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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/01/2025 TO 21/01/2025

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
2025/01/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/21	2029	06/02/2025		Bond Future	134.1922	134.1922	134.2286	0.027	0.0000	0.0000
2025/01/21	2029	06/02/2025	132.40 Call	Bond Future	1792.1700	1.7922	1828.5500	2.030	0.0000	0.0000
2025/01/21	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2029	08/05/2025		Bond Future	135.5071	135.5071	135.5444	0.028	0.0000	0.0000
2025/01/21	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2029	08/05/2025	137.85 Put	Bond Future	2342.9200	2.3429	2305.5800	1.594	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/21	2029	07/08/2025		Bond Future	138.2141	138.2141	138.2527	138.2527	0.028	0.0000	0.0000
2025/01/21	2029	07/08/2025	137.41 Call	Bond Future	804.0900	0.8041	842.7000	0.8427	4.802	0.0000	0.0000
2025/01/21	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2029	06/11/2025		Bond Future	139.5017	139.5017	139.5418	139.5418	0.029	0.0000	0.0000
2025/01/21	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2029	06/11/2025	139.79 Put	Bond Future	288.3400	0.2883	248.2200	0.2482	13.914	0.0000	0.0000
2025/01/21	2029	05/02/2026		Bond Future	142.2050	142.2050	142.2464	142.2464	0.029	0.0000	0.0000
2025/01/21	2029	05/02/2026	140.11 Call	Bond Future	2095.0300	2.0950	2136.3800	2.1364	1.974	0.0000	0.0000
2025/01/21	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2030	06/02/2025	8.68 Put	Bond Future	1926.3500	1.9264	1648.4600	1.6485	14.426	0.0000	0.0000
2025/01/21	2030	06/02/2025	8.68 Call	Bond Future	24.3900	0.0244	38.6100	0.0386	58.303	0.0000	0.0000
2025/01/21	2030	06/02/2025	9.18 Put	Bond Future	454.9400	0.4549	313.0600	0.3131	31.187	0.0000	0.0000
2025/01/21	2030	06/02/2025	9.18 Call	Bond Future	480.3800	0.4804	630.6100	0.6306	31.273	0.0000	0.0000
2025/01/21	2030	06/02/2025	9.69 Call	Bond Future	1972.2000	1.9722	2248.9900	2.2490	14.035	0.0000	0.0000
2025/01/21	2030	06/02/2025	9.69 Put	Bond Future	29.0100	0.0290	13.6900	0.0137	52.809	0.0000	0.0000
2025/01/21	2030	06/02/2025		Bond Future	9.1733	95.6380	9.0968	95.9301	0.834	0.0000	0.0000
2025/01/21	2030	06/02/2025	10.68 Call	Bond Future	5531.9100	5.5319	5824.0100	5.8240	5.280	0.0000	0.0000
2025/01/21	2030	06/02/2025	10.68 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/21	2030	08/05/2025	12.28 Call	Bond Future	10322.2300	10.3222	10620.0700	10.6201	2.885	0.0000	0.0000
2025/01/21	2030	08/05/2025	12.28 Put	Bond Future	1.0200	0.0010	0.7100	0.0007	30.392	0.0000	0.0000
2025/01/21	2030	08/05/2025	10.69 Put	Bond Future	82.0900	0.0821	65.0700	0.0651	20.733	0.0000	0.0000
2025/01/21	2030	08/05/2025	10.69 Call	Bond Future	5177.6000	5.1776	5458.7300	5.4587	5.430	0.0000	0.0000
2025/01/21	2030	08/05/2025	11.86 Call	Bond Future	8982.3600	8.9824	9279.3400	9.2793	3.306	0.0000	0.0000
2025/01/21	2030	08/05/2025	11.86 Put	Bond Future	4.3000	0.0043	3.1300	0.0031	27.209	0.0000	0.0000
2025/01/21	2030	08/05/2025	10.31 Put	Bond Future	172.6900	0.1727	139.8600	0.1399	19.011	0.0000	0.0000
2025/01/21	2030	08/05/2025	10.31 Call	Bond Future	3961.0200	3.9610	4226.3400	4.2263	6.698	0.0000	0.0000
2025/01/21	2030	08/05/2025		Bond Future	9.2454	97.5553	9.1639	97.8534	0.882	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.93 Call	Bond Future	2811.6800	2.8117	3049.5100	3.0495	8.459	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.93 Put	Bond Future	353.9400	0.3539	293.6200	0.2936	17.042	0.0000	0.0000
2025/01/21	2030	08/05/2025	8.68 Put	Bond Future	2466.7200	2.4667	2239.0100	2.2390	9.231	0.0000	0.0000
2025/01/21	2030	08/05/2025	8.68 Call	Bond Future	376.2700	0.3763	446.7100	0.4467	18.721	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.18 Put	Bond Future	1257.0600	1.2571	1100.6900	1.1007	12.439	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.18 Call	Bond Future	1018.0300	1.0180	1159.8100	1.1598	13.927	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.99 Call	Bond Future	2986.3500	2.9864	3229.4500	3.2295	8.140	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.99 Put	Bond Future	316.9400	0.3169	261.8900	0.2619	17.369	0.0000	0.0000
2025/01/21	2030	08/05/2025	8.95 Put	Bond Future	1749.3600	1.7494	1558.1300	1.5581	10.931	0.0000	0.0000
2025/01/21	2030	08/05/2025	8.95 Call	Bond Future	664.1000	0.6641	771.0200	0.7710	16.100	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.45 Put	Bond Future	819.2100	0.8192	702.8900	0.7029	14.199	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	
2025/01/21	2030	08/05/2025	9.45 Call	Bond Future	1561.9800	1.5620	1743.8100	1.7438	11.641	0.0000	0.0000
2025/01/21	2030	08/05/2025	8.72 Put	Bond Future	2350.5500	2.3506	2127.6800	2.1277	9.482	0.0000	0.0000
2025/01/21	2030	08/05/2025	8.72 Call	Bond Future	409.8300	0.4098	485.1100	0.4851	18.369	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.22 Put	Bond Future	1182.2300	1.1822	1031.9700	1.0320	12.710	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.22 Call	Bond Future	1089.4400	1.0894	1237.3300	1.2373	13.575	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.54 Call	Bond Future	1771.7400	1.7717	1965.8700	1.9659	10.957	0.0000	0.0000
2025/01/21	2030	08/05/2025	9.54 Put	Bond Future	704.4700	0.7045	600.4500	0.6005	14.766	0.0000	0.0000
2025/01/21	2030	07/08/2025	8.72 Put	Bond Future	2754.4000	2.7544	2535.5600	2.5356	7.945	0.0000	0.0000
2025/01/21	2030	07/08/2025	8.72 Call	Bond Future	586.9700	0.5870	672.5600	0.6726	14.582	0.0000	0.0000
2025/01/21	2030	07/08/2025	9.22 Put	Bond Future	1634.1200	1.6341	1472.2200	1.4722	9.907	0.0000	0.0000
2025/01/21	2030	07/08/2025	9.22 Call	Bond Future	1235.4100	1.2354	1377.9400	1.3779	11.537	0.0000	0.0000
2025/01/21	2030	07/08/2025	9.81 Call	Bond Future	2456.1800	2.4562	2663.0000	2.6630	8.420	0.0000	0.0000
2025/01/21	2030	07/08/2025	9.81 Put	Bond Future	818.2800	0.8183	720.6700	0.7207	11.929	0.0000	0.0000
2025/01/21	2030	07/08/2025		Bond Future	9.3343	95.4706	9.2470	95.7750	0.935	0.0000	0.0000
2025/01/21	2030	07/08/2025	11.11 Call	Bond Future	6101.6100	6.1016	6381.9200	6.3819	4.594	0.0000	0.0000
2025/01/21	2030	07/08/2025	11.11 Put	Bond Future	161.5900	0.1616	137.4700	0.1375	14.927	0.0000	0.0000
2025/01/21	2030	07/08/2025	12.12 Call	Bond Future	9145.2900	9.1453	9444.2500	9.4443	3.269	0.0000	0.0000
2025/01/21	2030	07/08/2025	12.12 Put	Bond Future	30.4400	0.0304	24.9700	0.0250	17.970	0.0000	0.0000
2025/01/21	2030	07/08/2025	10.48 Put	Bond Future	357.3000	0.3573	308.4200	0.3084	13.680	0.0000	0.0000
2025/01/21	2030	07/08/2025	10.48 Call	Bond Future	4243.6100	4.2436	4499.1600	4.4992	6.022	0.0000	0.0000
2025/01/21	2030	06/11/2025		Bond Future	9.4311	97.3273	9.3376	97.6380	0.992	0.0000	0.0000
2025/01/21	2030	06/11/2025	9.54 Call	Bond Future	1904.2500	1.9043	2074.1700	2.0742	8.923	0.0000	0.0000
2025/01/21	2030	06/11/2025	9.54 Put	Bond Future	1544.0700	1.5441	1403.3000	1.4033	9.117	0.0000	0.0000
2025/01/21	2030	06/11/2025	8.72 Put	Bond Future	3095.6800	3.0957	2875.3800	2.8754	7.116	0.0000	0.0000
2025/01/21	2030	06/11/2025	8.72 Call	Bond Future	702.2700	0.7023	792.6600	0.7927	12.871	0.0000	0.0000
2025/01/21	2030	06/11/2025	9.22 Put	Bond Future	2044.4900	2.0445	1872.7600	1.8728	8.400	0.0000	0.0000
2025/01/21	2030	06/11/2025	9.22 Call	Bond Future	1341.6000	1.3416	1480.5600	1.4806	10.358	0.0000	0.0000
2025/01/21	2030	06/11/2025	10.08 Call	Bond Future	3072.7200	3.0727	3287.2900	3.2873	6.983	0.0000	0.0000
