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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/01/2025 TO 22/01/2025

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
2025/01/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/22	2029	06/02/2025		Bond Future	134.2286	134.2286	134.0489	0.134	0.0000	0.0000
2025/01/22	2029	06/02/2025	132.40 Call	Bond Future	1828.5500	1.8286	1648.9200	9.824	0.0000	0.0000
2025/01/22	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2029	08/05/2025		Bond Future	135.5444	135.5444	135.3645	0.133	0.0000	0.0000
2025/01/22	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2029	08/05/2025	137.85 Put	Bond Future	2305.5800	2.3056	2485.5100	7.804	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/01/22	2029	07/08/2025		Bond Future	138.2527	138.2527	138.0707	138.0707	0.132	0.0000	0.0000
2025/01/22	2029	07/08/2025	137.41 Call	Bond Future	842.7000	0.8427	660.7100	0.6607	21.596	0.0000	0.0000
2025/01/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2029	06/11/2025		Bond Future	139.5418	139.5418	139.3609	139.3609	0.130	0.0000	0.0000
2025/01/22	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2029	06/11/2025	139.79 Put	Bond Future	248.2200	0.2482	429.1500	0.4292	72.891	0.0000	0.0000
2025/01/22	2029	05/02/2026		Bond Future	142.2464	142.2464	142.0635	142.0635	0.129	0.0000	0.0000
2025/01/22	2029	05/02/2026	140.11 Call	Bond Future	2136.3800	2.1364	1953.5300	1.9535	8.559	0.0000	0.0000
2025/01/22	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2030	06/02/2025	8.68 Put	Bond Future	1648.4600	1.6485	1322.5800	1.3226	19.769	0.0000	0.0000
2025/01/22	2030	06/02/2025	8.68 Call	Bond Future	38.6100	0.0386	67.9500	0.0680	75.991	0.0000	0.0000
2025/01/22	2030	06/02/2025	9.18 Put	Bond Future	313.0600	0.3131	183.5900	0.1836	41.356	0.0000	0.0000
2025/01/22	2030	06/02/2025	9.18 Call	Bond Future	630.6100	0.6306	856.3600	0.8564	35.799	0.0000	0.0000
2025/01/22	2030	06/02/2025	9.69 Call	Bond Future	2248.9900	2.2490	2595.3900	2.5954	15.402	0.0000	0.0000
2025/01/22	2030	06/02/2025	9.69 Put	Bond Future	13.6900	0.0137	4.8700	0.0049	64.427	0.0000	0.0000
2025/01/22	2030	06/02/2025		Bond Future	9.0968	95.9301	9.0041	96.2853	1.019	0.0000	0.0000
2025/01/22	2030	06/02/2025	10.68 Call	Bond Future	5824.0100	5.8240	6179.2300	6.1792	6.099	0.0000	0.0000
2025/01/22	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2030	08/05/2025	12.28 Call	Bond Future	10620.0700	10.6201	10982.7400	10.9827	3.415	0.0000	0.0000
2025/01/22	2030	08/05/2025	12.28 Put	Bond Future	0.7100	0.0007	0.4600	0.0005	35.211	0.0000	0.0000
2025/01/22	2030	08/05/2025	10.69 Put	Bond Future	65.0700	0.0651	48.7200	0.0487	25.127	0.0000	0.0000
2025/01/22	2030	08/05/2025	10.69 Call	Bond Future	5458.7300	5.4587	5805.3000	5.8053	6.349	0.0000	0.0000
2025/01/22	2030	08/05/2025	11.86 Call	Bond Future	9279.3400	9.2793	9641.2500	9.6413	3.900	0.0000	0.0000
2025/01/22	2030	08/05/2025	11.86 Put	Bond Future	3.1300	0.0031	2.1200	0.0021	32.268	0.0000	0.0000
2025/01/22	2030	08/05/2025	10.31 Put	Bond Future	139.8600	0.1399	107.3400	0.1073	23.252	0.0000	0.0000
2025/01/22	2030	08/05/2025	10.31 Call	Bond Future	4226.3400	4.2263	4556.7400	4.5567	7.818	0.0000	0.0000
2025/01/22	2030	08/05/2025		Bond Future	9.1639	97.8534	9.0650	98.2164	1.079	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.93 Call	Bond Future	3049.5100	3.0495	3350.6900	3.3507	9.876	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.93 Put	Bond Future	293.6200	0.2936	231.8800	0.2319	21.027	0.0000	0.0000
2025/01/22	2030	08/05/2025	8.68 Put	Bond Future	2239.0100	2.2390	1976.2200	1.9762	11.737	0.0000	0.0000
2025/01/22	2030	08/05/2025	8.68 Call	Bond Future	446.7100	0.4467	546.8400	0.5468	22.415	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.18 Put	Bond Future	1100.6900	1.1007	928.3200	0.9283	15.660	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.18 Call	Bond Future	1159.8100	1.1598	1350.3600	1.3504	16.429	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.99 Call	Bond Future	3229.4500	3.2295	3536.3300	3.5363	9.503	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.99 Put	Bond Future	261.8900	0.2619	205.8500	0.2059	21.398	0.0000	0.0000
2025/01/22	2030	08/05/2025	8.95 Put	Bond Future	1558.1300	1.5581	1342.5700	1.3426	13.835	0.0000	0.0000
2025/01/22	2030	08/05/2025	8.95 Call	Bond Future	771.0200	0.7710	918.3800	0.9184	19.112	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.45 Put	Bond Future	702.8900	0.7029	578.1500	0.5782	17.747	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	
2025/01/22	2030	08/05/2025	9.45 Call	Bond Future	1743.8100	1.7438	1981.9900	1.9820	13.659	0.0000	0.0000
2025/01/22	2030	08/05/2025	8.72 Put	Bond Future	2127.6800	2.1277	1871.3100	1.8713	12.049	0.0000	0.0000
2025/01/22	2030	08/05/2025	8.72 Call	Bond Future	485.1100	0.4851	591.6600	0.5917	21.964	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.22 Put	Bond Future	1031.9700	1.0320	867.0300	0.8670	15.983	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.22 Call	Bond Future	1237.3300	1.2373	1435.3100	1.4353	16.001	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.54 Call	Bond Future	1965.8700	1.9659	2218.2300	2.2182	12.837	0.0000	0.0000
2025/01/22	2030	08/05/2025	9.54 Put	Bond Future	600.4500	0.6005	489.8900	0.4899	18.413	0.0000	0.0000
2025/01/22	2030	07/08/2025	8.72 Put	Bond Future	2535.5600	2.5356	2281.6800	2.2817	10.013	0.0000	0.0000
2025/01/22	2030	07/08/2025	8.72 Call	Bond Future	672.5600	0.6726	789.7700	0.7898	17.427	0.0000	0.0000
2025/01/22	2030	07/08/2025	9.22 Put	Bond Future	1472.2200	1.4722	1289.6100	1.2896	12.404	0.0000	0.0000
2025/01/22	2030	07/08/2025	9.22 Call	Bond Future	1377.9400	1.3779	1566.4200	1.5664	13.678	0.0000	0.0000
2025/01/22	2030	07/08/2025	9.81 Call	Bond Future	2663.0000	2.6630	2927.5200	2.9275	9.933	0.0000	0.0000
2025/01/22	2030	07/08/2025	9.81 Put	Bond Future	720.6700	0.7207	614.1000	0.6141	14.788	0.0000	0.0000
2025/01/22	2030	07/08/2025		Bond Future	9.2470	95.7750	9.1410	96.1461	1.146	0.0000	0.0000
2025/01/22	2030	07/08/2025	11.11 Call	Bond Future	6381.9200	6.3819	6728.0300	6.7280	5.423	0.0000	0.0000
2025/01/22	2030	07/08/2025	11.11 Put	Bond Future	137.4700	0.1375	112.4900	0.1125	18.171	0.0000	0.0000
2025/01/22	2030	07/08/2025	12.12 Call	Bond Future	9444.2500	9.4443	9809.9300	9.8099	3.872	0.0000	0.0000
2025/01/22	2030	07/08/2025	12.12 Put	Bond Future	24.9700	0.0250	19.5600	0.0196	21.666	0.0000	0.0000
2025/01/22	2030	07/08/2025	10.48 Put	Bond Future	308.4200	0.3084	256.6600	0.2567	16.782	0.0000	0.0000
2025/01/22	2030	07/08/2025	10.48 Call	Bond Future	4499.1600	4.4992	4818.4900	4.8185	7.098	0.0000	0.0000
2025/01/22	2030	06/11/2025		Bond Future	9.3376	97.6380	9.2238	98.0174	1.218	0.0000	0.0000
2025/01/22	2030	06/11/2025	9.54 Call	Bond Future	2074.1700	2.0742	2294.2500	2.2943	10.611	0.0000	0.0000
2025/01/22	2030	06/11/2025	9.54 Put	Bond Future	1403.3000	1.4033	1243.9900	1.2440	11.353	0.0000	0.0000
2025/01/22	2030	06/11/2025	8.72 Put	Bond Future	2875.3800	2.8754	2618.1700	2.6182	8.945	0.0000	0.0000
2025/01/22	2030	06/11/2025	8.72 Call	Bond Future	792.6600	0.7927	914.8400	0.9148	15.414	0.0000	0.0000
2025/01/22	2030	06/11/2025	9.22 Put	Bond Future	1872.7600	1.8728	1676.1000	1.6761	10.501	0.0000	0.0000
2025/01/22	2030	06/11/2025	9.22 Call	Bond Future	1480.5600	1.4806	1663.2900	1.6633	12.342	0.0000	0.0000
2025/01/22	2030	06/11/2025	10.08 Call	Bond Future	3287.2900	3.2873	3559.7700	3.5598	8.289	0.0000	0.0000
