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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/01/2025 TO 20/01/2025

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
2025/01/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	2029	06/02/2025		Bond Future	134.3136	134.3136	134.1922	0.090	0.0000	0.0000
2025/01/20	2029	06/02/2025	132.40 Call	Bond Future	1913.5900	1.9136	1792.1700	6.345	0.0000	0.0000
2025/01/20	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2029	08/05/2025		Bond Future	135.6307	135.6307	135.5071	0.091	0.0000	0.0000
2025/01/20	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2029	08/05/2025	137.85 Put	Bond Future	2219.3100	2.2193	2342.9200	5.570	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	
2025/01/20	2029	07/08/2025		Bond Future	138.3397	138.3397	138.2141	138.2141	0.091	0.0000	0.0000
2025/01/20	2029	07/08/2025	137.41 Call	Bond Future	929.6900	0.9297	804.0900	0.8041	13.510	0.0000	0.0000
2025/01/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2029	06/11/2025		Bond Future	139.6291	139.6291	139.5017	139.5017	0.091	0.0000	0.0000
2025/01/20	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2029	06/11/2025	139.79 Put	Bond Future	160.8900	0.1609	288.3400	0.2883	79.216	0.0000	0.0000
2025/01/20	2029	05/02/2026		Bond Future	142.3344	142.3344	142.2050	142.2050	0.091	0.0000	0.0000
2025/01/20	2029	05/02/2026	140.11 Call	Bond Future	2224.4200	2.2244	2095.0300	2.0950	5.817	0.0000	0.0000
2025/01/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2030	06/02/2025	8.68 Put	Bond Future	2176.9200	2.1769	1926.3500	1.9264	11.510	0.0000	0.0000
2025/01/20	2030	06/02/2025	8.68 Call	Bond Future	22.0100	0.0220	24.3900	0.0244	10.813	0.0000	0.0000
2025/01/20	2030	06/02/2025	9.18 Put	Bond Future	628.3200	0.6283	454.9400	0.4549	27.594	0.0000	0.0000
2025/01/20	2030	06/02/2025	9.18 Call	Bond Future	400.8100	0.4008	480.3800	0.4804	19.852	0.0000	0.0000
2025/01/20	2030	06/02/2025	9.69 Call	Bond Future	1753.4200	1.7534	1972.2000	1.9722	12.477	0.0000	0.0000
2025/01/20	2030	06/02/2025	9.69 Put	Bond Future	63.1800	0.0632	29.0100	0.0290	54.084	0.0000	0.0000
2025/01/20	2030	06/02/2025		Bond Future	9.2398	95.3850	9.1733	95.6380	0.720	0.0000	0.0000
2025/01/20	2030	06/02/2025	10.68 Call	Bond Future	5279.0100	5.2790	5531.9100	5.5319	4.791	0.0000	0.0000
2025/01/20	2030	06/02/2025	10.68 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2025/01/20	2030	08/05/2025	12.28 Call	Bond Future	10064.5700	10.0646	10322.2300	10.3222	2.560	0.0000	0.0000
2025/01/20	2030	08/05/2025	12.28 Put	Bond Future	1.5500	0.0016	1.0200	0.0010	34.194	0.0000	0.0000
2025/01/20	2030	08/05/2025	10.69 Put	Bond Future	103.9400	0.1039	82.0900	0.0821	21.022	0.0000	0.0000
2025/01/20	2030	08/05/2025	10.69 Call	Bond Future	4941.2600	4.9413	5177.6000	5.1776	4.783	0.0000	0.0000
2025/01/20	2030	08/05/2025	11.86 Call	Bond Future	8725.9900	8.7260	8982.3600	8.9824	2.938	0.0000	0.0000
2025/01/20	2030	08/05/2025	11.86 Put	Bond Future	6.1200	0.0061	4.3000	0.0043	29.739	0.0000	0.0000
2025/01/20	2030	08/05/2025	10.31 Put	Bond Future	212.3900	0.2124	172.6900	0.1727	18.692	0.0000	0.0000
2025/01/20	2030	08/05/2025	10.31 Call	Bond Future	3742.5300	3.7425	3961.0200	3.9610	5.838	0.0000	0.0000
2025/01/20	2030	08/05/2025		Bond Future	9.3163	97.2971	9.2454	97.5553	0.761	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.93 Call	Bond Future	2621.9000	2.6219	2811.6800	2.8117	7.238	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.93 Put	Bond Future	422.3500	0.4224	353.9400	0.3539	16.197	0.0000	0.0000
2025/01/20	2030	08/05/2025	8.68 Put	Bond Future	2679.1300	2.6791	2466.7200	2.4667	7.928	0.0000	0.0000
2025/01/20	2030	08/05/2025	8.68 Call	Bond Future	330.4900	0.3305	376.2700	0.3763	13.852	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.18 Put	Bond Future	1413.3500	1.4134	1257.0600	1.2571	11.058	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.18 Call	Bond Future	916.1300	0.9161	1018.0300	1.0180	11.123	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.99 Call	Bond Future	2791.2300	2.7912	2986.3500	2.9864	6.990	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.99 Put	Bond Future	380.0100	0.3800	316.9400	0.3169	16.597	0.0000	0.0000
2025/01/20	2030	08/05/2025	8.95 Put	Bond Future	1934.0000	1.9340	1749.3600	1.7494	9.547	0.0000	0.0000
2025/01/20	2030	08/05/2025	8.95 Call	Bond Future	590.5500	0.5906	664.1000	0.6641	12.454	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.45 Put	Bond Future	940.7500	0.9408	819.2100	0.8192	12.919	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	
2025/01/20	2030	08/05/2025	9.45 Call	Bond Future	1425.3300	1.4253	1561.9800	1.5620	9.587	0.0000	0.0000
2025/01/20	2030	08/05/2025	8.72 Put	Bond Future	2559.3900	2.5594	2350.5500	2.3506	8.160	0.0000	0.0000
2025/01/20	2030	08/05/2025	8.72 Call	Bond Future	360.4800	0.3605	409.8300	0.4098	13.690	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.22 Put	Bond Future	1333.3700	1.3334	1182.2300	1.1822	11.335	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.22 Call	Bond Future	982.3900	0.9824	1089.4400	1.0894	10.897	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.54 Call	Bond Future	1623.9200	1.6239	1771.7400	1.7717	9.103	0.0000	0.0000
2025/01/20	2030	08/05/2025	9.54 Put	Bond Future	814.8400	0.8148	704.4700	0.7045	13.545	0.0000	0.0000
2025/01/20	2030	07/08/2025	8.72 Put	Bond Future	2956.7800	2.9568	2754.4000	2.7544	6.845	0.0000	0.0000
2025/01/20	2030	07/08/2025	8.72 Call	Bond Future	525.7100	0.5257	586.9700	0.5870	11.653	0.0000	0.0000
2025/01/20	2030	07/08/2025	9.22 Put	Bond Future	1790.0700	1.7901	1634.1200	1.6341	8.712	0.0000	0.0000
2025/01/20	2030	07/08/2025	9.22 Call	Bond Future	1127.7200	1.1277	1235.4100	1.2354	9.549	0.0000	0.0000
2025/01/20	2030	07/08/2025	9.81 Call	Bond Future	2291.8200	2.2918	2456.1800	2.4562	7.172	0.0000	0.0000
2025/01/20	2030	07/08/2025	9.81 Put	Bond Future	917.5600	0.9176	818.2800	0.8183	10.820	0.0000	0.0000
2025/01/20	2030	07/08/2025		Bond Future	9.4102	95.2070	9.3343	95.4706	0.806	0.0000	0.0000
2025/01/20	2030	07/08/2025	11.11 Call	Bond Future	5865.4000	5.8654	6101.6100	6.1016	4.027	0.0000	0.0000
2025/01/20	2030	07/08/2025	11.11 Put	Bond Future	189.0200	0.1890	161.5900	0.1616	14.512	0.0000	0.0000
2025/01/20	2030	07/08/2025	12.12 Call	Bond Future	8888.4600	8.8885	9145.2900	9.1453	2.889	0.0000	0.0000
2025/01/20	2030	07/08/2025	12.12 Put	Bond Future	37.2500	0.0373	30.4400	0.0304	18.282	0.0000	0.0000
2025/01/20	2030	07/08/2025	10.48 Put	Bond Future	410.0800	0.4101	357.3000	0.3573	12.871	0.0000	0.0000
2025/01/20	2030	07/08/2025	10.48 Call	Bond Future	4032.7500	4.0328	4243.6100	4.2436	5.229	0.0000	0.0000
2025/01/20	2030	06/11/2025		Bond Future	9.5124	97.0582	9.4311	97.3273	0.855	0.0000	0.0000
2025/01/20	2030	06/11/2025	9.54 Call	Bond Future	1770.5400	1.7705	1904.2500	1.9043	7.552	0.0000	0.0000
2025/01/20	2030	06/11/2025	9.54 Put	Bond Future	1679.4900	1.6795	1544.0700	1.5441	8.063	0.0000	0.0000
2025/01/20	2030	06/11/2025	8.72 Put	Bond Future	3297.7400	3.2977	3095.6800	3.0957	6.127	0.0000	0.0000
2025/01/20	2030	06/11/2025	8.72 Call	Bond Future	635.2000	0.6352	702.2700	0.7023	10.559	0.0000	0.0000
2025/01/20	2030	06/11/2025	9.22 Put	Bond Future	2206.5300	2.2065	2044.4900	2.0445	7.344	0.0000	0.0000
2025/01/20	2030	06/11/2025	9.22 Call	Bond Future	1234.5100	1.2345	1341.6000	1.3416	8.675	0.0000	0.0000
2025/01/20	2030	06/11/2025	10.08 Call	Bond Future	2899.1100	2.8991	3072.7200	3.0727	5.988	0.0000	0.0000
