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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/01/2025 TO 13/01/2025

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/01/13 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 06/02/2025 | | Bond Future | 134.4319 | 134.4319 | 134.2568 | 0.130 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 2031.8500 | 2.0319 | 1856.8400 | 8.613 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 08/05/2025 | | Bond Future | 135.7525 | 135.7525 | 135.5744 | 0.131 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 08/05/2025 | 137.85 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 08/05/2025 | 137.85 Put | Bond Future | 2097.4700 | 2.0975 | 2275.5900 | 8.492 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | 2029 | 07/08/2025 | | Bond Future | 138.4729 | 138.4729 | 138.2917 | 138.2917 | 0.131 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 07/08/2025 | 137.41 Call | Bond Future | 1062.8900 | 1.0629 | 881.6700 | 0.8817 | 17.050 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 07/08/2025 | 137.41 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 06/11/2025 | | Bond Future | 139.7694 | 139.7694 | 139.5855 | 139.5855 | 0.132 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 06/11/2025 | 139.79 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 06/11/2025 | 139.79 Put | Bond Future | 20.5700 | 0.0206 | 204.5400 | 0.2045 | 894.361 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 05/02/2026 | | Bond Future | 142.4794 | 142.4794 | 142.2924 | 142.2924 | 0.131 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 05/02/2026 | 140.11 Call | Bond Future | 2369.4100 | 2.3694 | 2182.3900 | 2.1824 | 7.893 | 0.0000 | 0.0000 |
| 2025/01/13 | 2029 | 05/02/2026 | 140.11 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | 8.68 Put | Bond Future | 2280.9900 | 2.2810 | 2548.9500 | 2.5490 | 11.748 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | 8.68 Call | Bond Future | 31.7200 | 0.0317 | 13.5200 | 0.0135 | 57.377 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | 9.18 Put | Bond Future | 739.8200 | 0.7398 | 889.7200 | 0.8897 | 20.262 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | 9.18 Call | Bond Future | 417.9500 | 0.4180 | 281.6900 | 0.2817 | 32.602 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | 9.69 Call | Bond Future | 1701.3000 | 1.7013 | 1439.0500 | 1.4391 | 15.415 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | 9.69 Put | Bond Future | 105.4200 | 0.1054 | 129.3300 | 0.1293 | 22.681 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | | Bond Future | 9.2647 | 95.2906 | 9.3403 | 95.0045 | 0.816 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 5184.9500 | 5.1850 | 4898.7600 | 4.8988 | 5.520 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 0.3600 | 0.0004 | 0.3300 | 0.0003 | 8.333 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 12.28 Call | Bond Future | 9969.1200 | 9.9691 | 9677.7200 | 9.6777 | 2.923 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 12.28 Put | Bond Future | 1.5600 | 0.0016 | 1.8000 | 0.0018 | 15.385 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 10.69 Put | Bond Future | 106.1300 | 0.1061 | 122.0800 | 0.1221 | 15.029 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 10.69 Call | Bond Future | 4847.9900 | 4.8480 | 4572.3000 | 4.5723 | 5.687 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 11.86 Call | Bond Future | 8630.6400 | 8.6306 | 8339.9400 | 8.3399 | 3.368 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 11.86 Put | Bond Future | 6.2300 | 0.0062 | 7.1700 | 0.0072 | 15.088 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 10.31 Put | Bond Future | 216.8400 | 0.2168 | 249.0200 | 0.2490 | 14.840 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 10.31 Call | Bond Future | 3651.5200 | 3.6515 | 3392.0600 | 3.3921 | 7.106 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | | Bond Future | 9.3426 | 97.2016 | 9.4230 | 96.9100 | 0.861 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 9.93 Call | Bond Future | 2535.8400 | 2.5358 | 2305.1400 | 2.3051 | 9.098 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 9.93 Put | Bond Future | 431.7500 | 0.4318 | 492.6900 | 0.4927 | 14.115 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 8.68 Put | Bond Future | 2740.6500 | 2.7407 | 2970.5500 | 2.9706 | 8.389 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 8.68 Call | Bond Future | 296.5500 | 0.2966 | 234.8100 | 0.2348 | 20.819 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 9.18 Put | Bond Future | 1448.4600 | 1.4485 | 1609.0100 | 1.6090 | 11.084 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 9.18 Call | Bond Future | 855.7800 | 0.8558 | 724.6900 | 0.7247 | 15.318 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 9.99 Call | Bond Future | 2704.1300 | 2.7041 | 2467.8800 | 2.4679 | 8.737 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 9.99 Put | Bond Future | 388.3700 | 0.3884 | 443.7600 | 0.4438 | 14.262 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 8.95 Put | Bond Future | 1981.3500 | 1.9814 | 2176.4700 | 2.1765 | 9.848 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 8.95 Call | Bond Future | 542.4400 | 0.5424 | 445.9200 | 0.4459 | 17.794 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 08/05/2025 | 9.45 Put | Bond Future | 963.6200 | 0.9636 | 1083.2500 | 1.0833 | 12.415 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | 2030 | 08/05/2025 | 9.45 Call | Bond Future | 1352.7400 | 1.3527 | 1180.7300 | 1.1807 | 12.716 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 07/08/2025 | | Bond Future | 9.4365 | 95.1159 | 9.5224 | 94.8188 | 0.911 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 07/08/2025 | 11.11 Call | Bond Future | 5792.8700 | 5.7929 | 5520.1500 | 5.5202 | 4.708 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 07/08/2025 | 11.11 Put | Bond Future | 207.5700 | 0.2076 | 231.9400 | 0.2319 | 11.741 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 07/08/2025 | 12.12 Call | Bond Future | 8796.0400 | 8.7960 | 8503.8200 | 8.5038 | 3.322 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 07/08/2025 | 12.12 Put | Bond Future | 35.9100 | 0.0359 | 40.7800 | 0.0408 | 13.562 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 07/08/2025 | 10.48 Put | Bond Future | 441.2900 | 0.4413 | 491.6100 | 0.4916 | 11.403 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 07/08/2025 | 10.48 Call | Bond Future | 3972.8800 | 3.9729 | 3726.1100 | 3.7261 | 6.211 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/11/2025 | | Bond Future | 9.5396 | 96.9684 | 9.6315 | 96.6659 | 0.963 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/11/2025 | 9.54 Call | Bond Future | 1685.3600 | 1.6854 | 1527.3600 | 1.5274 | 9.375 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 06/11/2025 | 9.54 Put | Bond Future | 1684.0400 | 1.6840 | 1828.5300 | 1.8285 | 8.580 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 05/02/2026 | | Bond Future | 9.6692 | 94.8165 | 9.7679 | 94.5085 | 1.021 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 05/02/2026 | 9.49 Call | Bond Future | 1579.3200 | 1.5793 | 1434.3600 | 1.4344 | 9.179 | 0.0000 | 0.0000 |
