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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/01/2025 TO 16/01/2025

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
2025/01/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/16	2029	06/02/2025		Bond Future	134.3235	134.3235	134.3071	0.012	0.0000	0.0000
2025/01/16	2029	06/02/2025	132.40 Call	Bond Future	1923.4600	1.9235	1907.1000	0.851	0.0000	0.0000
2025/01/16	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2029	08/05/2025		Bond Future	135.6439	135.6439	135.6275	0.012	0.0000	0.0000
2025/01/16	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2029	08/05/2025	137.85 Put	Bond Future	2206.1300	2.2061	2222.4600	0.740	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	
2025/01/16	2029	07/08/2025		Bond Future	138.3644	138.3644	138.3482	138.3482	0.012	0.0000	0.0000
2025/01/16	2029	07/08/2025	137.41 Call	Bond Future	954.4000	0.9544	938.2200	0.9382	1.695	0.0000	0.0000
2025/01/16	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2029	06/11/2025		Bond Future	139.6617	139.6617	139.6456	139.6456	0.011	0.0000	0.0000
2025/01/16	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2029	06/11/2025	139.79 Put	Bond Future	128.3200	0.1283	144.3800	0.1444	12.516	0.0000	0.0000
2025/01/16	2029	05/02/2026		Bond Future	142.3722	142.3722	142.3563	142.3563	0.011	0.0000	0.0000
2025/01/16	2029	05/02/2026	140.11 Call	Bond Future	2262.1900	2.2622	2246.3300	2.2463	0.701	0.0000	0.0000
2025/01/16	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2030	06/02/2025	8.68 Put	Bond Future	1926.0400	1.9260	2064.7100	2.0647	7.200	0.0000	0.0000
2025/01/16	2030	06/02/2025	8.68 Call	Bond Future	37.4800	0.0375	25.2500	0.0253	32.631	0.0000	0.0000
2025/01/16	2030	06/02/2025	9.18 Put	Bond Future	491.1900	0.4912	556.2800	0.5563	13.251	0.0000	0.0000
2025/01/16	2030	06/02/2025	9.18 Call	Bond Future	530.0300	0.5300	444.2200	0.4442	16.190	0.0000	0.0000
2025/01/16	2030	06/02/2025	9.69 Call	Bond Future	1999.0500	1.9991	1855.2000	1.8552	7.196	0.0000	0.0000
2025/01/16	2030	06/02/2025	9.69 Put	Bond Future	42.4600	0.0425	49.5100	0.0495	16.604	0.0000	0.0000
2025/01/16	2030	06/02/2025		Bond Future	9.1698	95.6514	9.2095	95.5005	0.432	0.0000	0.0000
2025/01/16	2030	06/02/2025	10.68 Call	Bond Future	5545.3300	5.5453	5394.4400	5.3944	2.721	0.0000	0.0000
2025/01/16	2030	06/02/2025	10.68 Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0.0000	0.0000
2025/01/16	2030	08/05/2025	12.28 Call	Bond Future	10337.7000	10.3377	10184.2500	10.1843	1.484	0.0000	0.0000
2025/01/16	2030	08/05/2025	12.28 Put	Bond Future	0.8400	0.0008	0.9300	0.0009	10.714	0.0000	0.0000
2025/01/16	2030	08/05/2025	10.69 Put	Bond Future	74.6500	0.0747	81.5200	0.0815	9.203	0.0000	0.0000
2025/01/16	2030	08/05/2025	10.69 Call	Bond Future	5185.8100	5.1858	5039.1400	5.0391	2.828	0.0000	0.0000
2025/01/16	2030	08/05/2025	11.86 Call	Bond Future	8997.3600	8.9974	8844.2000	8.8442	1.702	0.0000	0.0000
2025/01/16	2030	08/05/2025	11.86 Put	Bond Future	3.6500	0.0037	4.0300	0.0040	10.411	0.0000	0.0000
2025/01/16	2030	08/05/2025	10.31 Put	Bond Future	159.4300	0.1594	173.5700	0.1736	8.869	0.0000	0.0000
2025/01/16	2030	08/05/2025	10.31 Call	Bond Future	3963.4100	3.9634	3824.0100	3.8240	3.517	0.0000	0.0000
2025/01/16	2030	08/05/2025		Bond Future	9.2411	97.5709	9.2833	97.4174	0.456	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.93 Call	Bond Future	2805.7900	2.8058	2679.7700	2.6798	4.491	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.93 Put	Bond Future	332.4000	0.3324	359.9200	0.3599	8.279	0.0000	0.0000
2025/01/16	2030	08/05/2025	8.68 Put	Bond Future	2432.4800	2.4325	2548.6000	2.5486	4.774	0.0000	0.0000
2025/01/16	2030	08/05/2025	8.68 Call	Bond Future	357.6800	0.3577	320.2600	0.3203	10.462	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.18 Put	Bond Future	1220.6400	1.2206	1298.3200	1.2983	6.364	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.18 Call	Bond Future	997.2600	0.9973	921.4000	0.9214	7.607	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.99 Call	Bond Future	2981.8900	2.9819	2853.2500	2.8533	4.314	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.99 Put	Bond Future	296.8300	0.2968	321.7300	0.3217	8.389	0.0000	0.0000
2025/01/16	2030	08/05/2025	8.95 Put	Bond Future	1712.6300	1.7126	1809.0600	1.8091	5.631	0.0000	0.0000
2025/01/16	2030	08/05/2025	8.95 Call	Bond Future	643.0200	0.6430	585.9100	0.5859	8.882	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.45 Put	Bond Future	786.4800	0.7865	842.8500	0.8429	7.167	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	
2025/01/16	2030	08/05/2025	9.45 Call	Bond Future	1544.9000	1.5449	1447.7300	1.4477	6.290	0.0000	0.0000
2025/01/16	2030	08/05/2025	8.72 Put	Bond Future	2316.0400	2.3160	2429.5500	2.4296	4.901	0.0000	0.0000
2025/01/16	2030	08/05/2025	8.72 Call	Bond Future	390.9700	0.3910	350.9400	0.3509	10.239	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.22 Put	Bond Future	1146.1400	1.1461	1220.5400	1.2205	6.491	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.22 Call	Bond Future	1069.0000	1.0690	989.8600	0.9899	7.403	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.54 Call	Bond Future	1756.5100	1.7565	1652.8900	1.6529	5.899	0.0000	0.0000
2025/01/16	2030	08/05/2025	9.54 Put	Bond Future	673.5900	0.6736	723.5100	0.7235	7.411	0.0000	0.0000
2025/01/16	2030	07/08/2025	8.72 Put	Bond Future	2710.2000	2.7102	2822.0300	2.8220	4.126	0.0000	0.0000
2025/01/16	2030	07/08/2025	8.72 Call	Bond Future	566.3700	0.5664	522.0600	0.5221	7.824	0.0000	0.0000
2025/01/16	2030	07/08/2025	9.22 Put	Bond Future	1618.1800	1.6182	1699.5500	1.6996	5.028	0.0000	0.0000
2025/01/16	2030	07/08/2025	9.22 Call	Bond Future	1243.0700	1.2431	1168.3000	1.1683	6.015	0.0000	0.0000
2025/01/16	2030	07/08/2025	9.81 Call	Bond Future	2481.9500	2.4820	2373.9700	2.3740	4.351	0.0000	0.0000
2025/01/16	2030	07/08/2025	9.81 Put	Bond Future	820.4500	0.8205	868.6100	0.8686	5.870	0.0000	0.0000
2025/01/16	2030	07/08/2025		Bond Future	9.3275	95.4942	9.3724	95.3381	0.481	0.0000	0.0000
2025/01/16	2030	07/08/2025	11.11 Call	Bond Future	6129.1900	6.1292	5984.2900	5.9843	2.364	0.0000	0.0000
2025/01/16	2030	07/08/2025	11.11 Put	Bond Future	165.5700	0.1656	176.8100	0.1768	6.789	0.0000	0.0000
2025/01/16	2030	07/08/2025	12.12 Call	Bond Future	9164.9100	9.1649	9010.9100	9.0109	1.680	0.0000	0.0000
2025/01/16	2030	07/08/2025	12.12 Put	Bond Future	26.4600	0.0265	28.6000	0.0286	8.088	0.0000	0.0000
2025/01/16	2030	07/08/2025	10.48 Put	Bond Future	362.0300	0.3620	385.5100	0.3855	6.486	0.0000	0.0000
2025/01/16	2030	07/08/2025	10.48 Call	Bond Future	4271.9400	4.2719	4139.2800	4.1393	3.105	0.0000	0.0000
2025/01/16	2030	06/11/2025		Bond Future	9.4224	97.3560	9.4703	97.1973	0.508	0.0000	0.0000
2025/01/16	2030	06/11/2025	9.54 Call	Bond Future	1875.5400	1.8755	1787.3600	1.7874	4.702	0.0000	0.0000
2025/01/16	2030	06/11/2025	9.54 Put	Bond Future	1486.6900	1.4867	1557.1500	1.5572	4.739	0.0000	0.0000
2025/01/16	2030	06/11/2025	8.72 Put	Bond Future	3034.6900	3.0347	3147.5200	3.1475	3.718	0.0000	0.0000
2025/01/16	2030	06/11/2025	8.72 Call	Bond Future	669.9500	0.6700	624.1400	0.6241	6.838	0.0000	0.0000
2025/01/16	2030	06/11/2025	9.22 Put	Bond Future	1983.9100	1.9839	2070.8800	2.0709	4.384	0.0000	0.0000
2025/01/16	2030	06/11/2025	9.22 Call	Bond Future	1309.6900	1.3097	1238.0200	1.2380	5.472	0.0000	0.0000
2025/01/16	2030	06/11/2025	10.08 Call	Bond Future	3054.0300	3.0540	2942.2600	2.9423	3.660	0.0000	0.0000
