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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/01/2025 TO 28/01/2025

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
2025/01/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	2029	06/02/2025		Bond Future	133.9202	133.9202	134.0869	0.124	0.0000	0.0000
2025/01/28	2029	06/02/2025	132.40 Call	Bond Future	1520.1700	1.5202	1686.9000	10.968	0.0000	0.0000
2025/01/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2029	08/05/2025		Bond Future	135.2274	135.2274	135.3976	0.126	0.0000	0.0000
2025/01/28	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2029	08/05/2025	137.85 Put	Bond Future	2622.6300	2.6226	2452.3900	6.491	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	
2025/01/28	2029	07/08/2025		Bond Future	137.9398	137.9398	138.1140	138.1140	0.126	0.0000	0.0000
2025/01/28	2029	07/08/2025	137.41 Call	Bond Future	529.8300	0.5298	703.9700	0.7040	32.867	0.0000	0.0000
2025/01/28	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2029	06/11/2025		Bond Future	139.2321	139.2321	139.4106	139.4106	0.128	0.0000	0.0000
2025/01/28	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2029	06/11/2025	139.79 Put	Bond Future	557.9100	0.5579	379.3600	0.3794	32.003	0.0000	0.0000
2025/01/28	2029	05/02/2026		Bond Future	141.9661	141.9661	142.1486	142.1486	0.129	0.0000	0.0000
2025/01/28	2029	05/02/2026	140.11 Call	Bond Future	1856.0900	1.8561	2038.5900	2.0386	9.832	0.0000	0.0000
2025/01/28	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2030	06/02/2025	8.68 Put	Bond Future	1764.9700	1.7650	1373.6300	1.3736	22.173	0.0000	0.0000
2025/01/28	2030	06/02/2025	8.68 Call	Bond Future	13.3700	0.0134	29.2600	0.0293	118.848	0.0000	0.0000
2025/01/28	2030	06/02/2025	9.18 Put	Bond Future	300.2200	0.3002	143.4500	0.1435	52.218	0.0000	0.0000
2025/01/28	2030	06/02/2025	9.18 Call	Bond Future	476.0200	0.4760	726.4800	0.7265	52.615	0.0000	0.0000
2025/01/28	2030	06/02/2025	9.69 Call	Bond Future	2098.8100	2.0988	2501.7000	2.5017	19.196	0.0000	0.0000
2025/01/28	2030	06/02/2025	9.69 Put	Bond Future	5.2600	0.0053	0.9200	0.0009	82.510	0.0000	0.0000
2025/01/28	2030	06/02/2025		Bond Future	9.1339	95.7883	9.0275	96.1955	1.165	0.0000	0.0000
2025/01/28	2030	06/02/2025	10.68 Call	Bond Future	5682.2600	5.6823	6089.4900	6.0895	7.167	0.0000	0.0000
2025/01/28	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2030	08/05/2025	12.28 Call	Bond Future	10471.7300	10.4717	10886.9800	10.8870	3.965	0.0000	0.0000
2025/01/28	2030	08/05/2025	12.28 Put	Bond Future	0.5800	0.0006	0.3400	0.0003	41.379	0.0000	0.0000
2025/01/28	2030	08/05/2025	10.69 Put	Bond Future	72.2300	0.0722	52.1600	0.0522	27.786	0.0000	0.0000
2025/01/28	2030	08/05/2025	10.69 Call	Bond Future	5317.6800	5.3177	5713.1000	5.7131	7.436	0.0000	0.0000
2025/01/28	2030	08/05/2025	11.86 Call	Bond Future	9130.6800	9.1307	9545.1800	9.5452	4.540	0.0000	0.0000
2025/01/28	2030	08/05/2025	11.86 Put	Bond Future	2.6800	0.0027	1.6900	0.0017	36.940	0.0000	0.0000
2025/01/28	2030	08/05/2025	10.31 Put	Bond Future	154.6900	0.1547	114.9500	0.1150	25.690	0.0000	0.0000
2025/01/28	2030	08/05/2025	10.31 Call	Bond Future	4092.9600	4.0930	4468.7100	4.4687	9.180	0.0000	0.0000
2025/01/28	2030	08/05/2025		Bond Future	9.2044	97.7052	9.0910	98.1207	1.232	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.93 Call	Bond Future	2928.7700	2.9288	3269.5400	3.2695	11.635	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.93 Put	Bond Future	321.0900	0.3211	246.3700	0.2464	23.271	0.0000	0.0000
2025/01/28	2030	08/05/2025	8.68 Put	Bond Future	2330.2900	2.3303	2022.0700	2.0221	13.227	0.0000	0.0000
2025/01/28	2030	08/05/2025	8.68 Call	Bond Future	389.7800	0.3898	497.0500	0.4971	27.521	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.18 Put	Bond Future	1166.9600	1.1670	963.0200	0.9630	17.476	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.18 Call	Bond Future	1077.8700	1.0779	1289.4200	1.2894	19.627	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.99 Call	Bond Future	3105.8100	3.1058	3453.4300	3.4534	11.193	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.99 Put	Bond Future	286.4600	0.2865	218.5900	0.2186	23.693	0.0000	0.0000
2025/01/28	2030	08/05/2025	8.95 Put	Bond Future	1637.0700	1.6371	1383.3000	1.3833	15.501	0.0000	0.0000
2025/01/28	2030	08/05/2025	8.95 Call	Bond Future	701.7500	0.7018	863.4700	0.8635	23.045	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.45 Put	Bond Future	755.5100	0.7555	606.7100	0.6067	19.695	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	
2025/01/28	2030	08/05/2025	9.45 Call	Bond Future	1648.2200	1.6482	1914.9100	1.9149	16.180	0.0000	0.0000
2025/01/28	2030	08/05/2025	8.72 Put	Bond Future	2217.8300	2.2178	1917.0500	1.9171	13.562	0.0000	0.0000
2025/01/28	2030	08/05/2025	8.72 Call	Bond Future	427.0500	0.4271	541.7600	0.5418	26.861	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.22 Put	Bond Future	1096.3600	1.0964	900.9800	0.9010	17.821	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.22 Call	Bond Future	1153.5100	1.1535	1373.6200	1.3736	19.082	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.54 Call	Bond Future	1865.5900	1.8656	2148.7800	2.1488	15.180	0.0000	0.0000
2025/01/28	2030	08/05/2025	9.54 Put	Bond Future	648.3800	0.6484	516.0800	0.5161	20.405	0.0000	0.0000
2025/01/28	2030	07/08/2025	8.72 Put	Bond Future	2621.7900	2.6218	2326.1600	2.3262	11.276	0.0000	0.0000
2025/01/28	2030	07/08/2025	8.72 Call	Bond Future	615.1300	0.6151	743.5000	0.7435	20.869	0.0000	0.0000
2025/01/28	2030	07/08/2025	9.22 Put	Bond Future	1553.5400	1.5535	1339.7500	1.3398	13.761	0.0000	0.0000
2025/01/28	2030	07/08/2025	9.22 Call	Bond Future	1315.6000	1.3156	1525.8100	1.5258	15.978	0.0000	0.0000
2025/01/28	2030	07/08/2025	9.81 Call	Bond Future	2577.3200	2.5773	2874.5500	2.8746	11.533	0.0000	0.0000
2025/01/28	2030	07/08/2025	9.81 Put	Bond Future	778.6500	0.7787	651.8800	0.6519	16.281	0.0000	0.0000
2025/01/28	2030	07/08/2025		Bond Future	9.2881	95.6314	9.1669	96.0554	1.306	0.0000	0.0000
2025/01/28	2030	07/08/2025	11.11 Call	Bond Future	6254.4300	6.2544	6647.7500	6.6478	6.289	0.0000	0.0000
2025/01/28	2030	07/08/2025	11.11 Put	Bond Future	153.6400	0.1536	122.9600	0.1230	19.969	0.0000	0.0000
2025/01/28	2030	07/08/2025	12.12 Call	Bond Future	9299.5500	9.2996	9717.6500	9.7177	4.496	0.0000	0.0000
2025/01/28	2030	07/08/2025	12.12 Put	Bond Future	23.9300	0.0239	18.0300	0.0180	24.655	0.0000	0.0000
2025/01/28	2030	07/08/2025	10.48 Put	Bond Future	340.5600	0.3406	277.7900	0.2778	18.431	0.0000	0.0000
2025/01/28	2030	07/08/2025	10.48 Call	Bond Future	4387.6400	4.3876	4748.8700	4.7489	8.233	0.0000	0.0000
2025/01/28	2030	06/11/2025		Bond Future	9.3803	97.4958	9.2505	97.9284	1.384	0.0000	0.0000
2025/01/28	2030	06/11/2025	9.54 Call	Bond Future	2020.9000	2.0209	2267.2400	2.2672	12.190	0.0000	0.0000
2025/01/28	2030	06/11/2025	9.54 Put	Bond Future	1492.2500	1.4923	1305.9600	1.3060	12.484	0.0000	0.0000
2025/01/28	2030	06/11/2025	8.72 Put	Bond Future	2974.4200	2.9744	2677.0200	2.6770	9.999	0.0000	0.0000
2025/01/28	2030	06/11/2025	8.72 Call	Bond Future	749.4800	0.7495	884.7100	0.8847	18.043	0.0000	0.0000
2025/01/28	2030	06/11/2025	9.22 Put	Bond Future	1971.5200	1.9715	1743.0200	1.7430	11.590	0.0000	0.0000
2025/01/28	2030	06/11/2025	9.22 Call	Bond Future	1437.1000	1.4371	1641.2300	1.6412	14.204	0.0000	0.0000
2025/01/28	2030	06/11/2025	10.08 Call	Bond Future	3211.3700	3.2114	3517.5200	3.5175	9.533	0.0000	0.0000
2025/01/28	2030	06/11/2025	10.08 Put	Bond Future	921.4400	0.9214	794.9600	0.7950	13.726	0.0000	0.0000