| 2025/01/13 | 2030 | 05/02/2026 | 9.49 Put | Bond Future | 2141.7100 | 2.1417 | 2304.7100 | 2.3047 | 7.611 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | 9.42 Put | Bond Future | 2530.6600 | 2.5307 | 2885.9100 | 2.8859 | 14.038 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | 9.42 Call | Bond Future | 40.8600 | 0.0409 | 16.2000 | 0.0162 | 60.352 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | 9.92 Put | Bond Future | 816.5600 | 0.8166 | 981.9400 | 0.9819 | 20.253 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | 9.92 Call | Bond Future | 744.4500 | 0.7445 | 529.9200 | 0.5299 | 28.817 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | 10.61 Call | Bond Future | 3235.6300 | 3.2356 | 2869.0100 | 2.8690 | 11.331 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | 10.61 Put | Bond Future | 99.4300 | 0.0994 | 112.7200 | 0.1127 | 13.366 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | | Bond Future | 9.9352 | 94.5505 | 10.0153 | 94.1706 | 0.807 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 8004.8000 | 8.0048 | 7624.5500 | 7.6246 | 4.750 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 2.0700 | 0.0021 | 1.7300 | 0.0017 | 16.425 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | | Bond Future | 10.0236 | 92.2827 | 10.1078 | 91.8954 | 0.839 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | 10.91 Call | Bond Future | 4348.7600 | 4.3488 | 4014.5400 | 4.0145 | 7.685 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | 10.91 Put | Bond Future | 370.9200 | 0.3709 | 423.9900 | 0.4240 | 14.308 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | 9.42 Put | Bond Future | 3306.9600 | 3.3070 | 3599.9800 | 3.6000 | 8.861 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | 9.42 Call | Bond Future | 466.0200 | 0.4660 | 371.7500 | 0.3718 | 20.229 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | 9.92 Put | Bond Future | 1758.0800 | 1.7581 | 1957.3500 | 1.9574 | 11.335 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | 9.92 Call | Bond Future | 1278.0900 | 1.2781 | 1090.0700 | 1.0901 | 14.711 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | 10.97 Call | Bond Future | 4573.8200 | 4.5738 | 4234.6700 | 4.2347 | 7.415 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 08/05/2025 | 10.97 Put | Bond Future | 334.7300 | 0.3347 | 382.8700 | 0.3829 | 14.382 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 07/08/2025 | | Bond Future | 10.1227 | 94.1093 | 10.2111 | 93.7146 | 0.873 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 07/08/2025 | 12.01 Call | Bond Future | 8226.9700 | 8.2270 | 7860.3400 | 7.8603 | 4.456 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 07/08/2025 | 12.01 Put | Bond Future | 249.0600 | 0.2491 | 277.0800 | 0.2771 | 11.250 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/11/2025 | | Bond Future | 10.2380 | 91.7806 | 10.3310 | 91.3786 | 0.908 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/11/2025 | 10.42 Call | Bond Future | 2885.9800 | 2.8860 | 2652.1900 | 2.6522 | 8.101 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 06/11/2025 | 10.42 Put | Bond Future | 2101.3300 | 2.1013 | 2269.4700 | 2.2695 | 8.002 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | 2032 | 05/02/2026 | | Bond Future | 10.3722 | 93.5360 | 10.4702 | 93.1267 | 0.945 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 05/02/2026 | 10.16 Call | Bond Future | 2300.4700 | 2.3005 | 2105.8800 | 2.1059 | 8.459 | 0.0000 | 0.0000 |
| 2025/01/13 | 2032 | 05/02/2026 | 10.16 Put | Bond Future | 3194.9000 | 3.1949 | 3409.6100 | 3.4096 | 6.720 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 06/02/2025 | | Bond Future | 128.6901 | 128.6901 | 128.6751 | 128.6751 | 0.012 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 3750.0900 | 3.7501 | 3735.1200 | 3.7351 | 0.399 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 08/05/2025 | | Bond Future | 129.7949 | 129.7949 | 129.7801 | 129.7801 | 0.011 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 08/05/2025 | 130.62 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 08/05/2025 | 130.62 Put | Bond Future | 825.0800 | 0.8251 | 839.9400 | 0.8399 | 1.801 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 07/08/2025 | | Bond Future | 132.3960 | 132.3960 | 132.3813 | 132.3813 | 0.011 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 07/08/2025 | 128.65 Call | Bond Future | 3746.0000 | 3.7460 | 3731.3100 | 3.7313 | 0.392 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 07/08/2025 | 128.65 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 06/11/2025 | | Bond Future | 133.4726 | 133.4726 | 133.4584 | 133.4584 | 0.011 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 06/11/2025 | 133.14 Call | Bond Future | 332.6200 | 0.3326 | 318.3700 | 0.3184 | 4.284 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 06/11/2025 | 133.14 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 05/02/2026 | | Bond Future | 136.0606 | 136.0606 | 136.0466 | 136.0466 | 0.010 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 05/02/2026 | 132.88 Call | Bond Future | 3180.6200 | 3.1806 | 3166.6400 | 3.1666 | 0.440 | 0.0000 | 0.0000 |
| 2025/01/13 | 2033 | 05/02/2026 | 132.88 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 06/02/2025 | | Bond Future | 11.0956 | 83.2819 | 11.1753 | 82.8261 | 0.719 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 8821.6800 | 8.8217 | 8365.8500 | 8.3659 | 5.167 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 0.5000 | 0.0005 | 0.4200 | 0.0004 | 16.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | 12.55 Put | Bond Future | 284.3900 | 0.2844 | 319.2400 | 0.3192 | 12.254 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | 12.55 Call | Bond Future | 7393.1400 | 7.3931 | 6963.3300 | 6.9633 | 5.814 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | 13.30 Put | Bond Future | 75.3500 | 0.0754 | 84.6100 | 0.0846 | 12.289 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | 13.30 Call | Bond Future | 10774.7600 | 10.7748 | 10319.3600 | 10.3194 | 4.227 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | | Bond Future | 11.2053 | 84.9520 | 11.2882 | 84.4874 | 0.739 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | 12.25 Call | Bond Future | 6049.8700 | 6.0499 | 5640.2000 | 5.6402 | 6.772 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | 12.25 Put | Bond Future | 449.6100 | 0.4496 | 504.6000 | 0.5046 | 12.231 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | 13.35 Put | Bond Future | 67.4700 | 0.0675 | 75.7900 | 0.0758 | 12.331 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 08/05/2025 | 13.35 Call | Bond Future | 10997.4400 | 10.9974 | 10541.1000 | 10.5411 | 4.150 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 13.01 Put | Bond Future | 488.1600 | 0.4882 | 535.1100 | 0.5351 | 9.618 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | | Bond Future | 11.3259 | 82.3730 | 11.4121 | 81.8994 | 0.761 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 13.01 Call | Bond Future | 9088.6000 | 9.0886 | 8661.9400 | 8.6619 | 4.694 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 12.17 Call | Bond Future | 5631.1700 | 5.6312 | 5263.9100 | 5.2639 | 6.522 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 12.17 Put | Bond Future | 1152.1400 | 1.1521 | 1258.4900 | 1.2585 | 9.231 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 11.42 Call | Bond Future | 2942.3700 | 2.9424 | 2670.7700 | 2.6708 | 9.231 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 11.42 Put | Bond Future | 2425.4200 | 2.4254 | 2627.4300 | 2.6274 | 8.329 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 10.55 Put | Bond Future | 5333.3000 | 5.3333 | 5680.1400 | 5.6801 | 6.503 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | 2037 | 07/08/2025 | 10.55 Call | Bond Future | 890.0900 | 0.8901 | 763.3200 | 0.7633 | 14.242 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 10.64 Put | Bond Future | 4945.0800 | 4.9451 | 5277.6400 | 5.2776 | 6.725 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 10.64 Call | Bond Future | 1034.1400 | 1.0341 | 893.0900 | 0.8931 | 13.639 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 11.82 Call | Bond Future | 4302.9200 | 4.3029 | 3974.8500 | 3.9749 | 7.624 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 11.82 Put | Bond Future | 1638.3100 | 1.6383 | 1783.8500 | 1.7839 | 8.884 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 11.07 Call | Bond Future | 1946.3600 | 1.9464 | 1732.3500 | 1.7324 | 10.995 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 11.07 Put | Bond Future | 3375.9800 | 3.3760 | 3635.5800 | 3.6356 | 7.690 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 10.34 Put | Bond Future | 6310.8800 | 6.3109 | 6688.7300 | 6.6887 | 5.987 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 07/08/2025 | 10.34 Call | Bond Future | 607.8300 | 0.6078 | 512.0700 | 0.5121 | 15.754 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 06/11/2025 | | Bond Future | 11.4492 | 83.9767 | 11.5388 | 83.4943 | 0.782 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 06/11/2025 | 11.63 Call | Bond Future | 3859.5800 | 3.8596 | 3575.3300 | 3.5753 | 7.365 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 06/11/2025 | 11.63 Put | Bond Future | 2889.5400 | 2.8895 | 3087.7700 | 3.0878 | 6.860 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 05/02/2026 | | Bond Future | 11.5876 | 81.3248 | 11.6808 | 80.8333 | 0.804 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 05/02/2026 | 11.20 Call | Bond Future | 2847.2900 | 2.8473 | 2624.0900 | 2.6241 | 7.839 | 0.0000 | 0.0000 |
