11/2025	10.98 Put	Bond Future	4956.5800	4.9566	5237.4800	5.2375	5.667	0.0000	0.0000
2025/01/09	R038	06/11/2025	10.98 Call	Bond Future	3024.7400	3.0247	2800.8300	2.8008	7.403	0.0000	0.0000
2025/01/09	R038	05/02/2026		Bond Future	11.4116	100.4646	11.4932	99.9506	0.715	0.0000	0.0000
2025/01/09	R038	05/02/2026	11.44 Call	Bond Future	4673.7400	4.6737	4400.5800	4.4006	5.845	0.0000	0.0000
2025/01/09	R038	05/02/2026	11.44 Put	Bond Future	4494.4400	4.4944	4735.2700	4.7353	5.358	0.0000	0.0000
2025/01/09	R053	06/02/2025		Bond Future	11.2182	107.7066	11.2880	107.0981	0.622	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	
2025/01/09	R053	06/02/2025	12.94 Call	Bond Future	13328.0600	13.3281	12720.0500	12.7201	4.562	0.0000	0.0000
2025/01/09	R053	06/02/2025	12.94 Put	Bond Future	1.7400	0.0017	2.2400	0.0022	28.736	0.0000	0.0000
2025/01/09	R053	08/05/2025		Bond Future	11.3082	104.0079	11.3805	103.3875	0.639	0.0000	0.0000
2025/01/09	R053	08/05/2025	12.64 Call	Bond Future	10906.7800	10.9068	10347.4400	10.3474	5.128	0.0000	0.0000
2025/01/09	R053	08/05/2025	12.64 Put	Bond Future	466.0800	0.4661	527.2000	0.5272	13.114	0.0000	0.0000
2025/01/09	R053	07/08/2025		Bond Future	11.4033	106.0778	11.4781	105.4452	0.656	0.0000	0.0000
2025/01/09	R053	07/08/2025	13.17 Call	Bond Future	14040.9600	14.0410	13481.5900	13.4816	3.984	0.0000	0.0000
2025/01/09	R053	07/08/2025	13.17 Put	Bond Future	797.2700	0.7973	870.4500	0.8705	9.179	0.0000	0.0000
2025/01/09	R053	06/11/2025		Bond Future	11.5098	102.2672	11.5873	101.6229	0.674	0.0000	0.0000
2025/01/09	R053	06/11/2025	11.76 Call	Bond Future	6334.5200	6.3345	5953.5300	5.9535	6.015	0.0000	0.0000
2025/01/09	R053	06/11/2025	11.76 Put	Bond Future	4281.5900	4.2816	4544.9000	4.5449	6.150	0.0000	0.0000
2025/01/09	R053	05/02/2026		Bond Future	11.6262	104.2056	11.7066	103.5495	0.692	0.0000	0.0000
2025/01/09	R053	05/02/2026	11.49 Call	Bond Future	5325.0000	5.3250	4997.0700	4.9971	6.158	0.0000	0.0000
2025/01/09	R053	05/02/2026	11.49 Put	Bond Future	6453.1300	6.4531	6781.3000	6.7813	5.085	0.0000	0.0000
2025/01/09	R186	06/02/2025		Bond Future	8.2905	105.2103	8.2798	105.2288	0.129	0.0000	0.0000
2025/01/09	R186	06/02/2025	9.03 Call	Bond Future	1272.4600	1.2725	1290.6800	1.2907	1.432	0.0000	0.0000
2025/01/09	R186	06/02/2025	9.03 Put	Bond Future	1.2400	0.0012	0.9500	0.0010	23.387	0.0000	0.0000
2025/01/09	R186	08/05/2025		Bond Future	8.3166	107.3294	8.3039	107.3486	0.153	0.0000	0.0000
2025/01/09	R186	08/05/2025	8.47 Call	Bond Future	495.5400	0.4955	505.6600	0.5057	2.042	0.0000	0.0000
2025/01/09	R186	08/05/2025	8.47 Put	Bond Future	264.1800	0.2642	255.1200	0.2551	3.429	0.0000	0.0000
2025/01/09	R186	07/08/2025	10.25 Call	Bond Future	2438.5600	2.4386	2456.4300	2.4564	0.733	0.0000	0.0000
