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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/01/2025 TO 27/01/2025

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
2025/01/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/27	2029	06/02/2025		Bond Future	134.0406	134.0406	133.9202	0.090	0.0000	0.0000
2025/01/27	2029	06/02/2025	132.40 Call	Bond Future	1640.5800	1.6406	1520.1700	7.339	0.0000	0.0000
2025/01/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2029	08/05/2025		Bond Future	135.3500	135.3500	135.2274	0.091	0.0000	0.0000
2025/01/27	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2029	08/05/2025	137.85 Put	Bond Future	2500.0100	2.5000	2622.6300	4.905	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	
2025/01/27	2029	07/08/2025		Bond Future	138.0645	138.0645	137.9398	137.9398	0.090	0.0000	0.0000
2025/01/27	2029	07/08/2025	137.41 Call	Bond Future	654.5300	0.6545	529.8300	0.5298	19.052	0.0000	0.0000
2025/01/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2029	06/11/2025		Bond Future	139.3591	139.3591	139.2321	139.2321	0.091	0.0000	0.0000
2025/01/27	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2029	06/11/2025	139.79 Put	Bond Future	430.8700	0.4309	557.9100	0.5579	29.485	0.0000	0.0000
2025/01/27	2029	05/02/2026		Bond Future	142.0952	142.0952	141.9661	141.9661	0.091	0.0000	0.0000
2025/01/27	2029	05/02/2026	140.11 Call	Bond Future	1985.1800	1.9852	1856.0900	1.8561	6.503	0.0000	0.0000
2025/01/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2030	06/02/2025	8.68 Put	Bond Future	1373.9000	1.3739	1764.9700	1.7650	28.464	0.0000	0.0000
2025/01/27	2030	06/02/2025	8.68 Call	Bond Future	63.7100	0.0637	13.3700	0.0134	79.014	0.0000	0.0000
2025/01/27	2030	06/02/2025	9.18 Put	Bond Future	195.3000	0.1953	300.2200	0.3002	53.722	0.0000	0.0000
2025/01/27	2030	06/02/2025	9.18 Call	Bond Future	812.5100	0.8125	476.0200	0.4760	41.414	0.0000	0.0000
2025/01/27	2030	06/02/2025	9.69 Call	Bond Future	2539.1200	2.5391	2098.8100	2.0988	17.341	0.0000	0.0000
2025/01/27	2030	06/02/2025	9.69 Put	Bond Future	4.1600	0.0042	5.2600	0.0053	26.442	0.0000	0.0000
2025/01/27	2030	06/02/2025		Bond Future	9.0185	96.2297	9.1339	95.7883	1.279	0.0000	0.0000
2025/01/27	2030	06/02/2025	10.68 Call	Bond Future	6123.6700	6.1237	5682.2600	5.6823	7.208	0.0000	0.0000
2025/01/27	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2030	08/05/2025	12.28 Call	Bond Future	10921.7000	10.9217	10471.7300	10.4717	4.120	0.0000	0.0000
2025/01/27	2030	08/05/2025	12.28 Put	Bond Future	0.4300	0.0004	0.5800	0.0006	34.884	0.0000	0.0000
2025/01/27	2030	08/05/2025	10.69 Put	Bond Future	56.4200	0.0564	72.2300	0.0722	28.022	0.0000	0.0000
2025/01/27	2030	08/05/2025	10.69 Call	Bond Future	5751.9900	5.7520	5317.6800	5.3177	7.551	0.0000	0.0000
2025/01/27	2030	08/05/2025	11.86 Call	Bond Future	9580.1500	9.5802	9130.6800	9.1307	4.692	0.0000	0.0000
2025/01/27	2030	08/05/2025	11.86 Put	Bond Future	2.0300	0.0020	2.6800	0.0027	32.020	0.0000	0.0000
2025/01/27	2030	08/05/2025	10.31 Put	Bond Future	121.5600	0.1216	154.6900	0.1547	27.254	0.0000	0.0000
2025/01/27	2030	08/05/2025	10.31 Call	Bond Future	4509.9500	4.5100	4092.9600	4.0930	9.246	0.0000	0.0000
2025/01/27	2030	08/05/2025		Bond Future	9.0816	98.1554	9.2044	97.7052	1.352	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.93 Call	Bond Future	3313.1600	3.3132	2928.7700	2.9288	11.602	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.93 Put	Bond Future	255.3600	0.2554	321.0900	0.3211	25.740	0.0000	0.0000
2025/01/27	2030	08/05/2025	8.68 Put	Bond Future	2016.4600	2.0165	2330.2900	2.3303	15.563	0.0000	0.0000
2025/01/27	2030	08/05/2025	8.68 Call	Bond Future	526.0700	0.5261	389.7800	0.3898	25.907	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.18 Put	Bond Future	969.5600	0.9696	1166.9600	1.1670	20.360	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.18 Call	Bond Future	1330.5900	1.3306	1077.8700	1.0779	18.993	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.99 Call	Bond Future	3496.7100	3.4967	3105.8100	3.1058	11.179	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.99 Put	Bond Future	227.2400	0.2272	286.4600	0.2865	26.061	0.0000	0.0000
2025/01/27	2030	08/05/2025	8.95 Put	Bond Future	1385.2200	1.3852	1637.0700	1.6371	18.181	0.0000	0.0000
2025/01/27	2030	08/05/2025	8.95 Call	Bond Future	900.0200	0.9000	701.7500	0.7018	22.030	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.45 Put	Bond Future	616.0800	0.6161	755.5100	0.7555	22.632	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	
2025/01/27	2030	08/05/2025	9.45 Call	Bond Future	1958.9100	1.9589	1648.2200	1.6482	15.860	0.0000	0.0000
2025/01/27	2030	08/05/2025	8.72 Put	Bond Future	1912.6300	1.9126	2217.8300	2.2178	15.957	0.0000	0.0000
2025/01/27	2030	08/05/2025	8.72 Call	Bond Future	571.9700	0.5720	427.0500	0.4271	25.337	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.22 Put	Bond Future	908.1200	0.9081	1096.3600	1.0964	20.729	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.22 Call	Bond Future	1415.3900	1.4154	1153.5100	1.1535	18.502	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.54 Call	Bond Future	2193.1500	2.1932	1865.5900	1.8656	14.936	0.0000	0.0000
2025/01/27	2030	08/05/2025	9.54 Put	Bond Future	525.8200	0.5258	648.3800	0.6484	23.308	0.0000	0.0000
2025/01/27	2030	07/08/2025	8.72 Put	Bond Future	2316.1900	2.3162	2621.7900	2.6218	13.194	0.0000	0.0000
2025/01/27	2030	07/08/2025	8.72 Call	Bond Future	768.2800	0.7683	615.1300	0.6151	19.934	0.0000	0.0000
2025/01/27	2030	07/08/2025	9.22 Put	Bond Future	1338.2900	1.3383	1553.5400	1.5535	16.084	0.0000	0.0000
2025/01/27	2030	07/08/2025	9.22 Call	Bond Future	1559.1000	1.5591	1315.6000	1.3156	15.618	0.0000	0.0000
2025/01/27	2030	07/08/2025	9.81 Call	Bond Future	2913.1000	2.9131	2577.3200	2.5773	11.527	0.0000	0.0000
2025/01/27	2030	07/08/2025	9.81 Put	Bond Future	655.6800	0.6557	778.6500	0.7787	18.755	0.0000	0.0000
2025/01/27	2030	07/08/2025		Bond Future	9.1570	96.0901	9.2881	95.6314	1.432	0.0000	0.0000
2025/01/27	2030	07/08/2025	11.11 Call	Bond Future	6686.0700	6.6861	6254.4300	6.2544	6.456	0.0000	0.0000
2025/01/27	2030	07/08/2025	11.11 Put	Bond Future	126.5300	0.1265	153.6400	0.1536	21.426	0.0000	0.0000
2025/01/27	2030	07/08/2025	12.12 Call	Bond Future	9753.4300	9.7534	9299.5500	9.2996	4.654	0.0000	0.0000
2025/01/27	2030	07/08/2025	12.12 Put	Bond Future	19.0600	0.0191	23.9300	0.0239	25.551	0.0000	0.0000
2025/01/27	2030	07/08/2025	10.48 Put	Bond Future	282.4500	0.2825	340.5600	0.3406	20.574	0.0000	0.0000
2025/01/27	2030	07/08/2025	10.48 Call	Bond Future	4788.2800	4.7883	4387.6400	4.3876	8.367	0.0000	0.0000
2025/01/27	2030	06/11/2025		Bond Future	9.2401	97.9631	9.3803	97.4958	1.518	0.0000	0.0000
2025/01/27	2030	06/11/2025	9.54 Call	Bond Future	2300.0100	2.3000	2020.9000	2.0209	12.135	0.0000	0.0000
2025/01/27	2030	06/11/2025	9.54 Put	Bond Future	1303.9800	1.3040	1492.2500	1.4923	14.438	0.0000	0.0000
2025/01/27	2030	06/11/2025	8.72 Put	Bond Future	2664.5400	2.6645	2974.4200	2.9744	11.630	0.0000	0.0000
2025/01/27	2030	06/11/2025	8.72 Call	Bond Future	906.9800	0.9070	749.4800	0.7495	17.365	0.0000	0.0000
2025/01/27	2030	06/11/2025	9.22 Put	Bond Future	1737.6300	1.7376	1971.5200	1.9715	13.460	0.0000	0.0000
2025/01/27	2030	06/11/2025	9.22 Call	Bond Future	1670.5900	1.6706	1437.1000	1.4371	13.976	0.0000	0.0000
2025/01/27	2030	06/11/2025	10.08 Call	Bond Future	3553.8600	3.5539	3211.3700	3.2114	9.637	0.0000	0.0000
2025/01/27	2030	06/11/2025	10.08 Put	Bond Future	796.5500	0.7966	921.4400	0.9214	15.679	0.0000	0.0000