| 2025/01/13 | 2037 | 05/02/2026 | 11.20 Put | Bond Future | 4936.2200 | 4.9362 | 5204.4400 | 5.2044 | 5.434 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 06/02/2025 | | Bond Future | 139.3232 | 139.3232 | 139.3066 | 139.3066 | 0.012 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 4093.1900 | 4.0932 | 4076.6000 | 4.0766 | 0.405 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 08/05/2025 | | Bond Future | 142.1518 | 142.1518 | 142.1352 | 142.1352 | 0.012 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 08/05/2025 | 139.68 Call | Bond Future | 2471.8400 | 2.4718 | 2455.2000 | 2.4552 | 0.673 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 08/05/2025 | 139.68 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 07/08/2025 | | Bond Future | 142.8743 | 142.8743 | 142.8582 | 142.8582 | 0.011 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 07/08/2025 | 139.56 Call | Bond Future | 3314.2700 | 3.3143 | 3298.1500 | 3.2982 | 0.486 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 07/08/2025 | 139.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 06/11/2025 | | Bond Future | 145.6924 | 145.6924 | 145.6767 | 145.6767 | 0.011 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 06/11/2025 | 143.88 Call | Bond Future | 1812.4400 | 1.8124 | 1796.6600 | 1.7967 | 0.871 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 06/11/2025 | 143.88 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 05/02/2026 | | Bond Future | 146.3524 | 146.3524 | 146.3377 | 146.3377 | 0.010 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 05/02/2026 | 143.20 Call | Bond Future | 3152.4100 | 3.1524 | 3137.6700 | 3.1377 | 0.468 | 0.0000 | 0.0000 |
| 2025/01/13 | 2038 | 05/02/2026 | 143.20 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/02/2025 | 11.00 Put | Bond Future | 2482.7000 | 2.4827 | 2871.5900 | 2.8716 | 15.664 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/02/2025 | 11.00 Call | Bond Future | 229.0700 | 0.2291 | 125.5200 | 0.1255 | 45.205 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/02/2025 | 11.70 Call | Bond Future | 2410.1600 | 2.4102 | 1984.7800 | 1.9848 | 17.649 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/02/2025 | 11.70 Put | Bond Future | 315.1100 | 0.3151 | 382.1700 | 0.3822 | 21.281 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/02/2025 | 12.20 Call | Bond Future | 5037.7500 | 5.0378 | 4550.3500 | 4.5504 | 9.675 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/02/2025 | 12.20 Put | Bond Future | 38.4600 | 0.0385 | 43.5000 | 0.0435 | 13.105 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/02/2025 | | Bond Future | 11.3559 | 83.4912 | 11.4356 | 82.9987 | 0.702 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 9066.6700 | 9.0667 | 8574.1300 | 8.5741 | 5.432 | 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 |
|------------|------------------|------------|------------|-----------------------|---------------------|-----------------------------|-----------------|---------------|-----------------------|-------------------|--------------|-------------|
| 2025/01/13 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | | 0.8700 | 0.0009 | 0.7700 | 0.0008 | 11.494 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | | Bond Future | | 11.4661 | 85.1655 | 11.5487 | 84.6635 | 0.721 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | 12.63 Call | Bond Future | | 7076.6900 | 7.0767 | 6624.6600 | 6.6247 | 6.388 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | 12.63 Put | Bond Future | | 410.7500 | 0.4108 | 460.7400 | 0.4607 | 12.170 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | 12.75 Put | Bond Future | | 343.0400 | 0.3430 | 384.7700 | 0.3848 | 12.165 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | 12.75 Call | Bond Future | | 7649.2600 | 7.6493 | 7188.9700 | 7.1890 | 6.017 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | 13.50 Put | Bond Future | | 96.9600 | 0.0970 | 108.7200 | 0.1087 | 12.129 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | 13.50 Call | Bond Future | | 11222.6900 | 11.2227 | 10732.4300 | 10.7324 | 4.368 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | 13.43 Put | Bond Future | | 112.2800 | 0.1123 | 125.8200 | 0.1258 | 12.059 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 08/05/2025 | 13.43 Call | Bond Future | | 10894.3700 | 10.8944 | 10405.8900 | 10.4059 | 4.484 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 07/08/2025 | | Bond Future | | 11.5862 | 82.3400 | 11.6721 | 81.8283 | 0.741 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 07/08/2025 | 13.29 Call | Bond Future | | 9845.1900 | 9.8452 | 9383.6500 | 9.3837 | 4.688 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 07/08/2025 | 13.29 Put | Bond Future | | 527.4800 | 0.5275 | 577.6400 | 0.5776 | 9.509 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/11/2025 | | Bond Future | | 11.7083 | 83.9429 | 11.7973 | 83.4216 | 0.761 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/11/2025 | 11.84 Call | Bond Future | | 4027.8400 | 4.0278 | 3726.1400 | 3.7261 | 7.490 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 06/11/2025 | 11.84 Put | Bond Future | | 3258.4500 | 3.2585 | 3478.1100 | 3.4781 | 6.741 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 05/02/2026 | | Bond Future | | 11.8442 | 81.0395 | 11.9367 | 80.5085 | 0.781 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 05/02/2026 | 11.49 Call | Bond Future | | 3191.6800 | 3.1917 | 2945.0500 | 2.9451 | 7.727 | 0.0000 | 0.0000 |
| 2025/01/13 | 2040 | 05/02/2026 | 11.49 Put | Bond Future | | 5272.5700 | 5.2726 | 5556.9700 | 5.5570 | 5.394 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 11.50 Call | Bond Future | | 1136.8400 | 1.1368 | 828.7800 | 0.8288 | 27.098 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 11.50 Put | Bond Future | | 976.5500 | 0.9766 | 1172.7300 | 1.1727 | 20.089 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 11.15 Put | Bond Future | | 2399.2800 | 2.3993 | 2779.5300 | 2.7795 | 15.849 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 11.15 Call | Bond Future | | 289.9900 | 0.2900 | 166.0000 | 0.1660 | 42.757 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 10.65 Put | Bond Future | | 5546.9400 | 5.5469 | 6044.8400 | 6.0448 | 8.976 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 10.65 Call | Bond Future | | 9.0900 | 0.0091 | 2.7500 | 0.0028 | 69.747 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 13.75 Call | Bond Future | | 12561.0900 | 12.5611 | 12056.8500 | 12.0569 | 4.014 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 13.75 Put | Bond Future | | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 12.50 Put | Bond Future | | 19.5100 | 0.0195 | 21.0000 | 0.0210 | 7.637 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 12.50 Call | Bond Future | | 6126.9200 | 6.1269 | 5624.1700 | 5.6242 | 8.206 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 12.00 Put | Bond Future | | 170.7200 | 0.1707 | 202.6400 | 0.2026 | 18.697 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 12.00 Call | Bond Future | | 3399.7300 | 3.3997 | 2927.4100 | 2.9274 | 13.893 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | | Bond Future | | 11.4748 | 79.3734 | 11.5545 | 78.8692 | 0.695 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | | 8915.8300 | 8.9158 | 8411.4400 | 8.4114 | 5.657 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | | 1.5400 | 0.0015 | 1.3900 | 0.0014 | 9.740 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | | Bond Future | | 11.5804 | 80.9652 | 11.6630 | 80.4510 | 0.713 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | 12.72 Call | Bond Future | | 7064.4400 | 7.0644 | 6602.7700 | 6.6028 | 6.535 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | 12.72 Put | Bond Future | | 424.1100 | 0.4241 | 476.5700 | 0.4766 | 12.369 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | Call | Bond Future | | 0.2100 | 0.0002 | 0.1100 | 0.0001 | 47.619 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/01/13 | 2044 | 08/05/2025 | Put | Bond Future | 19035.0600 | 19.0351 | 19549.0900 | 19.5491 | 2.700 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | 12.40 Call | Bond Future | 5553.7000 | 5.5537 | 5122.9600 | 5.1230 | 7.756 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | 12.40 Put | Bond Future | 682.5700 | 0.6826 | 765.9600 | 0.7660 | 12.217 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | 11.65 Call | Bond Future | 2417.8200 | 