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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2025 TO 29/01/2025

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
2025/01/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/29	2029	06/02/2025		Bond Future	134.0869	134.0869	134.0722	0.011	0.0000	0.0000
2025/01/29	2029	06/02/2025	132.40 Call	Bond Future	1686.9000	1.6869	1672.2400	0.869	0.0000	0.0000
2025/01/29	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2029	08/05/2025		Bond Future	135.3976	135.3976	135.3832	0.011	0.0000	0.0000
2025/01/29	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2029	08/05/2025	137.85 Put	Bond Future	2452.3900	2.4524	2466.8100	0.588	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	
2025/01/29	2029	07/08/2025		Bond Future	138.1140	138.1140	138.1005	138.1005	0.010	0.0000	0.0000
2025/01/29	2029	07/08/2025	137.41 Call	Bond Future	703.9700	0.7040	690.5400	0.6905	1.908	0.0000	0.0000
2025/01/29	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2029	06/11/2025		Bond Future	139.4106	139.4106	139.3981	139.3981	0.009	0.0000	0.0000
2025/01/29	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2029	06/11/2025	139.79 Put	Bond Future	379.3600	0.3794	391.9200	0.3919	3.311	0.0000	0.0000
2025/01/29	2029	05/02/2026		Bond Future	142.1486	142.1486	142.1370	142.1370	0.008	0.0000	0.0000
2025/01/29	2029	05/02/2026	140.11 Call	Bond Future	2038.5900	2.0386	2027.0400	2.0270	0.567	0.0000	0.0000
2025/01/29	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2030	06/02/2025	8.68 Put	Bond Future	1373.6300	1.3736	1129.1600	1.1292	17.797	0.0000	0.0000
2025/01/29	2030	06/02/2025	8.68 Call	Bond Future	29.2600	0.0293	43.7400	0.0437	49.487	0.0000	0.0000
2025/01/29	2030	06/02/2025	9.18 Put	Bond Future	143.4500	0.1435	74.2400	0.0742	48.247	0.0000	0.0000
2025/01/29	2030	06/02/2025	9.18 Call	Bond Future	726.4800	0.7265	916.2200	0.9162	26.118	0.0000	0.0000
2025/01/29	2030	06/02/2025	9.69 Call	Bond Future	2501.7000	2.5017	2759.9100	2.7599	10.321	0.0000	0.0000
2025/01/29	2030	06/02/2025	9.69 Put	Bond Future	0.9200	0.0009	0.1800	0.0002	80.435	0.0000	0.0000
2025/01/29	2030	06/02/2025		Bond Future	9.0275	96.1955	8.9601	96.4545	0.747	0.0000	0.0000
2025/01/29	2030	06/02/2025	10.68 Call	Bond Future	6089.4900	6.0895	6348.4400	6.3484	4.252	0.0000	0.0000
2025/01/29	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2030	08/05/2025	12.28 Call	Bond Future	10886.9800	10.8870	11151.3600	11.1514	2.428	0.0000	0.0000
2025/01/29	2030	08/05/2025	12.28 Put	Bond Future	0.3400	0.0003	0.2400	0.0002	29.412	0.0000	0.0000
2025/01/29	2030	08/05/2025	10.69 Put	Bond Future	52.1600	0.0522	41.6000	0.0416	20.245	0.0000	0.0000
2025/01/29	2030	08/05/2025	10.69 Call	Bond Future	5713.1000	5.7131	5967.0200	5.9670	4.445	0.0000	0.0000
2025/01/29	2030	08/05/2025	11.86 Call	Bond Future	9545.1800	9.5452	9809.1900	9.8092	2.766	0.0000	0.0000
2025/01/29	2030	08/05/2025	11.86 Put	Bond Future	1.6900	0.0017	1.2200	0.0012	27.811	0.0000	0.0000
2025/01/29	2030	08/05/2025	10.31 Put	Bond Future	114.9500	0.1150	93.5900	0.0936	18.582	0.0000	0.0000
2025/01/29	2030	08/05/2025	10.31 Call	Bond Future	4468.7100	4.4687	4711.8300	4.7118	5.440	0.0000	0.0000
2025/01/29	2030	08/05/2025		Bond Future	9.0910	98.1207	9.0191	98.3852	0.790	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.93 Call	Bond Future	3269.5400	3.2695	3492.8600	3.4929	6.830	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.93 Put	Bond Future	246.3700	0.2464	205.2100	0.2052	16.707	0.0000	0.0000
2025/01/29	2030	08/05/2025	8.68 Put	Bond Future	2022.0700	2.0221	1834.8900	1.8349	9.257	0.0000	0.0000
2025/01/29	2030	08/05/2025	8.68 Call	Bond Future	497.0500	0.4971	574.3500	0.5744	15.552	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.18 Put	Bond Future	963.0200	0.9630	843.9400	0.8439	12.365	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.18 Call	Bond Future	1289.4200	1.2894	1434.8200	1.4348	11.276	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.99 Call	Bond Future	3453.4300	3.4534	3680.6800	3.6807	6.580	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.99 Put	Bond Future	218.5900	0.2186	181.3600	0.1814	17.032	0.0000	0.0000
2025/01/29	2030	08/05/2025	8.95 Put	Bond Future	1383.3000	1.3833	1232.3000	1.2323	10.916	0.0000	0.0000
2025/01/29	2030	08/05/2025	8.95 Call	Bond Future	863.4700	0.8635	976.9500	0.9770	13.142	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.45 Put	Bond Future	606.7100	0.6067	521.7000	0.5217	14.012	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	
2025/01/29	2030	08/05/2025	9.45 Call	Bond Future	1914.9100	1.9149	2094.3800	2.0944	9.372	0.0000	0.0000
2025/01/29	2030	08/05/2025	8.72 Put	Bond Future	1917.0500	1.9171	1734.9100	1.7349	9.501	0.0000	0.0000
2025/01/29	2030	08/05/2025	8.72 Call	Bond Future	541.7600	0.5418	624.1000	0.6241	15.199	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.22 Put	Bond Future	900.9800	0.9010	787.2900	0.7873	12.618	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.22 Call	Bond Future	1373.6200	1.3736	1524.4100	1.5244	10.978	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.54 Call	Bond Future	2148.7800	2.1488	2338.2300	2.3382	8.817	0.0000	0.0000
2025/01/29	2030	08/05/2025	9.54 Put	Bond Future	516.0800	0.5161	441.0500	0.4411	14.538	0.0000	0.0000
2025/01/29	2030	07/08/2025	8.72 Put	Bond Future	2326.1600	2.3262	2145.7900	2.1458	7.754	0.0000	0.0000
2025/01/29	2030	07/08/2025	8.72 Call	Bond Future	743.5000	0.7435	833.7800	0.8338	12.143	0.0000	0.0000
2025/01/29	2030	07/08/2025	9.22 Put	Bond Future	1339.7500	1.3398	1212.3500	1.2124	9.509	0.0000	0.0000
2025/01/29	2030	07/08/2025	9.22 Call	Bond Future	1525.8100	1.5258	1669.0600	1.6691	9.388	0.0000	0.0000
2025/01/29	2030	07/08/2025	9.81 Call	Bond Future	2874.5500	2.8746	3071.5400	3.0715	6.853	0.0000	0.0000
2025/01/29	2030	07/08/2025	9.81 Put	Bond Future	651.8800	0.6519	578.2200	0.5782	11.300	0.0000	0.0000
2025/01/29	2030	07/08/2025		Bond Future	9.1669	96.0554	9.0898	96.3260	0.841	0.0000	0.0000
2025/01/29	2030	07/08/2025	11.11 Call	Bond Future	6647.7500	6.6478	6901.2000	6.9012	3.813	0.0000	0.0000
2025/01/29	2030	07/08/2025	11.11 Put	Bond Future	122.9600	0.1230	105.7600	0.1058	13.988	0.0000	0.0000
2025/01/29	2030	07/08/2025	12.12 Call	Bond Future	9717.6500	9.7177	9985.1400	9.9851	2.753	0.0000	0.0000
2025/01/29	2030	07/08/2025	12.12 Put	Bond Future	18.0300	0.0180	14.8700	0.0149	17.526	0.0000	0.0000
2025/01/29	2030	07/08/2025	10.48 Put	Bond Future	277.7900	0.2778	242.0800	0.2421	12.855	0.0000	0.0000
2025/01/29	2030	07/08/2025	10.48 Call	Bond Future	4748.8700	4.7489	4983.8100	4.9838	4.947	0.0000	0.0000
2025/01/29	2030	06/11/2025		Bond Future	9.2505	97.9284	9.1677	98.2053	0.895	0.0000	0.0000
2025/01/29	2030	06/11/2025	9.54 Call	Bond Future	2267.2400	2.2672	2432.6100	2.4326	7.294	0.0000	0.0000
2025/01/29	2030	06/11/2025	9.54 Put	Bond Future	1305.9600	1.3060	1194.3700	1.1944	8.545	0.0000	0.0000
2025/01/29	2030	06/11/2025	8.72 Put	Bond Future	2677.0200	2.6770	2494.3600	2.4944	6.823	0.0000	0.0000
2025/01/29	2030	06/11/2025	8.72 Call	Bond Future	884.7100	0.8847	979.0100	0.9790	10.659	0.0000	0.0000
2025/01/29	2030	06/11/2025	9.22 Put	Bond Future	1743.0200	1.7430	1604.8800	1.6049	7.925	0.0000	0.0000
2025/01/29	2030	06/11/2025	9.22 Call	Bond Future	1641.2300	1.6412	1780.0500	1.7801	8.458	0.0000	0.0000
2025/01/29	2030	06/11/2025	10.08 Call	Bond Future	3517.5200	3.5175	3719.6700	3.7197	5.747	0.0000	0.0000
2025/01/29	2030	06/11/2025	10.08 Put	Bond Future	794.9600	0.7950	720.1500	0.7202	9.411	0.0000	0.0000
