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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/01/2025 TO 23/01/2025

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
2025/01/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/23	2029	06/02/2025		Bond Future	134.0489	134.0489	134.1636	0.086	0.0000	0.0000
2025/01/23	2029	06/02/2025	132.40 Call	Bond Future	1648.9200	1.6489	1763.6400	6.957	0.0000	0.0000
2025/01/23	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2029	08/05/2025		Bond Future	135.3645	135.3645	135.4818	0.087	0.0000	0.0000
2025/01/23	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2029	08/05/2025	137.85 Put	Bond Future	2485.5100	2.4855	2368.2200	4.719	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	
2025/01/23	2029	07/08/2025		Bond Future	138.0707	138.0707	138.1909	138.1909	0.087	0.0000	0.0000
2025/01/23	2029	07/08/2025	137.41 Call	Bond Future	660.7100	0.6607	780.8500	0.7809	18.183	0.0000	0.0000
2025/01/23	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2029	06/11/2025		Bond Future	139.3609	139.3609	139.4840	139.4840	0.088	0.0000	0.0000
2025/01/23	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2029	06/11/2025	139.79 Put	Bond Future	429.1500	0.4292	306.0200	0.3060	28.692	0.0000	0.0000
2025/01/23	2029	05/02/2026		Bond Future	142.0635	142.0635	142.1895	142.1895	0.089	0.0000	0.0000
2025/01/23	2029	05/02/2026	140.11 Call	Bond Future	1953.5300	1.9535	2079.5400	2.0795	6.450	0.0000	0.0000
2025/01/23	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2030	06/02/2025	8.68 Put	Bond Future	1322.5800	1.3226	1451.9600	1.4520	9.782	0.0000	0.0000
2025/01/23	2030	06/02/2025	8.68 Call	Bond Future	67.9500	0.0680	44.5000	0.0445	34.511	0.0000	0.0000
2025/01/23	2030	06/02/2025	9.18 Put	Bond Future	183.5900	0.1836	215.0200	0.2150	17.120	0.0000	0.0000
2025/01/23	2030	06/02/2025	9.18 Call	Bond Future	856.3600	0.8564	734.9600	0.7350	14.176	0.0000	0.0000
2025/01/23	2030	06/02/2025	9.69 Call	Bond Future	2595.3900	2.5954	2443.2200	2.4432	5.863	0.0000	0.0000
2025/01/23	2030	06/02/2025	9.69 Put	Bond Future	4.8700	0.0049	5.5300	0.0055	13.552	0.0000	0.0000
2025/01/23	2030	06/02/2025		Bond Future	9.0041	96.2853	9.0439	96.1325	0.442	0.0000	0.0000
2025/01/23	2030	06/02/2025	10.68 Call	Bond Future	6179.2300	6.1792	6026.4000	6.0264	2.473	0.0000	0.0000
2025/01/23	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2030	08/05/2025	11.86 Call	Bond Future	9641.2500	9.6413	9485.7400	9.4857	1.613	0.0000	0.0000
2025/01/23	2030	08/05/2025	11.86 Put	Bond Future	2.1200	0.0021	2.3400	0.0023	10.377	0.0000	0.0000
2025/01/23	2030	08/05/2025	10.31 Put	Bond Future	107.3400	0.1073	117.2000	0.1172	9.186	0.0000	0.0000
2025/01/23	2030	08/05/2025	10.31 Call	Bond Future	4556.7400	4.5567	4410.8700	4.4109	3.201	0.0000	0.0000
2025/01/23	2030	08/05/2025	12.28 Call	Bond Future	10982.7400	10.9827	10827.0600	10.8271	1.417	0.0000	0.0000
2025/01/23	2030	08/05/2025	12.28 Put	Bond Future	0.4600	0.0005	0.5100	0.0005	10.870	0.0000	0.0000
2025/01/23	2030	08/05/2025	10.69 Put	Bond Future	48.7200	0.0487	53.3100	0.0533	9.421	0.0000	0.0000
2025/01/23	2030	08/05/2025	10.69 Call	Bond Future	5805.3000	5.8053	5654.1600	5.6542	2.603	0.0000	0.0000
2025/01/23	2030	08/05/2025		Bond Future	9.0650	98.2164	9.1074	98.0606	0.467	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.93 Call	Bond Future	3350.6900	3.3507	3215.1200	3.2151	4.046	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.93 Put	Bond Future	231.8800	0.2319	252.0400	0.2520	8.694	0.0000	0.0000
2025/01/23	2030	08/05/2025	8.68 Put	Bond Future	1976.2200	1.9762	2080.6600	2.0807	5.285	0.0000	0.0000
2025/01/23	2030	08/05/2025	8.68 Call	Bond Future	546.8400	0.5468	495.5500	0.4956	9.379	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.18 Put	Bond Future	928.3200	0.9283	992.4500	0.9925	6.908	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.18 Call	Bond Future	1350.3600	1.3504	1258.7600	1.2588	6.783	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.99 Call	Bond Future	3536.3300	3.5363	3398.7000	3.3987	3.892	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.99 Put	Bond Future	205.8500	0.2059	223.9500	0.2240	8.793	0.0000	0.0000
2025/01/23	2030	08/05/2025	8.95 Put	Bond Future	1342.5700	1.3426	1425.4700	1.4255	6.175	0.0000	0.0000
2025/01/23	2030	08/05/2025	8.95 Call	Bond Future	918.3800	0.9184	845.5500	0.8456	7.930	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.45 Put	Bond Future	578.1500	0.5782	622.5700	0.6226	7.683	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	
2025/01/23	2030	08/05/2025	9.45 Call	Bond Future	1981.9900	1.9820	1870.6800	1.8707	5.616	0.0000	0.0000
2025/01/23	2030	08/05/2025	8.72 Put	Bond Future	1871.3100	1.8713	1972.7600	1.9728	5.421	0.0000	0.0000
2025/01/23	2030	08/05/2025	8.72 Call	Bond Future	591.6600	0.5917	537.3800	0.5374	9.174	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.22 Put	Bond Future	867.0300	0.8670	928.0100	0.9280	7.033	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.22 Call	Bond Future	1435.3100	1.4353	1340.5600	1.3406	6.601	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.54 Call	Bond Future	2218.2300	2.2182	2101.2700	2.1013	5.273	0.0000	0.0000
2025/01/23	2030	08/05/2025	9.54 Put	Bond Future	489.8900	0.4899	528.6600	0.5287	7.914	0.0000	0.0000
2025/01/23	2030	07/08/2025	8.72 Put	Bond Future	2281.6800	2.2817	2383.8000	2.3838	4.476	0.0000	0.0000
2025/01/23	2030	07/08/2025	8.72 Call	Bond Future	789.7700	0.7898	733.4600	0.7335	7.130	0.0000	0.0000
2025/01/23	2030	07/08/2025	9.22 Put	Bond Future	1289.6100	1.2896	1360.5400	1.3605	5.500	0.0000	0.0000
2025/01/23	2030	07/08/2025	9.22 Call	Bond Future	1566.4200	1.5664	1478.9200	1.4789	5.586	0.0000	0.0000
2025/01/23	2030	07/08/2025	9.81 Call	Bond Future	2927.5200	2.9275	2808.4700	2.8085	4.067	0.0000	0.0000
2025/01/23	2030	07/08/2025	9.81 Put	Bond Future	614.1000	0.6141	653.4800	0.6535	6.413	0.0000	0.0000
2025/01/23	2030	07/08/2025	12.12 Call	Bond Future	9809.9300	9.8099	9653.1000	9.6531	1.599	0.0000	0.0000
2025/01/23	2030	07/08/2025	12.12 Put	Bond Future	19.5600	0.0196	21.1600	0.0212	8.180	0.0000	0.0000
2025/01/23	2030	07/08/2025	10.48 Put	Bond Future	256.6600	0.2567	274.6500	0.2747	7.009	0.0000	0.0000
2025/01/23	2030	07/08/2025	10.48 Call	Bond Future	4818.4900	4.8185	4678.0500	4.6781	2.915	0.0000	0.0000
2025/01/23	2030	07/08/2025		Bond Future	9.1410	96.1461	9.1862	95.9877	0.494	0.0000	0.0000
2025/01/23	2030	07/08/2025	11.11 Call	Bond Future	6728.0300	6.7280	6577.7800	6.5778	2.233	0.0000	0.0000
2025/01/23	2030	07/08/2025	11.11 Put	Bond Future	112.4900	0.1125	120.6700	0.1207	7.272	0.0000	0.0000
2025/01/23	2030	06/11/2025		Bond Future	9.2238	98.0174	9.2721	97.8562	0.523	0.0000	0.0000
2025/01/23	2030	06/11/2025	9.54 Call	Bond Future	2294.2500	2.2943	2195.0100	2.1950	4.326	0.0000	0.0000
2025/01/23	2030	06/11/2025	9.54 Put	Bond Future	1243.9900	1.2440	1305.9100	1.3059	4.978	0.0000	0.0000
2025/01/23	2030	06/11/2025	8.72 Put	Bond Future	2618.1700	2.6182	2722.2600	2.7223	3.976	0.0000	0.0000
2025/01/23	2030	06/11/2025	8.72 Call	Bond Future	914.8400	0.9148	857.7700	0.8578	6.238	0.0000	0.0000
2025/01/23	2030	06/11/2025	9.22 Put	Bond Future	1676.1000	1.6761	1753.8400	1.7538	4.638	0.0000	0.0000
2025/01/23	2030	06/11/2025	9.22 Call	Bond Future	1663.2900	1.6633	1579.8700	1.5799	5.015	0.0000	0.0000
2025/01/23	2030	06/11/2025	10.08 Call	Bond Future	3559.7700	3.5598	3438.9300	3.4389	3.395	0.0000	0.0000
