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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/01/2025 TO 24/01/2025

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
2025/01/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/24	2029	06/02/2025		Bond Future	134.1636	134.1636	134.0406	0.092	0.0000	0.0000
2025/01/24	2029	06/02/2025	132.40 Call	Bond Future	1763.6400	1.7636	1640.5800	6.978	0.0000	0.0000
2025/01/24	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2029	08/05/2025		Bond Future	135.4818	135.4818	135.3500	0.097	0.0000	0.0000
2025/01/24	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2029	08/05/2025	137.85 Put	Bond Future	2368.2200	2.3682	2500.0100	5.565	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	
2025/01/24	2029	07/08/2025		Bond Future	138.1909	138.1909	138.0645	138.0645	0.091	0.0000	0.0000
2025/01/24	2029	07/08/2025	137.41 Call	Bond Future	780.8500	0.7809	654.5300	0.6545	16.177	0.0000	0.0000
2025/01/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2029	06/11/2025		Bond Future	139.4840	139.4840	139.3591	139.3591	0.090	0.0000	0.0000
2025/01/24	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2029	06/11/2025	139.79 Put	Bond Future	306.0200	0.3060	430.8700	0.4309	40.798	0.0000	0.0000
2025/01/24	2029	05/02/2026		Bond Future	142.1895	142.1895	142.0952	142.0952	0.066	0.0000	0.0000
2025/01/24	2029	05/02/2026	140.11 Call	Bond Future	2079.5400	2.0795	1985.1800	1.9852	4.538	0.0000	0.0000
2025/01/24	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2030	06/02/2025	8.68 Put	Bond Future	1451.9600	1.4520	1373.9000	1.3739	5.376	0.0000	0.0000
2025/01/24	2030	06/02/2025	8.68 Call	Bond Future	44.5000	0.0445	63.7100	0.0637	43.169	0.0000	0.0000
2025/01/24	2030	06/02/2025	9.18 Put	Bond Future	215.0200	0.2150	195.3000	0.1953	9.171	0.0000	0.0000
2025/01/24	2030	06/02/2025	9.18 Call	Bond Future	734.9600	0.7350	812.5100	0.8125	10.552	0.0000	0.0000
2025/01/24	2030	06/02/2025	9.69 Call	Bond Future	2443.2200	2.4432	2539.1200	2.5391	3.925	0.0000	0.0000
2025/01/24	2030	06/02/2025	9.69 Put	Bond Future	5.5300	0.0055	4.1600	0.0042	24.774	0.0000	0.0000
2025/01/24	2030	06/02/2025		Bond Future	9.0439	96.1325	9.0185	96.2297	0.280	0.0000	0.0000
2025/01/24	2030	06/02/2025	10.68 Call	Bond Future	6026.4000	6.0264	6123.6700	6.1237	1.614	0.0000	0.0000
2025/01/24	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2030	08/05/2025	12.28 Call	Bond Future	10827.0600	10.8271	10921.7000	10.9217	0.874	0.0000	0.0000
2025/01/24	2030	08/05/2025	12.28 Put	Bond Future	0.5100	0.0005	0.4300	0.0004	15.686	0.0000	0.0000
2025/01/24	2030	08/05/2025	10.69 Put	Bond Future	53.3100	0.0533	56.4200	0.0564	5.834	0.0000	0.0000
2025/01/24	2030	08/05/2025	10.69 Call	Bond Future	5654.1600	5.6542	5751.9900	5.7520	1.730	0.0000	0.0000
2025/01/24	2030	08/05/2025	11.86 Call	Bond Future	9485.7400	9.4857	9580.1500	9.5802	0.995	0.0000	0.0000
2025/01/24	2030	08/05/2025	11.86 Put	Bond Future	2.3400	0.0023	2.0300	0.0020	13.248	0.0000	0.0000
2025/01/24	2030	08/05/2025	10.31 Put	Bond Future	117.2000	0.1172	121.5600	0.1216	3.720	0.0000	0.0000
2025/01/24	2030	08/05/2025	10.31 Call	Bond Future	4410.8700	4.4109	4509.9500	4.5100	2.246	0.0000	0.0000
2025/01/24	2030	08/05/2025		Bond Future	9.1074	98.0606	9.0816	98.1554	0.283	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.93 Call	Bond Future	3215.1200	3.2151	3313.1600	3.3132	3.049	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.93 Put	Bond Future	252.0400	0.2520	255.3600	0.2554	1.317	0.0000	0.0000
2025/01/24	2030	08/05/2025	8.68 Put	Bond Future	2080.6600	2.0807	2016.4600	2.0165	3.086	0.0000	0.0000
2025/01/24	2030	08/05/2025	8.68 Call	Bond Future	495.5500	0.4956	526.0700	0.5261	6.159	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.18 Put	Bond Future	992.4500	0.9925	969.5600	0.9696	2.306	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.18 Call	Bond Future	1258.7600	1.2588	1330.5900	1.3306	5.706	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.99 Call	Bond Future	3398.7000	3.3987	3496.7100	3.4967	2.884	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.99 Put	Bond Future	223.9500	0.2240	227.2400	0.2272	1.469	0.0000	0.0000
2025/01/24	2030	08/05/2025	8.95 Put	Bond Future	1425.4700	1.4255	1385.2200	1.3852	2.824	0.0000	0.0000
2025/01/24	2030	08/05/2025	8.95 Call	Bond Future	845.5500	0.8456	900.0200	0.9000	6.442	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.45 Put	Bond Future	622.5700	0.6226	616.0800	0.6161	1.042	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	
2025/01/24	2030	08/05/2025	9.45 Call	Bond Future	1870.6800	1.8707	1958.9100	1.9589	4.716	0.0000	0.0000
2025/01/24	2030	08/05/2025	8.72 Put	Bond Future	1972.7600	1.9728	1912.6300	1.9126	3.048	0.0000	0.0000
2025/01/24	2030	08/05/2025	8.72 Call	Bond Future	537.3800	0.5374	571.9700	0.5720	6.437	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.22 Put	Bond Future	928.0100	0.9280	908.1200	0.9081	2.143	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.22 Call	Bond Future	1340.5600	1.3406	1415.3900	1.4154	5.582	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.54 Call	Bond Future	2101.2700	2.1013	2193.1500	2.1932	4.373	0.0000	0.0000
2025/01/24	2030	08/05/2025	9.54 Put	Bond Future	528.6600	0.5287	525.8200	0.5258	0.537	0.0000	0.0000
2025/01/24	2030	07/08/2025	8.72 Put	Bond Future	2383.8000	2.3838	2316.1900	2.3162	2.836	0.0000	0.0000
2025/01/24	2030	07/08/2025	8.72 Call	Bond Future	733.4600	0.7335	768.2800	0.7683	4.747	0.0000	0.0000
2025/01/24	2030	07/08/2025	9.22 Put	Bond Future	1360.5400	1.3605	1338.2900	1.3383	1.635	0.0000	0.0000
2025/01/24	2030	07/08/2025	9.22 Call	Bond Future	1478.9200	1.4789	1559.1000	1.5591	5.422	0.0000	0.0000
2025/01/24	2030	07/08/2025	9.81 Call	Bond Future	2808.4700	2.8085	2913.1000	2.9131	3.726	0.0000	0.0000
2025/01/24	2030	07/08/2025	9.81 Put	Bond Future	653.4800	0.6535	655.6800	0.6557	0.337	0.0000	0.0000
2025/01/24	2030	07/08/2025		Bond Future	9.1862	95.9877	9.1570	96.0901	0.318	0.0000	0.0000
2025/01/24	2030	07/08/2025	11.11 Call	Bond Future	6577.7800	6.5778	6686.0700	6.6861	1.646	0.0000	0.0000
2025/01/24	2030	07/08/2025	11.11 Put	Bond Future	120.6700	0.1207	126.5300	0.1265	4.856	0.0000	0.0000
2025/01/24	2030	07/08/2025	12.12 Call	Bond Future	9653.1000	9.6531	9753.4300	9.7534	1.039	0.0000	0.0000
2025/01/24	2030	07/08/2025	12.12 Put	Bond Future	21.1600	0.0212	19.0600	0.0191	9.924	0.0000	0.0000
2025/01/24	2030	07/08/2025	10.48 Put	Bond Future	274.6500	0.2747	282.4500	0.2825	2.840	0.0000	0.0000
2025/01/24	2030	07/08/2025	10.48 Call	Bond Future	4678.0500	4.6781	4788.2800	4.7883	2.356	0.0000	0.0000
2025/01/24	2030	06/11/2025		Bond Future	9.2721	97.8562	9.2401	97.9631	0.345	0.0000	0.0000
2025/01/24	2030	06/11/2025	9.54 Call	Bond Future	2195.0100	2.1950	2300.0100	2.3000	4.784	0.0000	0.0000
2025/01/24	2030	06/11/2025	9.54 Put	Bond Future	1305.9100	1.3059	1303.9800	1.3040	0.148	0.0000	0.0000
2025/01/24	2030	06/11/2025	8.72 Put	Bond Future	2722.2600	2.7223	2664.5400	2.6645	2.120	0.0000	0.0000
2025/01/24	2030	06/11/2025	8.72 Call	Bond Future	857.7700	0.8578	906.9800	0.9070	5.737	0.0000	0.0000
2025/01/24	2030	06/11/2025	9.22 Put	Bond Future	1753.8400	1.7538	1737.6300	1.7376	0.924	0.0000	0.0000
2025/01/24	2030	06/11/2025	9.22 Call	Bond Future	1579.8700	1.5799	1670.5900	1.6706	5.742	0.0000	0.0000
2025/01/24	2030	06/11/2025	10.08 Call	Bond Future	3438.9300	3.4389	3553.8600	3.5539	3.342	0.0000	0.0000