2025/01/29	2030	05/02/2026		Bond Future	9.3504	95.8198	9.2611	96.1031	0.955	0.0000	0.0000
2025/01/29	2030	05/02/2026	9.49 Call	Bond Future	2134.5200	2.1345	2290.1500	2.2902	7.291	0.0000	0.0000
2025/01/29	2030	05/02/2026	9.49 Put	Bond Future	1693.5400	1.6935	1565.9100	1.5659	7.536	0.0000	0.0000
2025/01/29	2032	06/02/2025	9.42 Put	Bond Future	1509.6900	1.5097	1179.1900	1.1792	21.892	0.0000	0.0000
2025/01/29	2032	06/02/2025	9.42 Call	Bond Future	27.4500	0.0275	49.1000	0.0491	78.871	0.0000	0.0000
2025/01/29	2032	06/02/2025	9.92 Put	Bond Future	143.6800	0.1437	68.5000	0.0685	52.325	0.0000	0.0000
2025/01/29	2032	06/02/2025	9.92 Call	Bond Future	1079.1300	1.0791	1356.1000	1.3561	25.666	0.0000	0.0000
2025/01/29	2032	06/02/2025	10.61 Call	Bond Future	4144.3900	4.1444	4496.0300	4.4960	8.485	0.0000	0.0000
2025/01/29	2032	06/02/2025	10.61 Put	Bond Future	0.6300	0.0006	0.1200	0.0001	80.952	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	
2025/01/29	2032	06/02/2025		Bond Future	9.7246	95.5581	9.6517	95.9102	0.750	0.0000	0.0000
2025/01/29	2032	06/02/2025	11.72 Call	Bond Future	9010.2900	9.0103	9362.4400	9.3624	3.908	0.0000	0.0000
2025/01/29	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2032	08/05/2025		Bond Future	9.8034	93.3065	9.7268	93.6660	0.782	0.0000	0.0000
2025/01/29	2032	08/05/2025	10.91 Call	Bond Future	5219.9200	5.2199	5540.5200	5.5405	6.142	0.0000	0.0000
2025/01/29	2032	08/05/2025	10.91 Put	Bond Future	218.2600	0.2183	179.2900	0.1793	17.855	0.0000	0.0000
2025/01/29	2032	08/05/2025	9.42 Put	Bond Future	2525.1700	2.5252	2278.3000	2.2783	9.776	0.0000	0.0000
2025/01/29	2032	08/05/2025	9.42 Call	Bond Future	708.0500	0.7081	820.7500	0.8208	15.917	0.0000	0.0000
2025/01/29	2032	08/05/2025	9.92 Put	Bond Future	1231.1100	1.2311	1074.5200	1.0745	12.719	0.0000	0.0000
2025/01/29	2032	08/05/2025	9.92 Call	Bond Future	1774.9400	1.7749	1977.9200	1.9779	11.436	0.0000	0.0000
2025/01/29	2032	08/05/2025	10.97 Call	Bond Future	5457.8500	5.4579	5782.0900	5.7821	5.941	0.0000	0.0000
2025/01/29	2032	08/05/2025	10.97 Put	Bond Future	194.9400	0.1949	159.6100	0.1596	18.124	0.0000	0.0000
2025/01/29	2032	08/05/2025	9.40 Put	Bond Future	2591.0800	2.5911	2340.7800	2.3408	9.660	0.0000	0.0000
2025/01/29	2032	08/05/2025	9.40 Call	Bond Future	677.9400	0.6779	787.2100	0.7872	16.118	0.0000	0.0000
2025/01/29	2032	08/05/2025	9.90 Put	Bond Future	1270.3300	1.2703	1110.2300	1.1102	12.603	0.0000	0.0000
2025/01/29	2032	08/05/2025	9.90 Call	Bond Future	1721.1700	1.7212	1920.6400	1.9206	11.589	0.0000	0.0000
2025/01/29	2032	08/05/2025	10.28 Call	Bond Future	2878.4800	2.8785	3137.6800	3.1377	9.005	0.0000	0.0000
2025/01/29	2032	08/05/2025	10.28 Put	Bond Future	680.9600	0.6810	580.5900	0.5806	14.739	0.0000	0.0000
2025/01/29	2032	07/08/2025	9.40 Put	Bond Future	3257.8400	3.2578	3011.2600	3.0113	7.569	0.0000	0.0000
2025/01/29	2032	07/08/2025	9.40 Call	Bond Future	994.0400	0.9940	1115.0500	1.1151	12.174	0.0000	0.0000
2025/01/29	2032	07/08/2025	9.90 Put	Bond Future	1940.7600	1.9408	1762.3200	1.7623	9.194	0.0000	0.0000
2025/01/29	2032	07/08/2025	9.90 Call	Bond Future	1982.8100	1.9828	2171.9600	2.1720	9.539	0.0000	0.0000
2025/01/29	2032	07/08/2025	10.59 Call	Bond Future	3990.7200	3.9907	4260.3000	4.2603	6.755	0.0000	0.0000
2025/01/29	2032	07/08/2025	10.59 Put	Bond Future	881.8400	0.8818	783.8300	0.7838	11.114	0.0000	0.0000
2025/01/29	2032	07/08/2025		Bond Future	9.8907	95.1556	9.8100	95.5231	0.816	0.0000	0.0000
2025/01/29	2032	07/08/2025	12.01 Call	Bond Future	9182.0100	9.1820	9527.7100	9.5277	3.765	0.0000	0.0000
2025/01/29	2032	07/08/2025	12.01 Put	Bond Future	157.8100	0.1578	135.9200	0.1359	13.871	0.0000	0.0000
2025/01/29	2032	06/11/2025		Bond Future	9.9933	92.8492	9.9081	93.2250	0.853	0.0000	0.0000
2025/01/29	2032	06/11/2025	10.42 Call	Bond Future	3482.3400	3.4823	3719.8400	3.7198	6.820	0.0000	0.0000
2025/01/29	2032	06/11/2025	10.42 Put	Bond Future	1629.0100	1.6290	1490.7100	1.4907	8.490	0.0000	0.0000
2025/01/29	2032	06/11/2025	9.40 Put	Bond Future	3860.5500	3.8606	3610.6100	3.6106	6.474	0.0000	0.0000
2025/01/29	2032	06/11/2025	9.40 Call	Bond Future	1203.0400	1.2030	1328.9000	1.3289	10.462	0.0000	0.0000
2025/01/29	2032	06/11/2025	9.90 Put	Bond Future	2561.2800	2.5613	2368.2600	2.3683	7.536	0.0000	0.0000
2025/01/29	2032	06/11/2025	9.90 Call	Bond Future	2149.5600	2.1496	2332.3400	2.3323	8.503	0.0000	0.0000
2025/01/29	2032	06/11/2025	10.89 Call	Bond Future	4911.4100	4.9114	5188.6300	5.1886	5.644	0.0000	0.0000
2025/01/29	2032	06/11/2025	10.89 Put	Bond Future	1070.7000	1.0707	972.1200	0.9721	9.207	0.0000	0.0000
2025/01/29	2032	05/02/2026		Bond Future	10.1085	94.6493	10.0184	95.0333	0.891	0.0000	0.0000
2025/01/29	2032	05/02/2026	10.16 Call	Bond Future	2867.5600	2.8676	3070.5200	3.0705	7.078	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	
2025/01/29	2032	05/02/2026	10.16 Put	Bond Future	2648.6900	2.6487	2467.6700	2.4677	6.834	0.0000	0.0000
2025/01/29	2033	06/02/2025		Bond Future	127.8015	127.8015	128.5030	128.5030	0.549	0.0000	0.0000
2025/01/29	2033	06/02/2025	124.94 Call	Bond Future	2861.5100	2.8615	3562.9500	3.5630	24.513	0.0000	0.0000
2025/01/29	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2033	08/05/2025		Bond Future	128.8832	128.8832	129.5994	129.5994	0.556	0.0000	0.0000
2025/01/29	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2033	08/05/2025	130.62 Put	Bond Future	1736.8000	1.7368	1020.6100	1.0206	41.236	0.0000	0.0000
2025/01/29	2033	07/08/2025		Bond Future	131.4690	131.4690	132.2008	132.2008	0.557	0.0000	0.0000
2025/01/29	2033	07/08/2025	128.65 Call	Bond Future	2818.9700	2.8190	3550.7600	3.5508	25.959	0.0000	0.0000
2025/01/29	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2033	06/11/2025		Bond Future	132.5349	132.5349	133.2823	133.2823	0.564	0.0000	0.0000
2025/01/29	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	142.3300	0.1423	100.000	0.0000	0.0000
2025/01/29	2033	06/11/2025	133.14 Put	Bond Future	605.0600	0.6051	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/29	2033	05/02/2026		Bond Future	135.1380	135.1380	135.9013	135.9013	0.565	0.0000	0.0000
2025/01/29	2033	05/02/2026	132.88 Call	Bond Future	2257.9900	2.2580	3021.2900	3.0213	33.804	0.0000	0.0000
2025/01/29	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2037	06/02/2025		Bond Future	10.8067	84.9629	10.7232	85.4575	0.772	0.0000	0.0000
2025/01/29	2037	06/02/2025	12.76 Call	Bond Future	10502.2200	10.5022	10996.7900	10.9968	4.709	0.0000	0.0000
2025/01/29	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2037	08/05/2025	12.55 Put	Bond Future	116.1100	0.1161	91.6100	0.0916	21.101	0.0000	0.0000
2025/01/29	2037	08/05/2025	12.55 Call	Bond Future	8936.1200	8.9361	9416.3800	9.4164	5.374	0.0000	0.0000
2025/01/29	2037	08/05/2025	13.30 Put	Bond Future	24.2200	0.0242	18.2700	0.0183	24.566	0.0000	0.0000
2025/01/29	2037	08/05/2025	13.30 Call	Bond Future	12434.8900	12.4349	12933.7000	12.9337	4.011	0.0000	0.0000
2025/01/29	2037	08/05/2025		Bond Future	10.9058	86.6633	10.8191	87.1681	0.795	0.0000	0.0000
2025/01/29	2037	08/05/2025	12.25 Call	Bond Future	7510.2400	7.5102	7975.3400	7.9753	6.193	0.0000	0.0000
2025/01/29	2037	08/05/2025	12.25 Put	Bond Future	198.7200	0.1987	159.0600	0.1591	19.958	0.0000	0.0000
2025/01/29	2037	08/05/2025	13.35 Put	Bond Future	21.2200	0.0212	15.9400	0.0159	24.882	0.0000	0.0000
2025/01/29	2037	08/05/2025	13.35 Call	Bond Future	12662.4500	12.6625	13161.9300	13.1619	3.945	0.0000	0.0000
2025/01/29	2037	08/05/2025	10.50 Put	Bond Future	3224.0000	3.2240	2874.5800	2.8746	10.838	0.0000	0.0000