2025/01/16	2030	06/11/2025	10.08 Put	Bond Future	903.9000	0.9039	950.7700	0.9508	5.185	0.0000	0.0000
2025/01/16	2030	05/02/2026		Bond Future	9.5426	95.2133	9.5940	95.0521	0.538	0.0000	0.0000
2025/01/16	2030	05/02/2026	9.49 Call	Bond Future	1757.3000	1.7573	1676.2200	1.6762	4.614	0.0000	0.0000
2025/01/16	2030	05/02/2026	9.49 Put	Bond Future	1922.8700	1.9229	2002.9600	2.0030	4.165	0.0000	0.0000
2025/01/16	2032	06/02/2025	9.42 Put	Bond Future	2152.4000	2.1524	2416.8000	2.4168	12.284	0.0000	0.0000
2025/01/16	2032	06/02/2025	9.42 Call	Bond Future	46.5700	0.0466	25.9900	0.0260	44.192	0.0000	0.0000
2025/01/16	2032	06/02/2025	9.92 Put	Bond Future	560.5000	0.5605	674.8800	0.6749	20.407	0.0000	0.0000
2025/01/16	2032	06/02/2025	9.92 Call	Bond Future	872.3600	0.8724	701.7600	0.7018	19.556	0.0000	0.0000
2025/01/16	2032	06/02/2025	10.61 Call	Bond Future	3563.4300	3.5634	3288.1300	3.2881	7.726	0.0000	0.0000
2025/01/16	2032	06/02/2025	10.61 Put	Bond Future	43.2600	0.0433	52.9400	0.0529	22.376	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/01/16	2032	06/02/2025		Bond Future	9.8546	94.9345	9.9144	94.6495	0.607	0.0000	0.0000
2025/01/16	2032	06/02/2025	11.72 Call	Bond Future	8387.0800	8.3871	8102.1400	8.1021	3.397	0.0000	0.0000
2025/01/16	2032	06/02/2025	11.72 Put	Bond Future	0.3800	0.0004	0.4200	0.0004	10.526	0.0000	0.0000
2025/01/16	2032	08/05/2025		Bond Future	9.9388	92.6756	10.0015	92.3852	0.631	0.0000	0.0000
2025/01/16	2032	08/05/2025	10.91 Call	Bond Future	4662.0800	4.6621	4409.0600	4.4091	5.427	0.0000	0.0000
2025/01/16	2032	08/05/2025	10.91 Put	Bond Future	291.3200	0.2913	328.7200	0.3287	12.838	0.0000	0.0000
2025/01/16	2032	08/05/2025	9.42 Put	Bond Future	2984.2900	2.9843	3199.5500	3.1996	7.213	0.0000	0.0000
2025/01/16	2032	08/05/2025	9.42 Call	Bond Future	536.2700	0.5363	461.1100	0.4611	14.015	0.0000	0.0000
2025/01/16	2032	08/05/2025	9.92 Put	Bond Future	1520.7600	1.5208	1664.4200	1.6644	9.447	0.0000	0.0000
2025/01/16	2032	08/05/2025	9.92 Call	Bond Future	1433.6900	1.4337	1286.9300	1.2869	10.237	0.0000	0.0000
2025/01/16	2032	08/05/2025	10.97 Call	Bond Future	4893.3500	4.8934	4636.8500	4.6369	5.242	0.0000	0.0000
2025/01/16	2032	08/05/2025	10.97 Put	Bond Future	261.3400	0.2613	295.2600	0.2953	12.979	0.0000	0.0000
2025/01/16	2032	08/05/2025	9.40 Put	Bond Future	3056.8800	3.0569	3274.6200	3.2746	7.123	0.0000	0.0000
2025/01/16	2032	08/05/2025	9.40 Call	Bond Future	512.8400	0.5128	440.1600	0.4402	14.172	0.0000	0.0000
2025/01/16	2032	08/05/2025	9.90 Put	Bond Future	1566.4500	1.5665	1713.0700	1.7131	9.360	0.0000	0.0000
2025/01/16	2032	08/05/2025	9.90 Call	Bond Future	1386.3900	1.3864	1242.5900	1.2426	10.372	0.0000	0.0000
2025/01/16	2032	08/05/2025	10.28 Call	Bond Future	2431.0500	2.4311	2235.0100	2.2350	8.064	0.0000	0.0000
2025/01/16	2032	08/05/2025	10.28 Put	Bond Future	864.4300	0.8644	958.8100	0.9588	10.918	0.0000	0.0000
2025/01/16	2032	07/08/2025	9.40 Put	Bond Future	3708.4300	3.7084	3920.6400	3.9206	5.722	0.0000	0.0000
2025/01/16	2032	07/08/2025	9.40 Call	Bond Future	800.6900	0.8007	717.0300	0.7170	10.448	0.0000	0.0000
2025/01/16	2032	07/08/2025	9.90 Put	Bond Future	2276.7400	2.2767	2434.8700	2.4349	6.945	0.0000	0.0000
2025/01/16	2032	07/08/2025	9.90 Call	Bond Future	1674.8500	1.6749	1537.1100	1.5371	8.224	0.0000	0.0000
2025/01/16	2032	07/08/2025	10.59 Call	Bond Future	3540.9600	3.5410	3334.5800	3.3346	5.828	0.0000	0.0000
2025/01/16	2032	07/08/2025	10.59 Put	Bond Future	1076.0200	1.0760	1165.5100	1.1655	8.317	0.0000	0.0000
2025/01/16	2032	07/08/2025		Bond Future	10.0331	94.5116	10.0990	94.2157	0.656	0.0000	0.0000
2025/01/16	2032	07/08/2025	12.01 Call	Bond Future	8586.5400	8.5865	8311.0400	8.3110	3.209	0.0000	0.0000
2025/01/16	2032	07/08/2025	12.01 Put	Bond Future	206.2800	0.2063	226.6500	0.2267	9.875	0.0000	0.0000
2025/01/16	2032	06/11/2025		Bond Future	10.1433	92.1925	10.2125	91.8912	0.683	0.0000	0.0000
2025/01/16	2032	06/11/2025	10.42 Call	Bond Future	3103.2000	3.1032	2924.1500	2.9242	5.770	0.0000	0.0000
2025/01/16	2032	06/11/2025	10.42 Put	Bond Future	1906.5700	1.9066	2028.8200	2.0288	6.412	0.0000	0.0000
2025/01/16	2032	06/11/2025	9.40 Put	Bond Future	4324.4700	4.3245	4537.0500	4.5371	4.916	0.0000	0.0000
2025/01/16	2032	06/11/2025	9.40 Call	Bond Future	1010.2600	1.0103	921.5400	0.9215	8.782	0.0000	0.0000
2025/01/16	2032	06/11/2025	9.90 Put	Bond Future	2932.0700	2.9321	3099.6900	3.0997	5.717	0.0000	0.0000
2025/01/16	2032	06/11/2025	9.90 Call	Bond Future	1863.6500	1.8637	1729.9700	1.7300	7.173	0.0000	0.0000
2025/01/16	2032	06/11/2025	10.89 Call	Bond Future	4457.7400	4.4577	4244.5400	4.2445	4.783	0.0000	0.0000
2025/01/16	2032	06/11/2025	10.89 Put	Bond Future	1273.7300	1.2737	1361.8300	1.3618	6.917	0.0000	0.0000
2025/01/16	2032	05/02/2026		Bond Future	10.2719	93.9577	10.3448	93.6509	0.710	0.0000	0.0000
2025/01/16	2032	05/02/2026	10.16 Call	Bond Future	2483.1400	2.4831	2333.1400	2.3331	6.041	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	
2025/01/16	2032	05/02/2026	10.16 Put	Bond Future	2955.9200	2.9559	3112.6400	3.1126	5.302	0.0000	0.0000
2025/01/16	2033	06/02/2025		Bond Future	128.3367	128.3367	128.3219	128.3219	0.012	0.0000	0.0000
2025/01/16	2033	06/02/2025	124.94 Call	Bond Future	3396.7300	3.3967	3381.9000	3.3819	0.437	0.0000	0.0000
2025/01/16	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2033	08/05/2025		Bond Future	129.4363	129.4363	129.4215	129.4215	0.011	0.0000	0.0000
2025/01/16	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2033	08/05/2025	130.62 Put	Bond Future	1183.7300	1.1837	1198.4700	1.1985	1.245	0.0000	0.0000
2025/01/16	2033	07/08/2025		Bond Future	132.0324	132.0324	132.0179	132.0179	0.011	0.0000	0.0000
2025/01/16	2033	07/08/2025	128.65 Call	Bond Future	3382.4100	3.3824	3367.8800	3.3679	0.430	0.0000	0.0000
2025/01/16	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2033	06/11/2025		Bond Future	133.1047	133.1047	133.0902	133.0902	0.011	0.0000	0.0000
2025/01/16	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2033	06/11/2025	133.14 Put	Bond Future	35.3200	0.0353	49.8200	0.0498	41.053	0.0000	0.0000
2025/01/16	2033	05/02/2026		Bond Future	135.6880	135.6880	135.6738	135.6738	0.010	0.0000	0.0000
2025/01/16	2033	05/02/2026	132.88 Call	Bond Future	2808.0200	2.8080	2793.8300	2.7938	0.505	0.0000	0.0000
2025/01/16	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2037	06/02/2025		Bond Future	10.9587	84.0724	10.9974	83.8475	0.354	0.0000	0.0000
2025/01/16	2037	06/02/2025	12.76 Call	Bond Future	9611.7700	9.6118	9386.8800	9.3869	2.340	0.0000	0.0000
2025/01/16	2037	06/02/2025	12.76 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/01/16	2037	08/05/2025	12.55 Put	Bond Future	195.4900	0.1955	209.0600	0.2091	6.942	0.0000	0.0000
2025/01/16	2037	08/05/2025	12.55 Call	Bond Future	8111.8100	8.1118	7896.3500	7.8964	2.656	0.0000	0.0000
2025/01/16	2037	08/05/2025	13.30 Put	Bond Future	47.2000	0.0472	50.6500	0.0507	7.309	0.0000	0.0000
2025/01/16	2037	08/05/2025	13.30 Call	Bond Future	11554.1800	11.5542	11328.6000	11.3286	1.952	0.0000	0.0000
2025/01/16	2037	08/05/2025		Bond Future	11.0629	85.7596	11.1031	85.5306	0.363	0.0000	0.0000
2025/01/16	2037	08/05/2025	12.25 Call	Bond Future	6726.5600	6.7266	6519.2800	6.5193	3.082	0.0000	0.0000
2025/01/16	2037	08/05/2025	12.25 Put	Bond Future	318.7300	0.3187	340.4800	0.3405	6.824	0.0000	0.0000
2025/01/16	2037	08/05/2025	13.35 Put	Bond Future	41.9000	0.0419	44.9900	0.0450	7.375	0.0000	0.0000
