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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/01/2025 TO 30/01/2025

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
2025/01/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/01/30	2029	06/02/2025		Bond Future	134.0722	134.0722	134.0598	0.009	0.0000	0.0000
2025/01/30	2029	06/02/2025	132.40 Call	Bond Future	1672.2400	1.6722	1659.8400	0.742	0.0000	0.0000
2025/01/30	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2029	08/05/2025		Bond Future	135.3832	135.3832	135.3708	0.009	0.0000	0.0000
2025/01/30	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2029	08/05/2025	137.85 Put	Bond Future	2466.8100	2.4668	2479.2300	0.503	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	
2025/01/30	2029	07/08/2025		Bond Future	138.1005	138.1005	138.0883	138.0883	0.009	0.0000	0.0000
2025/01/30	2029	07/08/2025	137.41 Call	Bond Future	690.5400	0.6905	678.2500	0.6783	1.780	0.0000	0.0000
2025/01/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2029	06/11/2025		Bond Future	139.3981	139.3981	139.3860	139.3860	0.009	0.0000	0.0000
2025/01/30	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2029	06/11/2025	139.79 Put	Bond Future	391.9200	0.3919	403.9600	0.4040	3.072	0.0000	0.0000
2025/01/30	2029	05/02/2026		Bond Future	142.1370	142.1370	142.1252	142.1252	0.008	0.0000	0.0000
2025/01/30	2029	05/02/2026	140.11 Call	Bond Future	2027.0400	2.0270	2015.2100	2.0152	0.584	0.0000	0.0000
2025/01/30	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2030	06/02/2025	8.68 Put	Bond Future	1129.1600	1.1292	1241.8300	1.2418	9.978	0.0000	0.0000
2025/01/30	2030	06/02/2025	8.68 Call	Bond Future	43.7400	0.0437	23.6200	0.0236	45.999	0.0000	0.0000
2025/01/30	2030	06/02/2025	9.18 Put	Bond Future	74.2400	0.0742	83.0800	0.0831	11.907	0.0000	0.0000
2025/01/30	2030	06/02/2025	9.18 Call	Bond Future	916.2200	0.9162	792.2700	0.7923	13.528	0.0000	0.0000
2025/01/30	2030	06/02/2025	9.69 Call	Bond Future	2759.9100	2.7599	2627.0700	2.6271	4.813	0.0000	0.0000
2025/01/30	2030	06/02/2025	9.69 Put	Bond Future	0.1800	0.0002	0.1300	0.0001	27.778	0.0000	0.0000
2025/01/30	2030	06/02/2025		Bond Future	8.9601	96.4545	8.9946	96.3217	0.385	0.0000	0.0000
2025/01/30	2030	06/02/2025	10.68 Call	Bond Future	6348.4400	6.3484	6215.6500	6.2157	2.092	0.0000	0.0000
2025/01/30	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2030	08/05/2025	12.28 Call	Bond Future	11151.3600	11.1514	11016.0700	11.0161	1.213	0.0000	0.0000
2025/01/30	2030	08/05/2025	12.28 Put	Bond Future	0.2400	0.0002	0.2600	0.0003	8.333	0.0000	0.0000
2025/01/30	2030	08/05/2025	10.69 Put	Bond Future	41.6000	0.0416	44.8100	0.0448	7.716	0.0000	0.0000
2025/01/30	2030	08/05/2025	10.69 Call	Bond Future	5967.0200	5.9670	5834.9200	5.8349	2.214	0.0000	0.0000
2025/01/30	2030	08/05/2025	11.86 Call	Bond Future	9809.1900	9.8092	9673.9900	9.6740	1.378	0.0000	0.0000
2025/01/30	2030	08/05/2025	11.86 Put	Bond Future	1.2200	0.0012	1.3300	0.0013	9.016	0.0000	0.0000
2025/01/30	2030	08/05/2025	10.31 Put	Bond Future	93.5900	0.0936	100.7500	0.1008	7.650	0.0000	0.0000
2025/01/30	2030	08/05/2025	10.31 Call	Bond Future	4711.8300	4.7118	4583.6800	4.5837	2.720	0.0000	0.0000
2025/01/30	2030	08/05/2025		Bond Future	9.0191	98.3852	9.0559	98.2499	0.407	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.93 Call	Bond Future	3492.8600	3.4929	3372.6700	3.3727	3.441	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.93 Put	Bond Future	205.2100	0.2052	220.3300	0.2203	7.368	0.0000	0.0000
2025/01/30	2030	08/05/2025	8.68 Put	Bond Future	1834.8900	1.8349	1922.2700	1.9223	4.762	0.0000	0.0000
2025/01/30	2030	08/05/2025	8.68 Call	Bond Future	574.3500	0.5744	526.4200	0.5264	8.345	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.18 Put	Bond Future	843.9400	0.8439	895.2200	0.8952	6.076	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.18 Call	Bond Future	1434.8200	1.4348	1350.7900	1.3508	5.856	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.99 Call	Bond Future	3680.6800	3.6807	3558.8600	3.5589	3.310	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.99 Put	Bond Future	181.3600	0.1814	194.8500	0.1949	7.438	0.0000	0.0000
2025/01/30	2030	08/05/2025	8.95 Put	Bond Future	1232.3000	1.2323	1300.0000	1.3000	5.494	0.0000	0.0000
2025/01/30	2030	08/05/2025	8.95 Call	Bond Future	976.9500	0.9770	909.3400	0.9093	6.921	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.45 Put	Bond Future	521.7000	0.5217	556.4100	0.5564	6.653	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	
2025/01/30	2030	08/05/2025	9.45 Call	Bond Future	2094.3800	2.0944	1993.7800	1.9938	4.803	0.0000	0.0000
2025/01/30	2030	08/05/2025	8.72 Put	Bond Future	1734.9100	1.7349	1819.4900	1.8195	4.875	0.0000	0.0000
2025/01/30	2030	08/05/2025	8.72 Call	Bond Future	624.1000	0.6241	573.3700	0.5734	8.129	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.22 Put	Bond Future	787.2900	0.7873	835.8900	0.8359	6.173	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.22 Call	Bond Future	1524.4100	1.5244	1437.7000	1.4377	5.688	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.54 Call	Bond Future	2338.2300	2.3382	2232.9800	2.2330	4.501	0.0000	0.0000
2025/01/30	2030	08/05/2025	9.54 Put	Bond Future	441.0500	0.4411	471.1100	0.4711	6.816	0.0000	0.0000
2025/01/30	2030	07/08/2025	8.72 Put	Bond Future	2145.7900	2.1458	2231.5400	2.2315	3.996	0.0000	0.0000
2025/01/30	2030	07/08/2025	8.72 Call	Bond Future	833.7800	0.8338	781.8400	0.7818	6.229	0.0000	0.0000
2025/01/30	2030	07/08/2025	9.22 Put	Bond Future	1212.3500	1.2124	1270.5000	1.2705	4.796	0.0000	0.0000
2025/01/30	2030	07/08/2025	9.22 Call	Bond Future	1669.0600	1.6691	1589.5200	1.5895	4.766	0.0000	0.0000
2025/01/30	2030	07/08/2025	9.81 Call	Bond Future	3071.5400	3.0715	2965.5900	2.9656	3.449	0.0000	0.0000
2025/01/30	2030	07/08/2025	9.81 Put	Bond Future	578.2200	0.5782	609.9600	0.6100	5.489	0.0000	0.0000
2025/01/30	2030	07/08/2025		Bond Future	9.0898	96.3260	9.1290	96.1883	0.431	0.0000	0.0000