2025/01/29	2037	08/05/2025	10.50 Call	Bond Future	825.0600	0.8251	980.4000	0.9804	18.828	0.0000	0.0000
2025/01/29	2037	08/05/2025	11.00 Put	Bond Future	1602.4400	1.6024	1380.3800	1.3804	13.858	0.0000	0.0000
2025/01/29	2037	08/05/2025	11.00 Call	Bond Future	2145.7500	2.1458	2428.4500	2.4285	13.175	0.0000	0.0000
2025/01/29	2037	08/05/2025	11.46 Call	Bond Future	3902.3400	3.9023	4280.3500	4.2804	9.687	0.0000	0.0000
2025/01/29	2037	08/05/2025	11.46 Put	Bond Future	774.1400	0.7741	647.3900	0.6474	16.373	0.0000	0.0000
2025/01/29	2037	07/08/2025	10.50 Put	Bond Future	4278.9300	4.2789	3935.2200	3.9352	8.033	0.0000	0.0000
2025/01/29	2037	07/08/2025	10.50 Call	Bond Future	1285.2400	1.2852	1457.0400	1.4570	13.367	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.00 Put	Bond Future	2640.5200	2.6405	2389.5000	2.3895	9.506	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	
2025/01/29	2037	07/08/2025	11.00 Call	Bond Future	2561.0100	2.5610	2825.5000	2.8255	10.328	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.83 Call	Bond Future	5572.0900	5.5721	5959.8200	5.9598	6.958	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.83 Put	Bond Future	1107.6100	1.1076	979.8300	0.9798	11.537	0.0000	0.0000
2025/01/29	2037	07/08/2025	12.17 Call	Bond Future	6991.4800	6.9915	7413.3900	7.4134	6.035	0.0000	0.0000
2025/01/29	2037	07/08/2025	12.17 Put	Bond Future	765.2500	0.7653	671.6500	0.6717	12.231	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.42 Call	Bond Future	3978.0300	3.9780	4311.8800	4.3119	8.392	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.42 Put	Bond Future	1713.8800	1.7139	1532.2200	1.5322	10.599	0.0000	0.0000
2025/01/29	2037	07/08/2025	10.55 Put	Bond Future	4086.4700	4.0865	3752.0100	3.7520	8.185	0.0000	0.0000
2025/01/29	2037	07/08/2025	10.55 Call	Bond Future	1390.4600	1.3905	1571.5100	1.5715	13.021	0.0000	0.0000
2025/01/29	2037	07/08/2025	10.64 Put	Bond Future	3756.4800	3.7565	3438.8400	3.4388	8.456	0.0000	0.0000
2025/01/29	2037	07/08/2025	10.64 Call	Bond Future	1592.7400	1.5927	1790.6100	1.7906	12.423	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.82 Call	Bond Future	5531.4900	5.5315	5918.0800	5.9181	6.989	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.82 Put	Bond Future	1119.6800	1.1197	990.7600	0.9908	11.514	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.07 Call	Bond Future	2778.0700	2.7781	3054.9600	3.0550	9.967	0.0000	0.0000
2025/01/29	2037	07/08/2025	11.07 Put	Bond Future	2460.4900	2.4605	2221.8700	2.2219	9.698	0.0000	0.0000
2025/01/29	2037	07/08/2025	10.34 Put	Bond Future	4946.0000	4.9460	4573.7700	4.5738	7.526	0.0000	0.0000
2025/01/29	2037	07/08/2025	10.34 Call	Bond Future	990.1500	0.9902	1133.4300	1.1334	14.471	0.0000	0.0000
2025/01/29	2037	07/08/2025	13.01 Put	Bond Future	303.8500	0.3039	262.3300	0.2623	13.665	0.0000	0.0000
2025/01/29	2037	07/08/2025		Bond Future	11.0140	84.1202	10.9237	84.6357	0.820	0.0000	0.0000
2025/01/29	2037	07/08/2025	13.01 Call	Bond Future	10651.4900	10.6515	11125.4800	11.1255	4.450	0.0000	0.0000
2025/01/29	2037	06/11/2025		Bond Future	11.1246	85.7600	11.0306	86.2865	0.845	0.0000	0.0000
2025/01/29	2037	06/11/2025	11.63 Call	Bond Future	4826.5200	4.8265	5169.3700	5.1694	7.103	0.0000	0.0000
2025/01/29	2037	06/11/2025	11.63 Put	Bond Future	2073.2300	2.0732	1889.5400	1.8895	8.860	0.0000	0.0000
2025/01/29	2037	06/11/2025	10.50 Put	Bond Future	5186.9000	5.1869	4839.1500	4.8392	6.704	0.0000	0.0000
2025/01/29	2037	06/11/2025	10.50 Call	Bond Future	1600.3800	1.6004	1779.1700	1.7792	11.172	0.0000	0.0000
2025/01/29	2037	06/11/2025	11.00 Put	Bond Future	3495.0900	3.4951	3224.2000	3.2242	7.751	0.0000	0.0000
2025/01/29	2037	06/11/2025	11.00 Call	Bond Future	2796.0500	2.7961	3051.7000	3.0517	9.143	0.0000	0.0000
2025/01/29	2037	06/11/2025	12.16 Call	Bond Future	6830.9100	6.8309	7230.0300	7.2300	5.843	0.0000	0.0000
2025/01/29	2037	06/11/2025	12.16 Put	Bond Future	1324.7200	1.3247	1197.3000	1.1973	9.619	0.0000	0.0000
2025/01/29	2037	05/02/2026	12.27 Call	Bond Future	7295.8500	7.2959	7683.2900	7.6833	5.310	0.0000	0.0000
2025/01/29	2037	05/02/2026	12.27 Put	Bond Future	1952.7800	1.9528	1802.6600	1.8027	7.688	0.0000	0.0000
2025/01/29	2037	05/02/2026	10.90 Put	Bond Future	4850.9900	4.8510	4552.5000	4.5525	6.153	0.0000	0.0000
2025/01/29	2037	05/02/2026	10.90 Call	Bond Future	2933.4700	2.9335	3172.5400	3.1725	8.150	0.0000	0.0000
2025/01/29	2037	05/02/2026		Bond Future	11.2456	83.1643	11.1476	83.7019	0.871	0.0000	0.0000
2025/01/29	2037	05/02/2026	11.20 Call	Bond Future	3739.2500	3.7393	4015.7300	4.0157	7.394	0.0000	0.0000
2025/01/29	2037	05/02/2026	11.20 Put	Bond Future	3988.6200	3.9886	3727.5400	3.7275	6.546	0.0000	0.0000
2025/01/29	2038	06/02/2025		Bond Future	137.4206	137.4206	137.6777	137.6777	0.187	0.0000	0.0000
2025/01/29	2038	06/02/2025	135.23 Call	Bond Future	2190.6200	2.1906	2447.6500	2.4477	11.733	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	
2025/01/29	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2038	08/05/2025		Bond Future	140.2049	140.2049	140.4677	140.4677	0.187	0.0000	0.0000
2025/01/29	2038	08/05/2025	139.68 Call	Bond Future	524.8500	0.5249	787.7300	0.7877	50.087	0.0000	0.0000
2025/01/29	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2038	07/08/2025		Bond Future	140.8985	140.8985	141.1676	141.1676	0.191	0.0000	0.0000
2025/01/29	2038	07/08/2025	139.56 Call	Bond Future	1338.4900	1.3385	1607.5500	1.6076	20.102	0.0000	0.0000
2025/01/29	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2038	06/11/2025		Bond Future	143.6806	143.6806	143.9565	143.9565	0.192	0.0000	0.0000
2025/01/29	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	76.5100	0.0765	100.000	0.0000	0.0000
2025/01/29	2038	06/11/2025	143.88 Put	Bond Future	199.4200	0.1994	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/29	2038	05/02/2026		Bond Future	144.3450	144.3450	144.6270	144.6270	0.195	0.0000	0.0000
2025/01/29	2038	05/02/2026	143.20 Call	Bond Future	1145.0400	1.1450	1426.9600	1.4270	24.621	0.0000	0.0000
2025/01/29	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2040	06/02/2025	11.00 Put	Bond Future	1084.9700	1.0850	672.9200	0.6729	37.978	0.0000	0.0000
2025/01/29	2040	06/02/2025	11.00 Call	Bond Future	270.0700	0.2701	457.0900	0.4571	69.249	0.0000	0.0000
2025/01/29	2040	06/02/2025	11.70 Call	Bond Future	3541.1900	3.5412	4134.2500	4.1343	16.747	0.0000	0.0000
2025/01/29	2040	06/02/2025	11.70 Put	Bond Future	7.4100	0.0074	1.4000	0.0014	81.107	0.0000	0.0000
2025/01/29	2040	06/02/2025	12.20 Call	Bond Future	6438.0400	6.4380	7037.0900	7.0371	9.305	0.0000	0.0000
2025/01/29	2040	06/02/2025	12.20 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/29	2040	06/02/2025		Bond Future	11.1270	84.9299	11.0335	85.5290	0.841	0.0000	0.0000
2025/01/29	2040	06/02/2025	12.95 Call	Bond Future	10504.5300	10.5045	11103.6000	11.1036	5.703	0.0000	0.0000
2025/01/29	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2040	08/05/2025		Bond Future	11.2292	86.6296	11.1322	87.2410	0.864	0.0000	0.0000
2025/01/29	2040	08/05/2025	12.63 Call	Bond Future	8337.2400	8.3372	8903.5800	8.9036	6.793	0.0000	0.0000
2025/01/29	2040	08/05/2025	12.63 Put	Bond Future	207.1500	0.2072	162.1400	0.1621	21.728	0.0000	0.0000
2025/01/29	2040	08/05/2025	12.75 Put	Bond Future	168.4300	0.1684	131.0400	0.1310	22.199	0.0000	0.0000
2025/01/29	2040	08/05/2025	12.75 Call	Bond Future	8938.8000	8.9388	9512.7600	9.5128	6.421	0.0000	0.0000
2025/01/29	2040	08/05/2025	13.50 Put	Bond Future	39.1500	0.0392	29.1300	0.0291	25.594	0.0000	0.0000
2025/01/29	2040	08/05/2025	13.50 Call	Bond Future	12629.0300	12.6290	13230.3600	13.2304	4.761	0.0000	0.0000