2025/01/16	2037	08/05/2025	13.35 Call	Bond Future	11779.4400	11.7794	11553.5000	11.5535	1.918	0.0000	0.0000
2025/01/16	2037	08/05/2025	10.50 Put	Bond Future	3929.7600	3.9298	4099.0000	4.0990	4.307	0.0000	0.0000
2025/01/16	2037	08/05/2025	10.50 Call	Bond Future	627.1300	0.6271	567.3400	0.5673	9.534	0.0000	0.0000
2025/01/16	2037	08/05/2025	11.00 Put	Bond Future	2102.5100	2.1025	2215.0700	2.2151	5.354	0.0000	0.0000
2025/01/16	2037	08/05/2025	11.00 Call	Bond Future	1742.1300	1.7421	1625.6600	1.6257	6.685	0.0000	0.0000
2025/01/16	2037	08/05/2025	11.46 Call	Bond Future	3317.1600	3.3172	3154.7800	3.1548	4.895	0.0000	0.0000
2025/01/16	2037	08/05/2025	11.46 Put	Bond Future	1092.6500	1.0927	1159.3000	1.1593	6.100	0.0000	0.0000
2025/01/16	2037	07/08/2025	10.50 Put	Bond Future	4919.7900	4.9198	5084.9000	5.0849	3.356	0.0000	0.0000
2025/01/16	2037	07/08/2025	10.50 Call	Bond Future	1003.9700	1.0040	935.9800	0.9360	6.772	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.00 Put	Bond Future	3097.4100	3.0974	3220.3600	3.2204	3.969	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	
2025/01/16	2037	07/08/2025	11.00 Call	Bond Future	2095.7700	2.0958	1985.6200	1.9856	5.256	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.83 Call	Bond Future	4878.0300	4.8780	4707.6600	4.7077	3.493	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.83 Put	Bond Future	1335.6800	1.3357	1398.4100	1.3984	4.696	0.0000	0.0000
2025/01/16	2037	07/08/2025	12.17 Call	Bond Future	6237.4200	6.2374	6049.9900	6.0500	3.005	0.0000	0.0000
2025/01/16	2037	07/08/2025	12.17 Put	Bond Future	933.3200	0.9333	978.9900	0.9790	4.893	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.42 Call	Bond Future	3381.7600	3.3818	3238.1000	3.2381	4.248	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.42 Put	Bond Future	2039.7400	2.0397	2129.1800	2.1292	4.385	0.0000	0.0000
2025/01/16	2037	07/08/2025	10.55 Put	Bond Future	4708.4900	4.7085	4869.5600	4.8696	3.421	0.0000	0.0000
2025/01/16	2037	07/08/2025	10.55 Call	Bond Future	1090.3500	1.0904	1018.3200	1.0183	6.606	0.0000	0.0000
2025/01/16	2037	07/08/2025	10.64 Put	Bond Future	4343.4300	4.3434	4497.0900	4.4971	3.538	0.0000	0.0000
2025/01/16	2037	07/08/2025	10.64 Call	Bond Future	1257.5600	1.2576	1178.1200	1.1781	6.317	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.82 Call	Bond Future	4839.4500	4.8395	4669.6500	4.6697	3.509	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.82 Put	Bond Future	1349.7700	1.3498	1413.0700	1.4131	4.690	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.07 Call	Bond Future	2289.3700	2.2894	2173.3100	2.1733	5.070	0.0000	0.0000
2025/01/16	2037	07/08/2025	11.07 Put	Bond Future	2893.9200	2.8939	3010.9600	3.0110	4.044	0.0000	0.0000
2025/01/16	2037	07/08/2025	10.34 Put	Bond Future	5636.1400	5.6361	5813.6500	5.8137	3.149	0.0000	0.0000
2025/01/16	2037	07/08/2025	10.34 Call	Bond Future	758.1600	0.7582	702.5700	0.7026	7.332	0.0000	0.0000
2025/01/16	2037	07/08/2025	13.01 Put	Bond Future	381.2900	0.3813	401.0400	0.4010	5.180	0.0000	0.0000
2025/01/16	2037	07/08/2025		Bond Future	11.1775	83.1981	11.2192	82.9650	0.373	0.0000	0.0000
2025/01/16	2037	07/08/2025	13.01 Call	Bond Future	9806.8000	9.8068	9593.4500	9.5935	2.176	0.0000	0.0000
2025/01/16	2037	06/11/2025		Bond Future	11.2946	84.8196	11.3379	84.5824	0.383	0.0000	0.0000
2025/01/16	2037	06/11/2025	11.63 Call	Bond Future	4325.3200	4.3253	4177.5300	4.1775	3.417	0.0000	0.0000
2025/01/16	2037	06/11/2025	11.63 Put	Bond Future	2512.4500	2.5125	2601.8700	2.6019	3.559	0.0000	0.0000
2025/01/16	2037	06/11/2025	10.50 Put	Bond Future	5910.4900	5.9105	6073.7900	6.0738	2.763	0.0000	0.0000
2025/01/16	2037	06/11/2025	10.50 Call	Bond Future	1383.5500	1.3836	1309.6400	1.3096	5.342	0.0000	0.0000
2025/01/16	2037	06/11/2025	11.00 Put	Bond Future	4094.5800	4.0946	4224.0700	4.2241	3.162	0.0000	0.0000
2025/01/16	2037	06/11/2025	11.00 Call	Bond Future	2455.1200	2.4551	2347.4000	2.3474	4.388	0.0000	0.0000
2025/01/16	2037	06/11/2025	12.16 Call	Bond Future	6214.2000	6.2142	6039.6700	6.0397	2.809	0.0000	0.0000
2025/01/16	2037	06/11/2025	12.16 Put	Bond Future	1648.4300	1.6484	1711.1100	1.7111	3.802	0.0000	0.0000
2025/01/16	2037	05/02/2026	12.27 Call	Bond Future	6558.7200	6.5587	6388.3600	6.3884	2.597	0.0000	0.0000
2025/01/16	2037	05/02/2026	12.27 Put	Bond Future	2194.5400	2.1945	2265.4600	2.2655	3.232	0.0000	0.0000
2025/01/16	2037	05/02/2026	10.90 Put	Bond Future	5387.8500	5.3879	5528.9500	5.5290	2.619	0.0000	0.0000
2025/01/16	2037	05/02/2026	10.90 Call	Bond Future	2491.4400	2.4914	2391.2600	2.3913	4.021	0.0000	0.0000
2025/01/16	2037	05/02/2026		Bond Future	11.4263	82.1854	11.4713	81.9441	0.394	0.0000	0.0000
2025/01/16	2037	05/02/2026	11.20 Call	Bond Future	3213.7200	3.2137	3096.3300	3.0963	3.653	0.0000	0.0000
2025/01/16	2037	05/02/2026	11.20 Put	Bond Future	4441.9800	4.4420	4565.8700	4.5659	2.789	0.0000	0.0000
2025/01/16	2038	06/02/2025		Bond Future	138.3431	138.3431	138.3245	138.3245	0.013	0.0000	0.0000
2025/01/16	2038	06/02/2025	135.23 Call	Bond Future	3113.1300	3.1131	3094.4600	3.0945	0.600	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
2025/01/16	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/16	2038	08/05/2025		Bond Future	141.1539	141.1539	141.1352	141.1352	0.013	0.0000
2025/01/16	2038	08/05/2025	139.68 Call	Bond Future	1473.9000	1.4739	1455.1600	1.4552	1.271	0.0000
2025/01/16	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/16	2038	07/08/2025		Bond Future	141.8592	141.8592	141.8407	141.8407	0.013	0.0000
2025/01/16	2038	07/08/2025	139.56 Call	Bond Future	2299.2400	2.2992	2280.6600	2.2807	0.808	0.0000
2025/01/16	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/16	2038	06/11/2025		Bond Future	144.6600	144.6600	144.6419	144.6419	0.013	0.0000
2025/01/16	2038	06/11/2025	143.88 Call	Bond Future	780.0400	0.7800	761.8500	0.7619	2.332	0.0000
2025/01/16	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/16	2038	05/02/2026		Bond Future	145.3038	145.3038	145.2858	145.2858	0.012	0.0000
2025/01/16	2038	05/02/2026	143.20 Call	Bond Future	2103.8200	2.1038	2085.7600	2.0858	0.858	0.0000
2025/01/16	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/16	2040	06/02/2025	11.00 Put	Bond Future	1961.2700	1.9613	2037.7300	2.0377	3.898	0.0000
2025/01/16	2040	06/02/2025	11.00 Call	Bond Future	278.4000	0.2784	239.0400	0.2390	14.138	0.0000
2025/01/16	2040	06/02/2025	11.70 Call	Bond Future	2821.2500	2.8213	2708.7700	2.7088	3.987	0.0000
2025/01/16	2040	06/02/2025	11.70 Put	Bond Future	155.4400	0.1554	158.7800	0.1588	2.149	0.0000
2025/01/16	2040	06/02/2025	12.20 Call	Bond Future	5581.3900	5.5814	5465.1000	5.4651	2.084	0.0000
2025/01/16	2040	06/02/2025	12.20 Put	Bond Future	11.3400	0.0113	10.8700	0.0109	4.145	0.0000
2025/01/16	2040	06/02/2025		Bond Future	11.2644	84.0619	11.2829	83.9461	0.164	0.0000
2025/01/16	2040	06/02/2025	12.95 Call	Bond Future	9636.6600	9.6367	9520.8200	9.5208	1.202	0.0000
2025/01/16	2040	06/02/2025	12.95 Put	Bond Future	0.1000	0.0001	0.0800	0.0001	20.000	0.0000
2025/01/16	2040	08/05/2025		Bond Future	11.3709	85.7489	11.3901	85.6311	0.168	0.0000
2025/01/16	2040	08/05/2025	12.63 Call	Bond Future	7566.5800	7.5666	7456.2000	7.4562	1.459	0.0000
2025/01/16	2040	08/05/2025	12.63 Put	Bond Future	317.2200	0.3172	324.6200	0.3246	2.333	0.0000
2025/01/16	2040	08/05/2025	12.75 Put	Bond Future	262.3000	0.2623	268.2900	0.2683	2.284	0.0000