2025/01/20	2030	06/11/2025	10.08 Put	Bond Future	1046.7800	1.0468	951.2600	0.9513	9.125	0.0000	0.0000
2025/01/20	2030	05/02/2026		Bond Future	9.6403	94.9068	9.5528	95.1815	0.908	0.0000	0.0000
2025/01/20	2030	05/02/2026	9.49 Call	Bond Future	1655.1700	1.6552	1780.0700	1.7801	7.546	0.0000	0.0000
2025/01/20	2030	05/02/2026	9.49 Put	Bond Future	2127.1900	2.1272	1977.4700	1.9775	7.038	0.0000	0.0000
2025/01/20	2032	06/02/2025	9.42 Put	Bond Future	2496.6500	2.4967	2135.4200	2.1354	14.469	0.0000	0.0000
2025/01/20	2032	06/02/2025	9.42 Call	Bond Future	11.7400	0.0117	16.0300	0.0160	36.542	0.0000	0.0000
2025/01/20	2032	06/02/2025	9.92 Put	Bond Future	670.4300	0.6704	450.5800	0.4506	32.792	0.0000	0.0000
2025/01/20	2032	06/02/2025	9.92 Call	Bond Future	603.2100	0.6032	748.8800	0.7489	24.149	0.0000	0.0000
2025/01/20	2032	06/02/2025	10.61 Call	Bond Future	3186.3500	3.1864	3524.7800	3.5248	10.621	0.0000	0.0000
2025/01/20	2032	06/02/2025	10.61 Put	Bond Future	45.2600	0.0453	18.1700	0.0182	59.854	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	
2025/01/20	2032	06/02/2025		Bond Future	9.9341	94.5554	9.8574	94.9209	0.772	0.0000	0.0000
2025/01/20	2032	06/02/2025	11.72 Call	Bond Future	8007.8800	8.0079	8373.1800	8.3732	4.562	0.0000	0.0000
2025/01/20	2032	06/02/2025	11.72 Put	Bond Future	0.2600	0.0003	0.0400	0.0000	84.615	0.0000	0.0000
2025/01/20	2032	08/05/2025		Bond Future	10.0228	92.2868	9.9422	92.6598	0.804	0.0000	0.0000
2025/01/20	2032	08/05/2025	10.91 Call	Bond Future	4359.4300	4.3594	4662.1900	4.6622	6.945	0.0000	0.0000
2025/01/20	2032	08/05/2025	10.91 Put	Bond Future	377.4800	0.3775	307.2100	0.3072	18.616	0.0000	0.0000
2025/01/20	2032	08/05/2025	9.42 Put	Bond Future	3315.6500	3.3157	3017.7300	3.0177	8.985	0.0000	0.0000
2025/01/20	2032	08/05/2025	9.42 Call	Bond Future	478.8200	0.4788	553.9300	0.5539	15.686	0.0000	0.0000
2025/01/20	2032	08/05/2025	9.92 Put	Bond Future	1769.4200	1.7694	1553.9800	1.5540	12.176	0.0000	0.0000
2025/01/20	2032	08/05/2025	9.92 Call	Bond Future	1293.5400	1.2935	1451.1300	1.4511	12.183	0.0000	0.0000
2025/01/20	2032	08/05/2025	10.97 Call	Bond Future	4584.0400	4.5840	4892.3700	4.8924	6.726	0.0000	0.0000
2025/01/20	2032	08/05/2025	10.97 Put	Bond Future	340.8400	0.3408	276.1400	0.2761	18.983	0.0000	0.0000
2025/01/20	2032	08/05/2025	9.40 Put	Bond Future	3390.7100	3.3907	3090.0900	3.0901	8.866	0.0000	0.0000
2025/01/20	2032	08/05/2025	9.40 Call	Bond Future	457.8600	0.4579	530.2700	0.5303	15.815	0.0000	0.0000
2025/01/20	2032	08/05/2025	9.90 Put	Bond Future	1818.9200	1.8189	1599.8800	1.5999	12.042	0.0000	0.0000
2025/01/20	2032	08/05/2025	9.90 Call	Bond Future	1250.0500	1.2501	1404.0400	1.4040	12.319	0.0000	0.0000
2025/01/20	2032	08/05/2025	10.28 Call	Bond Future	2223.8500	2.2239	2444.3000	2.4443	9.913	0.0000	0.0000
2025/01/20	2032	08/05/2025	10.28 Put	Bond Future	1046.0400	1.0460	893.4600	0.8935	14.586	0.0000	0.0000
2025/01/20	2032	07/08/2025	9.40 Put	Bond Future	4045.3000	4.0453	3755.6300	3.7556	7.161	0.0000	0.0000
2025/01/20	2032	07/08/2025	9.40 Call	Bond Future	733.2800	0.7333	824.3400	0.8243	12.418	0.0000	0.0000
2025/01/20	2032	07/08/2025	9.90 Put	Bond Future	2549.3600	2.5494	2323.6200	2.3236	8.855	0.0000	0.0000
2025/01/20	2032	07/08/2025	9.90 Call	Bond Future	1543.1900	1.5432	1698.1800	1.6982	10.043	0.0000	0.0000
2025/01/20	2032	07/08/2025	10.59 Call	Bond Future	3311.6200	3.3116	3553.9300	3.5539	7.317	0.0000	0.0000
2025/01/20	2032	07/08/2025	10.59 Put	Bond Future	1250.9600	1.2510	1112.5400	1.1125	11.065	0.0000	0.0000
2025/01/20	2032	07/08/2025		Bond Future	10.1231	94.1073	10.0383	94.4881	0.838	0.0000	0.0000
2025/01/20	2032	07/08/2025	12.01 Call	Bond Future	8235.0800	8.2351	8577.6400	8.5776	4.160	0.0000	0.0000
2025/01/20	2032	07/08/2025	12.01 Put	Bond Future	259.1000	0.2591	220.9300	0.2209	14.732	0.0000	0.0000
2025/01/20	2032	06/11/2025		Bond Future	10.2392	91.7754	10.1498	92.1639	0.873	0.0000	0.0000
2025/01/20	2032	06/11/2025	10.42 Call	Bond Future	2842.3200	2.8423	3053.9700	3.0540	7.446	0.0000	0.0000
2025/01/20	2032	06/11/2025	10.42 Put	Bond Future	2062.7900	2.0628	1885.9800	1.8860	8.571	0.0000	0.0000
2025/01/20	2032	06/11/2025	9.40 Put	Bond Future	4638.6400	4.6386	4349.3700	4.3494	6.236	0.0000	0.0000
2025/01/20	2032	06/11/2025	9.40 Call	Bond Future	907.3300	0.9073	1006.5200	1.0065	10.932	0.0000	0.0000
2025/01/20	2032	06/11/2025	9.90 Put	Bond Future	3165.9200	3.1659	2930.9800	2.9310	7.421	0.0000	0.0000
2025/01/20	2032	06/11/2025	9.90 Call	Bond Future	1680.4000	1.6804	1833.9200	1.8339	9.136	0.0000	0.0000
2025/01/20	2032	06/11/2025	10.89 Call	Bond Future	4149.6900	4.1497	4407.0200	4.4070	6.201	0.0000	0.0000
2025/01/20	2032	06/11/2025	10.89 Put	Bond Future	1382.7800	1.3828	1251.6500	1.2517	9.483	0.0000	0.0000
2025/01/20	2032	05/02/2026		Bond Future	10.3738	93.5296	10.2794	93.9259	0.910	0.0000	0.0000
2025/01/20	2032	05/02/2026	10.16 Call	Bond Future	2360.8900	2.3609	2538.1600	2.5382	7.509	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	
2025/01/20	2032	05/02/2026	10.16 Put	Bond Future	3261.6900	3.2617	3042.6600	3.0427	6.715	0.0000	0.0000
2025/01/20	2033	06/02/2025		Bond Future	128.4894	128.4894	128.4746	128.4746	0.011	0.0000	0.0000
2025/01/20	2033	06/02/2025	124.94 Call	Bond Future	3549.3900	3.5494	3534.6400	3.5346	0.416	0.0000	0.0000
2025/01/20	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2033	08/05/2025		Bond Future	129.5891	129.5891	129.5743	129.5743	0.011	0.0000	0.0000
2025/01/20	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2033	08/05/2025	130.62 Put	Bond Future	1030.9100	1.0309	1045.7000	1.0457	1.435	0.0000	0.0000
2025/01/20	2033	07/08/2025		Bond Future	132.1776	132.1776	132.1630	132.1630	0.011	0.0000	0.0000
2025/01/20	2033	07/08/2025	128.65 Call	Bond Future	3527.5700	3.5276	3512.9800	3.5130	0.414	0.0000	0.0000
2025/01/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2033	06/11/2025		Bond Future	133.2456	133.2456	133.2314	133.2314	0.011	0.0000	0.0000
2025/01/20	2033	06/11/2025	133.14 Call	Bond Future	105.6400	0.1056	91.3800	0.0914	13.499	0.0000	0.0000
2025/01/20	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2033	05/02/2026		Bond Future	135.8275	135.8275	135.8133	135.8133	0.010	0.0000	0.0000
2025/01/20	2033	05/02/2026	132.88 Call	Bond Future	2947.4700	2.9475	2933.3200	2.9333	0.480	0.0000	0.0000
2025/01/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2037	06/02/2025		Bond Future	10.9968	83.8514	10.9201	84.2971	0.697	0.0000	0.0000
2025/01/20	2037	06/02/2025	12.76 Call	Bond Future	9390.7700	9.3908	9836.3700	9.8364	4.745	0.0000	0.0000
2025/01/20	2037	06/02/2025	12.76 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/20	2037	08/05/2025	12.55 Put	Bond Future	226.5300	0.2265	181.1200	0.1811	20.046	0.0000	0.0000
2025/01/20	2037	08/05/2025	12.55 Call	Bond Future	7915.5900	7.9156	8324.8800	8.3249	5.171	0.0000	0.0000
2025/01/20	2037	08/05/2025	13.30 Put	Bond Future	57.3100	0.0573	43.3100	0.0433	24.429	0.0000	0.0000
2025/01/20	2037	08/05/2025	13.30 Call	Bond Future	11337.0300	11.3370	11777.7300	11.7777	3.887	0.0000	0.0000
2025/01/20	2037	08/05/2025		Bond Future	11.1028	85.5324	11.0232	85.9871	0.717	0.0000	0.0000
2025/01/20	2037	08/05/2025	12.25 Call	Bond Future	6544.2200	6.5442	6931.4900	6.9315	5.918	0.0000	0.0000
2025/01/20	2037	08/05/2025	12.25 Put	Bond Future	363.6500	0.3637	296.2200	0.2962	18.543	0.0000	0.0000