2025/01/23	2030	06/11/2025	10.08 Put	Bond Future	748.2300	0.7482	788.5500	0.7886	5.389	0.0000	0.0000
2025/01/23	2030	05/02/2026		Bond Future	9.3294	95.8862	9.3812	95.7223	0.555	0.0000	0.0000
2025/01/23	2030	05/02/2026	9.49 Call	Bond Future	2143.6500	2.1437	2051.7300	2.0517	4.288	0.0000	0.0000
2025/01/23	2030	05/02/2026	9.49 Put	Bond Future	1636.3200	1.6363	1708.3000	1.7083	4.399	0.0000	0.0000
2025/01/23	2032	06/02/2025	9.42 Put	Bond Future	1345.4300	1.3454	1621.5800	1.6216	20.525	0.0000	0.0000
2025/01/23	2032	06/02/2025	9.42 Call	Bond Future	66.9200	0.0669	31.3500	0.0314	53.153	0.0000	0.0000
2025/01/23	2032	06/02/2025	9.92 Put	Bond Future	161.4000	0.1614	219.8700	0.2199	36.227	0.0000	0.0000
2025/01/23	2032	06/02/2025	9.92 Call	Bond Future	1300.5800	1.3006	1047.3300	1.0473	19.472	0.0000	0.0000
2025/01/23	2032	06/02/2025	10.61 Call	Bond Future	4350.4600	4.3505	4039.6200	4.0396	7.145	0.0000	0.0000
2025/01/23	2032	06/02/2025	10.61 Put	Bond Future	2.9700	0.0030	3.8500	0.0039	29.630	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
2025/01/23	2032	06/02/2025		Bond Future	9.6824	95.7618	9.7470	95.4501	0.668	0.0000	0.0000
2025/01/23	2032	06/02/2025	11.72 Call	Bond Future	9214.0200	9.2140	8902.3000	8.9023	3.383	0.0000	0.0000
2025/01/23	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2032	08/05/2025		Bond Future	9.7582	93.5182	9.8261	93.2005	0.695	0.0000	0.0000
2025/01/23	2032	08/05/2025	10.91 Call	Bond Future	5411.5100	5.4115	5123.1900	5.1232	5.328	0.0000	0.0000
2025/01/23	2032	08/05/2025	10.91 Put	Bond Future	198.0900	0.1981	227.5400	0.2275	14.867	0.0000	0.0000
2025/01/23	2032	08/05/2025	9.42 Put	Bond Future	2402.5000	2.4025	2611.9700	2.6120	8.719	0.0000	0.0000
2025/01/23	2032	08/05/2025	9.42 Call	Bond Future	797.1400	0.7971	688.8400	0.6888	13.586	0.0000	0.0000
2025/01/23	2032	08/05/2025	9.92 Put	Bond Future	1147.3900	1.1474	1276.6400	1.2766	11.265	0.0000	0.0000
2025/01/23	2032	08/05/2025	9.92 Call	Bond Future	1902.9800	1.9030	1714.4600	1.7145	9.907	0.0000	0.0000
2025/01/23	2032	08/05/2025	10.97 Call	Bond Future	5651.4600	5.6515	5360.2300	5.3602	5.153	0.0000	0.0000
2025/01/23	2032	08/05/2025	10.97 Put	Bond Future	176.7900	0.1768	203.3300	0.2033	15.012	0.0000	0.0000
2025/01/23	2032	08/05/2025	9.40 Put	Bond Future	2467.3400	2.4673	2679.8600	2.6799	8.613	0.0000	0.0000
2025/01/23	2032	08/05/2025	9.40 Call	Bond Future	765.9600	0.7660	660.7100	0.6607	13.741	0.0000	0.0000
2025/01/23	2032	08/05/2025	9.90 Put	Bond Future	1184.8800	1.1849	1317.2100	1.3172	11.168	0.0000	0.0000
2025/01/23	2032	08/05/2025	9.90 Call	Bond Future	1847.4800	1.8475	1662.0400	1.6620	10.037	0.0000	0.0000
2025/01/23	2032	08/05/2025	10.28 Call	Bond Future	3034.7900	3.0348	2797.4500	2.7975	7.821	0.0000	0.0000
2025/01/23	2032	08/05/2025	10.28 Put	Bond Future	625.5100	0.6255	705.9400	0.7059	12.858	0.0000	0.0000
2025/01/23	2032	07/08/2025	9.40 Put	Bond Future	3145.6200	3.1456	3356.8000	3.3568	6.713	0.0000	0.0000
2025/01/23	2032	07/08/2025	9.40 Call	Bond Future	1091.1400	1.0911	978.6100	0.9786	10.313	0.0000	0.0000
2025/01/23	2032	07/08/2025	9.90 Put	Bond Future	1871.3000	1.8713	2022.4000	2.0224	8.075	0.0000	0.0000
2025/01/23	2032	07/08/2025	9.90 Call	Bond Future	2122.6700	2.1227	1950.0600	1.9501	8.132	0.0000	0.0000
2025/01/23	2032	07/08/2025		Bond Future	9.8447	95.3649	9.9159	95.0412	0.723	0.0000	0.0000
2025/01/23	2032	07/08/2025	12.01 Call	Bond Future	9391.9800	9.3920	9085.8700	9.0859	3.259	0.0000	0.0000
2025/01/23	2032	07/08/2025	12.01 Put	Bond Future	158.4600	0.1585	176.0600	0.1761	11.107	0.0000	0.0000
2025/01/23	2032	07/08/2025	10.59 Call	Bond Future	4172.6900	4.1727	3930.5400	3.9305	5.803	0.0000	0.0000
2025/01/23	2032	07/08/2025	10.59 Put	Bond Future	854.4900	0.8545	936.0500	0.9361	9.545	0.0000	0.0000
2025/01/23	2032	06/11/2025	9.40 Put	Bond Future	3732.7700	3.7328	3947.9200	3.9479	5.764	0.0000	0.0000
2025/01/23	2032	06/11/2025	9.40 Call	Bond Future	1285.2000	1.2852	1170.6700	1.1707	8.911	0.0000	0.0000
2025/01/23	2032	06/11/2025	9.90 Put	Bond Future	2447.1600	2.4472	2612.0000	2.6120	6.736	0.0000	0.0000
2025/01/23	2032	06/11/2025	9.90 Call	Bond Future	2245.3800	2.2454	2080.5400	2.0805	7.341	0.0000	0.0000
2025/01/23	2032	06/11/2025	10.89 Call	Bond Future	5050.5000	5.0505	4802.2400	4.8022	4.916	0.0000	0.0000
2025/01/23	2032	06/11/2025	10.89 Put	Bond Future	999.8500	0.9999	1081.2700	1.0813	8.143	0.0000	0.0000
2025/01/23	2032	06/11/2025		Bond Future	9.9457	93.0592	10.0206	92.7295	0.753	0.0000	0.0000
2025/01/23	2032	06/11/2025	10.42 Call	Bond Future	3598.5200	3.5985	3385.1400	3.3851	5.930	0.0000	0.0000
2025/01/23	2032	06/11/2025	10.42 Put	Bond Future	1535.2500	1.5353	1651.5500	1.6516	7.575	0.0000	0.0000
2025/01/23	2032	05/02/2026		Bond Future	10.0637	94.8398	10.1426	94.5042	0.784	0.0000	0.0000
2025/01/23	2032	05/02/2026	10.16 Call	Bond Future	2998.7500	2.9988	2817.7100	2.8177	6.037	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	
2025/01/23	2032	05/02/2026	10.16 Put	Bond Future	2589.4000	2.5894	2743.9800	2.7440	5.970	0.0000	0.0000
2025/01/23	2033	06/02/2025		Bond Future	128.2306	128.2306	128.0312	128.0312	0.156	0.0000	0.0000
2025/01/23	2033	06/02/2025	124.94 Call	Bond Future	3290.6300	3.2906	3091.1900	3.0912	6.061	0.0000	0.0000
2025/01/23	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2033	08/05/2025		Bond Future	129.3263	129.3263	129.1231	129.1231	0.157	0.0000	0.0000
2025/01/23	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2033	08/05/2025	130.62 Put	Bond Future	1293.7000	1.2937	1496.8600	1.4969	15.704	0.0000	0.0000
2025/01/23	2033	07/08/2025		Bond Future	131.9119	131.9119	131.7052	131.7052	0.157	0.0000	0.0000
2025/01/23	2033	07/08/2025	128.65 Call	Bond Future	3261.9200	3.2619	3055.2200	3.0552	6.337	0.0000	0.0000
2025/01/23	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2033	06/11/2025		Bond Future	132.9813	132.9813	132.7710	132.7710	0.158	0.0000	0.0000
2025/01/23	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2033	06/11/2025	133.14 Put	Bond Future	158.7000	0.1587	369.0200	0.3690	132.527	0.0000	0.0000
2025/01/23	2033	05/02/2026		Bond Future	135.5604	135.5604	135.3465	135.3465	0.158	0.0000	0.0000
2025/01/23	2033	05/02/2026	132.88 Call	Bond Future	2680.4400	2.6804	2466.5000	2.4665	7.982	0.0000	0.0000
2025/01/23	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2037	06/02/2025		Bond Future	10.7299	85.4177	10.8144	84.9171	0.788	0.0000	0.0000
2025/01/23	2037	06/02/2025	12.76 Call	Bond Future	10956.9900	10.9570	10456.4400	10.4564	4.568	0.0000	0.0000
2025/01/23	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2037	08/05/2025	10.50 Put	Bond Future	2953.4000	2.9534	3290.1000	3.2901	11.400	0.0000	0.0000
2025/01/23	2037	08/05/2025	10.50 Call	Bond Future	1021.9400	1.0219	848.2300	0.8482	16.998	0.0000	0.0000
2025/01/23	2037	08/05/2025	11.00 Put	Bond Future	1458.4300	1.4584	1667.2200	1.6672	14.316	0.0000	0.0000
2025/01/23	2037	08/05/2025	11.00 Call	Bond Future	2469.2200	2.4692	2167.6000	2.1676	12.215	0.0000	0.0000
2025/01/23	2037	08/05/2025	11.46 Call	Bond Future	4303.3800	4.3034	3909.9900	3.9100	9.141	0.0000	0.0000
2025/01/23	2037	08/05/2025	11.46 Put	Bond Future	707.7000	0.7077	824.7200	0.8247	16.535	0.0000	0.0000
2025/01/23	2037	08/05/2025	12.55 Put	Bond Future	111.1200	0.1111	133.1400	0.1331	19.816	0.0000	0.0000
2025/01/23	2037	08/05/2025	12.55 Call	Bond Future	9398.6100	9.3986	8910.2200	8.9102	5.196	0.0000	0.0000
2025/01/23	2037	08/05/2025	13.30 Put	Bond Future	24.3300	0.0243	29.6800	0.0297	21.989	0.0000	0.0000