2025/01/29	2040	08/05/2025	13.43 Put	Bond Future	46.4600	0.0465	34.7900	0.0348	25.118	0.0000	0.0000
2025/01/29	2040	08/05/2025	13.43 Call	Bond Future	12292.7000	12.2927	12892.3800	12.8924	4.878	0.0000	0.0000
2025/01/29	2040	07/08/2025		Bond Future	11.3400	83.8351	11.2391	84.4594	0.890	0.0000	0.0000
2025/01/29	2040	07/08/2025	13.29 Call	Bond Future	11178.0100	11.1780	11748.5600	11.7486	5.104	0.0000	0.0000
2025/01/29	2040	07/08/2025	13.29 Put	Bond Future	365.1400	0.3651	311.3800	0.3114	14.723	0.0000	0.0000
2025/01/29	2040	06/11/2025		Bond Future	11.4524	85.4692	11.3476	86.1066	0.915	0.0000	0.0000
2025/01/29	2040	06/11/2025	11.84 Call	Bond Future	4815.2000	4.8152	5214.1300	5.2141	8.285	0.0000	0.0000
2025/01/29	2040	06/11/2025	11.84 Put	Bond Future	2519.5200	2.5195	2281.0600	2.2811	9.465	0.0000	0.0000
2025/01/29	2040	05/02/2026		Bond Future	11.5744	82.6172	11.4654	83.2678	0.942	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	
2025/01/29	2040	05/02/2026	11.49 Call	Bond Future	3987.9300	3.9879	4319.8200	4.3198	8.322	0.0000	0.0000
2025/01/29	2040	05/02/2026	11.49 Put	Bond Future	4491.1300	4.4911	4172.4400	4.1724	7.096	0.0000	0.0000
2025/01/29	2044	06/02/2025	11.50 Call	Bond Future	1680.9800	1.6810	2173.1500	2.1732	29.279	0.0000	0.0000
2025/01/29	2044	06/02/2025	11.50 Put	Bond Future	146.5600	0.1466	57.2400	0.0572	60.944	0.0000	0.0000
2025/01/29	2044	06/02/2025	11.15 Put	Bond Future	1055.0700	1.0551	666.0300	0.6660	36.873	0.0000	0.0000
2025/01/29	2044	06/02/2025	11.15 Call	Bond Future	319.9100	0.3199	512.3600	0.5124	60.158	0.0000	0.0000
2025/01/29	2044	06/02/2025	10.65 Put	Bond Future	4164.8100	4.1648	3584.5900	3.5846	13.931	0.0000	0.0000
2025/01/29	2044	06/02/2025	10.65 Call	Bond Future	1.0900	0.0011	2.3600	0.0024	116.514	0.0000	0.0000
2025/01/29	2044	06/02/2025	13.75 Call	Bond Future	13935.2100	13.9352	14516.7000	14.5167	4.173	0.0000	0.0000
2025/01/29	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2044	06/02/2025	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2044	06/02/2025	12.50 Call	Bond Future	7481.5400	7.4815	8063.0300	8.0630	7.772	0.0000	0.0000
2025/01/29	2044	06/02/2025	12.00 Put	Bond Future	1.6800	0.0017	0.2600	0.0003	84.524	0.0000	0.0000
2025/01/29	2044	06/02/2025	12.00 Call	Bond Future	4604.8200	4.6048	5184.8900	5.1849	12.597	0.0000	0.0000
2025/01/29	2044	06/02/2025		Bond Future	11.2616	80.7475	11.1732	81.3290	0.785	0.0000	0.0000
2025/01/29	2044	06/02/2025	13.02 Call	Bond Future	10288.4200	10.2884	10869.9100	10.8699	5.652	0.0000	0.0000
2025/01/29	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2044	08/05/2025		Bond Future	11.3602	82.3635	11.2686	82.9570	0.806	0.0000	0.0000
2025/01/29	2044	08/05/2025	12.72 Call	Bond Future	8286.3900	8.2864	8830.1900	8.8302	6.563	0.0000	0.0000
2025/01/29	2044	08/05/2025	12.72 Put	Bond Future	247.6700	0.2477	197.9900	0.1980	20.059	0.0000	0.0000
2025/01/29	2044	08/05/2025	Call	Bond Future	0.3300	0.0003	0.5100	0.0005	54.545	0.0000	0.0000
2025/01/29	2044	08/05/2025	Put	Bond Future	17636.7900	17.6368	17043.4900	17.0435	3.364	0.0000	0.0000
2025/01/29	2044	08/05/2025	12.40 Call	Bond Future	6689.4400	6.6894	7204.0900	7.2041	7.693	0.0000	0.0000
2025/01/29	2044	08/05/2025	12.40 Put	Bond Future	419.9200	0.4199	341.0900	0.3411	18.773	0.0000	0.0000
2025/01/29	2044	08/05/2025	11.65 Call	Bond Future	3210.6300	3.2106	3594.7700	3.5948	11.965	0.0000	0.0000
2025/01/29	2044	08/05/2025	11.65 Put	Bond Future	1378.6900	1.3787	1169.3500	1.1694	15.184	0.0000	0.0000
2025/01/29	2044	08/05/2025	10.92 Put	Bond Future	3807.6100	3.8076	3391.1700	3.3912	10.937	0.0000	0.0000
2025/01/29	2044	08/05/2025	10.92 Call	Bond Future	890.2100	0.8902	1067.2500	1.0673	19.887	0.0000	0.0000
2025/01/29	2044	07/08/2025		Bond Future	11.4664	79.6098	11.3714	80.2158	0.829	0.0000	0.0000
2025/01/29	2044	07/08/2025	13.34 Call	Bond Future	10975.1600	10.9752	11524.8500	11.5249	5.008	0.0000	0.0000
2025/01/29	2044	07/08/2025	13.34 Put	Bond Future	403.3300	0.4033	347.0500	0.3471	13.954	0.0000	0.0000
2025/01/29	2044	06/11/2025		Bond Future	11.5738	81.1615	11.4752	81.7802	0.852	0.0000	0.0000
2025/01/29	2044	06/11/2025	11.88 Call	Bond Future	4687.2300	4.6872	5061.7500	5.0618	7.990	0.0000	0.0000
2025/01/29	2044	06/11/2025	11.88 Put	Bond Future	2814.5300	2.8145	2570.3200	2.5703	8.677	0.0000	0.0000
2025/01/29	2044	05/02/2026		Bond Future	11.6898	78.3511	11.5874	78.9826	0.876	0.0000	0.0000
2025/01/29	2044	05/02/2026	11.56 Call	Bond Future	3924.7400	3.9247	4240.7200	4.2407	8.051	0.0000	0.0000
2025/01/29	2044	05/02/2026	11.56 Put	Bond Future	4726.3300	4.7263	4410.8100	4.4108	6.676	0.0000	0.0000
2025/01/29	2046	06/02/2025		Bond Future	119.9828	119.9828	121.0187	121.0187	0.863	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	
2025/01/29	2046	06/02/2025	114.01 Call	Bond Future	5972.8000	5.9728	7008.7200	7.0087	17.344	0.0000	0.0000
2025/01/29	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2046	08/05/2025		Bond Future	120.2045	120.2045	121.2619	121.2619	0.880	0.0000	0.0000
2025/01/29	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2046	08/05/2025	121.97 Put	Bond Future	1765.5100	1.7655	708.0800	0.7081	59.894	0.0000	0.0000
2025/01/29	2046	07/08/2025		Bond Future	122.6159	122.6159	123.6956	123.6956	0.881	0.0000	0.0000
2025/01/29	2046	07/08/2025	118.69 Call	Bond Future	3925.9100	3.9259	5005.6200	5.0056	27.502	0.0000	0.0000
2025/01/29	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2046	06/11/2025		Bond Future	122.7883	122.7883	123.8902	123.8902	0.897	0.0000	0.0000
2025/01/29	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2046	06/11/2025	125.41 Put	Bond Future	2621.6600	2.6217	1519.7800	1.5198	42.030	0.0000	0.0000
2025/01/29	2046	05/02/2026		Bond Future	125.1989	125.1989	126.3236	126.3236	0.898	0.0000	0.0000
2025/01/29	2046	05/02/2026	121.65 Call	Bond Future	3548.9200	3.5489	4673.6200	4.6736	31.691	0.0000	0.0000
2025/01/29	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2050	06/02/2025		Bond Future	118.9777	118.9777	119.3439	119.3439	0.308	0.0000	0.0000
2025/01/29	2050	06/02/2025	115.60 Call	Bond Future	3377.7400	3.3777	3743.8900	3.7439	10.840	0.0000	0.0000
2025/01/29	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2050	08/05/2025		Bond Future	121.3885	121.3885	121.7624	121.7624	0.308	0.0000	0.0000
2025/01/29	2050	08/05/2025	121.16 Call	Bond Future	228.5000	0.2285	602.4000	0.6024	163.632	0.0000	0.0000
2025/01/29	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2050	07/08/2025		Bond Future	121.4624	121.4624	121.8447	121.8447	0.315	0.0000	0.0000
2025/01/29	2050	07/08/2025	119.89 Call	Bond Future	1572.3800	1.5724	1954.6700	1.9547	24.313	0.0000	0.0000
2025/01/29	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2050	06/11/2025		Bond Future	123.8606	123.8606	124.2518	124.2518	0.316	0.0000	0.0000
2025/01/29	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	2050	06/11/2025	124.42 Put	Bond Future	559.4100	0.5594	168.2100	0.1682	69.931	0.0000	0.0000
2025/01/29	2050	05/02/2026		Bond Future	123.8882	123.8882	124.2873	124.2873	0.322	0.0000	0.0000
2025/01/29	2050	05/02/2026	122.82 Call	Bond Future	1068.2100	1.0682	1467.2800	1.4673	37.359	0.0000	0.0000
2025/01/29	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	AL37	06/02/2025		Index Future	1074.8860	1074.8860	1079.1540	1079.1540	0.397	0.0000	0.0000
2025/01/29	AL37	08/05/2025		Index Future	1096.4010	1096.4010	1100.7550	1100.7550	0.397	0.0000	0.0000
2025/01/29	AL37	07/08/2025		Index Future	1118.1440	1118.1440	1122.5880	1122.5880	0.397	0.0000	0.0000