2025/01/30	2030	07/08/2025	11.11 Call	Bond Future	6901.2000	6.9012	6769.9300	6.7699	1.902	0.0000	0.0000
2025/01/30	2030	07/08/2025	11.11 Put	Bond Future	105.7600	0.1058	112.1800	0.1122	6.070	0.0000	0.0000
2025/01/30	2030	07/08/2025	12.12 Call	Bond Future	9985.1400	9.9851	9848.5000	9.8485	1.368	0.0000	0.0000
2025/01/30	2030	07/08/2025	12.12 Put	Bond Future	14.8700	0.0149	15.9200	0.0159	7.061	0.0000	0.0000
2025/01/30	2030	07/08/2025	10.48 Put	Bond Future	242.0800	0.2421	256.3900	0.2564	5.911	0.0000	0.0000
2025/01/30	2030	07/08/2025	10.48 Call	Bond Future	4983.8100	4.9838	4860.4300	4.8604	2.476	0.0000	0.0000
2025/01/30	2030	06/11/2025		Bond Future	9.1677	98.2053	9.2095	98.0653	0.456	0.0000	0.0000
2025/01/30	2030	06/11/2025	9.54 Call	Bond Future	2432.6100	2.4326	2343.6200	2.3436	3.658	0.0000	0.0000
2025/01/30	2030	06/11/2025	9.54 Put	Bond Future	1194.3700	1.1944	1245.4200	1.2454	4.274	0.0000	0.0000
2025/01/30	2030	06/11/2025	8.72 Put	Bond Future	2494.3600	2.4944	2581.8600	2.5819	3.508	0.0000	0.0000
2025/01/30	2030	06/11/2025	8.72 Call	Bond Future	979.0100	0.9790	926.4700	0.9265	5.367	0.0000	0.0000
2025/01/30	2030	06/11/2025	9.22 Put	Bond Future	1604.8800	1.6049	1669.3100	1.6693	4.015	0.0000	0.0000
2025/01/30	2030	06/11/2025	9.22 Call	Bond Future	1780.0500	1.7801	1704.4400	1.7044	4.248	0.0000	0.0000
2025/01/30	2030	06/11/2025	10.08 Call	Bond Future	3719.6700	3.7197	3612.6900	3.6127	2.876	0.0000	0.0000
2025/01/30	2030	06/11/2025	10.08 Put	Bond Future	720.1500	0.7202	753.2100	0.7532	4.591	0.0000	0.0000
2025/01/30	2030	05/02/2026		Bond Future	9.2611	96.1031	9.3060	95.9606	0.484	0.0000	0.0000
2025/01/30	2030	05/02/2026	9.49 Call	Bond Future	2290.1500	2.2902	2207.2300	2.2072	3.621	0.0000	0.0000
2025/01/30	2030	05/02/2026	9.49 Put	Bond Future	1565.9100	1.5659	1625.4600	1.6255	3.803	0.0000	0.0000
2025/01/30	2032	06/02/2025	9.42 Put	Bond Future	1179.1900	1.1792	1275.9300	1.2759	8.204	0.0000	0.0000
2025/01/30	2032	06/02/2025	9.42 Call	Bond Future	49.1000	0.0491	28.4900	0.0285	41.976	0.0000	0.0000
2025/01/30	2032	06/02/2025	9.92 Put	Bond Future	68.5000	0.0685	68.2900	0.0683	0.307	0.0000	0.0000
2025/01/30	2032	06/02/2025	9.92 Call	Bond Future	1356.1000	1.3561	1238.5400	1.2385	8.669	0.0000	0.0000
2025/01/30	2032	06/02/2025	10.61 Call	Bond Future	4496.0300	4.4960	4378.6200	4.3786	2.611	0.0000	0.0000
2025/01/30	2032	06/02/2025	10.61 Put	Bond Future	0.1200	0.0001	0.0600	0.0001	50.000	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	
2025/01/30	2032	06/02/2025		Bond Future	9.6517	95.9102	9.6759	95.7929	0.251	0.0000	0.0000
2025/01/30	2032	06/02/2025	11.72 Call	Bond Future	9362.4400	9.3624	9245.0900	9.2451	1.253	0.0000	0.0000
2025/01/30	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2032	08/05/2025		Bond Future	9.7268	93.6660	9.7522	93.5465	0.262	0.0000	0.0000
2025/01/30	2032	08/05/2025	10.91 Call	Bond Future	5540.5200	5.5405	5428.4600	5.4285	2.023	0.0000	0.0000
2025/01/30	2032	08/05/2025	10.91 Put	Bond Future	179.2900	0.1793	186.8100	0.1868	4.194	0.0000	0.0000
2025/01/30	2032	08/05/2025	9.42 Put	Bond Future	2278.3000	2.2783	2350.2500	2.3503	3.158	0.0000	0.0000
2025/01/30	2032	08/05/2025	9.42 Call	Bond Future	820.7500	0.8208	773.1200	0.7731	5.803	0.0000	0.0000
2025/01/30	2032	08/05/2025	9.92 Put	Bond Future	1074.5200	1.0745	1115.3100	1.1153	3.796	0.0000	0.0000
2025/01/30	2032	08/05/2025	9.92 Call	Bond Future	1977.9200	1.9779	1899.1300	1.8991	3.983	0.0000	0.0000
2025/01/30	2032	08/05/2025	10.97 Call	Bond Future	5782.0900	5.7821	5669.1900	5.6692	1.953	0.0000	0.0000
2025/01/30	2032	08/05/2025	10.97 Put	Bond Future	159.6100	0.1596	166.2900	0.1663	4.185	0.0000	0.0000
2025/01/30	2032	08/05/2025	9.40 Put	Bond Future	2340.7800	2.3408	2414.0000	2.4140	3.128	0.0000	0.0000
2025/01/30	2032	08/05/2025	9.40 Call	Bond Future	787.2100	0.7872	740.8500	0.7409	5.889	0.0000	0.0000
2025/01/30	2032	08/05/2025	9.90 Put	Bond Future	1110.2300	1.1102	1152.1500	1.1522	3.776	0.0000	0.0000
2025/01/30	2032	08/05/2025	9.90 Call	Bond Future	1920.6400	1.9206	1842.9800	1.8430	4.043	0.0000	0.0000
2025/01/30	2032	08/05/2025	10.28 Call	Bond Future	3137.6800	3.1377	3041.7900	3.0418	3.056	0.0000	0.0000
2025/01/30	2032	08/05/2025	10.28 Put	Bond Future	580.5900	0.5806	604.2800	0.6043	4.080	0.0000	0.0000
2025/01/30	2032	07/08/2025	9.40 Put	Bond Future	3011.2600	3.0113	3085.5900	3.0856	2.468	0.0000	0.0000
2025/01/30	2032	07/08/2025	9.40 Call	Bond Future	1115.0500	1.1151	1067.7500	1.0678	4.242	0.0000	0.0000
2025/01/30	2032	07/08/2025	9.90 Put	Bond Future	1762.3200	1.7623	1813.3000	1.8133	2.893	0.0000	0.0000
2025/01/30	2032	07/08/2025	9.90 Call	Bond Future	2171.9600	2.1720	2101.3100	2.1013	3.253	0.0000	0.0000
2025/01/30	2032	07/08/2025	10.59 Call	Bond Future	4260.3000	4.2603	4164.2500	4.1643	2.255	0.0000	0.0000
2025/01/30	2032	07/08/2025	10.59 Put	Bond Future	783.8300	0.7838	809.4100	0.8094	3.263	0.0000	0.0000
2025/01/30	2032	07/08/2025		Bond Future	9.8100	95.5231	9.8367	95.4015	0.272	0.0000	0.0000
2025/01/30	2032	07/08/2025	12.01 Call	Bond Future	9527.7100	9.5277	9410.6800	9.4107	1.228	0.0000	0.0000
2025/01/30	2032	07/08/2025	12.01 Put	Bond Future	135.9200	0.1359	140.5200	0.1405	3.384	0.0000	0.0000
2025/01/30	2032	06/11/2025		Bond Future	9.9081	93.2250	9.9361	93.1014	0.282	0.0000	0.0000
2025/01/30	2032	06/11/2025	10.42 Call	Bond Future	3719.8400	3.7198	3635.2800	3.6353	2.273	0.0000	0.0000
2025/01/30	2032	06/11/2025	10.42 Put	Bond Future	1490.7100	1.4907	1529.8200	1.5298	2.624	0.0000	0.0000
2025/01/30	2032	06/11/2025	9.40 Put	Bond Future	3610.6100	3.6106	3686.9100	3.6869	2.113	0.0000	0.0000
2025/01/30	2032	06/11/2025	9.40 Call	Bond Future	1328.9000	1.3289	1281.5300	1.2815	3.565	0.0000	0.0000
2025/01/30	2032	06/11/2025	9.90 Put	Bond Future	2368.2600	2.3683	2425.1800	2.4252	2.403	0.0000	0.0000
2025/01/30	2032	06/11/2025	9.90 Call	Bond Future	2332.3400	2.3323	2265.5900	2.2656	2.862	0.0000	0.0000
2025/01/30	2032	06/11/2025	10.89 Call	Bond Future	5188.6300	5.1886	5091.7200	5.0917	1.868	0.0000	0.0000