2025/01/16	2040	08/05/2025	12.75 Call	Bond Future	8151.9400	8.1519	8040.1500	8.0402	1.371	0.0000
2025/01/16	2040	08/05/2025	13.50 Put	Bond Future	68.9600	0.0690	70.2900	0.0703	1.929	0.0000
2025/01/16	2040	08/05/2025	13.50 Call	Bond Future	11778.1100	11.7781	11661.6600	11.6617	0.989	0.0000
2025/01/16	2040	08/05/2025	13.43 Put	Bond Future	80.6000	0.0806	82.1800	0.0822	1.960	0.0000
2025/01/16	2040	08/05/2025	13.43 Call	Bond Future	11446.1100	11.4461	11329.9100	11.3299	1.015	0.0000
2025/01/16	2040	07/08/2025		Bond Future	11.4872	82.9365	11.5070	82.8168	0.172	0.0000
2025/01/16	2040	07/08/2025	13.29 Call	Bond Future	10356.3000	10.3563	10245.2100	10.2452	1.073	0.0000
2025/01/16	2040	07/08/2025	13.29 Put	Bond Future	442.0800	0.4421	450.6100	0.4506	1.930	0.0000
2025/01/16	2040	06/11/2025		Bond Future	11.6052	84.5527	11.6256	84.4312	0.176	0.0000
2025/01/16	2040	06/11/2025	11.84 Call	Bond Future	4344.2800	4.3443	4267.8500	4.2679	1.759	0.0000
2025/01/16	2040	06/11/2025	11.84 Put	Bond Future	2965.1500	2.9652	3010.2300	3.0102	1.520	0.0000
2025/01/16	2040	05/02/2026		Bond Future	11.7367	81.6627	11.7579	81.5393	0.180	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	
2025/01/16	2040	05/02/2026	11.49 Call	Bond Future	3450.4800	3.4505	3387.6000	3.3876	1.822	0.0000	0.0000
2025/01/16	2040	05/02/2026	11.49 Put	Bond Future	4908.2000	4.9082	4968.7000	4.9687	1.233	0.0000	0.0000
2025/01/16	2044	06/02/2025	11.50 Call	Bond Future	1414.4200	1.4144	1298.3900	1.2984	8.203	0.0000	0.0000
2025/01/16	2044	06/02/2025	11.50 Put	Bond Future	605.4800	0.6055	641.0800	0.6411	5.880	0.0000	0.0000
2025/01/16	2044	06/02/2025	11.15 Put	Bond Future	1828.3600	1.8284	1924.6000	1.9246	5.264	0.0000	0.0000
2025/01/16	2044	06/02/2025	11.15 Call	Bond Future	367.7200	0.3677	312.3300	0.3123	15.063	0.0000	0.0000
2025/01/16	2044	06/02/2025	10.65 Put	Bond Future	4898.9800	4.8990	5047.4400	5.0474	3.030	0.0000	0.0000
2025/01/16	2044	06/02/2025	10.65 Call	Bond Future	9.7800	0.0098	6.6100	0.0066	32.413	0.0000	0.0000
2025/01/16	2044	06/02/2025	13.75 Call	Bond Future	13209.7300	13.2097	13058.1000	13.0581	1.148	0.0000	0.0000
2025/01/16	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2044	06/02/2025	12.50 Put	Bond Future	4.5600	0.0046	4.3900	0.0044	3.728	0.0000	0.0000
2025/01/16	2044	06/02/2025	12.50 Call	Bond Future	6760.6200	6.7606	6608.8200	6.6088	2.245	0.0000	0.0000
2025/01/16	2044	06/02/2025	12.00 Put	Bond Future	68.6600	0.0687	70.7800	0.0708	3.088	0.0000	0.0000
2025/01/16	2044	06/02/2025	12.00 Call	Bond Future	3946.3200	3.9463	3796.8100	3.7968	3.789	0.0000	0.0000
2025/01/16	2044	06/02/2025		Bond Future	11.3734	80.0221	11.3970	79.8704	0.207	0.0000	0.0000
2025/01/16	2044	06/02/2025	13.02 Call	Bond Future	9563.1300	9.5631	9411.4800	9.4115	1.586	0.0000	0.0000
2025/01/16	2044	06/02/2025	13.02 Put	Bond Future	0.1900	0.0002	0.1700	0.0002	10.526	0.0000	0.0000
2025/01/16	2044	08/05/2025		Bond Future	11.4753	81.6280	11.4996	81.4736	0.212	0.0000	0.0000
2025/01/16	2044	08/05/2025	12.72 Call	Bond Future	7623.5700	7.6236	7480.4700	7.4805	1.877	0.0000	0.0000
2025/01/16	2044	08/05/2025	12.72 Put	Bond Future	320.4200	0.3204	331.6500	0.3317	3.505	0.0000	0.0000
2025/01/16	2044	08/05/2025	Call	Bond Future	0.2700	0.0003	0.2200	0.0002	18.519	0.0000	0.0000
2025/01/16	2044	08/05/2025	Put	Bond Future	18372.3000	18.3723	18526.5800	18.5266	0.840	0.0000	0.0000
2025/01/16	2044	08/05/2025	12.40 Call	Bond Future	6064.4800	6.0645	5928.8800	5.9289	2.236	0.0000	0.0000
2025/01/16	2044	08/05/2025	12.40 Put	Bond Future	530.5300	0.5305	549.2600	0.5493	3.530	0.0000	0.0000
2025/01/16	2044	08/05/2025	11.65 Call	Bond Future	2748.4400	2.7484	2648.3200	2.6483	3.643	0.0000	0.0000
2025/01/16	2044	08/05/2025	11.65 Put	Bond Future	1652.0700	1.6521	1706.2800	1.7063	3.281	0.0000	0.0000
2025/01/16	2044	08/05/2025	10.92 Put	Bond Future	4343.5600	4.3436	4454.3400	4.4543	2.550	0.0000	0.0000
2025/01/16	2044	08/05/2025	10.92 Call	Bond Future	690.5900	0.6906	647.0400	0.6470	6.306	0.0000	0.0000
2025/01/16	2044	07/08/2025		Bond Future	11.5859	78.8592	11.6111	78.7022	0.218	0.0000	0.0000
2025/01/16	2044	07/08/2025	13.34 Call	Bond Future	10327.4500	10.3275	10183.8900	10.1839	1.390	0.0000	0.0000
2025/01/16	2044	07/08/2025	13.34 Put	Bond Future	506.2800	0.5063	519.6800	0.5197	2.647	0.0000	0.0000
2025/01/16	2044	06/11/2025		Bond Future	11.6976	80.3958	11.7236	80.2363	0.223	0.0000	0.0000
2025/01/16	2044	06/11/2025	11.88 Call	Bond Future	4233.7700	4.2338	4137.0900	4.1371	2.284	0.0000	0.0000
2025/01/16	2044	06/11/2025	11.88 Put	Bond Future	3126.6800	3.1267	3189.5700	3.1896	2.011	0.0000	0.0000
2025/01/16	2044	05/02/2026		Bond Future	11.8214	77.5514	11.8483	77.3893	0.228	0.0000	0.0000
2025/01/16	2044	05/02/2026	11.56 Call	Bond Future	3548.2700	3.5483	3467.3400	3.4673	2.281	0.0000	0.0000
2025/01/16	2044	05/02/2026	11.56 Put	Bond Future	5149.5500	5.1496	5230.7700	5.2308	1.577	0.0000	0.0000
2025/01/16	2046	06/02/2025		Bond Future	120.4928	120.4928	120.4791	120.4791	0.011	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	
2025/01/16	2046	06/02/2025	114.01 Call	Bond Future	6482.8400	6.4828	6469.1300	6.4691	0.211	0.0000	0.0000
2025/01/16	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2046	08/05/2025		Bond Future	120.7273	120.7273	120.7137	120.7137	0.011	0.0000	0.0000
2025/01/16	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2046	08/05/2025	121.97 Put	Bond Future	1242.7200	1.2427	1256.2700	1.2563	1.090	0.0000	0.0000
2025/01/16	2046	07/08/2025		Bond Future	123.1486	123.1486	123.1349	123.1349	0.011	0.0000	0.0000
2025/01/16	2046	07/08/2025	118.69 Call	Bond Future	4458.6000	4.4586	4444.9200	4.4449	0.307	0.0000	0.0000
2025/01/16	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2046	06/11/2025		Bond Future	123.3247	123.3247	123.3113	123.3113	0.011	0.0000	0.0000
2025/01/16	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2046	06/11/2025	125.41 Put	Bond Future	2085.2600	2.0853	2098.7200	2.0987	0.645	0.0000	0.0000
2025/01/16	2046	05/02/2026		Bond Future	125.7169	125.7169	125.7036	125.7036	0.011	0.0000	0.0000
2025/01/16	2046	05/02/2026	121.65 Call	Bond Future	4066.9200	4.0669	4053.6400	4.0536	0.327	0.0000	0.0000
2025/01/16	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2050	06/02/2025		Bond Future	119.7298	119.7298	119.7161	119.7161	0.011	0.0000	0.0000
2025/01/16	2050	06/02/2025	115.60 Call	Bond Future	4129.7700	4.1298	4116.1400	4.1161	0.330	0.0000	0.0000
2025/01/16	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2050	08/05/2025		Bond Future	122.1622	122.1622	122.1487	122.1487	0.011	0.0000	0.0000
2025/01/16	2050	08/05/2025	121.16 Call	Bond Future	1002.2000	1.0022	988.6900	0.9887	1.348	0.0000	0.0000
2025/01/16	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2050	07/08/2025		Bond Future	122.2446	122.2446	122.2313	122.2313	0.011	0.0000	0.0000
2025/01/16	2050	07/08/2025	119.89 Call	Bond Future	2354.5800	2.3546	2341.3000	2.3413	0.564	0.0000	0.0000
2025/01/16	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2050	06/11/2025		Bond Future	124.6582	124.6582	124.6449	124.6449	0.011	0.0000	0.0000
2025/01/16	2050	06/11/2025	124.42 Call	Bond Future	238.2100	0.2382	224.8700	0.2249	5.600	0.0000	0.0000
2025/01/16	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	2050	05/02/2026		Bond Future	124.6654	124.6654	124.6524	124.6524	0.010	0.0000	0.0000
2025/01/16	2050	05/02/2026	122.82 Call	Bond Future	1845.4300	1.8454	1832.3900	1.8324	0.707	0.0000	0.0000