2025/01/27	2030	05/02/2026		Bond Future	9.3394	95.8547	9.4901	95.3785	1.614	0.0000	0.0000
2025/01/27	2030	05/02/2026	9.49 Call	Bond Future	2163.7500	2.1638	1903.9100	1.9039	12.009	0.0000	0.0000
2025/01/27	2030	05/02/2026	9.49 Put	Bond Future	1687.9500	1.6880	1904.2600	1.9043	12.815	0.0000	0.0000
2025/01/27	2032	06/02/2025	9.42 Put	Bond Future	1482.7000	1.4827	1957.1300	1.9571	31.998	0.0000	0.0000
2025/01/27	2032	06/02/2025	9.42 Call	Bond Future	64.8000	0.0648	11.5000	0.0115	82.253	0.0000	0.0000
2025/01/27	2032	06/02/2025	9.92 Put	Bond Future	201.0900	0.2011	294.3900	0.2944	46.397	0.0000	0.0000
2025/01/27	2032	06/02/2025	9.92 Call	Bond Future	1200.8800	1.2009	766.4500	0.7665	36.176	0.0000	0.0000
2025/01/27	2032	06/02/2025	10.61 Call	Bond Future	4211.5400	4.2115	3683.3800	3.6834	12.541	0.0000	0.0000
2025/01/27	2032	06/02/2025	10.61 Put	Bond Future	3.4400	0.0034	3.0100	0.0030	12.500	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	
2025/01/27	2032	06/02/2025		Bond Future	9.7112	95.6224	9.8211	95.0947	1.131	0.0000	0.0000
2025/01/27	2032	06/02/2025	11.72 Call	Bond Future	9074.6300	9.0746	8546.9000	8.5469	5.815	0.0000	0.0000
2025/01/27	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2032	08/05/2025		Bond Future	9.7894	93.3719	9.9047	92.8337	1.177	0.0000	0.0000
2025/01/27	2032	08/05/2025	10.91 Call	Bond Future	5293.6400	5.2936	4806.9400	4.8069	9.194	0.0000	0.0000
2025/01/27	2032	08/05/2025	10.91 Put	Bond Future	226.6000	0.2266	278.0300	0.2780	22.696	0.0000	0.0000
2025/01/27	2032	08/05/2025	9.42 Put	Bond Future	2505.8900	2.5059	2866.2900	2.8663	14.382	0.0000	0.0000
2025/01/27	2032	08/05/2025	9.42 Call	Bond Future	754.1500	0.7542	576.4200	0.5764	23.567	0.0000	0.0000
2025/01/27	2032	08/05/2025	9.92 Put	Bond Future	1232.0300	1.2320	1455.5900	1.4556	18.146	0.0000	0.0000
2025/01/27	2032	08/05/2025	9.92 Call	Bond Future	1841.2400	1.8412	1526.6700	1.5267	17.085	0.0000	0.0000
2025/01/27	2032	08/05/2025	10.97 Call	Bond Future	5531.2700	5.5313	5039.4700	5.0395	8.891	0.0000	0.0000
2025/01/27	2032	08/05/2025	10.97 Put	Bond Future	202.9800	0.2030	249.3100	0.2493	22.825	0.0000	0.0000
2025/01/27	2032	08/05/2025	9.40 Put	Bond Future	2570.8100	2.5708	2936.4600	2.9365	14.223	0.0000	0.0000
2025/01/27	2032	08/05/2025	9.40 Call	Bond Future	723.0500	0.7231	550.5700	0.5506	23.855	0.0000	0.0000
2025/01/27	2032	08/05/2025	9.90 Put	Bond Future	1270.6700	1.2707	1499.4800	1.4995	18.007	0.0000	0.0000
2025/01/27	2032	08/05/2025	9.90 Call	Bond Future	1786.8900	1.7869	1477.5700	1.4776	17.311	0.0000	0.0000
2025/01/27	2032	08/05/2025	10.28 Call	Bond Future	2951.6200	2.9516	2553.4700	2.5535	13.489	0.0000	0.0000
2025/01/27	2032	08/05/2025	10.28 Put	Bond Future	688.7200	0.6887	828.7000	0.8287	20.325	0.0000	0.0000
2025/01/27	2032	07/08/2025	9.40 Put	Bond Future	3231.5600	3.2316	3595.1000	3.5951	11.250	0.0000	0.0000
2025/01/27	2032	07/08/2025	9.40 Call	Bond Future	1033.8900	1.0339	848.8900	0.8489	17.894	0.0000	0.0000
2025/01/27	2032	07/08/2025	9.90 Put	Bond Future	1929.2100	1.9292	2189.8800	2.1899	13.512	0.0000	0.0000
2025/01/27	2032	07/08/2025	9.90 Call	Bond Future	2037.3900	2.0374	1749.5200	1.7495	14.129	0.0000	0.0000
2025/01/27	2032	07/08/2025	10.59 Call	Bond Future	4057.3900	4.0574	3648.7500	3.6488	10.071	0.0000	0.0000
2025/01/27	2032	07/08/2025	10.59 Put	Bond Future	882.3800	0.8824	1022.2800	1.0223	15.855	0.0000	0.0000
2025/01/27	2032	07/08/2025		Bond Future	9.8762	95.2217	9.9973	94.6731	1.226	0.0000	0.0000
2025/01/27	2032	07/08/2025	12.01 Call	Bond Future	9251.7800	9.2518	8732.1000	8.7321	5.617	0.0000	0.0000
2025/01/27	2032	07/08/2025	12.01 Put	Bond Future	161.4500	0.1615	190.3100	0.1903	17.876	0.0000	0.0000
2025/01/27	2032	06/11/2025		Bond Future	9.9782	92.9160	10.1056	92.3571	1.277	0.0000	0.0000
2025/01/27	2032	06/11/2025	10.42 Call	Bond Future	3541.0700	3.5411	3183.2100	3.1832	10.106	0.0000	0.0000
2025/01/27	2032	06/11/2025	10.42 Put	Bond Future	1621.0100	1.6210	1822.0600	1.8221	12.403	0.0000	0.0000
2025/01/27	2032	06/11/2025	9.40 Put	Bond Future	3830.8000	3.8308	4200.1000	4.2001	9.640	0.0000	0.0000
2025/01/27	2032	06/11/2025	9.40 Call	Bond Future	1240.0200	1.2400	1050.4100	1.0504	15.291	0.0000	0.0000
2025/01/27	2032	06/11/2025	9.90 Put	Bond Future	2543.6200	2.5436	2827.1800	2.8272	11.148	0.0000	0.0000
2025/01/27	2032	06/11/2025	9.90 Call	Bond Future	2198.6300	2.1986	1923.2800	1.9233	12.524	0.0000	0.0000
2025/01/27	2032	06/11/2025	10.89 Call	Bond Future	4975.6800	4.9757	4558.2100	4.5582	8.390	0.0000	0.0000
2025/01/27	2032	06/11/2025	10.89 Put	Bond Future	1068.2400	1.0682	1209.6800	1.2097	13.240	0.0000	0.0000
2025/01/27	2032	05/02/2026		Bond Future	10.0926	94.7167	10.2269	94.1473	1.331	0.0000	0.0000
2025/01/27	2032	05/02/2026	10.16 Call	Bond Future	2917.9700	2.9180	2613.8300	2.6138	10.423	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	
2025/01/27	2032	05/02/2026	10.16 Put	Bond Future	2631.6600	2.6317	2897.0000	2.8970	10.083	0.0000	0.0000
2025/01/27	2033	06/02/2025		Bond Future	128.0145	128.0145	128.2308	128.2308	0.169	0.0000	0.0000
2025/01/27	2033	06/02/2025	124.94 Call	Bond Future	3074.4900	3.0745	3290.8000	3.2908	7.036	0.0000	0.0000
2025/01/27	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2033	08/05/2025		Bond Future	129.1001	129.1001	129.3211	129.3211	0.171	0.0000	0.0000
2025/01/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2033	08/05/2025	130.62 Put	Bond Future	1519.8600	1.5199	1298.9500	1.2990	14.535	0.0000	0.0000
2025/01/27	2033	07/08/2025		Bond Future	131.6895	131.6895	131.9152	131.9152	0.171	0.0000	0.0000
2025/01/27	2033	07/08/2025	128.65 Call	Bond Future	3039.4500	3.0395	3265.1900	3.2652	7.427	0.0000	0.0000
2025/01/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2033	06/11/2025		Bond Future	132.7587	132.7587	132.9890	132.9890	0.173	0.0000	0.0000
2025/01/27	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2033	06/11/2025	133.14 Put	Bond Future	381.2900	0.3813	150.9900	0.1510	60.400	0.0000	0.0000
2025/01/27	2033	05/02/2026		Bond Future	135.3653	135.3653	135.6006	135.6006	0.174	0.0000	0.0000
2025/01/27	2033	05/02/2026	132.88 Call	Bond Future	2485.2900	2.4853	2720.5500	2.7206	9.466	0.0000	0.0000
2025/01/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2037	06/02/2025		Bond Future	10.7986	85.0105	10.9232	84.2789	1.154	0.0000	0.0000
2025/01/27	2037	06/02/2025	12.76 Call	Bond Future	10549.8000	10.5498	9818.2300	9.8182	6.934	0.0000	0.0000
2025/01/27	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2037	08/05/2025	12.55 Put	Bond Future	125.2100	0.1252	157.5500	0.1576	25.829	0.0000	0.0000
2025/01/27	2037	08/05/2025	12.55 Call	Bond Future	8993.5300	8.9935	8279.7600	8.2798	7.936	0.0000	0.0000
2025/01/27	2037	08/05/2025	13.30 Put	Bond Future	27.3500	0.0274	34.7600	0.0348	27.093	0.0000	0.0000
2025/01/27	2037	08/05/2025	13.30 Call	Bond Future	12486.3300	12.4863	11747.6300	11.7476	5.916	0.0000	0.0000
2025/01/27	2037	08/05/2025		Bond Future	10.8975	86.7116	11.0269	85.9655	1.188	0.0000	0.0000
2025/01/27	2037	08/05/2025	12.25 Call	Bond Future	7570.8300	7.5708	6878.4500	6.8785	9.145	0.0000	0.0000
2025/01/27	2037	08/05/2025	12.25 Put	Bond Future	211.0000	0.2110	264.7300	0.2647	25.464	0.0000	0.0000
2025/01/27	2037	08/05/2025	13.35 Put	Bond Future	24.0600	0.0241	30.6300	0.0306	27.307	0.0000	0.0000
2025/01/27	2037	08/05/2025	13.35 Call	Bond Future	12713.6000	12.7136	11974.0600	11.9741	5.817	0.0000	0.0000
2025/01/27	2037	08/05/2025	10.50 Put	Bond Future	3221.0400	3.2210	3735.9000	3.7359	15.984	0.0000	0.0000
2025/01/27	2037	08/05/2025	10.50 Call	Bond Future	870.4100	0.8704	639.1600	0.6392	26.568	0.0000	0.0000