2.4178 | 2119.2400 | 2.1192 | 12.349 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | 11.65 Put | Bond Future | 1984.2700 | 1.9843 | 2199.8200 | 2.1998 | 10.863 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | 10.92 Put | Bond Future | 4888.9100 | 4.8889 | 5286.4200 | 5.2864 | 8.131 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 08/05/2025 | 10.92 Call | Bond Future | 573.1200 | 0.5731 | 456.5000 | 0.4565 | 20.348 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 07/08/2025 | | Bond Future | 11.6952 | 78.1818 | 11.7808 | 77.6577 | 0.732 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 07/08/2025 | 13.34 Call | Bond Future | 9752.6800 | 9.7527 | 9284.7600 | 9.2848 | 4.798 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 07/08/2025 | 13.34 Put | Bond Future | 608.9000 | 0.6089 | 665.0100 | 0.6650 | 9.215 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/11/2025 | | Bond Future | 11.8111 | 79.7037 | 11.8999 | 79.1697 | 0.751 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/11/2025 | 11.88 Call | Bond Future | 3879.6400 | 3.8796 | 3578.6300 | 3.5786 | 7.759 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 06/11/2025 | 11.88 Put | Bond Future | 3464.7300 | 3.4647 | 3697.6700 | 3.6977 | 6.723 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 05/02/2026 | | Bond Future | 11.9396 | 76.8443 | 12.0317 | 76.3005 | 0.771 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 05/02/2026 | 11.56 Call | Bond Future | 3253.4300 | 3.2534 | 3002.2700 | 3.0023 | 7.720 | 0.0000 | 0.0000 |
| 2025/01/13 | 2044 | 05/02/2026 | 11.56 Put | Bond Future | 5561.7900 | 5.5618 | 5854.4600 | 5.8545 | 5.262 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 06/02/2025 | | Bond Future | 121.2795 | 121.2795 | 120.7267 | 120.7267 | 0.456 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 7269.5100 | 7.2695 | 6716.6800 | 6.7167 | 7.605 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 08/05/2025 | | Bond Future | 121.5284 | 121.5284 | 120.9646 | 120.9646 | 0.464 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 08/05/2025 | 121.97 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 08/05/2025 | 121.97 Put | Bond Future | 441.5800 | 0.4416 | 1005.3900 | 1.0054 | 127.680 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 07/08/2025 | | Bond Future | 123.9634 | 123.9634 | 123.3888 | 123.3888 | 0.464 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 07/08/2025 | 118.69 Call | Bond Future | 5273.4100 | 5.2734 | 4698.7800 | 4.6988 | 10.897 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 07/08/2025 | 118.69 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 06/11/2025 | | Bond Future | 124.1530 | 124.1530 | 123.5679 | 123.5679 | 0.471 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 06/11/2025 | 125.41 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 06/11/2025 | 125.41 Put | Bond Future | 1257.0500 | 1.2571 | 1842.0700 | 1.8421 | 46.539 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 05/02/2026 | | Bond Future | 126.5588 | 126.5588 | 125.9631 | 125.9631 | 0.471 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 05/02/2026 | 121.65 Call | Bond Future | 4908.7700 | 4.9088 | 4313.0600 | 4.3131 | 12.136 | 0.0000 | 0.0000 |
| 2025/01/13 | 2046 | 05/02/2026 | 121.65 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 06/02/2025 | | Bond Future | 120.6063 | 120.6063 | 120.3895 | 120.3895 | 0.180 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 5006.2600 | 5.0063 | 4789.5200 | 4.7895 | 4.329 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 08/05/2025 | | Bond Future | 123.0549 | 123.0549 | 122.8342 | 122.8342 | 0.179 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 08/05/2025 | 121.16 Call | Bond Future | 1894.8900 | 1.8949 | 1674.1800 | 1.6742 | 11.648 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 08/05/2025 | 121.16 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 07/08/2025 | | Bond Future | 123.1527 | 123.1527 | 122.9284 | 122.9284 | 0.182 | 0.0000 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Todays Closing Yield | Todays ClosingPrice | % Movement in MTM | Todays High | Todays Low | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | 2050 | 07/08/2025 | 119.89 Call | Bond Future | 3262.7200 | 3.2627 | 3038.4400 | 3.0384 | 6.874 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 07/08/2025 | 119.89 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 06/11/2025 | | Bond Future | 125.5820 | 125.5820 | 125.3537 | 125.3537 | 0.182 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 06/11/2025 | 124.42 Call | Bond Future | 1161.9900 | 1.1620 | 933.7100 | 0.9337 | 19.646 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 06/11/2025 | 124.42 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 05/02/2026 | | Bond Future | 125.6043 | 125.6043 | 125.3728 | 125.3728 | 0.184 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 05/02/2026 | 122.82 Call | Bond Future | 2784.2600 | 2.7843 | 2552.7700 | 2.5528 | 8.314 | 0.0000 | 0.0000 |
| 2025/01/13 | 2050 | 05/02/2026 | 122.82 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | AL37 | 06/02/2025 | | Index Future | 1065.8770 | 1065.8770 | 1062.6620 | 1062.6620 | 0.302 | 0.0000 | 0.0000 |
| 2025/01/13 | AL37 | 08/05/2025 | | Index Future | 1087.2550 | 1087.2550 | 1083.9830 | 1083.9830 | 0.301 | 0.0000 | 0.0000 |
| 2025/01/13 | AL37 | 07/08/2025 | | Index Future | 1108.7880 | 1108.7880 | 1105.4630 | 1105.4630 | 0.300 | 0.0000 | 0.0000 |
| 2025/01/13 | AL37 | 06/11/2025 | | Index Future | 1130.4200 | 1130.4200 | 1127.0420 | 1127.0420 | 0.299 | 0.0000 | 0.0000 |
| 2025/01/13 | AL37 | 05/02/2026 | | Index Future | 1152.1060 | 1152.1060 | 1148.6740 | 1148.6740 | 0.298 | 0.0000 | 0.0000 |
| 2025/01/13 | AL7T | 06/02/2025 | | Index Future | 1273.1570 | 1273.1570 | 1267.6000 | 1267.6000 | 0.436 | 0.0000 | 0.0000 |
| 2025/01/13 | AL7T | 08/05/2025 | | Index Future | 1298.6920 | 1298.6920 | 1293.0330 | 1293.0330 | 0.436 | 0.0000 | 0.0000 |
| 2025/01/13 | AL7T | 07/08/2025 | | Index Future | 1324.4130 | 1324.4130 | 1318.6550 | 1318.6550 | 0.435 | 0.0000 | 0.0000 |
| 2025/01/13 | AL7T | 06/11/2025 | | Index Future | 1350.2520 | 1350.2520 | 1344.3960 | 1344.3960 | 0.434 | 0.0000 | 0.0000 |
| 2025/01/13 | AL7T | 05/02/2026 | | Index Future | 1376.1540 | 1376.1540 | 1370.2000 | 1370.2000 | 0.433 | 0.0000 | 0.0000 |
| 2025/01/13 | ALBI | 06/02/2025 | | Index Future | 1095.1960 | 1095.1960 | 1090.6590 | 1090.6590 | 0.414 | 0.0000 | 0.0000 |
| 2025/01/13 | ALBI | 08/05/2025 | | Index Future | 1117.1620 | 1117.1620 | 1112.5430 | 1112.5430 | 0.413 | 0.0000 | 0.0000 |
| 2025/01/13 | ALBI | 07/08/2025 | | Index Future | 1139.2870 | 1139.2870 | 1134.5880 | 1134.5880 | 0.412 | 0.0000 | 0.0000 |
| 2025/01/13 | ALBI | 06/11/2025 | | Index Future | 1161.5150 | 1161.5150 | 1156.7360 | 1156.7360 | 0.411 | 0.0000 | 0.0000 |
| 2025/01/13 | ALBI | 05/02/2026 | | Index Future | 1183.7960 | 1183.7960 | 1178.9380 | 1178.9380 | 0.410 | 0.0000 | 0.0000 |
| 2025/01/13 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/01/13 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.0000 | 0.0000 |
| 2025/01/13 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C214 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | CR33 | 31/03/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | CR38 | 31/03/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | ES33 | 06/02/2025 | | Bond Future | 11.3444 | 82.3204 | 11.4189 | 81.9759 | 0.657 | 0.0000 |
| 2025/01/13 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 8588.7900 | 8.5888 | 8244.2600 | 8.2443 | 4.011 | 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 |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/01/13 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/01/13 | ES33 | 08/05/2025 | | Bond Future | 11.4766 | 80.1921 | 11.5544 | 79.8409 | 0.678 | 0.0000 |
| 2025/01/13 | ES33 | 08/05/2025 | 12.73 Call | Bond Future | 5420.1300 | 5.4201 | 5068.8800 | 5.0689 | 6.480 | 0.0000 |
| 2025/01/13 | ES33 | 08/05/2025 | 12.73 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES33 | 07/08/2025 | | Bond Future | 11.6202 | 81.7985 | 11.7015 | 81.4406 | 0.700 | 0.0000 |
| 2025/01/13 | ES33 | 07/08/2025 | 13.56 Call | Bond Future | 7993.9200 | 7.9939 | 7635.9500 | 7.6360 | 4.478 | 0.0000 |
| 2025/01/13 | ES33 | 07/08/2025 | 13.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES33 | 06/11/2025 | | Bond Future | 11.7841 | 79.6140 | 11.8692 | 79.2492 | 0.722 | 0.0000 |