2025/01/21	2030	06/11/2025	10.08 Put	Bond Future	951.2600	0.9513	855.1400	0.8551	10.104	0.0000	0.0000
2025/01/21	2030	05/02/2026		Bond Future	9.5528	95.1815	9.4521	95.4985	1.054	0.0000	0.0000
2025/01/21	2030	05/02/2026	9.49 Call	Bond Future	1780.0700	1.7801	1938.1900	1.9382	8.883	0.0000	0.0000
2025/01/21	2030	05/02/2026	9.49 Put	Bond Future	1977.4700	1.9775	1818.5800	1.8186	8.035	0.0000	0.0000
2025/01/21	2032	06/02/2025	9.42 Put	Bond Future	2135.4200	2.1354	1759.7300	1.7597	17.593	0.0000	0.0000
2025/01/21	2032	06/02/2025	9.42 Call	Bond Future	16.0300	0.0160	31.5700	0.0316	96.943	0.0000	0.0000
2025/01/21	2032	06/02/2025	9.92 Put	Bond Future	450.5800	0.4506	291.5600	0.2916	35.292	0.0000	0.0000
2025/01/21	2032	06/02/2025	9.92 Call	Bond Future	748.8800	0.7489	981.0900	0.9811	31.008	0.0000	0.0000
2025/01/21	2032	06/02/2025	10.61 Call	Bond Future	3524.7800	3.5248	3906.0900	3.9061	10.818	0.0000	0.0000
2025/01/21	2032	06/02/2025	10.61 Put	Bond Future	18.1700	0.0182	8.2500	0.0083	54.595	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	
2025/01/21	2032	06/02/2025		Bond Future	9.8574	94.9209	9.7757	95.3122	0.829	0.0000	0.0000
2025/01/21	2032	06/02/2025	11.72 Call	Bond Future	8373.1800	8.3732	8764.3800	8.7644	4.672	0.0000	0.0000
2025/01/21	2032	06/02/2025	11.72 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2025/01/21	2032	08/05/2025		Bond Future	9.9422	92.6598	9.8564	93.0590	0.863	0.0000	0.0000
2025/01/21	2032	08/05/2025	10.91 Call	Bond Future	4662.1900	4.6622	5005.6300	5.0056	7.366	0.0000	0.0000
2025/01/21	2032	08/05/2025	10.91 Put	Bond Future	307.2100	0.3072	251.4400	0.2514	18.154	0.0000	0.0000
2025/01/21	2032	08/05/2025	9.42 Put	Bond Future	3017.7300	3.0177	2722.9100	2.7229	9.770	0.0000	0.0000
2025/01/21	2032	08/05/2025	9.42 Call	Bond Future	553.9300	0.5539	658.3200	0.6583	18.845	0.0000	0.0000
2025/01/21	2032	08/05/2025	9.92 Put	Bond Future	1553.9800	1.5540	1354.7200	1.3547	12.823	0.0000	0.0000
2025/01/21	2032	08/05/2025	9.92 Call	Bond Future	1451.1300	1.4511	1651.0800	1.6511	13.779	0.0000	0.0000
2025/01/21	2032	08/05/2025	10.97 Call	Bond Future	4892.3700	4.8924	5240.6900	5.2407	7.120	0.0000	0.0000
2025/01/21	2032	08/05/2025	10.97 Put	Bond Future	276.1400	0.2761	225.2500	0.2253	18.429	0.0000	0.0000
2025/01/21	2032	08/05/2025	9.40 Put	Bond Future	3090.0900	3.0901	2791.9100	2.7919	9.650	0.0000	0.0000
2025/01/21	2032	08/05/2025	9.40 Call	Bond Future	530.2700	0.5303	631.3000	0.6313	19.053	0.0000	0.0000
2025/01/21	2032	08/05/2025	9.90 Put	Bond Future	1599.8800	1.5999	1396.6900	1.3967	12.700	0.0000	0.0000
2025/01/21	2032	08/05/2025	9.90 Call	Bond Future	1404.0400	1.4040	1600.0600	1.6001	13.961	0.0000	0.0000
2025/01/21	2032	08/05/2025	10.28 Call	Bond Future	2444.3000	2.4443	2710.0200	2.7100	10.871	0.0000	0.0000
2025/01/21	2032	08/05/2025	10.28 Put	Bond Future	893.4600	0.8935	759.9700	0.7600	14.941	0.0000	0.0000
2025/01/21	2032	07/08/2025	9.40 Put	Bond Future	3755.6300	3.7556	3465.0400	3.4650	7.737	0.0000	0.0000
2025/01/21	2032	07/08/2025	9.40 Call	Bond Future	824.3400	0.8243	941.2100	0.9412	14.177	0.0000	0.0000
2025/01/21	2032	07/08/2025	9.90 Put	Bond Future	2323.6200	2.3236	2105.4800	2.1055	9.388	0.0000	0.0000
2025/01/21	2032	07/08/2025	9.90 Call	Bond Future	1698.1800	1.6982	1887.5000	1.8875	11.148	0.0000	0.0000
2025/01/21	2032	07/08/2025	10.59 Call	Bond Future	3553.9300	3.5539	3834.9300	3.8349	7.907	0.0000	0.0000
2025/01/21	2032	07/08/2025	10.59 Put	Bond Future	1112.5400	1.1125	986.0800	0.9861	11.367	0.0000	0.0000
2025/01/21	2032	07/08/2025		Bond Future	10.0383	94.4881	9.9481	94.8955	0.899	0.0000	0.0000
2025/01/21	2032	07/08/2025	12.01 Call	Bond Future	8577.6400	8.5776	8953.7500	8.9538	4.385	0.0000	0.0000
2025/01/21	2032	07/08/2025	12.01 Put	Bond Future	220.9300	0.2209	189.5800	0.1896	14.190	0.0000	0.0000
2025/01/21	2032	06/11/2025		Bond Future	10.1498	92.1639	10.0547	92.5797	0.937	0.0000	0.0000
2025/01/21	2032	06/11/2025	10.42 Call	Bond Future	3053.9700	3.0540	3300.3000	3.3003	8.066	0.0000	0.0000
2025/01/21	2032	06/11/2025	10.42 Put	Bond Future	1885.9800	1.8860	1716.5500	1.7166	8.984	0.0000	0.0000
2025/01/21	2032	06/11/2025	9.40 Put	Bond Future	4349.3700	4.3494	4056.6700	4.0567	6.730	0.0000	0.0000
2025/01/21	2032	06/11/2025	9.40 Call	Bond Future	1006.5200	1.0065	1129.5800	1.1296	12.226	0.0000	0.0000
2025/01/21	2032	06/11/2025	9.90 Put	Bond Future	2930.9800	2.9310	2699.2800	2.6993	7.905	0.0000	0.0000
2025/01/21	2032	06/11/2025	9.90 Call	Bond Future	1833.9200	1.8339	2017.9800	2.0180	10.036	0.0000	0.0000
2025/01/21	2032	06/11/2025	10.89 Call	Bond Future	4407.0200	4.4070	4700.3100	4.7003	6.655	0.0000	0.0000
2025/01/21	2032	06/11/2025	10.89 Put	Bond Future	1251.6500	1.2517	1129.1800	1.1292	9.785	0.0000	0.0000
2025/01/21	2032	05/02/2026		Bond Future	10.2794	93.9259	10.1790	94.3500	0.977	0.0000	0.0000
2025/01/21	2032	05/02/2026	10.16 Call	Bond Future	2538.1600	2.5382	2745.7200	2.7457	8.178	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	
2025/01/21	2032	05/02/2026	10.16 Put	Bond Future	3042.6600	3.0427	2826.1600	2.8262	7.115	0.0000	0.0000
2025/01/21	2033	06/02/2025		Bond Future	128.4746	128.4746	128.4600	128.4600	0.011	0.0000	0.0000
2025/01/21	2033	06/02/2025	124.94 Call	Bond Future	3534.6400	3.5346	3519.9800	3.5200	0.415	0.0000	0.0000
2025/01/21	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2033	08/05/2025		Bond Future	129.5743	129.5743	129.5595	129.5595	0.011	0.0000	0.0000
2025/01/21	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2033	08/05/2025	130.62 Put	Bond Future	1045.7000	1.0457	1060.4900	1.0605	1.414	0.0000	0.0000
2025/01/21	2033	07/08/2025		Bond Future	132.1630	132.1630	132.1484	132.1484	0.011	0.0000	0.0000
2025/01/21	2033	07/08/2025	128.65 Call	Bond Future	3512.9800	3.5130	3498.4000	3.4984	0.415	0.0000	0.0000
2025/01/21	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2033	06/11/2025		Bond Future	133.2314	133.2314	133.2172	133.2172	0.011	0.0000	0.0000
2025/01/21	2033	06/11/2025	133.14 Call	Bond Future	91.3800	0.0914	77.2200	0.0772	15.496	0.0000	0.0000
2025/01/21	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2033	05/02/2026		Bond Future	135.8133	135.8133	135.7994	135.7994	0.010	0.0000	0.0000
2025/01/21	2033	05/02/2026	132.88 Call	Bond Future	2933.3200	2.9333	2919.3900	2.9194	0.475	0.0000	0.0000
2025/01/21	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2037	06/02/2025		Bond Future	10.9201	84.2971	10.8184	84.8939	0.932	0.0000	0.0000
2025/01/21	2037	06/02/2025	12.76 Call	Bond Future	9836.3700	9.8364	10433.2100	10.4332	6.068	0.0000	0.0000
2025/01/21	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2037	08/05/2025	12.55 Put	Bond Future	181.1200	0.1811	140.4900	0.1405	22.433	0.0000	0.0000
2025/01/21	2037	08/05/2025	12.55 Call	Bond Future	8324.8800	8.3249	8893.2500	8.8933	6.827	0.0000	0.0000
2025/01/21	2037	08/05/2025	13.30 Put	Bond Future	43.3100	0.0433	32.0800	0.0321	25.929	0.0000	0.0000
2025/01/21	2037	08/05/2025	13.30 Call	Bond Future	11777.7300	11.7777	12375.5000	12.3755	5.075	0.0000	0.0000
2025/01/21	2037	08/05/2025		Bond Future	11.0232	85.9871	10.9175	86.5961	0.959	0.0000	0.0000
2025/01/21	2037	08/05/2025	12.25 Call	Bond Future	6931.4900	6.9315	7477.5000	7.4775	7.877	0.0000	0.0000
2025/01/21	2037	08/05/2025	12.25 Put	Bond Future	296.2200	0.2962	233.2300	0.2332	21.265	0.0000	0.0000
2025/01/21	2037	08/05/2025	13.35 Put	Bond Future	38.4100	0.0384	28.3300	0.0283	26.243	0.0000	0.0000