2025/01/28	2030	05/02/2026		Bond Future	9.4901	95.3785	9.3504	95.8198	1.472	0.0000	0.0000
2025/01/28	2030	05/02/2026	9.49 Call	Bond Future	1903.9100	1.9039	2134.5200	2.1345	12.112	0.0000	0.0000
2025/01/28	2030	05/02/2026	9.49 Put	Bond Future	1904.2600	1.9043	1693.5400	1.6935	11.066	0.0000	0.0000
2025/01/28	2032	06/02/2025	9.42 Put	Bond Future	1957.1300	1.9571	1509.6900	1.5097	22.862	0.0000	0.0000
2025/01/28	2032	06/02/2025	9.42 Call	Bond Future	11.5000	0.0115	27.4500	0.0275	138.696	0.0000	0.0000
2025/01/28	2032	06/02/2025	9.92 Put	Bond Future	294.3900	0.2944	143.6800	0.1437	51.194	0.0000	0.0000
2025/01/28	2032	06/02/2025	9.92 Call	Bond Future	766.4500	0.7665	1079.1300	1.0791	40.796	0.0000	0.0000
2025/01/28	2032	06/02/2025	10.61 Call	Bond Future	3683.3800	3.6834	4144.3900	4.1444	12.516	0.0000	0.0000
2025/01/28	2032	06/02/2025	10.61 Put	Bond Future	3.0100	0.0030	0.6300	0.0006	79.070	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
2025/01/28	2032	06/02/2025		Bond Future	9.8211	95.0947	9.7246	95.5581	0.982	0.0000	0.0000
2025/01/28	2032	06/02/2025	11.72 Call	Bond Future	8546.9000	8.5469	9010.2900	9.0103	5.422	0.0000	0.0000
2025/01/28	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2032	08/05/2025		Bond Future	9.9047	92.8337	9.8034	93.3065	1.023	0.0000	0.0000
2025/01/28	2032	08/05/2025	10.91 Call	Bond Future	4806.9400	4.8069	5219.9200	5.2199	8.591	0.0000	0.0000
2025/01/28	2032	08/05/2025	10.91 Put	Bond Future	278.0300	0.2780	218.2600	0.2183	21.498	0.0000	0.0000
2025/01/28	2032	08/05/2025	9.42 Put	Bond Future	2866.2900	2.8663	2525.1700	2.5252	11.901	0.0000	0.0000
2025/01/28	2032	08/05/2025	9.42 Call	Bond Future	576.4200	0.5764	708.0500	0.7081	22.836	0.0000	0.0000
2025/01/28	2032	08/05/2025	9.92 Put	Bond Future	1455.5900	1.4556	1231.1100	1.2311	15.422	0.0000	0.0000
2025/01/28	2032	08/05/2025	9.92 Call	Bond Future	1526.6700	1.5267	1774.9400	1.7749	16.262	0.0000	0.0000
2025/01/28	2032	08/05/2025	10.97 Call	Bond Future	5039.4700	5.0395	5457.8500	5.4579	8.302	0.0000	0.0000
2025/01/28	2032	08/05/2025	10.97 Put	Bond Future	249.3100	0.2493	194.9400	0.1949	21.808	0.0000	0.0000
2025/01/28	2032	08/05/2025	9.40 Put	Bond Future	2936.4600	2.9365	2591.0800	2.5911	11.762	0.0000	0.0000
2025/01/28	2032	08/05/2025	9.40 Call	Bond Future	550.5700	0.5506	677.9400	0.6779	23.134	0.0000	0.0000
2025/01/28	2032	08/05/2025	9.90 Put	Bond Future	1499.4800	1.4995	1270.3300	1.2703	15.282	0.0000	0.0000
2025/01/28	2032	08/05/2025	9.90 Call	Bond Future	1477.5700	1.4776	1721.1700	1.7212	16.487	0.0000	0.0000
2025/01/28	2032	08/05/2025	10.28 Call	Bond Future	2553.4700	2.5535	2878.4800	2.8785	12.728	0.0000	0.0000
2025/01/28	2032	08/05/2025	10.28 Put	Bond Future	828.7000	0.8287	680.9600	0.6810	17.828	0.0000	0.0000
2025/01/28	2032	07/08/2025	9.40 Put	Bond Future	3595.1000	3.5951	3257.8400	3.2578	9.381	0.0000	0.0000
2025/01/28	2032	07/08/2025	9.40 Call	Bond Future	848.8900	0.8489	994.0400	0.9940	17.099	0.0000	0.0000
2025/01/28	2032	07/08/2025	9.90 Put	Bond Future	2189.8800	2.1899	1940.7600	1.9408	11.376	0.0000	0.0000
2025/01/28	2032	07/08/2025	9.90 Call	Bond Future	1749.5200	1.7495	1982.8100	1.9828	13.335	0.0000	0.0000
2025/01/28	2032	07/08/2025	10.59 Call	Bond Future	3648.7500	3.6488	3990.7200	3.9907	9.372	0.0000	0.0000
2025/01/28	2032	07/08/2025	10.59 Put	Bond Future	1022.2800	1.0223	881.8400	0.8818	13.738	0.0000	0.0000
2025/01/28	2032	07/08/2025		Bond Future	9.9973	94.6731	9.8907	95.1556	1.066	0.0000	0.0000
2025/01/28	2032	07/08/2025	12.01 Call	Bond Future	8732.1000	8.7321	9182.0100	9.1820	5.152	0.0000	0.0000
2025/01/28	2032	07/08/2025	12.01 Put	Bond Future	190.3100	0.1903	157.8100	0.1578	17.077	0.0000	0.0000
2025/01/28	2032	06/11/2025		Bond Future	10.1056	92.3571	9.9933	92.8492	1.111	0.0000	0.0000
2025/01/28	2032	06/11/2025	10.42 Call	Bond Future	3183.2100	3.1832	3482.3400	3.4823	9.397	0.0000	0.0000
2025/01/28	2032	06/11/2025	10.42 Put	Bond Future	1822.0600	1.8221	1629.0100	1.6290	10.595	0.0000	0.0000
2025/01/28	2032	06/11/2025	9.40 Put	Bond Future	4200.1000	4.2001	3860.5500	3.8606	8.084	0.0000	0.0000
2025/01/28	2032	06/11/2025	9.40 Call	Bond Future	1050.4100	1.0504	1203.0400	1.2030	14.531	0.0000	0.0000
2025/01/28	2032	06/11/2025	9.90 Put	Bond Future	2827.1800	2.8272	2561.2800	2.5613	9.405	0.0000	0.0000
2025/01/28	2032	06/11/2025	9.90 Call	Bond Future	1923.2800	1.9233	2149.5600	2.1496	11.765	0.0000	0.0000
2025/01/28	2032	06/11/2025	10.89 Call	Bond Future	4558.2100	4.5582	4911.4100	4.9114	7.749	0.0000	0.0000
2025/01/28	2032	06/11/2025	10.89 Put	Bond Future	1209.6800	1.2097	1070.7000	1.0707	11.489	0.0000	0.0000
2025/01/28	2032	05/02/2026		Bond Future	10.2269	94.1473	10.1085	94.6493	1.158	0.0000	0.0000
2025/01/28	2032	05/02/2026	10.16 Call	Bond Future	2613.8300	2.6138	2867.5600	2.8676	9.707	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	
2025/01/28	2032	05/02/2026	10.16 Put	Bond Future	2897.0000	2.8970	2648.6900	2.6487	8.571	0.0000	0.0000
2025/01/28	2033	06/02/2025		Bond Future	128.2308	128.2308	127.8015	127.8015	0.335	0.0000	0.0000
2025/01/28	2033	06/02/2025	124.94 Call	Bond Future	3290.8000	3.2908	2861.5100	2.8615	13.045	0.0000	0.0000
2025/01/28	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2033	08/05/2025		Bond Future	129.3211	129.3211	128.8832	128.8832	0.339	0.0000	0.0000
2025/01/28	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2033	08/05/2025	130.62 Put	Bond Future	1298.9500	1.2990	1736.8000	1.7368	33.708	0.0000	0.0000
2025/01/28	2033	07/08/2025		Bond Future	131.9152	131.9152	131.4690	131.4690	0.338	0.0000	0.0000
2025/01/28	2033	07/08/2025	128.65 Call	Bond Future	3265.1900	3.2652	2818.9700	2.8190	13.666	0.0000	0.0000
2025/01/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2033	06/11/2025		Bond Future	132.9890	132.9890	132.5349	132.5349	0.341	0.0000	0.0000
2025/01/28	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2033	06/11/2025	133.14 Put	Bond Future	150.9900	0.1510	605.0600	0.6051	300.729	0.0000	0.0000
2025/01/28	2033	05/02/2026		Bond Future	135.6006	135.6006	135.1380	135.1380	0.341	0.0000	0.0000
2025/01/28	2033	05/02/2026	132.88 Call	Bond Future	2720.5500	2.7206	2257.9900	2.2580	17.002	0.0000	0.0000
2025/01/28	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2037	06/02/2025		Bond Future	10.9232	84.2789	10.8067	84.9629	1.067	0.0000	0.0000
2025/01/28	2037	06/02/2025	12.76 Call	Bond Future	9818.2300	9.8182	10502.2200	10.5022	6.967	0.0000	0.0000
2025/01/28	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2037	08/05/2025	12.55 Put	Bond Future	157.5500	0.1576	116.1100	0.1161	26.303	0.0000	0.0000
2025/01/28	2037	08/05/2025	12.55 Call	Bond Future	8279.7600	8.2798	8936.1200	8.9361	7.927	0.0000	0.0000
2025/01/28	2037	08/05/2025	13.30 Put	Bond Future	34.7600	0.0348	24.2200	0.0242	30.322	0.0000	0.0000
2025/01/28	2037	08/05/2025	13.30 Call	Bond Future	11747.6300	11.7476	12434.8900	12.4349	5.850	0.0000	0.0000
2025/01/28	2037	08/05/2025		Bond Future	11.0269	85.9655	10.9058	86.6633	1.098	0.0000	0.0000
2025/01/28	2037	08/05/2025	12.25 Call	Bond Future	6878.4500	6.8785	7510.2400	7.5102	9.185	0.0000	0.0000
2025/01/28	2037	08/05/2025	12.25 Put	Bond Future	264.7300	0.2647	198.7200	0.1987	24.935	0.0000	0.0000
2025/01/28	2037	08/05/2025	13.35 Put	Bond Future	30.6300	0.0306	21.2200	0.0212	30.722	0.0000	0.0000
2025/01/28	2037	08/05/2025	13.35 Call	Bond Future	11974.0600	11.9741	12662.4500	12.6625	5.749	0.0000	0.0000
2025/01/28	2037	08/05/2025	10.50 Put	Bond Future	3735.9000	3.7359	3224.0000	3.2240	13.702	0.0000	0.0000