2025/01/23	2037	08/05/2025	13.30 Call	Bond Future	12902.4800	12.9025	12397.4200	12.3974	3.914	0.0000	0.0000
2025/01/23	2037	08/05/2025	13.35 Put	Bond Future	21.4000	0.0214	26.1500	0.0262	22.196	0.0000	0.0000
2025/01/23	2037	08/05/2025	13.35 Call	Bond Future	13130.1100	13.1301	12624.4500	12.6245	3.851	0.0000	0.0000
2025/01/23	2037	08/05/2025		Bond Future	10.8255	87.1308	10.9133	86.6204	0.811	0.0000	0.0000
2025/01/23	2037	08/05/2025	12.25 Call	Bond Future	7965.9900	7.9660	7491.4000	7.4914	5.958	0.0000	0.0000
2025/01/23	2037	08/05/2025	12.25 Put	Bond Future	186.9900	0.1870	222.8100	0.2228	19.156	0.0000	0.0000
2025/01/23	2037	07/08/2025		Bond Future	10.9315	84.5909	11.0227	84.0707	0.834	0.0000	0.0000
2025/01/23	2037	07/08/2025	13.01 Call	Bond Future	11080.0200	11.0800	10595.5800	10.5956	4.372	0.0000	0.0000
2025/01/23	2037	07/08/2025	13.01 Put	Bond Future	261.6300	0.2616	297.4300	0.2974	13.683	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	
2025/01/23	2037	07/08/2025	10.50 Put	Bond Future	3961.7500	3.9618	4298.6400	4.2986	8.504	0.0000	0.0000
2025/01/23	2037	07/08/2025	10.50 Call	Bond Future	1438.8100	1.4388	1255.4600	1.2555	12.743	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.00 Put	Bond Future	2388.3500	2.3884	2629.7900	2.6298	10.109	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.00 Call	Bond Future	2779.5900	2.7796	2500.7900	2.5008	10.030	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.83 Call	Bond Future	5906.0600	5.9061	5503.2100	5.5032	6.821	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.83 Put	Bond Future	970.8300	0.9708	1088.2200	1.0882	12.092	0.0000	0.0000
2025/01/23	2037	07/08/2025	12.17 Call	Bond Future	7362.4200	7.3624	6926.5300	6.9265	5.920	0.0000	0.0000
2025/01/23	2037	07/08/2025	12.17 Put	Bond Future	665.4400	0.6654	749.7900	0.7498	12.676	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.42 Call	Bond Future	4256.8200	4.2568	3907.4500	3.9075	8.207	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.42 Put	Bond Future	1521.9200	1.5219	1692.7900	1.6928	11.227	0.0000	0.0000
2025/01/23	2037	07/08/2025	10.55 Put	Bond Future	3774.8500	3.7749	4102.2100	4.1022	8.672	0.0000	0.0000
2025/01/23	2037	07/08/2025	10.55 Call	Bond Future	1549.5900	1.5496	1356.7100	1.3567	12.447	0.0000	0.0000
2025/01/23	2037	07/08/2025	10.64 Put	Bond Future	3454.2300	3.4542	3764.3000	3.7643	8.977	0.0000	0.0000
2025/01/23	2037	07/08/2025	10.64 Call	Bond Future	1761.2400	1.7612	1551.0700	1.5511	11.933	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.82 Call	Bond Future	5864.0900	5.8641	5462.3500	5.4624	6.851	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.82 Put	Bond Future	981.5300	0.9815	1100.0300	1.1000	12.073	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.07 Call	Bond Future	3007.0800	3.0071	2715.5800	2.7156	9.694	0.0000	0.0000
2025/01/23	2037	07/08/2025	11.07 Put	Bond Future	2218.7500	2.2188	2447.4900	2.4475	10.309	0.0000	0.0000
2025/01/23	2037	07/08/2025	10.34 Put	Bond Future	4602.7000	4.6027	4969.3900	4.9694	7.967	0.0000	0.0000
2025/01/23	2037	07/08/2025	10.34 Call	Bond Future	1117.6000	1.1176	964.0500	0.9641	13.739	0.0000	0.0000
2025/01/23	2037	06/11/2025	10.50 Put	Bond Future	4923.2100	4.9232	5263.1600	5.2632	6.905	0.0000	0.0000
2025/01/23	2037	06/11/2025	10.50 Call	Bond Future	1813.4700	1.8135	1623.3500	1.6234	10.484	0.0000	0.0000
2025/01/23	2037	06/11/2025	11.00 Put	Bond Future	3305.7900	3.3058	3568.4000	3.5684	7.944	0.0000	0.0000
2025/01/23	2037	06/11/2025	11.00 Call	Bond Future	3083.5300	3.0835	2816.0700	2.8161	8.674	0.0000	0.0000
2025/01/23	2037	06/11/2025	12.16 Call	Bond Future	7238.2100	7.2382	6829.3300	6.8293	5.649	0.0000	0.0000
2025/01/23	2037	06/11/2025	12.16 Put	Bond Future	1255.2400	1.2552	1376.4300	1.3764	9.655	0.0000	0.0000
2025/01/23	2037	06/11/2025		Bond Future	11.0395	86.2368	11.1342	85.7067	0.858	0.0000	0.0000
2025/01/23	2037	06/11/2025	11.63 Call	Bond Future	5190.0700	5.1901	4836.2000	4.8362	6.818	0.0000	0.0000
2025/01/23	2037	06/11/2025	11.63 Put	Bond Future	1960.0000	1.9600	2136.2000	2.1362	8.990	0.0000	0.0000
2025/01/23	2037	05/02/2026	12.27 Call	Bond Future	7593.8300	7.5938	7195.6300	7.1956	5.244	0.0000	0.0000
2025/01/23	2037	05/02/2026	12.27 Put	Bond Future	1786.1700	1.7862	1927.8800	1.9279	7.934	0.0000	0.0000
2025/01/23	2037	05/02/2026	10.90 Put	Bond Future	4570.1100	4.5701	4861.9500	4.8620	6.386	0.0000	0.0000
2025/01/23	2037	05/02/2026	10.90 Call	Bond Future	3117.1800	3.1172	2869.1100	2.8691	7.958	0.0000	0.0000
2025/01/23	2037	05/02/2026		Bond Future	11.1608	83.6289	11.2594	83.0890	0.883	0.0000	0.0000
2025/01/23	2037	05/02/2026	11.20 Call	Bond Future	3943.1700	3.9432	3657.0100	3.6570	7.257	0.0000	0.0000
2025/01/23	2037	05/02/2026	11.20 Put	Bond Future	3727.9500	3.7280	3981.7000	3.9817	6.807	0.0000	0.0000
2025/01/23	2038	06/02/2025		Bond Future	137.9288	137.9288	137.4695	137.4695	0.333	0.0000	0.0000
2025/01/23	2038	06/02/2025	135.23 Call	Bond Future	2698.7600	2.6988	2239.4500	2.2395	17.019	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
2025/01/23	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/23	2038	08/05/2025		Bond Future	140.7293	140.7293	140.2608	140.2608	0.333	0.0000
2025/01/23	2038	08/05/2025	139.68 Call	Bond Future	1049.2700	1.0493	580.7500	0.5808	44.652	0.0000
2025/01/23	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/23	2038	07/08/2025		Bond Future	141.4229	141.4229	140.9457	140.9457	0.337	0.0000
2025/01/23	2038	07/08/2025	139.56 Call	Bond Future	1862.9000	1.8629	1385.6900	1.3857	25.617	0.0000
2025/01/23	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/23	2038	06/11/2025		Bond Future	144.2102	144.2102	143.7241	143.7241	0.337	0.0000
2025/01/23	2038	06/11/2025	143.88 Call	Bond Future	330.2300	0.3302	0.0000	0.0000	(100.000)	0.0000
2025/01/23	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	155.9300	0.1559	100.000	0.0000
2025/01/23	2038	05/02/2026		Bond Future	144.8483	144.8483	144.3534	144.3534	0.342	0.0000
2025/01/23	2038	05/02/2026	143.20 Call	Bond Future	1648.3100	1.6483	1153.3800	1.1534	30.027	0.0000
2025/01/23	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/23	2040	06/02/2025	11.00 Put	Bond Future	841.6800	0.8417	1329.6400	1.3296	57.975	0.0000
2025/01/23	2040	06/02/2025	11.00 Call	Bond Future	678.3300	0.6783	336.7100	0.3367	50.362	0.0000
2025/01/23	2040	06/02/2025	11.70 Call	Bond Future	4200.8900	4.2009	3391.5500	3.3916	19.266	0.0000
2025/01/23	2040	06/02/2025	11.70 Put	Bond Future	15.5600	0.0156	35.8000	0.0358	130.077	0.0000
2025/01/23	2040	06/02/2025	12.20 Call	Bond Future	7089.8600	7.0899	6260.7300	6.2607	11.695	0.0000
2025/01/23	2040	06/02/2025	12.20 Put	Bond Future	0.2900	0.0003	0.7400	0.0007	155.172	0.0000
2025/01/23	2040	06/02/2025		Bond Future	11.0253	85.5815	11.1550	84.7519	1.177	0.0000
2025/01/23	2040	06/02/2025	12.95 Call	Bond Future	11156.0800	11.1561	10326.5000	10.3265	7.436	0.0000
2025/01/23	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/23	2040	08/05/2025	13.43 Put	Bond Future	39.6700	0.0397	54.1700	0.0542	36.552	0.0000
2025/01/23	2040	08/05/2025	13.43 Call	Bond Future	12954.1600	12.9542	12122.5300	12.1225	6.420	0.0000
2025/01/23	2040	08/05/2025	12.75 Put	Bond Future	129.1400	0.1291	173.3100	0.1733	34.203	0.0000
2025/01/23	2040	08/05/2025	12.75 Call	Bond Future	9567.7600	9.5678	8765.8000	8.7658	8.382	0.0000
2025/01/23	2040	08/05/2025	13.50 Put	Bond Future	35.2100	0.0352	48.1500	0.0482	36.751	0.0000