2025/01/30	2032	06/11/2025	10.89 Put	Bond Future	972.1200	0.9721	998.8800	0.9989	2.753	0.0000	0.0000
2025/01/30	2032	05/02/2026		Bond Future	10.0184	95.0333	10.0479	94.9075	0.294	0.0000	0.0000
2025/01/30	2032	05/02/2026	10.16 Call	Bond Future	3070.5200	3.0705	2998.2100	2.9982	2.355	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	
2025/01/30	2032	05/02/2026	10.16 Put	Bond Future	2467.6700	2.4677	2521.1100	2.5211	2.166	0.0000	0.0000
2025/01/30	2033	06/02/2025		Bond Future	128.5030	128.5030	128.3533	128.3533	0.116	0.0000	0.0000
2025/01/30	2033	06/02/2025	124.94 Call	Bond Future	3562.9500	3.5630	3413.3100	3.4133	4.200	0.0000	0.0000
2025/01/30	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2033	08/05/2025		Bond Future	129.5994	129.5994	129.4468	129.4468	0.118	0.0000	0.0000
2025/01/30	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2033	08/05/2025	130.62 Put	Bond Future	1020.6100	1.0206	1173.1700	1.1732	14.948	0.0000	0.0000
2025/01/30	2033	07/08/2025		Bond Future	132.2008	132.2008	132.0455	132.0455	0.117	0.0000	0.0000
2025/01/30	2033	07/08/2025	128.65 Call	Bond Future	3550.7600	3.5508	3395.5400	3.3955	4.371	0.0000	0.0000
2025/01/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2033	06/11/2025		Bond Future	133.2823	133.2823	133.1245	133.1245	0.118	0.0000	0.0000
2025/01/30	2033	06/11/2025	133.14 Call	Bond Future	142.3300	0.1423	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/30	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	15.4800	0.0155	100.000	0.0000	0.0000
2025/01/30	2033	05/02/2026		Bond Future	135.9013	135.9013	135.7408	135.7408	0.118	0.0000	0.0000
2025/01/30	2033	05/02/2026	132.88 Call	Bond Future	3021.2900	3.0213	2860.7900	2.8608	5.312	0.0000	0.0000
2025/01/30	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2037	06/02/2025		Bond Future	10.7232	85.4575	10.7473	85.3146	0.224	0.0000	0.0000
2025/01/30	2037	06/02/2025	12.76 Call	Bond Future	10996.7900	10.9968	10853.9200	10.8539	1.299	0.0000	0.0000
2025/01/30	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2037	08/05/2025	12.55 Put	Bond Future	91.6100	0.0916	94.9200	0.0949	3.613	0.0000	0.0000
2025/01/30	2037	08/05/2025	12.55 Call	Bond Future	9416.3800	9.4164	9274.0400	9.2740	1.512	0.0000	0.0000
2025/01/30	2037	08/05/2025	13.30 Put	Bond Future	18.2700	0.0183	18.8500	0.0189	3.175	0.0000	0.0000
2025/01/30	2037	08/05/2025	13.30 Call	Bond Future	12933.7000	12.9337	12788.6300	12.7886	1.122	0.0000	0.0000
2025/01/30	2037	08/05/2025		Bond Future	10.8191	87.1681	10.8441	87.0224	0.231	0.0000	0.0000
2025/01/30	2037	08/05/2025	12.25 Call	Bond Future	7975.3400	7.9753	7835.7100	7.8357	1.751	0.0000	0.0000
2025/01/30	2037	08/05/2025	12.25 Put	Bond Future	159.0600	0.1591	165.0800	0.1651	3.785	0.0000	0.0000
2025/01/30	2037	08/05/2025	13.35 Put	Bond Future	15.9400	0.0159	16.4500	0.0165	3.199	0.0000	0.0000
2025/01/30	2037	08/05/2025	13.35 Call	Bond Future	13161.9300	13.1619	13016.7900	13.0168	1.103	0.0000	0.0000
2025/01/30	2037	08/05/2025	10.50 Put	Bond Future	2874.5800	2.8746	2963.0000	2.9630	3.076	0.0000	0.0000
2025/01/30	2037	08/05/2025	10.50 Call	Bond Future	980.4000	0.9804	923.1700	0.9232	5.837	0.0000	0.0000
2025/01/30	2037	08/05/2025	11.00 Put	Bond Future	1380.3800	1.3804	1430.3800	1.4304	3.622	0.0000	0.0000
2025/01/30	2037	08/05/2025	11.00 Call	Bond Future	2428.4500	2.4285	2332.8000	2.3328	3.939	0.0000	0.0000
2025/01/30	2037	08/05/2025	11.46 Call	Bond Future	4280.3500	4.2804	4159.7400	4.1597	2.818	0.0000	0.0000
2025/01/30	2037	08/05/2025	11.46 Put	Bond Future	647.3900	0.6474	672.4300	0.6724	3.868	0.0000	0.0000
2025/01/30	2037	07/08/2025	10.50 Put	Bond Future	3935.2200	3.9352	4024.7200	4.0247	2.274	0.0000	0.0000
2025/01/30	2037	07/08/2025	10.50 Call	Bond Future	1457.0400	1.4570	1398.3000	1.3983	4.031	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.00 Put	Bond Future	2389.5000	2.3895	2451.2200	2.4512	2.583	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	
2025/01/30	2037	07/08/2025	11.00 Call	Bond Future	2825.5000	2.8255	2738.9800	2.7390	3.062	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.83 Call	Bond Future	5959.8200	5.9598	5839.6700	5.8397	2.016	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.83 Put	Bond Future	979.8300	0.9798	1007.9200	1.0079	2.867	0.0000	0.0000
2025/01/30	2037	07/08/2025	12.17 Call	Bond Future	7413.3900	7.4134	7284.7200	7.2847	1.736	0.0000	0.0000
2025/01/30	2037	07/08/2025	12.17 Put	Bond Future	671.6500	0.6717	691.2200	0.6912	2.914	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.42 Call	Bond Future	4311.8800	4.3119	4205.9300	4.2059	2.457	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.42 Put	Bond Future	1532.2200	1.5322	1574.5100	1.5745	2.760	0.0000	0.0000
2025/01/30	2037	07/08/2025	10.55 Put	Bond Future	3752.0100	3.7520	3838.6400	3.8386	2.309	0.0000	0.0000
2025/01/30	2037	07/08/2025	10.55 Call	Bond Future	1571.5100	1.5715	1509.9000	1.5099	3.920	0.0000	0.0000
2025/01/30	2037	07/08/2025	10.64 Put	Bond Future	3438.8400	3.4388	3520.3200	3.5203	2.369	0.0000	0.0000
2025/01/30	2037	07/08/2025	10.64 Call	Bond Future	1790.6100	1.7906	1723.8500	1.7239	3.728	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.82 Call	Bond Future	5918.0800	5.9181	5798.2200	5.7982	2.025	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.82 Put	Bond Future	990.7600	0.9908	1019.1400	1.0191	2.864	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.07 Call	Bond Future	3054.9600	3.0550	2964.8800	2.9649	2.949	0.0000	0.0000
2025/01/30	2037	07/08/2025	11.07 Put	Bond Future	2221.8700	2.2219	2280.0300	2.2800	2.618	0.0000	0.0000
2025/01/30	2037	07/08/2025	10.34 Put	Bond Future	4573.7700	4.5738	4672.2200	4.6722	2.152	0.0000	0.0000
2025/01/30	2037	07/08/2025	10.34 Call	Bond Future	1133.4300	1.1334	1083.6400	1.0836	4.393	0.0000	0.0000
2025/01/30	2037	07/08/2025	13.01 Put	Bond Future	262.3300	0.2623	269.9500	0.2700	2.905	0.0000	0.0000
2025/01/30	2037	07/08/2025		Bond Future	10.9237	84.6357	10.9496	84.4875	0.237	0.0000	0.0000
2025/01/30	2037	07/08/2025	13.01 Call	Bond Future	11125.4800	11.1255	10984.8600	10.9849	1.264	0.0000	0.0000