2025/01/28	2037	08/05/2025	10.50 Call	Bond Future	639.1600	0.6392	825.0600	0.8251	29.085	0.0000	0.0000
2025/01/28	2037	08/05/2025	11.00 Put	Bond Future	1941.4900	1.9415	1602.4400	1.6024	17.463	0.0000	0.0000
2025/01/28	2037	08/05/2025	11.00 Call	Bond Future	1787.0000	1.7870	2145.7500	2.1458	20.076	0.0000	0.0000
2025/01/28	2037	08/05/2025	11.46 Call	Bond Future	3405.1400	3.4051	3902.3400	3.9023	14.601	0.0000	0.0000
2025/01/28	2037	08/05/2025	11.46 Put	Bond Future	974.7400	0.9747	774.1400	0.7741	20.580	0.0000	0.0000
2025/01/28	2037	07/08/2025	10.50 Put	Bond Future	4776.1700	4.7762	4278.9300	4.2789	10.411	0.0000	0.0000
2025/01/28	2037	07/08/2025	10.50 Call	Bond Future	1070.6000	1.0706	1285.2400	1.2852	20.049	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.00 Put	Bond Future	3011.1700	3.0112	2640.5200	2.6405	12.309	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	
2025/01/28	2037	07/08/2025	11.00 Call	Bond Future	2219.7800	2.2198	2561.0100	2.5610	15.372	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.83 Call	Bond Future	5054.4300	5.0544	5572.0900	5.5721	10.242	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.83 Put	Bond Future	1301.8300	1.3018	1107.6100	1.1076	14.919	0.0000	0.0000
2025/01/28	2037	07/08/2025	12.17 Call	Bond Future	6423.2600	6.4233	6991.4800	6.9915	8.846	0.0000	0.0000
2025/01/28	2037	07/08/2025	12.17 Put	Bond Future	908.9100	0.9089	765.2500	0.7653	15.806	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.42 Call	Bond Future	3538.6300	3.5386	3978.0300	3.9780	12.417	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.42 Put	Bond Future	1986.3600	1.9864	1713.8800	1.7139	13.718	0.0000	0.0000
2025/01/28	2037	07/08/2025	10.55 Put	Bond Future	4571.3100	4.5713	4086.4700	4.0865	10.606	0.0000	0.0000
2025/01/28	2037	07/08/2025	10.55 Call	Bond Future	1163.4200	1.1634	1390.4600	1.3905	19.515	0.0000	0.0000
2025/01/28	2037	07/08/2025	10.64 Put	Bond Future	4218.6700	4.2187	3756.4800	3.7565	10.956	0.0000	0.0000
2025/01/28	2037	07/08/2025	10.64 Call	Bond Future	1343.0500	1.3431	1592.7400	1.5927	18.591	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.82 Call	Bond Future	5015.5300	5.0155	5531.4900	5.5315	10.287	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.82 Put	Bond Future	1315.6000	1.3156	1119.6800	1.1197	14.892	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.07 Call	Bond Future	2419.5100	2.4195	2778.0700	2.7781	14.820	0.0000	0.0000
2025/01/28	2037	07/08/2025	11.07 Put	Bond Future	2813.8100	2.8138	2460.4900	2.4605	12.557	0.0000	0.0000
2025/01/28	2037	07/08/2025	10.34 Put	Bond Future	5480.9500	5.4810	4946.0000	4.9460	9.760	0.0000	0.0000
2025/01/28	2037	07/08/2025	10.34 Call	Bond Future	813.2200	0.8132	990.1500	0.9902	21.757	0.0000	0.0000
2025/01/28	2037	07/08/2025	13.01 Put	Bond Future	368.7800	0.3688	303.8500	0.3039	17.607	0.0000	0.0000
2025/01/28	2037	07/08/2025		Bond Future	11.1400	83.4083	11.0140	84.1202	1.131	0.0000	0.0000
2025/01/28	2037	07/08/2025	13.01 Call	Bond Future	10004.5400	10.0045	10651.4900	10.6515	6.467	0.0000	0.0000
2025/01/28	2037	06/11/2025		Bond Future	11.2556	85.0339	11.1246	85.7600	1.164	0.0000	0.0000
2025/01/28	2037	06/11/2025	11.63 Call	Bond Future	4372.2000	4.3722	4826.5200	4.8265	10.391	0.0000	0.0000
2025/01/28	2037	06/11/2025	11.63 Put	Bond Future	2345.0200	2.3450	2073.2300	2.0732	11.590	0.0000	0.0000
2025/01/28	2037	06/11/2025	10.50 Put	Bond Future	5686.0800	5.6861	5186.9000	5.1869	8.779	0.0000	0.0000
2025/01/28	2037	06/11/2025	10.50 Call	Bond Future	1373.4500	1.3735	1600.3800	1.6004	16.523	0.0000	0.0000
2025/01/28	2037	06/11/2025	11.00 Put	Bond Future	3889.5700	3.8896	3495.0900	3.4951	10.142	0.0000	0.0000
2025/01/28	2037	06/11/2025	11.00 Call	Bond Future	2464.4200	2.4644	2796.0500	2.7961	13.457	0.0000	0.0000
2025/01/28	2037	06/11/2025	12.16 Call	Bond Future	6295.4200	6.2954	6830.9100	6.8309	8.506	0.0000	0.0000
2025/01/28	2037	06/11/2025	12.16 Put	Bond Future	1515.3400	1.5153	1324.7200	1.3247	12.579	0.0000	0.0000
2025/01/28	2037	05/02/2026	12.27 Call	Bond Future	6775.7700	6.7758	7295.8500	7.2959	7.676	0.0000	0.0000
2025/01/28	2037	05/02/2026	12.27 Put	Bond Future	2173.1500	2.1732	1952.7800	1.9528	10.141	0.0000	0.0000
2025/01/28	2037	05/02/2026	10.90 Put	Bond Future	5279.7800	5.2798	4850.9900	4.8510	8.121	0.0000	0.0000
2025/01/28	2037	05/02/2026	10.90 Call	Bond Future	2621.8100	2.6218	2933.4700	2.9335	11.887	0.0000	0.0000
2025/01/28	2037	05/02/2026		Bond Future	11.3820	82.4239	11.2456	83.1643	1.198	0.0000	0.0000
2025/01/28	2037	05/02/2026	11.20 Call	Bond Future	3375.8900	3.3759	3739.2500	3.7393	10.763	0.0000	0.0000
2025/01/28	2037	05/02/2026	11.20 Put	Bond Future	4365.7100	4.3657	3988.6200	3.9886	8.638	0.0000	0.0000
2025/01/28	2038	06/02/2025		Bond Future	137.5837	137.5837	137.4206	137.4206	0.119	0.0000	0.0000
2025/01/28	2038	06/02/2025	135.23 Call	Bond Future	2353.6700	2.3537	2190.6200	2.1906	6.927	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
2025/01/28	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/01/28	2038	08/05/2025		Bond Future	140.3711	140.3711	140.2049	140.2049	0.118	0.0000
2025/01/28	2038	08/05/2025	139.68 Call	Bond Future	691.0600	0.6911	524.8500	0.5249	24.051	0.0000
2025/01/28	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	2038	07/08/2025		Bond Future	141.0671	141.0671	140.8985	140.8985	0.120	0.0000
2025/01/28	2038	07/08/2025	139.56 Call	Bond Future	1507.1000	1.5071	1338.4900	1.3385	11.188	0.0000
2025/01/28	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	2038	06/11/2025		Bond Future	143.8519	143.8519	143.6806	143.6806	0.119	0.0000
2025/01/28	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	2038	06/11/2025	143.88 Put	Bond Future	28.1000	0.0281	199.4200	0.1994	609.680	0.0000
2025/01/28	2038	05/02/2026		Bond Future	144.5182	144.5182	144.3450	144.3450	0.120	0.0000
2025/01/28	2038	05/02/2026	143.20 Call	Bond Future	1318.2300	1.3182	1145.0400	1.1450	13.138	0.0000
2025/01/28	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	2040	06/02/2025	11.00 Put	Bond Future	1629.1400	1.6291	1084.9700	1.0850	33.402	0.0000
2025/01/28	2040	06/02/2025	11.00 Call	Bond Future	139.8700	0.1399	270.0700	0.2701	93.086	0.0000
2025/01/28	2040	06/02/2025	11.70 Call	Bond Future	2889.3300	2.8893	3541.1900	3.5412	22.561	0.0000
2025/01/28	2040	06/02/2025	11.70 Put	Bond Future	29.9200	0.0299	7.4100	0.0074	75.234	0.0000
2025/01/28	2040	06/02/2025	12.20 Call	Bond Future	5763.8900	5.7639	6438.0400	6.4380	11.696	0.0000
2025/01/28	2040	06/02/2025	12.20 Put	Bond Future	0.2400	0.0002	0.0200	0.0000	91.667	0.0000
2025/01/28	2040	06/02/2025		Bond Future	11.2336	84.2555	11.1270	84.9299	0.948	0.0000
2025/01/28	2040	06/02/2025	12.95 Call	Bond Future	9830.1600	9.8302	10504.5300	10.5045	6.860	0.0000
2025/01/28	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	2040	08/05/2025		Bond Future	11.3397	85.9417	11.2292	86.6296	0.974	0.0000
2025/01/28	2040	08/05/2025	12.63 Call	Bond Future	7711.2200	7.7112	8337.2400	8.3372	8.118	0.0000
2025/01/28	2040	08/05/2025	12.63 Put	Bond Future	269.0700	0.2691	207.1500	0.2072	23.013	0.0000
2025/01/28	2040	08/05/2025	12.75 Put	Bond Future	220.2100	0.2202	168.4300	0.1684	23.514	0.0000
2025/01/28	2040	08/05/2025	12.75 Call	Bond Future	8302.6400	8.3026	8938.8000	8.9388	7.662	0.0000
2025/01/28	2040	08/05/2025	13.50 Put	Bond Future	53.7100	0.0537	39.1500	0.0392	27.109	0.0000
2025/01/28	2040	08/05/2025	13.50 Call	Bond Future	11955.6500	11.9557	12629.0300	12.6290	5.632	0.0000
2025/01/28	2040	08/05/2025	13.43 Put	Bond Future	63.3200	0.0633	46.4600	0.0465	26.627	0.0000