2025/01/20	2037	08/05/2025	13.35 Put	Bond Future	51.0900	0.0511	38.4100	0.0384	24.819	0.0000	0.0000
2025/01/20	2037	08/05/2025	13.35 Call	Bond Future	11561.3700	11.5614	12003.3900	12.0034	3.823	0.0000	0.0000
2025/01/20	2037	08/05/2025	10.50 Put	Bond Future	4128.7500	4.1288	3766.2200	3.7662	8.781	0.0000	0.0000
2025/01/20	2037	08/05/2025	10.50 Call	Bond Future	598.8600	0.5989	691.0300	0.6910	15.391	0.0000	0.0000
2025/01/20	2037	08/05/2025	11.00 Put	Bond Future	2256.2400	2.2562	1994.1400	1.9941	11.617	0.0000	0.0000
2025/01/20	2037	08/05/2025	11.00 Call	Bond Future	1668.6000	1.6686	1861.2000	1.8612	11.543	0.0000	0.0000
2025/01/20	2037	08/05/2025	11.46 Call	Bond Future	3195.4900	3.1955	3479.2200	3.4792	8.879	0.0000	0.0000
2025/01/20	2037	08/05/2025	11.46 Put	Bond Future	1198.2400	1.1982	1027.2700	1.0273	14.268	0.0000	0.0000
2025/01/20	2037	07/08/2025	10.50 Put	Bond Future	5113.4600	5.1135	4763.1500	4.7632	6.851	0.0000	0.0000
2025/01/20	2037	07/08/2025	10.50 Call	Bond Future	958.9100	0.9589	1072.5800	1.0726	11.854	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.00 Put	Bond Future	3253.8400	3.2538	2981.1500	2.9812	8.381	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	
2025/01/20	2037	07/08/2025	11.00 Call	Bond Future	2013.4700	2.0135	2204.7600	2.2048	9.501	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.83 Call	Bond Future	4732.5300	4.7325	5043.6000	5.0436	6.573	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.83 Put	Bond Future	1428.9100	1.4289	1276.0000	1.2760	10.701	0.0000	0.0000
2025/01/20	2037	07/08/2025	12.17 Call	Bond Future	6071.4800	6.0715	6419.2500	6.4193	5.728	0.0000	0.0000
2025/01/20	2037	07/08/2025	12.17 Put	Bond Future	1006.1100	1.0061	889.9000	0.8899	11.550	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.42 Call	Bond Future	3264.5400	3.2645	3520.9600	3.5210	7.855	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.42 Put	Bond Future	2161.2500	2.1613	1953.6900	1.9537	9.604	0.0000	0.0000
2025/01/20	2037	07/08/2025	10.55 Put	Bond Future	4898.9500	4.8990	4555.8800	4.5559	7.003	0.0000	0.0000
2025/01/20	2037	07/08/2025	10.55 Call	Bond Future	1042.0800	1.0421	1162.9900	1.1630	11.603	0.0000	0.0000
2025/01/20	2037	07/08/2025	10.64 Put	Bond Future	4527.7000	4.5277	4198.0600	4.1981	7.281	0.0000	0.0000
2025/01/20	2037	07/08/2025	10.64 Call	Bond Future	1203.1000	1.2031	1337.4400	1.3374	11.166	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.82 Call	Bond Future	4694.4400	4.6944	5004.3100	5.0043	6.601	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.82 Put	Bond Future	1443.4900	1.4435	1289.3800	1.2894	10.676	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.07 Call	Bond Future	2201.2000	2.2012	2403.7100	2.4037	9.200	0.0000	0.0000
2025/01/20	2037	07/08/2025	11.07 Put	Bond Future	3044.4800	3.0445	2783.0100	2.7830	8.588	0.0000	0.0000
2025/01/20	2037	07/08/2025	10.34 Put	Bond Future	5839.3800	5.8394	5467.1200	5.4671	6.375	0.0000	0.0000
2025/01/20	2037	07/08/2025	10.34 Call	Bond Future	722.6700	0.7227	814.3900	0.8144	12.692	0.0000	0.0000
2025/01/20	2037	07/08/2025	13.01 Put	Bond Future	418.5900	0.4186	362.4200	0.3624	13.419	0.0000	0.0000
2025/01/20	2037	07/08/2025		Bond Future	11.2202	82.9593	11.1373	83.4233	0.739	0.0000	0.0000
2025/01/20	2037	07/08/2025	13.01 Call	Bond Future	9605.3700	9.6054	10013.1800	10.0132	4.246	0.0000	0.0000
2025/01/20	2037	06/11/2025		Bond Future	11.3398	84.5719	11.2536	85.0452	0.761	0.0000	0.0000
2025/01/20	2037	06/11/2025	11.63 Call	Bond Future	4165.7300	4.1657	4435.3800	4.4354	6.473	0.0000	0.0000
2025/01/20	2037	06/11/2025	11.63 Put	Bond Future	2600.5700	2.6006	2396.8500	2.3969	7.834	0.0000	0.0000
2025/01/20	2037	06/11/2025	10.50 Put	Bond Future	6072.9800	6.0730	5726.2700	5.7263	5.709	0.0000	0.0000
2025/01/20	2037	06/11/2025	10.50 Call	Bond Future	1298.3300	1.2983	1424.9900	1.4250	9.756	0.0000	0.0000
2025/01/20	2037	06/11/2025	11.00 Put	Bond Future	4221.8400	4.2218	3939.0500	3.9391	6.698	0.0000	0.0000
2025/01/20	2037	06/11/2025	11.00 Call	Bond Future	2334.6700	2.3347	2525.2500	2.5253	8.163	0.0000	0.0000
2025/01/20	2037	06/11/2025	12.16 Call	Bond Future	6029.3700	6.0294	6354.2600	6.3543	5.388	0.0000	0.0000
2025/01/20	2037	06/11/2025	12.16 Put	Bond Future	1711.3100	1.7113	1562.8300	1.5628	8.676	0.0000	0.0000
2025/01/20	2037	05/02/2026	12.27 Call	Bond Future	6412.0500	6.4121	6730.4300	6.7304	4.965	0.0000	0.0000
2025/01/20	2037	05/02/2026	12.27 Put	Bond Future	2302.8400	2.3028	2138.4900	2.1385	7.137	0.0000	0.0000
2025/01/20	2037	05/02/2026	10.90 Put	Bond Future	5568.1800	5.5682	5265.0400	5.2650	5.444	0.0000	0.0000
2025/01/20	2037	05/02/2026	10.90 Call	Bond Future	2416.8000	2.4168	2596.3900	2.5964	7.431	0.0000	0.0000
2025/01/20	2037	05/02/2026		Bond Future	11.4738	81.9305	11.3840	82.4132	0.783	0.0000	0.0000
2025/01/20	2037	05/02/2026	11.20 Call	Bond Future	3124.5400	3.1245	3337.2500	3.3373	6.808	0.0000	0.0000
2025/01/20	2037	05/02/2026	11.20 Put	Bond Future	4607.7700	4.6078	4337.7500	4.3378	5.860	0.0000	0.0000
2025/01/20	2038	06/02/2025		Bond Future	138.3049	138.3049	138.0660	138.0660	0.173	0.0000	0.0000
2025/01/20	2038	06/02/2025	135.23 Call	Bond Future	3074.9200	3.0749	2836.0200	2.8360	7.769	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
2025/01/20	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/20	2038	08/05/2025		Bond Future	141.1116	141.1116	140.8682	140.8682	0.172	0.0000
2025/01/20	2038	08/05/2025	139.68 Call	Bond Future	1431.5900	1.4316	1188.2200	1.1882	17.000	0.0000
2025/01/20	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	2038	07/08/2025		Bond Future	141.8046	141.8046	141.5570	141.5570	0.175	0.0000
2025/01/20	2038	07/08/2025	139.56 Call	Bond Future	2244.6400	2.2446	1996.9700	1.9970	11.034	0.0000
2025/01/20	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	2038	06/11/2025		Bond Future	144.5968	144.5968	144.3448	144.3448	0.174	0.0000
2025/01/20	2038	06/11/2025	143.88 Call	Bond Future	716.7800	0.7168	464.8200	0.4648	35.152	0.0000
2025/01/20	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	2038	05/02/2026		Bond Future	145.2348	145.2348	144.9787	144.9787	0.176	0.0000
2025/01/20	2038	05/02/2026	143.20 Call	Bond Future	2034.8200	2.0348	1778.6600	1.7787	12.589	0.0000
2025/01/20	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	2040	06/02/2025	11.00 Put	Bond Future	2043.1400	2.0431	1575.5800	1.5756	22.884	0.0000
2025/01/20	2040	06/02/2025	11.00 Call	Bond Future	248.9500	0.2490	326.6900	0.3267	31.227	0.0000
2025/01/20	2040	06/02/2025	11.70 Call	Bond Future	2718.6600	2.7187	3174.2700	3.1743	16.759	0.0000
2025/01/20	2040	06/02/2025	11.70 Put	Bond Future	164.1700	0.1642	74.4800	0.0745	54.632	0.0000
2025/01/20	2040	06/02/2025	12.20 Call	Bond Future	5470.3100	5.4703	6007.0400	6.0070	9.812	0.0000
2025/01/20	2040	06/02/2025	12.20 Put	Bond Future	11.5800	0.0116	3.0100	0.0030	74.007	0.0000
2025/01/20	2040	06/02/2025		Bond Future	11.2822	83.9506	11.1955	84.4959	0.769	0.0000
2025/01/20	2040	06/02/2025	12.95 Call	Bond Future	9525.3300	9.5253	10070.5500	10.0706	5.724	0.0000
2025/01/20	2040	06/02/2025	12.95 Put	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000
2025/01/20	2040	08/05/2025		Bond Future	11.3897	85.6335	11.2997	86.1899	0.790	0.0000
2025/01/20	2040	08/05/2025	12.63 Call	Bond Future	7448.4000	7.4484	7937.6900	7.9377	6.569	0.0000
2025/01/20	2040	08/05/2025	12.63 Put	Bond Future	314.4200	0.3144	247.3400	0.2473	21.335	0.0000
2025/01/20	2040	08/05/2025	12.75 Put	Bond Future	259.3100	0.2593	202.3500	0.2024	21.966	0.0000