2025/01/30	2037	06/11/2025		Bond Future	11.0306	86.2865	11.0575	86.1357	0.243	0.0000	0.0000
2025/01/30	2037	06/11/2025	11.63 Call	Bond Future	5169.3700	5.1694	5062.9300	5.0629	2.059	0.0000	0.0000
2025/01/30	2037	06/11/2025	11.63 Put	Bond Future	1889.5400	1.8895	1933.9500	1.9340	2.350	0.0000	0.0000
2025/01/30	2037	06/11/2025	10.50 Put	Bond Future	4839.1500	4.8392	4930.9800	4.9310	1.898	0.0000	0.0000
2025/01/30	2037	06/11/2025	10.50 Call	Bond Future	1779.1700	1.7792	1720.1500	1.7202	3.317	0.0000	0.0000
2025/01/30	2037	06/11/2025	11.00 Put	Bond Future	3224.2000	3.2242	3293.2100	3.2932	2.140	0.0000	0.0000
2025/01/30	2037	06/11/2025	11.00 Call	Bond Future	3051.7000	3.0517	2969.8600	2.9699	2.682	0.0000	0.0000
2025/01/30	2037	06/11/2025	12.16 Call	Bond Future	7230.0300	7.2300	7108.5600	7.1086	1.680	0.0000	0.0000
2025/01/30	2037	06/11/2025	12.16 Put	Bond Future	1197.3000	1.1973	1226.6800	1.2267	2.454	0.0000	0.0000
2025/01/30	2037	05/02/2026	12.27 Call	Bond Future	7683.2900	7.6833	7565.6900	7.5657	1.531	0.0000	0.0000
2025/01/30	2037	05/02/2026	12.27 Put	Bond Future	1802.6600	1.8027	1838.5600	1.8386	1.992	0.0000	0.0000
2025/01/30	2037	05/02/2026	10.90 Put	Bond Future	4552.5000	4.5525	4630.0000	4.6300	1.702	0.0000	0.0000
2025/01/30	2037	05/02/2026	10.90 Call	Bond Future	3172.5400	3.1725	3096.5400	3.0965	2.396	0.0000	0.0000
2025/01/30	2037	05/02/2026		Bond Future	11.1476	83.7019	11.1755	83.5484	0.250	0.0000	0.0000
2025/01/30	2037	05/02/2026	11.20 Call	Bond Future	4015.7300	4.0157	3928.9000	3.9289	2.162	0.0000	0.0000
2025/01/30	2037	05/02/2026	11.20 Put	Bond Future	3727.5400	3.7275	3794.2100	3.7942	1.789	0.0000	0.0000
2025/01/30	2038	06/02/2025		Bond Future	137.6777	137.6777	137.6662	137.6662	0.008	0.0000	0.0000
2025/01/30	2038	06/02/2025	135.23 Call	Bond Future	2447.6500	2.4477	2436.1600	2.4362	0.469	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	
2025/01/30	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2038	08/05/2025		Bond Future	140.4677	140.4677	140.4562	140.4562	0.008	0.0000	0.0000
2025/01/30	2038	08/05/2025	139.68 Call	Bond Future	787.7300	0.7877	776.1900	0.7762	1.465	0.0000	0.0000
2025/01/30	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2038	07/08/2025		Bond Future	141.1676	141.1676	141.1563	141.1563	0.008	0.0000	0.0000
2025/01/30	2038	07/08/2025	139.56 Call	Bond Future	1607.5500	1.6076	1596.2900	1.5963	0.700	0.0000	0.0000
2025/01/30	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2038	06/11/2025		Bond Future	143.9565	143.9565	143.9455	143.9455	0.008	0.0000	0.0000
2025/01/30	2038	06/11/2025	143.88 Call	Bond Future	76.5100	0.0765	65.5300	0.0655	14.351	0.0000	0.0000
2025/01/30	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2038	05/02/2026		Bond Future	144.6270	144.6270	144.6161	144.6161	0.008	0.0000	0.0000
2025/01/30	2038	05/02/2026	143.20 Call	Bond Future	1426.9600	1.4270	1416.0500	1.4161	0.765	0.0000	0.0000
2025/01/30	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2040	06/02/2025	11.00 Put	Bond Future	672.9200	0.6729	689.1000	0.6891	2.404	0.0000	0.0000
2025/01/30	2040	06/02/2025	11.00 Call	Bond Future	457.0900	0.4571	383.3600	0.3834	16.130	0.0000	0.0000
2025/01/30	2040	06/02/2025	11.70 Call	Bond Future	4134.2500	4.1343	4043.7900	4.0438	2.188	0.0000	0.0000
2025/01/30	2040	06/02/2025	11.70 Put	Bond Future	1.4000	0.0014	0.8500	0.0009	39.286	0.0000	0.0000
2025/01/30	2040	06/02/2025	12.20 Call	Bond Future	7037.0900	7.0371	6947.1800	6.9472	1.278	0.0000	0.0000
2025/01/30	2040	06/02/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2040	06/02/2025		Bond Future	11.0335	85.5290	11.0475	85.4391	0.127	0.0000	0.0000
2025/01/30	2040	06/02/2025	12.95 Call	Bond Future	11103.6000	11.1036	11013.6900	11.0137	0.810	0.0000	0.0000
2025/01/30	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2040	08/05/2025		Bond Future	11.1322	87.2410	11.1467	87.1494	0.130	0.0000	0.0000
2025/01/30	2040	08/05/2025	12.63 Call	Bond Future	8903.5800	8.9036	8813.8900	8.8139	1.007	0.0000	0.0000
2025/01/30	2040	08/05/2025	12.63 Put	Bond Future	162.1400	0.1621	164.0100	0.1640	1.153	0.0000	0.0000
2025/01/30	2040	08/05/2025	12.75 Put	Bond Future	131.0400	0.1310	132.4100	0.1324	1.045	0.0000	0.0000
2025/01/30	2040	08/05/2025	12.75 Call	Bond Future	9512.7600	9.5128	9422.5700	9.4226	0.948	0.0000	0.0000
2025/01/30	2040	08/05/2025	13.50 Put	Bond Future	29.1300	0.0291	29.2100	0.0292	0.275	0.0000	0.0000
2025/01/30	2040	08/05/2025	13.50 Call	Bond Future	13230.3600	13.2304	13138.8800	13.1389	0.691	0.0000	0.0000
2025/01/30	2040	08/05/2025	13.43 Put	Bond Future	34.7900	0.0348	34.9100	0.0349	0.345	0.0000	0.0000
2025/01/30	2040	08/05/2025	13.43 Call	Bond Future	12892.3800	12.8924	12800.9400	12.8009	0.709	0.0000	0.0000
2025/01/30	2040	07/08/2025		Bond Future	11.2391	84.4594	11.2540	84.3663	0.133	0.0000	0.0000
2025/01/30	2040	07/08/2025	13.29 Call	Bond Future	11748.5600	11.7486	11659.1400	11.6591	0.761	0.0000	0.0000
2025/01/30	2040	07/08/2025	13.29 Put	Bond Future	311.3800	0.3114	315.0900	0.3151	1.191	0.0000	0.0000
2025/01/30	2040	06/11/2025		Bond Future	11.3476	86.1066	11.3631	86.0119	0.137	0.0000	0.0000
2025/01/30	2040	06/11/2025	11.84 Call	Bond Future	5214.1300	5.2141	5146.9000	5.1469	1.289	0.0000	0.0000
2025/01/30	2040	06/11/2025	11.84 Put	Bond Future	2281.0600	2.2811	2308.4900	2.3085	1.203	0.0000	0.0000
2025/01/30	2040	05/02/2026		Bond Future	11.4654	83.2678	11.4815	83.1716	0.140	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	
2025/01/30	2040	05/02/2026	11.49 Call	Bond Future	4319.8200	4.3198	4263.2000	4.2632	1.311	0.0000	0.0000
2025/01/30	2040	05/02/2026	11.49 Put	Bond Future	4172.4400	4.1724	4212.0400	4.2120	0.949	0.0000	0.0000
2025/01/30	2044	06/02/2025	11.50 Call	Bond Future	2173.1500	2.1732	2073.2200	2.0732	4.598	0.0000	0.0000
2025/01/30	2044	06/02/2025	11.50 Put	Bond Future	57.2400	0.0572	49.8900	0.0499	12.841	0.0000	0.0000
2025/01/30	2044	06/02/2025	11.15 Put	Bond Future	666.0300	0.6660	679.7400	0.6797	2.058	0.0000	0.0000