2025/01/28	2040	08/05/2025	13.43 Call	Bond Future	11621.6200	11.6216	12292.7000	12.2927	5.774	0.0000
2025/01/28	2040	07/08/2025		Bond Future	11.4547	83.1333	11.3400	83.8351	1.002	0.0000
2025/01/28	2040	07/08/2025	13.29 Call	Bond Future	10545.2400	10.5452	11178.0100	11.1780	6.001	0.0000
2025/01/28	2040	07/08/2025	13.29 Put	Bond Future	434.2000	0.4342	365.1400	0.3651	15.905	0.0000
2025/01/28	2040	06/11/2025		Bond Future	11.5715	84.7534	11.4524	85.4692	1.030	0.0000
2025/01/28	2040	06/11/2025	11.84 Call	Bond Future	4387.0200	4.3870	4815.2000	4.8152	9.760	0.0000
2025/01/28	2040	06/11/2025	11.84 Put	Bond Future	2807.1900	2.8072	2519.5200	2.5195	10.248	0.0000
2025/01/28	2040	05/02/2026		Bond Future	11.6983	81.8872	11.5744	82.6172	1.059	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	
2025/01/28	2040	05/02/2026	11.49 Call	Bond Future	3633.7200	3.6337	3987.9300	3.9879	9.748	0.0000	0.0000
2025/01/28	2040	05/02/2026	11.49 Put	Bond Future	4866.9200	4.8669	4491.1300	4.4911	7.721	0.0000	0.0000
2025/01/28	2044	06/02/2025	11.50 Call	Bond Future	1155.5200	1.1555	1680.9800	1.6810	45.474	0.0000	0.0000
2025/01/28	2044	06/02/2025	11.50 Put	Bond Future	344.7700	0.3448	146.5600	0.1466	57.491	0.0000	0.0000
2025/01/28	2044	06/02/2025	11.15 Put	Bond Future	1623.7800	1.6238	1055.0700	1.0551	35.024	0.0000	0.0000
2025/01/28	2044	06/02/2025	11.15 Call	Bond Future	164.9500	0.1650	319.9100	0.3199	93.944	0.0000	0.0000
2025/01/28	2044	06/02/2025	10.65 Put	Bond Future	4887.7400	4.8877	4164.8100	4.1648	14.791	0.0000	0.0000
2025/01/28	2044	06/02/2025	10.65 Call	Bond Future	0.3500	0.0004	1.0900	0.0011	211.429	0.0000	0.0000
2025/01/28	2044	06/02/2025	13.75 Call	Bond Future	13211.5400	13.2115	13935.2100	13.9352	5.478	0.0000	0.0000
2025/01/28	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2044	06/02/2025	12.50 Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/28	2044	06/02/2025	12.50 Call	Bond Future	6757.9300	6.7579	7481.5400	7.4815	10.708	0.0000	0.0000
2025/01/28	2044	06/02/2025	12.00 Put	Bond Future	9.0500	0.0091	1.6800	0.0017	81.436	0.0000	0.0000
2025/01/28	2044	06/02/2025	12.00 Call	Bond Future	3888.5200	3.8885	4604.8200	4.6048	18.421	0.0000	0.0000
2025/01/28	2044	06/02/2025		Bond Future	11.3731	80.0239	11.2616	80.7475	0.980	0.0000	0.0000
2025/01/28	2044	06/02/2025	13.02 Call	Bond Future	9564.7500	9.5648	10288.4200	10.2884	7.566	0.0000	0.0000
2025/01/28	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2044	08/05/2025		Bond Future	11.4757	81.6253	11.3602	82.3635	1.006	0.0000	0.0000
2025/01/28	2044	08/05/2025	12.72 Call	Bond Future	7622.4100	7.6224	8286.3900	8.2864	8.711	0.0000	0.0000
2025/01/28	2044	08/05/2025	12.72 Put	Bond Future	321.9300	0.3219	247.6700	0.2477	23.067	0.0000	0.0000
2025/01/28	2044	08/05/2025	Call	Bond Future	0.1800	0.0002	0.3300	0.0003	83.333	0.0000	0.0000
2025/01/28	2044	08/05/2025	Put	Bond Future	18374.8800	18.3749	17636.7900	17.6368	4.017	0.0000	0.0000
2025/01/28	2044	08/05/2025	12.40 Call	Bond Future	6066.9200	6.0669	6689.4400	6.6894	10.261	0.0000	0.0000
2025/01/28	2044	08/05/2025	12.40 Put	Bond Future	535.6400	0.5356	419.9200	0.4199	21.604	0.0000	0.0000
2025/01/28	2044	08/05/2025	11.65 Call	Bond Future	2764.3800	2.7644	3210.6300	3.2106	16.143	0.0000	0.0000
2025/01/28	2044	08/05/2025	11.65 Put	Bond Future	1670.6800	1.6707	1378.6900	1.3787	17.477	0.0000	0.0000
2025/01/28	2044	08/05/2025	10.92 Put	Bond Future	4355.6900	4.3557	3807.6100	3.8076	12.583	0.0000	0.0000
2025/01/28	2044	08/05/2025	10.92 Call	Bond Future	700.0500	0.7001	890.2100	0.8902	27.164	0.0000	0.0000
2025/01/28	2044	07/08/2025		Bond Future	11.5863	78.8567	11.4664	79.6098	1.034	0.0000	0.0000
2025/01/28	2044	07/08/2025	13.34 Call	Bond Future	10301.3900	10.3014	10975.1600	10.9752	6.541	0.0000	0.0000
2025/01/28	2044	07/08/2025	13.34 Put	Bond Future	482.7100	0.4827	403.3300	0.4033	16.445	0.0000	0.0000
2025/01/28	2044	06/11/2025		Bond Future	11.6980	80.3933	11.5738	81.1615	1.061	0.0000	0.0000
2025/01/28	2044	06/11/2025	11.88 Call	Bond Future	4242.9400	4.2429	4687.2300	4.6872	10.471	0.0000	0.0000
2025/01/28	2044	06/11/2025	11.88 Put	Bond Future	3138.3600	3.1384	2814.5300	2.8145	10.318	0.0000	0.0000
2025/01/28	2044	05/02/2026		Bond Future	11.8187	77.5678	11.6898	78.3511	1.090	0.0000	0.0000
2025/01/28	2044	05/02/2026	11.56 Call	Bond Future	3551.8500	3.5519	3924.7400	3.9247	10.498	0.0000	0.0000
2025/01/28	2044	05/02/2026	11.56 Put	Bond Future	5136.7300	5.1367	4726.3300	4.7263	7.990	0.0000	0.0000
2025/01/28	2046	06/02/2025		Bond Future	119.7305	119.7305	119.9828	119.9828	0.211	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	
2025/01/28	2046	06/02/2025	114.01 Call	Bond Future	5720.4900	5.7205	5972.8000	5.9728	4.411	0.0000	0.0000
2025/01/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2046	08/05/2025		Bond Future	119.9469	119.9469	120.2045	120.2045	0.215	0.0000	0.0000
2025/01/28	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2046	08/05/2025	121.97 Put	Bond Future	2023.1000	2.0231	1765.5100	1.7655	12.732	0.0000	0.0000
2025/01/28	2046	07/08/2025		Bond Future	122.3527	122.3527	122.6159	122.6159	0.215	0.0000	0.0000
2025/01/28	2046	07/08/2025	118.69 Call	Bond Future	3662.6800	3.6627	3925.9100	3.9259	7.187	0.0000	0.0000
2025/01/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2046	06/11/2025		Bond Future	122.5188	122.5188	122.7883	122.7883	0.220	0.0000	0.0000
2025/01/28	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2046	06/11/2025	125.41 Put	Bond Future	2891.2500	2.8913	2621.6600	2.6217	9.324	0.0000	0.0000
2025/01/28	2046	05/02/2026		Bond Future	124.9237	124.9237	125.1989	125.1989	0.220	0.0000	0.0000
2025/01/28	2046	05/02/2026	121.65 Call	Bond Future	3273.6800	3.2737	3548.9200	3.5489	8.408	0.0000	0.0000
2025/01/28	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2050	06/02/2025		Bond Future	118.9909	118.9909	118.9777	118.9777	0.011	0.0000	0.0000
2025/01/28	2050	06/02/2025	115.60 Call	Bond Future	3390.8600	3.3909	3377.7400	3.3777	0.387	0.0000	0.0000
2025/01/28	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2050	08/05/2025		Bond Future	121.4017	121.4017	121.3885	121.3885	0.011	0.0000	0.0000
2025/01/28	2050	08/05/2025	121.16 Call	Bond Future	241.6900	0.2417	228.5000	0.2285	5.457	0.0000	0.0000
2025/01/28	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2050	07/08/2025		Bond Future	121.4750	121.4750	121.4624	121.4624	0.010	0.0000	0.0000
2025/01/28	2050	07/08/2025	119.89 Call	Bond Future	1585.0100	1.5850	1572.3800	1.5724	0.797	0.0000	0.0000
2025/01/28	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2050	06/11/2025		Bond Future	123.8732	123.8732	123.8606	123.8606	0.010	0.0000	0.0000
2025/01/28	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	2050	06/11/2025	124.42 Put	Bond Future	546.8300	0.5468	559.4100	0.5594	2.301	0.0000	0.0000
2025/01/28	2050	05/02/2026		Bond Future	123.8995	123.8995	123.8882	123.8882	0.009	0.0000	0.0000
2025/01/28	2050	05/02/2026	122.82 Call	Bond Future	1079.5000	1.0795	1068.2100	1.0682	1.046	0.0000	0.0000
2025/01/28	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	AL37	06/02/2025		Index Future	1071.5550	1071.5550	1074.8860	1074.8860	0.311	0.0000	0.0000
2025/01/28	AL37	08/05/2025		Index Future	1093.0010	1093.0010	1096.4010	1096.4010	0.311	0.0000	0.0000
2025/01/28	AL37	07/08/2025		Index Future	1114.6740	1114.6740	1118.1440	1118.1440	0.311	0.0000	0.0000
2025/01/28	AL37	06/11/2025		Index Future	1136.4430	1136.4430	1139.9850	1139.9850	0.312	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	