2025/01/21	2037	08/05/2025	13.35 Call	Bond Future	12003.3900	12.0034	12602.3100	12.6023	4.990	0.0000	0.0000
2025/01/21	2037	08/05/2025	10.50 Put	Bond Future	3766.2200	3.7662	3321.8900	3.3219	11.798	0.0000	0.0000
2025/01/21	2037	08/05/2025	10.50 Call	Bond Future	691.0300	0.6910	855.7000	0.8557	23.830	0.0000	0.0000
2025/01/21	2037	08/05/2025	11.00 Put	Bond Future	1994.1400	1.9941	1696.1100	1.6961	14.945	0.0000	0.0000
2025/01/21	2037	08/05/2025	11.00 Call	Bond Future	1861.2000	1.8612	2172.1700	2.1722	16.708	0.0000	0.0000
2025/01/21	2037	08/05/2025	11.46 Call	Bond Future	3479.2200	3.4792	3907.7500	3.9078	12.317	0.0000	0.0000
2025/01/21	2037	08/05/2025	11.46 Put	Bond Future	1027.2700	1.0273	846.8000	0.8468	17.568	0.0000	0.0000
2025/01/21	2037	07/08/2025	10.50 Put	Bond Future	4763.1500	4.7632	4327.4400	4.3274	9.148	0.0000	0.0000
2025/01/21	2037	07/08/2025	10.50 Call	Bond Future	1072.5800	1.0726	1258.2000	1.2582	17.306	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.00 Put	Bond Future	2981.1500	2.9812	2655.6900	2.6557	10.917	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	
2025/01/21	2037	07/08/2025	11.00 Call	Bond Future	2204.7600	2.2048	2500.6300	2.5006	13.420	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.83 Call	Bond Future	5043.6000	5.0436	5495.0500	5.4951	8.951	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.83 Put	Bond Future	1276.0000	1.2760	1106.1200	1.1061	13.313	0.0000	0.0000
2025/01/21	2037	07/08/2025	12.17 Call	Bond Future	6419.2500	6.4193	6915.0600	6.9151	7.724	0.0000	0.0000
2025/01/21	2037	07/08/2025	12.17 Put	Bond Future	889.9000	0.8899	764.3800	0.7644	14.105	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.42 Call	Bond Future	3520.9600	3.5210	3903.4400	3.9034	10.863	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.42 Put	Bond Future	1953.6900	1.9537	1714.8400	1.7148	12.226	0.0000	0.0000
2025/01/21	2037	07/08/2025	10.55 Put	Bond Future	4555.8800	4.5559	4130.8300	4.1308	9.330	0.0000	0.0000
2025/01/21	2037	07/08/2025	10.55 Call	Bond Future	1162.9900	1.1630	1359.2700	1.3593	16.877	0.0000	0.0000
2025/01/21	2037	07/08/2025	10.64 Put	Bond Future	4198.0600	4.1981	3792.5300	3.7925	9.660	0.0000	0.0000
2025/01/21	2037	07/08/2025	10.64 Call	Bond Future	1337.4400	1.3374	1553.2400	1.5532	16.135	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.82 Call	Bond Future	5004.3100	5.0043	5454.2900	5.4543	8.992	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.82 Put	Bond Future	1289.3800	1.2894	1118.0300	1.1180	13.289	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.07 Call	Bond Future	2403.7100	2.4037	2714.8500	2.7149	12.944	0.0000	0.0000
2025/01/21	2037	07/08/2025	11.07 Put	Bond Future	2783.0100	2.7830	2472.8200	2.4728	11.146	0.0000	0.0000
2025/01/21	2037	07/08/2025	10.34 Put	Bond Future	5467.1200	5.4671	4998.5800	4.9986	8.570	0.0000	0.0000
2025/01/21	2037	07/08/2025	10.34 Call	Bond Future	814.3900	0.8144	967.1800	0.9672	18.761	0.0000	0.0000
2025/01/21	2037	07/08/2025	13.01 Put	Bond Future	362.4200	0.3624	305.5500	0.3056	15.692	0.0000	0.0000
2025/01/21	2037	07/08/2025		Bond Future	11.1373	83.4233	11.0273	84.0446	0.988	0.0000	0.0000
2025/01/21	2037	07/08/2025	13.01 Call	Bond Future	10013.1800	10.0132	10577.6400	10.5776	5.637	0.0000	0.0000
2025/01/21	2037	06/11/2025		Bond Future	11.2536	85.0452	11.1392	85.6790	1.017	0.0000	0.0000
2025/01/21	2037	06/11/2025	11.63 Call	Bond Future	4435.3800	4.4354	4829.2300	4.8292	8.880	0.0000	0.0000
2025/01/21	2037	06/11/2025	11.63 Put	Bond Future	2396.8500	2.3969	2156.9700	2.1570	10.008	0.0000	0.0000
2025/01/21	2037	06/11/2025	10.50 Put	Bond Future	5726.2700	5.7263	5291.2600	5.2913	7.597	0.0000	0.0000
2025/01/21	2037	06/11/2025	10.50 Call	Bond Future	1424.9900	1.4250	1623.7100	1.6237	13.945	0.0000	0.0000
2025/01/21	2037	06/11/2025	11.00 Put	Bond Future	3939.0500	3.9391	3593.8100	3.5938	8.765	0.0000	0.0000
2025/01/21	2037	06/11/2025	11.00 Call	Bond Future	2525.2500	2.5253	2813.7400	2.8137	11.424	0.0000	0.0000
2025/01/21	2037	06/11/2025	12.16 Call	Bond Future	6354.2600	6.3543	6818.2500	6.8183	7.302	0.0000	0.0000
2025/01/21	2037	06/11/2025	12.16 Put	Bond Future	1562.8300	1.5628	1393.0900	1.3931	10.861	0.0000	0.0000
2025/01/21	2037	05/02/2026	12.27 Call	Bond Future	6730.4300	6.7304	7183.5800	7.1836	6.733	0.0000	0.0000
2025/01/21	2037	05/02/2026	12.27 Put	Bond Future	2138.4900	2.1385	1945.4500	1.9455	9.027	0.0000	0.0000
2025/01/21	2037	05/02/2026	10.90 Put	Bond Future	5265.0400	5.2650	4888.3400	4.8883	7.155	0.0000	0.0000
2025/01/21	2037	05/02/2026	10.90 Call	Bond Future	2596.3900	2.5964	2865.8800	2.8659	10.379	0.0000	0.0000
2025/01/21	2037	05/02/2026		Bond Future	11.3840	82.4132	11.2648	83.0594	1.047	0.0000	0.0000
2025/01/21	2037	05/02/2026	11.20 Call	Bond Future	3337.2500	3.3373	3652.0100	3.6520	9.432	0.0000	0.0000
2025/01/21	2037	05/02/2026	11.20 Put	Bond Future	4337.7500	4.3378	4006.3200	4.0063	7.641	0.0000	0.0000
2025/01/21	2038	06/02/2025		Bond Future	138.0660	138.0660	137.9762	137.9762	0.065	0.0000	0.0000
2025/01/21	2038	06/02/2025	135.23 Call	Bond Future	2836.0200	2.8360	2746.1800	2.7462	3.168	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	
2025/01/21	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2038	08/05/2025		Bond Future	140.8682	140.8682	140.7767	140.7767	0.065	0.0000	0.0000
2025/01/21	2038	08/05/2025	139.68 Call	Bond Future	1188.2200	1.1882	1096.6900	1.0967	7.703	0.0000	0.0000
2025/01/21	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2038	07/08/2025		Bond Future	141.5570	141.5570	141.4642	141.4642	0.066	0.0000	0.0000
2025/01/21	2038	07/08/2025	139.56 Call	Bond Future	1996.9700	1.9970	1904.2000	1.9042	4.646	0.0000	0.0000
2025/01/21	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2038	06/11/2025		Bond Future	144.3448	144.3448	144.2508	144.2508	0.065	0.0000	0.0000
2025/01/21	2038	06/11/2025	143.88 Call	Bond Future	464.8200	0.4648	370.7600	0.3708	20.236	0.0000	0.0000
2025/01/21	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2038	05/02/2026		Bond Future	144.9787	144.9787	144.8841	144.8841	0.065	0.0000	0.0000
2025/01/21	2038	05/02/2026	143.20 Call	Bond Future	1778.6600	1.7787	1684.0800	1.6841	5.317	0.0000	0.0000
2025/01/21	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2040	06/02/2025	11.00 Put	Bond Future	1575.5800	1.5756	1137.7800	1.1378	27.787	0.0000	0.0000
2025/01/21	2040	06/02/2025	11.00 Call	Bond Future	326.6900	0.3267	503.4000	0.5034	54.091	0.0000	0.0000
2025/01/21	2040	06/02/2025	11.70 Call	Bond Future	3174.2700	3.1743	3747.6800	3.7477	18.064	0.0000	0.0000
2025/01/21	2040	06/02/2025	11.70 Put	Bond Future	74.4800	0.0745	33.3800	0.0334	55.183	0.0000	0.0000
2025/01/21	2040	06/02/2025	12.20 Call	Bond Future	6007.0400	6.0070	6619.4500	6.6195	10.195	0.0000	0.0000
2025/01/21	2040	06/02/2025	12.20 Put	Bond Future	3.0100	0.0030	0.9100	0.0009	69.767	0.0000	0.0000
2025/01/21	2040	06/02/2025		Bond Future	11.1955	84.4959	11.0987	85.1104	0.864	0.0000	0.0000
2025/01/21	2040	06/02/2025	12.95 Call	Bond Future	10070.5500	10.0706	10685.0500	10.6851	6.102	0.0000	0.0000
2025/01/21	2040	06/02/2025	12.95 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/21	2040	08/05/2025		Bond Future	11.2997	86.1899	11.1994	86.8169	0.888	0.0000	0.0000
2025/01/21	2040	08/05/2025	12.63 Call	Bond Future	7937.6900	7.9377	8511.6300	8.5116	7.231	0.0000	0.0000
2025/01/21	2040	08/05/2025	12.63 Put	Bond Future	247.3400	0.2473	194.2900	0.1943	21.448	0.0000	0.0000