2025/01/24	2030	06/11/2025	10.08 Put	Bond Future	788.5500	0.7886	796.5500	0.7966	1.015	0.0000	0.0000
2025/01/24	2030	05/02/2026		Bond Future	9.3812	95.7223	9.3394	95.8547	0.446	0.0000	0.0000
2025/01/24	2030	05/02/2026	9.49 Call	Bond Future	2051.7300	2.0517	2163.7500	2.1638	5.460	0.0000	0.0000
2025/01/24	2030	05/02/2026	9.49 Put	Bond Future	1708.3000	1.7083	1687.9500	1.6880	1.191	0.0000	0.0000
2025/01/24	2032	06/02/2025	9.42 Put	Bond Future	1621.5800	1.6216	1482.7000	1.4827	8.564	0.0000	0.0000
2025/01/24	2032	06/02/2025	9.42 Call	Bond Future	31.3500	0.0314	64.8000	0.0648	106.699	0.0000	0.0000
2025/01/24	2032	06/02/2025	9.92 Put	Bond Future	219.8700	0.2199	201.0900	0.2011	8.541	0.0000	0.0000
2025/01/24	2032	06/02/2025	9.92 Call	Bond Future	1047.3300	1.0473	1200.8800	1.2009	14.661	0.0000	0.0000
2025/01/24	2032	06/02/2025	10.61 Call	Bond Future	4039.6200	4.0396	4211.5400	4.2115	4.256	0.0000	0.0000
2025/01/24	2032	06/02/2025	10.61 Put	Bond Future	3.8500	0.0039	3.4400	0.0034	10.649	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
2025/01/24	2032	06/02/2025		Bond Future	9.7470	95.4501	9.7112	95.6224	0.367	0.0000	0.0000
2025/01/24	2032	06/02/2025	11.72 Call	Bond Future	8902.3000	8.9023	9074.6300	9.0746	1.936	0.0000	0.0000
2025/01/24	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2032	08/05/2025		Bond Future	9.8261	93.2005	9.7894	93.3719	0.373	0.0000	0.0000
2025/01/24	2032	08/05/2025	10.91 Call	Bond Future	5123.1900	5.1232	5293.6400	5.2936	3.327	0.0000	0.0000
2025/01/24	2032	08/05/2025	10.91 Put	Bond Future	227.5400	0.2275	226.6000	0.2266	0.413	0.0000	0.0000
2025/01/24	2032	08/05/2025	9.42 Put	Bond Future	2611.9700	2.6120	2505.8900	2.5059	4.061	0.0000	0.0000
2025/01/24	2032	08/05/2025	9.42 Call	Bond Future	688.8400	0.6888	754.1500	0.7542	9.481	0.0000	0.0000
2025/01/24	2032	08/05/2025	9.92 Put	Bond Future	1276.6400	1.2766	1232.0300	1.2320	3.494	0.0000	0.0000
2025/01/24	2032	08/05/2025	9.92 Call	Bond Future	1714.4600	1.7145	1841.2400	1.8412	7.395	0.0000	0.0000
2025/01/24	2032	08/05/2025	10.97 Call	Bond Future	5360.2300	5.3602	5531.2700	5.5313	3.191	0.0000	0.0000
2025/01/24	2032	08/05/2025	10.97 Put	Bond Future	203.3300	0.2033	202.9800	0.2030	0.172	0.0000	0.0000
2025/01/24	2032	08/05/2025	9.40 Put	Bond Future	2679.8600	2.6799	2570.8100	2.5708	4.069	0.0000	0.0000
2025/01/24	2032	08/05/2025	9.40 Call	Bond Future	660.7100	0.6607	723.0500	0.7231	9.435	0.0000	0.0000
2025/01/24	2032	08/05/2025	9.90 Put	Bond Future	1317.2100	1.3172	1270.6700	1.2707	3.533	0.0000	0.0000
2025/01/24	2032	08/05/2025	9.90 Call	Bond Future	1662.0400	1.6620	1786.8900	1.7869	7.512	0.0000	0.0000
2025/01/24	2032	08/05/2025	10.28 Call	Bond Future	2797.4500	2.7975	2951.6200	2.9516	5.511	0.0000	0.0000
2025/01/24	2032	08/05/2025	10.28 Put	Bond Future	705.9400	0.7059	688.7200	0.6887	2.439	0.0000	0.0000
2025/01/24	2032	07/08/2025	9.40 Put	Bond Future	3356.8000	3.3568	3231.5600	3.2316	3.731	0.0000	0.0000
2025/01/24	2032	07/08/2025	9.40 Call	Bond Future	978.6100	0.9786	1033.8900	1.0339	5.649	0.0000	0.0000
2025/01/24	2032	07/08/2025	9.90 Put	Bond Future	2022.4000	2.0224	1929.2100	1.9292	4.608	0.0000	0.0000
2025/01/24	2032	07/08/2025	9.90 Call	Bond Future	1950.0600	1.9501	2037.3900	2.0374	4.478	0.0000	0.0000
2025/01/24	2032	07/08/2025	10.59 Call	Bond Future	3930.5400	3.9305	4057.3900	4.0574	3.227	0.0000	0.0000
2025/01/24	2032	07/08/2025	10.59 Put	Bond Future	936.0500	0.9361	882.3800	0.8824	5.734	0.0000	0.0000
2025/01/24	2032	07/08/2025		Bond Future	9.9159	95.0412	9.8762	95.2217	0.401	0.0000	0.0000
2025/01/24	2032	07/08/2025	12.01 Call	Bond Future	9085.8700	9.0859	9251.7800	9.2518	1.826	0.0000	0.0000
2025/01/24	2032	07/08/2025	12.01 Put	Bond Future	176.0600	0.1761	161.4500	0.1615	8.298	0.0000	0.0000
2025/01/24	2032	06/11/2025		Bond Future	10.0206	92.7295	9.9782	92.9160	0.423	0.0000	0.0000
2025/01/24	2032	06/11/2025	10.42 Call	Bond Future	3385.1400	3.3851	3541.0700	3.5411	4.606	0.0000	0.0000
2025/01/24	2032	06/11/2025	10.42 Put	Bond Future	1651.5500	1.6516	1621.0100	1.6210	1.849	0.0000	0.0000
2025/01/24	2032	06/11/2025	9.40 Put	Bond Future	3947.9200	3.9479	3830.8000	3.8308	2.967	0.0000	0.0000
2025/01/24	2032	06/11/2025	9.40 Call	Bond Future	1170.6700	1.1707	1240.0200	1.2400	5.924	0.0000	0.0000
2025/01/24	2032	06/11/2025	9.90 Put	Bond Future	2612.0000	2.6120	2543.6200	2.5436	2.618	0.0000	0.0000
2025/01/24	2032	06/11/2025	9.90 Call	Bond Future	2080.5400	2.0805	2198.6300	2.1986	5.676	0.0000	0.0000
2025/01/24	2032	06/11/2025	10.89 Call	Bond Future	4802.2400	4.8022	4975.6800	4.9757	3.612	0.0000	0.0000
2025/01/24	2032	06/11/2025	10.89 Put	Bond Future	1081.2700	1.0813	1068.2400	1.0682	1.205	0.0000	0.0000
2025/01/24	2032	05/02/2026		Bond Future	10.1426	94.5042	10.0926	94.7167	0.493	0.0000	0.0000
2025/01/24	2032	05/02/2026	10.16 Call	Bond Future	2817.7100	2.8177	2917.9700	2.9180	3.558	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	
2025/01/24	2032	05/02/2026	10.16 Put	Bond Future	2743.9800	2.7440	2631.6600	2.6317	4.093	0.0000	0.0000
2025/01/24	2033	06/02/2025		Bond Future	128.0312	128.0312	128.0145	128.0145	0.013	0.0000	0.0000
2025/01/24	2033	06/02/2025	124.94 Call	Bond Future	3091.1900	3.0912	3074.4900	3.0745	0.540	0.0000	0.0000
2025/01/24	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2033	08/05/2025		Bond Future	129.1231	129.1231	129.1001	129.1001	0.018	0.0000	0.0000
2025/01/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2033	08/05/2025	130.62 Put	Bond Future	1496.8600	1.4969	1519.8600	1.5199	1.537	0.0000	0.0000
2025/01/24	2033	07/08/2025		Bond Future	131.7052	131.7052	131.6895	131.6895	0.012	0.0000	0.0000
2025/01/24	2033	07/08/2025	128.65 Call	Bond Future	3055.2200	3.0552	3039.4500	3.0395	0.516	0.0000	0.0000
2025/01/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2033	06/11/2025		Bond Future	132.7710	132.7710	132.7587	132.7587	0.009	0.0000	0.0000
2025/01/24	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2033	06/11/2025	133.14 Put	Bond Future	369.0200	0.3690	381.2900	0.3813	3.325	0.0000	0.0000
2025/01/24	2033	05/02/2026		Bond Future	135.3465	135.3465	135.3653	135.3653	0.014	0.0000	0.0000
2025/01/24	2033	05/02/2026	132.88 Call	Bond Future	2466.5000	2.4665	2485.2900	2.4853	0.762	0.0000	0.0000
2025/01/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2037	06/02/2025		Bond Future	10.8144	84.9171	10.7986	85.0105	0.146	0.0000	0.0000
2025/01/24	2037	06/02/2025	12.76 Call	Bond Future	10456.4400	10.4564	10549.8000	10.5498	0.893	0.0000	0.0000
2025/01/24	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2037	08/05/2025	12.55 Put	Bond Future	133.1400	0.1331	125.2100	0.1252	5.956	0.0000	0.0000
2025/01/24	2037	08/05/2025	12.55 Call	Bond Future	8910.2200	8.9102	8993.5300	8.9935	0.935	0.0000	0.0000
2025/01/24	2037	08/05/2025	13.30 Put	Bond Future	29.6800	0.0297	27.3500	0.0274	7.850	0.0000	0.0000
2025/01/24	2037	08/05/2025	13.30 Call	Bond Future	12397.4200	12.3974	12486.3300	12.4863	0.717	0.0000	0.0000
2025/01/24	2037	08/05/2025		Bond Future	10.9133	86.6204	10.8975	86.7116	0.144	0.0000	0.0000
2025/01/24	2037	08/05/2025	12.25 Call	Bond Future	7491.4000	7.4914	7570.8300	7.5708	1.060	0.0000	0.0000
2025/01/24	2037	08/05/2025	12.25 Put	Bond Future	222.8100	0.2228	211.0000	0.2110	5.300	0.0000	0.0000
2025/01/24	2037	08/05/2025	13.35 Put	Bond Future	26.1500	0.0262	24.0600	0.0241	7.992	0.0000	0.0000
2025/01/24	2037	08/05/2025	13.35 Call	Bond Future	12624.4500	12.6245	12713.6000	12.7136	0.706	0.0000	0.0000