2025/01/29	AL37	06/11/2025		Index Future	1139.9850	1139.9850	1144.5200	1144.5200	0.398	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	
2025/01/29	AL37	05/02/2026		Index Future	1162.1410	1162.1410	1166.7670	1166.7670	0.398	0.0000	0.0000
2025/01/29	AL7T	06/02/2025		Index Future	1291.7280	1291.7280	1297.3710	1297.3710	0.437	0.0000	0.0000
2025/01/29	AL7T	08/05/2025		Index Future	1317.5830	1317.5830	1323.3400	1323.3400	0.437	0.0000	0.0000
2025/01/29	AL7T	07/08/2025		Index Future	1343.7130	1343.7130	1349.5880	1349.5880	0.437	0.0000	0.0000
2025/01/29	AL7T	06/11/2025		Index Future	1369.9590	1369.9590	1375.9540	1375.9540	0.438	0.0000	0.0000
2025/01/29	AL7T	05/02/2026		Index Future	1396.5840	1396.5840	1402.7000	1402.7000	0.438	0.0000	0.0000
2025/01/29	ALBI	06/02/2025		Index Future	1108.8360	1108.8360	1114.8500	1114.8500	0.542	0.0000	0.0000
2025/01/29	ALBI	08/05/2025		Index Future	1131.0310	1131.0310	1137.1660	1137.1660	0.542	0.0000	0.0000
2025/01/29	ALBI	07/08/2025		Index Future	1153.4610	1153.4610	1159.7210	1159.7210	0.543	0.0000	0.0000
2025/01/29	ALBI	06/11/2025		Index Future	1175.9910	1175.9910	1182.3780	1182.3780	0.543	0.0000	0.0000
2025/01/29	ALBI	05/02/2026		Index Future	1198.8460	1198.8460	1205.3610	1205.3610	0.543	0.0000	0.0000
2025/01/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/01/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/29	ES33	06/02/2025		Bond Future	11.0651	83.6295	10.9957	83.9591	0.627	0.0000	0.0000
2025/01/29	ES33	06/02/2025	13.34 Call	Bond Future	9897.9300	9.8979	10227.5000	10.2275	3.330	0.0000	0.0000
2025/01/29	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES33	08/05/2025		Bond Future	11.1856	81.5247	11.1130	81.8612	0.648	0.0000	0.0000
2025/01/29	ES33	08/05/2025	12.73 Call	Bond Future	6752.6700	6.7527	7089.2400	7.0892	4.984	0.0000	0.0000
2025/01/29	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES33	07/08/2025		Bond Future	11.3153	83.1598	11.2393	83.5040	0.672	0.0000	0.0000
2025/01/29	ES33	07/08/2025	13.56 Call	Bond Future	9355.2400	9.3552	9699.3800	9.6994	3.679	0.0000	0.0000
2025/01/29	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES33	06/11/2025		Bond Future	11.4644	81.0040	11.3846	81.3559	0.696	0.0000	0.0000
2025/01/29	ES33	06/11/2025	12.01 Call	Bond Future	2353.8100	2.3538	2705.6600	2.7057	14.948	0.0000	0.0000
2025/01/29	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES33	05/02/2026		Bond Future	11.6304	82.5924	11.5465	82.9520	0.721	0.0000	0.0000
2025/01/29	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES33	05/02/2026	11.49 Put	Bond Future	603.0600	0.6031	243.4800	0.2435	59.626	0.0000	0.0000
2025/01/29	ES42	06/02/2025		Bond Future	11.6081	79.5856	11.5142	80.1549	0.809	0.0000	0.0000
2025/01/29	ES42	06/02/2025	13.71 Call	Bond Future	11192.1300	11.1921	11761.4200	11.7614	5.087	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	
2025/01/29	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES42	08/05/2025		Bond Future	11.7179	76.9311	11.6205	77.5122	0.831	0.0000	0.0000
2025/01/29	ES42	08/05/2025	13.25 Call	Bond Future	8300.2300	8.3002	8881.3500	8.8814	7.001	0.0000	0.0000
2025/01/29	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES42	07/08/2025		Bond Future	11.8314	78.4735	11.7303	79.0670	0.855	0.0000	0.0000
2025/01/29	ES42	07/08/2025	13.79 Call	Bond Future	10201.3200	10.2013	10794.8700	10.7949	5.818	0.0000	0.0000
2025/01/29	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES42	06/11/2025		Bond Future	11.9564	75.7562	11.8513	76.3623	0.879	0.0000	0.0000
2025/01/29	ES42	06/11/2025	12.39 Call	Bond Future	2422.3400	2.4223	3028.4400	3.0284	25.021	0.0000	0.0000
2025/01/29	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES42	05/02/2026		Bond Future	12.0883	77.2399	11.9790	77.8588	0.904	0.0000	0.0000
2025/01/29	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	ES42	05/02/2026	11.85 Put	Bond Future	1359.8200	1.3598	740.9400	0.7409	45.512	0.0000	0.0000
2025/01/29	GOVI	06/02/2025		GOVI	1091.8720	1091.8720	1097.8240	1097.8240	0.545	0.0000	0.0000
2025/01/29	GOVI	06/02/2025	972.00 Call	GOVI	1198720.0000	119.8720	1258240.0000	125.8240	4.965	0.0000	0.0000
2025/01/29	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	GOVI	08/05/2025		GOVI	1113.7270	1113.7270	1119.7990	1119.7990	0.545	0.0000	0.0000
2025/01/29	GOVI	08/05/2025	1,022.00 Call	GOVI	917270.0000	91.7270	977990.0000	97.7990	6.620	0.0000	0.0000
2025/01/29	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	GOVI	07/08/2025		GOVI	1135.8140	1135.8140	1142.0100	1142.0100	0.546	0.0000	0.0000
2025/01/29	GOVI	07/08/2025	1,011.00 Call	GOVI	1248140.0000	124.8140	1310100.0000	131.0100	4.964	0.0000	0.0000
2025/01/29	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	GOVI	06/11/2025		GOVI	1157.9990	1157.9990	1164.3200	1164.3200	0.546	0.0000	0.0000
2025/01/29	GOVI	06/11/2025	1,112.00 Call	GOVI	459990.0000	45.9990	523200.0000	52.3200	13.742	0.0000	0.0000
2025/01/29	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	GOVI	05/02/2026		GOVI	1180.5050	1180.5050	1186.9520	1186.9520	0.546	0.0000	0.0000
2025/01/29	GOVI	05/02/2026	1,150.00 Call	GOVI	305050.0000	30.5050	369520.0000	36.9520	21.134	0.0000	0.0000
2025/01/29	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/29	IGOV	06/02/2025		Index Future	371.7190	371.7190	372.2660	372.2660	0.147	0.0000	0.0000
2025/01/29	IGOV	08/05/2025		Index Future	379.2510	379.2510	379.8100	379.8100	0.147	0.0000	0.0000
2025/01/29	IGOV	07/08/2025		Index Future	386.8630	386.8630	387.4340	387.4340	0.148	0.0000	0.0000
2025/01/29	IGOV	06/11/2025		Index Future	394.5080	394.5080	395.0920	395.0920	0.148	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	
2025/01/29	IGOV	05/02/2026		Index Future	402.2620	402.2620	402.8590	402.8590	0.148	0.0000	0.0000
2025/01/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/29	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	8.3770	8.3770	91.6230	0.000	0.0000	0.0000
2025/01/29	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/29	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/29	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/29	R033	06/02/2025		Bond Future	9.9353	104.0131	9.8672	104.3888	0.685	0.0000	0.0000
2025/01/29	R033	06/02/2025	10.33 Call	Bond Future	2182.6400	2.1826	2533.6400	2.5336	16.081	0.0000	0.0000
2025/01/29	R033	06/02/2025	10.33 Put	Bond Future	40.0900	0.0401	15.3600	0.0154	61.686	0.0000	0.0000
2025/01/29	R033	08/05/2025		Bond Future	10.0199	101.0463	9.9485	101.4299	0.712	0.0000	0.0000
2025/01/29	R033	08/05/2025	10.33 Call	Bond Future	2677.6100	2.6776	2927.4100	2.9274	9.329	0.0000	0.0000
2025/01/29	R033	08/05/2025	10.33 Put	Bond Future	1033.2300	1.0332	899.3700	0.8994	12.955	0.0000	0.0000
2025/01/29	R033	07/08/2025		Bond Future	10.1124	103.0487	10.0374	103.4409	0.742	0.0000	0.0000
2025/01/29	R033	07/08/2025	10.33 Call	Bond Future	2909.4900	2.9095	3139.5000	3.1395	7.906	0.0000	0.0000
2025/01/29	R033	07/08/2025	10.33 Put	Bond Future	1783.4200	1.7834	1621.2500	1.6213	9.093	0.0000	0.0000
2025/01/29	R033	06/11/2025		Bond Future	10.2194	100.0132	10.1404	100.4142	0.773	0.0000	0.0000
2025/01/29	R033	06/11/2025	10.33 Call	Bond Future	3055.0100	3.0550	3273.5600	3.2736	7.154	0.0000	0.0000
2025/01/29	R033	06/11/2025	10.33 Put	Bond Future	2497.2700	2.4973	2314.8500	2.3149	7.305	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	
2025/01/29	R033	05/02/2026		Bond Future	10.3381	101.9516	10.2549	102.3613	0.805	0.0000	0.0000
2025/01/29	R033	05/02/2026	10.49 Call	Bond Future	3686.3800	3.6864	3912.0700	3.9121	6.122	0.0000	0.0000
2025/01/29	R033	05/02/2026	10.49 Put	Bond Future	2944.5200	2.9445	2760.5000	2.7605	6.250	0.0000	0.0000