2025/01/21	2040	08/05/2025	12.75 Put	Bond Future	202.3500	0.2024	158.0200	0.1580	21.908	0.0000	0.0000
2025/01/21	2040	08/05/2025	12.75 Call	Bond Future	8532.9800	8.5330	9115.6400	9.1156	6.828	0.0000	0.0000
2025/01/21	2040	08/05/2025	13.50 Put	Bond Future	58.4100	0.0584	44.2200	0.0442	24.294	0.0000	0.0000
2025/01/21	2040	08/05/2025	13.50 Call	Bond Future	12208.5500	12.2086	12821.3500	12.8214	5.019	0.0000	0.0000
2025/01/21	2040	08/05/2025	13.43 Put	Bond Future	65.4900	0.0655	49.7100	0.0497	24.095	0.0000	0.0000
2025/01/21	2040	08/05/2025	13.43 Call	Bond Future	11871.9900	11.8720	12483.2000	12.4832	5.148	0.0000	0.0000
2025/01/21	2040	07/08/2025		Bond Future	11.4143	83.3795	11.3101	84.0191	0.913	0.0000	0.0000
2025/01/21	2040	07/08/2025	13.29 Call	Bond Future	10758.9400	10.7589	11338.9100	11.3389	5.391	0.0000	0.0000
2025/01/21	2040	07/08/2025	13.29 Put	Bond Future	401.7000	0.4017	342.0100	0.3420	14.859	0.0000	0.0000
2025/01/21	2040	06/11/2025		Bond Future	11.5302	85.0003	11.4221	85.6528	0.938	0.0000	0.0000
2025/01/21	2040	06/11/2025	11.84 Call	Bond Future	4489.9000	4.4899	4886.4700	4.8865	8.832	0.0000	0.0000
2025/01/21	2040	06/11/2025	11.84 Put	Bond Future	2663.0900	2.6631	2407.1900	2.4072	9.609	0.0000	0.0000
2025/01/21	2040	05/02/2026		Bond Future	11.6591	82.1168	11.5467	82.7820	0.964	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	
2025/01/21	2040	05/02/2026	11.49 Call	Bond Future	3683.8400	3.6838	4010.7500	4.0108	8.874	0.0000	0.0000
2025/01/21	2040	05/02/2026	11.49 Put	Bond Future	4687.4800	4.6875	4349.1600	4.3492	7.218	0.0000	0.0000
2025/01/21	2044	06/02/2025	11.50 Call	Bond Future	1613.6200	1.6136	2005.1100	2.0051	24.262	0.0000	0.0000
2025/01/21	2044	06/02/2025	11.50 Put	Bond Future	359.3400	0.3593	217.9600	0.2180	39.344	0.0000	0.0000
2025/01/21	2044	06/02/2025	11.15 Put	Bond Future	1418.5400	1.4185	1054.7900	1.0548	25.643	0.0000	0.0000
2025/01/21	2044	06/02/2025	11.15 Call	Bond Future	403.2400	0.4032	572.3600	0.5724	41.940	0.0000	0.0000
2025/01/21	2044	06/02/2025	10.65 Put	Bond Future	4451.6100	4.4516	3924.9200	3.9249	11.831	0.0000	0.0000
2025/01/21	2044	06/02/2025	10.65 Call	Bond Future	7.7500	0.0078	13.9300	0.0139	79.742	0.0000	0.0000
2025/01/21	2044	06/02/2025	13.75 Call	Bond Future	13655.0700	13.6551	14187.9400	14.1879	3.902	0.0000	0.0000
2025/01/21	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2044	06/02/2025	12.50 Put	Bond Future	0.6700	0.0007	0.2000	0.0002	70.149	0.0000	0.0000
2025/01/21	2044	06/02/2025	12.50 Call	Bond Future	7202.0700	7.2021	7734.4700	7.7345	7.392	0.0000	0.0000
2025/01/21	2044	06/02/2025	12.00 Put	Bond Future	21.9900	0.0220	9.3800	0.0094	57.344	0.0000	0.0000
2025/01/21	2044	06/02/2025	12.00 Call	Bond Future	4344.9900	4.3450	4865.2500	4.8653	11.974	0.0000	0.0000
2025/01/21	2044	06/02/2025		Bond Future	11.3046	80.4674	11.2231	81.0003	0.721	0.0000	0.0000
2025/01/21	2044	06/02/2025	13.02 Call	Bond Future	10008.2900	10.0083	10541.1500	10.5412	5.324	0.0000	0.0000
2025/01/21	2044	06/02/2025	13.02 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/21	2044	08/05/2025		Bond Future	11.4043	82.0806	11.3198	82.6243	0.741	0.0000	0.0000
2025/01/21	2044	08/05/2025	12.72 Call	Bond Future	8032.9100	8.0329	8526.2700	8.5263	6.142	0.0000	0.0000
2025/01/21	2044	08/05/2025	12.72 Put	Bond Future	277.1300	0.2771	226.7600	0.2268	18.176	0.0000	0.0000
2025/01/21	2044	08/05/2025	Call	Bond Future	0.4200	0.0004	0.6100	0.0006	45.238	0.0000	0.0000
2025/01/21	2044	08/05/2025	Put	Bond Future	17919.8200	17.9198	17376.2800	17.3763	3.033	0.0000	0.0000
2025/01/21	2044	08/05/2025	12.40 Call	Bond Future	6449.3500	6.4494	6914.3300	6.9143	7.210	0.0000	0.0000
2025/01/21	2044	08/05/2025	12.40 Put	Bond Future	462.7700	0.4628	384.0200	0.3840	17.017	0.0000	0.0000
2025/01/21	2044	08/05/2025	11.65 Call	Bond Future	3028.6100	3.0286	3369.1500	3.3692	11.244	0.0000	0.0000
2025/01/21	2044	08/05/2025	11.65 Put	Bond Future	1479.6100	1.4796	1276.4200	1.2764	13.733	0.0000	0.0000
2025/01/21	2044	08/05/2025	10.92 Put	Bond Future	4015.3900	4.0154	3622.6600	3.6227	9.781	0.0000	0.0000
2025/01/21	2044	08/05/2025	10.92 Call	Bond Future	815.0500	0.8151	966.0500	0.9661	18.526	0.0000	0.0000
2025/01/21	2044	07/08/2025		Bond Future	11.5132	79.3144	11.4256	79.8692	0.761	0.0000	0.0000
2025/01/21	2044	07/08/2025	13.34 Call	Bond Future	10735.1100	10.7351	11232.6900	11.2327	4.635	0.0000	0.0000
2025/01/21	2044	07/08/2025	13.34 Put	Bond Future	458.6600	0.4587	401.4800	0.4015	12.467	0.0000	0.0000
2025/01/21	2044	06/11/2025		Bond Future	11.6229	80.8562	11.5321	81.4221	0.781	0.0000	0.0000
2025/01/21	2044	06/11/2025	11.88 Call	Bond Future	4461.9000	4.4619	4796.7500	4.7968	7.505	0.0000	0.0000
2025/01/21	2044	06/11/2025	11.88 Put	Bond Future	2894.4400	2.8944	2663.4400	2.6634	7.981	0.0000	0.0000
2025/01/21	2044	05/02/2026		Bond Future	11.7442	78.0185	11.6500	78.5956	0.803	0.0000	0.0000
2025/01/21	2044	05/02/2026	11.56 Call	Bond Future	3781.3800	3.7814	4062.2100	4.0622	7.427	0.0000	0.0000
2025/01/21	2044	05/02/2026	11.56 Put	Bond Future	4915.5600	4.9156	4619.3400	4.6193	6.026	0.0000	0.0000
2025/01/21	2046	06/02/2025		Bond Future	120.2704	120.2704	120.4352	120.4352	0.137	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	
2025/01/21	2046	06/02/2025	114.01 Call	Bond Future	6260.4100	6.2604	6425.1900	6.4252	2.632	0.0000	0.0000
2025/01/21	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2046	08/05/2025		Bond Future	120.4979	120.4979	120.6663	120.6663	0.140	0.0000	0.0000
2025/01/21	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2046	08/05/2025	121.97 Put	Bond Future	1472.0900	1.4721	1303.7500	1.3038	11.435	0.0000	0.0000
2025/01/21	2046	07/08/2025		Bond Future	122.9049	122.9049	123.0770	123.0770	0.140	0.0000	0.0000
2025/01/21	2046	07/08/2025	118.69 Call	Bond Future	4214.9200	4.2149	4387.0000	4.3870	4.083	0.0000	0.0000
2025/01/21	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2046	06/11/2025		Bond Future	123.0704	123.0704	123.2468	123.2468	0.143	0.0000	0.0000
2025/01/21	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2046	06/11/2025	125.41 Put	Bond Future	2339.5800	2.3396	2163.1900	2.1632	7.539	0.0000	0.0000
2025/01/21	2046	05/02/2026		Bond Future	125.4543	125.4543	125.6344	125.6344	0.144	0.0000	0.0000
2025/01/21	2046	05/02/2026	121.65 Call	Bond Future	3804.3000	3.8043	3984.4000	3.9844	4.734	0.0000	0.0000
2025/01/21	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2050	06/02/2025		Bond Future	119.6861	119.6861	119.2721	119.2721	0.346	0.0000	0.0000
2025/01/21	2050	06/02/2025	115.60 Call	Bond Future	4086.0700	4.0861	3672.0600	3.6721	10.132	0.0000	0.0000
2025/01/21	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2050	08/05/2025		Bond Future	122.1152	122.1152	121.6930	121.6930	0.346	0.0000	0.0000
2025/01/21	2050	08/05/2025	121.16 Call	Bond Future	955.2100	0.9552	532.9700	0.5330	44.204	0.0000	0.0000
2025/01/21	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2050	07/08/2025		Bond Future	122.1873	122.1873	121.7570	121.7570	0.352	0.0000	0.0000
2025/01/21	2050	07/08/2025	119.89 Call	Bond Future	2297.2500	2.2973	1866.9600	1.8670	18.731	0.0000	0.0000
2025/01/21	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	2050	06/11/2025		Bond Future	124.5934	124.5934	124.1553	124.1553	0.352	0.0000	0.0000
2025/01/21	2050	06/11/2025	124.42 Call	Bond Future	173.4200	0.1734	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/21	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	264.6900	0.2647	100.000	0.0000	0.0000