| 2025/01/13 | ES33 | 06/11/2025 | 12.01 Call | Bond Future | 963.7600 | 0.9638 | 598.9700 | 0.5990 | 37.851 | 0.0000 |
| 2025/01/13 | ES33 | 06/11/2025 | 12.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES33 | 05/02/2026 | | Bond Future | 11.9707 | 81.1543 | 12.0599 | 80.7827 | 0.745 | 0.0000 |
| 2025/01/13 | ES33 | 05/02/2026 | 11.49 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES33 | 05/02/2026 | 11.49 Put | Bond Future | 2041.2200 | 2.0412 | 2412.7500 | 2.4128 | 18.201 | 0.0000 |
| 2025/01/13 | ES42 | 06/02/2025 | | Bond Future | 11.8184 | 78.3335 | 11.8980 | 77.8680 | 0.674 | 0.0000 |
| 2025/01/13 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 9940.0500 | 9.9401 | 9474.5600 | 9.4746 | 4.683 | 0.0000 |
| 2025/01/13 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES42 | 08/05/2025 | | Bond Future | 11.9356 | 75.6568 | 12.0182 | 75.1821 | 0.692 | 0.0000 |
| 2025/01/13 | ES42 | 08/05/2025 | 13.25 Call | Bond Future | 7025.8700 | 7.0259 | 6551.2000 | 6.5512 | 6.756 | 0.0000 |
| 2025/01/13 | ES42 | 08/05/2025 | 13.25 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES42 | 07/08/2025 | | Bond Future | 12.0575 | 77.1716 | 12.1432 | 76.6876 | 0.710 | 0.0000 |
| 2025/01/13 | ES42 | 07/08/2025 | 13.79 Call | Bond Future | 8899.3800 | 8.8994 | 8415.4200 | 8.4154 | 5.438 | 0.0000 |
| 2025/01/13 | ES42 | 07/08/2025 | 13.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES42 | 06/11/2025 | | Bond Future | 12.1916 | 74.4268 | 12.2806 | 73.9336 | 0.730 | 0.0000 |
| 2025/01/13 | ES42 | 06/11/2025 | 12.39 Call | Bond Future | 1092.9100 | 1.0929 | 599.7300 | 0.5997 | 45.125 | 0.0000 |
| 2025/01/13 | ES42 | 06/11/2025 | 12.39 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES42 | 05/02/2026 | | Bond Future | 12.3362 | 75.8645 | 12.4286 | 75.3621 | 0.749 | 0.0000 |
| 2025/01/13 | ES42 | 05/02/2026 | 11.85 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | ES42 | 05/02/2026 | 11.85 Put | Bond Future | 2735.1800 | 2.7352 | 3237.6300 | 3.2376 | 18.370 | 0.0000 |
| 2025/01/13 | GOVI | 06/02/2025 | | GOVI | 1078.6130 | 1078.6130 | 1074.1500 | 1074.1500 | 0.414 | 0.0000 |
| 2025/01/13 | GOVI | 06/02/2025 | 972.00 Call | GOVI | 1066130.0000 | 106.6130 | 1021500.0000 | 102.1500 | 4.186 | 0.0000 |
| 2025/01/13 | GOVI | 06/02/2025 | 972.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | GOVI | 08/05/2025 | | GOVI | 1100.2460 | 1100.2460 | 1095.7020 | 1095.7020 | 0.413 | 0.0000 |
| 2025/01/13 | GOVI | 08/05/2025 | 1,022.00 Call | GOVI | 782460.0000 | 78.2460 | 737020.0000 | 73.7020 | 5.807 | 0.0000 |
| 2025/01/13 | GOVI | 08/05/2025 | 1,022.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | GOVI | 07/08/2025 | | GOVI | 1122.0360 | 1122.0360 | 1117.4130 | 1117.4130 | 0.412 | 0.0000 |
| 2025/01/13 | GOVI | 07/08/2025 | 1,011.00 Call | GOVI | 1110360.0000 | 111.0360 | 1064130.0000 | 106.4130 | 4.164 | 0.0000 |

| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's ClosingPrice | % Movement in MTM | Today's High | Today's Low |
|------------|------------------|------------|----------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/01/13 | GOVI | 07/08/2025 | 1,011. Put 00 | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | GOVI | 06/11/2025 | | GOVI | 1143.9270 | 1143.9270 | 1139.2260 | 1139.2260 | 0.411 | 0.0000 |
| 2025/01/13 | GOVI | 06/11/2025 | 1,112. Call 00 | GOVI | 319270.0000 | 31.9270 | 272260.0000 | 27.2260 | 14.724 | 0.0000 |
| 2025/01/13 | GOVI | 06/11/2025 | 1,112. Put 00 | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | GOVI | 05/02/2026 | | GOVI | 1165.8710 | 1165.8710 | 1161.0920 | 1161.0920 | 0.410 | 0.0000 |
| 2025/01/13 | GOVI | 05/02/2026 | 1,150. Call 00 | GOVI | 158710.0000 | 15.8710 | 110920.0000 | 11.0920 | 30.112 | 0.0000 |
| 2025/01/13 | GOVI | 05/02/2026 | 1,150. Put 00 | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/01/13 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 |
| 2025/01/13 | IGOV | 06/02/2025 | | Index Future | 374.4320 | 374.4320 | 374.0010 | 374.0010 | 0.115 | 0.0000 |
| 2025/01/13 | IGOV | 08/05/2025 | | Index Future | 382.0340 | 382.0340 | 381.5980 | 381.5980 | 0.114 | 0.0000 |
| 2025/01/13 | IGOV | 07/08/2025 | | Index Future | 389.6910 | 389.6910 | 389.2490 | 389.2490 | 0.113 | 0.0000 |
| 2025/01/13 | IGOV | 06/11/2025 | | Index Future | 397.3820 | 397.3820 | 396.9360 | 396.9360 | 0.112 | 0.0000 |
| 2025/01/13 | IGOV | 05/02/2026 | | Index Future | 405.0920 | 405.0920 | 404.6420 | 404.6420 | 0.111 | 0.0000 |
| 2025/01/13 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 |
| 2025/01/13 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 |
| 2025/01/13 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 |
| 2025/01/13 | JBAF | 15/01/2025 | | Jibar Tradeable Future | 8.3770 | 91.6230 | 8.3770 | 91.6230 | 0.000 | 0.0000 |
| 2025/01/13 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 8.3670 | 91.6330 | 8.3670 | 91.6330 | 0.000 | 0.0000 |
| 2025/01/13 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 8.2950 | 91.7050 | 8.2950 | 91.7050 | 0.000 | 0.0000 |
| 2025/01/13 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 8.3400 | 91.6600 | 8.3400 | 91.6600 | 0.000 | 0.0000 |
| 2025/01/13 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 91.6280 | 0.000 | 0.0000 |
| 2025/01/13 | JBAF | 18/03/2026 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 91.6280 | 0.000 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | JBAF | 17/06/2026 | | Jibar Tradeable Future | 8.4000 | 91.6000 | 8.4000 | 91.6000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 06/02/2025 | | Bond Future | 10.1671 | 102.7475 | 10.2421 | 102.3426 | 0.738 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 06/02/2025 | 10.33 Call | Bond Future | 1441.3800 | 1.4414 | 1139.0400 | 1.1390 | 20.976 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 06/02/2025 | 10.33 Put | Bond Future | 564.4400 | 0.5644 | 667.0200 | 0.6670 | 18.174 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 08/05/2025 | | Bond Future | 10.2620 | 99.7595 | 10.3405 | 99.3468 | 0.765 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 08/05/2025 | 10.33 Call | Bond Future | 1936.6400 | 1.9366 | 1698.5900 | 1.6986 | 12.292 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 08/05/2025 | 10.33 Put | Bond Future | 1579.0000 | 1.5790 | 1753.7400 | 1.7537 | 11.066 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 07/08/2025 | | Bond Future | 10.3668 | 101.7340 | 10.4491 | 101.3134 | 0.794 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 07/08/2025 | 10.33 Call | Bond Future | 2239.7700 | 2.2398 | 2019.4200 | 2.0194 | 9.838 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 07/08/2025 | 10.33 Put | Bond Future | 2428.3800 | 2.4284 | 2628.6400 | 2.6286 | 8.247 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 06/11/2025 | | Bond Future | 10.4870 | 98.6707 | 10.5734 | 98.2422 | 0.824 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 06/11/2025 | 10.33 Call | Bond Future | 2431.2900 | 2.4313 | 2221.4500 | 2.2215 | 8.631 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 06/11/2025 | 10.33 Put | Bond Future | 3216.0800 | 3.2161 | 3434.6700 | 3.4347 | 6.797 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 05/02/2026 | | Bond Future | 10.6248 | 100.5572 | 10.7156 | 100.1210 | 0.855 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 05/02/2026 | 10.49 Call | Bond Future | 2900.8600 | 2.9009 | 2682.3500 | 2.6824 | 7.533 | 0.0000 | 0.0000 |