2025/01/09	R186	07/08/2025	10.25 Put	Bond Future	57.4600	0.0575	55.4200	0.0554	3.550	0.0000	0.0000
2025/01/09	R186	07/08/2025	9.22 Put	Bond Future	175.4500	0.1755	170.2100	0.1702	2.987	0.0000	0.0000
2025/01/09	R186	07/08/2025	9.22 Call	Bond Future	1264.1300	1.2641	1278.8000	1.2788	1.160	0.0000	0.0000
2025/01/09	R186	07/08/2025		Bond Future	8.3665	104.1559	8.3510	104.1758	0.185	0.0000	0.0000
2025/01/09	R186	07/08/2025	9.68 Call	Bond Future	1773.6700	1.7737	1790.1500	1.7902	0.929	0.0000	0.0000
2025/01/09	R186	07/08/2025	9.68 Put	Bond Future	104.9200	0.1049	101.4900	0.1015	3.269	0.0000	0.0000
2025/01/09	R186	06/11/2025		Bond Future	8.4865	106.1734	8.4669	106.1942	0.232	0.0000	0.0000
2025/01/09	R186	06/11/2025	8.13 Call	Bond Future	275.3300	0.2753	282.3400	0.2823	2.546	0.0000	0.0000
2025/01/09	R186	06/11/2025	8.13 Put	Bond Future	652.8200	0.6528	639.0800	0.6391	2.105	0.0000	0.0000
2025/01/09	R186	05/02/2026		Bond Future	8.7346	102.8811	8.7084	102.9027	0.300	0.0000	0.0000
2025/01/09	R186	05/02/2026	8.43 Call	Bond Future	323.3000	0.3233	331.7300	0.3317	2.607	0.0000	0.0000
2025/01/09	R186	05/02/2026	8.43 Put	Bond Future	574.5400	0.5745	561.3700	0.5614	2.292	0.0000	0.0000
2025/01/09	R202	06/02/2025		Bond Future	269.0125	269.0125	268.9808	268.9808	0.012	0.0000	0.0000
2025/01/09	R202	06/02/2025	266.79 Call	Bond Future	2222.5200	2.2225	2190.7900	2.1908	1.428	0.0000	0.0000
2025/01/09	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R202	08/05/2025		Bond Future	274.4970	274.4970	274.4656	274.4656	0.011	0.0000	0.0000
2025/01/09	R202	08/05/2025	272.31 Call	Bond Future	2187.0400	2.1870	2155.5700	2.1556	1.439	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	
2025/01/09	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R202	07/08/2025		Bond Future	274.7920	274.7920	274.7609	274.7609	0.011	0.0000	0.0000
2025/01/09	R202	07/08/2025	271.60 Call	Bond Future	3192.0000	3.1920	3160.8800	3.1609	0.975	0.0000	0.0000
2025/01/09	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R202	06/11/2025		Bond Future	280.1835	280.1835	280.1529	280.1529	0.011	0.0000	0.0000
2025/01/09	R202	06/11/2025	275.64 Call	Bond Future	4543.5300	4.5435	4512.8600	4.5129	0.675	0.0000	0.0000
2025/01/09	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R202	05/02/2026		Bond Future	280.2376	280.2376	280.2074	280.2074	0.011	0.0000	0.0000
2025/01/09	R202	05/02/2026	277.82 Call	Bond Future	2417.6000	2.4176	2387.3600	2.3874	1.251	0.0000	0.0000
2025/01/09	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R209	06/02/2025		Bond Future	10.6569	73.9506	10.7268	73.5922	0.655	0.0000	0.0000
2025/01/09	R209	06/02/2025	12.44 Call	Bond Future	8443.0000	8.4430	8084.7600	8.0848	4.243	0.0000	0.0000
2025/01/09	R209	06/02/2025	12.44 Put	Bond Future	0.3800	0.0004	0.4900	0.0005	28.947	0.0000	0.0000