2025/01/27	2037	08/05/2025	11.00 Put	Bond Future	1617.7100	1.6177	1941.4900	1.9415	20.015	0.0000	0.0000
2025/01/27	2037	08/05/2025	11.00 Call	Bond Future	2209.3300	2.2093	1787.0000	1.7870	19.116	0.0000	0.0000
2025/01/27	2037	08/05/2025	11.46 Call	Bond Future	3970.0000	3.9700	3405.1400	3.4051	14.228	0.0000	0.0000
2025/01/27	2037	08/05/2025	11.46 Put	Bond Future	793.4900	0.7935	974.7400	0.9747	22.842	0.0000	0.0000
2025/01/27	2037	07/08/2025	10.50 Put	Bond Future	4269.7100	4.2697	4776.1700	4.7762	11.862	0.0000	0.0000
2025/01/27	2037	07/08/2025	10.50 Call	Bond Future	1324.7500	1.3248	1070.6000	1.0706	19.185	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.00 Put	Bond Future	2643.8200	2.6438	3011.1700	3.0112	13.895	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	
2025/01/27	2037	07/08/2025	11.00 Call	Bond Future	2613.0400	2.6130	2219.7800	2.2198	15.050	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.83 Call	Bond Future	5632.4300	5.6324	5054.4300	5.0544	10.262	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.83 Put	Bond Future	1119.2200	1.1192	1301.8300	1.3018	16.316	0.0000	0.0000
2025/01/27	2037	07/08/2025	12.17 Call	Bond Future	7051.8700	7.0519	6423.2600	6.4233	8.914	0.0000	0.0000
2025/01/27	2037	07/08/2025	12.17 Put	Bond Future	776.9100	0.7769	908.9100	0.9089	16.990	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.42 Call	Bond Future	4036.0900	4.0361	3538.6300	3.5386	12.325	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.42 Put	Bond Future	1723.2100	1.7232	1986.3600	1.9864	15.271	0.0000	0.0000
2025/01/27	2037	07/08/2025	10.55 Put	Bond Future	4078.7200	4.0787	4571.3100	4.5713	12.077	0.0000	0.0000
2025/01/27	2037	07/08/2025	10.55 Call	Bond Future	1431.4400	1.4314	1163.4200	1.1634	18.724	0.0000	0.0000
2025/01/27	2037	07/08/2025	10.64 Put	Bond Future	3751.2900	3.7513	4218.6700	4.2187	12.459	0.0000	0.0000
2025/01/27	2037	07/08/2025	10.64 Call	Bond Future	1636.2800	1.6363	1343.0500	1.3431	17.921	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.82 Call	Bond Future	5591.8100	5.5918	5015.5300	5.0155	10.306	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.82 Put	Bond Future	1131.2700	1.1313	1315.6000	1.3156	16.294	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.07 Call	Bond Future	2831.4100	2.8314	2419.5100	2.4195	14.548	0.0000	0.0000
2025/01/27	2037	07/08/2025	11.07 Put	Bond Future	2465.1000	2.4651	2813.8100	2.8138	14.146	0.0000	0.0000
2025/01/27	2037	07/08/2025	10.34 Put	Bond Future	4931.9900	4.9320	5480.9500	5.4810	11.131	0.0000	0.0000
2025/01/27	2037	07/08/2025	10.34 Call	Bond Future	1024.8700	1.0249	813.2200	0.8132	20.651	0.0000	0.0000
2025/01/27	2037	07/08/2025	13.01 Put	Bond Future	312.5300	0.3125	368.7800	0.3688	17.998	0.0000	0.0000
2025/01/27	2037	07/08/2025		Bond Future	11.0054	84.1689	11.1400	83.4083	1.223	0.0000	0.0000
2025/01/27	2037	07/08/2025	13.01 Call	Bond Future	10708.9000	10.7089	10004.5400	10.0045	6.577	0.0000	0.0000
2025/01/27	2037	06/11/2025		Bond Future	11.1158	85.8091	11.2556	85.0339	1.258	0.0000	0.0000
2025/01/27	2037	06/11/2025	11.63 Call	Bond Future	4880.2400	4.8802	4372.2000	4.3722	10.410	0.0000	0.0000
2025/01/27	2037	06/11/2025	11.63 Put	Bond Future	2077.8600	2.0779	2345.0200	2.3450	12.857	0.0000	0.0000
2025/01/27	2037	06/11/2025	10.50 Put	Bond Future	5173.8700	5.1739	5686.0800	5.6861	9.900	0.0000	0.0000
2025/01/27	2037	06/11/2025	10.50 Call	Bond Future	1636.4400	1.6364	1373.4500	1.3735	16.071	0.0000	0.0000
2025/01/27	2037	06/11/2025	11.00 Put	Bond Future	3491.8100	3.4918	3889.5700	3.8896	11.391	0.0000	0.0000
2025/01/27	2037	06/11/2025	11.00 Call	Bond Future	2841.8600	2.8419	2464.4200	2.4644	13.281	0.0000	0.0000
2025/01/27	2037	06/11/2025	12.16 Call	Bond Future	6887.5200	6.8875	6295.4200	6.2954	8.597	0.0000	0.0000
2025/01/27	2037	06/11/2025	12.16 Put	Bond Future	1332.2400	1.3322	1515.3400	1.5153	13.744	0.0000	0.0000
2025/01/27	2037	05/02/2026	12.27 Call	Bond Future	7350.5600	7.3506	6775.7700	6.7758	7.820	0.0000	0.0000
2025/01/27	2037	05/02/2026	12.27 Put	Bond Future	1957.9800	1.9580	2173.1500	2.1732	10.989	0.0000	0.0000
2025/01/27	2037	05/02/2026	10.90 Put	Bond Future	4843.4700	4.8435	5279.7800	5.2798	9.008	0.0000	0.0000
2025/01/27	2037	05/02/2026	10.90 Call	Bond Future	2975.4600	2.9755	2621.8100	2.6218	11.886	0.0000	0.0000
2025/01/27	2037	05/02/2026		Bond Future	11.2365	83.2138	11.3820	82.4239	1.295	0.0000	0.0000
2025/01/27	2037	05/02/2026	11.20 Call	Bond Future	3785.3300	3.7853	3375.8900	3.3759	10.816	0.0000	0.0000
2025/01/27	2037	05/02/2026	11.20 Put	Bond Future	3985.1900	3.9852	4365.7100	4.3657	9.548	0.0000	0.0000
2025/01/27	2038	06/02/2025		Bond Future	137.3777	137.3777	137.5837	137.5837	0.150	0.0000	0.0000
2025/01/27	2038	06/02/2025	135.23 Call	Bond Future	2147.7000	2.1477	2353.6700	2.3537	9.590	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	
2025/01/27	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2038	08/05/2025		Bond Future	140.1608	140.1608	140.3711	140.3711	0.150	0.0000	0.0000
2025/01/27	2038	08/05/2025	139.68 Call	Bond Future	480.8100	0.4808	691.0600	0.6911	43.728	0.0000	0.0000
2025/01/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2038	07/08/2025		Bond Future	140.8524	140.8524	141.0671	141.0671	0.152	0.0000	0.0000
2025/01/27	2038	07/08/2025	139.56 Call	Bond Future	1292.4300	1.2924	1507.1000	1.5071	16.610	0.0000	0.0000
2025/01/27	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2038	06/11/2025		Bond Future	143.6328	143.6328	143.8519	143.8519	0.153	0.0000	0.0000
2025/01/27	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2038	06/11/2025	143.88 Put	Bond Future	247.2500	0.2473	28.1000	0.0281	88.635	0.0000	0.0000
2025/01/27	2038	05/02/2026		Bond Future	144.2951	144.2951	144.5182	144.5182	0.155	0.0000	0.0000
2025/01/27	2038	05/02/2026	143.20 Call	Bond Future	1095.1000	1.0951	1318.2300	1.3182	20.375	0.0000	0.0000
2025/01/27	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2040	06/02/2025	11.00 Put	Bond Future	1093.3000	1.0933	1629.1400	1.6291	49.011	0.0000	0.0000
2025/01/27	2040	06/02/2025	11.00 Call	Bond Future	425.3900	0.4254	139.8700	0.1399	67.120	0.0000	0.0000
2025/01/27	2040	06/02/2025	11.70 Call	Bond Future	3700.8700	3.7009	2889.3300	2.8893	21.928	0.0000	0.0000
2025/01/27	2040	06/02/2025	11.70 Put	Bond Future	20.1000	0.0201	29.9200	0.0299	48.856	0.0000	0.0000
2025/01/27	2040	06/02/2025	12.20 Call	Bond Future	6585.3000	6.5853	5763.8900	5.7639	12.473	0.0000	0.0000
2025/01/27	2040	06/02/2025	12.20 Put	Bond Future	0.2900	0.0003	0.2400	0.0002	17.241	0.0000	0.0000
2025/01/27	2040	06/02/2025		Bond Future	11.1040	85.0769	11.2336	84.2555	1.167	0.0000	0.0000
2025/01/27	2040	06/02/2025	12.95 Call	Bond Future	10651.5200	10.6515	9830.1600	9.8302	7.711	0.0000	0.0000
2025/01/27	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2040	08/05/2025		Bond Future	11.2054	86.7794	11.3397	85.9417	1.199	0.0000	0.0000
2025/01/27	2040	08/05/2025	12.63 Call	Bond Future	8492.7400	8.4927	7711.2200	7.7112	9.202	0.0000	0.0000
2025/01/27	2040	08/05/2025	12.63 Put	Bond Future	212.9100	0.2129	269.0700	0.2691	26.377	0.0000	0.0000
2025/01/27	2040	08/05/2025	12.75 Put	Bond Future	174.0200	0.1740	220.2100	0.2202	26.543	0.0000	0.0000
2025/01/27	2040	08/05/2025	12.75 Call	Bond Future	9094.1300	9.0941	8302.6400	8.3026	8.703	0.0000	0.0000
2025/01/27	2040	08/05/2025	13.50 Put	Bond Future	42.0000	0.0420	53.7100	0.0537	27.881	0.0000	0.0000
2025/01/27	2040	08/05/2025	13.50 Call	Bond Future	12781.6200	12.7816	11955.6500	11.9557	6.462	0.0000	0.0000