2025/01/28	AL37	05/02/2026		Index Future	1158.5260	1158.5260	1162.1410	1162.1410	0.312	0.0000	0.0000
2025/01/28	AL7T	06/02/2025		Index Future	1283.9680	1283.9680	1291.7280	1291.7280	0.604	0.0000	0.0000
2025/01/28	AL7T	08/05/2025		Index Future	1309.6660	1309.6660	1317.5830	1317.5830	0.605	0.0000	0.0000
2025/01/28	AL7T	07/08/2025		Index Future	1335.6340	1335.6340	1343.7130	1343.7130	0.605	0.0000	0.0000
2025/01/28	AL7T	06/11/2025		Index Future	1361.7190	1361.7190	1369.9590	1369.9590	0.605	0.0000	0.0000
2025/01/28	AL7T	05/02/2026		Index Future	1388.1800	1388.1800	1396.5840	1396.5840	0.605	0.0000	0.0000
2025/01/28	ALBI	06/02/2025		Index Future	1103.1270	1103.1270	1108.8360	1108.8360	0.518	0.0000	0.0000
2025/01/28	ALBI	08/05/2025		Index Future	1125.2060	1125.2060	1131.0310	1131.0310	0.518	0.0000	0.0000
2025/01/28	ALBI	07/08/2025		Index Future	1147.5170	1147.5170	1153.4610	1153.4610	0.518	0.0000	0.0000
2025/01/28	ALBI	06/11/2025		Index Future	1169.9280	1169.9280	1175.9910	1175.9910	0.518	0.0000	0.0000
2025/01/28	ALBI	05/02/2026		Index Future	1192.6620	1192.6620	1198.8460	1198.8460	0.519	0.0000	0.0000
2025/01/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	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
2025/01/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/28	ES33	06/02/2025		Bond Future	11.1922	83.0302	11.0651	83.6295	1.136	0.0000
2025/01/28	ES33	06/02/2025	13.34 Call	Bond Future	9298.6500	9.2987	9897.9300	9.8979	6.445	0.0000
2025/01/28	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	ES33	08/05/2025		Bond Future	11.3184	80.9131	11.1856	81.5247	1.173	0.0000
2025/01/28	ES33	08/05/2025	12.73 Call	Bond Future	6141.1400	6.1411	6752.6700	6.7527	9.958	0.0000
2025/01/28	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	ES33	07/08/2025		Bond Future	11.4543	82.5358	11.3153	83.1598	1.213	0.0000
2025/01/28	ES33	07/08/2025	13.56 Call	Bond Future	8731.1700	8.7312	9355.2400	9.3552	7.148	0.0000
2025/01/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	ES33	06/11/2025		Bond Future	11.6099	80.3673	11.4644	81.0040	1.253	0.0000
2025/01/28	ES33	06/11/2025	12.01 Call	Bond Future	1717.0900	1.7171	2353.8100	2.3538	37.081	0.0000
2025/01/28	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	ES33	05/02/2026		Bond Future	11.7831	81.9429	11.6304	82.5924	1.296	0.0000
2025/01/28	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/01/28	ES33	05/02/2026	11.49 Put	Bond Future	1252.5400	1.2525	603.0600	0.6031	51.853	0.0000
2025/01/28	ES42	06/02/2025		Bond Future	11.7148	78.9464	11.6081	79.5856	0.911	0.0000
2025/01/28	ES42	06/02/2025	13.71 Call	Bond Future	10552.9500	10.5530	11192.1300	11.1921	6.057	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	
2025/01/28	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	ES42	08/05/2025		Bond Future	11.8286	76.2789	11.7179	76.9311	0.936	0.0000	0.0000
2025/01/28	ES42	08/05/2025	13.25 Call	Bond Future	7647.9900	7.6480	8300.2300	8.3002	8.528	0.0000	0.0000
2025/01/28	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	ES42	07/08/2025		Bond Future	11.9462	77.8079	11.8314	78.4735	0.961	0.0000	0.0000
2025/01/28	ES42	07/08/2025	13.79 Call	Bond Future	9535.7200	9.5357	10201.3200	10.2013	6.980	0.0000	0.0000
2025/01/28	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	ES42	06/11/2025		Bond Future	12.0757	75.0772	11.9564	75.7562	0.988	0.0000	0.0000
2025/01/28	ES42	06/11/2025	12.39 Call	Bond Future	1743.3300	1.7433	2422.3400	2.4223	38.949	0.0000	0.0000
2025/01/28	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	ES42	05/02/2026		Bond Future	12.2122	76.5473	12.0883	77.2399	1.015	0.0000	0.0000
2025/01/28	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	ES42	05/02/2026	11.85 Put	Bond Future	2052.4300	2.0524	1359.8200	1.3598	33.746	0.0000	0.0000
2025/01/28	GOVI	06/02/2025		GOVI	1086.3810	1086.3810	1091.8720	1091.8720	0.505	0.0000	0.0000
2025/01/28	GOVI	06/02/2025	972.00 Call	GOVI	1143810.0000	114.3810	1198720.0000	119.8720	4.801	0.0000	0.0000
2025/01/28	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	GOVI	08/05/2025		GOVI	1108.1250	1108.1250	1113.7270	1113.7270	0.506	0.0000	0.0000
2025/01/28	GOVI	08/05/2025	1,022.00 Call	GOVI	861250.0000	86.1250	917270.0000	91.7270	6.504	0.0000	0.0000
2025/01/28	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	GOVI	07/08/2025		GOVI	1130.0970	1130.0970	1135.8140	1135.8140	0.506	0.0000	0.0000
2025/01/28	GOVI	07/08/2025	1,011.00 Call	GOVI	1190970.0000	119.0970	1248140.0000	124.8140	4.800	0.0000	0.0000
2025/01/28	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	GOVI	06/11/2025		GOVI	1152.1670	1152.1670	1157.9990	1157.9990	0.506	0.0000	0.0000
2025/01/28	GOVI	06/11/2025	1,112.00 Call	GOVI	401670.0000	40.1670	459990.0000	45.9990	14.519	0.0000	0.0000
2025/01/28	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	GOVI	05/02/2026		GOVI	1174.5560	1174.5560	1180.5050	1180.5050	0.506	0.0000	0.0000
2025/01/28	GOVI	05/02/2026	1,150.00 Call	GOVI	245560.0000	24.5560	305050.0000	30.5050	24.226	0.0000	0.0000
2025/01/28	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/28	IGOV	06/02/2025		Index Future	371.1240	371.1240	371.7190	371.7190	0.160	0.0000	0.0000
2025/01/28	IGOV	08/05/2025		Index Future	378.6440	378.6440	379.2510	379.2510	0.160	0.0000	0.0000
2025/01/28	IGOV	07/08/2025		Index Future	386.2420	386.2420	386.8630	386.8630	0.161	0.0000	0.0000
2025/01/28	IGOV	06/11/2025		Index Future	393.8740	393.8740	394.5080	394.5080	0.161	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	
2025/01/28	IGOV	05/02/2026		Index Future	401.6150	401.6150	402.2620	402.2620	0.161	0.0000	0.0000
2025/01/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/28	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/28	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/28	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/28	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/28	R033	06/02/2025		Bond Future	10.0318	103.4835	9.9353	104.0131	0.962	0.0000	0.0000
2025/01/28	R033	06/02/2025	10.33 Call	Bond Future	1718.2100	1.7182	2182.6400	2.1826	27.030	0.0000	0.0000
2025/01/28	R033	06/02/2025	10.33 Put	Bond Future	105.2000	0.1052	40.0900	0.0401	61.892	0.0000	0.0000
2025/01/28	R033	08/05/2025		Bond Future	10.1210	100.5060	10.0199	101.0463	0.999	0.0000	0.0000
2025/01/28	R033	08/05/2025	10.33 Call	Bond Future	2344.2900	2.3443	2677.6100	2.6776	14.218	0.0000	0.0000
2025/01/28	R033	08/05/2025	10.33 Put	Bond Future	1240.1700	1.2402	1033.2300	1.0332	16.686	0.0000	0.0000
2025/01/28	R033	07/08/2025		Bond Future	10.2185	102.4974	10.1124	103.0487	1.038	0.0000	0.0000
2025/01/28	R033	07/08/2025	10.33 Call	Bond Future	2601.4000	2.6014	2909.4900	2.9095	11.843	0.0000	0.0000
2025/01/28	R033	07/08/2025	10.33 Put	Bond Future	2026.6200	2.0266	1783.4200	1.7834	12.000	0.0000	0.0000
2025/01/28	R033	06/11/2025		Bond Future	10.3309	99.4507	10.2194	100.0132	1.079	0.0000	0.0000
2025/01/28	R033	06/11/2025	10.33 Call	Bond Future	2761.9400	2.7619	3055.0100	3.0550	10.611	0.0000	0.0000
2025/01/28	R033	06/11/2025	10.33 Put	Bond Future	2766.6700	2.7667	2497.2700	2.4973	9.737	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	
2025/01/28	R033	05/02/2026		Bond Future	10.4554	101.3780	10.3381	101.9516	1.122	0.0000	0.0000
2025/01/28	R033	05/02/2026	10.49 Call	Bond Future	3382.0800	3.3821	3686.3800	3.6864	8.997	0.0000	0.0000
2025/01/28	R033	05/02/2026	10.49 Put	Bond Future	3213.9000	3.2139	2944.5200	2.9445	8.382	0.0000	0.0000
2025/01/28	R035	06/02/2025	10.10 Put	Bond Future	2251.8700	2.2519	1652.2600	1.6523	26.627	0.0000	0.0000