2025/01/09	R209	08/05/2025		Bond Future	10.7437	72.2852	10.8161	71.9198	0.674	0.0000	0.0000
2025/01/09	R209	08/05/2025	11.89 Call	Bond Future	5852.5700	5.8526	5532.0900	5.5321	5.476	0.0000	0.0000
2025/01/09	R209	08/05/2025	11.89 Put	Bond Future	347.1900	0.3472	392.1000	0.3921	12.935	0.0000	0.0000
2025/01/09	R209	07/08/2025		Bond Future	10.8371	73.7240	10.9121	73.3515	0.692	0.0000	0.0000
2025/01/09	R209	07/08/2025	12.68 Call	Bond Future	8814.5900	8.8146	8478.4400	8.4784	3.814	0.0000	0.0000
2025/01/09	R209	07/08/2025	12.68 Put	Bond Future	368.9100	0.3689	405.1800	0.4052	9.832	0.0000	0.0000
2025/01/09	R209	06/11/2025		Bond Future	10.9442	71.9992	11.0221	71.6198	0.711	0.0000	0.0000
2025/01/09	R209	06/11/2025	11.27 Call	Bond Future	3885.0400	3.8850	3655.1900	3.6552	5.916	0.0000	0.0000
2025/01/09	R209	06/11/2025	11.27 Put	Bond Future	2315.1000	2.3151	2464.5800	2.4646	6.457	0.0000	0.0000
2025/01/09	R209	05/02/2026		Bond Future	11.0640	73.3653	11.1449	72.9790	0.731	0.0000	0.0000
2025/01/09	R209	05/02/2026	10.93 Call	Bond Future	3086.1000	3.0861	2894.9600	2.8950	6.194	0.0000	0.0000
2025/01/09	R209	05/02/2026	10.93 Put	Bond Future	3732.6800	3.7327	3927.8000	3.9278	5.227	0.0000	0.0000
2025/01/09	R210	06/02/2025		Bond Future	243.8717	243.8717	243.8409	243.8409	0.013	0.0000	0.0000
2025/01/09	R210	06/02/2025	239.61 Call	Bond Future	4261.6600	4.2617	4230.8600	4.2309	0.723	0.0000	0.0000
2025/01/09	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R210	08/05/2025		Bond Future	245.4880	245.4880	245.4574	245.4574	0.012	0.0000	0.0000
2025/01/09	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R210	08/05/2025	248.03 Put	Bond Future	2541.9700	2.5420	2572.6500	2.5727	1.207	0.0000	0.0000
2025/01/09	R210	07/08/2025		Bond Future	250.4340	250.4340	250.4035	250.4035	0.012	0.0000	0.0000
2025/01/09	R210	07/08/2025	248.44 Call	Bond Future	1994.0000	1.9940	1963.5300	1.9635	1.528	0.0000	0.0000
2025/01/09	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R210	06/11/2025		Bond Future	251.9283	251.9283	251.8982	251.8982	0.012	0.0000	0.0000
2025/01/09	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R210	06/11/2025	252.14 Put	Bond Future	211.7300	0.2117	241.8200	0.2418	14.211	0.0000	0.0000
2025/01/09	R210	05/02/2026		Bond Future	256.7740	256.7740	256.7444	256.7444	0.012	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	
2025/01/09	R210	05/02/2026	253.10 Call	Bond Future	3674.0400	3.6740	3644.4300	3.6444	0.806	0.0000	0.0000
2025/01/09	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R213	06/02/2025		Bond Future	9.4876	91.9141	9.5122	91.8107	0.259	0.0000	0.0000
2025/01/09	R213	06/02/2025	11.35 Call	Bond Future	7418.6000	7.4186	7315.1500	7.3152	1.394	0.0000	0.0000