| 2025/01/13 | R033 | 05/02/2026 | 10.49 Put | Bond Future | 3553.4000 | 3.5534 | 3771.1400 | 3.7711 | 6.128 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 10.10 Put | Bond Future | 3259.8200 | 3.2598 | 3672.2500 | 3.6723 | 12.652 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 10.10 Call | Bond Future | 62.5100 | 0.0625 | 27.3700 | 0.0274 | 56.215 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 11.10 Call | Bond Future | 2647.3200 | 2.6473 | 2239.5000 | 2.2395 | 15.405 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 11.10 Put | Bond Future | 191.2100 | 0.1912 | 230.9600 | 0.2310 | 20.789 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 11.30 Call | Bond Future | 3612.5900 | 3.6126 | 3179.7800 | 3.1798 | 11.981 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 11.30 Put | Bond Future | 82.5400 | 0.0825 | 97.3000 | 0.0973 | 17.882 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 10.65 Call | Bond Future | 894.5300 | 0.8945 | 637.6500 | 0.6377 | 28.717 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 10.65 Put | Bond Future | 922.7200 | 0.9227 | 1113.4100 | 1.1134 | 20.666 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 10.34 Put | Bond Future | 2050.8600 | 2.0509 | 2388.5400 | 2.3885 | 16.465 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 10.34 Call | Bond Future | 254.8400 | 0.2548 | 144.9500 | 0.1450 | 43.121 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 10.26 Put | Bond Future | 2427.1000 | 2.4271 | 2795.4200 | 2.7954 | 15.175 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 10.26 Call | Bond Future | 167.1900 | 0.1672 | 87.9400 | 0.0879 | 47.401 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | | Bond Future | 10.6550 | 93.1923 | 10.7349 | 92.7447 | 0.749 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 9171.4500 | 9.1715 | 8723.8300 | 8.7238 | 4.881 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 0.2700 | 0.0003 | 0.2200 | 0.0002 | 18.519 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | | Bond Future | 10.7528 | 90.5513 | 10.8359 | 90.0950 | 0.773 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 11.78 Call | Bond Future | 5859.8000 | 5.8598 | 5458.1300 | 5.4581 | 6.855 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 11.78 Put | Bond Future | 435.6300 | 0.4356 | 490.2900 | 0.4903 | 12.547 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 13.35 Call | Bond Future | 12892.7000 | 12.8927 | 12438.8900 | 12.4389 | 3.520 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 13.35 Put | Bond Future | 19.1900 | 0.0192 | 21.7100 | 0.0217 | 13.132 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 12.70 Call | Bond Future | 9996.2400 | 9.9962 | 9551.3900 | 9.5514 | 4.450 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | R035 | 08/05/2025 | 12.70 Put | Bond Future | 90.9300 | 0.0909 | 102.4100 | 0.1024 | 12.625 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 11.46 Put | Bond Future | 710.2500 | 0.7103 | 797.3000 | 0.7973 | 12.256 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 11.46 Call | Bond Future | 4494.1800 | 4.4942 | 4124.9000 | 4.1249 | 8.217 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 11.70 Call | Bond Future | 5511.1700 | 5.5112 | 5116.4500 | 5.1165 | 7.162 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 11.70 Put | Bond Future | 492.9900 | 0.4930 | 554.6000 | 0.5546 | 12.497 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 10.95 Call | Bond Future | 2558.5100 | 2.5585 | 2269.3200 | 2.2693 | 11.303 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 10.95 Put | Bond Future | 1480.6200 | 1.4806 | 1647.7600 | 1.6478 | 11.289 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 10.44 Put | Bond Future | 2869.2000 | 2.8692 | 3146.3900 | 3.1464 | 9.661 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 08/05/2025 | 10.44 Call | Bond Future | 1123.2200 | 1.1232 | 944.0800 | 0.9441 | 15.949 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 07/08/2025 | | Bond Future | 10.8605 | 92.3440 | 10.9471 | 91.8789 | 0.797 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 07/08/2025 | 12.65 Call | Bond Future | 9376.5400 | 9.3765 | 8951.9800 | 8.9520 | 4.528 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 07/08/2025 | 12.65 Put | Bond Future | 404.3100 | 0.4043 | 444.7900 | 0.4448 | 10.012 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | | Bond Future | 10.9844 | 89.6362 | 11.0747 | 89.1624 | 0.822 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | 11.20 Call | Bond Future | 3788.8000 | 3.7888 | 3506.6600 | 3.5067 | 7.447 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | 11.20 Put | Bond Future | 2663.6000 | 2.6636 | 2855.2100 | 2.8552 | 7.194 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | 11.95 Call | Bond Future | 6362.9000 | 6.3629 | 6004.3800 | 6.0044 | 5.635 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | 11.95 Put | Bond Future | 1471.4500 | 1.4715 | 1586.6800 | 1.5867 | 7.831 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | 11.45 Call | Bond Future | 4596.2000 | 4.5962 | 4285.4400 | 4.2854 | 6.761 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | 11.45 Put | Bond Future | 2190.4600 | 2.1905 | 2353.4500 | 2.3535 | 7.441 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | 10.95 Put | Bond Future | 3229.2400 | 3.2292 | 3452.2500 | 3.4523 | 6.906 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 06/11/2025 | 10.95 Call | Bond Future | 3048.0200 | 3.0480 | 2797.2800 | 2.7973 | 8.226 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 05/02/2026 | | Bond Future | 11.1253 | 91.3512 | 11.2197 | 90.8687 | 0.848 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 05/02/2026 | 10.79 Call | Bond Future | 2762.4500 | 2.7625 | 2541.2400 | 2.5412 | 8.008 | 0.0000 | 0.0000 |
| 2025/01/13 | R035 | 05/02/2026 | 10.79 Put | Bond Future | 4505.8100 | 4.5058 | 4767.0900 | 4.7671 | 5.799 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/02/2025 | | Bond Future | 11.1673 | 101.9852 | 11.2521 | 101.4190 | 0.759 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/02/2025 | 11.24 Call | Bond Future | 1364.3200 | 1.3643 | 998.7400 | 0.9987 | 26.796 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/02/2025 | 11.24 Put | Bond Future | 878.7100 | 0.8787 | 1079.2700 | 1.0793 | 22.824 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 08/05/2025 | | Bond Future | 11.2791 | 98.5402 | 11.3672 | 97.9630 | 0.781 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 08/05/2025 | 11.24 Call | Bond Future | 2204.4900 | 2.2045 | 1901.1800 | 1.9012 | 13.759 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 08/05/2025 | 11.24 Put | Bond Future | 2461.8300 | 2.4618 | 2735.7200 | 2.7357 | 11.125 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 07/08/2025 | | Bond Future | 11.3986 | 100.4904 | 11.4903 | 99.9021 | 0.804 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 07/08/2025 | 11.24 Call | Bond Future | 2581.5000 | 2.5815 | 2297.2300 | 2.2972 | 11.012 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 07/08/2025 | 11.24 Put | Bond Future | 3611.7100 | 3.6117 | 3915.7400 | 3.9157 | 8.418 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/11/2025 | | Bond Future | 11.5305 | 96.9611 | 11.6260 | 96.3617 | 0.828 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/11/2025 | 11.24 Call | Bond Future | 2940.3000 | 2.9403 | 2664.6900 | 2.6647 | 9.374 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/11/2025 | 11.24 Put | Bond Future | 4798.6500 | 4.7987 | 5122.4400 | 5.1224 | 6.748 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/11/2025 | 12.33 Call | Bond Future | 6961.1000 | 6.9611 | 6528.0500 | 6.5281 | 6.221 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/11/2025 | 12.33 Put | Bond Future | 2107.0200 | 2.1070 | 2273.3700 | 2.2734 | 7.895 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | R038 | 06/11/2025 | 10.98 Put | Bond Future | 5788.7900 | 5.7888 | 6157.1100 | 6.1571 | 6.363 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 06/11/2025 | 10.98 Call | Bond Future | 2222.5300 | 2.2225 | 1991.4500 | 1.9915 | 10.397 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 05/02/2026 | | Bond Future | 11.6759 | 98.8143 | 11.7754 | 98.2038 | 0.852 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 05/02/2026 | 11.44 Call | Bond Future | 3764.6000 | 3.7646 | 3467.5300 | 3.4675 | 7.891 | 0.0000 | 0.0000 |