2025/01/21	2050	05/02/2026		Bond Future	124.5963	124.5963	124.1506	124.1506	0.358	0.0000	0.0000
2025/01/21	2050	05/02/2026	122.82 Call	Bond Future	1776.3100	1.7763	1330.6100	1.3306	25.091	0.0000	0.0000
2025/01/21	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	AL37	06/02/2025		Index Future	1069.9640	1069.9640	1073.2410	1073.2410	0.306	0.0000	0.0000
2025/01/21	AL37	08/05/2025		Index Future	1091.4190	1091.4190	1094.7640	1094.7640	0.306	0.0000	0.0000
2025/01/21	AL37	07/08/2025		Index Future	1112.9740	1112.9740	1116.3890	1116.3890	0.307	0.0000	0.0000
2025/01/21	AL37	06/11/2025		Index Future	1134.6580	1134.6580	1138.1440	1138.1440	0.307	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	
2025/01/21	AL37	05/02/2026		Index Future	1156.4190	1156.4190	1159.9750	1159.9750	0.308	0.0000	0.0000
2025/01/21	AL7T	06/02/2025		Index Future	1282.8400	1282.8400	1289.7200	1289.7200	0.536	0.0000	0.0000
2025/01/21	AL7T	08/05/2025		Index Future	1308.5640	1308.5640	1315.5840	1315.5840	0.536	0.0000	0.0000
2025/01/21	AL7T	07/08/2025		Index Future	1334.4070	1334.4070	1341.5710	1341.5710	0.537	0.0000	0.0000
2025/01/21	AL7T	06/11/2025		Index Future	1360.4060	1360.4060	1367.7140	1367.7140	0.537	0.0000	0.0000
2025/01/21	AL7T	05/02/2026		Index Future	1386.4960	1386.4960	1393.9490	1393.9490	0.538	0.0000	0.0000
2025/01/21	ALBI	06/02/2025		Index Future	1104.2170	1104.2170	1109.6940	1109.6940	0.496	0.0000	0.0000
2025/01/21	ALBI	08/05/2025		Index Future	1126.3590	1126.3590	1131.9480	1131.9480	0.496	0.0000	0.0000
2025/01/21	ALBI	07/08/2025		Index Future	1148.6040	1148.6040	1154.3070	1154.3070	0.497	0.0000	0.0000
2025/01/21	ALBI	06/11/2025		Index Future	1170.9830	1170.9830	1176.8010	1176.8010	0.497	0.0000	0.0000
2025/01/21	ALBI	05/02/2026		Index Future	1193.4400	1193.4400	1199.3740	1199.3740	0.497	0.0000	0.0000
2025/01/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/01/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/21	ES33	06/02/2025		Bond Future	11.1867	83.0559	11.0895	83.5141	0.869	0.0000	0.0000
2025/01/21	ES33	06/02/2025	13.34 Call	Bond Future	9324.3200	9.3243	9782.5400	9.7825	4.914	0.0000	0.0000
2025/01/21	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES33	08/05/2025		Bond Future	11.3120	80.9421	11.2104	81.4098	0.898	0.0000	0.0000
2025/01/21	ES33	08/05/2025	12.73 Call	Bond Future	6170.1500	6.1702	6637.8300	6.6378	7.580	0.0000	0.0000
2025/01/21	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES33	07/08/2025		Bond Future	11.4492	82.5586	11.3428	83.0359	0.929	0.0000	0.0000
2025/01/21	ES33	07/08/2025	13.56 Call	Bond Future	8754.0100	8.7540	9231.3300	9.2313	5.453	0.0000	0.0000
2025/01/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES33	06/11/2025		Bond Future	11.6055	80.3867	11.4941	80.8737	0.960	0.0000	0.0000
2025/01/21	ES33	06/11/2025	12.01 Call	Bond Future	1736.4200	1.7364	2223.4600	2.2235	28.049	0.0000	0.0000
2025/01/21	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES33	05/02/2026		Bond Future	11.7835	81.9413	11.6665	82.4381	0.993	0.0000	0.0000
2025/01/21	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES33	05/02/2026	11.49 Put	Bond Future	1254.1500	1.2542	757.3400	0.7573	39.613	0.0000	0.0000
2025/01/21	ES42	06/02/2025		Bond Future	11.6627	79.2575	11.5658	79.8413	0.831	0.0000	0.0000
2025/01/21	ES42	06/02/2025	13.71 Call	Bond Future	10864.0600	10.8641	11447.7900	11.4478	5.373	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	
2025/01/21	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES42	08/05/2025		Bond Future	11.7741	76.5990	11.6735	77.1948	0.854	0.0000	0.0000
2025/01/21	ES42	08/05/2025	13.25 Call	Bond Future	7968.0900	7.9681	8563.8600	8.5639	7.477	0.0000	0.0000
2025/01/21	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES42	07/08/2025		Bond Future	11.8908	78.1279	11.7865	78.7359	0.877	0.0000	0.0000
2025/01/21	ES42	07/08/2025	13.79 Call	Bond Future	9855.7600	9.8558	10463.7400	10.4637	6.169	0.0000	0.0000
2025/01/21	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES42	06/11/2025		Bond Future	12.0188	75.3997	11.9105	76.0199	0.901	0.0000	0.0000
2025/01/21	ES42	06/11/2025	12.39 Call	Bond Future	2065.8100	2.0658	2686.0500	2.6861	30.024	0.0000	0.0000
2025/01/21	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES42	05/02/2026		Bond Future	12.1568	76.8558	12.0442	77.4884	0.926	0.0000	0.0000
2025/01/21	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	ES42	05/02/2026	11.85 Put	Bond Future	1743.9000	1.7439	1111.3200	1.1113	36.274	0.0000	0.0000
2025/01/21	GOVI	06/02/2025		GOVI	1087.3020	1087.3020	1092.6400	1092.6400	0.491	0.0000	0.0000
2025/01/21	GOVI	06/02/2025	972.00 Call	GOVI	1153020.0000	115.3020	1206400.0000	120.6400	4.630	0.0000	0.0000
2025/01/21	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	GOVI	08/05/2025		GOVI	1109.1050	1109.1050	1114.5520	1114.5520	0.491	0.0000	0.0000
2025/01/21	GOVI	08/05/2025	1,022.00 Call	GOVI	871050.0000	87.1050	925520.0000	92.5520	6.253	0.0000	0.0000
2025/01/21	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	GOVI	07/08/2025		GOVI	1131.0090	1131.0090	1136.5680	1136.5680	0.492	0.0000	0.0000
2025/01/21	GOVI	07/08/2025	1,011.00 Call	GOVI	1200090.0000	120.0090	1255680.0000	125.5680	4.632	0.0000	0.0000
2025/01/21	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	GOVI	06/11/2025		GOVI	1153.0450	1153.0450	1158.7160	1158.7160	0.492	0.0000	0.0000
2025/01/21	GOVI	06/11/2025	1,112.00 Call	GOVI	410450.0000	41.0450	467160.0000	46.7160	13.817	0.0000	0.0000
2025/01/21	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	GOVI	05/02/2026		GOVI	1175.1580	1175.1580	1180.9420	1180.9420	0.492	0.0000	0.0000
2025/01/21	GOVI	05/02/2026	1,150.00 Call	GOVI	251580.0000	25.1580	309420.0000	30.9420	22.991	0.0000	0.0000
2025/01/21	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/21	IGOV	06/02/2025		Index Future	372.3800	372.3800	372.2330	372.2330	0.039	0.0000	0.0000
2025/01/21	IGOV	08/05/2025		Index Future	379.9390	379.9390	379.7900	379.7900	0.039	0.0000	0.0000
2025/01/21	IGOV	07/08/2025		Index Future	387.5330	387.5330	387.3820	387.3820	0.039	0.0000	0.0000
2025/01/21	IGOV	06/11/2025		Index Future	395.1720	395.1720	395.0190	395.0190	0.039	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	
2025/01/21	IGOV	05/02/2026		Index Future	402.8370	402.8370	402.6830	402.6830	0.038	0.0000	0.0000
2025/01/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/21	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/21	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/21	R033	06/02/2025		Bond Future	10.0787	103.2277	9.9818	103.7573	0.961	0.0000	0.0000
2025/01/21	R033	06/02/2025	10.33 Call	Bond Future	1630.7300	1.6307	2041.1800	2.0412	25.170	0.0000	0.0000
2025/01/21	R033	06/02/2025	10.33 Put	Bond Future	273.5900	0.2736	154.3700	0.1544	43.576	0.0000	0.0000
2025/01/21	R033	08/05/2025		Bond Future	10.1695	100.2487	10.0680	100.7891	0.998	0.0000	0.0000
2025/01/21	R033	08/05/2025	10.33 Call	Bond Future	2199.0800	2.1991	2520.5600	2.5206	14.619	0.0000	0.0000
2025/01/21	R033	08/05/2025	10.33 Put	Bond Future	1352.3000	1.3523	1133.3300	1.1333	16.192	0.0000	0.0000
2025/01/21	R033	07/08/2025		Bond Future	10.2710	102.2266	10.1644	102.7781	1.037	0.0000	0.0000
2025/01/21	R033	07/08/2025	10.33 Call	Bond Future	2491.1100	2.4911	2788.9900	2.7890	11.958	0.0000	0.0000
2025/01/21	R033	07/08/2025	10.33 Put	Bond Future	2187.1500	2.1872	1933.5300	1.9335	11.596	0.0000	0.0000
2025/01/21	R033	06/11/2025		Bond Future	10.3870	99.1698	10.2750	99.7324	1.078	0.0000	0.0000