2025/01/24	2037	08/05/2025	10.50 Put	Bond Future	3290.1000	3.2901	3221.0400	3.2210	2.099	0.0000	0.0000
2025/01/24	2037	08/05/2025	10.50 Call	Bond Future	848.2300	0.8482	870.4100	0.8704	2.615	0.0000	0.0000
2025/01/24	2037	08/05/2025	11.00 Put	Bond Future	1667.2200	1.6672	1617.7100	1.6177	2.970	0.0000	0.0000
2025/01/24	2037	08/05/2025	11.00 Call	Bond Future	2167.6000	2.1676	2209.3300	2.2093	1.925	0.0000	0.0000
2025/01/24	2037	08/05/2025	11.46 Call	Bond Future	3909.9900	3.9100	3970.0000	3.9700	1.535	0.0000	0.0000
2025/01/24	2037	08/05/2025	11.46 Put	Bond Future	824.7200	0.8247	793.4900	0.7935	3.787	0.0000	0.0000
2025/01/24	2037	07/08/2025	10.50 Put	Bond Future	4298.6400	4.2986	4269.7100	4.2697	0.673	0.0000	0.0000
2025/01/24	2037	07/08/2025	10.50 Call	Bond Future	1255.4600	1.2555	1324.7500	1.3248	5.519	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.00 Put	Bond Future	2629.7900	2.6298	2643.8200	2.6438	0.534	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	
2025/01/24	2037	07/08/2025	11.00 Call	Bond Future	2500.7900	2.5008	2613.0400	2.6130	4.489	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.83 Call	Bond Future	5503.2100	5.5032	5632.4300	5.6324	2.348	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.83 Put	Bond Future	1088.2200	1.0882	1119.2200	1.1192	2.849	0.0000	0.0000
2025/01/24	2037	07/08/2025	12.17 Call	Bond Future	6926.5300	6.9265	7051.8700	7.0519	1.810	0.0000	0.0000
2025/01/24	2037	07/08/2025	12.17 Put	Bond Future	749.7900	0.7498	776.9100	0.7769	3.617	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.42 Call	Bond Future	3907.4500	3.9075	4036.0900	4.0361	3.292	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.42 Put	Bond Future	1692.7900	1.6928	1723.2100	1.7232	1.797	0.0000	0.0000
2025/01/24	2037	07/08/2025	10.55 Put	Bond Future	4102.2100	4.1022	4078.7200	4.0787	0.573	0.0000	0.0000
2025/01/24	2037	07/08/2025	10.55 Call	Bond Future	1356.7100	1.3567	1431.4400	1.4314	5.508	0.0000	0.0000
2025/01/24	2037	07/08/2025	10.64 Put	Bond Future	3764.3000	3.7643	3751.2900	3.7513	0.346	0.0000	0.0000
2025/01/24	2037	07/08/2025	10.64 Call	Bond Future	1551.0700	1.5511	1636.2800	1.6363	5.494	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.82 Call	Bond Future	5462.3500	5.4624	5591.8100	5.5918	2.370	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.82 Put	Bond Future	1100.0300	1.1000	1131.2700	1.1313	2.840	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.07 Call	Bond Future	2715.5800	2.7156	2831.4100	2.8314	4.265	0.0000	0.0000
2025/01/24	2037	07/08/2025	11.07 Put	Bond Future	2447.4900	2.4475	2465.1000	2.4651	0.720	0.0000	0.0000
2025/01/24	2037	07/08/2025	10.34 Put	Bond Future	4969.3900	4.9694	4931.9900	4.9320	0.753	0.0000	0.0000
2025/01/24	2037	07/08/2025	10.34 Call	Bond Future	964.0500	0.9641	1024.8700	1.0249	6.309	0.0000	0.0000
2025/01/24	2037	07/08/2025	13.01 Put	Bond Future	297.4300	0.2974	312.5300	0.3125	5.077	0.0000	0.0000
2025/01/24	2037	07/08/2025		Bond Future	11.0227	84.0707	11.0054	84.1689	0.157	0.0000	0.0000
2025/01/24	2037	07/08/2025	13.01 Call	Bond Future	10595.5800	10.5956	10708.9000	10.7089	1.070	0.0000	0.0000
2025/01/24	2037	06/11/2025		Bond Future	11.1342	85.7067	11.1158	85.8091	0.165	0.0000	0.0000
2025/01/24	2037	06/11/2025	11.63 Call	Bond Future	4836.2000	4.8362	4880.2400	4.8802	0.911	0.0000	0.0000
2025/01/24	2037	06/11/2025	11.63 Put	Bond Future	2136.2000	2.1362	2077.8600	2.0779	2.731	0.0000	0.0000
2025/01/24	2037	06/11/2025	10.50 Put	Bond Future	5263.1600	5.2632	5173.8700	5.1739	1.697	0.0000	0.0000
2025/01/24	2037	06/11/2025	10.50 Call	Bond Future	1623.3500	1.6234	1636.4400	1.6364	0.806	0.0000	0.0000
2025/01/24	2037	06/11/2025	11.00 Put	Bond Future	3568.4000	3.5684	3491.8100	3.4918	2.146	0.0000	0.0000
2025/01/24	2037	06/11/2025	11.00 Call	Bond Future	2816.0700	2.8161	2841.8600	2.8419	0.916	0.0000	0.0000
2025/01/24	2037	06/11/2025	12.16 Call	Bond Future	6829.3300	6.8293	6887.5200	6.8875	0.852	0.0000	0.0000
2025/01/24	2037	06/11/2025	12.16 Put	Bond Future	1376.4300	1.3764	1332.2400	1.3322	3.210	0.0000	0.0000
2025/01/24	2037	05/02/2026	12.27 Call	Bond Future	7195.6300	7.1956	7350.5600	7.3506	2.153	0.0000	0.0000
2025/01/24	2037	05/02/2026	12.27 Put	Bond Future	1927.8800	1.9279	1957.9800	1.9580	1.561	0.0000	0.0000
2025/01/24	2037	05/02/2026	10.90 Put	Bond Future	4861.9500	4.8620	4843.4700	4.8435	0.380	0.0000	0.0000
2025/01/24	2037	05/02/2026	10.90 Call	Bond Future	2869.1100	2.8691	2975.4600	2.9755	3.707	0.0000	0.0000
2025/01/24	2037	05/02/2026		Bond Future	11.2594	83.0890	11.2365	83.2138	0.203	0.0000	0.0000
2025/01/24	2037	05/02/2026	11.20 Call	Bond Future	3657.0100	3.6570	3785.3300	3.7853	3.509	0.0000	0.0000
2025/01/24	2037	05/02/2026	11.20 Put	Bond Future	3981.7000	3.9817	3985.1900	3.9852	0.088	0.0000	0.0000
2025/01/24	2038	06/02/2025		Bond Future	137.4695	137.4695	137.3777	137.3777	0.067	0.0000	0.0000
2025/01/24	2038	06/02/2025	135.23 Call	Bond Future	2239.4500	2.2395	2147.7000	2.1477	4.097	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	
2025/01/24	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2038	08/05/2025		Bond Future	140.2608	140.2608	140.1608	140.1608	0.071	0.0000	0.0000
2025/01/24	2038	08/05/2025	139.68 Call	Bond Future	580.7500	0.5808	480.8100	0.4808	17.209	0.0000	0.0000
2025/01/24	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2038	07/08/2025		Bond Future	140.9457	140.9457	140.8524	140.8524	0.066	0.0000	0.0000
2025/01/24	2038	07/08/2025	139.56 Call	Bond Future	1385.6900	1.3857	1292.4300	1.2924	6.730	0.0000	0.0000
2025/01/24	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2038	06/11/2025		Bond Future	143.7241	143.7241	143.6328	143.6328	0.064	0.0000	0.0000
2025/01/24	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2038	06/11/2025	143.88 Put	Bond Future	155.9300	0.1559	247.2500	0.2473	58.565	0.0000	0.0000
2025/01/24	2038	05/02/2026		Bond Future	144.3534	144.3534	144.2951	144.2951	0.040	0.0000	0.0000
2025/01/24	2038	05/02/2026	143.20 Call	Bond Future	1153.3800	1.1534	1095.1000	1.0951	5.053	0.0000	0.0000
2025/01/24	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2040	06/02/2025	11.00 Put	Bond Future	1329.6400	1.3296	1093.3000	1.0933	17.775	0.0000	0.0000
2025/01/24	2040	06/02/2025	11.00 Call	Bond Future	336.7100	0.3367	425.3900	0.4254	26.337	0.0000	0.0000
2025/01/24	2040	06/02/2025	11.70 Call	Bond Future	3391.5500	3.3916	3700.8700	3.7009	9.120	0.0000	0.0000
2025/01/24	2040	06/02/2025	11.70 Put	Bond Future	35.8000	0.0358	20.1000	0.0201	43.855	0.0000	0.0000
2025/01/24	2040	06/02/2025	12.20 Call	Bond Future	6260.7300	6.2607	6585.3000	6.5853	5.184	0.0000	0.0000
2025/01/24	2040	06/02/2025	12.20 Put	Bond Future	0.7400	0.0007	0.2900	0.0003	60.811	0.0000	0.0000
2025/01/24	2040	06/02/2025		Bond Future	11.1550	84.7519	11.1040	85.0769	0.458	0.0000	0.0000
2025/01/24	2040	06/02/2025	12.95 Call	Bond Future	10326.5000	10.3265	10651.5200	10.6515	3.147	0.0000	0.0000
2025/01/24	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2040	08/05/2025		Bond Future	11.2577	86.4517	11.2054	86.7794	0.465	0.0000	0.0000
2025/01/24	2040	08/05/2025	12.63 Call	Bond Future	8165.4000	8.1654	8492.7400	8.4927	4.009	0.0000	0.0000
2025/01/24	2040	08/05/2025	12.63 Put	Bond Future	213.1900	0.2132	212.9100	0.2129	0.131	0.0000	0.0000
2025/01/24	2040	08/05/2025	12.75 Put	Bond Future	173.3100	0.1733	174.0200	0.1740	0.410	0.0000	0.0000
2025/01/24	2040	08/05/2025	12.75 Call	Bond Future	8765.8000	8.7658	9094.1300	9.0941	3.746	0.0000	0.0000