2025/01/29	R035	06/02/2025	10.10 Put	Bond Future	1652.2600	1.6523	1247.8900	1.2479	24.474	0.0000	0.0000
2025/01/29	R035	06/02/2025	10.10 Call	Bond Future	70.4500	0.0705	119.2100	0.1192	69.212	0.0000	0.0000
2025/01/29	R035	06/02/2025	11.10 Call	Bond Future	4072.7100	4.0727	4524.9200	4.5249	11.103	0.0000	0.0000
2025/01/29	R035	06/02/2025	11.10 Put	Bond Future	1.1000	0.0011	0.1800	0.0002	83.636	0.0000	0.0000
2025/01/29	R035	06/02/2025	11.30 Call	Bond Future	5145.6500	5.1457	5598.6900	5.5987	8.804	0.0000	0.0000
2025/01/29	R035	06/02/2025	11.30 Put	Bond Future	0.1000	0.0001	0.0100	0.0000	90.000	0.0000	0.0000
2025/01/29	R035	06/02/2025	10.65 Call	Bond Future	1673.4600	1.6735	2073.6400	2.0736	23.913	0.0000	0.0000
2025/01/29	R035	06/02/2025	10.65 Put	Bond Future	86.1500	0.0862	33.2000	0.0332	61.463	0.0000	0.0000
2025/01/29	R035	06/02/2025	10.34 Put	Bond Future	627.4800	0.6275	378.5100	0.3785	39.678	0.0000	0.0000
2025/01/29	R035	06/02/2025	10.34 Call	Bond Future	446.9600	0.4470	651.1200	0.6511	45.677	0.0000	0.0000
2025/01/29	R035	06/02/2025	10.26 Put	Bond Future	911.2100	0.9112	600.0600	0.6001	34.147	0.0000	0.0000
2025/01/29	R035	06/02/2025	10.26 Call	Bond Future	266.8000	0.2668	408.7800	0.4088	53.216	0.0000	0.0000
2025/01/29	R035	06/02/2025		Bond Future	10.3713	94.8078	10.2929	95.2609	0.756	0.0000	0.0000
2025/01/29	R035	06/02/2025	12.41 Call	Bond Future	10786.6800	10.7867	11239.8100	11.2398	4.201	0.0000	0.0000
2025/01/29	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R035	08/05/2025		Bond Future	10.4580	92.1955	10.3764	92.6580	0.780	0.0000	0.0000
2025/01/29	R035	08/05/2025	11.78 Call	Bond Future	7262.3700	7.2624	7687.8100	7.6878	5.858	0.0000	0.0000
2025/01/29	R035	08/05/2025	11.78 Put	Bond Future	194.0100	0.1940	156.9000	0.1569	19.128	0.0000	0.0000
2025/01/29	R035	08/05/2025	13.35 Call	Bond Future	14522.5000	14.5225	14983.7400	14.9837	3.176	0.0000	0.0000
2025/01/29	R035	08/05/2025	13.35 Put	Bond Future	4.8000	0.0048	3.4900	0.0035	27.292	0.0000	0.0000
2025/01/29	R035	08/05/2025	12.70 Call	Bond Future	11580.1800	11.5802	12035.6600	12.0357	3.933	0.0000	0.0000
2025/01/29	R035	08/05/2025	12.70 Put	Bond Future	30.6800	0.0307	23.6100	0.0236	23.044	0.0000	0.0000
2025/01/29	R035	08/05/2025	11.46 Put	Bond Future	345.5300	0.3455	284.2000	0.2842	17.750	0.0000	0.0000
2025/01/29	R035	08/05/2025	11.46 Call	Bond Future	5773.6500	5.7737	6174.8700	6.1749	6.949	0.0000	0.0000
2025/01/29	R035	08/05/2025	10.08 Put	Bond Future	3019.8100	3.0198	2704.4000	2.7044	10.445	0.0000	0.0000
2025/01/29	R035	08/05/2025	10.08 Call	Bond Future	850.6000	0.8506	997.7400	0.9977	17.298	0.0000	0.0000
2025/01/29	R035	08/05/2025	10.58 Put	Bond Future	1489.4500	1.4895	1290.7500	1.2908	13.340	0.0000	0.0000
2025/01/29	R035	08/05/2025	10.58 Call	Bond Future	2174.9000	2.1749	2438.7500	2.4388	12.132	0.0000	0.0000
2025/01/29	R035	08/05/2025	11.01 Call	Bond Future	3795.5000	3.7955	4141.0100	4.1410	9.103	0.0000	0.0000
2025/01/29	R035	08/05/2025	11.01 Put	Bond Future	749.0500	0.7491	632.0100	0.6320	15.625	0.0000	0.0000
2025/01/29	R035	08/05/2025	11.70 Call	Bond Future	6886.8000	6.8868	7307.1700	7.3072	6.104	0.0000	0.0000
2025/01/29	R035	08/05/2025	11.70 Put	Bond Future	224.4300	0.2244	182.2500	0.1823	18.794	0.0000	0.0000
2025/01/29	R035	08/05/2025	10.95 Call	Bond Future	3549.5400	3.5495	3885.3300	3.8853	9.460	0.0000	0.0000
2025/01/29	R035	08/05/2025	10.95 Put	Bond Future	827.4600	0.8275	700.7000	0.7007	15.319	0.0000	0.0000
2025/01/29	R035	08/05/2025	10.44 Put	Bond Future	1836.4400	1.8364	1606.0100	1.6060	12.548	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	
2025/01/29	R035	08/05/2025	10.44 Call	Bond Future	1734.6500	1.7347	1966.7700	1.9668	13.381	0.0000	0.0000
2025/01/29	R035	07/08/2025	10.08 Put	Bond Future	3971.4000	3.9714	3660.9600	3.6610	7.817	0.0000	0.0000
2025/01/29	R035	07/08/2025	10.08 Call	Bond Future	1306.6900	1.3067	1468.8700	1.4689	12.412	0.0000	0.0000
2025/01/29	R035	07/08/2025	10.58 Put	Bond Future	2432.1000	2.4321	2207.0700	2.2071	9.252	0.0000	0.0000
2025/01/29	R035	07/08/2025	10.58 Call	Bond Future	2582.0300	2.5820	2829.6200	2.8296	9.589	0.0000	0.0000
2025/01/29	R035	07/08/2025	11.34 Call	Bond Future	5296.1300	5.2961	5648.5500	5.6486	6.654	0.0000	0.0000
2025/01/29	R035	07/08/2025	11.34 Put	Bond Future	1083.5300	1.0835	963.3300	0.9633	11.093	0.0000	0.0000
2025/01/29	R035	07/08/2025	11.30 Call	Bond Future	5136.8100	5.1368	5484.8400	5.4848	6.775	0.0000	0.0000
2025/01/29	R035	07/08/2025	11.30 Put	Bond Future	1131.7900	1.1318	1007.2000	1.0072	11.008	0.0000	0.0000
2025/01/29	R035	07/08/2025		Bond Future	10.5528	94.0229	10.4676	94.4955	0.808	0.0000	0.0000
2025/01/29	R035	07/08/2025	12.65 Call	Bond Future	10886.3700	10.8864	11326.7600	11.3268	4.045	0.0000	0.0000
2025/01/29	R035	07/08/2025	12.65 Put	Bond Future	235.2200	0.2352	202.9900	0.2030	13.702	0.0000	0.0000
2025/01/29	R035	06/11/2025		Bond Future	10.6630	91.3499	10.5739	91.8328	0.835	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.20 Call	Bond Future	4745.8600	4.7459	5063.6400	5.0636	6.696	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.20 Put	Bond Future	1906.9200	1.9069	1741.8700	1.7419	8.655	0.0000	0.0000
2025/01/29	R035	06/11/2025	9.91 Put	Bond Future	5467.7200	5.4677	5128.7400	5.1287	6.200	0.0000	0.0000
2025/01/29	R035	06/11/2025	9.91 Call	Bond Future	1274.3300	1.2743	1418.1800	1.4182	11.288	0.0000	0.0000
2025/01/29	R035	06/11/2025	10.41 Put	Bond Future	3700.7700	3.7008	3432.4100	3.4324	7.251	0.0000	0.0000
2025/01/29	R035	06/11/2025	10.41 Call	Bond Future	2320.2300	2.3202	2534.7000	2.5347	9.243	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.43 Call	Bond Future	5581.4500	5.5815	5923.5800	5.9236	6.130	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.43 Put	Bond Future	1563.4700	1.5635	1422.7700	1.4228	8.999	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.95 Call	Bond Future	7597.3700	7.5974	7983.9900	7.9840	5.089	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.95 Put	Bond Future	992.1800	0.9922	895.9700	0.8960	9.697	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.45 Call	Bond Future	5655.9000	5.6559	6000.0000	6.0000	6.084	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.45 Put	Bond Future	1536.4200	1.5364	1397.6900	1.3977	9.029	0.0000	0.0000
2025/01/29	R035	06/11/2025	10.95 Put	Bond Future	2359.4000	2.3594	2164.6400	2.1646	8.255	0.0000	0.0000
2025/01/29	R035	06/11/2025	10.95 Call	Bond Future	3891.9200	3.8919	4179.9900	4.1800	7.402	0.0000	0.0000
2025/01/29	R035	06/11/2025	10.08 Put	Bond Future	4809.2200	4.8092	4493.7000	4.4937	6.561	0.0000	0.0000
2025/01/29	R035	06/11/2025	10.08 Call	Bond Future	1585.0000	1.5850	1752.3100	1.7523	10.556	0.0000	0.0000
2025/01/29	R035	06/11/2025	10.58 Put	Bond Future	3219.3600	3.2194	2975.1700	2.9752	7.585	0.0000	0.0000
2025/01/29	R035	06/11/2025	10.58 Call	Bond Future	2769.5900	2.7696	3008.2300	3.0082	8.616	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.67 Call	Bond Future	6493.5300	6.4935	6857.9700	6.8580	5.612	0.0000	0.0000
2025/01/29	R035	06/11/2025	11.67 Put	Bond Future	1268.1300	1.2681	1149.7400	1.1497	9.336	0.0000	0.0000
2025/01/29	R035	05/02/2026		Bond Future	10.7849	93.1214	10.6917	93.6145	0.864	0.0000	0.0000
2025/01/29	R035	05/02/2026	10.79 Call	Bond Future	3659.5600	3.6596	3916.7200	3.9167	7.027	0.0000	0.0000
2025/01/29	R035	05/02/2026	10.79 Put	Bond Future	3632.6900	3.6327	3396.7500	3.3968	6.495	0.0000	0.0000
2025/01/29	R038	06/02/2025		Bond Future	10.8873	103.8905	10.8087	104.4352	0.722	0.0000	0.0000