2025/01/28	R035	06/02/2025	10.10 Call	Bond Future	29.7700	0.0298	70.4500	0.0705	136.648	0.0000	0.0000
2025/01/28	R035	06/02/2025	11.10 Call	Bond Future	3437.8100	3.4378	4072.7100	4.0727	18.468	0.0000	0.0000
2025/01/28	R035	06/02/2025	11.10 Put	Bond Future	6.4900	0.0065	1.1000	0.0011	83.051	0.0000	0.0000
2025/01/28	R035	06/02/2025	11.30 Call	Bond Future	4506.1300	4.5061	5145.6500	5.1457	14.192	0.0000	0.0000
2025/01/28	R035	06/02/2025	11.30 Put	Bond Future	0.8700	0.0009	0.1000	0.0001	88.506	0.0000	0.0000
2025/01/28	R035	06/02/2025	10.65 Call	Bond Future	1171.8500	1.1719	1673.4600	1.6735	42.805	0.0000	0.0000
2025/01/28	R035	06/02/2025	10.65 Put	Bond Future	224.8300	0.2248	86.1500	0.0862	61.682	0.0000	0.0000
2025/01/28	R035	06/02/2025	10.34 Put	Bond Future	1062.8800	1.0629	627.4800	0.6275	40.964	0.0000	0.0000
2025/01/28	R035	06/02/2025	10.34 Call	Bond Future	242.0700	0.2421	446.9600	0.4470	84.641	0.0000	0.0000
2025/01/28	R035	06/02/2025	10.26 Put	Bond Future	1418.0100	1.4180	911.2100	0.9112	35.740	0.0000	0.0000
2025/01/28	R035	06/02/2025	10.26 Call	Bond Future	133.3100	0.1333	266.8000	0.2668	100.135	0.0000	0.0000
2025/01/28	R035	06/02/2025		Bond Future	10.4829	94.1675	10.3713	94.8078	1.065	0.0000	0.0000
2025/01/28	R035	06/02/2025	12.41 Call	Bond Future	10146.3900	10.1464	10786.6800	10.7867	6.311	0.0000	0.0000
2025/01/28	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R035	08/05/2025		Bond Future	10.5742	91.5422	10.4580	92.1955	1.099	0.0000	0.0000
2025/01/28	R035	08/05/2025	11.78 Call	Bond Future	6671.5200	6.6715	7262.3700	7.2624	8.856	0.0000	0.0000
2025/01/28	R035	08/05/2025	11.78 Put	Bond Future	256.4000	0.2564	194.0100	0.1940	24.333	0.0000	0.0000
2025/01/28	R035	08/05/2025	13.35 Call	Bond Future	13871.7400	13.8717	14522.5000	14.5225	4.691	0.0000	0.0000
2025/01/28	R035	08/05/2025	13.35 Put	Bond Future	7.2800	0.0073	4.8000	0.0048	34.066	0.0000	0.0000
2025/01/28	R035	08/05/2025	12.70 Call	Bond Future	10939.4600	10.9395	11580.1800	11.5802	5.857	0.0000	0.0000
2025/01/28	R035	08/05/2025	12.70 Put	Bond Future	43.2000	0.0432	30.6800	0.0307	28.981	0.0000	0.0000
2025/01/28	R035	08/05/2025	11.46 Put	Bond Future	446.7700	0.4468	345.5300	0.3455	22.660	0.0000	0.0000
2025/01/28	R035	08/05/2025	11.46 Call	Bond Future	5221.6500	5.2217	5773.6500	5.7737	10.571	0.0000	0.0000
2025/01/28	R035	08/05/2025	10.08 Put	Bond Future	3490.9800	3.4910	3019.8100	3.0198	13.497	0.0000	0.0000
2025/01/28	R035	08/05/2025	10.08 Call	Bond Future	668.5300	0.6685	850.6000	0.8506	27.234	0.0000	0.0000
2025/01/28	R035	08/05/2025	10.58 Put	Bond Future	1798.1000	1.7981	1489.4500	1.4895	17.165	0.0000	0.0000
2025/01/28	R035	08/05/2025	10.58 Call	Bond Future	1830.3100	1.8303	2174.9000	2.1749	18.827	0.0000	0.0000
2025/01/28	R035	08/05/2025	11.01 Call	Bond Future	3329.9000	3.3299	3795.5000	3.7955	13.982	0.0000	0.0000
2025/01/28	R035	08/05/2025	11.01 Put	Bond Future	936.6900	0.9367	749.0500	0.7491	20.032	0.0000	0.0000
2025/01/28	R035	08/05/2025	11.70 Call	Bond Future	6304.1700	6.3042	6886.8000	6.8868	9.242	0.0000	0.0000
2025/01/28	R035	08/05/2025	11.70 Put	Bond Future	295.0400	0.2950	224.4300	0.2244	23.932	0.0000	0.0000
2025/01/28	R035	08/05/2025	10.95 Call	Bond Future	3098.6800	3.0987	3549.5400	3.5495	14.550	0.0000	0.0000
2025/01/28	R035	08/05/2025	10.95 Put	Bond Future	1029.8400	1.0298	827.4600	0.8275	19.652	0.0000	0.0000
2025/01/28	R035	08/05/2025	10.44 Put	Bond Future	2190.4400	2.1904	1836.4400	1.8364	16.161	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	
2025/01/28	R035	08/05/2025	10.44 Call	Bond Future	1435.4100	1.4354	1734.6500	1.7347	20.847	0.0000	0.0000
2025/01/28	R035	07/08/2025	10.08 Put	Bond Future	4429.4800	4.4295	3971.4000	3.9714	10.342	0.0000	0.0000
2025/01/28	R035	07/08/2025	10.08 Call	Bond Future	1098.3000	1.0983	1306.6900	1.3067	18.974	0.0000	0.0000
2025/01/28	R035	07/08/2025	10.58 Put	Bond Future	2770.7200	2.7707	2432.1000	2.4321	12.221	0.0000	0.0000
2025/01/28	R035	07/08/2025	10.58 Call	Bond Future	2254.1800	2.2542	2582.0300	2.5820	14.544	0.0000	0.0000
2025/01/28	R035	07/08/2025	11.34 Call	Bond Future	4815.2400	4.8152	5296.1300	5.2961	9.987	0.0000	0.0000
2025/01/28	R035	07/08/2025	11.34 Put	Bond Future	1269.1100	1.2691	1083.5300	1.0835	14.623	0.0000	0.0000
2025/01/28	R035	07/08/2025	11.30 Call	Bond Future	4662.4700	4.6625	5136.8100	5.1368	10.174	0.0000	0.0000
2025/01/28	R035	07/08/2025	11.30 Put	Bond Future	1323.9200	1.3239	1131.7900	1.1318	14.512	0.0000	0.0000
2025/01/28	R035	07/08/2025		Bond Future	10.6740	93.3564	10.5528	94.0229	1.135	0.0000	0.0000
2025/01/28	R035	07/08/2025	12.65 Call	Bond Future	10271.3500	10.2714	10886.3700	10.8864	5.988	0.0000	0.0000
2025/01/28	R035	07/08/2025	12.65 Put	Bond Future	286.6700	0.2867	235.2200	0.2352	17.947	0.0000	0.0000
2025/01/28	R035	06/11/2025		Bond Future	10.7895	90.6700	10.6630	91.3499	1.173	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.20 Call	Bond Future	4314.8500	4.3149	4745.8600	4.7459	9.989	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.20 Put	Bond Future	2155.7900	2.1558	1906.9200	1.9069	11.544	0.0000	0.0000
2025/01/28	R035	06/11/2025	9.91 Put	Bond Future	5961.8500	5.9619	5467.7200	5.4677	8.288	0.0000	0.0000
2025/01/28	R035	06/11/2025	9.91 Call	Bond Future	1088.5800	1.0886	1274.3300	1.2743	17.064	0.0000	0.0000
2025/01/28	R035	06/11/2025	10.41 Put	Bond Future	4097.4800	4.0975	3700.7700	3.7008	9.682	0.0000	0.0000
2025/01/28	R035	06/11/2025	10.41 Call	Bond Future	2037.0600	2.0371	2320.2300	2.3202	13.901	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.43 Call	Bond Future	5114.7800	5.1148	5581.4500	5.5815	9.124	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.43 Put	Bond Future	1776.6800	1.7767	1563.4700	1.5635	12.000	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.95 Call	Bond Future	7064.6800	7.0647	7597.3700	7.5974	7.540	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.95 Put	Bond Future	1139.3700	1.1394	992.1800	0.9922	12.919	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.45 Call	Bond Future	5186.3000	5.1863	5655.9000	5.6559	9.055	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.45 Put	Bond Future	1746.7000	1.7467	1536.4200	1.5364	12.039	0.0000	0.0000
2025/01/28	R035	06/11/2025	10.95 Put	Bond Future	2651.4100	2.6514	2359.4000	2.3594	11.013	0.0000	0.0000
2025/01/28	R035	06/11/2025	10.95 Call	Bond Future	3504.0500	3.5041	3891.9200	3.8919	11.069	0.0000	0.0000
2025/01/28	R035	06/11/2025	10.08 Put	Bond Future	5271.3300	5.2713	4809.2200	4.8092	8.766	0.0000	0.0000
2025/01/28	R035	06/11/2025	10.08 Call	Bond Future	1367.2300	1.3672	1585.0000	1.5850	15.928	0.0000	0.0000
2025/01/28	R035	06/11/2025	10.58 Put	Bond Future	3582.0300	3.5820	3219.3600	3.2194	10.125	0.0000	0.0000
2025/01/28	R035	06/11/2025	10.58 Call	Bond Future	2452.3800	2.4524	2769.5900	2.7696	12.935	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.67 Call	Bond Future	5993.9000	5.9939	6493.5300	6.4935	8.336	0.0000	0.0000
2025/01/28	R035	06/11/2025	11.67 Put	Bond Future	1448.3800	1.4484	1268.1300	1.2681	12.445	0.0000	0.0000
2025/01/28	R035	05/02/2026		Bond Future	10.9172	92.4281	10.7849	93.1214	1.211	0.0000	0.0000
2025/01/28	R035	05/02/2026	10.79 Call	Bond Future	3313.8600	3.3139	3659.5600	3.6596	10.432	0.0000	0.0000
2025/01/28	R035	05/02/2026	10.79 Put	Bond Future	3980.3000	3.9803	3632.6900	3.6327	8.733	0.0000	0.0000
2025/01/28	R038	06/02/2025		Bond Future	11.0040	103.0898	10.8873	103.8905	1.061	0.0000	0.0000
2025/01/28	R038	06/02/2025	11.24 Call	Bond Future	1767.7300	1.7677	2449.8800	2.4499	38.589	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	