2025/01/30	2044	06/02/2025	11.15 Call	Bond Future	512.3600	0.5124	433.4900	0.4335	15.393	0.0000	0.0000
2025/01/30	2044	06/02/2025	10.65 Put	Bond Future	3584.5900	3.5846	3675.7900	3.6758	2.544	0.0000	0.0000
2025/01/30	2044	06/02/2025	10.65 Call	Bond Future	2.3600	0.0024	0.9800	0.0010	58.475	0.0000	0.0000
2025/01/30	2044	06/02/2025	13.75 Call	Bond Future	14516.7000	14.5167	14424.1200	14.4241	0.638	0.0000	0.0000
2025/01/30	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2044	06/02/2025	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2044	06/02/2025	12.50 Call	Bond Future	8063.0300	8.0630	7970.4500	7.9705	1.148	0.0000	0.0000
2025/01/30	2044	06/02/2025	12.00 Put	Bond Future	0.2600	0.0003	0.1300	0.0001	50.000	0.0000	0.0000
2025/01/30	2044	06/02/2025	12.00 Call	Bond Future	5184.8900	5.1849	5092.1800	5.0922	1.788	0.0000	0.0000
2025/01/30	2044	06/02/2025		Bond Future	11.1732	81.3290	11.1872	81.2364	0.125	0.0000	0.0000
2025/01/30	2044	06/02/2025	13.02 Call	Bond Future	10869.9100	10.8699	10777.3300	10.7773	0.852	0.0000	0.0000
2025/01/30	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2044	08/05/2025		Bond Future	11.2686	82.9570	11.2831	82.8626	0.129	0.0000	0.0000
2025/01/30	2044	08/05/2025	12.72 Call	Bond Future	8830.1900	8.8302	8738.0900	8.7381	1.043	0.0000	0.0000
2025/01/30	2044	08/05/2025	12.72 Put	Bond Future	197.9900	0.1980	200.2900	0.2003	1.162	0.0000	0.0000
2025/01/30	2044	08/05/2025	Call	Bond Future	0.5100	0.0005	0.4400	0.0004	13.725	0.0000	0.0000
2025/01/30	2044	08/05/2025	Put	Bond Future	17043.4900	17.0435	17137.8200	17.1378	0.553	0.0000	0.0000
2025/01/30	2044	08/05/2025	12.40 Call	Bond Future	7204.0900	7.2041	7114.4600	7.1145	1.244	0.0000	0.0000
2025/01/30	2044	08/05/2025	12.40 Put	Bond Future	341.0900	0.3411	345.8600	0.3459	1.398	0.0000	0.0000
2025/01/30	2044	08/05/2025	11.65 Call	Bond Future	3594.7700	3.5948	3520.4800	3.5205	2.067	0.0000	0.0000
2025/01/30	2044	08/05/2025	11.65 Put	Bond Future	1169.3500	1.1694	1189.4600	1.1895	1.720	0.0000	0.0000
2025/01/30	2044	08/05/2025	10.92 Put	Bond Future	3391.1700	3.3912	3445.2500	3.4453	1.595	0.0000	0.0000
2025/01/30	2044	08/05/2025	10.92 Call	Bond Future	1067.2500	1.0673	1026.9300	1.0269	3.778	0.0000	0.0000
2025/01/30	2044	07/08/2025		Bond Future	11.3714	80.2158	11.3863	80.1198	0.132	0.0000	0.0000
2025/01/30	2044	07/08/2025	13.34 Call	Bond Future	11524.8500	11.5249	11433.1600	11.4332	0.796	0.0000	0.0000
2025/01/30	2044	07/08/2025	13.34 Put	Bond Future	347.0500	0.3471	351.3200	0.3513	1.230	0.0000	0.0000
2025/01/30	2044	06/11/2025		Bond Future	11.4752	81.7802	11.4906	81.6826	0.135	0.0000	0.0000
2025/01/30	2044	06/11/2025	11.88 Call	Bond Future	5061.7500	5.0618	4994.3100	4.9943	1.332	0.0000	0.0000
2025/01/30	2044	06/11/2025	11.88 Put	Bond Future	2570.3200	2.5703	2600.4500	2.6005	1.172	0.0000	0.0000
2025/01/30	2044	05/02/2026		Bond Future	11.5874	78.9826	11.6034	78.8834	0.138	0.0000	0.0000
2025/01/30	2044	05/02/2026	11.56 Call	Bond Future	4240.7200	4.2407	4183.4000	4.1834	1.352	0.0000	0.0000
2025/01/30	2044	05/02/2026	11.56 Put	Bond Future	4410.8100	4.4108	4452.6900	4.4527	0.949	0.0000	0.0000
2025/01/30	2046	06/02/2025		Bond Future	121.0187	121.0187	121.3675	121.3675	0.288	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	
2025/01/30	2046	06/02/2025	114.01 Call	Bond Future	7008.7200	7.0087	7357.5100	7.3575	4.977	0.0000	0.0000
2025/01/30	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2046	08/05/2025		Bond Future	121.2619	121.2619	121.6179	121.6179	0.294	0.0000	0.0000
2025/01/30	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2046	08/05/2025	121.97 Put	Bond Future	708.0800	0.7081	352.1200	0.3521	50.271	0.0000	0.0000
2025/01/30	2046	07/08/2025		Bond Future	123.6956	123.6956	124.0591	124.0591	0.294	0.0000	0.0000
2025/01/30	2046	07/08/2025	118.69 Call	Bond Future	5005.6200	5.0056	5369.1200	5.3691	7.262	0.0000	0.0000
2025/01/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2046	06/11/2025		Bond Future	123.8902	123.8902	124.2613	124.2613	0.300	0.0000	0.0000
2025/01/30	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2046	06/11/2025	125.41 Put	Bond Future	1519.7800	1.5198	1148.6900	1.1487	24.417	0.0000	0.0000
2025/01/30	2046	05/02/2026		Bond Future	126.3236	126.3236	126.7023	126.7023	0.300	0.0000	0.0000
2025/01/30	2046	05/02/2026	121.65 Call	Bond Future	4673.6200	4.6736	5052.2800	5.0523	8.102	0.0000	0.0000
2025/01/30	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2050	06/02/2025		Bond Future	119.3439	119.3439	119.3339	119.3339	0.008	0.0000	0.0000
2025/01/30	2050	06/02/2025	115.60 Call	Bond Future	3743.8900	3.7439	3733.8900	3.7339	0.267	0.0000	0.0000
2025/01/30	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2050	08/05/2025		Bond Future	121.7624	121.7624	121.7524	121.7524	0.008	0.0000	0.0000
2025/01/30	2050	08/05/2025	121.16 Call	Bond Future	602.4000	0.6024	592.3500	0.5924	1.668	0.0000	0.0000
2025/01/30	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2050	07/08/2025		Bond Future	121.8447	121.8447	121.8349	121.8349	0.008	0.0000	0.0000
2025/01/30	2050	07/08/2025	119.89 Call	Bond Future	1954.6700	1.9547	1944.8500	1.9449	0.502	0.0000	0.0000
2025/01/30	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2050	06/11/2025		Bond Future	124.2518	124.2518	124.2422	124.2422	0.008	0.0000	0.0000
2025/01/30	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	2050	06/11/2025	124.42 Put	Bond Future	168.2100	0.1682	177.7700	0.1778	5.683	0.0000	0.0000
2025/01/30	2050	05/02/2026		Bond Future	124.2873	124.2873	124.2779	124.2779	0.008	0.0000	0.0000
2025/01/30	2050	05/02/2026	122.82 Call	Bond Future	1467.2800	1.4673	1457.9200	1.4579	0.638	0.0000	0.0000
2025/01/30	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	AL37	06/02/2025		Index Future	1079.1540	1079.1540	1077.6780	1077.6780	0.137	0.0000	0.0000
2025/01/30	AL37	08/05/2025		Index Future	1100.7550	1100.7550	1099.2510	1099.2510	0.137	0.0000	0.0000
2025/01/30	AL37	07/08/2025		Index Future	1122.5880	1122.5880	1121.0580	1121.0580	0.136	0.0000	0.0000