2025/01/29	R038	06/02/2025	11.24 Call	Bond Future	2449.8800	2.4499	2955.8700	2.9559	20.654	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	
2025/01/29	R038	06/02/2025	11.24 Put	Bond Future	58.9300	0.0589	20.2400	0.0202	65.654	0.0000	0.0000
2025/01/29	R038	08/05/2025		Bond Future	10.9884	100.4795	10.9067	101.0355	0.744	0.0000	0.0000
2025/01/29	R038	08/05/2025	11.24 Call	Bond Future	3168.4700	3.1685	3518.1300	3.5181	11.036	0.0000	0.0000
2025/01/29	R038	08/05/2025	11.24 Put	Bond Future	1486.4900	1.4865	1280.1400	1.2801	13.882	0.0000	0.0000
2025/01/29	R038	07/08/2025		Bond Future	11.0959	102.4706	11.0107	103.0386	0.768	0.0000	0.0000
2025/01/29	R038	07/08/2025	11.24 Call	Bond Future	3590.4200	3.5904	3910.7500	3.9108	8.922	0.0000	0.0000
2025/01/29	R038	07/08/2025	11.24 Put	Bond Future	2640.4600	2.6405	2392.8300	2.3928	9.378	0.0000	0.0000
2025/01/29	R038	06/11/2025		Bond Future	11.2150	98.9821	11.1261	99.5623	0.792	0.0000	0.0000
2025/01/29	R038	06/11/2025	11.24 Call	Bond Future	3781.0000	3.7810	4086.6000	4.0866	8.083	0.0000	0.0000
2025/01/29	R038	06/11/2025	11.24 Put	Bond Future	3618.3200	3.6183	3343.7600	3.3438	7.588	0.0000	0.0000
2025/01/29	R038	06/11/2025	12.33 Call	Bond Future	8332.7900	8.3328	8779.1700	8.7792	5.357	0.0000	0.0000
2025/01/29	R038	06/11/2025	12.33 Put	Bond Future	1457.6800	1.4577	1323.9000	1.3239	9.178	0.0000	0.0000
2025/01/29	R038	06/11/2025	10.98 Put	Bond Future	4465.1200	4.4651	4147.4400	4.1474	7.115	0.0000	0.0000
2025/01/29	R038	06/11/2025	10.98 Call	Bond Future	2919.8900	2.9199	3182.3700	3.1824	8.989	0.0000	0.0000
2025/01/29	R038	05/02/2026		Bond Future	11.3429	100.9002	11.2502	101.4925	0.817	0.0000	0.0000
2025/01/29	R038	05/02/2026	11.44 Call	Bond Future	4861.3300	4.8613	5183.5700	5.1836	6.629	0.0000	0.0000
2025/01/29	R038	05/02/2026	11.44 Put	Bond Future	4246.4300	4.2464	3976.3100	3.9763	6.361	0.0000	0.0000
2025/01/29	R053	06/02/2025		Bond Future	11.1660	108.1663	11.0827	108.9066	0.745	0.0000	0.0000
2025/01/29	R053	06/02/2025	12.94 Call	Bond Future	13786.0300	13.7860	14526.2600	14.5263	5.369	0.0000	0.0000
2025/01/29	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R053	08/05/2025		Bond Future	11.2557	104.4635	11.1695	105.2191	0.766	0.0000	0.0000
2025/01/29	R053	08/05/2025	12.64 Call	Bond Future	11206.6300	11.2066	11901.7700	11.9018	6.203	0.0000	0.0000
2025/01/29	R053	08/05/2025	12.64 Put	Bond Future	310.3300	0.3103	249.8900	0.2499	19.476	0.0000	0.0000
2025/01/29	R053	07/08/2025		Bond Future	11.3499	106.5336	11.2605	107.3051	0.788	0.0000	0.0000
2025/01/29	R053	07/08/2025	13.17 Call	Bond Future	14321.8700	14.3219	15013.1000	15.0131	4.826	0.0000	0.0000
2025/01/29	R053	07/08/2025	13.17 Put	Bond Future	622.3800	0.6224	542.1300	0.5421	12.894	0.0000	0.0000
2025/01/29	R053	06/11/2025		Bond Future	11.4527	102.7458	11.3599	103.5335	0.811	0.0000	0.0000
2025/01/29	R053	06/11/2025	11.76 Call	Bond Future	6208.9900	6.2090	6687.5300	6.6875	7.707	0.0000	0.0000
2025/01/29	R053	06/11/2025	11.76 Put	Bond Future	3677.4900	3.6775	3368.3300	3.3683	8.407	0.0000	0.0000
2025/01/29	R053	05/02/2026		Bond Future	11.5617	104.7366	11.4653	105.5406	0.834	0.0000	0.0000
2025/01/29	R053	05/02/2026	11.49 Call	Bond Future	5234.6800	5.2347	5645.9300	5.6459	7.856	0.0000	0.0000
2025/01/29	R053	05/02/2026	11.49 Put	Bond Future	5831.8900	5.8319	5439.0900	5.4391	6.735	0.0000	0.0000
2025/01/29	R186	06/02/2025		Bond Future	8.2485	105.2831	8.2121	105.3463	0.442	0.0000	0.0000
2025/01/29	R186	06/02/2025	9.03 Call	Bond Future	1344.0100	1.3440	1407.2500	1.4073	4.705	0.0000	0.0000
2025/01/29	R186	06/02/2025	9.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R186	08/05/2025		Bond Future	8.2764	107.3902	8.2334	107.4551	0.519	0.0000	0.0000
2025/01/29	R186	08/05/2025	8.47 Call	Bond Future	551.2900	0.5513	590.5200	0.5905	7.116	0.0000	0.0000
2025/01/29	R186	08/05/2025	8.47 Put	Bond Future	259.2000	0.2592	233.5200	0.2335	9.907	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	
2025/01/29	R186	07/08/2025	10.25 Call	Bond Future	2482.0300	2.4820	2544.4000	2.5444	2.513	0.0000	0.0000
2025/01/29	R186	07/08/2025	10.25 Put	Bond Future	48.0300	0.0480	43.2300	0.0432	9.994	0.0000	0.0000
2025/01/29	R186	07/08/2025	9.22 Put	Bond Future	150.1100	0.1501	136.3600	0.1364	9.160	0.0000	0.0000
2025/01/29	R186	07/08/2025	9.22 Call	Bond Future	1291.6900	1.2917	1345.1100	1.3451	4.136	0.0000	0.0000
2025/01/29	R186	07/08/2025		Bond Future	8.3254	104.2088	8.2732	104.2760	0.627	0.0000	0.0000
2025/01/29	R186	07/08/2025	9.68 Call	Bond Future	1811.6300	1.8116	1870.2000	1.8702	3.233	0.0000	0.0000
2025/01/29	R186	07/08/2025	9.68 Put	Bond Future	89.9800	0.0900	81.3800	0.0814	9.558	0.0000	0.0000
2025/01/29	R186	06/11/2025		Bond Future	8.4226	106.2410	8.3568	106.3106	0.781	0.0000	0.0000
2025/01/29	R186	06/11/2025	8.13 Call	Bond Future	297.5100	0.2975	324.7600	0.3248	9.159	0.0000	0.0000
2025/01/29	R186	06/11/2025	8.13 Put	Bond Future	607.4500	0.6075	565.1000	0.5651	6.972	0.0000	0.0000
2025/01/29	R186	05/02/2026		Bond Future	8.5988	102.9930	8.5116	103.0649	1.014	0.0000	0.0000
2025/01/29	R186	05/02/2026	8.43 Call	Bond Future	368.6200	0.3686	401.4400	0.4014	8.903	0.0000	0.0000
2025/01/29	R186	05/02/2026	8.43 Put	Bond Future	507.9900	0.5080	468.8800	0.4689	7.699	0.0000	0.0000
2025/01/29	R202	06/02/2025		Bond Future	266.7496	266.7496	267.2660	267.2660	0.194	0.0000	0.0000
2025/01/29	R202	06/02/2025	266.79 Call	Bond Future	0.0000	0.0000	475.9700	0.4760	100.000	0.0000	0.0000
2025/01/29	R202	06/02/2025	266.79 Put	Bond Future	40.3900	0.0404	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/29	R202	08/05/2025		Bond Future	272.1544	272.1544	272.6822	272.6822	0.194	0.0000	0.0000
2025/01/29	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	372.1900	0.3722	100.000	0.0000	0.0000
2025/01/29	R202	08/05/2025	272.31 Put	Bond Future	155.6300	0.1556	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/29	R202	07/08/2025		Bond Future	272.3922	272.3922	272.9329	272.9329	0.198	0.0000	0.0000
2025/01/29	R202	07/08/2025	271.60 Call	Bond Future	792.2200	0.7922	1332.8500	1.3329	68.242	0.0000	0.0000
2025/01/29	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R202	06/11/2025		Bond Future	277.7709	277.7709	278.3252	278.3252	0.200	0.0000	0.0000
2025/01/29	R202	06/11/2025	275.64 Call	Bond Future	2130.9100	2.1309	2685.2300	2.6852	26.013	0.0000	0.0000
2025/01/29	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R202	05/02/2026		Bond Future	277.9062	277.9062	278.4722	278.4722	0.204	0.0000	0.0000
2025/01/29	R202	05/02/2026	277.82 Call	Bond Future	86.2400	0.0862	652.1600	0.6522	656.215	0.0000	0.0000
2025/01/29	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R209	06/02/2025		Bond Future	10.6206	74.1377	10.5325	74.5952	0.830	0.0000	0.0000
2025/01/29	R209	06/02/2025	12.44 Call	Bond Future	8629.7600	8.6298	9087.2300	9.0872	5.301	0.0000	0.0000
2025/01/29	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R209	08/05/2025		Bond Future	10.7079	72.4669	10.6165	72.9338	0.854	0.0000	0.0000
2025/01/29	R209	08/05/2025	11.89 Call	Bond Future	5917.1900	5.9172	6337.6800	6.3377	7.106	0.0000	0.0000
2025/01/29	R209	08/05/2025	11.89 Put	Bond Future	230.1100	0.2301	183.7000	0.1837	20.169	0.0000	0.0000
2025/01/29	R209	07/08/2025		Bond Future	10.8012	73.9030	10.7062	74.3798	0.880	0.0000	0.0000
2025/01/29	R209	07/08/2025	12.68 Call	Bond Future	8922.4200	8.9224	9357.0200	9.3570	4.871	0.0000	0.0000
2025/01/29	R209	07/08/2025	12.68 Put	Bond Future	297.6900	0.2977	255.4500	0.2555	14.189	0.0000	0.0000
2025/01/29	R209	06/11/2025		Bond Future	10.9050	72.1913	10.8062	72.6782	0.906	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	