2025/01/27	2040	08/05/2025	13.43 Put	Bond Future	49.6400	0.0496	63.3200	0.0633	27.558	0.0000	0.0000
2025/01/27	2040	08/05/2025	13.43 Call	Bond Future	12445.6200	12.4456	11621.6200	11.6216	6.621	0.0000	0.0000
2025/01/27	2040	07/08/2025		Bond Future	11.3152	83.9874	11.4547	83.1333	1.233	0.0000	0.0000
2025/01/27	2040	07/08/2025	13.29 Call	Bond Future	11331.6200	11.3316	10545.2400	10.5452	6.940	0.0000	0.0000
2025/01/27	2040	07/08/2025	13.29 Put	Bond Future	366.5000	0.3665	434.2000	0.4342	18.472	0.0000	0.0000
2025/01/27	2040	06/11/2025		Bond Future	11.4268	85.6238	11.5715	84.7534	1.266	0.0000	0.0000
2025/01/27	2040	06/11/2025	11.84 Call	Bond Future	4936.0300	4.9360	4387.0200	4.3870	11.123	0.0000	0.0000
2025/01/27	2040	06/11/2025	11.84 Put	Bond Future	2485.7400	2.4857	2807.1900	2.8072	12.932	0.0000	0.0000
2025/01/27	2040	05/02/2026		Bond Future	11.5480	82.7742	11.6983	81.8872	1.301	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	
2025/01/27	2040	05/02/2026	11.49 Call	Bond Future	4090.6000	4.0906	3633.7200	3.6337	11.169	0.0000	0.0000
2025/01/27	2040	05/02/2026	11.49 Put	Bond Future	4436.7500	4.4368	4866.9200	4.8669	9.696	0.0000	0.0000
2025/01/27	2044	06/02/2025	11.50 Call	Bond Future	1944.8300	1.9448	1155.5200	1.1555	40.585	0.0000	0.0000
2025/01/27	2044	06/02/2025	11.50 Put	Bond Future	193.1500	0.1932	344.7700	0.3448	78.499	0.0000	0.0000
2025/01/27	2044	06/02/2025	11.15 Put	Bond Future	1032.7200	1.0327	1623.7800	1.6238	57.233	0.0000	0.0000
2025/01/27	2044	06/02/2025	11.15 Call	Bond Future	514.8200	0.5148	164.9500	0.1650	67.960	0.0000	0.0000
2025/01/27	2044	06/02/2025	10.65 Put	Bond Future	3954.8500	3.9549	4887.7400	4.8877	23.589	0.0000	0.0000
2025/01/27	2044	06/02/2025	10.65 Call	Bond Future	8.3900	0.0084	0.3500	0.0004	95.828	0.0000	0.0000
2025/01/27	2044	06/02/2025	13.75 Call	Bond Future	14152.4700	14.1525	13211.5400	13.2115	6.649	0.0000	0.0000
2025/01/27	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2044	06/02/2025	12.50 Put	Bond Future	0.0800	0.0001	0.0600	0.0001	25.000	0.0000	0.0000
2025/01/27	2044	06/02/2025	12.50 Call	Bond Future	7698.8800	7.6989	6757.9300	6.7579	12.222	0.0000	0.0000
2025/01/27	2044	06/02/2025	12.00 Put	Bond Future	6.1100	0.0061	9.0500	0.0091	48.118	0.0000	0.0000
2025/01/27	2044	06/02/2025	12.00 Call	Bond Future	4826.5100	4.8265	3888.5200	3.8885	19.434	0.0000	0.0000
2025/01/27	2044	06/02/2025		Bond Future	11.2285	80.9648	11.3731	80.0239	1.288	0.0000	0.0000
2025/01/27	2044	06/02/2025	13.02 Call	Bond Future	10505.6800	10.5057	9564.7500	9.5648	8.956	0.0000	0.0000
2025/01/27	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2044	08/05/2025		Bond Future	11.3259	82.5850	11.4757	81.6253	1.323	0.0000	0.0000
2025/01/27	2044	08/05/2025	12.72 Call	Bond Future	8508.5500	8.5086	7622.4100	7.6224	10.415	0.0000	0.0000
2025/01/27	2044	08/05/2025	12.72 Put	Bond Future	248.3800	0.2484	321.9300	0.3219	29.612	0.0000	0.0000
2025/01/27	2044	08/05/2025	Call	Bond Future	0.5200	0.0005	0.1800	0.0002	65.385	0.0000	0.0000
2025/01/27	2044	08/05/2025	Put	Bond Future	17415.5300	17.4155	18374.8800	18.3749	5.509	0.0000	0.0000
2025/01/27	2044	08/05/2025	12.40 Call	Bond Future	6907.4300	6.9074	6066.9200	6.0669	12.168	0.0000	0.0000
2025/01/27	2044	08/05/2025	12.40 Put	Bond Future	416.4600	0.4165	535.6400	0.5356	28.617	0.0000	0.0000
2025/01/27	2044	08/05/2025	11.65 Call	Bond Future	3395.1200	3.3951	2764.3800	2.7644	18.578	0.0000	0.0000
2025/01/27	2044	08/05/2025	11.65 Put	Bond Future	1341.7300	1.3417	1670.6800	1.6707	24.517	0.0000	0.0000
2025/01/27	2044	08/05/2025	10.92 Put	Bond Future	3687.6600	3.6877	4355.6900	4.3557	18.115	0.0000	0.0000
2025/01/27	2044	08/05/2025	10.92 Call	Bond Future	991.7100	0.9917	700.0500	0.7001	29.410	0.0000	0.0000
2025/01/27	2044	07/08/2025		Bond Future	11.4310	79.8352	11.5863	78.8567	1.359	0.0000	0.0000
2025/01/27	2044	07/08/2025	13.34 Call	Bond Future	11195.2000	11.1952	10301.3900	10.3014	7.984	0.0000	0.0000
2025/01/27	2044	07/08/2025	13.34 Put	Bond Future	398.0400	0.3980	482.7100	0.4827	21.272	0.0000	0.0000
2025/01/27	2044	06/11/2025		Bond Future	11.5371	81.3907	11.6980	80.3933	1.394	0.0000	0.0000
2025/01/27	2044	06/11/2025	11.88 Call	Bond Future	4851.8100	4.8518	4242.9400	4.2429	12.549	0.0000	0.0000
2025/01/27	2044	06/11/2025	11.88 Put	Bond Future	2749.8900	2.7499	3138.3600	3.1384	14.127	0.0000	0.0000
2025/01/27	2044	05/02/2026		Bond Future	11.6518	78.5842	11.8187	77.5678	1.432	0.0000	0.0000
2025/01/27	2044	05/02/2026	11.56 Call	Bond Future	4064.8600	4.0649	3551.8500	3.5519	12.621	0.0000	0.0000
2025/01/27	2044	05/02/2026	11.56 Put	Bond Future	4633.3200	4.6333	5136.7300	5.1367	10.865	0.0000	0.0000
2025/01/27	2046	06/02/2025		Bond Future	120.0096	120.0096	119.7305	119.7305	0.233	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	
2025/01/27	2046	06/02/2025	114.01 Call	Bond Future	5999.5500	5.9996	5720.4900	5.7205	4.651	0.0000	0.0000
2025/01/27	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2046	08/05/2025		Bond Future	120.2314	120.2314	119.9469	119.9469	0.237	0.0000	0.0000
2025/01/27	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2046	08/05/2025	121.97 Put	Bond Future	1738.6200	1.7386	2023.1000	2.0231	16.362	0.0000	0.0000
2025/01/27	2046	07/08/2025		Bond Future	122.6425	122.6425	122.3527	122.3527	0.236	0.0000	0.0000
2025/01/27	2046	07/08/2025	118.69 Call	Bond Future	3952.5200	3.9525	3662.6800	3.6627	7.333	0.0000	0.0000
2025/01/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2046	06/11/2025		Bond Future	122.8145	122.8145	122.5188	122.5188	0.241	0.0000	0.0000
2025/01/27	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2046	06/11/2025	125.41 Put	Bond Future	2595.5500	2.5956	2891.2500	2.8913	11.393	0.0000	0.0000
2025/01/27	2046	05/02/2026		Bond Future	125.2248	125.2248	124.9237	124.9237	0.240	0.0000	0.0000
2025/01/27	2046	05/02/2026	121.65 Call	Bond Future	3574.8200	3.5748	3273.6800	3.2737	8.424	0.0000	0.0000
2025/01/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2050	06/02/2025		Bond Future	118.9044	118.9044	118.9909	118.9909	0.073	0.0000	0.0000
2025/01/27	2050	06/02/2025	115.60 Call	Bond Future	3304.4200	3.3044	3390.8600	3.3909	2.616	0.0000	0.0000
2025/01/27	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2050	08/05/2025		Bond Future	121.3133	121.3133	121.4017	121.4017	0.073	0.0000	0.0000
2025/01/27	2050	08/05/2025	121.16 Call	Bond Future	153.3200	0.1533	241.6900	0.2417	57.638	0.0000	0.0000
2025/01/27	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2050	07/08/2025		Bond Future	121.3850	121.3850	121.4750	121.4750	0.074	0.0000	0.0000
2025/01/27	2050	07/08/2025	119.89 Call	Bond Future	1494.9900	1.4950	1585.0100	1.5850	6.021	0.0000	0.0000
2025/01/27	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2050	06/11/2025		Bond Future	123.7807	123.7807	123.8732	123.8732	0.075	0.0000	0.0000
2025/01/27	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	2050	06/11/2025	124.42 Put	Bond Future	639.2700	0.6393	546.8300	0.5468	14.460	0.0000	0.0000
2025/01/27	2050	05/02/2026		Bond Future	123.8059	123.8059	123.8995	123.8995	0.076	0.0000	0.0000
2025/01/27	2050	05/02/2026	122.82 Call	Bond Future	985.8700	0.9859	1079.5000	1.0795	9.497	0.0000	0.0000
2025/01/27	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	AL37	06/02/2025		Index Future	1076.4790	1076.4790	1071.5550	1071.5550	0.457	0.0000	0.0000
2025/01/27	AL37	08/05/2025		Index Future	1098.0200	1098.0200	1093.0010	1093.0010	0.457	0.0000	0.0000
2025/01/27	AL37	07/08/2025		Index Future	1119.7820	1119.7820	1114.6740	1114.6740	0.456	0.0000	0.0000