2025/01/30	AL37	06/11/2025		Index Future	1144.5200	1144.5200	1142.9630	1142.9630	0.136	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	
2025/01/30	AL37	05/02/2026		Index Future	1166.7670	1166.7670	1165.1830	1165.1830	0.136	0.0000	0.0000
2025/01/30	AL7T	06/02/2025		Index Future	1297.3710	1297.3710	1295.6310	1295.6310	0.134	0.0000	0.0000
2025/01/30	AL7T	08/05/2025		Index Future	1323.3400	1323.3400	1321.5670	1321.5670	0.134	0.0000	0.0000
2025/01/30	AL7T	07/08/2025		Index Future	1349.5880	1349.5880	1347.7830	1347.7830	0.134	0.0000	0.0000
2025/01/30	AL7T	06/11/2025		Index Future	1375.9540	1375.9540	1374.1190	1374.1190	0.133	0.0000	0.0000
2025/01/30	AL7T	05/02/2026		Index Future	1402.7000	1402.7000	1400.8330	1400.8330	0.133	0.0000	0.0000
2025/01/30	ALBI	06/02/2025		Index Future	1114.8500	1114.8500	1113.5770	1113.5770	0.114	0.0000	0.0000
2025/01/30	ALBI	08/05/2025		Index Future	1137.1660	1137.1660	1135.8680	1135.8680	0.114	0.0000	0.0000
2025/01/30	ALBI	07/08/2025		Index Future	1159.7210	1159.7210	1158.4010	1158.4010	0.114	0.0000	0.0000
2025/01/30	ALBI	06/11/2025		Index Future	1182.3780	1182.3780	1181.0360	1181.0360	0.114	0.0000	0.0000
2025/01/30	ALBI	05/02/2026		Index Future	1205.3610	1205.3610	1203.9970	1203.9970	0.113	0.0000	0.0000
2025/01/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/01/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	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	
2025/01/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/01/30	ES33	06/02/2025		Bond Future	10.9957	83.9591	10.9994	83.9416	0.033	0.0000	0.0000
2025/01/30	ES33	06/02/2025	13.34 Call	Bond Future	10227.5000	10.2275	10209.9800	10.2100	0.171	0.0000	0.0000
2025/01/30	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES33	08/05/2025		Bond Future	11.1130	81.8612	11.1168	81.8435	0.034	0.0000	0.0000
2025/01/30	ES33	08/05/2025	12.73 Call	Bond Future	7089.2400	7.0892	7071.5100	7.0715	0.250	0.0000	0.0000
2025/01/30	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES33	07/08/2025		Bond Future	11.2393	83.5040	11.2433	83.4861	0.035	0.0000	0.0000
2025/01/30	ES33	07/08/2025	13.56 Call	Bond Future	9699.3800	9.6994	9681.5400	9.6815	0.184	0.0000	0.0000
2025/01/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES33	06/11/2025		Bond Future	11.3846	81.3559	11.3886	81.3380	0.035	0.0000	0.0000
2025/01/30	ES33	06/11/2025	12.01 Call	Bond Future	2705.6600	2.7057	2687.7900	2.6878	0.660	0.0000	0.0000
2025/01/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES33	05/02/2026		Bond Future	11.5465	82.9520	11.5507	82.9341	0.036	0.0000	0.0000
2025/01/30	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES33	05/02/2026	11.49 Put	Bond Future	243.4800	0.2435	261.4100	0.2614	7.364	0.0000	0.0000
2025/01/30	ES42	06/02/2025		Bond Future	11.5142	80.1549	11.5281	80.0703	0.121	0.0000	0.0000
2025/01/30	ES42	06/02/2025	13.71 Call	Bond Future	11761.4200	11.7614	11676.8300	11.6768	0.719	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	
2025/01/30	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES42	08/05/2025		Bond Future	11.6205	77.5122	11.6348	77.4260	0.124	0.0000	0.0000
2025/01/30	ES42	08/05/2025	13.25 Call	Bond Future	8881.3500	8.8814	8795.1200	8.7951	0.971	0.0000	0.0000
2025/01/30	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES42	07/08/2025		Bond Future	11.7303	79.0670	11.7451	78.9794	0.127	0.0000	0.0000
2025/01/30	ES42	07/08/2025	13.79 Call	Bond Future	10794.8700	10.7949	10707.1800	10.7072	0.812	0.0000	0.0000
2025/01/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES42	06/11/2025		Bond Future	11.8513	76.3623	11.8667	76.2732	0.130	0.0000	0.0000
2025/01/30	ES42	06/11/2025	12.39 Call	Bond Future	3028.4400	3.0284	2939.3300	2.9393	2.942	0.0000	0.0000
2025/01/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES42	05/02/2026		Bond Future	11.9790	77.8588	11.9949	77.7681	0.133	0.0000	0.0000
2025/01/30	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	ES42	05/02/2026	11.85 Put	Bond Future	740.9400	0.7409	831.6100	0.8316	12.237	0.0000	0.0000
2025/01/30	GOVI	06/02/2025		GOVI	1097.8240	1097.8240	1096.5380	1096.5380	0.117	0.0000	0.0000
2025/01/30	GOVI	06/02/2025	972.00 Call	GOVI	1258240.0000	125.8240	1245380.0000	124.5380	1.022	0.0000	0.0000
2025/01/30	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	GOVI	08/05/2025		GOVI	1119.7990	1119.7990	1118.4880	1118.4880	0.117	0.0000	0.0000
2025/01/30	GOVI	08/05/2025	1,022.00 Call	GOVI	977990.0000	97.7990	964880.0000	96.4880	1.341	0.0000	0.0000
2025/01/30	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	GOVI	07/08/2025		GOVI	1142.0100	1142.0100	1140.6760	1140.6760	0.117	0.0000	0.0000
2025/01/30	GOVI	07/08/2025	1,011.00 Call	GOVI	1310100.0000	131.0100	1296760.0000	129.6760	1.018	0.0000	0.0000
2025/01/30	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	GOVI	06/11/2025		GOVI	1164.3200	1164.3200	1162.9650	1162.9650	0.116	0.0000	0.0000
2025/01/30	GOVI	06/11/2025	1,112.00 Call	GOVI	523200.0000	52.3200	509650.0000	50.9650	2.590	0.0000	0.0000
2025/01/30	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	GOVI	05/02/2026		GOVI	1186.9520	1186.9520	1185.5740	1185.5740	0.116	0.0000	0.0000
2025/01/30	GOVI	05/02/2026	1,150.00 Call	GOVI	369520.0000	36.9520	355740.0000	35.5740	3.729	0.0000	0.0000
2025/01/30	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/01/30	IGOV	06/02/2025		Index Future	372.2660	372.2660	372.4460	372.4460	0.048	0.0000	0.0000
2025/01/30	IGOV	08/05/2025		Index Future	379.8100	379.8100	379.9950	379.9950	0.049	0.0000	0.0000
2025/01/30	IGOV	07/08/2025		Index Future	387.4340	387.4340	387.6240	387.6240	0.049	0.0000	0.0000
2025/01/30	IGOV	06/11/2025		Index Future	395.0920	395.0920	395.2870	395.2870	0.049	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	
2025/01/30	IGOV	05/02/2026		Index Future	402.8590	402.8590	403.0590	403.0590	0.050	0.0000	0.0000