2025/01/22	2030	06/11/2025	10.08 Put	Bond Future	855.1400	0.8551	748.2300	0.7482	12.502	0.0000	0.0000
2025/01/22	2030	05/02/2026		Bond Future	9.4521	95.4985	9.3294	95.8862	1.297	0.0000	0.0000
2025/01/22	2030	05/02/2026	9.49 Call	Bond Future	1938.1900	1.9382	2143.6500	2.1437	10.601	0.0000	0.0000
2025/01/22	2030	05/02/2026	9.49 Put	Bond Future	1818.5800	1.8186	1636.3200	1.6363	10.022	0.0000	0.0000
2025/01/22	2032	06/02/2025	9.42 Put	Bond Future	1759.7300	1.7597	1345.4300	1.3454	23.543	0.0000	0.0000
2025/01/22	2032	06/02/2025	9.42 Call	Bond Future	31.5700	0.0316	66.9200	0.0669	111.973	0.0000	0.0000
2025/01/22	2032	06/02/2025	9.92 Put	Bond Future	291.5600	0.2916	161.4000	0.1614	44.643	0.0000	0.0000
2025/01/22	2032	06/02/2025	9.92 Call	Bond Future	981.0900	0.9811	1300.5800	1.3006	32.565	0.0000	0.0000
2025/01/22	2032	06/02/2025	10.61 Call	Bond Future	3906.0900	3.9061	4350.4600	4.3505	11.376	0.0000	0.0000
2025/01/22	2032	06/02/2025	10.61 Put	Bond Future	8.2500	0.0083	2.9700	0.0030	64.000	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
2025/01/22	2032	06/02/2025		Bond Future	9.7757	95.3122	9.6824	95.7618	0.955	0.0000	0.0000
2025/01/22	2032	06/02/2025	11.72 Call	Bond Future	8764.3800	8.7644	9214.0200	9.2140	5.130	0.0000	0.0000
2025/01/22	2032	06/02/2025	11.72 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/22	2032	08/05/2025		Bond Future	9.8564	93.0590	9.7582	93.5182	0.996	0.0000	0.0000
2025/01/22	2032	08/05/2025	10.91 Call	Bond Future	5005.6300	5.0056	5411.5100	5.4115	8.108	0.0000	0.0000
2025/01/22	2032	08/05/2025	10.91 Put	Bond Future	251.4400	0.2514	198.0900	0.1981	21.218	0.0000	0.0000
2025/01/22	2032	08/05/2025	9.42 Put	Bond Future	2722.9100	2.7229	2402.5000	2.4025	11.767	0.0000	0.0000
2025/01/22	2032	08/05/2025	9.42 Call	Bond Future	658.3200	0.6583	797.1400	0.7971	21.087	0.0000	0.0000
2025/01/22	2032	08/05/2025	9.92 Put	Bond Future	1354.7200	1.3547	1147.3900	1.1474	15.304	0.0000	0.0000
2025/01/22	2032	08/05/2025	9.92 Call	Bond Future	1651.0800	1.6511	1902.9800	1.9030	15.257	0.0000	0.0000
2025/01/22	2032	08/05/2025	10.97 Call	Bond Future	5240.6900	5.2407	5651.4600	5.6515	7.838	0.0000	0.0000
2025/01/22	2032	08/05/2025	10.97 Put	Bond Future	225.2500	0.2253	176.7900	0.1768	21.514	0.0000	0.0000
2025/01/22	2032	08/05/2025	9.40 Put	Bond Future	2791.9100	2.7919	2467.3400	2.4673	11.625	0.0000	0.0000
2025/01/22	2032	08/05/2025	9.40 Call	Bond Future	631.3000	0.6313	765.9600	0.7660	21.331	0.0000	0.0000
2025/01/22	2032	08/05/2025	9.90 Put	Bond Future	1396.6900	1.3967	1184.8800	1.1849	15.165	0.0000	0.0000
2025/01/22	2032	08/05/2025	9.90 Call	Bond Future	1600.0600	1.6001	1847.4800	1.8475	15.463	0.0000	0.0000
2025/01/22	2032	08/05/2025	10.28 Call	Bond Future	2710.0200	2.7100	3034.7900	3.0348	11.984	0.0000	0.0000
2025/01/22	2032	08/05/2025	10.28 Put	Bond Future	759.9700	0.7600	625.5100	0.6255	17.693	0.0000	0.0000
2025/01/22	2032	07/08/2025	9.40 Put	Bond Future	3465.0400	3.4650	3145.6200	3.1456	9.218	0.0000	0.0000
2025/01/22	2032	07/08/2025	9.40 Call	Bond Future	941.2100	0.9412	1091.1400	1.0911	15.929	0.0000	0.0000
2025/01/22	2032	07/08/2025	9.90 Put	Bond Future	2105.4800	2.1055	1871.3000	1.8713	11.122	0.0000	0.0000
2025/01/22	2032	07/08/2025	9.90 Call	Bond Future	1887.5000	1.8875	2122.6700	2.1227	12.459	0.0000	0.0000
2025/01/22	2032	07/08/2025	10.59 Call	Bond Future	3834.9300	3.8349	4172.6900	4.1727	8.807	0.0000	0.0000
2025/01/22	2032	07/08/2025	10.59 Put	Bond Future	986.0800	0.9861	854.4900	0.8545	13.345	0.0000	0.0000
2025/01/22	2032	07/08/2025		Bond Future	9.9481	94.8955	9.8447	95.3649	1.039	0.0000	0.0000
2025/01/22	2032	07/08/2025	12.01 Call	Bond Future	8953.7500	8.9538	9391.9800	9.3920	4.894	0.0000	0.0000
2025/01/22	2032	07/08/2025	12.01 Put	Bond Future	189.5800	0.1896	158.4600	0.1585	16.415	0.0000	0.0000
2025/01/22	2032	06/11/2025		Bond Future	10.0547	92.5797	9.9457	93.0592	1.084	0.0000	0.0000
2025/01/22	2032	06/11/2025	10.42 Call	Bond Future	3300.3000	3.3003	3598.5200	3.5985	9.036	0.0000	0.0000
2025/01/22	2032	06/11/2025	10.42 Put	Bond Future	1716.5500	1.7166	1535.2500	1.5353	10.562	0.0000	0.0000
2025/01/22	2032	06/11/2025	9.40 Put	Bond Future	4056.6700	4.0567	3732.7700	3.7328	7.984	0.0000	0.0000
2025/01/22	2032	06/11/2025	9.40 Call	Bond Future	1129.5800	1.1296	1285.2000	1.2852	13.777	0.0000	0.0000
2025/01/22	2032	06/11/2025	9.90 Put	Bond Future	2699.2800	2.6993	2447.1600	2.4472	9.340	0.0000	0.0000
2025/01/22	2032	06/11/2025	9.90 Call	Bond Future	2017.9800	2.0180	2245.3800	2.2454	11.269	0.0000	0.0000
2025/01/22	2032	06/11/2025	10.89 Call	Bond Future	4700.3100	4.7003	5050.5000	5.0505	7.450	0.0000	0.0000
2025/01/22	2032	06/11/2025	10.89 Put	Bond Future	1129.1800	1.1292	999.8500	0.9999	11.453	0.0000	0.0000
2025/01/22	2032	05/02/2026		Bond Future	10.1790	94.3500	10.0637	94.8398	1.132	0.0000	0.0000
2025/01/22	2032	05/02/2026	10.16 Call	Bond Future	2745.7200	2.7457	2998.7500	2.9988	9.215	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	
2025/01/22	2032	05/02/2026	10.16 Put	Bond Future	2826.1600	2.8262	2589.4000	2.5894	8.377	0.0000	0.0000
2025/01/22	2033	06/02/2025		Bond Future	128.4600	128.4600	128.2306	128.2306	0.179	0.0000	0.0000
2025/01/22	2033	06/02/2025	124.94 Call	Bond Future	3519.9800	3.5200	3290.6300	3.2906	6.516	0.0000	0.0000
2025/01/22	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2033	08/05/2025		Bond Future	129.5595	129.5595	129.3263	129.3263	0.180	0.0000	0.0000
2025/01/22	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2033	08/05/2025	130.62 Put	Bond Future	1060.4900	1.0605	1293.7000	1.2937	21.991	0.0000	0.0000
2025/01/22	2033	07/08/2025		Bond Future	132.1484	132.1484	131.9119	131.9119	0.179	0.0000	0.0000
2025/01/22	2033	07/08/2025	128.65 Call	Bond Future	3498.4000	3.4984	3261.9200	3.2619	6.760	0.0000	0.0000
2025/01/22	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2033	06/11/2025		Bond Future	133.2172	133.2172	132.9813	132.9813	0.177	0.0000	0.0000
2025/01/22	2033	06/11/2025	133.14 Call	Bond Future	77.2200	0.0772	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/22	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	158.7000	0.1587	100.000	0.0000	0.0000
2025/01/22	2033	05/02/2026		Bond Future	135.7994	135.7994	135.5604	135.5604	0.176	0.0000	0.0000
2025/01/22	2033	05/02/2026	132.88 Call	Bond Future	2919.3900	2.9194	2680.4400	2.6804	8.185	0.0000	0.0000
2025/01/22	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2037	06/02/2025		Bond Future	10.8184	84.8939	10.7299	85.4177	0.818	0.0000	0.0000
2025/01/22	2037	06/02/2025	12.76 Call	Bond Future	10433.2100	10.4332	10956.9900	10.9570	5.020	0.0000	0.0000
2025/01/22	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2037	08/05/2025	12.55 Put	Bond Future	140.4900	0.1405	111.1200	0.1111	20.905	0.0000	0.0000
2025/01/22	2037	08/05/2025	12.55 Call	Bond Future	8893.2500	8.8933	9398.6100	9.3986	5.683	0.0000	0.0000
2025/01/22	2037	08/05/2025	13.30 Put	Bond Future	32.0800	0.0321	24.3300	0.0243	24.158	0.0000	0.0000
2025/01/22	2037	08/05/2025	13.30 Call	Bond Future	12375.5000	12.3755	12902.4800	12.9025	4.258	0.0000	0.0000
2025/01/22	2037	08/05/2025		Bond Future	10.9175	86.5961	10.8255	87.1308	0.842	0.0000	0.0000
2025/01/22	2037	08/05/2025	12.25 Call	Bond Future	7477.5000	7.4775	7965.9900	7.9660	6.533	0.0000	0.0000
2025/01/22	2037	08/05/2025	12.25 Put	Bond Future	233.2300	0.2332	186.9900	0.1870	19.826	0.0000	0.0000
2025/01/22	2037	08/05/2025	13.35 Put	Bond Future	28.3300	0.0283	21.4000	0.0214	24.462	0.0000	0.0000