2025/01/20	2040	08/05/2025	12.75 Call	Bond Future	8033.5700	8.0336	8532.9800	8.5330	6.217	0.0000
2025/01/20	2040	08/05/2025	13.50 Put	Bond Future	78.3900	0.0784	58.4100	0.0584	25.488	0.0000
2025/01/20	2040	08/05/2025	13.50 Call	Bond Future	11672.1600	11.6722	12208.5500	12.2086	4.595	0.0000
2025/01/20	2040	08/05/2025	13.43 Put	Bond Future	87.5500	0.0876	65.4900	0.0655	25.197	0.0000
2025/01/20	2040	08/05/2025	13.43 Call	Bond Future	11337.6800	11.3377	11871.9900	11.8720	4.713	0.0000
2025/01/20	2040	07/08/2025		Bond Future	11.5078	82.8118	11.4143	83.3795	0.812	0.0000
2025/01/20	2040	07/08/2025	13.29 Call	Bond Future	10259.7800	10.2598	10758.9400	10.7589	4.865	0.0000
2025/01/20	2040	07/08/2025	13.29 Put	Bond Future	470.2000	0.4702	401.7000	0.4017	14.568	0.0000
2025/01/20	2040	06/11/2025		Bond Future	11.6273	84.4214	11.5302	85.0003	0.835	0.0000
2025/01/20	2040	06/11/2025	11.84 Call	Bond Future	4166.1000	4.1661	4489.9000	4.4899	7.772	0.0000
2025/01/20	2040	06/11/2025	11.84 Put	Bond Future	2918.2700	2.9183	2663.0900	2.6631	8.744	0.0000
2025/01/20	2040	05/02/2026		Bond Future	11.7601	81.5263	11.6591	82.1168	0.858	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	
2025/01/20	2040	05/02/2026	11.49 Call	Bond Future	3419.1400	3.4191	3683.8400	3.6838	7.742	0.0000	0.0000
2025/01/20	2040	05/02/2026	11.49 Put	Bond Future	5013.2100	5.0132	4687.4800	4.6875	6.497	0.0000	0.0000
2025/01/20	2044	06/02/2025	11.50 Call	Bond Future	1278.8700	1.2789	1613.6200	1.6136	26.175	0.0000	0.0000
2025/01/20	2044	06/02/2025	11.50 Put	Bond Future	617.0600	0.6171	359.3400	0.3593	41.766	0.0000	0.0000
2025/01/20	2044	06/02/2025	11.15 Put	Bond Future	1905.8000	1.9058	1418.5400	1.4185	25.567	0.0000	0.0000
2025/01/20	2044	06/02/2025	11.15 Call	Bond Future	298.0300	0.2980	403.2400	0.4032	35.302	0.0000	0.0000
2025/01/20	2044	06/02/2025	10.65 Put	Bond Future	5042.3700	5.0424	4451.6100	4.4516	11.716	0.0000	0.0000
2025/01/20	2044	06/02/2025	10.65 Call	Bond Future	6.0400	0.0060	7.7500	0.0078	28.311	0.0000	0.0000
2025/01/20	2044	06/02/2025	13.75 Call	Bond Future	13062.6000	13.0626	13655.0700	13.6551	4.536	0.0000	0.0000
2025/01/20	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2044	06/02/2025	12.50 Put	Bond Future	3.5000	0.0035	0.6700	0.0007	80.857	0.0000	0.0000
2025/01/20	2044	06/02/2025	12.50 Call	Bond Future	6612.4300	6.6124	7202.0700	7.2021	8.917	0.0000	0.0000
2025/01/20	2044	06/02/2025	12.00 Put	Bond Future	62.5900	0.0626	21.9900	0.0220	64.867	0.0000	0.0000
2025/01/20	2044	06/02/2025	12.00 Call	Bond Future	3793.1200	3.7931	4344.9900	4.3450	14.549	0.0000	0.0000
2025/01/20	2044	06/02/2025		Bond Future	11.3963	79.8749	11.3046	80.4674	0.804	0.0000	0.0000
2025/01/20	2044	06/02/2025	13.02 Call	Bond Future	9415.9300	9.4159	10008.2900	10.0083	6.291	0.0000	0.0000
2025/01/20	2044	06/02/2025	13.02 Put	Bond Future	0.1200	0.0001	0.0100	0.0000	91.667	0.0000	0.0000
2025/01/20	2044	08/05/2025		Bond Future	11.4992	81.4761	11.4043	82.0806	0.826	0.0000	0.0000
2025/01/20	2044	08/05/2025	12.72 Call	Bond Future	7504.9700	7.5050	8032.9100	8.0329	7.035	0.0000	0.0000
2025/01/20	2044	08/05/2025	12.72 Put	Bond Future	353.6800	0.3537	277.1300	0.2771	21.644	0.0000	0.0000
2025/01/20	2044	08/05/2025	Call	Bond Future	0.3100	0.0003	0.4200	0.0004	35.484	0.0000	0.0000
2025/01/20	2044	08/05/2025	Put	Bond Future	18524.2000	18.5242	17919.8200	17.9198	3.263	0.0000	0.0000
2025/01/20	2044	08/05/2025	12.40 Call	Bond Future	5959.9700	5.9600	6449.3500	6.4494	8.211	0.0000	0.0000
2025/01/20	2044	08/05/2025	12.40 Put	Bond Future	577.8800	0.5779	462.7700	0.4628	19.919	0.0000	0.0000
2025/01/20	2044	08/05/2025	11.65 Call	Bond Future	2692.9400	2.6929	3028.6100	3.0286	12.465	0.0000	0.0000
2025/01/20	2044	08/05/2025	11.65 Put	Bond Future	1748.4300	1.7484	1479.6100	1.4796	15.375	0.0000	0.0000
2025/01/20	2044	08/05/2025	10.92 Put	Bond Future	4487.0600	4.4871	4015.3900	4.0154	10.512	0.0000	0.0000
2025/01/20	2044	08/05/2025	10.92 Call	Bond Future	682.2300	0.6822	815.0500	0.8151	19.469	0.0000	0.0000
2025/01/20	2044	07/08/2025		Bond Future	11.6118	78.6977	11.5132	79.3144	0.849	0.0000	0.0000
2025/01/20	2044	07/08/2025	13.34 Call	Bond Future	10197.9900	10.1980	10735.1100	10.7351	5.267	0.0000	0.0000
2025/01/20	2044	07/08/2025	13.34 Put	Bond Future	538.2600	0.5383	458.6600	0.4587	14.788	0.0000	0.0000
2025/01/20	2044	06/11/2025		Bond Future	11.7251	80.2272	11.6229	80.8562	0.871	0.0000	0.0000
2025/01/20	2044	06/11/2025	11.88 Call	Bond Future	4117.3000	4.1173	4461.9000	4.4619	8.370	0.0000	0.0000
2025/01/20	2044	06/11/2025	11.88 Put	Bond Future	3178.8900	3.1789	2894.4400	2.8944	8.948	0.0000	0.0000
2025/01/20	2044	05/02/2026		Bond Future	11.8503	77.3771	11.7442	78.0185	0.895	0.0000	0.0000
2025/01/20	2044	05/02/2026	11.56 Call	Bond Future	3494.0600	3.4941	3781.3800	3.7814	8.223	0.0000	0.0000
2025/01/20	2044	05/02/2026	11.56 Put	Bond Future	5269.6200	5.2696	4915.5600	4.9156	6.719	0.0000	0.0000
2025/01/20	2046	06/02/2025		Bond Future	120.2839	120.2839	120.2704	120.2704	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/20	2046	06/02/2025	114.01 Call	Bond Future	6273.9100	6.2739	6260.4100	6.2604	0.215	0.0000	0.0000
2025/01/20	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2046	08/05/2025		Bond Future	120.5115	120.5115	120.4979	120.4979	0.011	0.0000	0.0000
2025/01/20	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2046	08/05/2025	121.97 Put	Bond Future	1458.4700	1.4585	1472.0900	1.4721	0.934	0.0000	0.0000
2025/01/20	2046	07/08/2025		Bond Future	122.9184	122.9184	122.9049	122.9049	0.011	0.0000	0.0000
2025/01/20	2046	07/08/2025	118.69 Call	Bond Future	4228.3700	4.2284	4214.9200	4.2149	0.318	0.0000	0.0000
2025/01/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2046	06/11/2025		Bond Future	123.0835	123.0835	123.0704	123.0704	0.011	0.0000	0.0000
2025/01/20	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2046	06/11/2025	125.41 Put	Bond Future	2326.5200	2.3265	2339.5800	2.3396	0.561	0.0000	0.0000
2025/01/20	2046	05/02/2026		Bond Future	125.4671	125.4671	125.4543	125.4543	0.010	0.0000	0.0000
2025/01/20	2046	05/02/2026	121.65 Call	Bond Future	3817.0600	3.8171	3804.3000	3.8043	0.334	0.0000	0.0000
2025/01/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2050	06/02/2025		Bond Future	119.4989	119.4989	119.6861	119.6861	0.157	0.0000	0.0000
2025/01/20	2050	06/02/2025	115.60 Call	Bond Future	3898.9200	3.8989	4086.0700	4.0861	4.800	0.0000	0.0000
2025/01/20	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2050	08/05/2025		Bond Future	121.9239	121.9239	122.1152	122.1152	0.157	0.0000	0.0000
2025/01/20	2050	08/05/2025	121.16 Call	Bond Future	763.8600	0.7639	955.2100	0.9552	25.050	0.0000	0.0000
2025/01/20	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2050	07/08/2025		Bond Future	121.9915	121.9915	122.1873	122.1873	0.160	0.0000	0.0000
2025/01/20	2050	07/08/2025	119.89 Call	Bond Future	2101.4600	2.1015	2297.2500	2.2973	9.317	0.0000	0.0000
2025/01/20	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	2050	06/11/2025		Bond Future	124.3935	124.3935	124.5934	124.5934	0.161	0.0000	0.0000
2025/01/20	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	173.4200	0.1734	100.000	0.0000	0.0000
2025/01/20	2050	06/11/2025	124.42 Put	Bond Future	26.5300	0.0265	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/20	2050	05/02/2026		Bond Future	124.3920	124.3920	124.5963	124.5963	0.164	0.0000	0.0000