2025/01/21	R033	06/11/2025	10.33 Call	Bond Future	2605.8300	2.6058	2890.0400	2.8900	10.907	0.0000	0.0000
2025/01/21	R033	06/11/2025	10.33 Put	Bond Future	2891.5100	2.8915	2613.0700	2.6131	9.630	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	
2025/01/21	R033	05/02/2026		Bond Future	10.5198	101.0651	10.4020	101.6389	1.120	0.0000	0.0000
2025/01/21	R033	05/02/2026	10.49 Call	Bond Future	3168.6800	3.1687	3464.5100	3.4645	9.336	0.0000	0.0000
2025/01/21	R033	05/02/2026	10.49 Put	Bond Future	3313.3400	3.3133	3035.3400	3.0353	8.390	0.0000	0.0000
2025/01/21	R035	06/02/2025	10.10 Put	Bond Future	2347.8000	2.3478	1830.2700	1.8303	22.043	0.0000	0.0000
2025/01/21	R035	06/02/2025	10.10 Call	Bond Future	84.6700	0.0847	150.9600	0.1510	78.292	0.0000	0.0000
2025/01/21	R035	06/02/2025	11.10 Call	Bond Future	3425.7800	3.4258	3988.1000	3.9881	16.414	0.0000	0.0000
2025/01/21	R035	06/02/2025	11.10 Put	Bond Future	35.4900	0.0355	13.9900	0.0140	60.580	0.0000	0.0000
2025/01/21	R035	06/02/2025	11.30 Call	Bond Future	4474.0300	4.4740	5051.3200	5.0513	12.903	0.0000	0.0000
2025/01/21	R035	06/02/2025	11.30 Put	Bond Future	9.8000	0.0098	3.2700	0.0033	66.633	0.0000	0.0000
2025/01/21	R035	06/02/2025	10.65 Call	Bond Future	1290.1900	1.2902	1705.6000	1.7056	32.198	0.0000	0.0000
2025/01/21	R035	06/02/2025	10.65 Put	Bond Future	384.2000	0.3842	215.7900	0.2158	43.834	0.0000	0.0000
2025/01/21	R035	06/02/2025	10.34 Put	Bond Future	1236.6400	1.2366	853.9700	0.8540	30.944	0.0000	0.0000
2025/01/21	R035	06/02/2025	10.34 Call	Bond Future	374.8000	0.3748	575.9500	0.5760	53.669	0.0000	0.0000
2025/01/21	R035	06/02/2025	10.26 Put	Bond Future	1568.2300	1.5682	1132.5200	1.1325	27.784	0.0000	0.0000
2025/01/21	R035	06/02/2025	10.26 Call	Bond Future	242.5000	0.2425	390.6100	0.3906	61.076	0.0000	0.0000
2025/01/21	R035	06/02/2025		Bond Future	10.4901	94.1265	10.3882	94.7103	0.971	0.0000	0.0000
2025/01/21	R035	06/02/2025	12.41 Call	Bond Future	10105.3600	10.1054	10689.1800	10.6892	5.777	0.0000	0.0000
2025/01/21	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R035	08/05/2025		Bond Future	10.5812	91.5036	10.4751	92.0993	1.003	0.0000	0.0000
2025/01/21	R035	08/05/2025	11.78 Call	Bond Future	6640.9900	6.6410	7177.7900	7.1778	8.083	0.0000	0.0000
2025/01/21	R035	08/05/2025	11.78 Put	Bond Future	264.5100	0.2645	205.6000	0.2056	22.271	0.0000	0.0000
2025/01/21	R035	08/05/2025	13.35 Call	Bond Future	13835.9800	13.8360	14428.6400	14.4286	4.283	0.0000	0.0000
2025/01/21	R035	08/05/2025	13.35 Put	Bond Future	10.1600	0.0102	7.1100	0.0071	30.020	0.0000	0.0000
2025/01/21	R035	08/05/2025	12.70 Call	Bond Future	10910.4300	10.9104	11492.5500	11.4926	5.335	0.0000	0.0000
2025/01/21	R035	08/05/2025	12.70 Put	Bond Future	52.8100	0.0528	39.2200	0.0392	25.734	0.0000	0.0000
2025/01/21	R035	08/05/2025	11.46 Put	Bond Future	455.3200	0.4553	360.7100	0.3607	20.779	0.0000	0.0000
2025/01/21	R035	08/05/2025	11.46 Call	Bond Future	5191.5600	5.1916	5692.6600	5.6927	9.652	0.0000	0.0000
2025/01/21	R035	08/05/2025	10.08 Put	Bond Future	3529.5700	3.5296	3097.4200	3.0974	12.244	0.0000	0.0000
2025/01/21	R035	08/05/2025	10.08 Call	Bond Future	668.4800	0.6685	832.0400	0.8320	24.467	0.0000	0.0000
2025/01/21	R035	08/05/2025	10.58 Put	Bond Future	1817.2400	1.8172	1532.0600	1.5321	15.693	0.0000	0.0000
2025/01/21	R035	08/05/2025	10.58 Call	Bond Future	1810.8100	1.8108	2121.3400	2.1213	17.149	0.0000	0.0000
2025/01/21	R035	08/05/2025	11.01 Call	Bond Future	3302.8200	3.3028	3724.3900	3.7244	12.764	0.0000	0.0000
2025/01/21	R035	08/05/2025	11.01 Put	Bond Future	948.2500	0.9483	774.1100	0.7741	18.364	0.0000	0.0000
2025/01/21	R035	08/05/2025	11.70 Call	Bond Future	6273.9200	6.2739	6803.1500	6.8032	8.435	0.0000	0.0000
2025/01/21	R035	08/05/2025	11.70 Put	Bond Future	303.4300	0.3034	236.9500	0.2370	21.910	0.0000	0.0000
2025/01/21	R035	08/05/2025	10.95 Call	Bond Future	3071.8600	3.0719	3479.9000	3.4799	13.283	0.0000	0.0000
2025/01/21	R035	08/05/2025	10.95 Put	Bond Future	1041.6600	1.0417	853.9900	0.8540	18.016	0.0000	0.0000
2025/01/21	R035	08/05/2025	10.44 Put	Bond Future	2214.0800	2.2141	1887.5200	1.8875	14.749	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	
2025/01/21	R035	08/05/2025	10.44 Call	Bond Future	1420.4100	1.4204	1689.5600	1.6896	18.949	0.0000	0.0000
2025/01/21	R035	07/08/2025	10.08 Put	Bond Future	4460.0500	4.4601	4039.1200	4.0391	9.438	0.0000	0.0000
2025/01/21	R035	07/08/2025	10.08 Call	Bond Future	1081.8900	1.0819	1268.7800	1.2688	17.274	0.0000	0.0000
2025/01/21	R035	07/08/2025	10.58 Put	Bond Future	2775.4500	2.7755	2463.2500	2.4633	11.249	0.0000	0.0000
2025/01/21	R035	07/08/2025	10.58 Call	Bond Future	2211.9300	2.2119	2507.5500	2.5076	13.365	0.0000	0.0000
2025/01/21	R035	07/08/2025	11.34 Call	Bond Future	4760.4500	4.7605	5197.4900	5.1975	9.181	0.0000	0.0000
2025/01/21	R035	07/08/2025	11.34 Put	Bond Future	1261.3000	1.2613	1090.5200	1.0905	13.540	0.0000	0.0000
2025/01/21	R035	07/08/2025		Bond Future	10.6826	93.3094	10.5720	93.9173	1.036	0.0000	0.0000
2025/01/21	R035	07/08/2025	12.65 Call	Bond Future	10240.7000	10.2407	10799.2300	10.7992	5.454	0.0000	0.0000
2025/01/21	R035	07/08/2025	12.65 Put	Bond Future	303.0000	0.3030	253.7100	0.2537	16.267	0.0000	0.0000
2025/01/21	R035	06/11/2025		Bond Future	10.7993	90.6178	10.6838	91.2378	1.070	0.0000	0.0000
2025/01/21	R035	06/11/2025	11.20 Call	Bond Future	4262.0700	4.2621	4652.8200	4.6528	9.168	0.0000	0.0000
2025/01/21	R035	06/11/2025	11.20 Put	Bond Future	2155.2800	2.1553	1926.0300	1.9260	10.637	0.0000	0.0000
2025/01/21	R035	06/11/2025	10.08 Put	Bond Future	5317.8900	5.3179	4894.1300	4.8941	7.969	0.0000	0.0000
2025/01/21	R035	06/11/2025	10.08 Call	Bond Future	1361.5200	1.3615	1557.7600	1.5578	14.413	0.0000	0.0000
2025/01/21	R035	06/11/2025	10.58 Put	Bond Future	3602.8600	3.6029	3269.0000	3.2690	9.267	0.0000	0.0000
2025/01/21	R035	06/11/2025	10.58 Call	Bond Future	2420.9400	2.4209	2707.0800	2.7071	11.819	0.0000	0.0000
2025/01/21	R035	06/11/2025	11.67 Call	Bond Future	5937.9200	5.9379	6392.0100	6.3920	7.647	0.0000	0.0000
2025/01/21	R035	06/11/2025	11.67 Put	Bond Future	1444.6700	1.4447	1278.7600	1.2788	11.484	0.0000	0.0000
2025/01/21	R035	06/11/2025	11.95 Call	Bond Future	7009.9900	7.0100	7494.4700	7.4945	6.911	0.0000	0.0000
2025/01/21	R035	06/11/2025	11.95 Put	Bond Future	1136.9500	1.1370	1001.4300	1.0014	11.920	0.0000	0.0000
2025/01/21	R035	06/11/2025	11.45 Call	Bond Future	5130.3000	5.1303	5556.6900	5.5567	8.311	0.0000	0.0000
2025/01/21	R035	06/11/2025	11.45 Put	Bond Future	1742.9700	1.7430	1549.3600	1.5494	11.108	0.0000	0.0000
2025/01/21	R035	06/11/2025	10.95 Put	Bond Future	2658.8700	2.6589	2389.8000	2.3898	10.120	0.0000	0.0000
2025/01/21	R035	06/11/2025	10.95 Call	Bond Future	3459.2400	3.4592	3810.1700	3.8102	10.145	0.0000	0.0000
2025/01/21	R035	05/02/2026		Bond Future	10.9320	92.3508	10.8112	92.9830	1.105	0.0000	0.0000
2025/01/21	R035	05/02/2026	10.79 Call	Bond Future	3218.0400	3.2180	3529.6400	3.5296	9.683	0.0000	0.0000
2025/01/21	R035	05/02/2026	10.79 Put	Bond Future	3961.7300	3.9617	3641.1200	3.6411	8.093	0.0000	0.0000
2025/01/21	R038	06/02/2025		Bond Future	10.9917	103.1738	10.9049	103.7692	0.790	0.0000	0.0000
2025/01/21	R038	06/02/2025	11.24 Call	Bond Future	1985.0300	1.9850	2449.0900	2.4491	23.378	0.0000	0.0000
2025/01/21	R038	06/02/2025	11.24 Put	Bond Future	310.7500	0.3108	179.4800	0.1795	42.243	0.0000	0.0000