2025/01/22	2037	08/05/2025	13.35 Call	Bond Future	12602.3100	12.6023	13130.1100	13.1301	4.188	0.0000	0.0000
2025/01/22	2037	08/05/2025	10.50 Put	Bond Future	3321.8900	3.3219	2953.4000	2.9534	11.093	0.0000	0.0000
2025/01/22	2037	08/05/2025	10.50 Call	Bond Future	855.7000	0.8557	1021.9400	1.0219	19.427	0.0000	0.0000
2025/01/22	2037	08/05/2025	11.00 Put	Bond Future	1696.1100	1.6961	1458.4300	1.4584	14.013	0.0000	0.0000
2025/01/22	2037	08/05/2025	11.00 Call	Bond Future	2172.1700	2.1722	2469.2200	2.4692	13.675	0.0000	0.0000
2025/01/22	2037	08/05/2025	11.46 Call	Bond Future	3907.7500	3.9078	4303.3800	4.3034	10.124	0.0000	0.0000
2025/01/22	2037	08/05/2025	11.46 Put	Bond Future	846.8000	0.8468	707.7000	0.7077	16.427	0.0000	0.0000
2025/01/22	2037	07/08/2025	10.50 Put	Bond Future	4327.4400	4.3274	3961.7500	3.9618	8.450	0.0000	0.0000
2025/01/22	2037	07/08/2025	10.50 Call	Bond Future	1258.2000	1.2582	1438.8100	1.4388	14.355	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.00 Put	Bond Future	2655.6900	2.6557	2388.3500	2.3884	10.067	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	
2025/01/22	2037	07/08/2025	11.00 Call	Bond Future	2500.6300	2.5006	2779.5900	2.7796	11.156	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.83 Call	Bond Future	5495.0500	5.4951	5906.0600	5.9061	7.480	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.83 Put	Bond Future	1106.1200	1.1061	970.8300	0.9708	12.231	0.0000	0.0000
2025/01/22	2037	07/08/2025	12.17 Call	Bond Future	6915.0600	6.9151	7362.4200	7.3624	6.469	0.0000	0.0000
2025/01/22	2037	07/08/2025	12.17 Put	Bond Future	764.3800	0.7644	665.4400	0.6654	12.944	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.42 Call	Bond Future	3903.4400	3.9034	4256.8200	4.2568	9.053	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.42 Put	Bond Future	1714.8400	1.7148	1521.9200	1.5219	11.250	0.0000	0.0000
2025/01/22	2037	07/08/2025	10.55 Put	Bond Future	4130.8300	4.1308	3774.8500	3.7749	8.618	0.0000	0.0000
2025/01/22	2037	07/08/2025	10.55 Call	Bond Future	1359.2700	1.3593	1549.5900	1.5496	14.002	0.0000	0.0000
2025/01/22	2037	07/08/2025	10.64 Put	Bond Future	3792.5300	3.7925	3454.2300	3.4542	8.920	0.0000	0.0000
2025/01/22	2037	07/08/2025	10.64 Call	Bond Future	1553.2400	1.5532	1761.2400	1.7612	13.391	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.82 Call	Bond Future	5454.2900	5.4543	5864.0900	5.8641	7.513	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.82 Put	Bond Future	1118.0300	1.1180	981.5300	0.9815	12.209	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.07 Call	Bond Future	2714.8500	2.7149	3007.0800	3.0071	10.764	0.0000	0.0000
2025/01/22	2037	07/08/2025	11.07 Put	Bond Future	2472.8200	2.4728	2218.7500	2.2188	10.275	0.0000	0.0000
2025/01/22	2037	07/08/2025	10.34 Put	Bond Future	4998.5800	4.9986	4602.7000	4.6027	7.920	0.0000	0.0000
2025/01/22	2037	07/08/2025	10.34 Call	Bond Future	967.1800	0.9672	1117.6000	1.1176	15.552	0.0000	0.0000
2025/01/22	2037	07/08/2025	13.01 Put	Bond Future	305.5500	0.3056	261.6300	0.2616	14.374	0.0000	0.0000
2025/01/22	2037	07/08/2025		Bond Future	11.0273	84.0446	10.9315	84.5909	0.869	0.0000	0.0000
2025/01/22	2037	07/08/2025	13.01 Call	Bond Future	10577.6400	10.5776	11080.0200	11.0800	4.749	0.0000	0.0000
2025/01/22	2037	06/11/2025		Bond Future	11.1392	85.6790	11.0395	86.2368	0.895	0.0000	0.0000
2025/01/22	2037	06/11/2025	11.63 Call	Bond Future	4829.2300	4.8292	5190.0700	5.1901	7.472	0.0000	0.0000
2025/01/22	2037	06/11/2025	11.63 Put	Bond Future	2156.9700	2.1570	1960.0000	1.9600	9.132	0.0000	0.0000
2025/01/22	2037	06/11/2025	10.50 Put	Bond Future	5291.2600	5.2913	4923.2100	4.9232	6.956	0.0000	0.0000
2025/01/22	2037	06/11/2025	10.50 Call	Bond Future	1623.7100	1.6237	1813.4700	1.8135	11.687	0.0000	0.0000
2025/01/22	2037	06/11/2025	11.00 Put	Bond Future	3593.8100	3.5938	3305.7900	3.3058	8.014	0.0000	0.0000
2025/01/22	2037	06/11/2025	11.00 Call	Bond Future	2813.7400	2.8137	3083.5300	3.0835	9.588	0.0000	0.0000
2025/01/22	2037	06/11/2025	12.16 Call	Bond Future	6818.2500	6.8183	7238.2100	7.2382	6.159	0.0000	0.0000
2025/01/22	2037	06/11/2025	12.16 Put	Bond Future	1393.0900	1.3931	1255.2400	1.2552	9.895	0.0000	0.0000
2025/01/22	2037	05/02/2026	12.27 Call	Bond Future	7183.5800	7.1836	7593.8300	7.5938	5.711	0.0000	0.0000
2025/01/22	2037	05/02/2026	12.27 Put	Bond Future	1945.4500	1.9455	1786.1700	1.7862	8.187	0.0000	0.0000
2025/01/22	2037	05/02/2026	10.90 Put	Bond Future	4888.3400	4.8883	4570.1100	4.5701	6.510	0.0000	0.0000
2025/01/22	2037	05/02/2026	10.90 Call	Bond Future	2865.8800	2.8659	3117.1800	3.1172	8.769	0.0000	0.0000
2025/01/22	2037	05/02/2026		Bond Future	11.2648	83.0594	11.1608	83.6289	0.923	0.0000	0.0000
2025/01/22	2037	05/02/2026	11.20 Call	Bond Future	3652.0100	3.6520	3943.1700	3.9432	7.973	0.0000	0.0000
2025/01/22	2037	05/02/2026	11.20 Put	Bond Future	4006.3200	4.0063	3727.9500	3.7280	6.948	0.0000	0.0000
2025/01/22	2038	06/02/2025		Bond Future	137.9762	137.9762	137.9288	137.9288	0.034	0.0000	0.0000
2025/01/22	2038	06/02/2025	135.23 Call	Bond Future	2746.1800	2.7462	2698.7600	2.6988	1.727	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	
2025/01/22	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2038	08/05/2025		Bond Future	140.7767	140.7767	140.7293	140.7293	0.034	0.0000	0.0000
2025/01/22	2038	08/05/2025	139.68 Call	Bond Future	1096.6900	1.0967	1049.2700	1.0493	4.324	0.0000	0.0000
2025/01/22	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2038	07/08/2025		Bond Future	141.4642	141.4642	141.4229	141.4229	0.029	0.0000	0.0000
2025/01/22	2038	07/08/2025	139.56 Call	Bond Future	1904.2000	1.9042	1862.9000	1.8629	2.169	0.0000	0.0000
2025/01/22	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2038	06/11/2025		Bond Future	144.2508	144.2508	144.2102	144.2102	0.028	0.0000	0.0000
2025/01/22	2038	06/11/2025	143.88 Call	Bond Future	370.7600	0.3708	330.2300	0.3302	10.932	0.0000	0.0000
2025/01/22	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2038	05/02/2026		Bond Future	144.8841	144.8841	144.8483	144.8483	0.025	0.0000	0.0000
2025/01/22	2038	05/02/2026	143.20 Call	Bond Future	1684.0800	1.6841	1648.3100	1.6483	2.124	0.0000	0.0000
2025/01/22	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2040	06/02/2025	11.00 Put	Bond Future	1137.7800	1.1378	841.6800	0.8417	26.024	0.0000	0.0000
2025/01/22	2040	06/02/2025	11.00 Call	Bond Future	503.4000	0.5034	678.3300	0.6783	34.750	0.0000	0.0000
2025/01/22	2040	06/02/2025	11.70 Call	Bond Future	3747.6800	3.7477	4200.8900	4.2009	12.093	0.0000	0.0000
2025/01/22	2040	06/02/2025	11.70 Put	Bond Future	33.3800	0.0334	15.5600	0.0156	53.385	0.0000	0.0000
2025/01/22	2040	06/02/2025	12.20 Call	Bond Future	6619.4500	6.6195	7089.8600	7.0899	7.106	0.0000	0.0000
2025/01/22	2040	06/02/2025	12.20 Put	Bond Future	0.9100	0.0009	0.2900	0.0003	68.132	0.0000	0.0000
2025/01/22	2040	06/02/2025		Bond Future	11.0987	85.1104	11.0253	85.5815	0.662	0.0000	0.0000
2025/01/22	2040	06/02/2025	12.95 Call	Bond Future	10685.0500	10.6851	11156.0800	11.1561	4.408	0.0000	0.0000
2025/01/22	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2040	08/05/2025		Bond Future	11.1994	86.8169	11.1232	87.2979	0.680	0.0000	0.0000
2025/01/22	2040	08/05/2025	12.63 Call	Bond Future	8511.6300	8.5116	8957.8900	8.9579	5.243	0.0000	0.0000
2025/01/22	2040	08/05/2025	12.63 Put	Bond Future	194.2900	0.1943	159.5500	0.1596	17.880	0.0000	0.0000
2025/01/22	2040	08/05/2025	12.75 Put	Bond Future	158.0200	0.1580	129.1400	0.1291	18.276	0.0000	0.0000