2025/01/16	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	AL37	06/02/2025		Index Future	1069.8700	1069.8700	1067.9480	1067.9480	0.180	0.0000	0.0000
2025/01/16	AL37	08/05/2025		Index Future	1091.3420	1091.3420	1089.3840	1089.3840	0.179	0.0000	0.0000
2025/01/16	AL37	07/08/2025		Index Future	1112.9750	1112.9750	1110.9820	1110.9820	0.179	0.0000	0.0000
2025/01/16	AL37	06/11/2025		Index Future	1134.7090	1134.7090	1132.6800	1132.6800	0.179	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	
2025/01/16	AL37	05/02/2026		Index Future	1156.4960	1156.4960	1154.4330	1154.4330	0.178	0.0000	0.0000
2025/01/16	AL7T	06/02/2025		Index Future	1280.7890	1280.7890	1277.8330	1277.8330	0.231	0.0000	0.0000
2025/01/16	AL7T	08/05/2025		Index Future	1306.4950	1306.4950	1303.4820	1303.4820	0.231	0.0000	0.0000
2025/01/16	AL7T	07/08/2025		Index Future	1332.3920	1332.3920	1329.3240	1329.3240	0.230	0.0000	0.0000
2025/01/16	AL7T	06/11/2025		Index Future	1358.4100	1358.4100	1355.2870	1355.2870	0.230	0.0000	0.0000
2025/01/16	AL7T	05/02/2026		Index Future	1384.4930	1384.4930	1381.3150	1381.3150	0.230	0.0000	0.0000
2025/01/16	ALBI	06/02/2025		Index Future	1101.5110	1101.5110	1099.4920	1099.4920	0.183	0.0000	0.0000
2025/01/16	ALBI	08/05/2025		Index Future	1123.6180	1123.6180	1121.5620	1121.5620	0.183	0.0000	0.0000
2025/01/16	ALBI	07/08/2025		Index Future	1145.8910	1145.8910	1143.7970	1143.7970	0.183	0.0000	0.0000
2025/01/16	ALBI	06/11/2025		Index Future	1168.2670	1168.2670	1166.1370	1166.1370	0.182	0.0000	0.0000
2025/01/16	ALBI	05/02/2026		Index Future	1190.6990	1190.6990	1188.5320	1188.5320	0.182	0.0000	0.0000
2025/01/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	C214	28/02/2041		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	
2025/01/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/16	ES33	06/02/2025		Bond Future	11.2309	82.8489	11.2598	82.7139	0.257	0.0000	0.0000
2025/01/16	ES33	06/02/2025	13.34 Call	Bond Future	9117.3000	9.1173	8982.3000	8.9823	1.481	0.0000	0.0000
2025/01/16	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES33	08/05/2025		Bond Future	11.3578	80.7326	11.3880	80.5950	0.265	0.0000	0.0000
2025/01/16	ES33	08/05/2025	12.73 Call	Bond Future	5960.5900	5.9606	5823.0500	5.8231	2.307	0.0000	0.0000
2025/01/16	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES33	07/08/2025		Bond Future	11.4956	82.3513	11.5271	82.2113	0.274	0.0000	0.0000
2025/01/16	ES33	07/08/2025	13.56 Call	Bond Future	8546.6700	8.5467	8406.6800	8.4067	1.638	0.0000	0.0000
2025/01/16	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES33	06/11/2025		Bond Future	11.6532	80.1792	11.6861	80.0368	0.282	0.0000	0.0000
2025/01/16	ES33	06/11/2025	12.01 Call	Bond Future	1528.9500	1.5290	1386.5200	1.3865	9.316	0.0000	0.0000
2025/01/16	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES33	05/02/2026		Bond Future	11.8330	81.7321	11.8674	81.5871	0.291	0.0000	0.0000
2025/01/16	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES33	05/02/2026	11.49 Put	Bond Future	1463.4200	1.4634	1608.3300	1.6083	9.902	0.0000	0.0000
2025/01/16	ES42	06/02/2025		Bond Future	11.7265	78.8771	11.7454	78.7646	0.162	0.0000	0.0000
2025/01/16	ES42	06/02/2025	13.71 Call	Bond Future	10483.6100	10.4836	10371.1200	10.3711	1.073	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	
2025/01/16	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES42	08/05/2025		Bond Future	11.8399	76.2125	11.8596	76.0979	0.166	0.0000	0.0000
2025/01/16	ES42	08/05/2025	13.25 Call	Bond Future	7581.6100	7.5816	7467.0300	7.4670	1.511	0.0000	0.0000
2025/01/16	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES42	07/08/2025		Bond Future	11.9581	77.7399	11.9784	77.6232	0.170	0.0000	0.0000
2025/01/16	ES42	07/08/2025	13.79 Call	Bond Future	9467.6800	9.4677	9351.0400	9.3510	1.232	0.0000	0.0000
2025/01/16	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES42	06/11/2025		Bond Future	12.0880	75.0078	12.1091	74.8892	0.174	0.0000	0.0000
2025/01/16	ES42	06/11/2025	12.39 Call	Bond Future	1673.8800	1.6739	1555.2600	1.5553	7.087	0.0000	0.0000
2025/01/16	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES42	05/02/2026		Bond Future	12.2283	76.4583	12.2501	76.3376	0.178	0.0000	0.0000
2025/01/16	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	ES42	05/02/2026	11.85 Put	Bond Future	2141.4300	2.1414	2262.0800	2.2621	5.634	0.0000	0.0000
2025/01/16	GOVI	06/02/2025		GOVI	1084.7900	1084.7900	1082.7360	1082.7360	0.189	0.0000	0.0000
2025/01/16	GOVI	06/02/2025	972.00 Call	GOVI	1127900.0000	112.7900	1107360.0000	110.7360	1.821	0.0000	0.0000
2025/01/16	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	GOVI	08/05/2025		GOVI	1106.5620	1106.5620	1104.4690	1104.4690	0.189	0.0000	0.0000
2025/01/16	GOVI	08/05/2025	1,022.00 Call	GOVI	845620.0000	84.5620	824690.0000	82.4690	2.475	0.0000	0.0000
2025/01/16	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	GOVI	07/08/2025		GOVI	1128.4960	1128.4960	1126.3660	1126.3660	0.189	0.0000	0.0000
2025/01/16	GOVI	07/08/2025	1,011.00 Call	GOVI	1174960.0000	117.4960	1153660.0000	115.3660	1.813	0.0000	0.0000
2025/01/16	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	GOVI	06/11/2025		GOVI	1150.5320	1150.5320	1148.3650	1148.3650	0.188	0.0000	0.0000
2025/01/16	GOVI	06/11/2025	1,112.00 Call	GOVI	385320.0000	38.5320	363650.0000	36.3650	5.624	0.0000	0.0000
2025/01/16	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	GOVI	05/02/2026		GOVI	1172.6240	1172.6240	1170.4190	1170.4190	0.188	0.0000	0.0000
2025/01/16	GOVI	05/02/2026	1,150.00 Call	GOVI	226240.0000	22.6240	204190.0000	20.4190	9.746	0.0000	0.0000
2025/01/16	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/16	IGOV	06/02/2025		Index Future	372.7580	372.7580	372.8560	372.8560	0.026	0.0000	0.0000
2025/01/16	IGOV	08/05/2025		Index Future	380.3310	380.3310	380.4320	380.4320	0.027	0.0000	0.0000
2025/01/16	IGOV	07/08/2025		Index Future	387.9600	387.9600	388.0650	388.0650	0.027	0.0000	0.0000
2025/01/16	IGOV	06/11/2025		Index Future	395.6250	395.6250	395.7320	395.7320	0.027	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	
2025/01/16	IGOV	05/02/2026		Index Future	403.3080	403.3080	403.4190	403.4190	0.028	0.0000	0.0000
2025/01/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/16	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/16	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/16	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/16	R033	06/02/2025		Bond Future	10.0710	103.2695	10.1206	102.9997	0.492	0.0000	0.0000
2025/01/16	R033	06/02/2025	10.33 Call	Bond Future	1725.7900	1.7258	1512.7500	1.5128	12.344	0.0000	0.0000
2025/01/16	R033	06/02/2025	10.33 Put	Bond Future	326.8500	0.3269	383.5800	0.3836	17.357	0.0000	0.0000
2025/01/16	R033	08/05/2025		Bond Future	10.1610	100.2934	10.2129	100.0185	0.511	0.0000	0.0000
2025/01/16	R033	08/05/2025	10.33 Call	Bond Future	2201.5000	2.2015	2035.0800	2.0351	7.559	0.0000	0.0000
2025/01/16	R033	08/05/2025	10.33 Put	Bond Future	1309.9900	1.3100	1418.4900	1.4185	8.283	0.0000	0.0000
2025/01/16	R033	07/08/2025		Bond Future	10.2606	102.2803	10.3149	102.0002	0.530	0.0000	0.0000
2025/01/16	R033	07/08/2025	10.33 Call	Bond Future	2494.1800	2.4942	2341.1600	2.3412	6.135	0.0000	0.0000
2025/01/16	R033	07/08/2025	10.33 Put	Bond Future	2136.5500	2.1366	2263.5500	2.2636	5.944	0.0000	0.0000
2025/01/16	R033	06/11/2025		Bond Future	10.3750	99.2295	10.4320	98.9444	0.549	0.0000	0.0000