| 2025/01/13 | R038 | 05/02/2026 | 11.44 Put | Bond Future | 5235.5600 | 5.2356 | 5549.0500 | 5.5491 | 5.988 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 06/02/2025 | | Bond Future | 11.4339 | 105.8463 | 11.4985 | 105.3008 | 0.565 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 11468.8800 | 11.4689 | 10922.8600 | 10.9229 | 4.761 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 2.8400 | 0.0028 | 2.3600 | 0.0024 | 16.901 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 08/05/2025 | | Bond Future | 11.5328 | 102.1014 | 11.5997 | 101.5453 | 0.580 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 08/05/2025 | 12.64 Call | Bond Future | 9132.3300 | 9.1323 | 8630.7900 | 8.6308 | 5.492 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 08/05/2025 | 12.64 Put | Bond Future | 598.1200 | 0.5981 | 652.7500 | 0.6528 | 9.134 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 07/08/2025 | | Bond Future | 11.6374 | 104.1221 | 11.7068 | 103.5552 | 0.596 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 07/08/2025 | 13.17 Call | Bond Future | 12212.7100 | 12.2127 | 11710.4000 | 11.7104 | 4.113 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 07/08/2025 | 13.17 Put | Bond Future | 924.7200 | 0.9247 | 989.2600 | 0.9893 | 6.979 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 06/11/2025 | | Bond Future | 11.7512 | 100.2850 | 11.8232 | 99.7075 | 0.613 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 06/11/2025 | 11.76 Call | Bond Future | 4939.9100 | 4.9399 | 4616.6700 | 4.6167 | 6.543 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 06/11/2025 | 11.76 Put | Bond Future | 4869.2300 | 4.8692 | 5123.4600 | 5.1235 | 5.221 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 05/02/2026 | | Bond Future | 11.8750 | 102.2015 | 11.9497 | 101.6133 | 0.630 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 05/02/2026 | 11.49 Call | Bond Future | 4051.8700 | 4.0519 | 3780.4100 | 3.7804 | 6.700 | 0.0000 | 0.0000 |
| 2025/01/13 | R053 | 05/02/2026 | 11.49 Put | Bond Future | 7184.1700 | 7.1842 | 7500.9300 | 7.5009 | 4.409 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 06/02/2025 | | Bond Future | 8.3701 | 105.0726 | 8.4321 | 104.9652 | 0.742 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 1135.2900 | 1.1353 | 1028.3500 | 1.0284 | 9.420 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 1.8100 | 0.0018 | 2.2200 | 0.0022 | 22.652 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 08/05/2025 | | Bond Future | 8.4156 | 107.1800 | 8.4882 | 107.0707 | 0.862 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 08/05/2025 | 8.47 Call | Bond Future | 400.1700 | 0.4002 | 339.4800 | 0.3395 | 15.166 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 08/05/2025 | 8.47 Put | Bond Future | 318.2800 | 0.3183 | 366.8100 | 0.3668 | 15.248 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 07/08/2025 | 10.25 Call | Bond Future | 2285.6800 | 2.2857 | 2182.9800 | 2.1830 | 4.493 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 07/08/2025 | 10.25 Put | Bond Future | 68.4600 | 0.0685 | 76.7800 | 0.0768 | 12.153 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 07/08/2025 | 9.22 Put | Bond Future | 206.4500 | 0.2065 | 232.2000 | 0.2322 | 12.473 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 07/08/2025 | 9.22 Call | Bond Future | 1131.2500 | 1.1313 | 1045.9800 | 1.0460 | 7.538 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 07/08/2025 | | Bond Future | 8.4942 | 103.9920 | 8.5808 | 103.8810 | 1.020 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 07/08/2025 | 9.68 Call | Bond Future | 1629.2400 | 1.6292 | 1533.7700 | 1.5338 | 5.860 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 07/08/2025 | 9.68 Put | Bond Future | 124.3700 | 0.1244 | 139.9200 | 0.1399 | 12.503 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 06/11/2025 | | Bond Future | 8.6340 | 106.0179 | 8.7411 | 105.9051 | 1.241 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 06/11/2025 | 8.13 Call | Bond Future | 210.7400 | 0.2107 | 176.0500 | 0.1761 | 16.461 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 06/11/2025 | 8.13 Put | Bond Future | 743.7700 | 0.7438 | 821.8800 | 0.8219 | 10.502 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 05/02/2026 | | Bond Future | 8.9078 | 102.7387 | 9.0474 | 102.6242 | 1.567 | 0.0000 | 0.0000 |
| 2025/01/13 | R186 | 05/02/2026 | 8.43 Call | Bond Future | 259.2700 | 0.2593 | 218.9800 | 0.2190 | 15.540 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/01/13 | R186 | 05/02/2026 | 8.43 Put | Bond Future | 652.9200 | 0.6529 | 727.2000 | 0.7272 | 11.377 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 06/02/2025 | | Bond Future | 268.6415 | 268.6415 | 269.6114 | 269.6114 | 0.361 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 1851.4600 | 1.8515 | 2821.4100 | 2.8214 | 52.388 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 08/05/2025 | | Bond Future | 274.0956 | 274.0956 | 275.0861 | 275.0861 | 0.361 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 08/05/2025 | 272.31 Call | Bond Future | 1785.6000 | 1.7856 | 2776.1200 | 2.7761 | 55.473 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 08/05/2025 | 272.31 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 07/08/2025 | | Bond Future | 274.3530 | 274.3530 | 275.3650 | 275.3650 | 0.369 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 07/08/2025 | 271.60 Call | Bond Future | 2753.0300 | 2.7530 | 3765.0200 | 3.7650 | 36.759 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 07/08/2025 | 271.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 06/11/2025 | | Bond Future | 279.7653 | 279.7653 | 280.7981 | 280.7981 | 0.369 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 06/11/2025 | 275.64 Call | Bond Future | 4125.3400 | 4.1253 | 5158.1100 | 5.1581 | 25.035 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 06/11/2025 | 275.64 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 05/02/2026 | | Bond Future | 279.8537 | 279.8537 | 280.9091 | 280.9091 | 0.377 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 05/02/2026 | 277.82 Call | Bond Future | 2033.7100 | 2.0337 | 3089.0900 | 3.0891 | 51.894 | 0.0000 | 0.0000 |
| 2025/01/13 | R202 | 05/02/2026 | 277.82 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 06/02/2025 | | Bond Future | 10.8728 | 72.8507 | 10.9475 | 72.4751 | 0.687 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 7343.4100 | 7.3434 | 6967.7000 | 6.9677 | 5.116 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 0.7000 | 0.0007 | 0.5900 | 0.0006 | 15.714 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 08/05/2025 | | Bond Future | 10.9688 | 71.1570 | 11.0463 | 70.7741 | 0.706 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 08/05/2025 | 11.89 Call | Bond Future | 4841.1500 | 4.8412 | 4510.4400 | 4.5104 | 6.831 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 08/05/2025 | 11.89 Put | Bond Future | 463.9100 | 0.4639 | 516.1100 | 0.5161 | 11.252 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 07/08/2025 | | Bond Future | 11.0722 | 72.5655 | 11.1525 | 72.1753 | 0.726 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 07/08/2025 | 12.68 Call | Bond Future | 7735.2700 | 7.7353 | 7385.0400 | 7.3850 | 4.528 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 07/08/2025 | 12.68 Put | Bond Future | 448.0100 | 0.4480 | 488.0600 | 0.4881 | 8.940 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 06/11/2025 | | Bond Future | 11.1867 | 70.8262 | 11.2701 | 70.4286 | 0.746 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 06/11/2025 | 11.27 Call | Bond Future | 3106.6800 | 3.1067 | 2880.9000 | 2.8809 | 7.268 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 06/11/2025 | 11.27 Put | Bond Future | 2709.7400 | 2.7097 | 2881.5700 | 2.8816 | 6.341 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 05/02/2026 | | Bond Future | 11.3137 | 72.1809 | 11.4004 | 71.7759 | 0.766 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 05/02/2026 | 10.93 Call | Bond Future | 2481.7700 | 2.4818 | 2297.2100 | 2.2972 | 7.437 | 0.0000 | 0.0000 |
| 2025/01/13 | R209 | 05/02/2026 | 10.93 Put | Bond Future | 4312.7200 | 4.3127 | 4533.1300 | 4.5331 | 5.111 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 06/02/2025 | | Bond Future | 243.6568 | 243.6568 | 243.4074 | 243.4074 | 0.102 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 4046.7700 | 4.0468 | 3797.4300 | 3.7974 | 6.161 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 08/05/2025 | | Bond Future | 245.2482 | 245.2482 | 244.9946 | 244.9946 | 0.103 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 08/05/2025 | 248.03 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 08/05/2025 | 248.03 Put | Bond Future | 2781.7900 | 2.7818 | 3035.3900 | 3.0354 | 9.116 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | R210 | 07/08/2025 | | Bond Future | 250.1626 | 250.1626 | 249.9048 | 249.9048 | 0.103 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 07/08/2025 | 248.44 Call | Bond Future | 1722.5600 | 1.7226 | 1464.7600 | 1.4648 | 14.966 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 07/08/2025 | 248.44 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 06/11/2025 | | Bond Future | 251.6783 | 251.6783 | 251.4171 | 251.4171 | 0.104 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 06/11/2025 | 252.14 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 06/11/2025 | 252.14 Put | Bond Future | 461.6600 | 0.4617 | 722.9000 | 0.7229 | 56.587 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 05/02/2026 | | Bond Future | 256.5570 | 256.5570 | 256.2917 | 256.2917 | 0.103 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 05/02/2026 | 253.10 Call | Bond Future | 3457.0400 | 3.4570 | 3191.6600 | 3.1917 | 7.677 | 0.0000 | 0.0000 |