2025/01/20	2050	05/02/2026	122.82 Call	Bond Future	1571.9800	1.5720	1776.3100	1.7763	12.998	0.0000	0.0000
2025/01/20	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	AL37	06/02/2025		Index Future	1066.8020	1066.8020	1069.9640	1069.9640	0.296	0.0000	0.0000
2025/01/20	AL37	08/05/2025		Index Future	1088.1870	1088.1870	1091.4190	1091.4190	0.297	0.0000	0.0000
2025/01/20	AL37	07/08/2025		Index Future	1109.6660	1109.6660	1112.9740	1112.9740	0.298	0.0000	0.0000
2025/01/20	AL37	06/11/2025		Index Future	1131.2750	1131.2750	1134.6580	1134.6580	0.299	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	
2025/01/20	AL37	05/02/2026		Index Future	1152.9590	1152.9590	1156.4190	1156.4190	0.300	0.0000	0.0000
2025/01/20	AL7T	06/02/2025		Index Future	1277.2500	1277.2500	1282.8400	1282.8400	0.438	0.0000	0.0000
2025/01/20	AL7T	08/05/2025		Index Future	1302.8540	1302.8540	1308.5640	1308.5640	0.438	0.0000	0.0000
2025/01/20	AL7T	07/08/2025		Index Future	1328.5700	1328.5700	1334.4070	1334.4070	0.439	0.0000	0.0000
2025/01/20	AL7T	06/11/2025		Index Future	1354.4420	1354.4420	1360.4060	1360.4060	0.440	0.0000	0.0000
2025/01/20	AL7T	05/02/2026		Index Future	1380.4030	1380.4030	1386.4960	1386.4960	0.441	0.0000	0.0000
2025/01/20	ALBI	06/02/2025		Index Future	1099.2400	1099.2400	1104.2170	1104.2170	0.453	0.0000	0.0000
2025/01/20	ALBI	08/05/2025		Index Future	1121.2760	1121.2760	1126.3590	1126.3590	0.453	0.0000	0.0000
2025/01/20	ALBI	07/08/2025		Index Future	1143.4080	1143.4080	1148.6040	1148.6040	0.454	0.0000	0.0000
2025/01/20	ALBI	06/11/2025		Index Future	1165.6740	1165.6740	1170.9830	1170.9830	0.455	0.0000	0.0000
2025/01/20	ALBI	05/02/2026		Index Future	1188.0170	1188.0170	1193.4400	1193.4400	0.456	0.0000	0.0000
2025/01/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	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
2025/01/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/20	ES33	06/02/2025		Bond Future	11.2639	82.6949	11.1867	83.0559	0.685	0.0000
2025/01/20	ES33	06/02/2025	13.34 Call	Bond Future	8963.2600	8.9633	9324.3200	9.3243	4.028	0.0000
2025/01/20	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	ES33	08/05/2025		Bond Future	11.3927	80.5736	11.3120	80.9421	0.708	0.0000
2025/01/20	ES33	08/05/2025	12.73 Call	Bond Future	5801.5800	5.8016	6170.1500	6.1702	6.353	0.0000
2025/01/20	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	ES33	07/08/2025		Bond Future	11.5336	82.1824	11.4492	82.5586	0.732	0.0000
2025/01/20	ES33	07/08/2025	13.56 Call	Bond Future	8377.7900	8.3778	8754.0100	8.7540	4.491	0.0000
2025/01/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	ES33	06/11/2025		Bond Future	11.6939	80.0027	11.6055	80.3867	0.756	0.0000
2025/01/20	ES33	06/11/2025	12.01 Call	Bond Future	1352.4600	1.3525	1736.4200	1.7364	28.390	0.0000
2025/01/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	ES33	05/02/2026		Bond Future	11.8763	81.5496	11.7835	81.9413	0.782	0.0000
2025/01/20	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/20	ES33	05/02/2026	11.49 Put	Bond Future	1645.8400	1.6458	1254.1500	1.2542	23.799	0.0000
2025/01/20	ES42	06/02/2025		Bond Future	11.7496	78.7399	11.6627	79.2575	0.740	0.0000
2025/01/20	ES42	06/02/2025	13.71 Call	Bond Future	10346.4000	10.3464	10864.0600	10.8641	5.003	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	
2025/01/20	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	ES42	08/05/2025		Bond Future	11.8642	76.0707	11.7741	76.5990	0.760	0.0000	0.0000
2025/01/20	ES42	08/05/2025	13.25 Call	Bond Future	7439.8100	7.4398	7968.0900	7.9681	7.101	0.0000	0.0000
2025/01/20	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	ES42	07/08/2025		Bond Future	11.9844	77.5888	11.8908	78.1279	0.781	0.0000	0.0000
2025/01/20	ES42	07/08/2025	13.79 Call	Bond Future	9316.5900	9.3166	9855.7600	9.8558	5.787	0.0000	0.0000
2025/01/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	ES42	06/11/2025		Bond Future	12.1161	74.8497	12.0188	75.3997	0.803	0.0000	0.0000
2025/01/20	ES42	06/11/2025	12.39 Call	Bond Future	1515.7600	1.5158	2065.8100	2.0658	36.289	0.0000	0.0000
2025/01/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	ES42	05/02/2026		Bond Future	12.2579	76.2948	12.1568	76.8558	0.825	0.0000	0.0000
2025/01/20	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	ES42	05/02/2026	11.85 Put	Bond Future	2304.9100	2.3049	1743.9000	1.7439	24.340	0.0000	0.0000
2025/01/20	GOVI	06/02/2025		GOVI	1082.4630	1082.4630	1087.3020	1087.3020	0.447	0.0000	0.0000
2025/01/20	GOVI	06/02/2025	972.00 Call	GOVI	1104630.0000	110.4630	1153020.0000	115.3020	4.381	0.0000	0.0000
2025/01/20	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	GOVI	08/05/2025		GOVI	1104.1630	1104.1630	1109.1050	1109.1050	0.448	0.0000	0.0000
2025/01/20	GOVI	08/05/2025	1,022.00 Call	GOVI	821630.0000	82.1630	871050.0000	87.1050	6.015	0.0000	0.0000
2025/01/20	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	GOVI	07/08/2025		GOVI	1125.9570	1125.9570	1131.0090	1131.0090	0.449	0.0000	0.0000
2025/01/20	GOVI	07/08/2025	1,011.00 Call	GOVI	1149570.0000	114.9570	1200090.0000	120.0090	4.395	0.0000	0.0000
2025/01/20	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	GOVI	06/11/2025		GOVI	1147.8830	1147.8830	1153.0450	1153.0450	0.450	0.0000	0.0000
2025/01/20	GOVI	06/11/2025	1,112.00 Call	GOVI	358830.0000	35.8830	410450.0000	41.0450	14.386	0.0000	0.0000
2025/01/20	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	GOVI	05/02/2026		GOVI	1169.8860	1169.8860	1175.1580	1175.1580	0.451	0.0000	0.0000
2025/01/20	GOVI	05/02/2026	1,150.00 Call	GOVI	198860.0000	19.8860	251580.0000	25.1580	26.511	0.0000	0.0000
2025/01/20	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/20	IGOV	06/02/2025		Index Future	372.6020	372.6020	372.3800	372.3800	0.060	0.0000	0.0000
2025/01/20	IGOV	08/05/2025		Index Future	380.1630	380.1630	379.9390	379.9390	0.059	0.0000	0.0000
2025/01/20	IGOV	07/08/2025		Index Future	387.7570	387.7570	387.5330	387.5330	0.058	0.0000	0.0000
2025/01/20	IGOV	06/11/2025		Index Future	395.3960	395.3960	395.1720	395.1720	0.057	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	
2025/01/20	IGOV	05/02/2026		Index Future	403.0620	403.0620	402.8370	402.8370	0.056	0.0000	0.0000
2025/01/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/20	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/20	R033	06/02/2025		Bond Future	10.1453	102.8653	10.0787	103.2277	0.657	0.0000	0.0000
2025/01/20	R033	06/02/2025	10.33 Call	Bond Future	1422.9400	1.4229	1630.7300	1.6307	14.603	0.0000	0.0000
2025/01/20	R033	06/02/2025	10.33 Put	Bond Future	428.1500	0.4282	273.5900	0.2736	36.099	0.0000	0.0000
2025/01/20	R033	08/05/2025		Bond Future	10.2394	99.8789	10.1695	100.2487	0.683	0.0000	0.0000
2025/01/20	R033	08/05/2025	10.33 Call	Bond Future	2012.5600	2.0126	2199.0800	2.1991	9.268	0.0000	0.0000
2025/01/20	R033	08/05/2025	10.33 Put	Bond Future	1535.6100	1.5356	1352.3000	1.3523	11.937	0.0000	0.0000
2025/01/20	R033	07/08/2025		Bond Future	10.3443	101.8491	10.2710	102.2266	0.709	0.0000	0.0000
2025/01/20	R033	07/08/2025	10.33 Call	Bond Future	2312.5900	2.3126	2491.1100	2.4911	7.719	0.0000	0.0000
2025/01/20	R033	07/08/2025	10.33 Put	Bond Future	2386.1200	2.3861	2187.1500	2.1872	8.339	0.0000	0.0000
2025/01/20	R033	06/11/2025		Bond Future	10.4641	98.7845	10.3870	99.1698	0.737	0.0000	0.0000
2025/01/20	R033	06/11/2025	10.33 Call	Bond Future	2432.6300	2.4326	2605.8300	2.6058	7.120	0.0000	0.0000