2025/01/28	R038	06/02/2025	11.24 Put	Bond Future	177.4500	0.1775	58.9300	0.0589	66.791	0.0000	0.0000
2025/01/28	R038	08/05/2025		Bond Future	11.1098	99.6627	10.9884	100.4795	1.092	0.0000	0.0000
2025/01/28	R038	08/05/2025	11.24 Call	Bond Future	2688.4000	2.6884	3168.4700	3.1685	17.857	0.0000	0.0000
2025/01/28	R038	08/05/2025	11.24 Put	Bond Future	1823.1900	1.8232	1486.4900	1.4865	18.468	0.0000	0.0000
2025/01/28	R038	07/08/2025		Bond Future	11.2222	101.6373	11.0959	102.4706	1.125	0.0000	0.0000
2025/01/28	R038	07/08/2025	11.24 Call	Bond Future	3146.3900	3.1464	3590.4200	3.5904	14.112	0.0000	0.0000
2025/01/28	R038	07/08/2025	11.24 Put	Bond Future	3029.7000	3.0297	2640.4600	2.6405	12.847	0.0000	0.0000
2025/01/28	R038	06/11/2025		Bond Future	11.3465	98.1322	11.2150	98.9821	1.159	0.0000	0.0000
2025/01/28	R038	06/11/2025	11.24 Call	Bond Future	3356.2300	3.3562	3781.0000	3.7810	12.656	0.0000	0.0000
2025/01/28	R038	06/11/2025	11.24 Put	Bond Future	4043.5100	4.0435	3618.3200	3.6183	10.515	0.0000	0.0000
2025/01/28	R038	06/11/2025	12.33 Call	Bond Future	7694.7300	7.6947	8332.7900	8.3328	8.292	0.0000	0.0000
2025/01/28	R038	06/11/2025	12.33 Put	Bond Future	1669.5800	1.6696	1457.6800	1.4577	12.692	0.0000	0.0000
2025/01/28	R038	06/11/2025	10.98 Put	Bond Future	4953.8400	4.9538	4465.1200	4.4651	9.865	0.0000	0.0000
2025/01/28	R038	06/11/2025	10.98 Call	Bond Future	2558.6500	2.5587	2919.8900	2.9199	14.118	0.0000	0.0000
2025/01/28	R038	05/02/2026		Bond Future	11.4800	100.0333	11.3429	100.9002	1.194	0.0000	0.0000
2025/01/28	R038	05/02/2026	11.44 Call	Bond Future	4408.8900	4.4089	4861.3300	4.8613	10.262	0.0000	0.0000
2025/01/28	R038	05/02/2026	11.44 Put	Bond Future	4660.8500	4.6609	4246.4300	4.2464	8.892	0.0000	0.0000
2025/01/28	R053	06/02/2025		Bond Future	11.2825	107.1456	11.1660	108.1663	1.033	0.0000	0.0000
2025/01/28	R053	06/02/2025	12.94 Call	Bond Future	12765.2800	12.7653	13786.0300	13.7860	7.996	0.0000	0.0000
2025/01/28	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R053	08/05/2025		Bond Future	11.3764	103.4222	11.2557	104.4635	1.061	0.0000	0.0000
2025/01/28	R053	08/05/2025	12.64 Call	Bond Future	10265.1100	10.2651	11206.6300	11.2066	9.172	0.0000	0.0000
2025/01/28	R053	08/05/2025	12.64 Put	Bond Future	410.0900	0.4101	310.3300	0.3103	24.326	0.0000	0.0000
2025/01/28	R053	07/08/2025		Bond Future	11.4750	105.4712	11.3499	106.5336	1.090	0.0000	0.0000
2025/01/28	R053	07/08/2025	13.17 Call	Bond Future	13383.5600	13.3836	14321.8700	14.3219	7.011	0.0000	0.0000
2025/01/28	R053	07/08/2025	13.17 Put	Bond Future	746.4400	0.7464	622.3800	0.6224	16.620	0.0000	0.0000
2025/01/28	R053	06/11/2025		Bond Future	11.5825	101.6623	11.4527	102.7458	1.121	0.0000	0.0000
2025/01/28	R053	06/11/2025	11.76 Call	Bond Future	5579.6700	5.5797	6208.9900	6.2090	11.279	0.0000	0.0000
2025/01/28	R053	06/11/2025	11.76 Put	Bond Future	4131.6200	4.1316	3677.4900	3.6775	10.992	0.0000	0.0000
2025/01/28	R053	05/02/2026		Bond Future	11.6965	103.6317	11.5617	104.7366	1.152	0.0000	0.0000
2025/01/28	R053	05/02/2026	11.49 Call	Bond Future	4697.1000	4.6971	5234.6800	5.2347	11.445	0.0000	0.0000
2025/01/28	R053	05/02/2026	11.49 Put	Bond Future	6399.1500	6.3992	5831.8900	5.8319	8.865	0.0000	0.0000
2025/01/28	R186	06/02/2025		Bond Future	8.2692	105.2472	8.2485	105.2831	0.251	0.0000	0.0000
2025/01/28	R186	06/02/2025	9.03 Call	Bond Future	1308.0900	1.3081	1344.0100	1.3440	2.746	0.0000	0.0000
2025/01/28	R186	06/02/2025	9.03 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/28	R186	08/05/2025		Bond Future	8.3007	107.3534	8.2764	107.3902	0.293	0.0000	0.0000
2025/01/28	R186	08/05/2025	8.47 Call	Bond Future	530.6300	0.5306	551.2900	0.5513	3.893	0.0000	0.0000
2025/01/28	R186	08/05/2025	8.47 Put	Bond Future	275.3100	0.2753	259.2000	0.2592	5.852	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	
2025/01/28	R186	07/08/2025	10.25 Call	Bond Future	2447.3200	2.4473	2482.0300	2.4820	1.418	0.0000	0.0000
2025/01/28	R186	07/08/2025	10.25 Put	Bond Future	51.1600	0.0512	48.0300	0.0480	6.118	0.0000	0.0000
2025/01/28	R186	07/08/2025	9.22 Put	Bond Future	158.7300	0.1587	150.1100	0.1501	5.431	0.0000	0.0000
2025/01/28	R186	07/08/2025	9.22 Call	Bond Future	1262.4700	1.2625	1291.6900	1.2917	2.315	0.0000	0.0000
2025/01/28	R186	07/08/2025		Bond Future	8.3548	104.1710	8.3254	104.2088	0.352	0.0000	0.0000
2025/01/28	R186	07/08/2025	9.68 Call	Bond Future	1779.2900	1.7793	1811.6300	1.8116	1.818	0.0000	0.0000
2025/01/28	R186	07/08/2025	9.68 Put	Bond Future	95.4800	0.0955	89.9800	0.0900	5.760	0.0000	0.0000
2025/01/28	R186	06/11/2025		Bond Future	8.4594	106.2020	8.4226	106.2410	0.436	0.0000	0.0000
2025/01/28	R186	06/11/2025	8.13 Call	Bond Future	283.3100	0.2833	297.5100	0.2975	5.012	0.0000	0.0000
2025/01/28	R186	06/11/2025	8.13 Put	Bond Future	632.2000	0.6322	607.4500	0.6075	3.915	0.0000	0.0000
2025/01/28	R186	05/02/2026		Bond Future	8.6474	102.9530	8.5988	102.9930	0.562	0.0000	0.0000
2025/01/28	R186	05/02/2026	8.43 Call	Bond Future	351.4300	0.3514	368.6200	0.3686	4.891	0.0000	0.0000
2025/01/28	R186	05/02/2026	8.43 Put	Bond Future	530.8300	0.5308	507.9900	0.5080	4.303	0.0000	0.0000
2025/01/28	R202	06/02/2025		Bond Future	267.1745	267.1745	266.7496	266.7496	0.159	0.0000	0.0000
2025/01/28	R202	06/02/2025	266.79 Call	Bond Future	384.4500	0.3845	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/28	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	40.3900	0.0404	100.000	0.0000	0.0000
2025/01/28	R202	08/05/2025		Bond Future	272.5874	272.5874	272.1544	272.1544	0.159	0.0000	0.0000
2025/01/28	R202	08/05/2025	272.31 Call	Bond Future	277.4300	0.2774	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/28	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	155.6300	0.1556	100.000	0.0000	0.0000
2025/01/28	R202	07/08/2025		Bond Future	272.8324	272.8324	272.3922	272.3922	0.161	0.0000	0.0000
2025/01/28	R202	07/08/2025	271.60 Call	Bond Future	1232.4300	1.2324	792.2200	0.7922	35.719	0.0000	0.0000
2025/01/28	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R202	06/11/2025		Bond Future	278.2190	278.2190	277.7709	277.7709	0.161	0.0000	0.0000
2025/01/28	R202	06/11/2025	275.64 Call	Bond Future	2579.0300	2.5790	2130.9100	2.1309	17.376	0.0000	0.0000
2025/01/28	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R202	05/02/2026		Bond Future	278.3600	278.3600	277.9062	277.9062	0.163	0.0000	0.0000
2025/01/28	R202	05/02/2026	277.82 Call	Bond Future	540.0100	0.5400	86.2400	0.0862	84.030	0.0000	0.0000
2025/01/28	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R209	06/02/2025		Bond Future	10.7271	73.5905	10.6206	74.1377	0.993	0.0000	0.0000
2025/01/28	R209	06/02/2025	12.44 Call	Bond Future	8082.5400	8.0825	8629.7600	8.6298	6.770	0.0000	0.0000
2025/01/28	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R209	08/05/2025		Bond Future	10.8184	71.9086	10.7079	72.4669	1.021	0.0000	0.0000
2025/01/28	R209	08/05/2025	11.89 Call	Bond Future	5425.4600	5.4255	5917.1900	5.9172	9.063	0.0000	0.0000
2025/01/28	R209	08/05/2025	11.89 Put	Bond Future	296.6800	0.2967	230.1100	0.2301	22.438	0.0000	0.0000
2025/01/28	R209	07/08/2025		Bond Future	10.9157	73.3334	10.8012	73.9030	1.050	0.0000	0.0000
2025/01/28	R209	07/08/2025	12.68 Call	Bond Future	8410.1500	8.4102	8922.4200	8.9224	6.091	0.0000	0.0000
2025/01/28	R209	07/08/2025	12.68 Put	Bond Future	354.9900	0.3550	297.6900	0.2977	16.141	0.0000	0.0000
2025/01/28	R209	06/11/2025		Bond Future	11.0240	71.6103	10.9050	72.1913	1.080	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	