2025/01/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/01/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/01/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/01/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/01/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/01/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/01/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/01/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/01/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/01/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/01/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/01/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/01/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/01/30	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/01/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/01/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/01/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/01/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/01/30	R033	06/02/2025		Bond Future	9.8672	104.3888	9.8914	104.2551	0.245	0.0000	0.0000
2025/01/30	R033	06/02/2025	10.33 Call	Bond Future	2533.6400	2.5336	2398.0400	2.3980	5.352	0.0000	0.0000
2025/01/30	R033	06/02/2025	10.33 Put	Bond Future	15.3600	0.0154	13.4800	0.0135	12.240	0.0000	0.0000
2025/01/30	R033	08/05/2025		Bond Future	9.9485	101.4299	9.9738	101.2937	0.254	0.0000	0.0000
2025/01/30	R033	08/05/2025	10.33 Call	Bond Future	2927.4100	2.9274	2826.5100	2.8265	3.447	0.0000	0.0000
2025/01/30	R033	08/05/2025	10.33 Put	Bond Future	899.3700	0.8994	934.7100	0.9347	3.929	0.0000	0.0000
2025/01/30	R033	07/08/2025		Bond Future	10.0374	103.4409	10.0639	103.3023	0.264	0.0000	0.0000
2025/01/30	R033	07/08/2025	10.33 Call	Bond Future	3139.5000	3.1395	3049.0600	3.0491	2.881	0.0000	0.0000
2025/01/30	R033	07/08/2025	10.33 Put	Bond Future	1621.2500	1.6213	1669.4200	1.6694	2.971	0.0000	0.0000
2025/01/30	R033	06/11/2025		Bond Future	10.1404	100.4142	10.1682	100.2732	0.273	0.0000	0.0000
2025/01/30	R033	06/11/2025	10.33 Call	Bond Future	3273.5600	3.2736	3189.0600	3.1891	2.581	0.0000	0.0000
2025/01/30	R033	06/11/2025	10.33 Put	Bond Future	2314.8500	2.3149	2371.3500	2.3714	2.441	0.0000	0.0000
2025/01/30	R033	05/02/2026		Bond Future	10.2549	102.3613	10.2840	102.2180	0.283	0.0000	0.0000
2025/01/30	R033	05/02/2026	10.49 Call	Bond Future	3912.0700	3.9121	3826.2600	3.8263	2.193	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	
2025/01/30	R033	05/02/2026	10.49 Put	Bond Future	2760.5000	2.7605	2818.0200	2.8180	2.084	0.0000	0.0000
2025/01/30	R035	06/02/2025	10.10 Put	Bond Future	1247.8900	1.2479	1346.3600	1.3464	7.891	0.0000	0.0000
2025/01/30	R035	06/02/2025	10.10 Call	Bond Future	119.2100	0.1192	78.1100	0.0781	34.477	0.0000	0.0000
2025/01/30	R035	06/02/2025	11.10 Call	Bond Future	4524.9200	4.5249	4385.2700	4.3853	3.086	0.0000	0.0000
2025/01/30	R035	06/02/2025	11.10 Put	Bond Future	0.1800	0.0002	0.1000	0.0001	44.444	0.0000	0.0000
2025/01/30	R035	06/02/2025	11.30 Call	Bond Future	5598.6900	5.5987	5459.1100	5.4591	2.493	0.0000	0.0000
2025/01/30	R035	06/02/2025	11.30 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/01/30	R035	06/02/2025	10.65 Call	Bond Future	2073.6400	2.0736	1932.2800	1.9323	6.817	0.0000	0.0000
2025/01/30	R035	06/02/2025	10.65 Put	Bond Future	33.2000	0.0332	31.4100	0.0314	5.392	0.0000	0.0000
2025/01/30	R035	06/02/2025	10.34 Put	Bond Future	378.5100	0.3785	406.7400	0.4067	7.458	0.0000	0.0000
2025/01/30	R035	06/02/2025	10.34 Call	Bond Future	651.1200	0.6511	539.7800	0.5398	17.100	0.0000	0.0000
2025/01/30	R035	06/02/2025	10.26 Put	Bond Future	600.0600	0.6001	650.0400	0.6500	8.329	0.0000	0.0000
2025/01/30	R035	06/02/2025	10.26 Call	Bond Future	408.7800	0.4088	319.1900	0.3192	21.916	0.0000	0.0000
2025/01/30	R035	06/02/2025		Bond Future	10.2929	95.2609	10.3170	95.1214	0.234	0.0000	0.0000
2025/01/30	R035	06/02/2025	12.41 Call	Bond Future	11239.8100	11.2398	11100.2400	11.1002	1.242	0.0000	0.0000
2025/01/30	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R035	08/05/2025		Bond Future	10.3764	92.6580	10.4014	92.5157	0.241	0.0000	0.0000
2025/01/30	R035	08/05/2025	11.78 Call	Bond Future	7687.8100	7.6878	7551.5800	7.5516	1.772	0.0000	0.0000
2025/01/30	R035	08/05/2025	11.78 Put	Bond Future	156.9000	0.1569	162.9700	0.1630	3.869	0.0000	0.0000
2025/01/30	R035	08/05/2025	13.35 Call	Bond Future	14983.7400	14.9837	14841.5500	14.8416	0.949	0.0000	0.0000
2025/01/30	R035	08/05/2025	13.35 Put	Bond Future	3.4900	0.0035	3.6000	0.0036	3.152	0.0000	0.0000
2025/01/30	R035	08/05/2025	12.70 Call	Bond Future	12035.6600	12.0357	11894.1500	11.8942	1.176	0.0000	0.0000
2025/01/30	R035	08/05/2025	12.70 Put	Bond Future	23.6100	0.0236	24.4000	0.0244	3.346	0.0000	0.0000
2025/01/30	R035	08/05/2025	11.46 Put	Bond Future	284.2000	0.2842	295.4200	0.2954	3.948	0.0000	0.0000
2025/01/30	R035	08/05/2025	11.46 Call	Bond Future	6174.8700	6.1749	6043.7900	6.0438	2.123	0.0000	0.0000
2025/01/30	R035	08/05/2025	10.08 Put	Bond Future	2704.4000	2.7044	2789.2200	2.7892	3.136	0.0000	0.0000
2025/01/30	R035	08/05/2025	10.08 Call	Bond Future	997.7400	0.9977	940.2600	0.9403	5.761	0.0000	0.0000
2025/01/30	R035	08/05/2025	10.58 Put	Bond Future	1290.7500	1.2908	1338.2600	1.3383	3.681	0.0000	0.0000
2025/01/30	R035	08/05/2025	10.58 Call	Bond Future	2438.7500	2.4388	2343.9600	2.3440	3.887	0.0000	0.0000
2025/01/30	R035	08/05/2025	11.01 Call	Bond Future	4141.0100	4.1410	4023.4700	4.0235	2.838	0.0000	0.0000
2025/01/30	R035	08/05/2025	11.01 Put	Bond Future	632.0100	0.6320	656.7700	0.6568	3.918	0.0000	0.0000
2025/01/30	R035	08/05/2025	11.70 Call	Bond Future	7307.1700	7.3072	7171.9600	7.1720	1.850	0.0000	0.0000
2025/01/30	R035	08/05/2025	11.70 Put	Bond Future	182.2500	0.1823	189.3400	0.1893	3.890	0.0000	0.0000
2025/01/30	R035	08/05/2025	10.95 Call	Bond Future	3885.3300	3.8853	3770.3400	3.7703	2.960	0.0000	0.0000
2025/01/30	R035	08/05/2025	10.95 Put	Bond Future	700.7000	0.7007	728.0100	0.7280	3.898	0.0000	0.0000
2025/01/30	R035	08/05/2025	10.44 Put	Bond Future	1606.0100	1.6060	1663.1200	1.6631	3.556	0.0000	0.0000
2025/01/30	R035	08/05/2025	10.44 Call	Bond Future	1966.7700	1.9668	1881.5800	1.8816	4.331	0.0000	0.0000