2025/01/22	2040	08/05/2025	12.75 Call	Bond Future	9115.6400	9.1156	9567.7600	9.5678	4.960	0.0000	0.0000
2025/01/22	2040	08/05/2025	13.50 Put	Bond Future	44.2200	0.0442	35.2100	0.0352	20.375	0.0000	0.0000
2025/01/22	2040	08/05/2025	13.50 Call	Bond Future	12821.3500	12.8214	13293.3400	13.2933	3.681	0.0000	0.0000
2025/01/22	2040	08/05/2025	13.43 Put	Bond Future	49.7100	0.0497	39.6700	0.0397	20.197	0.0000	0.0000
2025/01/22	2040	08/05/2025	13.43 Call	Bond Future	12483.2000	12.4832	12954.1600	12.9542	3.773	0.0000	0.0000
2025/01/22	2040	07/08/2025		Bond Future	11.3101	84.0191	11.2308	84.5106	0.701	0.0000	0.0000
2025/01/22	2040	07/08/2025	13.29 Call	Bond Future	11338.9100	11.3389	11789.0300	11.7890	3.970	0.0000	0.0000
2025/01/22	2040	07/08/2025	13.29 Put	Bond Future	342.0100	0.3420	300.6800	0.3007	12.084	0.0000	0.0000
2025/01/22	2040	06/11/2025		Bond Future	11.4221	85.6528	11.3397	86.1547	0.721	0.0000	0.0000
2025/01/22	2040	06/11/2025	11.84 Call	Bond Future	4886.4700	4.8865	5202.5900	5.2026	6.469	0.0000	0.0000
2025/01/22	2040	06/11/2025	11.84 Put	Bond Future	2407.1900	2.4072	2221.4200	2.2214	7.717	0.0000	0.0000
2025/01/22	2040	05/02/2026		Bond Future	11.5467	82.7820	11.4610	83.2946	0.742	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	
2025/01/22	2040	05/02/2026	11.49 Call	Bond Future	4010.7500	4.0108	4272.8400	4.2728	6.535	0.0000	0.0000
2025/01/22	2040	05/02/2026	11.49 Put	Bond Future	4349.1600	4.3492	4098.6800	4.0987	5.759	0.0000	0.0000
2025/01/22	2044	06/02/2025	11.50 Call	Bond Future	2005.1100	2.0051	2486.1500	2.4862	23.991	0.0000	0.0000
2025/01/22	2044	06/02/2025	11.50 Put	Bond Future	217.9600	0.2180	114.8300	0.1148	47.316	0.0000	0.0000
2025/01/22	2044	06/02/2025	11.15 Put	Bond Future	1054.7900	1.0548	718.1200	0.7181	31.918	0.0000	0.0000
2025/01/22	2044	06/02/2025	11.15 Call	Bond Future	572.3600	0.5724	819.8600	0.8199	43.242	0.0000	0.0000
2025/01/22	2044	06/02/2025	10.65 Put	Bond Future	3924.9200	3.9249	3353.2900	3.3533	14.564	0.0000	0.0000
2025/01/22	2044	06/02/2025	10.65 Call	Bond Future	13.9300	0.0139	26.4700	0.0265	90.022	0.0000	0.0000
2025/01/22	2044	06/02/2025	13.75 Call	Bond Future	14187.9400	14.1879	14772.1100	14.7721	4.117	0.0000	0.0000
2025/01/22	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2044	06/02/2025	12.50 Put	Bond Future	0.2000	0.0002	0.0400	0.0000	80.000	0.0000	0.0000
2025/01/22	2044	06/02/2025	12.50 Call	Bond Future	7734.4700	7.7345	8318.4800	8.3185	7.551	0.0000	0.0000
2025/01/22	2044	06/02/2025	12.00 Put	Bond Future	9.3800	0.0094	3.2300	0.0032	65.565	0.0000	0.0000
2025/01/22	2044	06/02/2025	12.00 Call	Bond Future	4865.2500	4.8653	5443.2700	5.4433	11.881	0.0000	0.0000
2025/01/22	2044	06/02/2025		Bond Future	11.2231	81.0003	11.1347	81.5844	0.788	0.0000	0.0000
2025/01/22	2044	06/02/2025	13.02 Call	Bond Future	10541.1500	10.5412	11125.3200	11.1253	5.542	0.0000	0.0000
2025/01/22	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2044	08/05/2025		Bond Future	11.3198	82.6243	11.2282	83.2207	0.809	0.0000	0.0000
2025/01/22	2044	08/05/2025	12.72 Call	Bond Future	8526.2700	8.5263	9076.6600	9.0767	6.455	0.0000	0.0000
2025/01/22	2044	08/05/2025	12.72 Put	Bond Future	226.7600	0.2268	180.8100	0.1808	20.264	0.0000	0.0000
2025/01/22	2044	08/05/2025	Call	Bond Future	0.6100	0.0006	0.9200	0.0009	50.820	0.0000	0.0000
2025/01/22	2044	08/05/2025	Put	Bond Future	17376.2800	17.3763	16780.2500	16.7803	3.430	0.0000	0.0000
2025/01/22	2044	08/05/2025	12.40 Call	Bond Future	6914.3300	6.9143	7437.5000	7.4375	7.566	0.0000	0.0000
2025/01/22	2044	08/05/2025	12.40 Put	Bond Future	384.0200	0.3840	310.8500	0.3109	19.054	0.0000	0.0000
2025/01/22	2044	08/05/2025	11.65 Call	Bond Future	3369.1500	3.3692	3766.7900	3.7668	11.802	0.0000	0.0000
2025/01/22	2044	08/05/2025	11.65 Put	Bond Future	1276.4200	1.2764	1077.7200	1.0777	15.567	0.0000	0.0000
2025/01/22	2044	08/05/2025	10.92 Put	Bond Future	3622.6600	3.6227	3215.6800	3.2157	11.234	0.0000	0.0000
2025/01/22	2044	08/05/2025	10.92 Call	Bond Future	966.0500	0.9661	1155.4100	1.1554	19.601	0.0000	0.0000
2025/01/22	2044	07/08/2025		Bond Future	11.4256	79.8692	11.3306	80.4782	0.832	0.0000	0.0000
2025/01/22	2044	07/08/2025	13.34 Call	Bond Future	11232.6900	11.2327	11786.2100	11.7862	4.928	0.0000	0.0000
2025/01/22	2044	07/08/2025	13.34 Put	Bond Future	401.4800	0.4015	346.0400	0.3460	13.809	0.0000	0.0000
2025/01/22	2044	06/11/2025		Bond Future	11.5321	81.4221	11.4335	82.0438	0.855	0.0000	0.0000
2025/01/22	2044	06/11/2025	11.88 Call	Bond Future	4796.7500	4.7968	5180.7000	5.1807	8.004	0.0000	0.0000
2025/01/22	2044	06/11/2025	11.88 Put	Bond Future	2663.4400	2.6634	2425.6300	2.4256	8.929	0.0000	0.0000
2025/01/22	2044	05/02/2026		Bond Future	11.6500	78.5956	11.5476	79.2301	0.879	0.0000	0.0000
2025/01/22	2044	05/02/2026	11.56 Call	Bond Future	4062.2100	4.0622	4385.6300	4.3856	7.962	0.0000	0.0000
2025/01/22	2044	05/02/2026	11.56 Put	Bond Future	4619.3400	4.6193	4308.2200	4.3082	6.735	0.0000	0.0000
2025/01/22	2046	06/02/2025		Bond Future	120.4352	120.4352	120.0386	120.0386	0.329	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	
2025/01/22	2046	06/02/2025	114.01 Call	Bond Future	6425.1900	6.4252	6028.5800	6.0286	6.173	0.0000	0.0000
2025/01/22	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2046	08/05/2025		Bond Future	120.6663	120.6663	120.2663	120.2663	0.331	0.0000	0.0000
2025/01/22	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2046	08/05/2025	121.97 Put	Bond Future	1303.7500	1.3038	1703.7000	1.7037	30.677	0.0000	0.0000
2025/01/22	2046	07/08/2025		Bond Future	123.0770	123.0770	122.6705	122.6705	0.330	0.0000	0.0000
2025/01/22	2046	07/08/2025	118.69 Call	Bond Future	4387.0000	4.3870	3980.4800	3.9805	9.266	0.0000	0.0000
2025/01/22	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2046	06/11/2025		Bond Future	123.2468	123.2468	122.8385	122.8385	0.331	0.0000	0.0000
2025/01/22	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2046	06/11/2025	125.41 Put	Bond Future	2163.1900	2.1632	2571.5100	2.5715	18.876	0.0000	0.0000
2025/01/22	2046	05/02/2026		Bond Future	125.6344	125.6344	125.2197	125.2197	0.330	0.0000	0.0000
2025/01/22	2046	05/02/2026	121.65 Call	Bond Future	3984.4000	3.9844	3569.6900	3.5697	10.408	0.0000	0.0000
2025/01/22	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2050	06/02/2025		Bond Future	119.2721	119.2721	119.2322	119.2322	0.033	0.0000	0.0000
2025/01/22	2050	06/02/2025	115.60 Call	Bond Future	3672.0600	3.6721	3632.1700	3.6322	1.086	0.0000	0.0000
2025/01/22	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2050	08/05/2025		Bond Future	121.6930	121.6930	121.6529	121.6529	0.033	0.0000	0.0000
2025/01/22	2050	08/05/2025	121.16 Call	Bond Future	532.9700	0.5330	492.8800	0.4929	7.522	0.0000	0.0000
2025/01/22	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2050	07/08/2025		Bond Future	121.7570	121.7570	121.7233	121.7233	0.028	0.0000	0.0000
2025/01/22	2050	07/08/2025	119.89 Call	Bond Future	1866.9600	1.8670	1833.2700	1.8333	1.805	0.0000	0.0000
2025/01/22	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2050	06/11/2025		Bond Future	124.1553	124.1553	124.1221	124.1221	0.027	0.0000	0.0000
2025/01/22	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	2050	06/11/2025	124.42 Put	Bond Future	264.6900	0.2647	297.8900	0.2979	12.543	0.0000	0.0000
2025/01/22	2050	05/02/2026		Bond Future	124.1506	124.1506	124.1230	124.1230	0.022	0.0000	0.0000
2025/01/22	2050	05/02/2026	122.82 Call	Bond Future	1330.6100	1.3306	1302.9900	1.3030	2.076	0.0000	0.0000