2025/01/20	R033	06/11/2025	10.33 Put	Bond Future	3103.5400	3.1035	2891.5100	2.8915	6.832	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	
2025/01/20	R033	05/02/2026		Bond Future	10.6010	100.6722	10.5198	101.0651	0.766	0.0000	0.0000
2025/01/20	R033	05/02/2026	10.49 Call	Bond Future	2985.1500	2.9852	3168.6800	3.1687	6.148	0.0000	0.0000
2025/01/20	R033	05/02/2026	10.49 Put	Bond Future	3522.7700	3.5228	3313.3400	3.3133	5.945	0.0000	0.0000
2025/01/20	R035	06/02/2025	10.10 Put	Bond Future	2742.4300	2.7424	2347.8000	2.3478	14.390	0.0000	0.0000
2025/01/20	R035	06/02/2025	10.10 Call	Bond Future	71.4600	0.0715	84.6700	0.0847	18.486	0.0000	0.0000
2025/01/20	R035	06/02/2025	11.10 Call	Bond Future	3063.0800	3.0631	3425.7800	3.4258	11.841	0.0000	0.0000
2025/01/20	R035	06/02/2025	11.10 Put	Bond Future	80.6300	0.0806	35.4900	0.0355	55.984	0.0000	0.0000
2025/01/20	R035	06/02/2025	11.30 Call	Bond Future	4083.9700	4.0840	4474.0300	4.4740	9.551	0.0000	0.0000
2025/01/20	R035	06/02/2025	11.30 Put	Bond Future	27.5800	0.0276	9.8000	0.0098	64.467	0.0000	0.0000
2025/01/20	R035	06/02/2025	10.65 Call	Bond Future	1087.0600	1.0871	1290.1900	1.2902	18.686	0.0000	0.0000
2025/01/20	R035	06/02/2025	10.65 Put	Bond Future	588.9100	0.5889	384.2000	0.3842	34.761	0.0000	0.0000
2025/01/20	R035	06/02/2025	10.34 Put	Bond Future	1578.2200	1.5782	1236.6400	1.2366	21.643	0.0000	0.0000
2025/01/20	R035	06/02/2025	10.34 Call	Bond Future	308.5400	0.3085	374.8000	0.3748	21.475	0.0000	0.0000
2025/01/20	R035	06/02/2025	10.26 Put	Bond Future	1933.7000	1.9337	1568.2300	1.5682	18.900	0.0000	0.0000
2025/01/20	R035	06/02/2025	10.26 Call	Bond Future	200.1300	0.2001	242.5000	0.2425	21.171	0.0000	0.0000
2025/01/20	R035	06/02/2025		Bond Future	10.5618	93.7186	10.4901	94.1265	0.679	0.0000	0.0000
2025/01/20	R035	06/02/2025	12.41 Call	Bond Future	9697.5400	9.6975	10105.3600	10.1054	4.205	0.0000	0.0000
2025/01/20	R035	06/02/2025	12.41 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/20	R035	08/05/2025		Bond Future	10.6559	91.0874	10.5812	91.5036	0.701	0.0000	0.0000
2025/01/20	R035	08/05/2025	11.78 Call	Bond Future	6284.6600	6.2847	6640.9900	6.6410	5.670	0.0000	0.0000
2025/01/20	R035	08/05/2025	11.78 Put	Bond Future	324.4200	0.3244	264.5100	0.2645	18.467	0.0000	0.0000
2025/01/20	R035	08/05/2025	13.35 Call	Bond Future	13423.7200	13.4237	13835.9800	13.8360	3.071	0.0000	0.0000
2025/01/20	R035	08/05/2025	13.35 Put	Bond Future	14.1400	0.0141	10.1600	0.0102	28.147	0.0000	0.0000
2025/01/20	R035	08/05/2025	12.70 Call	Bond Future	10510.0200	10.5100	10910.4300	10.9104	3.810	0.0000	0.0000
2025/01/20	R035	08/05/2025	12.70 Put	Bond Future	68.6400	0.0686	52.8100	0.0528	23.062	0.0000	0.0000
2025/01/20	R035	08/05/2025	11.46 Put	Bond Future	546.6700	0.5467	455.3200	0.4553	16.710	0.0000	0.0000
2025/01/20	R035	08/05/2025	11.46 Call	Bond Future	4866.6700	4.8667	5191.5600	5.1916	6.676	0.0000	0.0000
2025/01/20	R035	08/05/2025	10.08 Put	Bond Future	3860.7900	3.8608	3529.5700	3.5296	8.579	0.0000	0.0000
2025/01/20	R035	08/05/2025	10.08 Call	Bond Future	583.4600	0.5835	668.4800	0.6685	14.572	0.0000	0.0000
2025/01/20	R035	08/05/2025	10.58 Put	Bond Future	2053.9200	2.0539	1817.2400	1.8172	11.523	0.0000	0.0000
2025/01/20	R035	08/05/2025	10.58 Call	Bond Future	1631.2500	1.6313	1810.8100	1.8108	11.008	0.0000	0.0000
2025/01/20	R035	08/05/2025	11.01 Call	Bond Future	3042.3200	3.0423	3302.8200	3.3028	8.563	0.0000	0.0000
2025/01/20	R035	08/05/2025	11.01 Put	Bond Future	1103.9900	1.1040	948.2500	0.9483	14.107	0.0000	0.0000
2025/01/20	R035	08/05/2025	11.70 Call	Bond Future	5924.4400	5.9244	6273.9200	6.2739	5.899	0.0000	0.0000
2025/01/20	R035	08/05/2025	11.70 Put	Bond Future	370.1900	0.3702	303.4300	0.3034	18.034	0.0000	0.0000
2025/01/20	R035	08/05/2025	10.95 Call	Bond Future	2821.7100	2.8217	3071.8600	3.0719	8.865	0.0000	0.0000
2025/01/20	R035	08/05/2025	10.95 Put	Bond Future	1207.7500	1.2078	1041.6600	1.0417	13.752	0.0000	0.0000
2025/01/20	R035	08/05/2025	10.44 Put	Bond Future	2478.8000	2.4788	2214.0800	2.2141	10.679	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	
2025/01/20	R035	08/05/2025	10.44 Call	Bond Future	1268.8900	1.2689	1420.4100	1.4204	11.941	0.0000	0.0000
2025/01/20	R035	07/08/2025	10.08 Put	Bond Future	4778.0400	4.7780	4460.0500	4.4601	6.655	0.0000	0.0000
2025/01/20	R035	07/08/2025	10.08 Call	Bond Future	975.1400	0.9751	1081.8900	1.0819	10.947	0.0000	0.0000
2025/01/20	R035	07/08/2025	10.58 Put	Bond Future	3021.6700	3.0217	2775.4500	2.7755	8.148	0.0000	0.0000
2025/01/20	R035	07/08/2025	10.58 Call	Bond Future	2033.4100	2.0334	2211.9300	2.2119	8.779	0.0000	0.0000
2025/01/20	R035	07/08/2025	11.34 Call	Bond Future	4479.9800	4.4800	4760.4500	4.7605	6.261	0.0000	0.0000
2025/01/20	R035	07/08/2025	11.34 Put	Bond Future	1405.5700	1.4056	1261.3000	1.2613	10.264	0.0000	0.0000
2025/01/20	R035	07/08/2025		Bond Future	10.7606	92.8847	10.6826	93.3094	0.724	0.0000	0.0000
2025/01/20	R035	07/08/2025	12.65 Call	Bond Future	9862.3600	9.8624	10240.7000	10.2407	3.836	0.0000	0.0000
2025/01/20	R035	07/08/2025	12.65 Put	Bond Future	349.4000	0.3494	303.0000	0.3030	13.280	0.0000	0.0000
2025/01/20	R035	06/11/2025		Bond Future	10.8807	90.1844	10.7993	90.6178	0.748	0.0000	0.0000
2025/01/20	R035	06/11/2025	11.20 Call	Bond Future	4011.9900	4.0120	4262.0700	4.2621	6.233	0.0000	0.0000
2025/01/20	R035	06/11/2025	11.20 Put	Bond Future	2338.5500	2.3386	2155.2800	2.1553	7.837	0.0000	0.0000
2025/01/20	R035	06/11/2025	10.08 Put	Bond Future	5634.6900	5.6347	5317.8900	5.3179	5.622	0.0000	0.0000
2025/01/20	R035	06/11/2025	10.08 Call	Bond Future	1244.9700	1.2450	1361.5200	1.3615	9.362	0.0000	0.0000
2025/01/20	R035	06/11/2025	10.58 Put	Bond Future	3859.7800	3.8598	3602.8600	3.6029	6.656	0.0000	0.0000
2025/01/20	R035	06/11/2025	10.58 Call	Bond Future	2244.5100	2.2445	2420.9400	2.4209	7.861	0.0000	0.0000
2025/01/20	R035	06/11/2025	11.67 Call	Bond Future	5641.0200	5.6410	5937.9200	5.9379	5.263	0.0000	0.0000
2025/01/20	R035	06/11/2025	11.67 Put	Bond Future	1581.1200	1.5811	1444.6700	1.4447	8.630	0.0000	0.0000
2025/01/20	R035	06/11/2025	11.95 Call	Bond Future	6689.9300	6.6899	7009.9900	7.0100	4.784	0.0000	0.0000
2025/01/20	R035	06/11/2025	11.95 Put	Bond Future	1250.2400	1.2502	1136.9500	1.1370	9.061	0.0000	0.0000
2025/01/20	R035	06/11/2025	11.45 Call	Bond Future	4854.1000	4.8541	5130.3000	5.1303	5.690	0.0000	0.0000
2025/01/20	R035	06/11/2025	11.45 Put	Bond Future	1900.1200	1.9001	1742.9700	1.7430	8.271	0.0000	0.0000
2025/01/20	R035	06/11/2025	10.95 Put	Bond Future	2870.6800	2.8707	2658.8700	2.6589	7.378	0.0000	0.0000
2025/01/20	R035	06/11/2025	10.95 Call	Bond Future	3237.7000	3.2377	3459.2400	3.4592	6.843	0.0000	0.0000
2025/01/20	R035	05/02/2026		Bond Future	11.0171	91.9088	10.9320	92.3508	0.773	0.0000	0.0000
2025/01/20	R035	05/02/2026	10.79 Call	Bond Future	3021.3600	3.0214	3218.0400	3.2180	6.510	0.0000	0.0000
2025/01/20	R035	05/02/2026	10.79 Put	Bond Future	4207.0700	4.2071	3961.7300	3.9617	5.832	0.0000	0.0000
2025/01/20	R038	06/02/2025		Bond Future	11.0685	102.6515	10.9917	103.1738	0.694	0.0000	0.0000
2025/01/20	R038	06/02/2025	11.24 Call	Bond Future	1669.8900	1.6699	1985.0300	1.9850	18.872	0.0000	0.0000
2025/01/20	R038	06/02/2025	11.24 Put	Bond Future	517.9600	0.5180	310.7500	0.3108	40.005	0.0000	0.0000
2025/01/20	R038	08/05/2025		Bond Future	11.1764	99.2189	11.0965	99.7520	0.715	0.0000	0.0000
2025/01/20	R038	08/05/2025	11.24 Call	Bond Future	2465.8700	2.4659	2733.9800	2.7340	10.873	0.0000	0.0000