2025/01/21	R038	08/05/2025		Bond Future	11.0965	99.7520	11.0062	100.3594	0.814	0.0000	0.0000
2025/01/21	R038	08/05/2025	11.24 Call	Bond Future	2733.9800	2.7340	3088.4900	3.0885	12.967	0.0000	0.0000
2025/01/21	R038	08/05/2025	11.24 Put	Bond Future	1779.5500	1.7796	1526.5800	1.5266	14.215	0.0000	0.0000
2025/01/21	R038	07/08/2025		Bond Future	11.2096	101.7200	11.1156	102.3398	0.838	0.0000	0.0000
2025/01/21	R038	07/08/2025	11.24 Call	Bond Future	3155.7100	3.1557	3483.6000	3.4836	10.390	0.0000	0.0000
2025/01/21	R038	07/08/2025	11.24 Put	Bond Future	2956.3500	2.9564	2664.4400	2.6644	9.874	0.0000	0.0000
2025/01/21	R038	06/11/2025		Bond Future	11.3341	98.2116	11.2362	98.8439	0.864	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/21	R038	06/11/2025	11.24 Call	Bond Future	3370.6400	3.3706	3684.2200	3.6842	9.303	0.0000	0.0000
2025/01/21	R038	06/11/2025	11.24 Put	Bond Future	3978.4500	3.9785	3659.7600	3.6598	8.010	0.0000	0.0000
2025/01/21	R038	06/11/2025	12.33 Call	Bond Future	7727.3000	7.7273	8201.0900	8.2011	6.131	0.0000	0.0000
2025/01/21	R038	06/11/2025	12.33 Put	Bond Future	1622.6800	1.6227	1464.2000	1.4642	9.767	0.0000	0.0000
2025/01/21	R038	06/11/2025	10.98 Put	Bond Future	4891.1500	4.8912	4525.0600	4.5251	7.485	0.0000	0.0000
2025/01/21	R038	06/11/2025	10.98 Call	Bond Future	2575.4300	2.5754	2841.6100	2.8416	10.335	0.0000	0.0000
2025/01/21	R038	05/02/2026		Bond Future	11.4713	100.0880	11.3693	100.7328	0.890	0.0000	0.0000
2025/01/21	R038	05/02/2026	11.44 Call	Bond Future	4379.3700	4.3794	4713.1500	4.7132	7.622	0.0000	0.0000
2025/01/21	R038	05/02/2026	11.44 Put	Bond Future	4576.6100	4.5766	4265.5800	4.2656	6.796	0.0000	0.0000
2025/01/21	R053	06/02/2025		Bond Future	11.2190	107.6993	11.1274	108.5081	0.817	0.0000	0.0000
2025/01/21	R053	06/02/2025	12.94 Call	Bond Future	13318.9900	13.3190	14127.8500	14.1279	6.073	0.0000	0.0000
2025/01/21	R053	06/02/2025	12.94 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/21	R053	08/05/2025		Bond Future	11.3102	103.9908	11.2153	104.8161	0.839	0.0000	0.0000
2025/01/21	R053	08/05/2025	12.64 Call	Bond Future	10776.1900	10.7762	11529.4300	11.5294	6.990	0.0000	0.0000
2025/01/21	R053	08/05/2025	12.64 Put	Bond Future	352.5900	0.3526	280.5700	0.2806	20.426	0.0000	0.0000
2025/01/21	R053	07/08/2025		Bond Future	11.4075	106.0423	11.3091	106.8843	0.862	0.0000	0.0000
2025/01/21	R053	07/08/2025	13.17 Call	Bond Future	13858.4000	13.8584	14609.7300	14.6097	5.421	0.0000	0.0000
2025/01/21	R053	07/08/2025	13.17 Put	Bond Future	650.1500	0.6502	559.5200	0.5595	13.940	0.0000	0.0000
2025/01/21	R053	06/11/2025		Bond Future	11.5131	102.2396	11.4110	103.0984	0.886	0.0000	0.0000
2025/01/21	R053	06/11/2025	11.76 Call	Bond Future	5941.4200	5.9414	6451.0700	6.4511	8.578	0.0000	0.0000
2025/01/21	R053	06/11/2025	11.76 Put	Bond Future	3916.1400	3.9161	3566.9900	3.5670	8.916	0.0000	0.0000
2025/01/21	R053	05/02/2026		Bond Future	11.6277	104.1928	11.5218	105.0684	0.911	0.0000	0.0000
2025/01/21	R053	05/02/2026	11.49 Call	Bond Future	4897.8800	4.8979	5333.4100	5.3334	8.892	0.0000	0.0000
2025/01/21	R053	05/02/2026	11.49 Put	Bond Future	6038.8900	6.0389	5598.7500	5.5988	7.288	0.0000	0.0000
2025/01/21	R186	06/02/2025		Bond Future	8.3271	105.1469	8.3216	105.1565	0.067	0.0000	0.0000
2025/01/21	R186	06/02/2025	9.03 Call	Bond Future	1208.6700	1.2087	1218.0100	1.2180	0.773	0.0000	0.0000
2025/01/21	R186	06/02/2025	9.03 Put	Bond Future	0.8500	0.0009	0.6000	0.0006	29.412	0.0000	0.0000
2025/01/21	R186	08/05/2025		Bond Future	8.3659	107.2549	8.3593	107.2649	0.079	0.0000	0.0000
2025/01/21	R186	08/05/2025	8.47 Call	Bond Future	453.7400	0.4537	457.7500	0.4578	0.884	0.0000	0.0000
2025/01/21	R186	08/05/2025	8.47 Put	Bond Future	296.8900	0.2969	290.9200	0.2909	2.011	0.0000	0.0000
2025/01/21	R186	07/08/2025	10.25 Call	Bond Future	2350.8400	2.3508	2359.9100	2.3599	0.386	0.0000	0.0000
2025/01/21	R186	07/08/2025	10.25 Put	Bond Future	63.7300	0.0637	62.2300	0.0622	2.354	0.0000	0.0000
2025/01/21	R186	07/08/2025	9.22 Put	Bond Future	189.9300	0.1899	186.4200	0.1864	1.848	0.0000	0.0000
2025/01/21	R186	07/08/2025	9.22 Call	Bond Future	1184.6200	1.1846	1191.6800	1.1917	0.596	0.0000	0.0000
2025/01/21	R186	07/08/2025		Bond Future	8.4397	104.0619	8.4315	104.0725	0.098	0.0000	0.0000
2025/01/21	R186	07/08/2025	9.68 Call	Bond Future	1691.1100	1.6911	1699.2600	1.6993	0.482	0.0000	0.0000
2025/01/21	R186	07/08/2025	9.68 Put	Bond Future	116.3500	0.1164	113.9300	0.1139	2.080	0.0000	0.0000
2025/01/21	R186	06/11/2025		Bond Future	8.5695	106.0858	8.5589	106.0970	0.123	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	
2025/01/21	R186	06/11/2025	8.13 Call	Bond Future	228.8500	0.2289	231.9100	0.2319	1.337	0.0000	0.0000
2025/01/21	R186	06/11/2025	8.13 Put	Bond Future	693.9300	0.6939	685.8300	0.6858	1.167	0.0000	0.0000
2025/01/21	R186	05/02/2026		Bond Future	8.8246	102.8071	8.8103	102.8189	0.162	0.0000	0.0000
2025/01/21	R186	05/02/2026	8.43 Call	Bond Future	280.9700	0.2810	284.9500	0.2850	1.417	0.0000	0.0000
2025/01/21	R186	05/02/2026	8.43 Put	Bond Future	606.2300	0.6062	598.4500	0.5985	1.283	0.0000	0.0000
2025/01/21	R202	06/02/2025		Bond Future	267.7887	267.7887	267.9567	267.9567	0.063	0.0000	0.0000
2025/01/21	R202	06/02/2025	266.79 Call	Bond Future	998.6500	0.9987	1166.6500	1.1667	16.823	0.0000	0.0000
2025/01/21	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R202	08/05/2025		Bond Future	273.2235	273.2235	273.3954	273.3954	0.063	0.0000	0.0000
2025/01/21	R202	08/05/2025	272.31 Call	Bond Future	913.5100	0.9135	1085.3800	1.0854	18.814	0.0000	0.0000
2025/01/21	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R202	07/08/2025		Bond Future	273.4474	273.4474	273.6238	273.6238	0.065	0.0000	0.0000
2025/01/21	R202	07/08/2025	271.60 Call	Bond Future	1847.3500	1.8474	2023.8200	2.0238	9.553	0.0000	0.0000
2025/01/21	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R202	06/11/2025		Bond Future	278.8329	278.8329	279.0140	279.0140	0.065	0.0000	0.0000
2025/01/21	R202	06/11/2025	275.64 Call	Bond Future	3192.9400	3.1929	3373.9800	3.3740	5.670	0.0000	0.0000
2025/01/21	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R202	05/02/2026		Bond Future	278.9024	278.9024	279.0887	279.0887	0.067	0.0000	0.0000
2025/01/21	R202	05/02/2026	277.82 Call	Bond Future	1082.3500	1.0824	1268.6700	1.2687	17.214	0.0000	0.0000
2025/01/21	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R209	06/02/2025		Bond Future	10.7187	73.6332	10.6221	74.1303	0.902	0.0000	0.0000
2025/01/21	R209	06/02/2025	12.44 Call	Bond Future	8125.3100	8.1253	8622.3300	8.6223	6.117	0.0000	0.0000
2025/01/21	R209	06/02/2025	12.44 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/21	R209	08/05/2025		Bond Future	10.8092	71.9548	10.7089	72.4620	0.928	0.0000	0.0000
2025/01/21	R209	08/05/2025	11.89 Call	Bond Future	5469.1400	5.4691	5915.7600	5.9158	8.166	0.0000	0.0000
2025/01/21	R209	08/05/2025	11.89 Put	Bond Future	294.1700	0.2942	233.6100	0.2336	20.587	0.0000	0.0000
2025/01/21	R209	07/08/2025		Bond Future	10.9074	73.3745	10.8034	73.8920	0.954	0.0000	0.0000
2025/01/21	R209	07/08/2025	12.68 Call	Bond Future	8441.0800	8.4411	8907.0600	8.9071	5.520	0.0000	0.0000
2025/01/21	R209	07/08/2025	12.68 Put	Bond Future	344.8100	0.3448	293.3200	0.2933	14.933	0.0000	0.0000
2025/01/21	R209	06/11/2025		Bond Future	11.0161	71.6487	10.9080	72.1765	0.981	0.0000	0.0000
2025/01/21	R209	06/11/2025	11.27 Call	Bond Future	3525.0400	3.5250	3837.4500	3.8375	8.863	0.0000	0.0000