2025/01/22	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	AL37	06/02/2025		Index Future	1073.2410	1073.2410	1077.2870	1077.2870	0.377	0.0000	0.0000
2025/01/22	AL37	08/05/2025		Index Future	1094.7640	1094.7640	1098.8930	1098.8930	0.377	0.0000	0.0000
2025/01/22	AL37	07/08/2025		Index Future	1116.3890	1116.3890	1120.6030	1120.6030	0.377	0.0000	0.0000
2025/01/22	AL37	06/11/2025		Index Future	1138.1440	1138.1440	1142.4440	1142.4440	0.378	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	
2025/01/22	AL37	05/02/2026	Index Future		1159.9750	1159.9750	1164.3620	1164.3620	0.378	0.0000	0.0000
2025/01/22	AL7T	06/02/2025	Index Future		1289.7200	1289.7200	1296.2360	1296.2360	0.505	0.0000	0.0000
2025/01/22	AL7T	08/05/2025	Index Future		1315.5840	1315.5840	1322.2330	1322.2330	0.505	0.0000	0.0000
2025/01/22	AL7T	07/08/2025	Index Future		1341.5710	1341.5710	1348.3560	1348.3560	0.506	0.0000	0.0000
2025/01/22	AL7T	06/11/2025	Index Future		1367.7140	1367.7140	1374.6360	1374.6360	0.506	0.0000	0.0000
2025/01/22	AL7T	05/02/2026	Index Future		1393.9490	1393.9490	1401.0080	1401.0080	0.506	0.0000	0.0000
2025/01/22	ALBI	06/02/2025	Index Future		1109.6940	1109.6940	1114.7950	1114.7950	0.460	0.0000	0.0000
2025/01/22	ALBI	08/05/2025	Index Future		1131.9480	1131.9480	1137.1530	1137.1530	0.460	0.0000	0.0000
2025/01/22	ALBI	07/08/2025	Index Future		1154.3070	1154.3070	1159.6190	1159.6190	0.460	0.0000	0.0000
2025/01/22	ALBI	06/11/2025	Index Future		1176.8010	1176.8010	1182.2200	1182.2200	0.460	0.0000	0.0000
2025/01/22	ALBI	05/02/2026	Index Future		1199.3740	1199.3740	1204.9020	1204.9020	0.461	0.0000	0.0000
2025/01/22	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C025	31/01/2025	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/22	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	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	
2025/01/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/22	ES33	06/02/2025		Bond Future	11.0895	83.5141	10.9897	83.9878	0.900	0.0000	0.0000
2025/01/22	ES33	06/02/2025	13.34 Call	Bond Future	9782.5400	9.7825	10256.2300	10.2562	4.842	0.0000	0.0000
2025/01/22	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES33	08/05/2025		Bond Future	11.2104	81.4098	11.1061	81.8936	0.931	0.0000	0.0000
2025/01/22	ES33	08/05/2025	12.73 Call	Bond Future	6637.8300	6.6378	7121.6300	7.1216	7.289	0.0000	0.0000
2025/01/22	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES33	07/08/2025		Bond Future	11.3428	83.0359	11.2335	83.5304	0.964	0.0000	0.0000
2025/01/22	ES33	07/08/2025	13.56 Call	Bond Future	9231.3300	9.2313	9725.7600	9.7258	5.356	0.0000	0.0000
2025/01/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES33	06/11/2025		Bond Future	11.4941	80.8737	11.3794	81.3788	0.997	0.0000	0.0000
2025/01/22	ES33	06/11/2025	12.01 Call	Bond Future	2223.4600	2.2235	2728.5700	2.7286	22.717	0.0000	0.0000
2025/01/22	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES33	05/02/2026		Bond Future	11.6665	82.4381	11.5460	82.9540	1.033	0.0000	0.0000
2025/01/22	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES33	05/02/2026	11.49 Put	Bond Future	757.3400	0.7573	241.4600	0.2415	68.117	0.0000	0.0000
2025/01/22	ES42	06/02/2025		Bond Future	11.5658	79.8413	11.4919	80.2912	0.639	0.0000	0.0000
2025/01/22	ES42	06/02/2025	13.71 Call	Bond Future	11447.7900	11.4478	11897.7600	11.8978	3.931	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	
2025/01/22	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES42	08/05/2025		Bond Future	11.6735	77.1948	11.5968	77.6543	0.657	0.0000	0.0000
2025/01/22	ES42	08/05/2025	13.25 Call	Bond Future	8563.8600	8.5639	9023.4400	9.0234	5.367	0.0000	0.0000
2025/01/22	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES42	07/08/2025		Bond Future	11.7865	78.7359	11.7069	79.2056	0.676	0.0000	0.0000
2025/01/22	ES42	07/08/2025	13.79 Call	Bond Future	10463.7400	10.4637	10933.4000	10.9334	4.488	0.0000	0.0000
2025/01/22	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES42	06/11/2025		Bond Future	11.9105	76.0199	11.8276	76.4998	0.696	0.0000	0.0000
2025/01/22	ES42	06/11/2025	12.39 Call	Bond Future	2686.0500	2.6861	3165.8800	3.1659	17.864	0.0000	0.0000
2025/01/22	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES42	05/02/2026		Bond Future	12.0442	77.4884	11.9580	77.9784	0.716	0.0000	0.0000
2025/01/22	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	ES42	05/02/2026	11.85 Put	Bond Future	1111.3200	1.1113	621.3000	0.6213	44.094	0.0000	0.0000
2025/01/22	GOVI	06/02/2025		GOVI	1092.6400	1092.6400	1097.6600	1097.6600	0.459	0.0000	0.0000
2025/01/22	GOVI	06/02/2025	972.00 Call	GOVI	1206400.0000	120.6400	1256600.0000	125.6600	4.161	0.0000	0.0000
2025/01/22	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	GOVI	08/05/2025		GOVI	1114.5520	1114.5520	1119.6740	1119.6740	0.460	0.0000	0.0000
2025/01/22	GOVI	08/05/2025	1,022.00 Call	GOVI	925520.0000	92.5520	976740.0000	97.6740	5.534	0.0000	0.0000
2025/01/22	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	GOVI	07/08/2025		GOVI	1136.5680	1136.5680	1141.7950	1141.7950	0.460	0.0000	0.0000
2025/01/22	GOVI	07/08/2025	1,011.00 Call	GOVI	1255680.0000	125.5680	1307950.0000	130.7950	4.163	0.0000	0.0000
2025/01/22	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	GOVI	06/11/2025		GOVI	1158.7160	1158.7160	1164.0490	1164.0490	0.460	0.0000	0.0000
2025/01/22	GOVI	06/11/2025	1,112.00 Call	GOVI	467160.0000	46.7160	520490.0000	52.0490	11.416	0.0000	0.0000
2025/01/22	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	GOVI	05/02/2026		GOVI	1180.9420	1180.9420	1186.3820	1186.3820	0.461	0.0000	0.0000
2025/01/22	GOVI	05/02/2026	1,150.00 Call	GOVI	309420.0000	30.9420	363820.0000	36.3820	17.581	0.0000	0.0000
2025/01/22	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/22	IGOV	06/02/2025		Index Future	372.2330	372.2330	371.7650	371.7650	0.126	0.0000	0.0000
2025/01/22	IGOV	08/05/2025		Index Future	379.7900	379.7900	379.3130	379.3130	0.126	0.0000	0.0000
2025/01/22	IGOV	07/08/2025		Index Future	387.3820	387.3820	386.8970	386.8970	0.125	0.0000	0.0000
2025/01/22	IGOV	06/11/2025		Index Future	395.0190	395.0190	394.5260	394.5260	0.125	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	
2025/01/22	IGOV	05/02/2026		Index Future	402.6830	402.6830	402.1820	402.1820	0.124	0.0000	0.0000
2025/01/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/22	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/22	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/22	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/22	R033	06/02/2025		Bond Future	9.9818	103.7573	9.8883	104.2722	0.937	0.0000	0.0000
2025/01/22	R033	06/02/2025	10.33 Call	Bond Future	2041.1800	2.0412	2481.1100	2.4811	21.553	0.0000	0.0000
2025/01/22	R033	06/02/2025	10.33 Put	Bond Future	154.3700	0.1544	79.4800	0.0795	48.513	0.0000	0.0000
2025/01/22	R033	08/05/2025		Bond Future	10.0680	100.7891	9.9699	101.3149	0.974	0.0000	0.0000
2025/01/22	R033	08/05/2025	10.33 Call	Bond Future	2520.5600	2.5206	2857.6200	2.8576	13.372	0.0000	0.0000
2025/01/22	R033	08/05/2025	10.33 Put	Bond Future	1133.3300	1.1333	944.6300	0.9446	16.650	0.0000	0.0000
2025/01/22	R033	07/08/2025		Bond Future	10.1644	102.7781	10.0614	103.3154	1.014	0.0000	0.0000
2025/01/22	R033	07/08/2025	10.33 Call	Bond Future	2788.9900	2.7890	3098.7200	3.0987	11.105	0.0000	0.0000
2025/01/22	R033	07/08/2025	10.33 Put	Bond Future	1933.5300	1.9335	1705.9400	1.7059	11.771	0.0000	0.0000