2025/01/09	R213	06/02/2025	11.35 Put	Bond Future	1.1600	0.0012	1.0900	0.0011	6.034	0.0000	0.0000
2025/01/09	R213	08/05/2025		Bond Future	9.5558	90.2078	9.5817	90.1026	0.271	0.0000	0.0000
2025/01/09	R213	08/05/2025	10.52 Call	Bond Future	4102.9400	4.1029	4009.6900	4.0097	2.273	0.0000	0.0000
2025/01/09	R213	08/05/2025	10.52 Put	Bond Future	284.9400	0.2849	296.8500	0.2969	4.180	0.0000	0.0000
2025/01/09	R213	07/08/2025		Bond Future	9.6347	92.0037	9.6620	91.8967	0.283	0.0000	0.0000
2025/01/09	R213	07/08/2025	11.66 Call	Bond Future	7699.4700	7.6995	7598.1600	7.5982	1.316	0.0000	0.0000
2025/01/09	R213	07/08/2025	11.66 Put	Bond Future	162.8400	0.1628	168.4900	0.1685	3.470	0.0000	0.0000
2025/01/09	R213	06/11/2025		Bond Future	9.7402	90.2320	9.7690	90.1234	0.295	0.0000	0.0000
2025/01/09	R213	06/11/2025	10.05 Call	Bond Future	2706.8100	2.7068	2638.7300	2.6387	2.515	0.0000	0.0000
2025/01/09	R213	06/11/2025	10.05 Put	Bond Future	1544.3900	1.5444	1584.9500	1.5850	2.626	0.0000	0.0000
2025/01/09	R213	05/02/2026		Bond Future	9.8692	91.9456	9.8997	91.8352	0.308	0.0000	0.0000
2025/01/09	R213	05/02/2026	9.89 Call	Bond Future	2331.7200	2.3317	2272.0900	2.2721	2.557	0.0000	0.0000
2025/01/09	R213	05/02/2026	9.89 Put	Bond Future	2256.3400	2.2563	2307.0700	2.3071	2.248	0.0000	0.0000
2025/01/09	R214	06/02/2025	13.63 Call	Bond Future	12256.2000	12.2562	11846.3700	11.8464	3.344	0.0000	0.0000
2025/01/09	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	R214	06/02/2025	12.25 Put	Bond Future	6.8300	0.0068	9.3300	0.0093	36.603	0.0000	0.0000
2025/01/09	R214	06/02/2025	12.25 Call	Bond Future	6229.3300	6.2293	5822.0000	5.8220	6.539	0.0000	0.0000
2025/01/09	R214	06/02/2025	11.75 Put	Bond Future	67.5300	0.0675	90.1700	0.0902	33.526	0.0000	0.0000
2025/01/09	R214	06/02/2025	11.75 Call	Bond Future	3845.4800	3.8455	3458.2900	3.4583	10.069	0.0000	0.0000
2025/01/09	R214	06/02/2025		Bond Future	11.0327	69.1855	11.1075	68.7757	0.678	0.0000	0.0000
2025/01/09	R214	06/02/2025	12.71 Call	Bond Future	8345.5600	8.3456	7935.9800	7.9360	4.908	0.0000	0.0000
2025/01/09	R214	06/02/2025	12.71 Put	Bond Future	0.6800	0.0007	0.9300	0.0009	36.765	0.0000	0.0000
2025/01/09	R214	08/05/2025		Bond Future	11.1163	67.2756	11.1936	66.8577	0.695	0.0000	0.0000
2025/01/09	R214	08/05/2025	12.40 Call	Bond Future	6750.8100	6.7508	6374.9700	6.3750	5.567	0.0000	0.0000
2025/01/09	R214	08/05/2025	12.40 Put	Bond Future	289.5700	0.2896	331.6000	0.3316	14.515	0.0000	0.0000
2025/01/09	R214	07/08/2025		Bond Future	11.2062	68.6149	11.2861	68.1889	0.712	0.0000	0.0000
2025/01/09	R214	07/08/2025	12.97 Call	Bond Future	8983.3500	8.9834	8603.9600	8.6040	4.223	0.0000	0.0000
2025/01/09	R214	07/08/2025	12.97 Put	Bond Future	455.5300	0.4555	502.1200	0.5021	10.228	0.0000	0.0000
2025/01/09	R214	06/11/2025		Bond Future	11.3098	66.6434	11.3923	66.2095	0.730	0.0000	0.0000