2025/01/27	AL37	06/11/2025		Index Future	1141.6390	1141.6390	1136.4430	1136.4430	0.455	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	
2025/01/27	AL37	05/02/2026		Index Future	1163.8140	1163.8140	1158.5260	1158.5260	0.454	0.0000	0.0000
2025/01/27	AL7T	06/02/2025		Index Future	1292.4990	1292.4990	1283.9680	1283.9680	0.660	0.0000	0.0000
2025/01/27	AL7T	08/05/2025		Index Future	1318.3630	1318.3630	1309.6660	1309.6660	0.660	0.0000	0.0000
2025/01/27	AL7T	07/08/2025		Index Future	1344.4920	1344.4920	1335.6340	1335.6340	0.659	0.0000	0.0000
2025/01/27	AL7T	06/11/2025		Index Future	1370.7360	1370.7360	1361.7190	1361.7190	0.658	0.0000	0.0000
2025/01/27	AL7T	05/02/2026		Index Future	1397.3600	1397.3600	1388.1800	1388.1800	0.657	0.0000	0.0000
2025/01/27	ALBI	06/02/2025		Index Future	1110.8660	1110.8660	1103.1270	1103.1270	0.697	0.0000	0.0000
2025/01/27	ALBI	08/05/2025		Index Future	1133.0950	1133.0950	1125.2060	1125.2060	0.696	0.0000	0.0000
2025/01/27	ALBI	07/08/2025		Index Future	1155.5520	1155.5520	1147.5170	1147.5170	0.695	0.0000	0.0000
2025/01/27	ALBI	06/11/2025		Index Future	1178.1080	1178.1080	1169.9280	1169.9280	0.694	0.0000	0.0000
2025/01/27	ALBI	05/02/2026		Index Future	1200.9910	1200.9910	1192.6620	1192.6620	0.694	0.0000	0.0000
2025/01/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	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	
2025/01/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/27	ES33	06/02/2025		Bond Future	11.0628	83.6403	11.1922	83.0302	1.170	0.0000	0.0000
2025/01/27	ES33	06/02/2025	13.34 Call	Bond Future	9908.7400	9.9087	9298.6500	9.2987	6.157	0.0000	0.0000
2025/01/27	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES33	08/05/2025		Bond Future	11.1832	81.5355	11.3184	80.9131	1.208	0.0000	0.0000
2025/01/27	ES33	08/05/2025	12.73 Call	Bond Future	6763.4600	6.7635	6141.1400	6.1411	9.201	0.0000	0.0000
2025/01/27	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES33	07/08/2025		Bond Future	11.3130	83.1703	11.4543	82.5358	1.248	0.0000	0.0000
2025/01/27	ES33	07/08/2025	13.56 Call	Bond Future	9365.7100	9.3657	8731.1700	8.7312	6.775	0.0000	0.0000
2025/01/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES33	06/11/2025		Bond Future	11.4621	81.0141	11.6099	80.3673	1.290	0.0000	0.0000
2025/01/27	ES33	06/11/2025	12.01 Call	Bond Future	2363.8800	2.3639	1717.0900	1.7171	27.361	0.0000	0.0000
2025/01/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES33	05/02/2026		Bond Future	11.6281	82.6022	11.7831	81.9429	1.333	0.0000	0.0000
2025/01/27	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES33	05/02/2026	11.49 Put	Bond Future	593.3100	0.5933	1252.5400	1.2525	111.111	0.0000	0.0000
2025/01/27	ES42	06/02/2025		Bond Future	11.5753	79.7838	11.7148	78.9464	1.205	0.0000	0.0000
2025/01/27	ES42	06/02/2025	13.71 Call	Bond Future	11390.3000	11.3903	10552.9500	10.5530	7.351	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	
2025/01/27	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES42	08/05/2025		Bond Future	11.6839	77.1330	11.8286	76.2789	1.238	0.0000	0.0000
2025/01/27	ES42	08/05/2025	13.25 Call	Bond Future	8502.1200	8.5021	7647.9900	7.6480	10.046	0.0000	0.0000
2025/01/27	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES42	07/08/2025		Bond Future	11.7962	78.6790	11.9462	77.8079	1.272	0.0000	0.0000
2025/01/27	ES42	07/08/2025	13.79 Call	Bond Future	10406.8100	10.4068	9535.7200	9.5357	8.370	0.0000	0.0000
2025/01/27	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES42	06/11/2025		Bond Future	11.9200	75.9652	12.0757	75.0772	1.306	0.0000	0.0000
2025/01/27	ES42	06/11/2025	12.39 Call	Bond Future	2631.2800	2.6313	1743.3300	1.7433	33.746	0.0000	0.0000
2025/01/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES42	05/02/2026		Bond Future	12.0506	77.4524	12.2122	76.5473	1.341	0.0000	0.0000
2025/01/27	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	ES42	05/02/2026	11.85 Put	Bond Future	1147.2800	1.1473	2052.4300	2.0524	78.895	0.0000	0.0000
2025/01/27	GOVI	06/02/2025		GOVI	1093.9060	1093.9060	1086.3810	1086.3810	0.688	0.0000	0.0000
2025/01/27	GOVI	06/02/2025	972.00 Call	GOVI	1219060.0000	121.9060	1143810.0000	114.3810	6.173	0.0000	0.0000
2025/01/27	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	GOVI	08/05/2025		GOVI	1115.7960	1115.7960	1108.1250	1108.1250	0.687	0.0000	0.0000
2025/01/27	GOVI	08/05/2025	1,022.00 Call	GOVI	937960.0000	93.7960	861250.0000	86.1250	8.178	0.0000	0.0000
2025/01/27	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	GOVI	07/08/2025		GOVI	1137.9100	1137.9100	1130.0970	1130.0970	0.687	0.0000	0.0000
2025/01/27	GOVI	07/08/2025	1,011.00 Call	GOVI	1269100.0000	126.9100	1190970.0000	119.0970	6.156	0.0000	0.0000
2025/01/27	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	GOVI	06/11/2025		GOVI	1160.1220	1160.1220	1152.1670	1152.1670	0.686	0.0000	0.0000
2025/01/27	GOVI	06/11/2025	1,112.00 Call	GOVI	481220.0000	48.1220	401670.0000	40.1670	16.531	0.0000	0.0000
2025/01/27	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	GOVI	05/02/2026		GOVI	1182.6550	1182.6550	1174.5560	1174.5560	0.685	0.0000	0.0000
2025/01/27	GOVI	05/02/2026	1,150.00 Call	GOVI	326550.0000	32.6550	245560.0000	24.5560	24.802	0.0000	0.0000
2025/01/27	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/27	IGOV	06/02/2025		Index Future	371.0320	371.0320	371.1240	371.1240	0.025	0.0000	0.0000
2025/01/27	IGOV	08/05/2025		Index Future	378.5480	378.5480	378.6440	378.6440	0.025	0.0000	0.0000
2025/01/27	IGOV	07/08/2025		Index Future	386.1410	386.1410	386.2420	386.2420	0.026	0.0000	0.0000
2025/01/27	IGOV	06/11/2025		Index Future	393.7670	393.7670	393.8740	393.8740	0.027	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	
2025/01/27	IGOV	05/02/2026		Index Future	401.5020	401.5020	401.6150	401.6150	0.028	0.0000	0.0000
2025/01/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/27	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/27	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/27	R033	06/02/2025		Bond Future	9.9221	104.0859	10.0318	103.4835	1.106	0.0000	0.0000
2025/01/27	R033	06/02/2025	10.33 Call	Bond Future	2292.3500	2.2924	1718.2100	1.7182	25.046	0.0000	0.0000
2025/01/27	R033	06/02/2025	10.33 Put	Bond Future	76.9900	0.0770	105.2000	0.1052	36.641	0.0000	0.0000
2025/01/27	R033	08/05/2025		Bond Future	10.0061	101.1203	10.1210	100.5060	1.149	0.0000	0.0000
2025/01/27	R033	08/05/2025	10.33 Call	Bond Future	2758.1800	2.7582	2344.2900	2.3443	15.006	0.0000	0.0000
2025/01/27	R033	08/05/2025	10.33 Put	Bond Future	1039.7400	1.0397	1240.1700	1.2402	19.277	0.0000	0.0000
2025/01/27	R033	07/08/2025		Bond Future	10.0981	103.1236	10.2185	102.4974	1.193	0.0000	0.0000
2025/01/27	R033	07/08/2025	10.33 Call	Bond Future	2977.2000	2.9772	2601.4000	2.6014	12.623	0.0000	0.0000
2025/01/27	R033	07/08/2025	10.33 Put	Bond Future	1776.2700	1.7763	2026.6200	2.0266	14.094	0.0000	0.0000
2025/01/27	R033	06/11/2025		Bond Future	10.2045	100.0888	10.3309	99.4507	1.239	0.0000	0.0000
2025/01/27	R033	06/11/2025	10.33 Call	Bond Future	3115.9000	3.1159	2761.9400	2.7619	11.360	0.0000	0.0000
2025/01/27	R033	06/11/2025	10.33 Put	Bond Future	2482.5800	2.4826	2766.6700	2.7667	11.443	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	
2025/01/27	R033	05/02/2026		Bond Future	10.3226	102.0281	10.4554	101.3780	1.287	0.0000	0.0000
2025/01/27	R033	05/02/2026	10.49 Call	Bond Future	3746.2600	3.7463	3382.0800	3.3821	9.721	0.0000	0.0000
2025/01/27	R033	05/02/2026	10.49 Put	Bond Future	2927.9800	2.9280	3213.9000	3.2139	9.765	0.0000	0.0000
2025/01/27	R035	06/02/2025	10.10 Put	Bond Future	1670.2400	1.6702	2251.8700	2.2519	34.823	0.0000	0.0000