2025/01/23	2040	08/05/2025	13.50 Call	Bond Future	13293.3400	13.2933	12460.1500	12.4602	6.268	0.0000
2025/01/23	2040	08/05/2025		Bond Future	11.1232	87.2979	11.2577	86.4517	1.209	0.0000
2025/01/23	2040	08/05/2025	12.63 Call	Bond Future	8957.8900	8.9579	8165.4000	8.1654	8.847	0.0000
2025/01/23	2040	08/05/2025	12.63 Put	Bond Future	159.5500	0.1596	213.1900	0.2132	33.620	0.0000
2025/01/23	2040	07/08/2025		Bond Future	11.2308	84.5106	11.3704	83.6481	1.243	0.0000
2025/01/23	2040	07/08/2025	13.29 Call	Bond Future	11789.0300	11.7890	10992.3900	10.9924	6.757	0.0000
2025/01/23	2040	07/08/2025	13.29 Put	Bond Future	300.6800	0.3007	366.5100	0.3665	21.894	0.0000
2025/01/23	2040	06/11/2025		Bond Future	11.3397	86.1547	11.4844	85.2757	1.276	0.0000
2025/01/23	2040	06/11/2025	11.84 Call	Bond Future	5202.5900	5.2026	4639.8600	4.6399	10.816	0.0000
2025/01/23	2040	06/11/2025	11.84 Put	Bond Future	2221.4200	2.2214	2537.6600	2.5377	14.236	0.0000
2025/01/23	2040	05/02/2026		Bond Future	11.4610	83.2946	11.6113	82.3990	1.311	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	
2025/01/23	2040	05/02/2026	11.49 Call	Bond Future	4272.8400	4.2728	3806.3800	3.8064	10.917	0.0000	0.0000
2025/01/23	2040	05/02/2026	11.49 Put	Bond Future	4098.6800	4.0987	4527.8100	4.5278	10.470	0.0000	0.0000
2025/01/23	2044	06/02/2025	13.75 Call	Bond Future	14772.1100	14.7721	13982.7700	13.9828	5.343	0.0000	0.0000
2025/01/23	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2044	06/02/2025	12.50 Put	Bond Future	0.0400	0.0000	0.1000	0.0001	150.000	0.0000	0.0000
2025/01/23	2044	06/02/2025	12.50 Call	Bond Future	8318.4800	8.3185	7529.2000	7.5292	9.488	0.0000	0.0000
2025/01/23	2044	06/02/2025	12.00 Put	Bond Future	3.2300	0.0032	7.4400	0.0074	130.341	0.0000	0.0000
2025/01/23	2044	06/02/2025	12.00 Call	Bond Future	5443.2700	5.4433	4658.1400	4.6581	14.424	0.0000	0.0000
2025/01/23	2044	06/02/2025	11.50 Call	Bond Future	2486.1500	2.4862	1802.9900	1.8030	27.479	0.0000	0.0000
2025/01/23	2044	06/02/2025	11.50 Put	Bond Future	114.8300	0.1148	221.0100	0.2210	92.467	0.0000	0.0000
2025/01/23	2044	06/02/2025	11.15 Put	Bond Future	718.1200	0.7181	1132.4600	1.1325	57.698	0.0000	0.0000
2025/01/23	2044	06/02/2025	11.15 Call	Bond Future	819.8600	0.8199	444.8600	0.4449	45.740	0.0000	0.0000
2025/01/23	2044	06/02/2025	10.65 Put	Bond Future	3353.2900	3.3533	4122.3900	4.1224	22.936	0.0000	0.0000
2025/01/23	2044	06/02/2025	10.65 Call	Bond Future	26.4700	0.0265	6.2300	0.0062	76.464	0.0000	0.0000
2025/01/23	2044	06/02/2025		Bond Future	11.1347	81.5844	11.2544	80.7951	1.075	0.0000	0.0000
2025/01/23	2044	06/02/2025	13.02 Call	Bond Future	11125.3200	11.1253	10335.9800	10.3360	7.095	0.0000	0.0000
2025/01/23	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2044	08/05/2025		Bond Future	11.2282	83.2207	11.3521	82.4156	1.103	0.0000	0.0000
2025/01/23	2044	08/05/2025	12.72 Call	Bond Future	9076.6600	9.0767	8325.2900	8.3253	8.278	0.0000	0.0000
2025/01/23	2044	08/05/2025	12.72 Put	Bond Future	180.8100	0.1808	234.5100	0.2345	29.700	0.0000	0.0000
2025/01/23	2044	08/05/2025	Call	Bond Future	0.9200	0.0009	0.4500	0.0005	51.087	0.0000	0.0000
2025/01/23	2044	08/05/2025	Put	Bond Future	16780.2500	16.7803	17584.8500	17.5849	4.795	0.0000	0.0000
2025/01/23	2044	08/05/2025	12.40 Call	Bond Future	7437.5000	7.4375	6720.1400	6.7201	9.645	0.0000	0.0000
2025/01/23	2044	08/05/2025	12.40 Put	Bond Future	310.8500	0.3109	398.5600	0.3986	28.216	0.0000	0.0000
2025/01/23	2044	08/05/2025	11.65 Call	Bond Future	3766.7900	3.7668	3213.2600	3.2133	14.695	0.0000	0.0000
2025/01/23	2044	08/05/2025	11.65 Put	Bond Future	1077.7200	1.0777	1329.2600	1.3293	23.340	0.0000	0.0000
2025/01/23	2044	08/05/2025	10.92 Put	Bond Future	3215.6800	3.2157	3751.9100	3.7519	16.675	0.0000	0.0000
2025/01/23	2044	08/05/2025	10.92 Call	Bond Future	1155.4100	1.1554	886.5700	0.8866	23.268	0.0000	0.0000
2025/01/23	2044	07/08/2025		Bond Future	11.3306	80.4782	11.4589	79.6575	1.133	0.0000	0.0000
2025/01/23	2044	07/08/2025	13.34 Call	Bond Future	11786.2100	11.7862	11032.9200	11.0329	6.391	0.0000	0.0000
2025/01/23	2044	07/08/2025	13.34 Put	Bond Future	346.0400	0.3460	413.3700	0.4134	19.457	0.0000	0.0000
2025/01/23	2044	06/11/2025		Bond Future	11.4335	82.0438	11.5664	81.2074	1.162	0.0000	0.0000
2025/01/23	2044	06/11/2025	11.88 Call	Bond Future	5180.7000	5.1807	4653.5400	4.6535	10.175	0.0000	0.0000
2025/01/23	2044	06/11/2025	11.88 Put	Bond Future	2425.6300	2.4256	2734.8700	2.7349	12.749	0.0000	0.0000
2025/01/23	2044	05/02/2026		Bond Future	11.5476	79.2301	11.6854	78.3780	1.193	0.0000	0.0000
2025/01/23	2044	05/02/2026	11.56 Call	Bond Future	4385.6300	4.3856	3941.4000	3.9414	10.129	0.0000	0.0000
2025/01/23	2044	05/02/2026	11.56 Put	Bond Future	4308.2200	4.3082	4716.0800	4.7161	9.467	0.0000	0.0000
2025/01/23	2046	06/02/2025		Bond Future	120.0386	120.0386	120.9167	120.9167	0.732	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	
2025/01/23	2046	06/02/2025	114.01 Call	Bond Future	6028.5800	6.0286	6906.7300	6.9067	14.566	0.0000	0.0000
2025/01/23	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2046	08/05/2025		Bond Future	120.2663	120.2663	121.1627	121.1627	0.745	0.0000	0.0000
2025/01/23	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2046	08/05/2025	121.97 Put	Bond Future	1703.7000	1.7037	807.3000	0.8073	52.615	0.0000	0.0000
2025/01/23	2046	07/08/2025		Bond Future	122.6705	122.6705	123.5852	123.5852	0.746	0.0000	0.0000
2025/01/23	2046	07/08/2025	118.69 Call	Bond Future	3980.4800	3.9805	4895.1900	4.8952	22.980	0.0000	0.0000
2025/01/23	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2046	06/11/2025		Bond Future	122.8385	122.8385	123.7719	123.7719	0.760	0.0000	0.0000
2025/01/23	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2046	06/11/2025	125.41 Put	Bond Future	2571.5100	2.5715	1638.1000	1.6381	36.298	0.0000	0.0000
2025/01/23	2046	05/02/2026		Bond Future	125.2197	125.2197	126.1716	126.1716	0.760	0.0000	0.0000
2025/01/23	2046	05/02/2026	121.65 Call	Bond Future	3569.6900	3.5697	4521.5900	4.5216	26.666	0.0000	0.0000
2025/01/23	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2050	06/02/2025		Bond Future	119.2322	119.2322	119.0193	119.0193	0.179	0.0000	0.0000
2025/01/23	2050	06/02/2025	115.60 Call	Bond Future	3632.1700	3.6322	3419.2900	3.4193	5.861	0.0000	0.0000
2025/01/23	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2050	08/05/2025		Bond Future	121.6529	121.6529	121.4360	121.4360	0.178	0.0000	0.0000
2025/01/23	2050	08/05/2025	121.16 Call	Bond Future	492.8800	0.4929	275.9600	0.2760	44.011	0.0000	0.0000
2025/01/23	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2050	07/08/2025		Bond Future	121.7233	121.7233	121.5026	121.5026	0.181	0.0000	0.0000
2025/01/23	2050	07/08/2025	119.89 Call	Bond Future	1833.2700	1.8333	1612.5800	1.6126	12.038	0.0000	0.0000
2025/01/23	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2050	06/11/2025		Bond Future	124.1221	124.1221	123.8976	123.8976	0.181	0.0000	0.0000
2025/01/23	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	2050	06/11/2025	124.42 Put	Bond Future	297.8900	0.2979	522.4000	0.5224	75.367	0.0000	0.0000
2025/01/23	2050	05/02/2026		Bond Future	124.1230	124.1230	123.8946	123.8946	0.184	0.0000	0.0000
2025/01/23	2050	05/02/2026	122.82 Call	Bond Future	1302.9900	1.3030	1074.6400	1.0746	17.525	0.0000	0.0000
2025/01/23	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	AL37	06/02/2025		Index Future	1077.2870	1077.2870	1075.0840	1075.0840	0.204	0.0000	0.0000