2025/01/22	R033	06/11/2025		Bond Future	10.2750	99.7324	10.1666	100.2813	1.055	0.0000	0.0000
2025/01/22	R033	06/11/2025	10.33 Call	Bond Future	2890.0400	2.8900	3184.7200	3.1847	10.196	0.0000	0.0000
2025/01/22	R033	06/11/2025	10.33 Put	Bond Future	2613.0700	2.6131	2358.8900	2.3589	9.727	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	
2025/01/22	R033	05/02/2026		Bond Future	10.4020	101.6389	10.2877	102.1995	1.098	0.0000	0.0000
2025/01/22	R033	05/02/2026	10.49 Call	Bond Future	3464.5100	3.4645	3768.8800	3.7689	8.785	0.0000	0.0000
2025/01/22	R033	05/02/2026	10.49 Put	Bond Future	3035.3400	3.0353	2779.1600	2.7792	8.440	0.0000	0.0000
2025/01/22	R035	06/02/2025	10.10 Put	Bond Future	1830.2700	1.8303	1429.7000	1.4297	21.886	0.0000	0.0000
2025/01/22	R035	06/02/2025	10.10 Call	Bond Future	150.9600	0.1510	233.2300	0.2332	54.498	0.0000	0.0000
2025/01/22	R035	06/02/2025	11.10 Call	Bond Future	3988.1000	3.9881	4462.3900	4.4624	11.893	0.0000	0.0000
2025/01/22	R035	06/02/2025	11.10 Put	Bond Future	13.9900	0.0140	5.4400	0.0054	61.115	0.0000	0.0000
2025/01/22	R035	06/02/2025	11.30 Call	Bond Future	5051.3200	5.0513	5531.9600	5.5320	9.515	0.0000	0.0000
2025/01/22	R035	06/02/2025	11.30 Put	Bond Future	3.2700	0.0033	1.0700	0.0011	67.278	0.0000	0.0000
2025/01/22	R035	06/02/2025	10.65 Call	Bond Future	1705.6000	1.7056	2092.9400	2.0929	22.710	0.0000	0.0000
2025/01/22	R035	06/02/2025	10.65 Put	Bond Future	215.7900	0.2158	120.2900	0.1203	44.256	0.0000	0.0000
2025/01/22	R035	06/02/2025	10.34 Put	Bond Future	853.9700	0.8540	588.0400	0.5880	31.140	0.0000	0.0000
2025/01/22	R035	06/02/2025	10.34 Call	Bond Future	575.9500	0.5760	792.8600	0.7929	37.661	0.0000	0.0000
2025/01/22	R035	06/02/2025	10.26 Put	Bond Future	1132.5200	1.1325	816.7800	0.8168	27.879	0.0000	0.0000
2025/01/22	R035	06/02/2025	10.26 Call	Bond Future	390.6100	0.3906	557.7100	0.5577	42.779	0.0000	0.0000
2025/01/22	R035	06/02/2025		Bond Future	10.3882	94.7103	10.3046	95.1931	0.805	0.0000	0.0000
2025/01/22	R035	06/02/2025	12.41 Call	Bond Future	10689.1800	10.6892	11172.0200	11.1720	4.517	0.0000	0.0000
2025/01/22	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R035	08/05/2025		Bond Future	10.4751	92.0993	10.3879	92.5924	0.832	0.0000	0.0000
2025/01/22	R035	08/05/2025	11.78 Call	Bond Future	7177.7900	7.1778	7630.1400	7.6301	6.302	0.0000	0.0000
2025/01/22	R035	08/05/2025	11.78 Put	Bond Future	205.6000	0.2056	164.8800	0.1649	19.805	0.0000	0.0000
2025/01/22	R035	08/05/2025	13.35 Call	Bond Future	14428.6400	14.4286	14919.8000	14.9198	3.404	0.0000	0.0000
2025/01/22	R035	08/05/2025	13.35 Put	Bond Future	7.1100	0.0071	5.2000	0.0052	26.864	0.0000	0.0000
2025/01/22	R035	08/05/2025	12.70 Call	Bond Future	11492.5500	11.4926	11976.6200	11.9766	4.212	0.0000	0.0000
2025/01/22	R035	08/05/2025	12.70 Put	Bond Future	39.2200	0.0392	30.2200	0.0302	22.947	0.0000	0.0000
2025/01/22	R035	08/05/2025	11.46 Put	Bond Future	360.7100	0.3607	294.0600	0.2941	18.477	0.0000	0.0000
2025/01/22	R035	08/05/2025	11.46 Call	Bond Future	5692.6600	5.6927	6119.0800	6.1191	7.491	0.0000	0.0000
2025/01/22	R035	08/05/2025	10.08 Put	Bond Future	3097.4200	3.0974	2759.5300	2.7595	10.909	0.0000	0.0000
2025/01/22	R035	08/05/2025	10.08 Call	Bond Future	832.0400	0.8320	987.2200	0.9872	18.651	0.0000	0.0000
2025/01/22	R035	08/05/2025	10.58 Put	Bond Future	1532.0600	1.5321	1317.9600	1.3180	13.975	0.0000	0.0000
2025/01/22	R035	08/05/2025	10.58 Call	Bond Future	2121.3400	2.1213	2400.3100	2.4003	13.151	0.0000	0.0000
2025/01/22	R035	08/05/2025	11.01 Call	Bond Future	3724.3900	3.7244	4090.9900	4.0910	9.843	0.0000	0.0000
2025/01/22	R035	08/05/2025	11.01 Put	Bond Future	774.1100	0.7741	647.6400	0.6476	16.337	0.0000	0.0000
2025/01/22	R035	08/05/2025	11.70 Call	Bond Future	6803.1500	6.8032	7250.0400	7.2500	6.569	0.0000	0.0000
2025/01/22	R035	08/05/2025	11.70 Put	Bond Future	236.9500	0.2370	190.7700	0.1908	19.489	0.0000	0.0000
2025/01/22	R035	08/05/2025	10.95 Call	Bond Future	3479.9000	3.4799	3836.0800	3.8361	10.235	0.0000	0.0000
2025/01/22	R035	08/05/2025	10.95 Put	Bond Future	853.9900	0.8540	717.1000	0.7171	16.029	0.0000	0.0000
2025/01/22	R035	08/05/2025	10.44 Put	Bond Future	1887.5200	1.8875	1639.5100	1.6395	13.139	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	
2025/01/22	R035	08/05/2025	10.44 Call	Bond Future	1689.5600	1.6896	1934.6200	1.9346	14.504	0.0000	0.0000
2025/01/22	R035	07/08/2025	10.08 Put	Bond Future	4039.1200	4.0391	3705.8800	3.7059	8.250	0.0000	0.0000
2025/01/22	R035	07/08/2025	10.08 Call	Bond Future	1268.7800	1.2688	1439.4200	1.4394	13.449	0.0000	0.0000
2025/01/22	R035	07/08/2025	10.58 Put	Bond Future	2463.2500	2.4633	2221.2200	2.2212	9.826	0.0000	0.0000
2025/01/22	R035	07/08/2025	10.58 Call	Bond Future	2507.5500	2.5076	2769.4000	2.7694	10.442	0.0000	0.0000
2025/01/22	R035	07/08/2025	11.34 Call	Bond Future	5197.4900	5.1975	5572.6300	5.5726	7.218	0.0000	0.0000
2025/01/22	R035	07/08/2025	11.34 Put	Bond Future	1090.5200	1.0905	961.7800	0.9618	11.805	0.0000	0.0000
2025/01/22	R035	07/08/2025	11.30 Call	Bond Future	5038.6000	5.0386	5409.0000	5.4090	7.351	0.0000	0.0000
2025/01/22	R035	07/08/2025	11.30 Put	Bond Future	1139.2100	1.1392	1005.7300	1.0057	11.717	0.0000	0.0000
2025/01/22	R035	07/08/2025		Bond Future	10.5720	93.9173	10.4810	94.4211	0.861	0.0000	0.0000
2025/01/22	R035	07/08/2025	12.65 Call	Bond Future	10799.2300	10.7992	11267.1500	11.2672	4.333	0.0000	0.0000
2025/01/22	R035	07/08/2025	12.65 Put	Bond Future	253.7100	0.2537	217.7500	0.2178	14.174	0.0000	0.0000
2025/01/22	R035	06/11/2025		Bond Future	10.6838	91.2378	10.5887	91.7525	0.890	0.0000	0.0000
2025/01/22	R035	06/11/2025	11.20 Call	Bond Future	4652.8200	4.6528	4990.2100	4.9902	7.251	0.0000	0.0000
2025/01/22	R035	06/11/2025	11.20 Put	Bond Future	1926.0300	1.9260	1748.7400	1.7487	9.205	0.0000	0.0000
2025/01/22	R035	06/11/2025	11.95 Call	Bond Future	7494.4700	7.4945	7905.9900	7.9060	5.491	0.0000	0.0000
2025/01/22	R035	06/11/2025	11.95 Put	Bond Future	1001.4300	1.0014	898.2700	0.8983	10.301	0.0000	0.0000
2025/01/22	R035	06/11/2025	11.45 Call	Bond Future	5556.6900	5.5567	5922.5100	5.9225	6.583	0.0000	0.0000
2025/01/22	R035	06/11/2025	11.45 Put	Bond Future	1549.3600	1.5494	1400.5000	1.4005	9.608	0.0000	0.0000
2025/01/22	R035	06/11/2025	10.95 Put	Bond Future	2389.8000	2.3898	2180.4100	2.1804	8.762	0.0000	0.0000
2025/01/22	R035	06/11/2025	10.95 Call	Bond Future	3810.1700	3.8102	4115.4600	4.1155	8.013	0.0000	0.0000
2025/01/22	R035	06/11/2025	10.08 Put	Bond Future	4894.1300	4.8941	4556.0400	4.5560	6.908	0.0000	0.0000
2025/01/22	R035	06/11/2025	10.08 Call	Bond Future	1557.7600	1.5578	1734.3500	1.7344	11.336	0.0000	0.0000
2025/01/22	R035	06/11/2025	10.58 Put	Bond Future	3269.0000	3.2690	3006.5200	3.0065	8.029	0.0000	0.0000
2025/01/22	R035	06/11/2025	10.58 Call	Bond Future	2707.0800	2.7071	2959.2800	2.9593	9.316	0.0000	0.0000
2025/01/22	R035	06/11/2025	11.67 Call	Bond Future	6392.0100	6.3920	6779.7100	6.7797	6.065	0.0000	0.0000
2025/01/22	R035	06/11/2025	11.67 Put	Bond Future	1278.7600	1.2788	1151.7800	1.1518	9.930	0.0000	0.0000
2025/01/22	R035	05/02/2026		Bond Future	10.8112	92.9830	10.7116	93.5087	0.921	0.0000	0.0000
2025/01/22	R035	05/02/2026	10.79 Call	Bond Future	3529.6400	3.5296	3801.3700	3.8014	7.699	0.0000	0.0000
2025/01/22	R035	05/02/2026	10.79 Put	Bond Future	3641.1200	3.6411	3387.2200	3.3872	6.973	0.0000	0.0000
2025/01/22	R038	06/02/2025		Bond Future	10.9049	103.7692	10.8060	104.4541	0.907	0.0000	0.0000
2025/01/22	R038	06/02/2025	11.24 Call	Bond Future	2449.0900	2.4491	3040.4500	3.0405	24.146	0.0000	0.0000