2025/01/29	R209	06/11/2025	11.27 Call	Bond Future	3797.9600	3.7980	4099.9100	4.0999	7.950	0.0000	0.0000
2025/01/29	R209	06/11/2025	11.27 Put	Bond Future	2035.9300	2.0359	1850.9700	1.8510	9.085	0.0000	0.0000
2025/01/29	R209	05/02/2026		Bond Future	11.0171	73.5909	10.9143	74.0880	0.933	0.0000	0.0000
2025/01/29	R209	05/02/2026	10.93 Call	Bond Future	3164.3600	3.1644	3415.6900	3.4157	7.943	0.0000	0.0000
2025/01/29	R209	05/02/2026	10.93 Put	Bond Future	3585.3000	3.5853	3339.5400	3.3395	6.855	0.0000	0.0000
2025/01/29	R210	06/02/2025		Bond Future	242.7321	242.7321	243.0153	243.0153	0.117	0.0000	0.0000
2025/01/29	R210	06/02/2025	239.61 Call	Bond Future	3122.1400	3.1221	3405.2800	3.4053	9.069	0.0000	0.0000
2025/01/29	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R210	08/05/2025		Bond Future	244.3010	244.3010	244.5909	244.5909	0.119	0.0000	0.0000
2025/01/29	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R210	08/05/2025	248.03 Put	Bond Future	3729.0200	3.7290	3439.1100	3.4391	7.774	0.0000	0.0000
2025/01/29	R210	07/08/2025		Bond Future	249.2020	249.2020	249.5001	249.5001	0.120	0.0000	0.0000
2025/01/29	R210	07/08/2025	248.44 Call	Bond Future	762.0000	0.7620	1060.0600	1.0601	39.115	0.0000	0.0000
2025/01/29	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R210	06/11/2025		Bond Future	250.7145	250.7145	251.0203	251.0203	0.122	0.0000	0.0000
2025/01/29	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R210	06/11/2025	252.14 Put	Bond Future	1425.4600	1.4255	1119.7000	1.1197	21.450	0.0000	0.0000
2025/01/29	R210	05/02/2026		Bond Future	255.6376	255.6376	255.9517	255.9517	0.123	0.0000	0.0000
2025/01/29	R210	05/02/2026	253.10 Call	Bond Future	2537.5500	2.5376	2851.7000	2.8517	12.380	0.0000	0.0000
2025/01/29	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R213	06/02/2025		Bond Future	9.4190	92.2028	9.3462	92.5105	0.773	0.0000	0.0000
2025/01/29	R213	06/02/2025	11.35 Call	Bond Future	7706.2100	7.7062	8013.9300	8.0139	3.993	0.0000	0.0000
2025/01/29	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R213	08/05/2025		Bond Future	9.4863	90.4911	9.4095	90.8053	0.809	0.0000	0.0000
2025/01/29	R213	08/05/2025	10.52 Call	Bond Future	4303.2400	4.3032	4580.9300	4.5809	6.453	0.0000	0.0000
2025/01/29	R213	08/05/2025	10.52 Put	Bond Future	201.9300	0.2019	165.3800	0.1654	18.100	0.0000	0.0000
2025/01/29	R213	07/08/2025		Bond Future	9.5633	92.2848	9.4820	92.6061	0.850	0.0000	0.0000
2025/01/29	R213	07/08/2025	11.66 Call	Bond Future	7948.3000	7.9483	8250.9800	8.2510	3.808	0.0000	0.0000
2025/01/29	R213	07/08/2025	11.66 Put	Bond Future	130.5700	0.1306	111.9400	0.1119	14.268	0.0000	0.0000
2025/01/29	R213	06/11/2025		Bond Future	9.6615	90.5305	9.5752	90.8590	0.893	0.0000	0.0000
2025/01/29	R213	06/11/2025	10.05 Call	Bond Future	2852.0800	2.8521	3057.4200	3.0574	7.200	0.0000	0.0000
2025/01/29	R213	06/11/2025	10.05 Put	Bond Future	1391.2400	1.3912	1268.0200	1.2680	8.857	0.0000	0.0000
2025/01/29	R213	05/02/2026		Bond Future	9.7754	92.2868	9.6836	92.6226	0.940	0.0000	0.0000
2025/01/29	R213	05/02/2026	9.89 Call	Bond Future	2494.0200	2.4940	2676.6600	2.6767	7.323	0.0000	0.0000
2025/01/29	R213	05/02/2026	9.89 Put	Bond Future	2077.4600	2.0775	1924.3100	1.9243	7.372	0.0000	0.0000
2025/01/29	R214	06/02/2025	13.63 Call	Bond Future	12127.6200	12.1276	12642.5100	12.6425	4.246	0.0000	0.0000
2025/01/29	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	
2025/01/29	R214	06/02/2025	12.25 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000	
2025/01/29	R214	06/02/2025	12.25 Call	Bond Future	6093.9300	6.0939	6608.8100	8.449	0.0000	0.0000	
2025/01/29	R214	06/02/2025	11.75 Put	Bond Future	2.1100	0.0021	0.3200	84.834	0.0000	0.0000	
2025/01/29	R214	06/02/2025	11.75 Call	Bond Future	3651.4800	3.6515	4164.5800	14.052	0.0000	0.0000	
2025/01/29	R214	06/02/2025		Bond Future	11.0561	69.0569	10.9628	69.5718	0.844	0.0000	0.0000
2025/01/29	R214	06/02/2025	12.71 Call	Bond Future	8216.3000	8.2163	8731.1900	8.7312	6.267	0.0000	0.0000
2025/01/29	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R214	08/05/2025		Bond Future	11.1420	67.1361	11.0456	67.6615	0.865	0.0000	0.0000
2025/01/29	R214	08/05/2025	12.40 Call	Bond Future	6531.5600	6.5316	7011.6800	7.0117	7.351	0.0000	0.0000
2025/01/29	R214	08/05/2025	12.40 Put	Bond Future	209.8300	0.2098	164.4700	0.1645	21.617	0.0000	0.0000
2025/01/29	R214	07/08/2025		Bond Future	11.2339	68.4667	11.1341	69.0033	0.888	0.0000	0.0000
2025/01/29	R214	07/08/2025	12.97 Call	Bond Future	8750.5500	8.7506	9232.7800	9.2328	5.511	0.0000	0.0000
2025/01/29	R214	07/08/2025	12.97 Put	Bond Future	370.8400	0.3708	316.5300	0.3165	14.645	0.0000	0.0000
2025/01/29	R214	06/11/2025		Bond Future	11.3367	66.5014	11.2333	67.0491	0.912	0.0000	0.0000
2025/01/29	R214	06/11/2025	11.64 Call	Bond Future	3906.9800	3.9070	4239.7800	4.2398	8.518	0.0000	0.0000
2025/01/29	R214	06/11/2025	11.64 Put	Bond Future	2337.9400	2.3379	2123.0100	2.1230	9.193	0.0000	0.0000
2025/01/29	R214	05/02/2026		Bond Future	11.4478	67.7910	11.3406	68.3500	0.936	0.0000	0.0000
2025/01/29	R214	05/02/2026	11.26 Call	Bond Future	3112.1900	3.1122	3384.1500	3.3842	8.739	0.0000	0.0000
2025/01/29	R214	05/02/2026	11.26 Put	Bond Future	4096.3500	4.0964	3809.2300	3.8092	7.009	0.0000	0.0000
2025/01/29	R248	06/02/2025	10.30 Put	Bond Future	6616.7700	6.6168	6012.9900	6.0130	9.125	0.0000	0.0000
2025/01/29	R248	06/02/2025	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R248	06/02/2025	11.00 Put	Bond Future	1608.2400	1.6082	1116.1800	1.1162	30.596	0.0000	0.0000
2025/01/29	R248	06/02/2025	11.00 Call	Bond Future	151.0100	0.1510	262.7300	0.2627	73.982	0.0000	0.0000
2025/01/29	R248	06/02/2025	11.70 Call	Bond Future	3220.9300	3.2209	3810.2100	3.8102	18.295	0.0000	0.0000
2025/01/29	R248	06/02/2025	11.70 Put	Bond Future	19.2100	0.0192	4.7100	0.0047	75.482	0.0000	0.0000
2025/01/29	R248	06/02/2025		Bond Future	11.2115	83.7761	11.1231	84.3798	0.788	0.0000	0.0000
2025/01/29	R248	06/02/2025	12.71 Call	Bond Future	9159.6700	9.1597	9763.4500	9.7635	6.592	0.0000	0.0000
2025/01/29	R248	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	R248	08/05/2025		Bond Future	11.2998	81.0065	11.2084	81.6226	0.809	0.0000	0.0000
2025/01/29	R248	08/05/2025	12.60 Call	Bond Future	8224.5400	8.2245	8785.5000	8.7855	6.821	0.0000	0.0000
2025/01/29	R248	08/05/2025	12.60 Put	Bond Future	274.6100	0.2746	219.4900	0.2195	20.072	0.0000	0.0000
2025/01/29	R248	07/08/2025		Bond Future	11.3942	82.6120	11.2994	83.2412	0.832	0.0000	0.0000
2025/01/29	R248	07/08/2025	13.21 Call	Bond Future	11016.3200	11.0163	11584.0000	11.5840	5.153	0.0000	0.0000
2025/01/29	R248	07/08/2025	13.21 Put	Bond Future	438.2800	0.4383	376.8300	0.3768	14.021	0.0000	0.0000
2025/01/29	R248	06/11/2025		Bond Future	11.4990	79.7798	11.4008	80.4221	0.855	0.0000	0.0000
2025/01/29	R248	06/11/2025	11.74 Call	Bond Future	4556.1800	4.5562	4936.0400	4.9360	8.337	0.0000	0.0000
2025/01/29	R248	06/11/2025	11.74 Put	Bond Future	3018.6300	3.0186	2756.1800	2.7562	8.694	0.0000	0.0000
2025/01/29	R248	05/02/2026		Bond Future	11.6122	81.3265	11.5101	81.9821	0.879	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
2025/01/29	R248	05/02/2026	11.46 Call	Bond Future	3934.0200	3.9340	4258.1400	4.2581	8.239	0.0000	0.0000
2025/01/29	R248	05/02/2026	11.46 Put	Bond Future	4915.0500	4.9151	4583.5900	4.5836	6.744	0.0000	0.0000
2025/01/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/29	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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