2025/01/16	R033	06/11/2025	10.33 Call	Bond Future	2679.1100	2.6791	2533.8200	2.5338	5.423	0.0000	0.0000
2025/01/16	R033	06/11/2025	10.33 Put	Bond Future	2905.0800	2.9051	3044.9100	3.0449	4.813	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	
2025/01/16	R033	05/02/2026		Bond Future	10.5067	101.1287	10.5666	100.8385	0.570	0.0000	0.0000
2025/01/16	R033	05/02/2026	10.49 Call	Bond Future	3164.6800	3.1647	3014.0700	3.0141	4.759	0.0000	0.0000
2025/01/16	R033	05/02/2026	10.49 Put	Bond Future	3245.7600	3.2458	3385.3900	3.3854	4.302	0.0000	0.0000
2025/01/16	R035	06/02/2025	10.10 Put	Bond Future	2596.9200	2.5969	2741.0000	2.7410	5.548	0.0000	0.0000
2025/01/16	R035	06/02/2025	10.10 Call	Bond Future	88.1400	0.0881	66.3400	0.0663	24.733	0.0000	0.0000
2025/01/16	R035	06/02/2025	11.10 Call	Bond Future	3216.6000	3.2166	3056.0100	3.0560	4.993	0.0000	0.0000
2025/01/16	R035	06/02/2025	11.10 Put	Bond Future	71.9600	0.0720	77.2500	0.0773	7.351	0.0000	0.0000
2025/01/16	R035	06/02/2025	11.30 Call	Bond Future	4243.2900	4.2433	4078.7700	4.0788	3.877	0.0000	0.0000
2025/01/16	R035	06/02/2025	11.30 Put	Bond Future	24.7100	0.0247	26.0700	0.0261	5.504	0.0000	0.0000
2025/01/16	R035	06/02/2025	10.65 Call	Bond Future	1195.1200	1.1951	1074.8400	1.0748	10.064	0.0000	0.0000
2025/01/16	R035	06/02/2025	10.65 Put	Bond Future	534.7800	0.5348	580.3800	0.5804	8.527	0.0000	0.0000
2025/01/16	R035	06/02/2025	10.34 Put	Bond Future	1466.3500	1.4664	1571.3700	1.5714	7.162	0.0000	0.0000
2025/01/16	R035	06/02/2025	10.34 Call	Bond Future	358.8600	0.3589	298.0000	0.2980	16.959	0.0000	0.0000
2025/01/16	R035	06/02/2025	10.26 Put	Bond Future	1808.2500	1.8083	1928.3700	1.9284	6.643	0.0000	0.0000
2025/01/16	R035	06/02/2025	10.26 Call	Bond Future	236.8700	0.2369	191.1100	0.1911	19.319	0.0000	0.0000
2025/01/16	R035	06/02/2025		Bond Future	10.5332	93.8808	10.5625	93.7149	0.277	0.0000	0.0000
2025/01/16	R035	06/02/2025	12.41 Call	Bond Future	9859.7300	9.8597	9693.8500	9.6939	1.682	0.0000	0.0000
2025/01/16	R035	06/02/2025	12.41 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/01/16	R035	08/05/2025		Bond Future	10.6257	91.2549	10.6561	91.0859	0.286	0.0000	0.0000
2025/01/16	R035	08/05/2025	11.78 Call	Bond Future	6445.1600	6.4452	6291.4800	6.2915	2.384	0.0000	0.0000
2025/01/16	R035	08/05/2025	11.78 Put	Bond Future	317.4000	0.3174	332.6800	0.3327	4.814	0.0000	0.0000
2025/01/16	R035	08/05/2025	13.35 Call	Bond Future	13588.3800	13.5884	13419.9900	13.4200	1.239	0.0000	0.0000
2025/01/16	R035	08/05/2025	13.35 Put	Bond Future	11.2800	0.0113	11.8500	0.0119	5.053	0.0000	0.0000
2025/01/16	R035	08/05/2025	12.70 Call	Bond Future	10668.6900	10.6687	10502.6200	10.5026	1.557	0.0000	0.0000
2025/01/16	R035	08/05/2025	12.70 Put	Bond Future	59.7900	0.0598	62.6800	0.0627	4.834	0.0000	0.0000
2025/01/16	R035	08/05/2025	11.46 Put	Bond Future	534.9400	0.5349	560.1800	0.5602	4.718	0.0000	0.0000
2025/01/16	R035	08/05/2025	11.46 Call	Bond Future	5022.4600	5.0225	4878.7400	4.8787	2.862	0.0000	0.0000
2025/01/16	R035	08/05/2025	10.08 Put	Bond Future	3742.0500	3.7421	3864.0000	3.8640	3.259	0.0000	0.0000
2025/01/16	R035	08/05/2025	10.08 Call	Bond Future	632.2400	0.6322	585.2300	0.5852	7.435	0.0000	0.0000
2025/01/16	R035	08/05/2025	10.58 Put	Bond Future	1992.6800	1.9927	2072.1300	2.0721	3.987	0.0000	0.0000
2025/01/16	R035	08/05/2025	10.58 Call	Bond Future	1737.5300	1.7375	1648.0200	1.6480	5.152	0.0000	0.0000
2025/01/16	R035	08/05/2025	11.01 Call	Bond Future	3181.5800	3.1816	3060.3400	3.0603	3.811	0.0000	0.0000
2025/01/16	R035	08/05/2025	11.01 Put	Bond Future	1075.7300	1.0757	1123.4500	1.1235	4.436	0.0000	0.0000
2025/01/16	R035	08/05/2025	11.70 Call	Bond Future	6083.9300	6.0839	5932.3500	5.9324	2.491	0.0000	0.0000
2025/01/16	R035	08/05/2025	11.70 Put	Bond Future	362.1600	0.3622	379.5400	0.3795	4.799	0.0000	0.0000
2025/01/16	R035	08/05/2025	10.95 Call	Bond Future	2957.7700	2.9578	2840.3800	2.8404	3.969	0.0000	0.0000
2025/01/16	R035	08/05/2025	10.95 Put	Bond Future	1176.2900	1.1763	1227.8600	1.2279	4.384	0.0000	0.0000
2025/01/16	R035	08/05/2025	10.44 Put	Bond Future	2403.0100	2.4030	2494.3500	2.4944	3.801	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	
2025/01/16	R035	08/05/2025	10.44 Call	Bond Future	1360.6200	1.3606	1283.0000	1.2830	5.705	0.0000	0.0000
2025/01/16	R035	07/08/2025	10.08 Put	Bond Future	4626.5900	4.6266	4745.9700	4.7460	2.580	0.0000	0.0000
2025/01/16	R035	07/08/2025	10.08 Call	Bond Future	1002.1300	1.0021	949.4800	0.9495	5.254	0.0000	0.0000
2025/01/16	R035	07/08/2025	10.58 Put	Bond Future	2898.1800	2.8982	2985.8500	2.9859	3.025	0.0000	0.0000
2025/01/16	R035	07/08/2025	10.58 Call	Bond Future	2088.3600	2.0884	2004.0000	2.0040	4.040	0.0000	0.0000
2025/01/16	R035	07/08/2025	11.34 Call	Bond Future	4578.9100	4.5789	4453.2600	4.4533	2.744	0.0000	0.0000
2025/01/16	R035	07/08/2025	11.34 Put	Bond Future	1326.0600	1.3261	1372.4400	1.3724	3.498	0.0000	0.0000
2025/01/16	R035	07/08/2025		Bond Future	10.7278	93.0631	10.7594	92.8911	0.295	0.0000	0.0000
2025/01/16	R035	07/08/2025	12.65 Call	Bond Future	10011.0600	10.0111	9851.1500	9.8512	1.597	0.0000	0.0000
2025/01/16	R035	07/08/2025	12.65 Put	Bond Future	319.6600	0.3197	331.7800	0.3318	3.792	0.0000	0.0000
2025/01/16	R035	06/11/2025		Bond Future	10.8455	90.3711	10.8785	90.1960	0.304	0.0000	0.0000
2025/01/16	R035	06/11/2025	11.20 Call	Bond Future	4197.2200	4.1972	4086.0000	4.0860	2.650	0.0000	0.0000
2025/01/16	R035	06/11/2025	11.20 Put	Bond Future	2337.1100	2.3371	2400.9400	2.4009	2.731	0.0000	0.0000
2025/01/16	R035	06/11/2025	10.08 Put	Bond Future	5538.0400	5.5380	5656.9600	5.6570	2.147	0.0000	0.0000
2025/01/16	R035	06/11/2025	10.08 Call	Bond Future	1334.9900	1.3350	1278.8600	1.2789	4.205	0.0000	0.0000
2025/01/16	R035	06/11/2025	10.58 Put	Bond Future	3814.7400	3.8147	3908.1000	3.9081	2.447	0.0000	0.0000
2025/01/16	R035	06/11/2025	10.58 Call	Bond Future	2386.1400	2.3861	2304.4500	2.3045	3.424	0.0000	0.0000
2025/01/16	R035	06/11/2025	11.67 Call	Bond Future	5839.6400	5.8396	5710.5500	5.7106	2.211	0.0000	0.0000
2025/01/16	R035	06/11/2025	11.67 Put	Bond Future	1593.0700	1.5931	1639.0300	1.6390	2.885	0.0000	0.0000
2025/01/16	R035	06/11/2025	11.95 Call	Bond Future	6890.3500	6.8904	6752.6700	6.7527	1.998	0.0000	0.0000
2025/01/16	R035	06/11/2025	11.95 Put	Bond Future	1263.9900	1.2640	1301.3600	1.3014	2.957	0.0000	0.0000
2025/01/16	R035	06/11/2025	11.45 Call	Bond Future	5048.5200	5.0485	4927.2500	4.9273	2.402	0.0000	0.0000
2025/01/16	R035	06/11/2025	11.45 Put	Bond Future	1907.8700	1.9079	1961.6500	1.9617	2.819	0.0000	0.0000
2025/01/16	R035	06/11/2025	10.95 Put	Bond Future	2855.2400	2.8552	2930.3000	2.9303	2.629	0.0000	0.0000
2025/01/16	R035	06/11/2025	10.95 Call	Bond Future	3408.9300	3.4089	3308.9400	3.3089	2.933	0.0000	0.0000
2025/01/16	R035	05/02/2026		Bond Future	10.9799	92.1019	11.0142	91.9239	0.313	0.0000	0.0000
2025/01/16	R035	05/02/2026	10.79 Call	Bond Future	3083.8700	3.0839	2995.4800	2.9955	2.866	0.0000	0.0000
2025/01/16	R035	05/02/2026	10.79 Put	Bond Future	4076.5000	4.0765	4166.1300	4.1661	2.199	0.0000	0.0000
2025/01/16	R038	06/02/2025		Bond Future	11.0301	102.9124	11.0693	102.6462	0.356	0.0000	0.0000
2025/01/16	R038	06/02/2025	11.24 Call	Bond Future	1862.5800	1.8626	1655.7700	1.6558	11.103	0.0000	0.0000
2025/01/16	R038	06/02/2025	11.24 Put	Bond Future	449.7100	0.4497	509.1300	0.5091	13.213	0.0000	0.0000
2025/01/16	R038	08/05/2025		Bond Future	11.1361	99.4875	11.1768	99.2161	0.366	0.0000	0.0000