2025/01/20	R038	08/05/2025	11.24 Put	Bond Future	2044.4700	2.0445	1779.5500	1.7796	12.958	0.0000	0.0000
2025/01/20	R038	07/08/2025		Bond Future	11.2928	101.1760	11.2096	101.7200	0.737	0.0000	0.0000
2025/01/20	R038	07/08/2025	11.24 Call	Bond Future	2900.4500	2.9005	3155.7100	3.1557	8.801	0.0000	0.0000
2025/01/20	R038	07/08/2025	11.24 Put	Bond Future	3245.0500	3.2451	2956.3500	2.9564	8.897	0.0000	0.0000
2025/01/20	R038	06/11/2025		Bond Future	11.4208	97.6567	11.3341	98.2116	0.759	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	
2025/01/20	R038	06/11/2025	11.24 Call	Bond Future	3122.8900	3.1229	3370.6400	3.3706	7.933	0.0000	0.0000
2025/01/20	R038	06/11/2025	11.24 Put	Bond Future	4285.6000	4.2856	3978.4500	3.9785	7.167	0.0000	0.0000
2025/01/20	R038	06/11/2025	12.33 Call	Bond Future	7334.3300	7.3343	7727.3000	7.7273	5.358	0.0000	0.0000
2025/01/20	R038	06/11/2025	12.33 Put	Bond Future	1784.6100	1.7846	1622.6800	1.6227	9.074	0.0000	0.0000
2025/01/20	R038	06/11/2025	10.98 Put	Bond Future	5239.0700	5.2391	4891.1500	4.8912	6.641	0.0000	0.0000
2025/01/20	R038	06/11/2025	10.98 Call	Bond Future	2368.4500	2.3685	2575.4300	2.5754	8.739	0.0000	0.0000
2025/01/20	R038	05/02/2026		Bond Future	11.5617	99.5222	11.4713	100.0880	0.782	0.0000	0.0000
2025/01/20	R038	05/02/2026	11.44 Call	Bond Future	4110.9300	4.1109	4379.3700	4.3794	6.530	0.0000	0.0000
2025/01/20	R038	05/02/2026	11.44 Put	Bond Future	4874.0500	4.8741	4576.6100	4.5766	6.103	0.0000	0.0000
2025/01/20	R053	06/02/2025		Bond Future	11.3057	106.9445	11.2190	107.6993	0.767	0.0000	0.0000
2025/01/20	R053	06/02/2025	12.94 Call	Bond Future	12564.4500	12.5645	13318.9900	13.3190	6.005	0.0000	0.0000
2025/01/20	R053	06/02/2025	12.94 Put	Bond Future	0.2300	0.0002	0.0300	0.0000	86.957	0.0000	0.0000
2025/01/20	R053	08/05/2025		Bond Future	11.4000	103.2206	11.3102	103.9908	0.788	0.0000	0.0000
2025/01/20	R053	08/05/2025	12.64 Call	Bond Future	10100.7500	10.1008	10776.1900	10.7762	6.687	0.0000	0.0000
2025/01/20	R053	08/05/2025	12.64 Put	Bond Future	447.3500	0.4474	352.5900	0.3526	21.183	0.0000	0.0000
2025/01/20	R053	07/08/2025		Bond Future	11.5006	105.2566	11.4075	106.0423	0.810	0.0000	0.0000
2025/01/20	R053	07/08/2025	13.17 Call	Bond Future	13180.3600	13.1804	13858.4000	13.8584	5.144	0.0000	0.0000
2025/01/20	R053	07/08/2025	13.17 Put	Bond Future	757.8200	0.7578	650.1500	0.6502	14.208	0.0000	0.0000
2025/01/20	R053	06/11/2025		Bond Future	11.6097	101.4382	11.5131	102.2396	0.832	0.0000	0.0000
2025/01/20	R053	06/11/2025	11.76 Call	Bond Future	5504.0300	5.5040	5941.4200	5.9414	7.947	0.0000	0.0000
2025/01/20	R053	06/11/2025	11.76 Put	Bond Future	4280.1300	4.2801	3916.1400	3.9161	8.504	0.0000	0.0000
2025/01/20	R053	05/02/2026		Bond Future	11.7281	103.3756	11.6277	104.1928	0.856	0.0000	0.0000
2025/01/20	R053	05/02/2026	11.49 Call	Bond Future	4526.1300	4.5261	4897.8800	4.8979	8.213	0.0000	0.0000
2025/01/20	R053	05/02/2026	11.49 Put	Bond Future	6484.3000	6.4843	6038.8900	6.0389	6.869	0.0000	0.0000
2025/01/20	R186	06/02/2025		Bond Future	8.3636	105.0837	8.3271	105.1469	0.437	0.0000	0.0000
2025/01/20	R186	06/02/2025	9.03 Call	Bond Future	1146.9800	1.1470	1208.6700	1.2087	5.378	0.0000	0.0000
2025/01/20	R186	06/02/2025	9.03 Put	Bond Future	2.4000	0.0024	0.8500	0.0009	64.583	0.0000	0.0000
2025/01/20	R186	08/05/2025		Bond Future	8.4088	107.1902	8.3659	107.2549	0.510	0.0000	0.0000
2025/01/20	R186	08/05/2025	8.47 Call	Bond Future	422.9000	0.4229	453.7400	0.4537	7.293	0.0000	0.0000
2025/01/20	R186	08/05/2025	8.47 Put	Bond Future	330.7600	0.3308	296.8900	0.2969	10.240	0.0000	0.0000
2025/01/20	R186	07/08/2025	10.25 Call	Bond Future	2292.2200	2.2922	2350.8400	2.3508	2.557	0.0000	0.0000
2025/01/20	R186	07/08/2025	10.25 Put	Bond Future	71.4700	0.0715	63.7300	0.0637	10.830	0.0000	0.0000
2025/01/20	R186	07/08/2025	9.22 Put	Bond Future	209.2000	0.2092	189.9300	0.1899	9.211	0.0000	0.0000
2025/01/20	R186	07/08/2025	9.22 Call	Bond Future	1137.5300	1.1375	1184.6200	1.1846	4.140	0.0000	0.0000
2025/01/20	R186	07/08/2025		Bond Future	8.4914	103.9955	8.4397	104.0619	0.609	0.0000	0.0000
2025/01/20	R186	07/08/2025	9.68 Call	Bond Future	1637.6200	1.6376	1691.1100	1.6911	3.266	0.0000	0.0000
2025/01/20	R186	07/08/2025	9.68 Put	Bond Future	129.2200	0.1292	116.3500	0.1164	9.960	0.0000	0.0000
2025/01/20	R186	06/11/2025		Bond Future	8.6340	106.0178	8.5695	106.0858	0.748	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	
2025/01/20	R186	06/11/2025	8.13 Call	Bond Future	208.9900	0.2090	228.8500	0.2289	9.503	0.0000	0.0000
2025/01/20	R186	06/11/2025	8.13 Put	Bond Future	742.1000	0.7421	693.9300	0.6939	6.491	0.0000	0.0000
2025/01/20	R186	05/02/2026		Bond Future	8.9094	102.7374	8.8246	102.8071	0.952	0.0000	0.0000
2025/01/20	R186	05/02/2026	8.43 Call	Bond Future	256.7700	0.2568	280.9700	0.2810	9.425	0.0000	0.0000
2025/01/20	R186	05/02/2026	8.43 Put	Bond Future	651.7700	0.6518	606.2300	0.6062	6.987	0.0000	0.0000
2025/01/20	R202	06/02/2025		Bond Future	268.2170	268.2170	267.7887	267.7887	0.160	0.0000	0.0000
2025/01/20	R202	06/02/2025	266.79 Call	Bond Future	1427.0400	1.4270	998.6500	0.9987	30.019	0.0000	0.0000
2025/01/20	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R202	08/05/2025		Bond Future	273.6600	273.6600	273.2235	273.2235	0.159	0.0000	0.0000
2025/01/20	R202	08/05/2025	272.31 Call	Bond Future	1349.9700	1.3500	913.5100	0.9135	32.331	0.0000	0.0000
2025/01/20	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R202	07/08/2025		Bond Future	273.8916	273.8916	273.4474	273.4474	0.162	0.0000	0.0000
2025/01/20	R202	07/08/2025	271.60 Call	Bond Future	2291.6100	2.2916	1847.3500	1.8474	19.386	0.0000	0.0000
2025/01/20	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R202	06/11/2025		Bond Future	279.2849	279.2849	278.8329	278.8329	0.162	0.0000	0.0000
2025/01/20	R202	06/11/2025	275.64 Call	Bond Future	3644.8600	3.6449	3192.9400	3.1929	12.399	0.0000	0.0000
2025/01/20	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R202	05/02/2026		Bond Future	279.3615	279.3615	278.9024	278.9024	0.164	0.0000	0.0000
2025/01/20	R202	05/02/2026	277.82 Call	Bond Future	1541.5300	1.5415	1082.3500	1.0824	29.787	0.0000	0.0000
2025/01/20	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R209	06/02/2025		Bond Future	10.7953	73.2427	10.7187	73.6332	0.710	0.0000	0.0000
2025/01/20	R209	06/02/2025	12.44 Call	Bond Future	7734.7900	7.7348	8125.3100	8.1253	5.049	0.0000	0.0000
2025/01/20	R209	06/02/2025	12.44 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2025/01/20	R209	08/05/2025		Bond Future	10.8886	71.5562	10.8092	71.9548	0.730	0.0000	0.0000
2025/01/20	R209	08/05/2025	11.89 Call	Bond Future	5137.3200	5.1373	5469.1400	5.4691	6.459	0.0000	0.0000
2025/01/20	R209	08/05/2025	11.89 Put	Bond Future	360.8900	0.3609	294.1700	0.2942	18.488	0.0000	0.0000
2025/01/20	R209	07/08/2025		Bond Future	10.9899	72.9679	10.9074	73.3745	0.751	0.0000	0.0000
2025/01/20	R209	07/08/2025	12.68 Call	Bond Future	8087.2900	8.0873	8441.0800	8.4411	4.375	0.0000	0.0000
2025/01/20	R209	07/08/2025	12.68 Put	Bond Future	397.6800	0.3977	344.8100	0.3448	13.295	0.0000	0.0000
2025/01/20	R209	06/11/2025		Bond Future	11.1018	71.2339	11.0161	71.6487	0.772	0.0000	0.0000
2025/01/20	R209	06/11/2025	11.27 Call	Bond Future	3300.8200	3.3008	3525.0400	3.5250	6.793	0.0000	0.0000
2025/01/20	R209	06/11/2025	11.27 Put	Bond Future	2496.1800	2.4962	2305.5300	2.3055	7.638	0.0000	0.0000