2025/01/24	2040	08/05/2025	13.50 Put	Bond Future	48.1500	0.0482	42.0000	0.0420	12.773	0.0000	0.0000
2025/01/24	2040	08/05/2025	13.50 Call	Bond Future	12460.1500	12.4602	12781.6200	12.7816	2.580	0.0000	0.0000
2025/01/24	2040	08/05/2025	13.43 Put	Bond Future	54.1700	0.0542	49.6400	0.0496	8.363	0.0000	0.0000
2025/01/24	2040	08/05/2025	13.43 Call	Bond Future	12122.5300	12.1225	12445.6200	12.4456	2.665	0.0000	0.0000
2025/01/24	2040	07/08/2025		Bond Future	11.3704	83.6481	11.3152	83.9874	0.485	0.0000	0.0000
2025/01/24	2040	07/08/2025	13.29 Call	Bond Future	10992.3900	10.9924	11331.6200	11.3316	3.086	0.0000	0.0000
2025/01/24	2040	07/08/2025	13.29 Put	Bond Future	366.5100	0.3665	366.5000	0.3665	0.003	0.0000	0.0000
2025/01/24	2040	06/11/2025		Bond Future	11.4844	85.2757	11.4268	85.6238	0.501	0.0000	0.0000
2025/01/24	2040	06/11/2025	11.84 Call	Bond Future	4639.8600	4.6399	4936.0300	4.9360	6.383	0.0000	0.0000
2025/01/24	2040	06/11/2025	11.84 Put	Bond Future	2537.6600	2.5377	2485.7400	2.4857	2.046	0.0000	0.0000
2025/01/24	2040	05/02/2026		Bond Future	11.6113	82.3990	11.5480	82.7742	0.545	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	
2025/01/24	2040	05/02/2026	11.49 Call	Bond Future	3806.3800	3.8064	4090.6000	4.0906	7.467	0.0000	0.0000
2025/01/24	2040	05/02/2026	11.49 Put	Bond Future	4527.8100	4.5278	4436.7500	4.4368	2.011	0.0000	0.0000
2025/01/24	2044	06/02/2025	11.50 Call	Bond Future	1802.9900	1.8030	1944.8300	1.9448	7.867	0.0000	0.0000
2025/01/24	2044	06/02/2025	11.50 Put	Bond Future	221.0100	0.2210	193.1500	0.1932	12.606	0.0000	0.0000
2025/01/24	2044	06/02/2025	11.15 Put	Bond Future	1132.4600	1.1325	1032.7200	1.0327	8.807	0.0000	0.0000
2025/01/24	2044	06/02/2025	11.15 Call	Bond Future	444.8600	0.4449	514.8200	0.5148	15.726	0.0000	0.0000
2025/01/24	2044	06/02/2025	10.65 Put	Bond Future	4122.3900	4.1224	3954.8500	3.9549	4.064	0.0000	0.0000
2025/01/24	2044	06/02/2025	10.65 Call	Bond Future	6.2300	0.0062	8.3900	0.0084	34.671	0.0000	0.0000
2025/01/24	2044	06/02/2025	13.75 Call	Bond Future	13982.7700	13.9828	14152.4700	14.1525	1.214	0.0000	0.0000
2025/01/24	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2044	06/02/2025	12.50 Put	Bond Future	0.1000	0.0001	0.0800	0.0001	20.000	0.0000	0.0000
2025/01/24	2044	06/02/2025	12.50 Call	Bond Future	7529.2000	7.5292	7698.8800	7.6989	2.254	0.0000	0.0000
2025/01/24	2044	06/02/2025	12.00 Put	Bond Future	7.4400	0.0074	6.1100	0.0061	17.876	0.0000	0.0000
2025/01/24	2044	06/02/2025	12.00 Call	Bond Future	4658.1400	4.6581	4826.5100	4.8265	3.615	0.0000	0.0000
2025/01/24	2044	06/02/2025		Bond Future	11.2544	80.7951	11.2285	80.9648	0.230	0.0000	0.0000
2025/01/24	2044	06/02/2025	13.02 Call	Bond Future	10335.9800	10.3360	10505.6800	10.5057	1.642	0.0000	0.0000
2025/01/24	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2044	08/05/2025		Bond Future	11.3521	82.4156	11.3259	82.5850	0.231	0.0000	0.0000
2025/01/24	2044	08/05/2025	12.72 Call	Bond Future	8325.2900	8.3253	8508.5500	8.5086	2.201	0.0000	0.0000
2025/01/24	2044	08/05/2025	12.72 Put	Bond Future	234.5100	0.2345	248.3800	0.2484	5.914	0.0000	0.0000
2025/01/24	2044	08/05/2025	Call	Bond Future	0.4500	0.0005	0.5200	0.0005	15.556	0.0000	0.0000
2025/01/24	2044	08/05/2025	Put	Bond Future	17584.8500	17.5849	17415.5300	17.4155	0.963	0.0000	0.0000
2025/01/24	2044	08/05/2025	12.40 Call	Bond Future	6720.1400	6.7201	6907.4300	6.9074	2.787	0.0000	0.0000
2025/01/24	2044	08/05/2025	12.40 Put	Bond Future	398.5600	0.3986	416.4600	0.4165	4.491	0.0000	0.0000
2025/01/24	2044	08/05/2025	11.65 Call	Bond Future	3213.2600	3.2133	3395.1200	3.3951	5.660	0.0000	0.0000
2025/01/24	2044	08/05/2025	11.65 Put	Bond Future	1329.2600	1.3293	1341.7300	1.3417	0.938	0.0000	0.0000
2025/01/24	2044	08/05/2025	10.92 Put	Bond Future	3751.9100	3.7519	3687.6600	3.6877	1.712	0.0000	0.0000
2025/01/24	2044	08/05/2025	10.92 Call	Bond Future	886.5700	0.8866	991.7100	0.9917	11.859	0.0000	0.0000
2025/01/24	2044	07/08/2025		Bond Future	11.4589	79.6575	11.4310	79.8352	0.244	0.0000	0.0000
2025/01/24	2044	07/08/2025	13.34 Call	Bond Future	11032.9200	11.0329	11195.2000	11.1952	1.471	0.0000	0.0000
2025/01/24	2044	07/08/2025	13.34 Put	Bond Future	413.3700	0.4134	398.0400	0.3980	3.709	0.0000	0.0000
2025/01/24	2044	06/11/2025		Bond Future	11.5664	81.2074	11.5371	81.3907	0.253	0.0000	0.0000
2025/01/24	2044	06/11/2025	11.88 Call	Bond Future	4653.5400	4.6535	4851.8100	4.8518	4.261	0.0000	0.0000
2025/01/24	2044	06/11/2025	11.88 Put	Bond Future	2734.8700	2.7349	2749.8900	2.7499	0.549	0.0000	0.0000
2025/01/24	2044	05/02/2026		Bond Future	11.6854	78.3780	11.6518	78.5842	0.287	0.0000	0.0000
2025/01/24	2044	05/02/2026	11.56 Call	Bond Future	3941.4000	3.9414	4064.8600	4.0649	3.132	0.0000	0.0000
2025/01/24	2044	05/02/2026	11.56 Put	Bond Future	4716.0800	4.7161	4633.3200	4.6333	1.755	0.0000	0.0000
2025/01/24	2046	06/02/2025		Bond Future	120.9167	120.9167	120.0096	120.0096	0.750	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	
2025/01/24	2046	06/02/2025	114.01 Call	Bond Future	6906.7300	6.9067	5999.5500	5.9996	13.135	0.0000	0.0000
2025/01/24	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2046	08/05/2025		Bond Future	121.1627	121.1627	120.2314	120.2314	0.769	0.0000	0.0000
2025/01/24	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2046	08/05/2025	121.97 Put	Bond Future	807.3000	0.8073	1738.6200	1.7386	115.362	0.0000	0.0000
2025/01/24	2046	07/08/2025		Bond Future	123.5852	123.5852	122.6425	122.6425	0.763	0.0000	0.0000
2025/01/24	2046	07/08/2025	118.69 Call	Bond Future	4895.1900	4.8952	3952.5200	3.9525	19.257	0.0000	0.0000
2025/01/24	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2046	06/11/2025		Bond Future	123.7719	123.7719	122.8145	122.8145	0.774	0.0000	0.0000
2025/01/24	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2046	06/11/2025	125.41 Put	Bond Future	1638.1000	1.6381	2595.5500	2.5956	58.449	0.0000	0.0000
2025/01/24	2046	05/02/2026		Bond Future	126.1716	126.1716	125.2248	125.2248	0.750	0.0000	0.0000
2025/01/24	2046	05/02/2026	121.65 Call	Bond Future	4521.5900	4.5216	3574.8200	3.5748	20.939	0.0000	0.0000
2025/01/24	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2050	06/02/2025		Bond Future	119.0193	119.0193	118.9044	118.9044	0.097	0.0000	0.0000
2025/01/24	2050	06/02/2025	115.60 Call	Bond Future	3419.2900	3.4193	3304.4200	3.3044	3.359	0.0000	0.0000
2025/01/24	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2050	08/05/2025		Bond Future	121.4360	121.4360	121.3133	121.3133	0.101	0.0000	0.0000
2025/01/24	2050	08/05/2025	121.16 Call	Bond Future	275.9600	0.2760	153.3200	0.1533	44.441	0.0000	0.0000
2025/01/24	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2050	07/08/2025		Bond Future	121.5026	121.5026	121.3850	121.3850	0.097	0.0000	0.0000
2025/01/24	2050	07/08/2025	119.89 Call	Bond Future	1612.5800	1.6126	1494.9900	1.4950	7.292	0.0000	0.0000
2025/01/24	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2050	06/11/2025		Bond Future	123.8976	123.8976	123.7807	123.7807	0.094	0.0000	0.0000
2025/01/24	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	2050	06/11/2025	124.42 Put	Bond Future	522.4000	0.5224	639.2700	0.6393	22.372	0.0000	0.0000
2025/01/24	2050	05/02/2026		Bond Future	123.8946	123.8946	123.8059	123.8059	0.072	0.0000	0.0000
2025/01/24	2050	05/02/2026	122.82 Call	Bond Future	1074.6400	1.0746	985.8700	0.9859	8.260	0.0000	0.0000