2025/01/27	R035	06/02/2025	10.10 Call	Bond Future	134.5500	0.1346	29.7700	0.0298	77.874	0.0000	0.0000
2025/01/27	R035	06/02/2025	11.10 Call	Bond Future	4123.1200	4.1231	3437.8100	3.4378	16.621	0.0000	0.0000
2025/01/27	R035	06/02/2025	11.10 Put	Bond Future	5.3900	0.0054	6.4900	0.0065	20.408	0.0000	0.0000
2025/01/27	R035	06/02/2025	11.30 Call	Bond Future	5192.6000	5.1926	4506.1300	4.5061	13.220	0.0000	0.0000
2025/01/27	R035	06/02/2025	11.30 Put	Bond Future	0.9300	0.0009	0.8700	0.0009	6.452	0.0000	0.0000
2025/01/27	R035	06/02/2025	10.65 Call	Bond Future	1776.4300	1.7764	1171.8500	1.1719	34.033	0.0000	0.0000
2025/01/27	R035	06/02/2025	10.65 Put	Bond Future	143.0000	0.1430	224.8300	0.2248	57.224	0.0000	0.0000
2025/01/27	R035	06/02/2025	10.34 Put	Bond Future	709.4100	0.7094	1062.8800	1.0629	49.826	0.0000	0.0000
2025/01/27	R035	06/02/2025	10.34 Call	Bond Future	575.0100	0.5750	242.0700	0.2421	57.902	0.0000	0.0000
2025/01/27	R035	06/02/2025	10.26 Put	Bond Future	977.7600	0.9778	1418.0100	1.4180	45.026	0.0000	0.0000
2025/01/27	R035	06/02/2025	10.26 Call	Bond Future	379.4700	0.3795	133.3100	0.1333	64.869	0.0000	0.0000
2025/01/27	R035	06/02/2025		Bond Future	10.3633	94.8539	10.4829	94.1675	1.154	0.0000	0.0000
2025/01/27	R035	06/02/2025	12.41 Call	Bond Future	10832.8000	10.8328	10146.3900	10.1464	6.336	0.0000	0.0000
2025/01/27	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R035	08/05/2025		Bond Future	10.4497	92.2423	10.5742	91.5422	1.192	0.0000	0.0000
2025/01/27	R035	08/05/2025	11.78 Call	Bond Future	7321.1200	7.3211	6671.5200	6.6715	8.873	0.0000	0.0000
2025/01/27	R035	08/05/2025	11.78 Put	Bond Future	205.9300	0.2059	256.4000	0.2564	24.508	0.0000	0.0000
2025/01/27	R035	08/05/2025	13.35 Call	Bond Future	14570.2200	14.5702	13871.7400	13.8717	4.794	0.0000	0.0000
2025/01/27	R035	08/05/2025	13.35 Put	Bond Future	5.6900	0.0057	7.2800	0.0073	27.944	0.0000	0.0000
2025/01/27	R035	08/05/2025	12.70 Call	Bond Future	11630.7000	11.6307	10939.4600	10.9395	5.943	0.0000	0.0000
2025/01/27	R035	08/05/2025	12.70 Put	Bond Future	34.3700	0.0344	43.2000	0.0432	25.691	0.0000	0.0000
2025/01/27	R035	08/05/2025	11.46 Put	Bond Future	361.0600	0.3611	446.7700	0.4468	23.738	0.0000	0.0000
2025/01/27	R035	08/05/2025	11.46 Call	Bond Future	5836.0100	5.8360	5221.6500	5.2217	10.527	0.0000	0.0000
2025/01/27	R035	08/05/2025	10.08 Put	Bond Future	3018.1600	3.0182	3490.9800	3.4910	15.666	0.0000	0.0000
2025/01/27	R035	08/05/2025	10.08 Call	Bond Future	895.7800	0.8958	668.5300	0.6685	25.369	0.0000	0.0000
2025/01/27	R035	08/05/2025	10.58 Put	Bond Future	1504.8200	1.5048	1798.1000	1.7981	19.489	0.0000	0.0000
2025/01/27	R035	08/05/2025	10.58 Call	Bond Future	2237.1000	2.2371	1830.3100	1.8303	18.184	0.0000	0.0000
2025/01/27	R035	08/05/2025	11.01 Call	Bond Future	3861.0800	3.8611	3329.9000	3.3299	13.757	0.0000	0.0000
2025/01/27	R035	08/05/2025	11.01 Put	Bond Future	767.8000	0.7678	936.6900	0.9367	21.997	0.0000	0.0000
2025/01/27	R035	08/05/2025	11.70 Call	Bond Future	6946.4600	6.9465	6304.1700	6.3042	9.246	0.0000	0.0000
2025/01/27	R035	08/05/2025	11.70 Put	Bond Future	237.2600	0.2373	295.0400	0.2950	24.353	0.0000	0.0000
2025/01/27	R035	08/05/2025	10.95 Call	Bond Future	3615.1700	3.6152	3098.6800	3.0987	14.287	0.0000	0.0000
2025/01/27	R035	08/05/2025	10.95 Put	Bond Future	846.2600	0.8463	1029.8400	1.0298	21.693	0.0000	0.0000
2025/01/27	R035	08/05/2025	10.44 Put	Bond Future	1848.5000	1.8485	2190.4400	2.1904	18.498	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	
2025/01/27	R035	08/05/2025	10.44 Call	Bond Future	1793.5400	1.7935	1435.4100	1.4354	19.968	0.0000	0.0000
2025/01/27	R035	07/08/2025	10.08 Put	Bond Future	3963.2500	3.9633	4429.4800	4.4295	11.764	0.0000	0.0000
2025/01/27	R035	07/08/2025	10.08 Call	Bond Future	1345.7000	1.3457	1098.3000	1.0983	18.384	0.0000	0.0000
2025/01/27	R035	07/08/2025	10.58 Put	Bond Future	2435.7600	2.4358	2770.7200	2.7707	13.752	0.0000	0.0000
2025/01/27	R035	07/08/2025	10.58 Call	Bond Future	2632.8500	2.6329	2254.1800	2.2542	14.383	0.0000	0.0000
2025/01/27	R035	07/08/2025	11.34 Call	Bond Future	5354.2600	5.3543	4815.2400	4.8152	10.067	0.0000	0.0000
2025/01/27	R035	07/08/2025	11.34 Put	Bond Future	1094.5000	1.0945	1269.1100	1.2691	15.953	0.0000	0.0000
2025/01/27	R035	07/08/2025	11.30 Call	Bond Future	5194.8200	5.1948	4662.4700	4.6625	10.248	0.0000	0.0000
2025/01/27	R035	07/08/2025	11.30 Put	Bond Future	1142.6400	1.1426	1323.9200	1.3239	15.865	0.0000	0.0000
2025/01/27	R035	07/08/2025		Bond Future	10.5443	94.0701	10.6740	93.3564	1.230	0.0000	0.0000
2025/01/27	R035	07/08/2025	12.65 Call	Bond Future	10940.8900	10.9409	10271.3500	10.2714	6.120	0.0000	0.0000
2025/01/27	R035	07/08/2025	12.65 Put	Bond Future	242.5800	0.2426	286.6700	0.2867	18.175	0.0000	0.0000
2025/01/27	R035	06/11/2025		Bond Future	10.6542	91.3973	10.7895	90.6700	1.270	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.20 Call	Bond Future	4797.6900	4.7977	4314.8500	4.3149	10.064	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.20 Put	Bond Future	1911.3700	1.9114	2155.7900	2.1558	12.788	0.0000	0.0000
2025/01/27	R035	06/11/2025	9.91 Put	Bond Future	5451.8500	5.4519	5961.8500	5.9619	9.355	0.0000	0.0000
2025/01/27	R035	06/11/2025	9.91 Call	Bond Future	1305.8400	1.3058	1088.5800	1.0886	16.638	0.0000	0.0000
2025/01/27	R035	06/11/2025	10.41 Put	Bond Future	3694.9700	3.6950	4097.4800	4.0975	10.893	0.0000	0.0000
2025/01/27	R035	06/11/2025	10.41 Call	Bond Future	2361.8100	2.3618	2037.0600	2.0371	13.750	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.43 Call	Bond Future	5634.7800	5.6348	5114.7800	5.1148	9.228	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.43 Put	Bond Future	1569.4200	1.5694	1776.6800	1.7767	13.206	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.95 Call	Bond Future	7652.2400	7.6522	7064.6800	7.0647	7.678	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.95 Put	Bond Future	999.6700	0.9997	1139.3700	1.1394	13.975	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.45 Call	Bond Future	5709.3300	5.7093	5186.3000	5.1863	9.161	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.45 Put	Bond Future	1542.4700	1.5425	1746.7000	1.7467	13.240	0.0000	0.0000
2025/01/27	R035	06/11/2025	10.95 Put	Bond Future	2361.5000	2.3615	2651.4100	2.6514	12.277	0.0000	0.0000
2025/01/27	R035	06/11/2025	10.95 Call	Bond Future	3941.4000	3.9414	3504.0500	3.5041	11.096	0.0000	0.0000
2025/01/27	R035	06/11/2025	10.08 Put	Bond Future	4796.9800	4.7970	5271.3300	5.2713	9.889	0.0000	0.0000
2025/01/27	R035	06/11/2025	10.08 Call	Bond Future	1620.1400	1.6201	1367.2300	1.3672	15.610	0.0000	0.0000
2025/01/27	R035	06/11/2025	10.58 Put	Bond Future	3216.4600	3.2165	3582.0300	3.5820	11.366	0.0000	0.0000
2025/01/27	R035	06/11/2025	10.58 Call	Bond Future	2814.0700	2.8141	2452.3800	2.4524	12.853	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.67 Call	Bond Future	6547.8500	6.5479	5993.9000	5.9939	8.460	0.0000	0.0000
2025/01/27	R035	06/11/2025	11.67 Put	Bond Future	1275.0700	1.2751	1448.3800	1.4484	13.592	0.0000	0.0000
2025/01/27	R035	05/02/2026		Bond Future	10.7758	93.1692	10.9172	92.4281	1.311	0.0000	0.0000
2025/01/27	R035	05/02/2026	10.79 Call	Bond Future	3703.9700	3.7040	3313.8600	3.3139	10.532	0.0000	0.0000
2025/01/27	R035	05/02/2026	10.79 Put	Bond Future	3629.3400	3.6293	3980.3000	3.9803	9.670	0.0000	0.0000
2025/01/27	R038	06/02/2025		Bond Future	10.8845	103.9097	11.0040	103.0898	1.098	0.0000	0.0000
2025/01/27	R038	06/02/2025	11.24 Call	Bond Future	2525.5900	2.5256	1767.7300	1.7677	30.007	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	