2025/01/23	AL37	08/05/2025		Index Future	1098.8930	1098.8930	1096.6480	1096.6480	0.204	0.0000	0.0000
2025/01/23	AL37	07/08/2025		Index Future	1120.6030	1120.6030	1118.3180	1118.3180	0.204	0.0000	0.0000
2025/01/23	AL37	06/11/2025		Index Future	1142.4440	1142.4440	1140.1180	1140.1180	0.204	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	
2025/01/23	AL37	05/02/2026		Index Future	1164.3620	1164.3620	1161.9960	1161.9960	0.203	0.0000	0.0000
2025/01/23	AL7T	06/02/2025		Index Future	1296.2360	1296.2360	1290.1430	1290.1430	0.470	0.0000	0.0000
2025/01/23	AL7T	08/05/2025		Index Future	1322.2330	1322.2330	1316.0210	1316.0210	0.470	0.0000	0.0000
2025/01/23	AL7T	07/08/2025		Index Future	1348.3560	1348.3560	1342.0250	1342.0250	0.470	0.0000	0.0000
2025/01/23	AL7T	06/11/2025		Index Future	1374.6360	1374.6360	1368.1870	1368.1870	0.469	0.0000	0.0000
2025/01/23	AL7T	05/02/2026		Index Future	1401.0080	1401.0080	1394.4400	1394.4400	0.469	0.0000	0.0000
2025/01/23	ALBI	06/02/2025		Index Future	1114.7950	1114.7950	1108.8980	1108.8980	0.529	0.0000	0.0000
2025/01/23	ALBI	08/05/2025		Index Future	1137.1530	1137.1530	1131.1390	1131.1390	0.529	0.0000	0.0000
2025/01/23	ALBI	07/08/2025		Index Future	1159.6190	1159.6190	1153.4910	1153.4910	0.528	0.0000	0.0000
2025/01/23	ALBI	06/11/2025		Index Future	1182.2200	1182.2200	1175.9770	1175.9770	0.528	0.0000	0.0000
2025/01/23	ALBI	05/02/2026		Index Future	1204.9020	1204.9020	1198.5430	1198.5430	0.528	0.0000	0.0000
2025/01/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	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	
2025/01/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/23	ES33	06/02/2025		Bond Future	10.9897	83.9878	11.0890	83.5161	0.904	0.0000	0.0000
2025/01/23	ES33	06/02/2025	13.34 Call	Bond Future	10256.2300	10.2562	9784.5200	9.7845	4.599	0.0000	0.0000
2025/01/23	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES33	08/05/2025		Bond Future	11.1061	81.8936	11.2098	81.4125	0.934	0.0000	0.0000
2025/01/23	ES33	08/05/2025	12.73 Call	Bond Future	7121.6300	7.1216	6640.5500	6.6406	6.755	0.0000	0.0000
2025/01/23	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES33	07/08/2025		Bond Future	11.2335	83.5304	11.3419	83.0400	0.965	0.0000	0.0000
2025/01/23	ES33	07/08/2025	13.56 Call	Bond Future	9725.7600	9.7258	9235.3900	9.2354	5.042	0.0000	0.0000
2025/01/23	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES33	06/11/2025		Bond Future	11.3794	81.3788	11.4928	80.8791	0.997	0.0000	0.0000
2025/01/23	ES33	06/11/2025	12.01 Call	Bond Future	2728.5700	2.7286	2228.8200	2.2288	18.315	0.0000	0.0000
2025/01/23	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES33	05/02/2026		Bond Future	11.5460	82.9540	11.6649	82.4449	1.030	0.0000	0.0000
2025/01/23	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES33	05/02/2026	11.49 Put	Bond Future	241.4600	0.2415	750.6000	0.7506	210.859	0.0000	0.0000
2025/01/23	ES42	06/02/2025		Bond Future	11.4919	80.2912	11.6165	79.5352	1.084	0.0000	0.0000
2025/01/23	ES42	06/02/2025	13.71 Call	Bond Future	11897.7600	11.8978	11141.6900	11.1417	6.355	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	
2025/01/23	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES42	08/05/2025		Bond Future	11.5968	77.6543	11.7260	76.8830	1.114	0.0000	0.0000
2025/01/23	ES42	08/05/2025	13.25 Call	Bond Future	9023.4400	9.0234	8252.1500	8.2522	8.548	0.0000	0.0000
2025/01/23	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES42	07/08/2025		Bond Future	11.7069	79.2056	11.8407	78.4192	1.143	0.0000	0.0000
2025/01/23	ES42	07/08/2025	13.79 Call	Bond Future	10933.4000	10.9334	10147.0200	10.1470	7.192	0.0000	0.0000
2025/01/23	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES42	06/11/2025		Bond Future	11.8276	76.4998	11.9665	75.6982	1.174	0.0000	0.0000
2025/01/23	ES42	06/11/2025	12.39 Call	Bond Future	3165.8800	3.1659	2364.3200	2.3643	25.319	0.0000	0.0000
2025/01/23	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES42	05/02/2026		Bond Future	11.9580	77.9784	12.1022	77.1616	1.205	0.0000	0.0000
2025/01/23	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	ES42	05/02/2026	11.85 Put	Bond Future	621.3000	0.6213	1438.1500	1.4382	131.474	0.0000	0.0000
2025/01/23	GOVI	06/02/2025		GOVI	1097.6600	1097.6600	1091.9920	1091.9920	0.516	0.0000	0.0000
2025/01/23	GOVI	06/02/2025	972.00 Call	GOVI	1256600.0000	125.6600	1199920.0000	119.9920	4.511	0.0000	0.0000
2025/01/23	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	GOVI	08/05/2025		GOVI	1119.6740	1119.6740	1113.8950	1113.8950	0.516	0.0000	0.0000
2025/01/23	GOVI	08/05/2025	1,022.00 Call	GOVI	976740.0000	97.6740	918950.0000	91.8950	5.917	0.0000	0.0000
2025/01/23	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	GOVI	07/08/2025		GOVI	1141.7950	1141.7950	1135.9060	1135.9060	0.516	0.0000	0.0000
2025/01/23	GOVI	07/08/2025	1,011.00 Call	GOVI	1307950.0000	130.7950	1249060.0000	124.9060	4.502	0.0000	0.0000
2025/01/23	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	GOVI	06/11/2025		GOVI	1164.0490	1164.0490	1158.0490	1158.0490	0.515	0.0000	0.0000
2025/01/23	GOVI	06/11/2025	1,112.00 Call	GOVI	520490.0000	52.0490	460490.0000	46.0490	11.528	0.0000	0.0000
2025/01/23	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	GOVI	05/02/2026		GOVI	1186.3820	1186.3820	1180.2700	1180.2700	0.515	0.0000	0.0000
2025/01/23	GOVI	05/02/2026	1,150.00 Call	GOVI	363820.0000	36.3820	302700.0000	30.2700	16.800	0.0000	0.0000
2025/01/23	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/23	IGOV	06/02/2025		Index Future	371.7650	371.7650	371.7970	371.7970	0.009	0.0000	0.0000
2025/01/23	IGOV	08/05/2025		Index Future	379.3130	379.3130	379.3460	379.3460	0.009	0.0000	0.0000
2025/01/23	IGOV	07/08/2025		Index Future	386.8970	386.8970	386.9320	386.9320	0.009	0.0000	0.0000
2025/01/23	IGOV	06/11/2025		Index Future	394.5260	394.5260	394.5640	394.5640	0.010	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	
2025/01/23	IGOV	05/02/2026		Index Future	402.1820	402.1820	402.2220	402.2220	0.010	0.0000	0.0000
2025/01/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/23	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/23	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/23	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/23	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/23	R033	06/02/2025		Bond Future	9.8883	104.2722	9.9529	103.9163	0.653	0.0000	0.0000
2025/01/23	R033	06/02/2025	10.33 Call	Bond Future	2481.1100	2.4811	2151.4300	2.1514	13.288	0.0000	0.0000
2025/01/23	R033	06/02/2025	10.33 Put	Bond Future	79.4800	0.0795	105.6600	0.1057	32.939	0.0000	0.0000
2025/01/23	R033	08/05/2025		Bond Future	9.9699	101.3149	10.0375	100.9520	0.678	0.0000	0.0000
2025/01/23	R033	08/05/2025	10.33 Call	Bond Future	2857.6200	2.8576	2609.4900	2.6095	8.683	0.0000	0.0000
2025/01/23	R033	08/05/2025	10.33 Put	Bond Future	944.6300	0.9446	1059.3500	1.0594	12.144	0.0000	0.0000
2025/01/23	R033	07/08/2025		Bond Future	10.0614	103.3154	10.1322	102.9458	0.704	0.0000	0.0000
2025/01/23	R033	07/08/2025	10.33 Call	Bond Future	3098.7200	3.0987	2873.7500	2.8738	7.260	0.0000	0.0000
2025/01/23	R033	07/08/2025	10.33 Put	Bond Future	1705.9400	1.7059	1850.5900	1.8506	8.479	0.0000	0.0000
2025/01/23	R033	06/11/2025		Bond Future	10.1666	100.2813	10.2408	99.9049	0.731	0.0000	0.0000
2025/01/23	R033	06/11/2025	10.33 Call	Bond Future	3184.7200	3.1847	2972.7400	2.9727	6.656	0.0000	0.0000