2025/01/28	R209	06/11/2025	11.27 Call	Bond Future	3453.3700	3.4534	3797.9600	3.7980	9.978	0.0000	0.0000
2025/01/28	R209	06/11/2025	11.27 Put	Bond Future	2272.3200	2.2723	2035.9300	2.0359	10.403	0.0000	0.0000
2025/01/28	R209	05/02/2026		Bond Future	11.1408	72.9984	11.0171	73.5909	1.110	0.0000	0.0000
2025/01/28	R209	05/02/2026	10.93 Call	Bond Future	2879.1300	2.8791	3164.3600	3.1644	9.907	0.0000	0.0000
2025/01/28	R209	05/02/2026	10.93 Put	Bond Future	3892.5400	3.8925	3585.3000	3.5853	7.893	0.0000	0.0000
2025/01/28	R210	06/02/2025		Bond Future	242.7616	242.7616	242.7321	242.7321	0.012	0.0000	0.0000
2025/01/28	R210	06/02/2025	239.61 Call	Bond Future	3151.5600	3.1516	3122.1400	3.1221	0.934	0.0000	0.0000
2025/01/28	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R210	08/05/2025		Bond Future	244.3307	244.3307	244.3010	244.3010	0.012	0.0000	0.0000
2025/01/28	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R210	08/05/2025	248.03 Put	Bond Future	3699.3100	3.6993	3729.0200	3.7290	0.803	0.0000	0.0000
2025/01/28	R210	07/08/2025		Bond Future	249.2315	249.2315	249.2020	249.2020	0.012	0.0000	0.0000
2025/01/28	R210	07/08/2025	248.44 Call	Bond Future	791.5400	0.7915	762.0000	0.7620	3.732	0.0000	0.0000
2025/01/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R210	06/11/2025		Bond Future	250.7426	250.7426	250.7145	250.7145	0.011	0.0000	0.0000
2025/01/28	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R210	06/11/2025	252.14 Put	Bond Future	1397.4300	1.3974	1425.4600	1.4255	2.006	0.0000	0.0000
2025/01/28	R210	05/02/2026		Bond Future	255.6653	255.6653	255.6376	255.6376	0.011	0.0000	0.0000
2025/01/28	R210	05/02/2026	253.10 Call	Bond Future	2565.3400	2.5653	2537.5500	2.5376	1.083	0.0000	0.0000
2025/01/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R213	06/02/2025		Bond Future	9.5155	91.7969	9.4190	92.2028	1.014	0.0000	0.0000
2025/01/28	R213	06/02/2025	11.35 Call	Bond Future	7300.3000	7.3003	7706.2100	7.7062	5.560	0.0000	0.0000
2025/01/28	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R213	08/05/2025		Bond Future	9.5880	90.0769	9.4863	90.4911	1.061	0.0000	0.0000
2025/01/28	R213	08/05/2025	10.52 Call	Bond Future	3945.4500	3.9455	4303.2400	4.3032	9.068	0.0000	0.0000
2025/01/28	R213	08/05/2025	10.52 Put	Bond Future	258.2800	0.2583	201.9300	0.2019	21.817	0.0000	0.0000
2025/01/28	R213	07/08/2025		Bond Future	9.6708	91.8622	9.5633	92.2848	1.111	0.0000	0.0000
2025/01/28	R213	07/08/2025	11.66 Call	Bond Future	7553.5400	7.5535	7948.3000	7.9483	5.226	0.0000	0.0000
2025/01/28	R213	07/08/2025	11.66 Put	Bond Future	158.4200	0.1584	130.5700	0.1306	17.580	0.0000	0.0000
2025/01/28	R213	06/11/2025		Bond Future	9.7754	90.0992	9.6615	90.5305	1.165	0.0000	0.0000
2025/01/28	R213	06/11/2025	10.05 Call	Bond Future	2593.7300	2.5937	2852.0800	2.8521	9.961	0.0000	0.0000
2025/01/28	R213	06/11/2025	10.05 Put	Bond Future	1564.1200	1.5641	1391.2400	1.3912	11.053	0.0000	0.0000
2025/01/28	R213	05/02/2026		Bond Future	9.8964	91.8469	9.7754	92.2868	1.223	0.0000	0.0000
2025/01/28	R213	05/02/2026	9.89 Call	Bond Future	2265.6400	2.2656	2494.0200	2.4940	10.080	0.0000	0.0000
2025/01/28	R213	05/02/2026	9.89 Put	Bond Future	2288.9800	2.2890	2077.4600	2.0775	9.241	0.0000	0.0000
2025/01/28	R214	06/02/2025	13.63 Call	Bond Future	11547.1400	11.5471	12127.6200	12.1276	5.027	0.0000	0.0000
2025/01/28	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/01/28	R214	06/02/2025	12.25 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000	0.0000
2025/01/28	R214	06/02/2025	12.25 Call	Bond Future	5513.5100	5.5135	6093.9300	6.0939	10.527	0.0000	0.0000
2025/01/28	R214	06/02/2025	11.75 Put	Bond Future	10.1900	0.0102	2.1100	0.0021	79.293	0.0000	0.0000
2025/01/28	R214	06/02/2025	11.75 Call	Bond Future	3079.0800	3.0791	3651.4800	3.6515	18.590	0.0000	0.0000
2025/01/28	R214	06/02/2025		Bond Future	11.1626	68.4764	11.0561	69.0569	0.954	0.0000	0.0000
2025/01/28	R214	06/02/2025	12.71 Call	Bond Future	7635.8200	7.6358	8216.3000	8.2163	7.602	0.0000	0.0000
2025/01/28	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R214	08/05/2025		Bond Future	11.2521	66.5439	11.1420	67.1361	0.978	0.0000	0.0000
2025/01/28	R214	08/05/2025	12.40 Call	Bond Future	6001.7300	6.0017	6531.5600	6.5316	8.828	0.0000	0.0000
2025/01/28	R214	08/05/2025	12.40 Put	Bond Future	272.1900	0.2722	209.8300	0.2098	22.910	0.0000	0.0000
2025/01/28	R214	07/08/2025		Bond Future	11.3477	67.8627	11.2339	68.4667	1.003	0.0000	0.0000
2025/01/28	R214	07/08/2025	12.97 Call	Bond Future	8216.2200	8.2162	8750.5500	8.7506	6.503	0.0000	0.0000
2025/01/28	R214	07/08/2025	12.97 Put	Bond Future	440.6000	0.4406	370.8400	0.3708	15.833	0.0000	0.0000
2025/01/28	R214	06/11/2025		Bond Future	11.4545	65.8852	11.3367	66.5014	1.029	0.0000	0.0000
2025/01/28	R214	06/11/2025	11.64 Call	Bond Future	3549.8600	3.5499	3906.9800	3.9070	10.060	0.0000	0.0000
2025/01/28	R214	06/11/2025	11.64 Put	Bond Future	2597.0100	2.5970	2337.9400	2.3379	9.976	0.0000	0.0000
2025/01/28	R214	05/02/2026		Bond Future	11.5698	67.1626	11.4478	67.7910	1.055	0.0000	0.0000
2025/01/28	R214	05/02/2026	11.26 Call	Bond Future	2822.5000	2.8225	3112.1900	3.1122	10.264	0.0000	0.0000
2025/01/28	R214	05/02/2026	11.26 Put	Bond Future	4434.9900	4.4350	4096.3500	4.0964	7.636	0.0000	0.0000
2025/01/28	R248	06/02/2025	10.30 Put	Bond Future	7468.3300	7.4683	6616.7700	6.6168	11.402	0.0000	0.0000
2025/01/28	R248	06/02/2025	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R248	06/02/2025	11.00 Put	Bond Future	2369.6600	2.3697	1608.2400	1.6082	32.132	0.0000	0.0000
2025/01/28	R248	06/02/2025	11.00 Call	Bond Future	60.8700	0.0609	151.0100	0.1510	148.086	0.0000	0.0000
2025/01/28	R248	06/02/2025	11.70 Call	Bond Future	2427.1600	2.4272	3220.9300	3.2209	32.704	0.0000	0.0000
2025/01/28	R248	06/02/2025	11.70 Put	Bond Future	77.0000	0.0770	19.2100	0.0192	75.052	0.0000	0.0000
2025/01/28	R248	06/02/2025		Bond Future	11.3381	82.9245	11.2115	83.7761	1.117	0.0000	0.0000
2025/01/28	R248	06/02/2025	12.71 Call	Bond Future	8308.1100	8.3081	9159.6700	9.1597	10.250	0.0000	0.0000
2025/01/28	R248	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	R248	08/05/2025		Bond Future	11.4308	80.1377	11.2998	81.0065	1.146	0.0000	0.0000
2025/01/28	R248	08/05/2025	12.60 Call	Bond Future	7449.7800	7.4498	8224.5400	8.2245	10.400	0.0000	0.0000
2025/01/28	R248	08/05/2025	12.60 Put	Bond Future	368.5800	0.3686	274.6100	0.2746	25.495	0.0000	0.0000
2025/01/28	R248	07/08/2025		Bond Future	11.5299	81.7258	11.3942	82.6120	1.177	0.0000	0.0000
2025/01/28	R248	07/08/2025	13.21 Call	Bond Future	10228.8000	10.2288	11016.3200	11.0163	7.699	0.0000	0.0000
2025/01/28	R248	07/08/2025	13.21 Put	Bond Future	536.9600	0.5370	438.2800	0.4383	18.378	0.0000	0.0000
2025/01/28	R248	06/11/2025		Bond Future	11.6397	78.8759	11.4990	79.7798	1.208	0.0000	0.0000
2025/01/28	R248	06/11/2025	11.74 Call	Bond Future	4047.9100	4.0479	4556.1800	4.5562	12.556	0.0000	0.0000
2025/01/28	R248	06/11/2025	11.74 Put	Bond Future	3414.2100	3.4142	3018.6300	3.0186	11.586	0.0000	0.0000
2025/01/28	R248	05/02/2026		Bond Future	11.7582	80.4049	11.6122	81.3265	1.242	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
2025/01/28	R248	05/02/2026	11.46 Call	Bond Future	3502.2200	3.5022	3934.0200	3.9340	12.329	0.0000	0.0000
2025/01/28	R248	05/02/2026	11.46 Put	Bond Future	5404.8600	5.4049	4915.0500	4.9151	9.062	0.0000	0.0000
2025/01/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/28	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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