2025/01/27	R038	06/02/2025	11.24 Put	Bond Future	115.4500	0.1155	177.4500	0.1775	53.703	0.0000	0.0000
2025/01/27	R038	08/05/2025		Bond Future	10.9856	100.4989	11.1098	99.6627	1.131	0.0000	0.0000
2025/01/27	R038	08/05/2025	11.24 Call	Bond Future	3222.8000	3.2228	2688.4000	2.6884	16.582	0.0000	0.0000
2025/01/27	R038	08/05/2025	11.24 Put	Bond Future	1521.4600	1.5215	1823.1900	1.8232	19.832	0.0000	0.0000
2025/01/27	R038	07/08/2025		Bond Future	11.0930	102.4897	11.2222	101.6373	1.164	0.0000	0.0000
2025/01/27	R038	07/08/2025	11.24 Call	Bond Future	3633.1600	3.6332	3146.3900	3.1464	13.398	0.0000	0.0000
2025/01/27	R038	07/08/2025	11.24 Put	Bond Future	2664.0800	2.6641	3029.7000	3.0297	13.724	0.0000	0.0000
2025/01/27	R038	06/11/2025		Bond Future	11.2121	99.0008	11.3465	98.1322	1.199	0.0000	0.0000
2025/01/27	R038	06/11/2025	11.24 Call	Bond Future	3816.9700	3.8170	3356.2300	3.3562	12.071	0.0000	0.0000
2025/01/27	R038	06/11/2025	11.24 Put	Bond Future	3635.5600	3.6356	4043.5100	4.0435	11.221	0.0000	0.0000
2025/01/27	R038	06/11/2025	12.33 Call	Bond Future	8369.4600	8.3695	7694.7300	7.6947	8.062	0.0000	0.0000
2025/01/27	R038	06/11/2025	12.33 Put	Bond Future	1475.6200	1.4756	1669.5800	1.6696	13.144	0.0000	0.0000
2025/01/27	R038	06/11/2025	10.98 Put	Bond Future	4480.2000	4.4802	4953.8400	4.9538	10.572	0.0000	0.0000
2025/01/27	R038	06/11/2025	10.98 Call	Bond Future	2953.7000	2.9537	2558.6500	2.5587	13.375	0.0000	0.0000
2025/01/27	R038	05/02/2026		Bond Future	11.3400	100.9186	11.4800	100.0333	1.235	0.0000	0.0000
2025/01/27	R038	05/02/2026	11.44 Call	Bond Future	4895.6000	4.8956	4408.8900	4.4089	9.942	0.0000	0.0000
2025/01/27	R038	05/02/2026	11.44 Put	Bond Future	4262.3100	4.2623	4660.8500	4.6609	9.350	0.0000	0.0000
2025/01/27	R053	06/02/2025		Bond Future	11.1378	108.4156	11.2825	107.1456	1.299	0.0000	0.0000
2025/01/27	R053	06/02/2025	12.94 Call	Bond Future	14035.3100	14.0353	12765.2800	12.7653	9.049	0.0000	0.0000
2025/01/27	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R053	08/05/2025		Bond Future	11.2266	104.7176	11.3764	103.4222	1.335	0.0000	0.0000
2025/01/27	R053	08/05/2025	12.64 Call	Bond Future	11465.1100	11.4651	10265.1100	10.2651	10.467	0.0000	0.0000
2025/01/27	R053	08/05/2025	12.64 Put	Bond Future	314.7800	0.3148	410.0900	0.4101	30.278	0.0000	0.0000
2025/01/27	R053	07/08/2025		Bond Future	11.3198	106.7919	11.4750	105.4712	1.371	0.0000	0.0000
2025/01/27	R053	07/08/2025	13.17 Call	Bond Future	14576.3400	14.5763	13383.5600	13.3836	8.183	0.0000	0.0000
2025/01/27	R053	07/08/2025	13.17 Put	Bond Future	618.5700	0.6186	746.4400	0.7464	20.672	0.0000	0.0000
2025/01/27	R053	06/11/2025		Bond Future	11.4216	103.0084	11.5825	101.6623	1.409	0.0000	0.0000
2025/01/27	R053	06/11/2025	11.76 Call	Bond Future	6402.4600	6.4025	5579.6700	5.5797	12.851	0.0000	0.0000
2025/01/27	R053	06/11/2025	11.76 Put	Bond Future	3608.3600	3.6084	4131.6200	4.1316	14.501	0.0000	0.0000
2025/01/27	R053	05/02/2026		Bond Future	11.5296	105.0036	11.6965	103.6317	1.448	0.0000	0.0000
2025/01/27	R053	05/02/2026	11.49 Call	Bond Future	5401.2200	5.4012	4697.1000	4.6971	13.036	0.0000	0.0000
2025/01/27	R053	05/02/2026	11.49 Put	Bond Future	5731.4100	5.7314	6399.1500	6.3992	11.651	0.0000	0.0000
2025/01/27	R186	06/02/2025		Bond Future	8.2594	105.2642	8.2692	105.2472	0.119	0.0000	0.0000
2025/01/27	R186	06/02/2025	9.03 Call	Bond Future	1325.2200	1.3252	1308.0900	1.3081	1.293	0.0000	0.0000
2025/01/27	R186	06/02/2025	9.03 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000	0.0000
2025/01/27	R186	08/05/2025		Bond Future	8.2893	107.3707	8.3007	107.3534	0.138	0.0000	0.0000
2025/01/27	R186	08/05/2025	8.47 Call	Bond Future	546.6600	0.5467	530.6300	0.5306	2.932	0.0000	0.0000
2025/01/27	R186	08/05/2025	8.47 Put	Bond Future	274.0700	0.2741	275.3100	0.2753	0.452	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	
2025/01/27	R186	07/08/2025	10.25 Call	Bond Future	2465.1300	2.4651	2447.3200	2.4473	0.722	0.0000	0.0000
2025/01/27	R186	07/08/2025	10.25 Put	Bond Future	51.6800	0.0517	51.1600	0.0512	1.006	0.0000	0.0000
2025/01/27	R186	07/08/2025	9.22 Put	Bond Future	158.2000	0.1582	158.7300	0.1587	0.335	0.0000	0.0000
2025/01/27	R186	07/08/2025	9.22 Call	Bond Future	1279.2300	1.2792	1262.4700	1.2625	1.310	0.0000	0.0000
2025/01/27	R186	07/08/2025		Bond Future	8.3414	104.1882	8.3548	104.1710	0.161	0.0000	0.0000
2025/01/27	R186	07/08/2025	9.68 Call	Bond Future	1796.8100	1.7968	1779.2900	1.7793	0.975	0.0000	0.0000
2025/01/27	R186	07/08/2025	9.68 Put	Bond Future	95.7100	0.0957	95.4800	0.0955	0.240	0.0000	0.0000
2025/01/27	R186	06/11/2025		Bond Future	8.4431	106.2193	8.4594	106.2020	0.193	0.0000	0.0000
2025/01/27	R186	06/11/2025	8.13 Call	Bond Future	292.0600	0.2921	283.3100	0.2833	2.996	0.0000	0.0000
2025/01/27	R186	06/11/2025	8.13 Put	Bond Future	623.6900	0.6237	632.2000	0.6322	1.364	0.0000	0.0000
2025/01/27	R186	05/02/2026		Bond Future	8.6264	102.9702	8.6474	102.9530	0.243	0.0000	0.0000
2025/01/27	R186	05/02/2026	8.43 Call	Bond Future	360.7400	0.3607	351.4300	0.3514	2.581	0.0000	0.0000
2025/01/27	R186	05/02/2026	8.43 Put	Bond Future	522.8800	0.5229	530.8300	0.5308	1.520	0.0000	0.0000
2025/01/27	R202	06/02/2025		Bond Future	266.8095	266.8095	267.1745	267.1745	0.137	0.0000	0.0000
2025/01/27	R202	06/02/2025	266.79 Call	Bond Future	19.5200	0.0195	384.4500	0.3845	1,869.518	0.0000	0.0000
2025/01/27	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R202	08/05/2025		Bond Future	272.2148	272.2148	272.5874	272.5874	0.137	0.0000	0.0000
2025/01/27	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	277.4300	0.2774	100.000	0.0000	0.0000
2025/01/27	R202	08/05/2025	272.31 Put	Bond Future	95.2400	0.0952	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/27	R202	07/08/2025		Bond Future	272.4521	272.4521	272.8324	272.8324	0.140	0.0000	0.0000
2025/01/27	R202	07/08/2025	271.60 Call	Bond Future	852.0700	0.8521	1232.4300	1.2324	44.640	0.0000	0.0000
2025/01/27	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R202	06/11/2025		Bond Future	277.8300	277.8300	278.2190	278.2190	0.140	0.0000	0.0000
2025/01/27	R202	06/11/2025	275.64 Call	Bond Future	2190.0300	2.1900	2579.0300	2.5790	17.762	0.0000	0.0000
2025/01/27	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R202	05/02/2026		Bond Future	277.9644	277.9644	278.3600	278.3600	0.142	0.0000	0.0000
2025/01/27	R202	05/02/2026	277.82 Call	Bond Future	144.4300	0.1444	540.0100	0.5400	273.890	0.0000	0.0000
2025/01/27	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R209	06/02/2025		Bond Future	10.5974	74.2576	10.7271	73.5905	1.224	0.0000	0.0000
2025/01/27	R209	06/02/2025	12.44 Call	Bond Future	8749.7000	8.7497	8082.5400	8.0825	7.625	0.0000	0.0000
2025/01/27	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R209	08/05/2025		Bond Future	10.6839	72.5891	10.8184	71.9086	1.258	0.0000	0.0000
2025/01/27	R209	08/05/2025	11.89 Call	Bond Future	6043.6300	6.0436	5425.4600	5.4255	10.228	0.0000	0.0000
2025/01/27	R209	08/05/2025	11.89 Put	Bond Future	234.3800	0.2344	296.6800	0.2967	26.581	0.0000	0.0000
2025/01/27	R209	07/08/2025		Bond Future	10.7764	74.0271	10.9157	73.3334	1.293	0.0000	0.0000
2025/01/27	R209	07/08/2025	12.68 Call	Bond Future	9047.3300	9.0473	8410.1500	8.4102	7.043	0.0000	0.0000
2025/01/27	R209	07/08/2025	12.68 Put	Bond Future	298.4700	0.2985	354.9900	0.3550	18.937	0.0000	0.0000
2025/01/27	R209	06/11/2025		Bond Future	10.8794	72.3172	11.0240	71.6103	1.330	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	