2025/01/20	R209	05/02/2026		Bond Future	11.2257	72.5956	11.1365	73.0186	0.794	0.0000	0.0000
2025/01/20	R209	05/02/2026	10.93 Call	Bond Future	2672.3300	2.6723	2856.2300	2.8562	6.882	0.0000	0.0000
2025/01/20	R209	05/02/2026	10.93 Put	Bond Future	4088.5800	4.0886	3849.4400	3.8494	5.849	0.0000	0.0000
2025/01/20	R210	06/02/2025		Bond Future	243.1839	243.1839	243.1179	243.1179	0.027	0.0000	0.0000
2025/01/20	R210	06/02/2025	239.61 Call	Bond Future	3573.9200	3.5739	3507.9100	3.5079	1.847	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	
2025/01/20	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R210	08/05/2025		Bond Future	244.7637	244.7637	244.6968	244.6968	0.027	0.0000	0.0000
2025/01/20	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R210	08/05/2025	248.03 Put	Bond Future	3266.3200	3.2663	3333.1600	3.3332	2.046	0.0000	0.0000
2025/01/20	R210	07/08/2025		Bond Future	249.6522	249.6522	249.5850	249.5850	0.027	0.0000	0.0000
2025/01/20	R210	07/08/2025	248.44 Call	Bond Future	1212.2100	1.2122	1144.9500	1.1450	5.549	0.0000	0.0000
2025/01/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R210	06/11/2025		Bond Future	251.1501	251.1501	251.0826	251.0826	0.027	0.0000	0.0000
2025/01/20	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R210	06/11/2025	252.14 Put	Bond Future	989.9400	0.9899	1057.3700	1.0574	6.812	0.0000	0.0000
2025/01/20	R210	05/02/2026		Bond Future	256.0151	256.0151	255.9473	255.9473	0.026	0.0000	0.0000
2025/01/20	R210	05/02/2026	253.10 Call	Bond Future	2915.0500	2.9151	2847.2500	2.8473	2.326	0.0000	0.0000
2025/01/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R213	06/02/2025		Bond Future	9.6231	91.3466	9.5464	91.6673	0.798	0.0000	0.0000
2025/01/20	R213	06/02/2025	11.35 Call	Bond Future	6850.4200	6.8504	7170.7400	7.1707	4.676	0.0000	0.0000
2025/01/20	R213	06/02/2025	11.35 Put	Bond Future	0.4100	0.0004	0.0700	0.0001	82.927	0.0000	0.0000
2025/01/20	R213	08/05/2025		Bond Future	9.7008	89.6206	9.6198	89.9479	0.834	0.0000	0.0000
2025/01/20	R213	08/05/2025	10.52 Call	Bond Future	3575.1800	3.5752	3837.5200	3.8375	7.338	0.0000	0.0000
2025/01/20	R213	08/05/2025	10.52 Put	Bond Future	344.3500	0.3444	279.4000	0.2794	18.862	0.0000	0.0000
2025/01/20	R213	07/08/2025		Bond Future	9.7918	91.3891	9.7063	91.7232	0.874	0.0000	0.0000
2025/01/20	R213	07/08/2025	11.66 Call	Bond Future	7128.8400	7.1288	7431.1300	7.4311	4.240	0.0000	0.0000
2025/01/20	R213	07/08/2025	11.66 Put	Bond Future	206.7900	0.2068	175.0200	0.1750	15.363	0.0000	0.0000
2025/01/20	R213	06/11/2025		Bond Future	9.9048	89.6123	9.8141	89.9532	0.916	0.0000	0.0000
2025/01/20	R213	06/11/2025	10.05 Call	Bond Future	2308.4800	2.3085	2491.5200	2.4915	7.929	0.0000	0.0000
2025/01/20	R213	06/11/2025	10.05 Put	Bond Future	1765.8100	1.7658	1607.9200	1.6079	8.942	0.0000	0.0000
2025/01/20	R213	05/02/2026		Bond Future	10.0405	91.3266	9.9441	91.6744	0.960	0.0000	0.0000
2025/01/20	R213	05/02/2026	9.89 Call	Bond Future	1990.1600	1.9902	2150.4600	2.1505	8.055	0.0000	0.0000
2025/01/20	R213	05/02/2026	9.89 Put	Bond Future	2533.7500	2.5338	2346.2200	2.3462	7.401	0.0000	0.0000
2025/01/20	R214	06/02/2025	13.63 Call	Bond Future	11367.0700	11.3671	11836.9400	11.8369	4.134	0.0000	0.0000
2025/01/20	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	R214	06/02/2025	12.25 Put	Bond Future	3.7500	0.0038	0.7900	0.0008	78.933	0.0000	0.0000
2025/01/20	R214	06/02/2025	12.25 Call	Bond Future	5337.1200	5.3371	5804.0300	5.8040	8.748	0.0000	0.0000
2025/01/20	R214	06/02/2025	11.75 Put	Bond Future	66.6300	0.0666	25.5100	0.0255	61.714	0.0000	0.0000
2025/01/20	R214	06/02/2025	11.75 Call	Bond Future	2955.4500	2.9555	3384.2000	3.3842	14.507	0.0000	0.0000
2025/01/20	R214	06/02/2025		Bond Future	11.1959	68.2964	11.1093	68.7662	0.774	0.0000	0.0000
2025/01/20	R214	06/02/2025	12.71 Call	Bond Future	7455.9300	7.4559	7925.6400	7.9256	6.300	0.0000	0.0000
2025/01/20	R214	06/02/2025	12.71 Put	Bond Future	0.1800	0.0002	0.0200	0.0000	88.889	0.0000	0.0000
2025/01/20	R214	08/05/2025		Bond Future	11.2861	66.3624	11.1965	66.8418	0.794	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	
2025/01/20	R214	08/05/2025	12.40 Call	Bond Future	5884.7300	5.8847	6295.3300	6.2953	6.977	0.0000	0.0000
2025/01/20	R214	08/05/2025	12.40 Put	Bond Future	336.6700	0.3367	267.8400	0.2678	20.444	0.0000	0.0000
2025/01/20	R214	07/08/2025		Bond Future	11.3840	67.6718	11.2913	68.1610	0.814	0.0000	0.0000
2025/01/20	R214	07/08/2025	12.97 Call	Bond Future	8043.1700	8.0432	8465.7000	8.4657	5.253	0.0000	0.0000
2025/01/20	R214	07/08/2025	12.97 Put	Bond Future	458.3700	0.4584	391.7300	0.3917	14.538	0.0000	0.0000
2025/01/20	R214	06/11/2025		Bond Future	11.4927	65.6872	11.3968	66.1861	0.835	0.0000	0.0000
2025/01/20	R214	06/11/2025	11.64 Call	Bond Future	3413.7700	3.4138	3685.5100	3.6855	7.960	0.0000	0.0000
2025/01/20	R214	06/11/2025	11.64 Put	Bond Future	2658.8600	2.6589	2431.7100	2.4317	8.543	0.0000	0.0000
2025/01/20	R214	05/02/2026		Bond Future	11.6129	66.9432	11.5134	67.4519	0.857	0.0000	0.0000
2025/01/20	R214	05/02/2026	11.26 Call	Bond Future	2748.4300	2.7484	2966.8700	2.9669	7.948	0.0000	0.0000
2025/01/20	R214	05/02/2026	11.26 Put	Bond Future	4580.3500	4.5804	4290.0900	4.2901	6.337	0.0000	0.0000
2025/01/20	R248	06/02/2025	10.30 Put	Bond Future	7524.8300	7.5248	6944.0400	6.9440	7.718	0.0000	0.0000
2025/01/20	R248	06/02/2025	10.30 Call	Bond Future	0.1600	0.0002	0.1500	0.0002	6.250	0.0000	0.0000
2025/01/20	R248	06/02/2025	11.00 Put	Bond Future	2548.4400	2.5484	2025.1900	2.0252	20.532	0.0000	0.0000
2025/01/20	R248	06/02/2025	11.00 Call	Bond Future	183.3100	0.1833	240.8400	0.2408	31.384	0.0000	0.0000
2025/01/20	R248	06/02/2025	11.70 Call	Bond Future	2533.2800	2.5333	2991.0000	2.9910	18.068	0.0000	0.0000
2025/01/20	R248	06/02/2025	11.70 Put	Bond Future	239.4600	0.2395	116.4000	0.1164	51.391	0.0000	0.0000
2025/01/20	R248	06/02/2025		Bond Future	11.3465	82.8682	11.2598	83.4489	0.764	0.0000	0.0000
2025/01/20	R248	06/02/2025	12.71 Call	Bond Future	8252.7200	8.2527	8832.7000	8.8327	7.028	0.0000	0.0000
2025/01/20	R248	06/02/2025	12.71 Put	Bond Future	0.9500	0.0010	0.1500	0.0002	84.211	0.0000	0.0000
2025/01/20	R248	08/05/2025		Bond Future	11.4392	80.0829	11.3495	80.6755	0.784	0.0000	0.0000
2025/01/20	R248	08/05/2025	12.60 Call	Bond Future	7416.1400	7.4161	7927.9100	7.9279	6.901	0.0000	0.0000
2025/01/20	R248	08/05/2025	12.60 Put	Bond Future	389.7600	0.3898	309.0000	0.3090	20.720	0.0000	0.0000
2025/01/20	R248	07/08/2025		Bond Future	11.5396	81.6630	11.4466	82.2676	0.806	0.0000	0.0000
2025/01/20	R248	07/08/2025	13.21 Call	Bond Future	10209.0700	10.2091	10731.3100	10.7313	5.115	0.0000	0.0000
2025/01/20	R248	07/08/2025	13.21 Put	Bond Future	580.0500	0.5801	497.6900	0.4977	14.199	0.0000	0.0000
2025/01/20	R248	06/11/2025		Bond Future	11.6504	78.8077	11.5540	79.4244	0.828	0.0000	0.0000
2025/01/20	R248	06/11/2025	11.74 Call	Bond Future	3969.1500	3.9692	4296.2300	4.2962	8.241	0.0000	0.0000
2025/01/20	R248	06/11/2025	11.74 Put	Bond Future	3403.6700	3.4037	3114.1000	3.1141	8.508	0.0000	0.0000
2025/01/20	R248	05/02/2026		Bond Future	11.7727	80.3141	11.6726	80.9429	0.850	0.0000	0.0000
2025/01/20	R248	05/02/2026	11.46 Call	Bond Future	3408.9500	3.4090	3684.5900	3.6846	8.086	0.0000	0.0000
2025/01/20	R248	05/02/2026	11.46 Put	Bond Future	5402.3600	5.4024	5049.2200	5.0492	6.537	0.0000	0.0000
2025/01/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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