2025/01/23	R033	06/11/2025	10.33 Put	Bond Future	2358.8900	2.3589	2523.3200	2.5233	6.971	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	
2025/01/23	R033	05/02/2026		Bond Future	10.2877	102.1995	10.3657	101.8162	0.758	0.0000	0.0000
2025/01/23	R033	05/02/2026	10.49 Call	Bond Future	3768.8800	3.7689	3551.9400	3.5519	5.756	0.0000	0.0000
2025/01/23	R033	05/02/2026	10.49 Put	Bond Future	2779.1600	2.7792	2945.4900	2.9455	5.985	0.0000	0.0000
2025/01/23	R035	06/02/2025	11.30 Call	Bond Future	5531.9600	5.5320	5015.4200	5.0154	9.337	0.0000	0.0000
2025/01/23	R035	06/02/2025	11.30 Put	Bond Future	1.0700	0.0011	1.8400	0.0018	71.963	0.0000	0.0000
2025/01/23	R035	06/02/2025	10.65 Call	Bond Future	2092.9400	2.0929	1644.5600	1.6446	21.423	0.0000	0.0000
2025/01/23	R035	06/02/2025	10.65 Put	Bond Future	120.2900	0.1203	189.2200	0.1892	57.303	0.0000	0.0000
2025/01/23	R035	06/02/2025	10.34 Put	Bond Future	588.0400	0.5880	828.5100	0.8285	40.893	0.0000	0.0000
2025/01/23	R035	06/02/2025	10.34 Call	Bond Future	792.8600	0.7929	516.0200	0.5160	34.917	0.0000	0.0000
2025/01/23	R035	06/02/2025	10.26 Put	Bond Future	816.7800	0.8168	1114.7100	1.1147	36.476	0.0000	0.0000
2025/01/23	R035	06/02/2025	10.26 Call	Bond Future	557.7100	0.5577	338.3300	0.3383	39.336	0.0000	0.0000
2025/01/23	R035	06/02/2025	10.10 Put	Bond Future	1429.7000	1.4297	1832.8600	1.8329	28.199	0.0000	0.0000
2025/01/23	R035	06/02/2025	10.10 Call	Bond Future	233.2300	0.2332	119.0800	0.1191	48.943	0.0000	0.0000
2025/01/23	R035	06/02/2025	11.10 Call	Bond Future	4462.3900	4.4624	3948.9300	3.9489	11.506	0.0000	0.0000
2025/01/23	R035	06/02/2025	11.10 Put	Bond Future	5.4400	0.0054	9.2900	0.0093	70.772	0.0000	0.0000
2025/01/23	R035	06/02/2025		Bond Future	10.3046	95.1931	10.3942	94.6758	0.869	0.0000	0.0000
2025/01/23	R035	06/02/2025	12.41 Call	Bond Future	11172.0200	11.1720	10654.7100	10.6547	4.630	0.0000	0.0000
2025/01/23	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R035	08/05/2025	10.08 Put	Bond Future	2759.5300	2.7595	3107.1700	3.1072	12.598	0.0000	0.0000
2025/01/23	R035	08/05/2025	10.08 Call	Bond Future	987.2200	0.9872	807.2800	0.8073	18.227	0.0000	0.0000
2025/01/23	R035	08/05/2025	10.58 Put	Bond Future	1317.9600	1.3180	1530.3700	1.5304	16.117	0.0000	0.0000
2025/01/23	R035	08/05/2025	10.58 Call	Bond Future	2400.3100	2.4003	2085.1400	2.0851	13.130	0.0000	0.0000
2025/01/23	R035	08/05/2025	11.01 Call	Bond Future	4090.9900	4.0910	3684.1400	3.6841	9.945	0.0000	0.0000
2025/01/23	R035	08/05/2025	11.01 Put	Bond Future	647.6400	0.6476	768.3700	0.7684	18.642	0.0000	0.0000
2025/01/23	R035	08/05/2025		Bond Future	10.3879	92.5924	10.4812	92.0648	0.897	0.0000	0.0000
2025/01/23	R035	08/05/2025	11.78 Call	Bond Future	7630.1400	7.6301	7138.5200	7.1385	6.443	0.0000	0.0000
2025/01/23	R035	08/05/2025	11.78 Put	Bond Future	164.8800	0.1649	200.8400	0.2008	21.810	0.0000	0.0000
2025/01/23	R035	08/05/2025	11.70 Call	Bond Future	7250.0400	7.2500	6763.5900	6.7636	6.710	0.0000	0.0000
2025/01/23	R035	08/05/2025	11.70 Put	Bond Future	190.7700	0.1908	231.9000	0.2319	21.560	0.0000	0.0000
2025/01/23	R035	08/05/2025	10.95 Call	Bond Future	3836.0800	3.8361	3439.9300	3.4399	10.327	0.0000	0.0000
2025/01/23	R035	08/05/2025	10.95 Put	Bond Future	717.1000	0.7171	848.5300	0.8485	18.328	0.0000	0.0000
2025/01/23	R035	08/05/2025	10.44 Put	Bond Future	1639.5100	1.6395	1888.3500	1.8884	15.178	0.0000	0.0000
2025/01/23	R035	08/05/2025	10.44 Call	Bond Future	1934.6200	1.9346	1655.8800	1.6559	14.408	0.0000	0.0000
2025/01/23	R035	08/05/2025	13.35 Call	Bond Future	14919.8000	14.9198	14393.6400	14.3936	3.527	0.0000	0.0000
2025/01/23	R035	08/05/2025	13.35 Put	Bond Future	5.2000	0.0052	6.6200	0.0066	27.308	0.0000	0.0000
2025/01/23	R035	08/05/2025	12.70 Call	Bond Future	11976.6200	11.9766	11456.2300	11.4562	4.345	0.0000	0.0000
2025/01/23	R035	08/05/2025	12.70 Put	Bond Future	30.2200	0.0302	37.4100	0.0374	23.792	0.0000	0.0000
2025/01/23	R035	08/05/2025	11.46 Put	Bond Future	294.0600	0.2941	354.9200	0.3549	20.696	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	
2025/01/23	R035	08/05/2025	11.46 Call	Bond Future	6119.0800	6.1191	5652.3600	5.6524	7.627	0.0000	0.0000
2025/01/23	R035	07/08/2025		Bond Future	10.4810	94.4211	10.5781	93.8835	0.926	0.0000	0.0000
2025/01/23	R035	07/08/2025	12.65 Call	Bond Future	11267.1500	11.2672	10762.4900	10.7625	4.479	0.0000	0.0000
2025/01/23	R035	07/08/2025	12.65 Put	Bond Future	217.7500	0.2178	250.7300	0.2507	15.146	0.0000	0.0000
2025/01/23	R035	07/08/2025	10.08 Put	Bond Future	3705.8800	3.7059	4050.7100	4.0507	9.305	0.0000	0.0000
2025/01/23	R035	07/08/2025	10.08 Call	Bond Future	1439.4200	1.4394	1246.6100	1.2466	13.395	0.0000	0.0000
2025/01/23	R035	07/08/2025	10.58 Put	Bond Future	2221.2200	2.2212	2467.0500	2.4671	11.067	0.0000	0.0000
2025/01/23	R035	07/08/2025	10.58 Call	Bond Future	2769.4000	2.7694	2477.5900	2.4776	10.537	0.0000	0.0000
2025/01/23	R035	07/08/2025	11.34 Call	Bond Future	5572.6300	5.5726	5161.3100	5.1613	7.381	0.0000	0.0000
2025/01/23	R035	07/08/2025	11.34 Put	Bond Future	961.7800	0.9618	1088.1000	1.0881	13.134	0.0000	0.0000
2025/01/23	R035	07/08/2025	11.30 Call	Bond Future	5409.0000	5.4090	5002.5800	5.0026	7.514	0.0000	0.0000
2025/01/23	R035	07/08/2025	11.30 Put	Bond Future	1005.7300	1.0057	1136.9500	1.1370	13.047	0.0000	0.0000
2025/01/23	R035	06/11/2025	10.08 Put	Bond Future	4556.0400	4.5560	4906.8700	4.9069	7.700	0.0000	0.0000
2025/01/23	R035	06/11/2025	10.08 Call	Bond Future	1734.3500	1.7344	1537.4500	1.5375	11.353	0.0000	0.0000
2025/01/23	R035	06/11/2025	10.58 Put	Bond Future	3006.5200	3.0065	3275.7200	3.2757	8.954	0.0000	0.0000
2025/01/23	R035	06/11/2025	10.58 Call	Bond Future	2959.2800	2.9593	2680.7500	2.6808	9.412	0.0000	0.0000
2025/01/23	R035	06/11/2025	11.67 Call	Bond Future	6779.7100	6.7797	6358.0800	6.3581	6.219	0.0000	0.0000
2025/01/23	R035	06/11/2025	11.67 Put	Bond Future	1151.7800	1.1518	1277.8800	1.2779	10.948	0.0000	0.0000
2025/01/23	R035	06/11/2025		Bond Future	10.5887	91.7525	10.6899	91.2047	0.956	0.0000	0.0000
2025/01/23	R035	06/11/2025	11.20 Call	Bond Future	4990.2100	4.9902	4621.1500	4.6212	7.396	0.0000	0.0000
2025/01/23	R035	06/11/2025	11.20 Put	Bond Future	1748.7400	1.7487	1927.4100	1.9274	10.217	0.0000	0.0000
2025/01/23	R035	06/11/2025	11.95 Call	Bond Future	7905.9900	7.9060	7459.7800	7.4598	5.644	0.0000	0.0000
2025/01/23	R035	06/11/2025	11.95 Put	Bond Future	898.2700	0.8983	999.7900	0.9998	11.302	0.0000	0.0000
2025/01/23	R035	06/11/2025	11.45 Call	Bond Future	5922.5100	5.9225	5523.6500	5.5237	6.735	0.0000	0.0000
2025/01/23	R035	06/11/2025	11.45 Put	Bond Future	1400.5000	1.4005	1549.3700	1.5494	10.630	0.0000	0.0000
2025/01/23	R035	06/11/2025	10.95 Put	Bond Future	2180.4100	2.1804	2392.9900	2.3930	9.750	0.0000	0.0000
2025/01/23	R035	06/11/2025	10.95 Call	Bond Future	4115.4600	4.1155	3780.3100	3.7803	8.144	0.0000	0.0000
2025/01/23	R035	05/02/2026		Bond Future	10.7116	93.5087	10.8173	92.9508	0.987	0.0000	0.0000
2025/01/23	R035	05/02/2026	10.79 Call	Bond Future	3801.3700	3.8014	3503.6200	3.5036	7.833	0.0000	0.0000
2025/01/23	R035	05/02/2026	10.79 Put	Bond Future	3387.2200	3.3872	3647.3800	3.6474	7.681	0.0000	0.0000
2025/01/23	R038	06/02/2025		Bond Future	10.8060	104.4541	10.8954	103.8344	0.828	0.0000	0.0000
2025/01/23	R038	06/02/2025	11.24 Call	Bond Future	3040.4500	3.0405	2472.6700	2.4727	18.674	0.0000	0.0000
2025/01/23	R038	06/02/2025	11.24 Put	Bond Future	85.9000	0.0859	137.8000	0.1378	60.419	0.0000	0.0000