2025/01/21	R209	06/11/2025	11.27 Put	Bond Future	2305.5300	2.3055	2090.1400	2.0901	9.342	0.0000	0.0000
2025/01/21	R209	05/02/2026		Bond Future	11.1365	73.0186	11.0242	73.5568	1.009	0.0000	0.0000
2025/01/21	R209	05/02/2026	10.93 Call	Bond Future	2856.2300	2.8562	3114.5500	3.1146	9.044	0.0000	0.0000
2025/01/21	R209	05/02/2026	10.93 Put	Bond Future	3849.4400	3.8494	3569.5800	3.5696	7.270	0.0000	0.0000
2025/01/21	R210	06/02/2025		Bond Future	243.1179	243.1179	243.0881	243.0881	0.012	0.0000	0.0000
2025/01/21	R210	06/02/2025	239.61 Call	Bond Future	3507.9100	3.5079	3478.0800	3.4781	0.850	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	
2025/01/21	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R210	08/05/2025		Bond Future	244.6968	244.6968	244.6669	244.6669	0.012	0.0000	0.0000
2025/01/21	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R210	08/05/2025	248.03 Put	Bond Future	3333.1600	3.3332	3363.1500	3.3632	0.900	0.0000	0.0000
2025/01/21	R210	07/08/2025		Bond Future	249.5850	249.5850	249.5553	249.5553	0.012	0.0000	0.0000
2025/01/21	R210	07/08/2025	248.44 Call	Bond Future	1144.9500	1.1450	1115.3200	1.1153	2.588	0.0000	0.0000
2025/01/21	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R210	06/11/2025		Bond Future	251.0826	251.0826	251.0539	251.0539	0.011	0.0000	0.0000
2025/01/21	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R210	06/11/2025	252.14 Put	Bond Future	1057.3700	1.0574	1086.1500	1.0862	2.722	0.0000	0.0000
2025/01/21	R210	05/02/2026		Bond Future	255.9473	255.9473	255.9188	255.9188	0.011	0.0000	0.0000
2025/01/21	R210	05/02/2026	253.10 Call	Bond Future	2847.2500	2.8473	2818.8300	2.8188	0.998	0.0000	0.0000
2025/01/21	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R213	06/02/2025		Bond Future	9.5464	91.6673	9.4748	91.9678	0.750	0.0000	0.0000
2025/01/21	R213	06/02/2025	11.35 Call	Bond Future	7170.7400	7.1707	7471.2200	7.4712	4.190	0.0000	0.0000
2025/01/21	R213	06/02/2025	11.35 Put	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2025/01/21	R213	08/05/2025		Bond Future	9.6198	89.9479	9.5443	90.2546	0.785	0.0000	0.0000
2025/01/21	R213	08/05/2025	10.52 Call	Bond Future	3837.5200	3.8375	4097.9700	4.0980	6.787	0.0000	0.0000
2025/01/21	R213	08/05/2025	10.52 Put	Bond Future	279.4000	0.2794	233.1400	0.2331	16.557	0.0000	0.0000
2025/01/21	R213	07/08/2025		Bond Future	9.7063	91.7232	9.6264	92.0363	0.823	0.0000	0.0000
2025/01/21	R213	07/08/2025	11.66 Call	Bond Future	7431.1300	7.4311	7721.0500	7.7211	3.901	0.0000	0.0000
2025/01/21	R213	07/08/2025	11.66 Put	Bond Future	175.0200	0.1750	151.8500	0.1519	13.238	0.0000	0.0000
2025/01/21	R213	06/11/2025		Bond Future	9.8141	89.9532	9.7295	90.2728	0.862	0.0000	0.0000
2025/01/21	R213	06/11/2025	10.05 Call	Bond Future	2491.5200	2.4915	2677.4800	2.6775	7.464	0.0000	0.0000
2025/01/21	R213	06/11/2025	10.05 Put	Bond Future	1607.9200	1.6079	1474.3500	1.4744	8.307	0.0000	0.0000
2025/01/21	R213	05/02/2026		Bond Future	9.9441	91.6744	9.8541	92.0004	0.905	0.0000	0.0000
2025/01/21	R213	05/02/2026	9.89 Call	Bond Future	2150.4600	2.1505	2313.7300	2.3137	7.592	0.0000	0.0000
2025/01/21	R213	05/02/2026	9.89 Put	Bond Future	2346.2200	2.3462	2183.5300	2.1835	6.934	0.0000	0.0000
2025/01/21	R214	06/02/2025	13.63 Call	Bond Future	11836.9400	11.8369	12367.0000	12.3670	4.478	0.0000	0.0000
2025/01/21	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	R214	06/02/2025	12.25 Put	Bond Future	0.7900	0.0008	0.2000	0.0002	74.684	0.0000	0.0000
2025/01/21	R214	06/02/2025	12.25 Call	Bond Future	5804.0300	5.8040	6333.5000	6.3335	9.122	0.0000	0.0000
2025/01/21	R214	06/02/2025	11.75 Put	Bond Future	25.5100	0.0255	9.9600	0.0100	60.956	0.0000	0.0000
2025/01/21	R214	06/02/2025	11.75 Call	Bond Future	3384.2000	3.3842	3898.7100	3.8987	15.203	0.0000	0.0000
2025/01/21	R214	06/02/2025		Bond Future	11.1093	68.7662	11.0126	69.2963	0.870	0.0000	0.0000
2025/01/21	R214	06/02/2025	12.71 Call	Bond Future	7925.6400	7.9256	8455.6800	8.4557	6.688	0.0000	0.0000
2025/01/21	R214	06/02/2025	12.71 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/21	R214	08/05/2025		Bond Future	11.1965	66.8418	11.0967	67.3826	0.892	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	
2025/01/21	R214	08/05/2025	12.40 Call	Bond Future	6295.3300	6.2953	6780.6300	6.7806	7.709	0.0000	0.0000
2025/01/21	R214	08/05/2025	12.40 Put	Bond Future	267.8400	0.2678	212.3600	0.2124	20.714	0.0000	0.0000
2025/01/21	R214	07/08/2025		Bond Future	11.2913	68.1610	11.1880	68.7127	0.915	0.0000	0.0000
2025/01/21	R214	07/08/2025	12.97 Call	Bond Future	8465.7000	8.4657	8958.7500	8.9588	5.824	0.0000	0.0000
2025/01/21	R214	07/08/2025	12.97 Put	Bond Future	391.7300	0.3917	333.0800	0.3331	14.972	0.0000	0.0000
2025/01/21	R214	06/11/2025		Bond Future	11.3968	66.1861	11.2898	66.7489	0.938	0.0000	0.0000
2025/01/21	R214	06/11/2025	11.64 Call	Bond Future	3685.5100	3.6855	4019.5300	4.0195	9.063	0.0000	0.0000
2025/01/21	R214	06/11/2025	11.64 Put	Bond Future	2431.7100	2.4317	2203.0100	2.2030	9.405	0.0000	0.0000
2025/01/21	R214	05/02/2026		Bond Future	11.5134	67.4519	11.4026	68.0257	0.963	0.0000	0.0000
2025/01/21	R214	05/02/2026	11.26 Call	Bond Future	2966.8700	2.9669	3237.9100	3.2379	9.136	0.0000	0.0000
2025/01/21	R214	05/02/2026	11.26 Put	Bond Future	4290.0900	4.2901	3987.3400	3.9873	7.057	0.0000	0.0000
2025/01/21	R248	06/02/2025	10.30 Put	Bond Future	6944.0400	6.9440	6287.9200	6.2879	9.449	0.0000	0.0000
2025/01/21	R248	06/02/2025	10.30 Call	Bond Future	0.1500	0.0002	0.3600	0.0004	140.000	0.0000	0.0000
2025/01/21	R248	06/02/2025	11.00 Put	Bond Future	2025.1900	2.0252	1512.7000	1.5127	25.306	0.0000	0.0000
2025/01/21	R248	06/02/2025	11.00 Call	Bond Future	240.8400	0.2408	384.6800	0.3847	59.724	0.0000	0.0000
2025/01/21	R248	06/02/2025	11.70 Call	Bond Future	2991.0000	2.9910	3585.9900	3.5860	19.893	0.0000	0.0000
2025/01/21	R248	06/02/2025	11.70 Put	Bond Future	116.4000	0.1164	55.0600	0.0551	52.698	0.0000	0.0000
2025/01/21	R248	06/02/2025		Bond Future	11.2598	83.4489	11.1631	84.1053	0.859	0.0000	0.0000
2025/01/21	R248	06/02/2025	12.71 Call	Bond Future	8832.7000	8.8327	9488.9100	9.4889	7.429	0.0000	0.0000
2025/01/21	R248	06/02/2025	12.71 Put	Bond Future	0.1500	0.0002	0.0300	0.0000	80.000	0.0000	0.0000
2025/01/21	R248	08/05/2025		Bond Future	11.3495	80.6755	11.2494	81.3451	0.881	0.0000	0.0000
2025/01/21	R248	08/05/2025	12.60 Call	Bond Future	7927.9100	7.9279	8532.7200	8.5327	7.629	0.0000	0.0000
2025/01/21	R248	08/05/2025	12.60 Put	Bond Future	309.0000	0.3090	244.1500	0.2442	20.987	0.0000	0.0000
2025/01/21	R248	07/08/2025		Bond Future	11.4466	82.2676	11.3430	82.9508	0.905	0.0000	0.0000
2025/01/21	R248	07/08/2025	13.21 Call	Bond Future	10731.3100	10.7313	11341.8900	11.3419	5.690	0.0000	0.0000
2025/01/21	R248	07/08/2025	13.21 Put	Bond Future	497.6900	0.4977	425.0800	0.4251	14.589	0.0000	0.0000
2025/01/21	R248	06/11/2025		Bond Future	11.5540	79.4244	11.4466	80.1212	0.929	0.0000	0.0000
2025/01/21	R248	06/11/2025	11.74 Call	Bond Future	4296.2300	4.2962	4700.1700	4.7002	9.402	0.0000	0.0000
2025/01/21	R248	06/11/2025	11.74 Put	Bond Future	3114.1000	3.1141	2821.2400	2.8212	9.404	0.0000	0.0000
2025/01/21	R248	05/02/2026		Bond Future	11.6726	80.9429	11.5611	81.6534	0.955	0.0000	0.0000
2025/01/21	R248	05/02/2026	11.46 Call	Bond Future	3684.5900	3.6846	4026.7400	4.0267	9.286	0.0000	0.0000
2025/01/21	R248	05/02/2026	11.46 Put	Bond Future	5049.2200	5.0492	4680.9000	4.6809	7.295	0.0000	0.0000
2025/01/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