2025/01/16	R038	08/05/2025	11.24 Call	Bond Future	2653.3900	2.6534	2494.0700	2.4941	6.004	0.0000	0.0000
2025/01/16	R038	08/05/2025	11.24 Put	Bond Future	1963.4700	1.9635	2075.4600	2.0755	5.704	0.0000	0.0000
2025/01/16	R038	07/08/2025		Bond Future	11.2496	101.4582	11.2919	101.1819	0.376	0.0000	0.0000
2025/01/16	R038	07/08/2025	11.24 Call	Bond Future	3015.6500	3.0157	2868.8100	2.8688	4.869	0.0000	0.0000
2025/01/16	R038	07/08/2025	11.24 Put	Bond Future	3078.1300	3.0781	3207.5400	3.2075	4.204	0.0000	0.0000
2025/01/16	R038	06/11/2025		Bond Future	11.3750	97.9496	11.4190	97.6683	0.387	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	
2025/01/16	R038	06/11/2025	11.24 Call	Bond Future	3365.6800	3.3657	3225.2000	3.2252	4.174	0.0000	0.0000
2025/01/16	R038	06/11/2025	11.24 Put	Bond Future	4235.4900	4.2355	4376.3100	4.3763	3.325	0.0000	0.0000
2025/01/16	R038	06/11/2025	12.33 Call	Bond Future	7641.0300	7.6410	7429.7500	7.4298	2.765	0.0000	0.0000
2025/01/16	R038	06/11/2025	12.33 Put	Bond Future	1798.4100	1.7984	1868.4300	1.8684	3.893	0.0000	0.0000
2025/01/16	R038	06/11/2025	10.98 Put	Bond Future	5155.5200	5.1555	5317.2800	5.3173	3.138	0.0000	0.0000
2025/01/16	R038	06/11/2025	10.98 Call	Bond Future	2577.8000	2.5778	2458.2600	2.4583	4.637	0.0000	0.0000
2025/01/16	R038	05/02/2026		Bond Future	11.5135	99.8237	11.5593	99.5374	0.398	0.0000	0.0000
2025/01/16	R038	05/02/2026	11.44 Call	Bond Future	4228.5500	4.2286	4079.4500	4.0795	3.526	0.0000	0.0000
2025/01/16	R038	05/02/2026	11.44 Put	Bond Future	4690.0900	4.6901	4827.3000	4.8273	2.926	0.0000	0.0000
2025/01/16	R053	06/02/2025		Bond Future	11.3075	106.9295	11.3165	106.8512	0.080	0.0000	0.0000
2025/01/16	R053	06/02/2025	12.94 Call	Bond Future	12549.4800	12.5495	12471.1000	12.4711	0.625	0.0000	0.0000
2025/01/16	R053	06/02/2025	12.94 Put	Bond Future	0.3100	0.0003	0.2400	0.0002	22.581	0.0000	0.0000
2025/01/16	R053	08/05/2025		Bond Future	11.4016	103.2078	11.4109	103.1282	0.082	0.0000	0.0000
2025/01/16	R053	08/05/2025	12.64 Call	Bond Future	10070.2200	10.0702	9992.2900	9.9923	0.774	0.0000	0.0000
2025/01/16	R053	08/05/2025	12.64 Put	Bond Future	429.6800	0.4297	431.3200	0.4313	0.382	0.0000	0.0000
2025/01/16	R053	07/08/2025		Bond Future	11.5011	105.2521	11.5108	105.1714	0.084	0.0000	0.0000
2025/01/16	R053	07/08/2025	13.17 Call	Bond Future	13162.3900	13.1624	13085.6100	13.0856	0.583	0.0000	0.0000
2025/01/16	R053	07/08/2025	13.17 Put	Bond Future	744.3700	0.7444	748.3000	0.7483	0.528	0.0000	0.0000
2025/01/16	R053	06/11/2025		Bond Future	11.6096	101.4390	11.6196	101.3571	0.086	0.0000	0.0000
2025/01/16	R053	06/11/2025	11.76 Call	Bond Future	5528.1600	5.5282	5473.8100	5.4738	0.983	0.0000	0.0000
2025/01/16	R053	06/11/2025	11.76 Put	Bond Future	4303.4400	4.3034	4331.0400	4.3310	0.641	0.0000	0.0000
2025/01/16	R053	05/02/2026		Bond Future	11.7276	103.3796	11.7379	103.2966	0.088	0.0000	0.0000
2025/01/16	R053	05/02/2026	11.49 Call	Bond Future	4550.4900	4.5505	4504.5800	4.5046	1.009	0.0000	0.0000
2025/01/16	R053	05/02/2026	11.49 Put	Bond Future	6504.6200	6.5046	6541.8000	6.5418	0.572	0.0000	0.0000
2025/01/16	R186	06/02/2025		Bond Future	8.3111	105.1746	8.3676	105.0768	0.680	0.0000	0.0000
2025/01/16	R186	06/02/2025	9.03 Call	Bond Future	1235.9200	1.2359	1138.2700	1.1383	7.901	0.0000	0.0000
2025/01/16	R186	06/02/2025	9.03 Put	Bond Future	0.3700	0.0004	0.6100	0.0006	64.865	0.0000	0.0000
2025/01/16	R186	08/05/2025		Bond Future	8.3457	107.2855	8.4117	107.1859	0.791	0.0000	0.0000
2025/01/16	R186	08/05/2025	8.47 Call	Bond Future	451.9000	0.4519	394.2200	0.3942	12.764	0.0000	0.0000
2025/01/16	R186	08/05/2025	8.47 Put	Bond Future	264.4800	0.2645	306.3600	0.3064	15.835	0.0000	0.0000
2025/01/16	R186	07/08/2025	10.25 Call	Bond Future	2383.1100	2.3831	2289.4300	2.2894	3.931	0.0000	0.0000
2025/01/16	R186	07/08/2025	10.25 Put	Bond Future	56.4500	0.0565	63.9500	0.0640	13.286	0.0000	0.0000
2025/01/16	R186	07/08/2025	9.22 Put	Bond Future	175.5900	0.1756	198.1100	0.1981	12.825	0.0000	0.0000
2025/01/16	R186	07/08/2025	9.22 Call	Bond Future	1209.8300	1.2098	1131.1700	1.1312	6.502	0.0000	0.0000
2025/01/16	R186	07/08/2025		Bond Future	8.4089	104.1015	8.4877	104.0003	0.938	0.0000	0.0000
2025/01/16	R186	07/08/2025	9.68 Call	Bond Future	1718.4900	1.7185	1631.0400	1.6310	5.089	0.0000	0.0000
2025/01/16	R186	07/08/2025	9.68 Put	Bond Future	104.1800	0.1042	117.9100	0.1179	13.179	0.0000	0.0000
2025/01/16	R186	06/11/2025		Bond Future	8.5263	106.1314	8.6238	106.0286	1.143	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	
2025/01/16	R186	06/11/2025	8.13 Call	Bond Future	244.8200	0.2448	210.3000	0.2103	14.100	0.0000	0.0000
2025/01/16	R186	06/11/2025	8.13 Put	Bond Future	664.3700	0.6644	732.6000	0.7326	10.270	0.0000	0.0000
2025/01/16	R186	05/02/2026		Bond Future	8.7647	102.8564	8.8916	102.7520	1.448	0.0000	0.0000
2025/01/16	R186	05/02/2026	8.43 Call	Bond Future	301.2500	0.3013	260.9800	0.2610	13.368	0.0000	0.0000
2025/01/16	R186	05/02/2026	8.43 Put	Bond Future	577.2600	0.5773	641.3200	0.6413	11.097	0.0000	0.0000
2025/01/16	R202	06/02/2025		Bond Future	267.8879	267.8879	268.6538	268.6538	0.286	0.0000	0.0000
2025/01/16	R202	06/02/2025	266.79 Call	Bond Future	1097.9400	1.0979	1863.7600	1.8638	69.751	0.0000	0.0000
2025/01/16	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R202	08/05/2025		Bond Future	273.3307	273.3307	274.1126	274.1126	0.286	0.0000	0.0000
2025/01/16	R202	08/05/2025	272.31 Call	Bond Future	1020.6600	1.0207	1802.5600	1.8026	76.607	0.0000	0.0000
2025/01/16	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R202	07/08/2025		Bond Future	273.5779	273.5779	274.3763	274.3763	0.292	0.0000	0.0000
2025/01/16	R202	07/08/2025	271.60 Call	Bond Future	1977.9200	1.9779	2776.2900	2.7763	40.364	0.0000	0.0000
2025/01/16	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R202	06/11/2025		Bond Future	278.9798	278.9798	279.7951	279.7951	0.292	0.0000	0.0000
2025/01/16	R202	06/11/2025	275.64 Call	Bond Future	3339.7800	3.3398	4155.0900	4.1551	24.412	0.0000	0.0000
2025/01/16	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R202	05/02/2026		Bond Future	279.0591	279.0591	279.8909	279.8909	0.298	0.0000	0.0000
2025/01/16	R202	05/02/2026	277.82 Call	Bond Future	1239.0800	1.2391	2070.8500	2.0709	67.128	0.0000	0.0000
2025/01/16	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R209	06/02/2025		Bond Future	10.7617	73.4140	10.7909	73.2650	0.272	0.0000	0.0000
2025/01/16	R209	06/02/2025	12.44 Call	Bond Future	7906.1200	7.9061	7757.1400	7.7571	1.884	0.0000	0.0000
2025/01/16	R209	06/02/2025	12.44 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000	0.0000
2025/01/16	R209	08/05/2025		Bond Future	10.8534	71.7327	10.8837	71.5809	0.279	0.0000	0.0000
2025/01/16	R209	08/05/2025	11.89 Call	Bond Future	5303.0900	5.3031	5167.9100	5.1679	2.549	0.0000	0.0000
2025/01/16	R209	08/05/2025	11.89 Put	Bond Future	350.2300	0.3502	366.7900	0.3668	4.728	0.0000	0.0000
2025/01/16	R209	07/08/2025		Bond Future	10.9521	73.1538	10.9835	72.9993	0.287	0.0000	0.0000
2025/01/16	R209	07/08/2025	12.68 Call	Bond Future	8239.6700	8.2397	8098.6400	8.0986	1.712	0.0000	0.0000
2025/01/16	R209	07/08/2025	12.68 Put	Bond Future	364.1400	0.3641	377.5900	0.3776	3.694	0.0000	0.0000
2025/01/16	R209	06/11/2025		Bond Future	11.0618	71.4273	11.0943	71.2700	0.294	0.0000	0.0000
2025/01/16	R209	06/11/2025	11.27 Call	Bond Future	3418.2000	3.4182	3323.6300	3.3236	2.767	0.0000	0.0000
2025/01/16	R209	06/11/2025	11.27 Put	Bond Future	2420.1700	2.4202	2482.8200	2.4828	2.589	0.0000	0.0000