2025/01/23	R038	08/05/2025		Bond Future	10.9033	101.0587	10.9962	100.4268	0.853	0.0000	0.0000
2025/01/23	R038	08/05/2025	11.24 Call	Bond Future	3529.5700	3.5296	3110.5100	3.1105	11.873	0.0000	0.0000
2025/01/23	R038	08/05/2025	11.24 Put	Bond Future	1268.3600	1.2684	1481.2500	1.4813	16.785	0.0000	0.0000
2025/01/23	R038	07/08/2025		Bond Future	11.0084	103.0541	11.1050	102.4101	0.878	0.0000	0.0000
2025/01/23	R038	07/08/2025	11.24 Call	Bond Future	3887.1800	3.8872	3507.5400	3.5075	9.766	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	
2025/01/23	R038	07/08/2025	11.24 Put	Bond Future	2353.7200	2.3537	2618.1000	2.6181	11.232	0.0000	0.0000
2025/01/23	R038	06/11/2025		Bond Future	11.1244	99.5732	11.2250	98.9170	0.904	0.0000	0.0000
2025/01/23	R038	06/11/2025	11.24 Call	Bond Future	4068.2900	4.0683	3709.6000	3.7096	8.817	0.0000	0.0000
2025/01/23	R038	06/11/2025	11.24 Put	Bond Future	3314.5000	3.3145	3612.0400	3.6120	8.977	0.0000	0.0000
2025/01/23	R038	06/11/2025	12.33 Call	Bond Future	8763.6400	8.7636	8246.4900	8.2465	5.901	0.0000	0.0000
2025/01/23	R038	06/11/2025	12.33 Put	Bond Future	1297.4200	1.2974	1436.5000	1.4365	10.720	0.0000	0.0000
2025/01/23	R038	06/11/2025	10.98 Put	Bond Future	4125.2600	4.1253	4472.2100	4.4722	8.410	0.0000	0.0000
2025/01/23	R038	06/11/2025	10.98 Call	Bond Future	3171.1400	3.1711	2861.8600	2.8619	9.753	0.0000	0.0000
2025/01/23	R038	05/02/2026		Bond Future	11.2526	101.4773	11.3573	100.8089	0.930	0.0000	0.0000
2025/01/23	R038	05/02/2026	11.44 Call	Bond Future	5117.5900	5.1176	4742.3900	4.7424	7.332	0.0000	0.0000
2025/01/23	R038	05/02/2026	11.44 Put	Bond Future	3925.5400	3.9255	4218.7400	4.2187	7.469	0.0000	0.0000
2025/01/23	R053	06/02/2025		Bond Future	11.0541	109.1635	11.1637	108.1861	0.992	0.0000	0.0000
2025/01/23	R053	06/02/2025	12.94 Call	Bond Future	14783.2100	14.7832	13805.8200	13.8058	6.611	0.0000	0.0000
2025/01/23	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R053	08/05/2025		Bond Future	11.1394	105.4851	11.2528	104.4884	1.019	0.0000	0.0000
2025/01/23	R053	08/05/2025	12.64 Call	Bond Future	12148.6000	12.1486	11215.0900	11.2151	7.684	0.0000	0.0000
2025/01/23	R053	08/05/2025	12.64 Put	Bond Future	230.6800	0.2307	293.8900	0.2939	27.402	0.0000	0.0000
2025/01/23	R053	07/08/2025		Bond Future	11.2303	107.5679	11.3478	106.5518	1.046	0.0000	0.0000
2025/01/23	R053	07/08/2025	13.17 Call	Bond Future	15226.8500	15.2269	14298.9800	14.2990	6.094	0.0000	0.0000
2025/01/23	R053	07/08/2025	13.17 Put	Bond Future	493.0700	0.4931	581.3100	0.5813	17.896	0.0000	0.0000
2025/01/23	R053	06/11/2025		Bond Future	11.3292	103.7963	11.4509	102.7609	1.074	0.0000	0.0000
2025/01/23	R053	06/11/2025	11.76 Call	Bond Future	6880.6300	6.8806	6228.3100	6.2283	9.481	0.0000	0.0000
2025/01/23	R053	06/11/2025	11.76 Put	Bond Future	3298.6000	3.2986	3681.7300	3.6817	11.615	0.0000	0.0000
2025/01/23	R053	05/02/2026		Bond Future	11.4368	105.7810	11.5630	104.7260	1.104	0.0000	0.0000
2025/01/23	R053	05/02/2026	11.49 Call	Bond Future	5702.8700	5.7029	5143.3200	5.1433	9.812	0.0000	0.0000
2025/01/23	R053	05/02/2026	11.49 Put	Bond Future	5255.6300	5.2556	5751.0500	5.7511	9.426	0.0000	0.0000
2025/01/23	R186	06/02/2025		Bond Future	8.2590	105.2650	8.2945	105.2035	0.430	0.0000	0.0000
2025/01/23	R186	06/02/2025	9.03 Call	Bond Future	1326.0800	1.3261	1264.5700	1.2646	4.638	0.0000	0.0000
2025/01/23	R186	06/02/2025	9.03 Put	Bond Future	0.1900	0.0002	0.2100	0.0002	10.526	0.0000	0.0000
2025/01/23	R186	08/05/2025		Bond Future	8.2856	107.3762	8.3271	107.3136	0.500	0.0000	0.0000
2025/01/23	R186	08/05/2025	8.47 Call	Bond Future	522.5000	0.5225	482.8000	0.4828	7.598	0.0000	0.0000
2025/01/23	R186	08/05/2025	8.47 Put	Bond Future	244.4100	0.2444	267.2800	0.2673	9.357	0.0000	0.0000
2025/01/23	R186	07/08/2025		Bond Future	8.3423	104.1871	8.3916	104.1237	0.592	0.0000	0.0000
2025/01/23	R186	07/08/2025	9.68 Call	Bond Future	1797.4200	1.7974	1741.5500	1.7416	3.108	0.0000	0.0000
2025/01/23	R186	07/08/2025	9.68 Put	Bond Future	97.4700	0.0975	105.0200	0.1050	7.746	0.0000	0.0000
2025/01/23	R186	07/08/2025	10.25 Call	Bond Future	2465.2100	2.4652	2405.8400	2.4058	2.408	0.0000	0.0000
2025/01/23	R186	07/08/2025	10.25 Put	Bond Future	52.9100	0.0529	56.9600	0.0570	7.655	0.0000	0.0000
2025/01/23	R186	07/08/2025	9.22 Put	Bond Future	160.4300	0.1604	172.8400	0.1728	7.735	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	
2025/01/23	R186	07/08/2025	9.22 Call	Bond Future	1280.3100	1.2803	1229.3000	1.2293	3.984	0.0000	0.0000
2025/01/23	R186	06/11/2025		Bond Future	8.4472	106.2150	8.5080	106.1507	0.720	0.0000	0.0000
2025/01/23	R186	06/11/2025	8.13 Call	Bond Future	273.2100	0.2732	249.0600	0.2491	8.839	0.0000	0.0000
2025/01/23	R186	06/11/2025	8.13 Put	Bond Future	609.1300	0.6091	649.2600	0.6493	6.588	0.0000	0.0000
2025/01/23	R186	05/02/2026		Bond Future	8.6628	102.9403	8.7418	102.8752	0.913	0.0000	0.0000
2025/01/23	R186	05/02/2026	8.43 Call	Bond Future	333.9300	0.3339	306.1600	0.3062	8.316	0.0000	0.0000
2025/01/23	R186	05/02/2026	8.43 Put	Bond Future	526.0100	0.5260	563.3600	0.5634	7.101	0.0000	0.0000
2025/01/23	R202	06/02/2025		Bond Future	267.2699	267.2699	267.2396	267.2396	0.011	0.0000	0.0000
2025/01/23	R202	06/02/2025	266.79 Call	Bond Future	479.9100	0.4799	449.6000	0.4496	6.316	0.0000	0.0000
2025/01/23	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R202	08/05/2025		Bond Future	272.6965	272.6965	272.6660	272.6660	0.011	0.0000	0.0000
2025/01/23	R202	08/05/2025	272.31 Call	Bond Future	386.5300	0.3865	355.9600	0.3560	7.909	0.0000	0.0000
2025/01/23	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R202	07/08/2025		Bond Future	272.9255	272.9255	272.8954	272.8954	0.011	0.0000	0.0000
2025/01/23	R202	07/08/2025	271.60 Call	Bond Future	1325.4500	1.3255	1295.4000	1.2954	2.267	0.0000	0.0000
2025/01/23	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R202	06/11/2025		Bond Future	278.3049	278.3049	278.2752	278.2752	0.011	0.0000	0.0000
2025/01/23	R202	06/11/2025	275.64 Call	Bond Future	2664.8700	2.6649	2635.1500	2.6352	1.115	0.0000	0.0000
2025/01/23	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R202	05/02/2026		Bond Future	278.3796	278.3796	278.3509	278.3509	0.010	0.0000	0.0000
2025/01/23	R202	05/02/2026	277.82 Call	Bond Future	559.6200	0.5596	530.8700	0.5309	5.137	0.0000	0.0000
2025/01/23	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R209	06/02/2025		Bond Future	10.5236	74.6411	10.6233	74.1240	0.947	0.0000	0.0000
2025/01/23	R209	06/02/2025	12.44 Call	Bond Future	9133.1500	9.1332	8616.0800	8.6161	5.661	0.0000	0.0000
2025/01/23	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R209	08/05/2025		Bond Future	10.6068	72.9834	10.7101	72.4561	0.974	0.0000	0.0000
2025/01/23	R209	08/05/2025	11.89 Call	Bond Future	6386.0800	6.3861	5902.6600	5.9027	7.570	0.0000	0.0000
2025/01/23	R209	08/05/2025	11.89 Put	Bond Future	182.4500	0.1825	226.3600	0.2264	24.067	0.0000	0.0000
2025/01/23	R209	07/08/2025		Bond Future	10.6973	74.4246	10.8043	73.8871	1.001	0.0000	0.0000
2025/01/23	R209	07/08/2025	12.68 Call	Bond Future	9393.6500	9.3937	8896.9800	8.8970	5.287	0.0000	0.0000
2025/01/23	R209	07/08/2025	12.68 Put	Bond Future	247.3000	0.2473	288.1300	0.2881	16.510	0.0000	0.0000
2025/01/23	R209	06/11/2025		Bond Future	10.7977	72.7203	10.9088	72.1726	1.029	0.0000	0.0000
2025/01/23	R209	06/11/2025	11.27 Call	Bond Future	4174.8200	4.1748	3825.3500	3.8254	8.371	0.0000	0.0000