2025/01/24	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	AL37	06/02/2025		Index Future	1075.0840	1075.0840	1076.4790	1076.4790	0.130	0.0000	0.0000
2025/01/24	AL37	08/05/2025		Index Future	1096.6480	1096.6480	1098.0200	1098.0200	0.125	0.0000	0.0000
2025/01/24	AL37	07/08/2025		Index Future	1118.3180	1118.3180	1119.7820	1119.7820	0.131	0.0000	0.0000
2025/01/24	AL37	06/11/2025		Index Future	1140.1180	1140.1180	1141.6390	1141.6390	0.133	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	
2025/01/24	AL37	05/02/2026		Index Future	1161.9960	1161.9960	1163.8140	1163.8140	0.156	0.0000	0.0000
2025/01/24	AL7T	06/02/2025		Index Future	1290.1430	1290.1430	1292.4990	1292.4990	0.183	0.0000	0.0000
2025/01/24	AL7T	08/05/2025		Index Future	1316.0210	1316.0210	1318.3630	1318.3630	0.178	0.0000	0.0000
2025/01/24	AL7T	07/08/2025		Index Future	1342.0250	1342.0250	1344.4920	1344.4920	0.184	0.0000	0.0000
2025/01/24	AL7T	06/11/2025		Index Future	1368.1870	1368.1870	1370.7360	1370.7360	0.186	0.0000	0.0000
2025/01/24	AL7T	05/02/2026		Index Future	1394.4400	1394.4400	1397.3600	1397.3600	0.209	0.0000	0.0000
2025/01/24	ALBI	06/02/2025		Index Future	1108.8980	1108.8980	1110.8660	1110.8660	0.177	0.0000	0.0000
2025/01/24	ALBI	08/05/2025		Index Future	1131.1390	1131.1390	1133.0950	1133.0950	0.173	0.0000	0.0000
2025/01/24	ALBI	07/08/2025		Index Future	1153.4910	1153.4910	1155.5520	1155.5520	0.179	0.0000	0.0000
2025/01/24	ALBI	06/11/2025		Index Future	1175.9770	1175.9770	1178.1080	1178.1080	0.181	0.0000	0.0000
2025/01/24	ALBI	05/02/2026		Index Future	1198.5430	1198.5430	1200.9910	1200.9910	0.204	0.0000	0.0000
2025/01/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	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	
2025/01/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/24	ES33	06/02/2025		Bond Future	11.0890	83.5161	11.0628	83.6403	0.237	0.0000	0.0000
2025/01/24	ES33	06/02/2025	13.34 Call	Bond Future	9784.5200	9.7845	9908.7400	9.9087	1.270	0.0000	0.0000
2025/01/24	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES33	08/05/2025		Bond Future	11.2098	81.4125	11.1832	81.5355	0.237	0.0000	0.0000
2025/01/24	ES33	08/05/2025	12.73 Call	Bond Future	6640.5500	6.6406	6763.4600	6.7635	1.851	0.0000	0.0000
2025/01/24	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES33	07/08/2025		Bond Future	11.3419	83.0400	11.3130	83.1703	0.255	0.0000	0.0000
2025/01/24	ES33	07/08/2025	13.56 Call	Bond Future	9235.3900	9.2354	9365.7100	9.3657	1.411	0.0000	0.0000
2025/01/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES33	06/11/2025		Bond Future	11.4928	80.8791	11.4621	81.0141	0.267	0.0000	0.0000
2025/01/24	ES33	06/11/2025	12.01 Call	Bond Future	2228.8200	2.2288	2363.8800	2.3639	6.060	0.0000	0.0000
2025/01/24	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES33	05/02/2026		Bond Future	11.6649	82.4449	11.6281	82.6022	0.316	0.0000	0.0000
2025/01/24	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES33	05/02/2026	11.49 Put	Bond Future	750.6000	0.7506	593.3100	0.5933	20.955	0.0000	0.0000
2025/01/24	ES42	06/02/2025		Bond Future	11.6165	79.5352	11.5753	79.7838	0.354	0.0000	0.0000
2025/01/24	ES42	06/02/2025	13.71 Call	Bond Future	11141.6900	11.1417	11390.3000	11.3903	2.231	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	
2025/01/24	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES42	08/05/2025		Bond Future	11.7260	76.8830	11.6839	77.1330	0.359	0.0000	0.0000
2025/01/24	ES42	08/05/2025	13.25 Call	Bond Future	8252.1500	8.2522	8502.1200	8.5021	3.029	0.0000	0.0000
2025/01/24	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES42	07/08/2025		Bond Future	11.8407	78.4192	11.7962	78.6790	0.375	0.0000	0.0000
2025/01/24	ES42	07/08/2025	13.79 Call	Bond Future	10147.0200	10.1470	10406.8100	10.4068	2.560	0.0000	0.0000
2025/01/24	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES42	06/11/2025		Bond Future	11.9665	75.6982	11.9200	75.9652	0.389	0.0000	0.0000
2025/01/24	ES42	06/11/2025	12.39 Call	Bond Future	2364.3200	2.3643	2631.2800	2.6313	11.291	0.0000	0.0000
2025/01/24	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES42	05/02/2026		Bond Future	12.1022	77.1616	12.0506	77.4524	0.426	0.0000	0.0000
2025/01/24	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	ES42	05/02/2026	11.85 Put	Bond Future	1438.1500	1.4382	1147.2800	1.1473	20.225	0.0000	0.0000
2025/01/24	GOVI	06/02/2025		GOVI	1091.9920	1091.9920	1093.9060	1093.9060	0.175	0.0000	0.0000
2025/01/24	GOVI	06/02/2025	972.00 Call	GOVI	1199920.0000	119.9920	1219060.0000	121.9060	1.595	0.0000	0.0000
2025/01/24	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	GOVI	08/05/2025		GOVI	1113.8950	1113.8950	1115.7960	1115.7960	0.171	0.0000	0.0000
2025/01/24	GOVI	08/05/2025	1,022.00 Call	GOVI	918950.0000	91.8950	937960.0000	93.7960	2.069	0.0000	0.0000
2025/01/24	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	GOVI	07/08/2025		GOVI	1135.9060	1135.9060	1137.9100	1137.9100	0.176	0.0000	0.0000
2025/01/24	GOVI	07/08/2025	1,011.00 Call	GOVI	1249060.0000	124.9060	1269100.0000	126.9100	1.604	0.0000	0.0000
2025/01/24	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	GOVI	06/11/2025		GOVI	1158.0490	1158.0490	1160.1220	1160.1220	0.179	0.0000	0.0000
2025/01/24	GOVI	06/11/2025	1,112.00 Call	GOVI	460490.0000	46.0490	481220.0000	48.1220	4.502	0.0000	0.0000
2025/01/24	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	GOVI	05/02/2026		GOVI	1180.2700	1180.2700	1182.6550	1182.6550	0.202	0.0000	0.0000
2025/01/24	GOVI	05/02/2026	1,150.00 Call	GOVI	302700.0000	30.2700	326550.0000	32.6550	7.879	0.0000	0.0000
2025/01/24	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/24	IGOV	06/02/2025		Index Future	371.7970	371.7970	371.0320	371.0320	0.206	0.0000	0.0000
2025/01/24	IGOV	08/05/2025		Index Future	379.3460	379.3460	378.5480	378.5480	0.210	0.0000	0.0000
2025/01/24	IGOV	07/08/2025		Index Future	386.9320	386.9320	386.1410	386.1410	0.204	0.0000	0.0000
2025/01/24	IGOV	06/11/2025		Index Future	394.5640	394.5640	393.7670	393.7670	0.202	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	
2025/01/24	IGOV	05/02/2026		Index Future	402.2220	402.2220	401.5020	401.5020	0.179	0.0000	0.0000
2025/01/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/24	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/24	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/24	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/24	R033	06/02/2025		Bond Future	9.9529	103.9163	9.9221	104.0859	0.310	0.0000	0.0000
2025/01/24	R033	06/02/2025	10.33 Call	Bond Future	2151.4300	2.1514	2292.3500	2.2924	6.550	0.0000	0.0000
2025/01/24	R033	06/02/2025	10.33 Put	Bond Future	105.6600	0.1057	76.9900	0.0770	27.134	0.0000	0.0000
2025/01/24	R033	08/05/2025		Bond Future	10.0375	100.9520	10.0061	101.1203	0.313	0.0000	0.0000
2025/01/24	R033	08/05/2025	10.33 Call	Bond Future	2609.4900	2.6095	2758.1800	2.7582	5.698	0.0000	0.0000
2025/01/24	R033	08/05/2025	10.33 Put	Bond Future	1059.3500	1.0594	1039.7400	1.0397	1.851	0.0000	0.0000
2025/01/24	R033	07/08/2025		Bond Future	10.1322	102.9458	10.0981	103.1236	0.337	0.0000	0.0000
2025/01/24	R033	07/08/2025	10.33 Call	Bond Future	2873.7500	2.8738	2977.2000	2.9772	3.600	0.0000	0.0000
2025/01/24	R033	07/08/2025	10.33 Put	Bond Future	1850.5900	1.8506	1776.2700	1.7763	4.016	0.0000	0.0000
2025/01/24	R033	06/11/2025		Bond Future	10.2408	99.9049	10.2045	100.0888	0.355	0.0000	0.0000
2025/01/24	R033	06/11/2025	10.33 Call	Bond Future	2972.7400	2.9727	3115.9000	3.1159	4.816	0.0000	0.0000