2025/01/16	R209	05/02/2026		Bond Future	11.1836	72.7949	11.2173	72.6349	0.302	0.0000	0.0000
2025/01/16	R209	05/02/2026	10.93 Call	Bond Future	2736.9000	2.7369	2659.0500	2.6591	2.844	0.0000	0.0000
2025/01/16	R209	05/02/2026	10.93 Put	Bond Future	3953.8400	3.9538	4035.9500	4.0360	2.077	0.0000	0.0000
2025/01/16	R210	06/02/2025		Bond Future	243.3595	243.3595	243.3655	243.3655	0.002	0.0000	0.0000
2025/01/16	R210	06/02/2025	239.61 Call	Bond Future	3749.4700	3.7495	3755.5100	3.7555	0.161	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/01/16	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R210	08/05/2025		Bond Future	244.9483	244.9483	244.9552	244.9552	0.003	0.0000	0.0000
2025/01/16	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R210	08/05/2025	248.03 Put	Bond Future	3081.6700	3.0817	3074.8400	3.0748	0.222	0.0000	0.0000
2025/01/16	R210	07/08/2025		Bond Future	249.8610	249.8610	249.8688	249.8688	0.003	0.0000	0.0000
2025/01/16	R210	07/08/2025	248.44 Call	Bond Future	1420.9900	1.4210	1428.8000	1.4288	0.550	0.0000	0.0000
2025/01/16	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R210	06/11/2025		Bond Future	251.3762	251.3762	251.3849	251.3849	0.003	0.0000	0.0000
2025/01/16	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R210	06/11/2025	252.14 Put	Bond Future	763.7800	0.7638	755.0800	0.7551	1.139	0.0000	0.0000
2025/01/16	R210	05/02/2026		Bond Future	256.2538	256.2538	256.2636	256.2636	0.004	0.0000	0.0000
2025/01/16	R210	05/02/2026	253.10 Call	Bond Future	3153.7700	3.1538	3163.5800	3.1636	0.311	0.0000	0.0000
2025/01/16	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R213	06/02/2025		Bond Future	9.5535	91.6377	9.6032	91.4297	0.521	0.0000	0.0000
2025/01/16	R213	06/02/2025	11.35 Call	Bond Future	7141.4600	7.1415	6933.4700	6.9335	2.912	0.0000	0.0000
2025/01/16	R213	06/02/2025	11.35 Put	Bond Future	0.3500	0.0004	0.3700	0.0004	5.714	0.0000	0.0000
2025/01/16	R213	08/05/2025		Bond Future	9.6268	89.9196	9.6792	89.7076	0.544	0.0000	0.0000
2025/01/16	R213	08/05/2025	10.52 Call	Bond Future	3824.9700	3.8250	3643.2300	3.6432	4.751	0.0000	0.0000
2025/01/16	R213	08/05/2025	10.52 Put	Bond Future	295.1800	0.2952	325.3600	0.3254	10.224	0.0000	0.0000
2025/01/16	R213	07/08/2025		Bond Future	9.7118	91.7015	9.7671	91.4857	0.569	0.0000	0.0000
2025/01/16	R213	07/08/2025	11.66 Call	Bond Future	7397.7700	7.3978	7195.7900	7.1958	2.730	0.0000	0.0000
2025/01/16	R213	07/08/2025	11.66 Put	Bond Future	163.3700	0.1634	177.2000	0.1772	8.465	0.0000	0.0000
2025/01/16	R213	06/11/2025		Bond Future	9.8188	89.9355	9.8772	89.7158	0.595	0.0000	0.0000
2025/01/16	R213	06/11/2025	10.05 Call	Bond Future	2495.8000	2.4958	2367.1300	2.3671	5.155	0.0000	0.0000
2025/01/16	R213	06/11/2025	10.05 Put	Bond Future	1629.9100	1.6299	1720.9100	1.7209	5.583	0.0000	0.0000
2025/01/16	R213	05/02/2026		Bond Future	9.9484	91.6589	10.0103	91.4353	0.623	0.0000	0.0000
2025/01/16	R213	05/02/2026	9.89 Call	Bond Future	2089.7400	2.0897	1977.6700	1.9777	5.363	0.0000	0.0000
2025/01/16	R213	05/02/2026	9.89 Put	Bond Future	2301.0100	2.3010	2412.5400	2.4125	4.847	0.0000	0.0000
2025/01/16	R214	06/02/2025	13.63 Call	Bond Future	11493.7800	11.4938	11390.4300	11.3904	0.899	0.0000	0.0000
2025/01/16	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	R214	06/02/2025	12.25 Put	Bond Future	4.6700	0.0047	4.3900	0.0044	5.996	0.0000	0.0000
2025/01/16	R214	06/02/2025	12.25 Call	Bond Future	5464.7500	5.4648	5361.1200	5.3611	1.896	0.0000	0.0000
2025/01/16	R214	06/02/2025	11.75 Put	Bond Future	71.0900	0.0711	71.8400	0.0718	1.055	0.0000	0.0000
2025/01/16	R214	06/02/2025	11.75 Call	Bond Future	3086.6200	3.0866	2984.0200	2.9840	3.324	0.0000	0.0000
2025/01/16	R214	06/02/2025		Bond Future	11.1725	68.4231	11.1916	68.3197	0.171	0.0000	0.0000
2025/01/16	R214	06/02/2025	12.71 Call	Bond Future	7582.7300	7.5827	7479.3400	7.4793	1.363	0.0000	0.0000
2025/01/16	R214	06/02/2025	12.71 Put	Bond Future	0.2700	0.0003	0.2300	0.0002	14.815	0.0000	0.0000
2025/01/16	R214	08/05/2025		Bond Future	11.2616	66.4931	11.2813	66.3879	0.175	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	
2025/01/16	R214	08/05/2025	12.40 Call	Bond Future	5982.8200	5.9828	5885.5300	5.8855	1.626	0.0000	0.0000
2025/01/16	R214	08/05/2025	12.40 Put	Bond Future	304.0300	0.3040	311.9600	0.3120	2.608	0.0000	0.0000
2025/01/16	R214	07/08/2025		Bond Future	11.3576	67.8107	11.3780	67.7036	0.179	0.0000	0.0000
2025/01/16	R214	07/08/2025	12.97 Call	Bond Future	8188.5500	8.1886	8090.9700	8.0910	1.192	0.0000	0.0000
2025/01/16	R214	07/08/2025	12.97 Put	Bond Future	464.8700	0.4649	474.3600	0.4744	2.041	0.0000	0.0000
2025/01/16	R214	06/11/2025		Bond Future	11.4647	65.8323	11.4857	65.7233	0.183	0.0000	0.0000
2025/01/16	R214	06/11/2025	11.64 Call	Bond Future	3506.1400	3.5061	3439.2400	3.4392	1.908	0.0000	0.0000
2025/01/16	R214	06/11/2025	11.64 Put	Bond Future	2606.1800	2.6062	2648.2300	2.6482	1.613	0.0000	0.0000
2025/01/16	R214	05/02/2026		Bond Future	11.5835	67.0931	11.6052	66.9823	0.188	0.0000	0.0000
2025/01/16	R214	05/02/2026	11.26 Call	Bond Future	2789.3600	2.7894	2735.1000	2.7351	1.945	0.0000	0.0000
2025/01/16	R214	05/02/2026	11.26 Put	Bond Future	4471.3900	4.4714	4527.9100	4.5279	1.264	0.0000	0.0000
2025/01/16	R248	06/02/2025	10.30 Put	Bond Future	7402.5200	7.4025	7563.3000	7.5633	2.172	0.0000	0.0000
2025/01/16	R248	06/02/2025	10.30 Call	Bond Future	0.2100	0.0002	0.1100	0.0001	47.619	0.0000	0.0000
2025/01/16	R248	06/02/2025	11.00 Put	Bond Future	2451.4300	2.4514	2573.7300	2.5737	4.989	0.0000	0.0000
2025/01/16	R248	06/02/2025	11.00 Call	Bond Future	208.6600	0.2087	170.0800	0.1701	18.489	0.0000	0.0000
2025/01/16	R248	06/02/2025	11.70 Call	Bond Future	2643.4700	2.6435	2495.1000	2.4951	5.613	0.0000	0.0000
2025/01/16	R248	06/02/2025	11.70 Put	Bond Future	227.2900	0.2273	239.8000	0.2398	5.504	0.0000	0.0000
2025/01/16	R248	06/02/2025		Bond Future	11.3282	82.9905	11.3523	82.8296	0.213	0.0000	0.0000
2025/01/16	R248	06/02/2025	12.71 Call	Bond Future	8375.1400	8.3751	8214.1800	8.2142	1.922	0.0000	0.0000
2025/01/16	R248	06/02/2025	12.71 Put	Bond Future	1.0100	0.0010	0.9300	0.0009	7.921	0.0000	0.0000
2025/01/16	R248	08/05/2025		Bond Future	11.4199	80.2095	11.4449	80.0456	0.218	0.0000	0.0000
2025/01/16	R248	08/05/2025	12.60 Call	Bond Future	7510.5300	7.5105	7359.9100	7.3599	2.005	0.0000	0.0000
2025/01/16	R248	08/05/2025	12.60 Put	Bond Future	357.6100	0.3576	370.8500	0.3709	3.702	0.0000	0.0000
2025/01/16	R248	07/08/2025		Bond Future	11.5186	81.7988	11.5444	81.6320	0.224	0.0000	0.0000
2025/01/16	R248	07/08/2025	13.21 Call	Bond Future	10316.1900	10.3162	10164.6800	10.1647	1.469	0.0000	0.0000
2025/01/16	R248	07/08/2025	13.21 Put	Bond Future	551.4000	0.5514	566.7200	0.5667	2.778	0.0000	0.0000
2025/01/16	R248	06/11/2025		Bond Future	11.6280	78.9503	11.6547	78.7805	0.230	0.0000	0.0000
2025/01/16	R248	06/11/2025	11.74 Call	Bond Future	4158.3900	4.1584	4058.5800	4.0586	2.400	0.0000	0.0000
2025/01/16	R248	06/11/2025	11.74 Put	Bond Future	3450.3200	3.4503	3520.2800	3.5203	2.028	0.0000	0.0000
2025/01/16	R248	05/02/2026		Bond Future	11.7491	80.4619	11.7767	80.2892	0.235	0.0000	0.0000
2025/01/16	R248	05/02/2026	11.46 Call	Bond Future	3471.0700	3.4711	3386.8400	3.3868	2.427	0.0000	0.0000
2025/01/16	R248	05/02/2026	11.46 Put	Bond Future	5316.6800	5.3167	5405.1900	5.4052	1.665	0.0000	0.0000
2025/01/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