2025/01/27	R209	06/11/2025	11.27 Call	Bond Future	3895.4400	3.8954	3453.3700	3.4534	11.348	0.0000	0.0000
2025/01/27	R209	06/11/2025	11.27 Put	Bond Future	2007.4300	2.0074	2272.3200	2.2723	13.195	0.0000	0.0000
2025/01/27	R209	05/02/2026		Bond Future	10.9905	73.7189	11.1408	72.9984	1.367	0.0000	0.0000
2025/01/27	R209	05/02/2026	10.93 Call	Bond Future	3247.1400	3.2471	2879.1300	2.8791	11.333	0.0000	0.0000
2025/01/27	R209	05/02/2026	10.93 Put	Bond Future	3540.0700	3.5401	3892.5400	3.8925	9.957	0.0000	0.0000
2025/01/27	R210	06/02/2025		Bond Future	242.3599	242.3599	242.7616	242.7616	0.166	0.0000	0.0000
2025/01/27	R210	06/02/2025	239.61 Call	Bond Future	2749.9300	2.7499	3151.5600	3.1516	14.605	0.0000	0.0000
2025/01/27	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R210	08/05/2025		Bond Future	243.9207	243.9207	244.3307	244.3307	0.168	0.0000	0.0000
2025/01/27	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R210	08/05/2025	248.03 Put	Bond Future	4109.3400	4.1093	3699.3100	3.6993	9.978	0.0000	0.0000
2025/01/27	R210	07/08/2025		Bond Future	248.8125	248.8125	249.2315	249.2315	0.168	0.0000	0.0000
2025/01/27	R210	07/08/2025	248.44 Call	Bond Future	372.4600	0.3725	791.5400	0.7915	112.517	0.0000	0.0000
2025/01/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R210	06/11/2025		Bond Future	250.3152	250.3152	250.7426	250.7426	0.171	0.0000	0.0000
2025/01/27	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R210	06/11/2025	252.14 Put	Bond Future	1824.7600	1.8248	1397.4300	1.3974	23.418	0.0000	0.0000
2025/01/27	R210	05/02/2026		Bond Future	255.2288	255.2288	255.6653	255.6653	0.171	0.0000	0.0000
2025/01/27	R210	05/02/2026	253.10 Call	Bond Future	2128.8400	2.1288	2565.3400	2.5653	20.504	0.0000	0.0000
2025/01/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R213	06/02/2025		Bond Future	9.4055	92.2597	9.5155	91.7969	1.169	0.0000	0.0000
2025/01/27	R213	06/02/2025	11.35 Call	Bond Future	7763.0500	7.7631	7300.3000	7.3003	5.961	0.0000	0.0000
2025/01/27	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R213	08/05/2025		Bond Future	9.4722	90.5489	9.5880	90.0769	1.223	0.0000	0.0000
2025/01/27	R213	08/05/2025	10.52 Call	Bond Future	4368.0300	4.3680	3945.4500	3.9455	9.674	0.0000	0.0000
2025/01/27	R213	08/05/2025	10.52 Put	Bond Future	208.9500	0.2090	258.2800	0.2583	23.609	0.0000	0.0000
2025/01/27	R213	07/08/2025		Bond Future	9.5485	92.3432	9.6708	91.8622	1.281	0.0000	0.0000
2025/01/27	R213	07/08/2025	11.66 Call	Bond Future	8009.6000	8.0096	7553.5400	7.5535	5.694	0.0000	0.0000
2025/01/27	R213	07/08/2025	11.66 Put	Bond Future	133.5200	0.1335	158.4200	0.1584	18.649	0.0000	0.0000
2025/01/27	R213	06/11/2025		Bond Future	9.6460	90.5893	9.7754	90.0992	1.341	0.0000	0.0000
2025/01/27	R213	06/11/2025	10.05 Call	Bond Future	2902.6700	2.9027	2593.7300	2.5937	10.643	0.0000	0.0000
2025/01/27	R213	06/11/2025	10.05 Put	Bond Future	1383.0100	1.3830	1564.1200	1.5641	13.095	0.0000	0.0000
2025/01/27	R213	05/02/2026		Bond Future	9.7592	92.3461	9.8964	91.8469	1.407	0.0000	0.0000
2025/01/27	R213	05/02/2026	9.89 Call	Bond Future	2538.4200	2.5384	2265.6400	2.2656	10.746	0.0000	0.0000
2025/01/27	R213	05/02/2026	9.89 Put	Bond Future	2062.5100	2.0625	2288.9800	2.2890	10.980	0.0000	0.0000
2025/01/27	R214	06/02/2025	13.63 Call	Bond Future	12309.8300	12.3098	11547.1400	11.5471	6.196	0.0000	0.0000
2025/01/27	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	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	
2025/01/27	R214	06/02/2025	12.25 Put	Bond Future	0.0900	0.0001	0.0700	0.0001	22.222	0.0000	0.0000
2025/01/27	R214	06/02/2025	12.25 Call	Bond Future	6276.2200	6.2762	5513.5100	5.5135	12.152	0.0000	0.0000
2025/01/27	R214	06/02/2025	11.75 Put	Bond Future	6.9400	0.0069	10.1900	0.0102	46.830	0.0000	0.0000
2025/01/27	R214	06/02/2025	11.75 Call	Bond Future	3838.5200	3.8385	3079.0800	3.0791	19.785	0.0000	0.0000
2025/01/27	R214	06/02/2025		Bond Future	11.0230	69.2391	11.1626	68.4764	1.267	0.0000	0.0000
2025/01/27	R214	06/02/2025	12.71 Call	Bond Future	8398.5100	8.3985	7635.8200	7.6358	9.081	0.0000	0.0000
2025/01/27	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	R214	08/05/2025		Bond Future	11.1078	67.3217	11.2521	66.5439	1.299	0.0000	0.0000
2025/01/27	R214	08/05/2025	12.40 Call	Bond Future	6716.9100	6.7169	6001.7300	6.0017	10.647	0.0000	0.0000
2025/01/27	R214	08/05/2025	12.40 Put	Bond Future	209.5000	0.2095	272.1900	0.2722	29.924	0.0000	0.0000
2025/01/27	R214	07/08/2025		Bond Future	11.1986	68.6557	11.3477	67.8627	1.331	0.0000	0.0000
2025/01/27	R214	07/08/2025	12.97 Call	Bond Future	8933.9700	8.9340	8216.2200	8.2162	8.034	0.0000	0.0000
2025/01/27	R214	07/08/2025	12.97 Put	Bond Future	365.3300	0.3653	440.6000	0.4406	20.603	0.0000	0.0000
2025/01/27	R214	06/11/2025		Bond Future	11.3003	66.6935	11.4545	65.8852	1.365	0.0000	0.0000
2025/01/27	R214	06/11/2025	11.64 Call	Bond Future	4044.9400	4.0449	3549.8600	3.5499	12.239	0.0000	0.0000
2025/01/27	R214	06/11/2025	11.64 Put	Bond Future	2283.7800	2.2838	2597.0100	2.5970	13.715	0.0000	0.0000
2025/01/27	R214	05/02/2026		Bond Future	11.4101	67.9864	11.5698	67.1626	1.400	0.0000	0.0000
2025/01/27	R214	05/02/2026	11.26 Call	Bond Future	3226.4500	3.2265	2822.5000	2.8225	12.520	0.0000	0.0000
2025/01/27	R214	05/02/2026	11.26 Put	Bond Future	4015.1600	4.0152	4434.9900	4.4350	10.456	0.0000	0.0000
2025/01/27	R248	06/02/2025	10.30 Put	Bond Future	6391.7500	6.3918	7468.3300	7.4683	16.843	0.0000	0.0000
2025/01/27	R248	06/02/2025	10.30 Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/27	R248	06/02/2025	11.00 Put	Bond Future	1526.6200	1.5266	2369.6600	2.3697	55.223	0.0000	0.0000
2025/01/27	R248	06/02/2025	11.00 Call	Bond Future	294.4900	0.2945	60.8700	0.0609	79.330	0.0000	0.0000
2025/01/27	R248	06/02/2025	11.70 Call	Bond Future	3465.8600	3.4659	2427.1600	2.4272	29.969	0.0000	0.0000
2025/01/27	R248	06/02/2025	11.70 Put	Bond Future	39.0400	0.0390	77.0000	0.0770	97.234	0.0000	0.0000
2025/01/27	R248	06/02/2025		Bond Future	11.1784	84.0012	11.3381	82.9245	1.429	0.0000	0.0000
2025/01/27	R248	06/02/2025	12.71 Call	Bond Future	9384.7800	9.3848	8308.1100	8.3081	11.473	0.0000	0.0000
2025/01/27	R248	06/02/2025	12.71 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/27	R248	08/05/2025		Bond Future	11.2657	81.2358	11.4308	80.1377	1.466	0.0000	0.0000
2025/01/27	R248	08/05/2025	12.60 Call	Bond Future	8453.9800	8.4540	7449.7800	7.4498	11.878	0.0000	0.0000
2025/01/27	R248	08/05/2025	12.60 Put	Bond Future	274.7100	0.2747	368.5800	0.3686	34.171	0.0000	0.0000
2025/01/27	R248	07/08/2025		Bond Future	11.3589	82.8455	11.5299	81.7258	1.506	0.0000	0.0000
2025/01/27	R248	07/08/2025	13.21 Call	Bond Future	11243.4900	11.2435	10228.8000	10.2288	9.025	0.0000	0.0000
2025/01/27	R248	07/08/2025	13.21 Put	Bond Future	432.0400	0.4320	536.9600	0.5370	24.285	0.0000	0.0000
2025/01/27	R248	06/11/2025		Bond Future	11.4626	80.0171	11.6397	78.8759	1.545	0.0000	0.0000
2025/01/27	R248	06/11/2025	11.74 Call	Bond Future	4722.9400	4.7229	4047.9100	4.0479	14.293	0.0000	0.0000
2025/01/27	R248	06/11/2025	11.74 Put	Bond Future	2948.0400	2.9480	3414.2100	3.4142	15.813	0.0000	0.0000
2025/01/27	R248	05/02/2026		Bond Future	11.5744	81.5680	11.7582	80.4049	1.587	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
2025/01/27	R248	05/02/2026	11.46 Call	Bond Future	4077.2900	4.0773	3502.2200	3.5022	14.104	0.0000	0.0000
2025/01/27	R248	05/02/2026	11.46 Put	Bond Future	4816.8600	4.8169	5404.8600	5.4049	12.207	0.0000	0.0000
2025/01/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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