2025/01/24	R033	06/11/2025	10.33 Put	Bond Future	2523.3200	2.5233	2482.5800	2.4826	1.615	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	
2025/01/24	R033	05/02/2026		Bond Future	10.3657	101.8162	10.3226	102.0281	0.416	0.0000	0.0000
2025/01/24	R033	05/02/2026	10.49 Call	Bond Future	3551.9400	3.5519	3746.2600	3.7463	5.471	0.0000	0.0000
2025/01/24	R033	05/02/2026	10.49 Put	Bond Future	2945.4900	2.9455	2927.9800	2.9280	0.594	0.0000	0.0000
2025/01/24	R035	06/02/2025	10.10 Put	Bond Future	1832.8600	1.8329	1670.2400	1.6702	8.872	0.0000	0.0000
2025/01/24	R035	06/02/2025	10.10 Call	Bond Future	119.0800	0.1191	134.5500	0.1346	12.991	0.0000	0.0000
2025/01/24	R035	06/02/2025	11.10 Call	Bond Future	3948.9300	3.9489	4123.1200	4.1231	4.411	0.0000	0.0000
2025/01/24	R035	06/02/2025	11.10 Put	Bond Future	9.2900	0.0093	5.3900	0.0054	41.981	0.0000	0.0000
2025/01/24	R035	06/02/2025	11.30 Call	Bond Future	5015.4200	5.0154	5192.6000	5.1926	3.533	0.0000	0.0000
2025/01/24	R035	06/02/2025	11.30 Put	Bond Future	1.8400	0.0018	0.9300	0.0009	49.457	0.0000	0.0000
2025/01/24	R035	06/02/2025	10.65 Call	Bond Future	1644.5600	1.6446	1776.4300	1.7764	8.019	0.0000	0.0000
2025/01/24	R035	06/02/2025	10.65 Put	Bond Future	189.2200	0.1892	143.0000	0.1430	24.427	0.0000	0.0000
2025/01/24	R035	06/02/2025	10.34 Put	Bond Future	828.5100	0.8285	709.4100	0.7094	14.375	0.0000	0.0000
2025/01/24	R035	06/02/2025	10.34 Call	Bond Future	516.0200	0.5160	575.0100	0.5750	11.432	0.0000	0.0000
2025/01/24	R035	06/02/2025	10.26 Put	Bond Future	1114.7100	1.1147	977.7600	0.9778	12.286	0.0000	0.0000
2025/01/24	R035	06/02/2025	10.26 Call	Bond Future	338.3300	0.3383	379.4700	0.3795	12.160	0.0000	0.0000
2025/01/24	R035	06/02/2025		Bond Future	10.3942	94.6758	10.3633	94.8539	0.297	0.0000	0.0000
2025/01/24	R035	06/02/2025	12.41 Call	Bond Future	10654.7100	10.6547	10832.8000	10.8328	1.671	0.0000	0.0000
2025/01/24	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R035	08/05/2025		Bond Future	10.4812	92.0648	10.4497	92.2423	0.300	0.0000	0.0000
2025/01/24	R035	08/05/2025	11.78 Call	Bond Future	7138.5200	7.1385	7321.1200	7.3211	2.558	0.0000	0.0000
2025/01/24	R035	08/05/2025	11.78 Put	Bond Future	200.8400	0.2008	205.9300	0.2059	2.534	0.0000	0.0000
2025/01/24	R035	08/05/2025	13.35 Call	Bond Future	14393.6400	14.3936	14570.2200	14.5702	1.227	0.0000	0.0000
2025/01/24	R035	08/05/2025	13.35 Put	Bond Future	6.6200	0.0066	5.6900	0.0057	14.048	0.0000	0.0000
2025/01/24	R035	08/05/2025	12.70 Call	Bond Future	11456.2300	11.4562	11630.7000	11.6307	1.523	0.0000	0.0000
2025/01/24	R035	08/05/2025	12.70 Put	Bond Future	37.4100	0.0374	34.3700	0.0344	8.126	0.0000	0.0000
2025/01/24	R035	08/05/2025	11.46 Put	Bond Future	354.9200	0.3549	361.0600	0.3611	1.730	0.0000	0.0000
2025/01/24	R035	08/05/2025	11.46 Call	Bond Future	5652.3600	5.6524	5836.0100	5.8360	3.249	0.0000	0.0000
2025/01/24	R035	08/05/2025	10.08 Put	Bond Future	3107.1700	3.1072	3018.1600	3.0182	2.865	0.0000	0.0000
2025/01/24	R035	08/05/2025	10.08 Call	Bond Future	807.2800	0.8073	895.7800	0.8958	10.963	0.0000	0.0000
2025/01/24	R035	08/05/2025	10.58 Put	Bond Future	1530.3700	1.5304	1504.8200	1.5048	1.670	0.0000	0.0000
2025/01/24	R035	08/05/2025	10.58 Call	Bond Future	2085.1400	2.0851	2237.1000	2.2371	7.288	0.0000	0.0000
2025/01/24	R035	08/05/2025	11.01 Call	Bond Future	3684.1400	3.6841	3861.0800	3.8611	4.803	0.0000	0.0000
2025/01/24	R035	08/05/2025	11.01 Put	Bond Future	768.3700	0.7684	767.8000	0.7678	0.074	0.0000	0.0000
2025/01/24	R035	08/05/2025	11.70 Call	Bond Future	6763.5900	6.7636	6946.4600	6.9465	2.704	0.0000	0.0000
2025/01/24	R035	08/05/2025	11.70 Put	Bond Future	231.9000	0.2319	237.2600	0.2373	2.311	0.0000	0.0000
2025/01/24	R035	08/05/2025	10.95 Call	Bond Future	3439.9300	3.4399	3615.1700	3.6152	5.094	0.0000	0.0000
2025/01/24	R035	08/05/2025	10.95 Put	Bond Future	848.5300	0.8485	846.2600	0.8463	0.268	0.0000	0.0000
2025/01/24	R035	08/05/2025	10.44 Put	Bond Future	1888.3500	1.8884	1848.5000	1.8485	2.110	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	
2025/01/24	R035	08/05/2025	10.44 Call	Bond Future	1655.8800	1.6559	1793.5400	1.7935	8.313	0.0000	0.0000
2025/01/24	R035	07/08/2025	10.08 Put	Bond Future	4050.7100	4.0507	3963.2500	3.9633	2.159	0.0000	0.0000
2025/01/24	R035	07/08/2025	10.08 Call	Bond Future	1246.6100	1.2466	1345.7000	1.3457	7.949	0.0000	0.0000
2025/01/24	R035	07/08/2025	10.58 Put	Bond Future	2467.0500	2.4671	2435.7600	2.4358	1.268	0.0000	0.0000
2025/01/24	R035	07/08/2025	10.58 Call	Bond Future	2477.5900	2.4776	2632.8500	2.6329	6.267	0.0000	0.0000
2025/01/24	R035	07/08/2025	11.34 Call	Bond Future	5161.3100	5.1613	5354.2600	5.3543	3.738	0.0000	0.0000
2025/01/24	R035	07/08/2025	11.34 Put	Bond Future	1088.1000	1.0881	1094.5000	1.0945	0.588	0.0000	0.0000
2025/01/24	R035	07/08/2025	11.30 Call	Bond Future	5002.5800	5.0026	5194.8200	5.1948	3.843	0.0000	0.0000
2025/01/24	R035	07/08/2025	11.30 Put	Bond Future	1136.9500	1.1370	1142.6400	1.1426	0.500	0.0000	0.0000
2025/01/24	R035	07/08/2025		Bond Future	10.5781	93.8835	10.5443	94.0701	0.319	0.0000	0.0000
2025/01/24	R035	07/08/2025	12.65 Call	Bond Future	10762.4900	10.7625	10940.8900	10.9409	1.658	0.0000	0.0000
2025/01/24	R035	07/08/2025	12.65 Put	Bond Future	250.7300	0.2507	242.5800	0.2426	3.251	0.0000	0.0000
2025/01/24	R035	06/11/2025		Bond Future	10.6899	91.2047	10.6542	91.3973	0.334	0.0000	0.0000
2025/01/24	R035	06/11/2025	11.20 Call	Bond Future	4621.1500	4.6212	4797.6900	4.7977	3.820	0.0000	0.0000
2025/01/24	R035	06/11/2025	11.20 Put	Bond Future	1927.4100	1.9274	1911.3700	1.9114	0.832	0.0000	0.0000
2025/01/24	R035	06/11/2025	11.95 Call	Bond Future	7459.7800	7.4598	7652.2400	7.6522	2.580	0.0000	0.0000
2025/01/24	R035	06/11/2025	11.95 Put	Bond Future	999.7900	0.9998	999.6700	0.9997	0.012	0.0000	0.0000
2025/01/24	R035	06/11/2025	11.45 Call	Bond Future	5523.6500	5.5237	5709.3300	5.7093	3.362	0.0000	0.0000
2025/01/24	R035	06/11/2025	11.45 Put	Bond Future	1549.3700	1.5494	1542.4700	1.5425	0.445	0.0000	0.0000
2025/01/24	R035	06/11/2025	10.95 Put	Bond Future	2392.9900	2.3930	2361.5000	2.3615	1.316	0.0000	0.0000
2025/01/24	R035	06/11/2025	10.95 Call	Bond Future	3780.3100	3.7803	3941.4000	3.9414	4.261	0.0000	0.0000
2025/01/24	R035	06/11/2025	10.08 Put	Bond Future	4906.8700	4.9069	4796.9800	4.7970	2.240	0.0000	0.0000
2025/01/24	R035	06/11/2025	10.08 Call	Bond Future	1537.4500	1.5375	1620.1400	1.6201	5.378	0.0000	0.0000
2025/01/24	R035	06/11/2025	10.58 Put	Bond Future	3275.7200	3.2757	3216.4600	3.2165	1.809	0.0000	0.0000
2025/01/24	R035	06/11/2025	10.58 Call	Bond Future	2680.7500	2.6808	2814.0700	2.8141	4.973	0.0000	0.0000
2025/01/24	R035	06/11/2025	11.67 Call	Bond Future	6358.0800	6.3581	6547.8500	6.5479	2.985	0.0000	0.0000
2025/01/24	R035	06/11/2025	11.67 Put	Bond Future	1277.8800	1.2779	1275.0700	1.2751	0.220	0.0000	0.0000
2025/01/24	R035	05/02/2026		Bond Future	10.8173	92.9508	10.7758	93.1692	0.383	0.0000	0.0000
2025/01/24	R035	05/02/2026	10.79 Call	Bond Future	3503.6200	3.5036	3703.9700	3.7040	5.718	0.0000	0.0000
2025/01/24	R035	05/02/2026	10.79 Put	Bond Future	3647.3800	3.6474	3629.3400	3.6293	0.495	0.0000	0.0000
2025/01/24	R038	06/02/2025		Bond Future	10.8954	103.8344	10.8845	103.9097	0.100	0.0000	0.0000
2025/01/24	R038	06/02/2025	11.24 Call	Bond Future	2472.6700	2.4727	2525.5900	2.5256	2.140	0.0000	0.0000
2025/01/24	R038	06/02/2025	11.24 Put	Bond Future	137.8000	0.1378	115.4500	0.1155	16.219	0.0000	0.0000