2025/01/09	R214	06/11/2025	11.64 Call	Bond Future	4092.4200	4.0924	3827.6300	3.8276	6.470	0.0000	0.0000
2025/01/09	R214	06/11/2025	11.64 Put	Bond Future	2381.3200	2.3813	2550.5100	2.5505	7.105	0.0000	0.0000
2025/01/09	R214	05/02/2026		Bond Future	11.4252	67.9082	11.5106	67.4663	0.748	0.0000	0.0000
2025/01/09	R214	05/02/2026	11.26 Call	Bond Future	3137.2100	3.1372	2921.8700	2.9219	6.864	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	
2025/01/09	R214	05/02/2026	11.26 Put	Bond Future	4004.1600	4.0042	4230.6800	4.2307	5.657	0.0000	0.0000
2025/01/09	R248	06/02/2025	10.30 Put	Bond Future	6639.3300	6.6393	7140.8300	7.1408	7.553	0.0000	0.0000
2025/01/09	R248	06/02/2025	10.30 Call	Bond Future	6.0000	0.0060	2.7200	0.0027	54.667	0.0000	0.0000
2025/01/09	R248	06/02/2025	11.00 Put	Bond Future	2030.3400	2.0303	2378.4200	2.3784	17.144	0.0000	0.0000
2025/01/09	R248	06/02/2025	11.00 Call	Bond Future	556.5500	0.5566	399.8500	0.3999	28.156	0.0000	0.0000
2025/01/09	R248	06/02/2025	11.70 Call	Bond Future	3427.5300	3.4275	2992.1900	2.9922	12.701	0.0000	0.0000
2025/01/09	R248	06/02/2025	11.70 Put	Bond Future	242.3700	0.2424	311.8100	0.3118	28.650	0.0000	0.0000
2025/01/09	R248	06/02/2025		Bond Future	11.2139	83.7595	11.2887	83.2547	0.667	0.0000	0.0000
2025/01/09	R248	06/02/2025	12.71 Call	Bond Future	9146.5200	9.1465	8642.9000	8.6429	5.506	0.0000	0.0000
2025/01/09	R248	06/02/2025	12.71 Put	Bond Future	3.4100	0.0034	4.5700	0.0046	34.018	0.0000	0.0000
2025/01/09	R248	08/05/2025		Bond Future	11.3009	80.9996	11.3782	80.4849	0.684	0.0000	0.0000
2025/01/09	R248	08/05/2025	12.60 Call	Bond Future	8309.8500	8.3099	7847.6400	7.8476	5.562	0.0000	0.0000
2025/01/09	R248	08/05/2025	12.60 Put	Bond Future	366.7500	0.3668	419.2800	0.4193	14.323	0.0000	0.0000
2025/01/09	R248	07/08/2025		Bond Future	11.3942	82.6120	11.4742	82.0873	0.702	0.0000	0.0000
2025/01/09	R248	07/08/2025	13.21 Call	Bond Future	11149.3100	11.1493	10682.0900	10.6821	4.191	0.0000	0.0000
2025/01/09	R248	07/08/2025	13.21 Put	Bond Future	571.2700	0.5713	628.7500	0.6288	10.062	0.0000	0.0000
2025/01/09	R248	06/11/2025		Bond Future	11.5007	79.7689	11.5836	79.2344	0.720	0.0000	0.0000
2025/01/09	R248	06/11/2025	11.74 Call	Bond Future	4847.8400	4.8478	4534.0000	4.5340	6.474	0.0000	0.0000
2025/01/09	R248	06/11/2025	11.74 Put	Bond Future	3321.1900	3.3212	3541.8300	3.5418	6.643	0.0000	0.0000
2025/01/09	R248	05/02/2026		Bond Future	11.6191	81.2822	11.7051	80.7379	0.740	0.0000	0.0000
2025/01/09	R248	05/02/2026	11.46 Call	Bond Future	4015.0600	4.0151	3747.1900	3.7472	6.672	0.0000	0.0000
2025/01/09	R248	05/02/2026	11.46 Put	Bond Future	5040.4000	5.0404	5316.8200	5.3168	5.484	0.0000	0.0000
2025/01/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