2025/01/22	R038	06/02/2025	11.24 Put	Bond Future	179.4800	0.1795	85.9000	0.0859	52.140	0.0000	0.0000
2025/01/22	R038	08/05/2025		Bond Future	11.0062	100.3594	10.9033	101.0587	0.935	0.0000	0.0000
2025/01/22	R038	08/05/2025	11.24 Call	Bond Future	3088.4900	3.0885	3529.5700	3.5296	14.281	0.0000	0.0000
2025/01/22	R038	08/05/2025	11.24 Put	Bond Future	1526.5800	1.5266	1268.3600	1.2684	16.915	0.0000	0.0000
2025/01/22	R038	07/08/2025		Bond Future	11.1156	102.3398	11.0084	103.0541	0.965	0.0000	0.0000
2025/01/22	R038	07/08/2025	11.24 Call	Bond Future	3483.6000	3.4836	3887.1800	3.8872	11.585	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	
2025/01/22	R038	07/08/2025	11.24 Put	Bond Future	2664.4400	2.6644	2353.7200	2.3537	11.662	0.0000	0.0000
2025/01/22	R038	06/11/2025		Bond Future	11.2362	98.8439	11.1244	99.5732	0.995	0.0000	0.0000
2025/01/22	R038	06/11/2025	11.24 Call	Bond Future	3684.2200	3.6842	4068.2900	4.0683	10.425	0.0000	0.0000
2025/01/22	R038	06/11/2025	11.24 Put	Bond Future	3659.7600	3.6598	3314.5000	3.3145	9.434	0.0000	0.0000
2025/01/22	R038	06/11/2025	12.33 Call	Bond Future	8201.0900	8.2011	8763.6400	8.7636	6.859	0.0000	0.0000
2025/01/22	R038	06/11/2025	12.33 Put	Bond Future	1464.2000	1.4642	1297.4200	1.2974	11.391	0.0000	0.0000
2025/01/22	R038	06/11/2025	10.98 Put	Bond Future	4525.0600	4.5251	4125.2600	4.1253	8.835	0.0000	0.0000
2025/01/22	R038	06/11/2025	10.98 Call	Bond Future	2841.6100	2.8416	3171.1400	3.1711	11.597	0.0000	0.0000
2025/01/22	R038	05/02/2026		Bond Future	11.3693	100.7328	11.2526	101.4773	1.026	0.0000	0.0000
2025/01/22	R038	05/02/2026	11.44 Call	Bond Future	4713.1500	4.7132	5117.5900	5.1176	8.581	0.0000	0.0000
2025/01/22	R038	05/02/2026	11.44 Put	Bond Future	4265.5800	4.2656	3925.5400	3.9255	7.972	0.0000	0.0000
2025/01/22	R053	06/02/2025		Bond Future	11.1274	108.5081	11.0541	109.1635	0.659	0.0000	0.0000
2025/01/22	R053	06/02/2025	12.94 Call	Bond Future	14127.8500	14.1279	14783.2100	14.7832	4.639	0.0000	0.0000
2025/01/22	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R053	08/05/2025		Bond Future	11.2153	104.8161	11.1394	105.4851	0.677	0.0000	0.0000
2025/01/22	R053	08/05/2025	12.64 Call	Bond Future	11529.4300	11.5294	12148.6000	12.1486	5.370	0.0000	0.0000
2025/01/22	R053	08/05/2025	12.64 Put	Bond Future	280.5700	0.2806	230.6800	0.2307	17.782	0.0000	0.0000
2025/01/22	R053	07/08/2025		Bond Future	11.3091	106.8843	11.2303	107.5679	0.697	0.0000	0.0000
2025/01/22	R053	07/08/2025	13.17 Call	Bond Future	14609.7300	14.6097	15226.8500	15.2269	4.224	0.0000	0.0000
2025/01/22	R053	07/08/2025	13.17 Put	Bond Future	559.5200	0.5595	493.0700	0.4931	11.876	0.0000	0.0000
2025/01/22	R053	06/11/2025		Bond Future	11.4110	103.0984	11.3292	103.7963	0.717	0.0000	0.0000
2025/01/22	R053	06/11/2025	11.76 Call	Bond Future	6451.0700	6.4511	6880.6300	6.8806	6.659	0.0000	0.0000
2025/01/22	R053	06/11/2025	11.76 Put	Bond Future	3566.9900	3.5670	3298.6000	3.2986	7.524	0.0000	0.0000
2025/01/22	R053	05/02/2026		Bond Future	11.5218	105.0684	11.4368	105.7810	0.738	0.0000	0.0000
2025/01/22	R053	05/02/2026	11.49 Call	Bond Future	5333.4100	5.3334	5702.8700	5.7029	6.927	0.0000	0.0000
2025/01/22	R053	05/02/2026	11.49 Put	Bond Future	5598.7500	5.5988	5255.6300	5.2556	6.129	0.0000	0.0000
2025/01/22	R186	06/02/2025		Bond Future	8.3216	105.1565	8.2590	105.2650	0.752	0.0000	0.0000
2025/01/22	R186	06/02/2025	9.03 Call	Bond Future	1218.0100	1.2180	1326.0800	1.3261	8.873	0.0000	0.0000
2025/01/22	R186	06/02/2025	9.03 Put	Bond Future	0.6000	0.0006	0.1900	0.0002	68.333	0.0000	0.0000
2025/01/22	R186	08/05/2025		Bond Future	8.3593	107.2649	8.2856	107.3762	0.881	0.0000	0.0000
2025/01/22	R186	08/05/2025	8.47 Call	Bond Future	457.7500	0.4578	522.5000	0.5225	14.145	0.0000	0.0000
2025/01/22	R186	08/05/2025	8.47 Put	Bond Future	290.9200	0.2909	244.4100	0.2444	15.987	0.0000	0.0000
2025/01/22	R186	07/08/2025	10.25 Call	Bond Future	2359.9100	2.3599	2465.2100	2.4652	4.462	0.0000	0.0000
2025/01/22	R186	07/08/2025	10.25 Put	Bond Future	62.2300	0.0622	52.9100	0.0529	14.977	0.0000	0.0000
2025/01/22	R186	07/08/2025	9.22 Put	Bond Future	186.4200	0.1864	160.4300	0.1604	13.942	0.0000	0.0000
2025/01/22	R186	07/08/2025	9.22 Call	Bond Future	1191.6800	1.1917	1280.3100	1.2803	7.437	0.0000	0.0000
2025/01/22	R186	07/08/2025		Bond Future	8.4315	104.0725	8.3423	104.1871	1.058	0.0000	0.0000
2025/01/22	R186	07/08/2025	9.68 Call	Bond Future	1699.2600	1.6993	1797.4200	1.7974	5.777	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	
2025/01/22	R186	07/08/2025	9.68 Put	Bond Future	113.9300	0.1139	97.4700	0.0975	14.447	0.0000	0.0000
2025/01/22	R186	06/11/2025		Bond Future	8.5589	106.0970	8.4472	106.2150	1.306	0.0000	0.0000
2025/01/22	R186	06/11/2025	8.13 Call	Bond Future	231.9100	0.2319	273.2100	0.2732	17.809	0.0000	0.0000
2025/01/22	R186	06/11/2025	8.13 Put	Bond Future	685.8300	0.6858	609.1300	0.6091	11.184	0.0000	0.0000
2025/01/22	R186	05/02/2026		Bond Future	8.8103	102.8189	8.6628	102.9403	1.674	0.0000	0.0000
2025/01/22	R186	05/02/2026	8.43 Call	Bond Future	284.9500	0.2850	333.9300	0.3339	17.189	0.0000	0.0000
2025/01/22	R186	05/02/2026	8.43 Put	Bond Future	598.4500	0.5985	526.0100	0.5260	12.105	0.0000	0.0000
2025/01/22	R202	06/02/2025		Bond Future	267.9567	267.9567	267.2699	267.2699	0.256	0.0000	0.0000
2025/01/22	R202	06/02/2025	266.79 Call	Bond Future	1166.6500	1.1667	479.9100	0.4799	58.864	0.0000	0.0000
2025/01/22	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R202	08/05/2025		Bond Future	273.3954	273.3954	272.6965	272.6965	0.256	0.0000	0.0000
2025/01/22	R202	08/05/2025	272.31 Call	Bond Future	1085.3800	1.0854	386.5300	0.3865	64.388	0.0000	0.0000
2025/01/22	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R202	07/08/2025		Bond Future	273.6238	273.6238	272.9255	272.9255	0.255	0.0000	0.0000
2025/01/22	R202	07/08/2025	271.60 Call	Bond Future	2023.8200	2.0238	1325.4500	1.3255	34.508	0.0000	0.0000
2025/01/22	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R202	06/11/2025		Bond Future	279.0140	279.0140	278.3049	278.3049	0.254	0.0000	0.0000
2025/01/22	R202	06/11/2025	275.64 Call	Bond Future	3373.9800	3.3740	2664.8700	2.6649	21.017	0.0000	0.0000
2025/01/22	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R202	05/02/2026		Bond Future	279.0887	279.0887	278.3796	278.3796	0.254	0.0000	0.0000
2025/01/22	R202	05/02/2026	277.82 Call	Bond Future	1268.6700	1.2687	559.6200	0.5596	55.889	0.0000	0.0000
2025/01/22	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R209	06/02/2025		Bond Future	10.6221	74.1303	10.5236	74.6411	0.927	0.0000	0.0000
2025/01/22	R209	06/02/2025	12.44 Call	Bond Future	8622.3300	8.6223	9133.1500	9.1332	5.924	0.0000	0.0000
2025/01/22	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R209	08/05/2025		Bond Future	10.7089	72.4620	10.6068	72.9834	0.954	0.0000	0.0000
2025/01/22	R209	08/05/2025	11.89 Call	Bond Future	5915.7600	5.9158	6386.0800	6.3861	7.950	0.0000	0.0000
2025/01/22	R209	08/05/2025	11.89 Put	Bond Future	233.6100	0.2336	182.4500	0.1825	21.900	0.0000	0.0000
2025/01/22	R209	07/08/2025		Bond Future	10.8034	73.8920	10.6973	74.4246	0.982	0.0000	0.0000
2025/01/22	R209	07/08/2025	12.68 Call	Bond Future	8907.0600	8.9071	9393.6500	9.3937	5.463	0.0000	0.0000
2025/01/22	R209	07/08/2025	12.68 Put	Bond Future	293.3200	0.2933	247.3000	0.2473	15.689	0.0000	0.0000
2025/01/22	R209	06/11/2025		Bond Future	10.9080	72.1765	10.7977	72.7203	1.011	0.0000	0.0000