2025/01/24	R038	08/05/2025		Bond Future	10.9962	100.4268	10.9856	100.4989	0.097	0.0000	0.0000
2025/01/24	R038	08/05/2025	11.24 Call	Bond Future	3110.5100	3.1105	3222.8000	3.2228	3.610	0.0000	0.0000
2025/01/24	R038	08/05/2025	11.24 Put	Bond Future	1481.2500	1.4813	1521.4600	1.5215	2.715	0.0000	0.0000
2025/01/24	R038	07/08/2025		Bond Future	11.1050	102.4101	11.0930	102.4897	0.108	0.0000	0.0000
2025/01/24	R038	07/08/2025	11.24 Call	Bond Future	3507.5400	3.5075	3633.1600	3.6332	3.581	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	
2025/01/24	R038	07/08/2025	11.24 Put	Bond Future	2618.1000	2.6181	2664.0800	2.6641	1.756	0.0000	0.0000
2025/01/24	R038	06/11/2025		Bond Future	11.2250	98.9170	11.2121	99.0008	0.115	0.0000	0.0000
2025/01/24	R038	06/11/2025	11.24 Call	Bond Future	3709.6000	3.7096	3816.9700	3.8170	2.894	0.0000	0.0000
2025/01/24	R038	06/11/2025	11.24 Put	Bond Future	3612.0400	3.6120	3635.5600	3.6356	0.651	0.0000	0.0000
2025/01/24	R038	06/11/2025	12.33 Call	Bond Future	8246.4900	8.2465	8369.4600	8.3695	1.491	0.0000	0.0000
2025/01/24	R038	06/11/2025	12.33 Put	Bond Future	1436.5000	1.4365	1475.6200	1.4756	2.723	0.0000	0.0000
2025/01/24	R038	06/11/2025	10.98 Put	Bond Future	4472.2100	4.4722	4480.2000	4.4802	0.179	0.0000	0.0000
2025/01/24	R038	06/11/2025	10.98 Call	Bond Future	2861.8600	2.8619	2953.7000	2.9537	3.209	0.0000	0.0000
2025/01/24	R038	05/02/2026		Bond Future	11.3573	100.8089	11.3400	100.9186	0.152	0.0000	0.0000
2025/01/24	R038	05/02/2026	11.44 Call	Bond Future	4742.3900	4.7424	4895.6000	4.8956	3.231	0.0000	0.0000
2025/01/24	R038	05/02/2026	11.44 Put	Bond Future	4218.7400	4.2187	4262.3100	4.2623	1.033	0.0000	0.0000
2025/01/24	R053	06/02/2025		Bond Future	11.1637	108.1861	11.1378	108.4156	0.232	0.0000	0.0000
2025/01/24	R053	06/02/2025	12.94 Call	Bond Future	13805.8200	13.8058	14035.3100	14.0353	1.662	0.0000	0.0000
2025/01/24	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R053	08/05/2025		Bond Future	11.2528	104.4884	11.2266	104.7176	0.233	0.0000	0.0000
2025/01/24	R053	08/05/2025	12.64 Call	Bond Future	11215.0900	11.2151	11465.1100	11.4651	2.229	0.0000	0.0000
2025/01/24	R053	08/05/2025	12.64 Put	Bond Future	293.8900	0.2939	314.7800	0.3148	7.108	0.0000	0.0000
2025/01/24	R053	07/08/2025		Bond Future	11.3478	106.5518	11.3198	106.7919	0.246	0.0000	0.0000
2025/01/24	R053	07/08/2025	13.17 Call	Bond Future	14298.9800	14.2990	14576.3400	14.5763	1.940	0.0000	0.0000
2025/01/24	R053	07/08/2025	13.17 Put	Bond Future	581.3100	0.5813	618.5700	0.6186	6.410	0.0000	0.0000
2025/01/24	R053	06/11/2025		Bond Future	11.4509	102.7609	11.4216	103.0084	0.256	0.0000	0.0000
2025/01/24	R053	06/11/2025	11.76 Call	Bond Future	6228.3100	6.2283	6402.4600	6.4025	2.796	0.0000	0.0000
2025/01/24	R053	06/11/2025	11.76 Put	Bond Future	3681.7300	3.6817	3608.3600	3.6084	1.993	0.0000	0.0000
2025/01/24	R053	05/02/2026		Bond Future	11.5630	104.7260	11.5296	105.0036	0.289	0.0000	0.0000
2025/01/24	R053	05/02/2026	11.49 Call	Bond Future	5143.3200	5.1433	5401.2200	5.4012	5.014	0.0000	0.0000
2025/01/24	R053	05/02/2026	11.49 Put	Bond Future	5751.0500	5.7511	5731.4100	5.7314	0.342	0.0000	0.0000
2025/01/24	R186	06/02/2025		Bond Future	8.2945	105.2035	8.2594	105.2642	0.423	0.0000	0.0000
2025/01/24	R186	06/02/2025	9.03 Call	Bond Future	1264.5700	1.2646	1325.2200	1.3252	4.796	0.0000	0.0000
2025/01/24	R186	06/02/2025	9.03 Put	Bond Future	0.2100	0.0002	0.0800	0.0001	61.905	0.0000	0.0000
2025/01/24	R186	08/05/2025		Bond Future	8.3271	107.3136	8.2893	107.3707	0.454	0.0000	0.0000
2025/01/24	R186	08/05/2025	8.47 Call	Bond Future	482.8000	0.4828	546.6600	0.5467	13.227	0.0000	0.0000
2025/01/24	R186	08/05/2025	8.47 Put	Bond Future	267.2800	0.2673	274.0700	0.2741	2.540	0.0000	0.0000
2025/01/24	R186	07/08/2025	10.25 Call	Bond Future	2405.8400	2.4058	2465.1300	2.4651	2.464	0.0000	0.0000
2025/01/24	R186	07/08/2025	10.25 Put	Bond Future	56.9600	0.0570	51.6800	0.0517	9.270	0.0000	0.0000
2025/01/24	R186	07/08/2025	9.22 Put	Bond Future	172.8400	0.1728	158.2000	0.1582	8.470	0.0000	0.0000
2025/01/24	R186	07/08/2025	9.22 Call	Bond Future	1229.3000	1.2293	1279.2300	1.2792	4.062	0.0000	0.0000
2025/01/24	R186	07/08/2025		Bond Future	8.3916	104.1237	8.3414	104.1882	0.599	0.0000	0.0000
2025/01/24	R186	07/08/2025	9.68 Call	Bond Future	1741.5500	1.7416	1796.8100	1.7968	3.173	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	
2025/01/24	R186	07/08/2025	9.68 Put	Bond Future	105.0200	0.1050	95.7100	0.0957	8.865	0.0000	0.0000
2025/01/24	R186	06/11/2025		Bond Future	8.5080	106.1507	8.4431	106.2193	0.763	0.0000	0.0000
2025/01/24	R186	06/11/2025	8.13 Call	Bond Future	249.0600	0.2491	292.0600	0.2921	17.265	0.0000	0.0000
2025/01/24	R186	06/11/2025	8.13 Put	Bond Future	649.2600	0.6493	623.6900	0.6237	3.938	0.0000	0.0000
2025/01/24	R186	05/02/2026		Bond Future	8.7418	102.8752	8.6264	102.9702	1.320	0.0000	0.0000
2025/01/24	R186	05/02/2026	8.43 Call	Bond Future	306.1600	0.3062	360.7400	0.3607	17.827	0.0000	0.0000
2025/01/24	R186	05/02/2026	8.43 Put	Bond Future	563.3600	0.5634	522.8800	0.5229	7.185	0.0000	0.0000
2025/01/24	R202	06/02/2025		Bond Future	267.2396	267.2396	266.8095	266.8095	0.161	0.0000	0.0000
2025/01/24	R202	06/02/2025	266.79 Call	Bond Future	449.6000	0.4496	19.5200	0.0195	95.658	0.0000	0.0000
2025/01/24	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R202	08/05/2025		Bond Future	272.6660	272.6660	272.2148	272.2148	0.165	0.0000	0.0000
2025/01/24	R202	08/05/2025	272.31 Call	Bond Future	355.9600	0.3560	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/24	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	95.2400	0.0952	100.000	0.0000	0.0000
2025/01/24	R202	07/08/2025		Bond Future	272.8954	272.8954	272.4521	272.4521	0.162	0.0000	0.0000
2025/01/24	R202	07/08/2025	271.60 Call	Bond Future	1295.4000	1.2954	852.0700	0.8521	34.223	0.0000	0.0000
2025/01/24	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R202	06/11/2025		Bond Future	278.2752	278.2752	277.8300	277.8300	0.160	0.0000	0.0000
2025/01/24	R202	06/11/2025	275.64 Call	Bond Future	2635.1500	2.6352	2190.0300	2.1900	16.892	0.0000	0.0000
2025/01/24	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R202	05/02/2026		Bond Future	278.3509	278.3509	277.9644	277.9644	0.139	0.0000	0.0000
2025/01/24	R202	05/02/2026	277.82 Call	Bond Future	530.8700	0.5309	144.4300	0.1444	72.794	0.0000	0.0000
2025/01/24	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R209	06/02/2025		Bond Future	10.6233	74.1240	10.5974	74.2576	0.243	0.0000	0.0000
2025/01/24	R209	06/02/2025	12.44 Call	Bond Future	8616.0800	8.6161	8749.7000	8.7497	1.551	0.0000	0.0000
2025/01/24	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R209	08/05/2025		Bond Future	10.7101	72.4561	10.6839	72.5891	0.244	0.0000	0.0000
2025/01/24	R209	08/05/2025	11.89 Call	Bond Future	5902.6600	5.9027	6043.6300	6.0436	2.388	0.0000	0.0000
2025/01/24	R209	08/05/2025	11.89 Put	Bond Future	226.3600	0.2264	234.3800	0.2344	3.543	0.0000	0.0000
2025/01/24	R209	07/08/2025		Bond Future	10.8043	73.8871	10.7764	74.0271	0.259	0.0000	0.0000
2025/01/24	R209	07/08/2025	12.68 Call	Bond Future	8896.9800	8.8970	9047.3300	9.0473	1.690	0.0000	0.0000
2025/01/24	R209	07/08/2025	12.68 Put	Bond Future	288.1300	0.2881	298.4700	0.2985	3.589	0.0000	0.0000
2025/01/24	R209	06/11/2025		Bond Future	10.9088	72.1726	10.8794	72.3172	0.270	0.0000	0.0000