| 2025/01/13 | R210 | 05/02/2026 | 253.10 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 06/02/2025 | | Bond Future | 9.6390 | 91.2806 | 9.7142 | 90.9679 | 0.781 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 6785.9300 | 6.7859 | 6472.8800 | 6.4729 | 4.613 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 1.9600 | 0.0020 | 1.6300 | 0.0016 | 16.837 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 08/05/2025 | | Bond Future | 9.7173 | 89.5540 | 9.7965 | 89.2353 | 0.815 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 08/05/2025 | 10.52 Call | Bond Future | 3541.1000 | 3.5411 | 3271.6000 | 3.2716 | 7.611 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 08/05/2025 | 10.52 Put | Bond Future | 376.8600 | 0.3769 | 426.0800 | 0.4261 | 13.061 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 07/08/2025 | | Bond Future | 9.8078 | 91.3271 | 9.8914 | 91.0024 | 0.853 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 07/08/2025 | 11.66 Call | Bond Future | 7060.8100 | 7.0608 | 6758.1600 | 6.7582 | 4.286 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 07/08/2025 | 11.66 Put | Bond Future | 200.7400 | 0.2007 | 222.8500 | 0.2229 | 11.014 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 06/11/2025 | | Bond Future | 9.9208 | 89.5522 | 10.0093 | 89.2215 | 0.892 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 06/11/2025 | 10.05 Call | Bond Future | 2296.7000 | 2.2967 | 2109.1700 | 2.1092 | 8.165 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 06/11/2025 | 10.05 Put | Bond Future | 1814.1300 | 1.8141 | 1957.3300 | 1.9573 | 7.894 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 05/02/2026 | | Bond Future | 10.0572 | 91.2665 | 10.1511 | 90.9298 | 0.933 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 05/02/2026 | 9.89 Call | Bond Future | 1914.4800 | 1.9145 | 1752.4900 | 1.7525 | 8.461 | 0.0000 | 0.0000 |
| 2025/01/13 | R213 | 05/02/2026 | 9.89 Put | Bond Future | 2518.1700 | 2.5182 | 2692.9200 | 2.6929 | 6.940 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | 13.63 Call | Bond Future | 11058.3300 | 11.0583 | 10633.4600 | 10.6335 | 3.842 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | 13.63 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | 12.25 Put | Bond Future | 17.1700 | 0.0172 | 18.6700 | 0.0187 | 8.736 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | 12.25 Call | Bond Future | 5041.8000 | 5.0418 | 4618.4300 | 4.6184 | 8.397 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | 11.75 Put | Bond Future | 155.1700 | 0.1552 | 185.4400 | 0.1854 | 19.508 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | 11.75 Call | Bond Future | 2735.2500 | 2.7353 | 2340.6500 | 2.3407 | 14.426 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | | Bond Future | 11.2534 | 67.9876 | 11.3331 | 67.5628 | 0.708 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 7148.7500 | 7.1488 | 6723.7600 | 6.7238 | 5.945 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 1.7400 | 0.0017 | 1.6200 | 0.0016 | 6.897 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 08/05/2025 | | Bond Future | 11.3454 | 66.0480 | 11.4277 | 65.6148 | 0.726 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 08/05/2025 | 12.40 Call | Bond Future | 5618.1400 | 5.6181 | 5233.4600 | 5.2335 | 6.847 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 08/05/2025 | 12.40 Put | Bond Future | 384.4700 | 0.3845 | 433.0200 | 0.4330 | 12.628 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 07/08/2025 | | Bond Future | 11.4445 | 67.3556 | 11.5297 | 66.9140 | 0.744 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 07/08/2025 | 12.97 Call | Bond Future | 7811.2600 | 7.8113 | 7420.9000 | 7.4209 | 4.997 | 0.0000 | 0.0000 |

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| Deal Date | Contract Details | Strike C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Todays Closing Yield | Todays Closing Price | % Movement in MTM | Todays High | Todays Low | |
|--------------|------------------|------------|------------|-----------------------------|-----------------------------|----------------------|----------------------|-------------------|-------------|------------|--------|
| 2025/01/13 | R214 | 07/08/2025 | 12.97 Put | Bond Future | 542.6700 | 0.5427 | 593.9000 | 0.5939 | 9.440 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/11/2025 | | Bond Future | 11.5549 | 65.3671 | 11.6430 | 64.9171 | 0.763 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/11/2025 | 11.64 Call | Bond Future | 3271.9900 | 3.2720 | 3016.3500 | 3.0164 | 7.813 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 06/11/2025 | 11.64 Put | Bond Future | 2837.2600 | 2.8373 | 3031.5900 | 3.0316 | 6.849 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 05/02/2026 | | Bond Future | 11.6772 | 66.6177 | 11.7685 | 66.1593 | 0.782 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 05/02/2026 | 11.26 Call | Bond Future | 2602.0600 | 2.6021 | 2396.1400 | 2.3961 | 7.914 | 0.0000 | 0.0000 |
| 2025/01/13 | R214 | 05/02/2026 | 11.26 Put | Bond Future | 4759.5300 | 4.7595 | 5011.9300 | 5.0119 | 5.303 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | 10.30 Put | Bond Future | 8107.0500 | 8.1071 | 8594.9900 | 8.5950 | 6.019 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | 10.30 Call | Bond Future | 0.2600 | 0.0003 | 0.0400 | 0.0000 | 84.615 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | 11.00 Put | Bond Future | 3108.2200 | 3.1082 | 3520.0100 | 3.5200 | 13.248 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | 11.00 Call | Bond Future | 160.9700 | 0.1610 | 84.6000 | 0.0846 | 47.444 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | 11.70 Call | Bond Future | 2169.1500 | 2.1692 | 1766.9400 | 1.7669 | 18.542 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | 11.70 Put | Bond Future | 457.4500 | 0.4575 | 543.4000 | 0.5434 | 18.789 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | | Bond Future | 11.4346 | 82.2860 | 11.5092 | 81.7979 | 0.653 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 7675.7200 | 7.6757 | 7187.3700 | 7.1874 | 6.362 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 6.0700 | 0.0061 | 5.8800 | 0.0059 | 3.130 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 08/05/2025 | | Bond Future | 11.5302 | 79.4898 | 11.6075 | 78.9921 | 0.670 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 08/05/2025 | 12.60 Call | Bond Future | 6909.9200 | 6.9099 | 6466.5800 | 6.4666 | 6.416 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 08/05/2025 | 12.60 Put | Bond Future | 476.6900 | 0.4767 | 531.0700 | 0.5311 | 11.408 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 07/08/2025 | | Bond Future | 11.6331 | 81.0634 | 11.7131 | 80.5561 | 0.688 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 07/08/2025 | 13.21 Call | Bond Future | 9696.8800 | 9.6969 | 9246.6400 | 9.2466 | 4.643 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 07/08/2025 | 13.21 Put | Bond Future | 667.4900 | 0.6675 | 724.5100 | 0.7245 | 8.542 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/11/2025 | | Bond Future | 11.7469 | 78.1990 | 11.8298 | 77.6822 | 0.706 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/11/2025 | 11.74 Call | Bond Future | 3786.0100 | 3.7860 | 3502.5600 | 3.5026 | 7.487 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 06/11/2025 | 11.74 Put | Bond Future | 3829.2100 | 3.8292 | 4062.6000 | 4.0626 | 6.095 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 05/02/2026 | | Bond Future | 11.8727 | 79.6946 | 11.9588 | 79.1682 | 0.725 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 05/02/2026 | 11.46 Call | Bond Future | 3156.8200 | 3.1568 | 2918.9000 | 2.9189 | 7.537 | 0.0000 | 0.0000 |
| 2025/01/13 | R248 | 05/02/2026 | 11.46 Put | Bond Future | 5769.7000 | 5.7697 | 6058.2200 | 6.0582 | 5.001 | 0.0000 | 0.0000 |
| 2025/01/13 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/01/13 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| Total | | | | | | | | | | | |