2025/01/22	R209	06/11/2025	11.27 Call	Bond Future	3837.4500	3.8375	4174.8200	4.1748	8.792	0.0000	0.0000
2025/01/22	R209	06/11/2025	11.27 Put	Bond Future	2090.1400	2.0901	1883.7300	1.8837	9.875	0.0000	0.0000
2025/01/22	R209	05/02/2026		Bond Future	11.0242	73.5568	10.9094	74.1119	1.041	0.0000	0.0000
2025/01/22	R209	05/02/2026	10.93 Call	Bond Future	3114.5500	3.1146	3395.5400	3.3955	9.022	0.0000	0.0000
2025/01/22	R209	05/02/2026	10.93 Put	Bond Future	3569.5800	3.5696	3295.5200	3.2955	7.678	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	
2025/01/22	R210	06/02/2025		Bond Future	243.0881	243.0881	242.9986	242.9986	0.037	0.0000	0.0000
2025/01/22	R210	06/02/2025	239.61 Call	Bond Future	3478.0800	3.4781	3388.5600	3.3886	2.574	0.0000	0.0000
2025/01/22	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R210	08/05/2025		Bond Future	244.6669	244.6669	244.5830	244.5830	0.034	0.0000	0.0000
2025/01/22	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R210	08/05/2025	248.03 Put	Bond Future	3363.1500	3.3632	3447.0100	3.4470	2.493	0.0000	0.0000
2025/01/22	R210	07/08/2025		Bond Future	249.5553	249.5553	249.4725	249.4725	0.033	0.0000	0.0000
2025/01/22	R210	07/08/2025	248.44 Call	Bond Future	1115.3200	1.1153	1032.5200	1.0325	7.424	0.0000	0.0000
2025/01/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R210	06/11/2025		Bond Future	251.0539	251.0539	250.9798	250.9798	0.030	0.0000	0.0000
2025/01/22	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R210	06/11/2025	252.14 Put	Bond Future	1086.1500	1.0862	1160.2500	1.1603	6.822	0.0000	0.0000
2025/01/22	R210	05/02/2026		Bond Future	255.9188	255.9188	255.8461	255.8461	0.028	0.0000	0.0000
2025/01/22	R210	05/02/2026	253.10 Call	Bond Future	2818.8300	2.8188	2746.1100	2.7461	2.580	0.0000	0.0000
2025/01/22	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R213	06/02/2025		Bond Future	9.4748	91.9678	9.3815	92.3611	0.984	0.0000	0.0000
2025/01/22	R213	06/02/2025	11.35 Call	Bond Future	7471.2200	7.4712	7864.4600	7.8645	5.263	0.0000	0.0000
2025/01/22	R213	06/02/2025	11.35 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/01/22	R213	08/05/2025		Bond Future	9.5443	90.2546	9.4459	90.6563	1.031	0.0000	0.0000
2025/01/22	R213	08/05/2025	10.52 Call	Bond Future	4097.9700	4.0980	4449.3600	4.4494	8.575	0.0000	0.0000
2025/01/22	R213	08/05/2025	10.52 Put	Bond Future	233.1400	0.2331	182.8300	0.1828	21.579	0.0000	0.0000
2025/01/22	R213	07/08/2025		Bond Future	9.6264	92.0363	9.5222	92.4469	1.082	0.0000	0.0000
2025/01/22	R213	07/08/2025	11.66 Call	Bond Future	7721.0500	7.7211	8105.7000	8.1057	4.982	0.0000	0.0000
2025/01/22	R213	07/08/2025	11.66 Put	Bond Future	151.8500	0.1519	125.8700	0.1259	17.109	0.0000	0.0000
2025/01/22	R213	06/11/2025		Bond Future	9.7295	90.2728	9.6189	90.6924	1.136	0.0000	0.0000
2025/01/22	R213	06/11/2025	10.05 Call	Bond Future	2677.4800	2.6775	2934.5500	2.9346	9.601	0.0000	0.0000
2025/01/22	R213	06/11/2025	10.05 Put	Bond Future	1474.3500	1.4744	1311.8000	1.3118	11.025	0.0000	0.0000
2025/01/22	R213	05/02/2026		Bond Future	9.8541	92.0004	9.7364	92.4291	1.194	0.0000	0.0000
2025/01/22	R213	05/02/2026	9.89 Call	Bond Future	2313.7300	2.3137	2540.7700	2.5408	9.813	0.0000	0.0000
2025/01/22	R213	05/02/2026	9.89 Put	Bond Future	2183.5300	2.1835	1981.8700	1.9819	9.236	0.0000	0.0000
2025/01/22	R214	06/02/2025	13.63 Call	Bond Future	12367.0000	12.3670	12773.4200	12.7734	3.286	0.0000	0.0000
2025/01/22	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/22	R214	06/02/2025	12.25 Put	Bond Future	0.2000	0.0002	0.0600	0.0001	70.000	0.0000	0.0000
2025/01/22	R214	06/02/2025	12.25 Call	Bond Future	6333.5000	6.3335	6739.7800	6.7398	6.415	0.0000	0.0000
2025/01/22	R214	06/02/2025	11.75 Put	Bond Future	9.9600	0.0100	4.0600	0.0041	59.237	0.0000	0.0000
2025/01/22	R214	06/02/2025	11.75 Call	Bond Future	3898.7100	3.8987	4299.2300	4.2992	10.273	0.0000	0.0000
2025/01/22	R214	06/02/2025		Bond Future	11.0126	69.2963	10.9393	69.7027	0.666	0.0000	0.0000
2025/01/22	R214	06/02/2025	12.71 Call	Bond Future	8455.6800	8.4557	8862.1000	8.8621	4.806	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
2025/01/22	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/22	R214	08/05/2025		Bond Future	11.0967	67.3826	11.0208	67.7976	0.683	0.0000
2025/01/22	R214	08/05/2025	12.40 Call	Bond Future	6780.6300	6.7806	7159.0100	7.1590	5.580	0.0000
2025/01/22	R214	08/05/2025	12.40 Put	Bond Future	212.3600	0.2124	175.7500	0.1758	17.240	0.0000
2025/01/22	R214	07/08/2025		Bond Future	11.1880	68.7127	11.1095	69.1366	0.702	0.0000
2025/01/22	R214	07/08/2025	12.97 Call	Bond Future	8958.7500	8.9588	9342.1400	9.3421	4.280	0.0000
2025/01/22	R214	07/08/2025	12.97 Put	Bond Future	333.0800	0.3331	292.5300	0.2925	12.174	0.0000
2025/01/22	R214	06/11/2025		Bond Future	11.2898	66.7489	11.2085	67.1818	0.721	0.0000
2025/01/22	R214	06/11/2025	11.64 Call	Bond Future	4019.5300	4.0195	4286.1600	4.2862	6.633	0.0000
2025/01/22	R214	06/11/2025	11.64 Put	Bond Future	2203.0100	2.2030	2036.7000	2.0367	7.549	0.0000
2025/01/22	R214	05/02/2026		Bond Future	11.4026	68.0257	11.3182	68.4677	0.740	0.0000
2025/01/22	R214	05/02/2026	11.26 Call	Bond Future	3237.9100	3.2379	3455.5000	3.4555	6.720	0.0000
2025/01/22	R214	05/02/2026	11.26 Put	Bond Future	3987.3400	3.9873	3762.9400	3.7629	5.628	0.0000
2025/01/22	R248	06/02/2025	10.30 Put	Bond Future	6287.9200	6.2879	5783.6300	5.7836	8.020	0.0000
2025/01/22	R248	06/02/2025	10.30 Call	Bond Future	0.3600	0.0004	0.6500	0.0007	80.556	0.0000
2025/01/22	R248	06/02/2025	11.00 Put	Bond Future	1512.7000	1.5127	1155.4000	1.1554	23.620	0.0000
2025/01/22	R248	06/02/2025	11.00 Call	Bond Future	384.6800	0.3847	531.9600	0.5320	38.286	0.0000
2025/01/22	R248	06/02/2025	11.70 Call	Bond Future	3585.9900	3.5860	4062.5300	4.0625	13.289	0.0000
2025/01/22	R248	06/02/2025	11.70 Put	Bond Future	55.0600	0.0551	27.0200	0.0270	50.926	0.0000
2025/01/22	R248	06/02/2025		Bond Future	11.1631	84.1053	11.0897	84.6098	0.658	0.0000
2025/01/22	R248	06/02/2025	12.71 Call	Bond Future	9488.9100	9.4889	9993.4700	9.9935	5.317	0.0000
2025/01/22	R248	06/02/2025	12.71 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2025/01/22	R248	08/05/2025		Bond Future	11.2494	81.3451	11.1734	81.8603	0.676	0.0000
2025/01/22	R248	08/05/2025	12.60 Call	Bond Future	8532.7200	8.5327	9005.1600	9.0052	5.537	0.0000
2025/01/22	R248	08/05/2025	12.60 Put	Bond Future	244.1500	0.2442	201.3900	0.2014	17.514	0.0000
2025/01/22	R248	07/08/2025		Bond Future	11.3430	82.9508	11.2642	83.4771	0.695	0.0000
2025/01/22	R248	07/08/2025	13.21 Call	Bond Future	11341.8900	11.3419	11817.6500	11.8177	4.195	0.0000
2025/01/22	R248	07/08/2025	13.21 Put	Bond Future	425.0800	0.4251	374.5700	0.3746	11.882	0.0000
2025/01/22	R248	06/11/2025		Bond Future	11.4466	80.1212	11.3649	80.6586	0.714	0.0000
2025/01/22	R248	06/11/2025	11.74 Call	Bond Future	4700.1700	4.7002	5024.0800	5.0241	6.891	0.0000
2025/01/22	R248	06/11/2025	11.74 Put	Bond Future	2821.2400	2.8212	2607.7200	2.6077	7.568	0.0000
2025/01/22	R248	05/02/2026		Bond Future	11.5611	81.6534	11.4762	82.2020	0.734	0.0000
2025/01/22	R248	05/02/2026	11.46 Call	Bond Future	4026.7400	4.0267	4302.2800	4.3023	6.843	0.0000
2025/01/22	R248	05/02/2026	11.46 Put	Bond Future	4680.9000	4.6809	4407.7700	4.4078	5.835	0.0000
2025/01/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/01/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/01/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
<b>Total</b>										

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