2025/01/24	R209	06/11/2025	11.27 Call	Bond Future	3825.3500	3.8254	3895.4400	3.8954	1.832	0.0000	0.0000
2025/01/24	R209	06/11/2025	11.27 Put	Bond Future	2081.9700	2.0820	2007.4300	2.0074	3.580	0.0000	0.0000
2025/01/24	R209	05/02/2026		Bond Future	11.0247	73.5540	10.9905	73.7189	0.310	0.0000	0.0000
2025/01/24	R209	05/02/2026	10.93 Call	Bond Future	3104.3600	3.1044	3247.1400	3.2471	4.599	0.0000	0.0000
2025/01/24	R209	05/02/2026	10.93 Put	Bond Future	3562.2300	3.5622	3540.0700	3.5401	0.622	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	
2025/01/24	R210	06/02/2025		Bond Future	242.8606	242.8606	242.3599	242.3599	0.206	0.0000	0.0000
2025/01/24	R210	06/02/2025	239.61 Call	Bond Future	3250.6400	3.2506	2749.9300	2.7499	15.403	0.0000	0.0000
2025/01/24	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R210	08/05/2025		Bond Future	244.4428	244.4428	243.9207	243.9207	0.214	0.0000	0.0000
2025/01/24	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R210	08/05/2025	248.03 Put	Bond Future	3587.2000	3.5872	4109.3400	4.1093	14.556	0.0000	0.0000
2025/01/24	R210	07/08/2025		Bond Future	249.3304	249.3304	248.8125	248.8125	0.208	0.0000	0.0000
2025/01/24	R210	07/08/2025	248.44 Call	Bond Future	890.4000	0.8904	372.4600	0.3725	58.169	0.0000	0.0000
2025/01/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R210	06/11/2025		Bond Future	250.8360	250.8360	250.3152	250.3152	0.208	0.0000	0.0000
2025/01/24	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R210	06/11/2025	252.14 Put	Bond Future	1304.0300	1.3040	1824.7600	1.8248	39.932	0.0000	0.0000
2025/01/24	R210	05/02/2026		Bond Future	255.7005	255.7005	255.2288	255.2288	0.184	0.0000	0.0000
2025/01/24	R210	05/02/2026	253.10 Call	Bond Future	2600.4500	2.6005	2128.8400	2.1288	18.136	0.0000	0.0000
2025/01/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R213	06/02/2025		Bond Future	9.4463	92.0878	9.4055	92.2597	0.431	0.0000	0.0000
2025/01/24	R213	06/02/2025	11.35 Call	Bond Future	7591.1700	7.5912	7763.0500	7.7631	2.264	0.0000	0.0000
2025/01/24	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R213	08/05/2025		Bond Future	9.5141	90.3777	9.4722	90.5489	0.441	0.0000	0.0000
2025/01/24	R213	08/05/2025	10.52 Call	Bond Future	4198.9400	4.1989	4368.0300	4.3680	4.027	0.0000	0.0000
2025/01/24	R213	08/05/2025	10.52 Put	Bond Future	210.9900	0.2110	208.9500	0.2090	0.967	0.0000	0.0000
2025/01/24	R213	07/08/2025		Bond Future	9.5942	92.1632	9.5485	92.3432	0.476	0.0000	0.0000
2025/01/24	R213	07/08/2025	11.66 Call	Bond Future	7836.7400	7.8367	8009.6000	8.0096	2.206	0.0000	0.0000
2025/01/24	R213	07/08/2025	11.66 Put	Bond Future	140.6400	0.1406	133.5200	0.1335	5.063	0.0000	0.0000
2025/01/24	R213	06/11/2025		Bond Future	9.6950	90.4034	9.6460	90.5893	0.505	0.0000	0.0000
2025/01/24	R213	06/11/2025	10.05 Call	Bond Future	2750.4000	2.7504	2902.6700	2.9027	5.536	0.0000	0.0000
2025/01/24	R213	06/11/2025	10.05 Put	Bond Future	1416.5800	1.4166	1383.0100	1.3830	2.370	0.0000	0.0000
2025/01/24	R213	05/02/2026		Bond Future	9.8171	92.1350	9.7592	92.3461	0.590	0.0000	0.0000
2025/01/24	R213	05/02/2026	9.89 Call	Bond Future	2378.6100	2.3786	2538.4200	2.5384	6.719	0.0000	0.0000
2025/01/24	R213	05/02/2026	9.89 Put	Bond Future	2113.8300	2.1138	2062.5100	2.0625	2.428	0.0000	0.0000
2025/01/24	R214	06/02/2025	13.63 Call	Bond Future	12084.5700	12.0846	12309.8300	12.3098	1.864	0.0000	0.0000
2025/01/24	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/24	R214	06/02/2025	12.25 Put	Bond Future	0.1400	0.0001	0.0900	0.0001	35.714	0.0000	0.0000
2025/01/24	R214	06/02/2025	12.25 Call	Bond Future	6051.0100	6.0510	6276.2200	6.2762	3.722	0.0000	0.0000
2025/01/24	R214	06/02/2025	11.75 Put	Bond Future	9.6700	0.0097	6.9400	0.0069	28.232	0.0000	0.0000
2025/01/24	R214	06/02/2025	11.75 Call	Bond Future	3615.9900	3.6160	3838.5200	3.8385	6.154	0.0000	0.0000
2025/01/24	R214	06/02/2025		Bond Future	11.0640	69.0139	11.0230	69.2391	0.370	0.0000	0.0000
2025/01/24	R214	06/02/2025	12.71 Call	Bond Future	8173.2500	8.1733	8398.5100	8.3985	2.756	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
2025/01/24	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/24	R214	08/05/2025		Bond Future	11.1496	67.0951	11.1078	67.3217	0.375	0.0000
2025/01/24	R214	08/05/2025	12.40 Call	Bond Future	6510.9400	6.5109	6716.9100	6.7169	3.163	0.0000
2025/01/24	R214	08/05/2025	12.40 Put	Bond Future	230.2000	0.2302	209.5000	0.2095	8.992	0.0000
2025/01/24	R214	07/08/2025		Bond Future	11.2426	68.4205	11.1986	68.6557	0.391	0.0000
2025/01/24	R214	07/08/2025	12.97 Call	Bond Future	8688.4500	8.6885	8933.9700	8.9340	2.826	0.0000
2025/01/24	R214	07/08/2025	12.97 Put	Bond Future	355.0000	0.3550	365.3300	0.3653	2.910	0.0000
2025/01/24	R214	06/11/2025		Bond Future	11.3461	66.4519	11.3003	66.6935	0.404	0.0000
2025/01/24	R214	06/11/2025	11.64 Call	Bond Future	3828.3600	3.8284	4044.9400	4.0449	5.657	0.0000
2025/01/24	R214	06/11/2025	11.64 Put	Bond Future	2308.7500	2.3088	2283.7800	2.2838	1.082	0.0000
2025/01/24	R214	05/02/2026		Bond Future	11.4607	67.7241	11.4101	67.9864	0.441	0.0000
2025/01/24	R214	05/02/2026	11.26 Call	Bond Future	3081.7800	3.0818	3226.4500	3.2265	4.694	0.0000
2025/01/24	R214	05/02/2026	11.26 Put	Bond Future	4132.8100	4.1328	4015.1600	4.0152	2.847	0.0000
2025/01/24	R248	06/02/2025	10.30 Put	Bond Future	6602.5200	6.6025	6391.7500	6.3918	3.192	0.0000
2025/01/24	R248	06/02/2025	10.30 Call	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0.0000
2025/01/24	R248	06/02/2025	11.00 Put	Bond Future	1700.5500	1.7006	1526.6200	1.5266	10.228	0.0000
2025/01/24	R248	06/02/2025	11.00 Call	Bond Future	257.6400	0.2576	294.4900	0.2945	14.303	0.0000
2025/01/24	R248	06/02/2025	11.70 Call	Bond Future	3272.2700	3.2723	3465.8600	3.4659	5.916	0.0000
2025/01/24	R248	06/02/2025	11.70 Put	Bond Future	56.2300	0.0562	39.0400	0.0390	30.571	0.0000
2025/01/24	R248	06/02/2025		Bond Future	11.2093	83.7904	11.1784	84.0012	0.276	0.0000
2025/01/24	R248	06/02/2025	12.71 Call	Bond Future	9174.0100	9.1740	9384.7800	9.3848	2.297	0.0000
2025/01/24	R248	06/02/2025	12.71 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/01/24	R248	08/05/2025		Bond Future	11.2971	81.0245	11.2657	81.2358	0.279	0.0000
2025/01/24	R248	08/05/2025	12.60 Call	Bond Future	8229.7400	8.2297	8453.9800	8.4540	2.725	0.0000
2025/01/24	R248	08/05/2025	12.60 Put	Bond Future	261.7400	0.2617	274.7100	0.2747	4.955	0.0000
2025/01/24	R248	07/08/2025		Bond Future	11.3922	82.6251	11.3589	82.8455	0.293	0.0000
2025/01/24	R248	07/08/2025	13.21 Call	Bond Future	11039.5000	11.0395	11243.4900	11.2435	1.848	0.0000
2025/01/24	R248	07/08/2025	13.21 Put	Bond Future	448.4000	0.4484	432.0400	0.4320	3.649	0.0000
2025/01/24	R248	06/11/2025		Bond Future	11.4974	79.7904	11.4626	80.0171	0.303	0.0000
2025/01/24	R248	06/11/2025	11.74 Call	Bond Future	4490.3300	4.4903	4722.9400	4.7229	5.180	0.0000
2025/01/24	R248	06/11/2025	11.74 Put	Bond Future	2942.2000	2.9422	2948.0400	2.9480	0.198	0.0000
2025/01/24	R248	05/02/2026		Bond Future	11.6136	81.3174	11.5744	81.5680	0.337	0.0000
2025/01/24	R248	05/02/2026	11.46 Call	Bond Future	3848.6100	3.8486	4077.2900	4.0773	5.942	0.0000
2025/01/24	R248	05/02/2026	11.46 Put	Bond Future	4838.7000	4.8387	4816.8600	4.8169	0.451	0.0000
2025/01/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/01/24	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
2025/01/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
Total										

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