2025/01/23	R209	06/11/2025	11.27 Put	Bond Future	1883.7300	1.8837	2081.9700	2.0820	10.524	0.0000	0.0000
2025/01/23	R209	05/02/2026		Bond Future	10.9094	74.1119	11.0247	73.5540	1.057	0.0000	0.0000
2025/01/23	R209	05/02/2026	10.93 Call	Bond Future	3395.5400	3.3955	3104.3600	3.1044	8.575	0.0000	0.0000
2025/01/23	R209	05/02/2026	10.93 Put	Bond Future	3295.5200	3.2955	3562.2300	3.5622	8.093	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	
2025/01/23	R210	06/02/2025		Bond Future	242.9986	242.9986	242.8606	242.8606	0.057	0.0000	0.0000
2025/01/23	R210	06/02/2025	239.61 Call	Bond Future	3388.5600	3.3886	3250.6400	3.2506	4.070	0.0000	0.0000
2025/01/23	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R210	08/05/2025		Bond Future	244.5830	244.5830	244.4428	244.4428	0.057	0.0000	0.0000
2025/01/23	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R210	08/05/2025	248.03 Put	Bond Future	3447.0100	3.4470	3587.2000	3.5872	4.067	0.0000	0.0000
2025/01/23	R210	07/08/2025		Bond Future	249.4725	249.4725	249.3304	249.3304	0.057	0.0000	0.0000
2025/01/23	R210	07/08/2025	248.44 Call	Bond Future	1032.5200	1.0325	890.4000	0.8904	13.764	0.0000	0.0000
2025/01/23	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R210	06/11/2025		Bond Future	250.9798	250.9798	250.8360	250.8360	0.057	0.0000	0.0000
2025/01/23	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R210	06/11/2025	252.14 Put	Bond Future	1160.2500	1.1603	1304.0300	1.3040	12.392	0.0000	0.0000
2025/01/23	R210	05/02/2026		Bond Future	255.8461	255.8461	255.7005	255.7005	0.057	0.0000	0.0000
2025/01/23	R210	05/02/2026	253.10 Call	Bond Future	2746.1100	2.7461	2600.4500	2.6005	5.304	0.0000	0.0000
2025/01/23	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R213	06/02/2025		Bond Future	9.3815	92.3611	9.4463	92.0878	0.690	0.0000	0.0000
2025/01/23	R213	06/02/2025	11.35 Call	Bond Future	7864.4600	7.8645	7591.1700	7.5912	3.475	0.0000	0.0000
2025/01/23	R213	06/02/2025	11.35 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/23	R213	08/05/2025		Bond Future	9.4459	90.6563	9.5141	90.3777	0.722	0.0000	0.0000
2025/01/23	R213	08/05/2025	10.52 Call	Bond Future	4449.3600	4.4494	4198.9400	4.1989	5.628	0.0000	0.0000
2025/01/23	R213	08/05/2025	10.52 Put	Bond Future	182.8300	0.1828	210.9900	0.2110	15.402	0.0000	0.0000
2025/01/23	R213	07/08/2025		Bond Future	9.5222	92.4469	9.5942	92.1632	0.755	0.0000	0.0000
2025/01/23	R213	07/08/2025	11.66 Call	Bond Future	8105.7000	8.1057	7836.7400	7.8367	3.318	0.0000	0.0000
2025/01/23	R213	07/08/2025	11.66 Put	Bond Future	125.8700	0.1259	140.6400	0.1406	11.734	0.0000	0.0000
2025/01/23	R213	06/11/2025		Bond Future	9.6189	90.6924	9.6950	90.4034	0.791	0.0000	0.0000
2025/01/23	R213	06/11/2025	10.05 Call	Bond Future	2934.5500	2.9346	2750.4000	2.7504	6.275	0.0000	0.0000
2025/01/23	R213	06/11/2025	10.05 Put	Bond Future	1311.8000	1.3118	1416.5800	1.4166	7.987	0.0000	0.0000
2025/01/23	R213	05/02/2026		Bond Future	9.7364	92.4291	9.8171	92.1350	0.829	0.0000	0.0000
2025/01/23	R213	05/02/2026	9.89 Call	Bond Future	2540.7700	2.5408	2378.6100	2.3786	6.382	0.0000	0.0000
2025/01/23	R213	05/02/2026	9.89 Put	Bond Future	1981.8700	1.9819	2113.8300	2.1138	6.658	0.0000	0.0000
2025/01/23	R214	06/02/2025	13.63 Call	Bond Future	12773.4200	12.7734	12084.5700	12.0846	5.393	0.0000	0.0000
2025/01/23	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/23	R214	06/02/2025	12.25 Put	Bond Future	0.0600	0.0001	0.1400	0.0001	133.333	0.0000	0.0000
2025/01/23	R214	06/02/2025	12.25 Call	Bond Future	6739.7800	6.7398	6051.0100	6.0510	10.219	0.0000	0.0000
2025/01/23	R214	06/02/2025	11.75 Put	Bond Future	4.0600	0.0041	9.6700	0.0097	138.177	0.0000	0.0000
2025/01/23	R214	06/02/2025	11.75 Call	Bond Future	4299.2300	4.2992	3615.9900	3.6160	15.892	0.0000	0.0000
2025/01/23	R214	06/02/2025		Bond Future	10.9393	69.7027	11.0640	69.0139	1.140	0.0000	0.0000
2025/01/23	R214	06/02/2025	12.71 Call	Bond Future	8862.1000	8.8621	8173.2500	8.1733	7.773	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
2025/01/23	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/23	R214	08/05/2025		Bond Future	11.0208	67.7976	11.1496	67.0951	1.168	0.0000
2025/01/23	R214	08/05/2025	12.40 Call	Bond Future	7159.0100	7.1590	6510.9400	6.5109	9.053	0.0000
2025/01/23	R214	08/05/2025	12.40 Put	Bond Future	175.7500	0.1758	230.2000	0.2302	30.982	0.0000
2025/01/23	R214	07/08/2025		Bond Future	11.1095	69.1366	11.2426	68.4205	1.198	0.0000
2025/01/23	R214	07/08/2025	12.97 Call	Bond Future	9342.1400	9.3421	8688.4500	8.6885	6.997	0.0000
2025/01/23	R214	07/08/2025	12.97 Put	Bond Future	292.5300	0.2925	355.0000	0.3550	21.355	0.0000
2025/01/23	R214	06/11/2025		Bond Future	11.2085	67.1818	11.3461	66.4519	1.228	0.0000
2025/01/23	R214	06/11/2025	11.64 Call	Bond Future	4286.1600	4.2862	3828.3600	3.8284	10.681	0.0000
2025/01/23	R214	06/11/2025	11.64 Put	Bond Future	2036.7000	2.0367	2308.7500	2.3088	13.357	0.0000
2025/01/23	R214	05/02/2026		Bond Future	11.3182	68.4677	11.4607	67.7241	1.259	0.0000
2025/01/23	R214	05/02/2026	11.26 Call	Bond Future	3455.5000	3.4555	3081.7800	3.0818	10.815	0.0000
2025/01/23	R214	05/02/2026	11.26 Put	Bond Future	3762.9400	3.7629	4132.8100	4.1328	9.829	0.0000
2025/01/23	R248	06/02/2025	10.30 Put	Bond Future	5783.6300	5.7836	6602.5200	6.6025	14.159	0.0000
2025/01/23	R248	06/02/2025	10.30 Call	Bond Future	0.6500	0.0007	0.0700	0.0001	89.231	0.0000
2025/01/23	R248	06/02/2025	11.00 Put	Bond Future	1155.4000	1.1554	1700.5500	1.7006	47.183	0.0000
2025/01/23	R248	06/02/2025	11.00 Call	Bond Future	531.9600	0.5320	257.6400	0.2576	51.568	0.0000
2025/01/23	R248	06/02/2025	11.70 Call	Bond Future	4062.5300	4.0625	3272.2700	3.2723	19.452	0.0000
2025/01/23	R248	06/02/2025	11.70 Put	Bond Future	27.0200	0.0270	56.2300	0.0562	108.105	0.0000
2025/01/23	R248	06/02/2025		Bond Future	11.0897	84.6098	11.2093	83.7904	1.079	0.0000
2025/01/23	R248	06/02/2025	12.71 Call	Bond Future	9993.4700	9.9935	9174.0100	9.1740	8.200	0.0000
2025/01/23	R248	06/02/2025	12.71 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2025/01/23	R248	08/05/2025		Bond Future	11.1734	81.8603	11.2971	81.0245	1.107	0.0000
2025/01/23	R248	08/05/2025	12.60 Call	Bond Future	9005.1600	9.0052	8229.7400	8.2297	8.611	0.0000
2025/01/23	R248	08/05/2025	12.60 Put	Bond Future	201.3900	0.2014	261.7400	0.2617	29.967	0.0000
2025/01/23	R248	07/08/2025		Bond Future	11.2642	83.4771	11.3922	82.6251	1.136	0.0000
2025/01/23	R248	07/08/2025	13.21 Call	Bond Future	11817.6500	11.8177	11039.5000	11.0395	6.585	0.0000
2025/01/23	R248	07/08/2025	13.21 Put	Bond Future	374.5700	0.3746	448.4000	0.4484	19.711	0.0000
2025/01/23	R248	06/11/2025		Bond Future	11.3649	80.6586	11.4974	79.7904	1.166	0.0000
2025/01/23	R248	06/11/2025	11.74 Call	Bond Future	5024.0800	5.0241	4490.3300	4.4903	10.624	0.0000
2025/01/23	R248	06/11/2025	11.74 Put	Bond Future	2607.7200	2.6077	2942.2000	2.9422	12.827	0.0000
2025/01/23	R248	05/02/2026		Bond Future	11.4762	82.2020	11.6136	81.3174	1.197	0.0000
2025/01/23	R248	05/02/2026	11.46 Call	Bond Future	4302.2800	4.3023	3848.6100	3.8486	10.545	0.0000
2025/01/23	R248	05/02/2026	11.46 Put	Bond Future	4407.7700	4.4078	4838.7000	4.8387	9.777	0.0000
2025/01/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/01/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	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
2025/01/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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