2025/01/30	R035	07/08/2025	10.08 Put	Bond Future	3660.9600	3.6610	3746.9700	3.7470	2.349	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	
2025/01/30	R035	07/08/2025	10.08 Call	Bond Future	1468.8700	1.4689	1410.0600	1.4101	4.004	0.0000	0.0000
2025/01/30	R035	07/08/2025	10.58 Put	Bond Future	2207.0700	2.2071	2265.9400	2.2659	2.667	0.0000	0.0000
2025/01/30	R035	07/08/2025	10.58 Call	Bond Future	2829.6200	2.8296	2743.6700	2.7437	3.038	0.0000	0.0000
2025/01/30	R035	07/08/2025	11.34 Call	Bond Future	5648.5500	5.6486	5532.1200	5.5321	2.061	0.0000	0.0000
2025/01/30	R035	07/08/2025	11.34 Put	Bond Future	963.3300	0.9633	991.7200	0.9917	2.947	0.0000	0.0000
2025/01/30	R035	07/08/2025	11.30 Call	Bond Future	5484.8400	5.4848	5369.6100	5.3696	2.101	0.0000	0.0000
2025/01/30	R035	07/08/2025	11.30 Put	Bond Future	1007.2000	1.0072	1036.7900	1.0368	2.938	0.0000	0.0000
2025/01/30	R035	07/08/2025		Bond Future	10.4676	94.4955	10.4937	94.3507	0.249	0.0000	0.0000
2025/01/30	R035	07/08/2025	12.65 Call	Bond Future	11326.7600	11.3268	11188.1700	11.1882	1.224	0.0000	0.0000
2025/01/30	R035	07/08/2025	12.65 Put	Bond Future	202.9900	0.2030	209.2200	0.2092	3.069	0.0000	0.0000
2025/01/30	R035	06/11/2025		Bond Future	10.5739	91.8328	10.6010	91.6854	0.256	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.20 Call	Bond Future	5063.6400	5.0636	4958.8600	4.9589	2.069	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.20 Put	Bond Future	1741.8700	1.7419	1784.4100	1.7844	2.442	0.0000	0.0000
2025/01/30	R035	06/11/2025	9.91 Put	Bond Future	5128.7400	5.1287	5225.1400	5.2251	1.880	0.0000	0.0000
2025/01/30	R035	06/11/2025	9.91 Call	Bond Future	1418.1800	1.4182	1367.2600	1.3673	3.591	0.0000	0.0000
2025/01/30	R035	06/11/2025	10.41 Put	Bond Future	3432.4100	3.4324	3506.1700	3.5062	2.149	0.0000	0.0000
2025/01/30	R035	06/11/2025	10.41 Call	Bond Future	2534.7000	2.5347	2461.1400	2.4611	2.902	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.43 Call	Bond Future	5923.5800	5.9236	5811.7900	5.8118	1.887	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.43 Put	Bond Future	1422.7700	1.4228	1458.3000	1.4583	2.497	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.95 Call	Bond Future	7983.9900	7.9840	7859.8400	7.8598	1.555	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.95 Put	Bond Future	895.9700	0.8960	919.1400	0.9191	2.586	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.45 Call	Bond Future	6000.0000	6.0000	5887.6500	5.8877	1.873	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.45 Put	Bond Future	1397.6900	1.3977	1432.6600	1.4327	2.502	0.0000	0.0000
2025/01/30	R035	06/11/2025	10.95 Put	Bond Future	2164.6400	2.1646	2215.9200	2.2159	2.369	0.0000	0.0000
2025/01/30	R035	06/11/2025	10.95 Call	Bond Future	4179.9900	4.1800	4083.9500	4.0840	2.298	0.0000	0.0000
2025/01/30	R035	06/11/2025	10.08 Put	Bond Future	4493.7000	4.4937	4582.4500	4.5825	1.975	0.0000	0.0000
2025/01/30	R035	06/11/2025	10.08 Call	Bond Future	1752.3100	1.7523	1693.7400	1.6937	3.342	0.0000	0.0000
2025/01/30	R035	06/11/2025	10.58 Put	Bond Future	2975.1700	2.9752	3041.4200	3.0414	2.227	0.0000	0.0000
2025/01/30	R035	06/11/2025	10.58 Call	Bond Future	3008.2300	3.0082	2927.1600	2.9272	2.695	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.67 Call	Bond Future	6857.9700	6.8580	6739.9100	6.7399	1.722	0.0000	0.0000
2025/01/30	R035	06/11/2025	11.67 Put	Bond Future	1149.7400	1.1497	1179.0000	1.1790	2.545	0.0000	0.0000
2025/01/30	R035	05/02/2026		Bond Future	10.6917	93.6145	10.7199	93.4646	0.264	0.0000	0.0000
2025/01/30	R035	05/02/2026	10.79 Call	Bond Future	3916.7200	3.9167	3831.0800	3.8311	2.187	0.0000	0.0000
2025/01/30	R035	05/02/2026	10.79 Put	Bond Future	3396.7500	3.3968	3460.9600	3.4610	1.890	0.0000	0.0000
2025/01/30	R038	06/02/2025		Bond Future	10.8087	104.4352	10.8327	104.2685	0.222	0.0000	0.0000
2025/01/30	R038	06/02/2025	11.24 Call	Bond Future	2955.8700	2.9559	2787.0800	2.7871	5.710	0.0000	0.0000
2025/01/30	R038	06/02/2025	11.24 Put	Bond Future	20.2400	0.0202	18.1100	0.0181	10.524	0.0000	0.0000
2025/01/30	R038	08/05/2025		Bond Future	10.9067	101.0355	10.9316	100.8656	0.228	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	
2025/01/30	R038	08/05/2025	11.24 Call	Bond Future	3518.1300	3.5181	3395.3900	3.3954	3.489	0.0000	0.0000
2025/01/30	R038	08/05/2025	11.24 Put	Bond Future	1280.1400	1.2801	1327.2900	1.3273	3.683	0.0000	0.0000
2025/01/30	R038	07/08/2025		Bond Future	11.0107	103.0386	11.0366	102.8656	0.235	0.0000	0.0000
2025/01/30	R038	07/08/2025	11.24 Call	Bond Future	3910.7500	3.9108	3801.0500	3.8011	2.805	0.0000	0.0000
2025/01/30	R038	07/08/2025	11.24 Put	Bond Future	2392.8300	2.3928	2456.0400	2.4560	2.642	0.0000	0.0000
2025/01/30	R038	06/11/2025		Bond Future	11.1261	99.5623	11.1530	99.3863	0.241	0.0000	0.0000
2025/01/30	R038	06/11/2025	11.24 Call	Bond Future	4086.6000	4.0866	3983.8500	3.9839	2.514	0.0000	0.0000
2025/01/30	R038	06/11/2025	11.24 Put	Bond Future	3343.7600	3.3438	3416.9400	3.4169	2.189	0.0000	0.0000
2025/01/30	R038	06/11/2025	12.33 Call	Bond Future	8779.1700	8.7792	8635.6600	8.6357	1.635	0.0000	0.0000
2025/01/30	R038	06/11/2025	12.33 Put	Bond Future	1323.9000	1.3239	1356.3200	1.3563	2.449	0.0000	0.0000
2025/01/30	R038	06/11/2025	10.98 Put	Bond Future	4147.4400	4.1474	4233.8600	4.2339	2.084	0.0000	0.0000
2025/01/30	R038	06/11/2025	10.98 Call	Bond Future	3182.3700	3.1824	3092.8600	3.0929	2.813	0.0000	0.0000
2025/01/30	R038	05/02/2026		Bond Future	11.2502	101.4925	11.2782	101.3135	0.248	0.0000	0.0000
2025/01/30	R038	05/02/2026	11.44 Call	Bond Future	5183.5700	5.1836	5076.9900	5.0770	2.056	0.0000	0.0000
2025/01/30	R038	05/02/2026	11.44 Put	Bond Future	3976.3100	3.9763	4048.7300	4.0487	1.821	0.0000	0.0000
2025/01/30	R053	06/02/2025		Bond Future	11.0827	108.9066	11.0968	108.7808	0.127	0.0000	0.0000
2025/01/30	R053	06/02/2025	12.94 Call	Bond Future	14526.2600	14.5263	14400.4700	14.4005	0.866	0.0000	0.0000
2025/01/30	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R053	08/05/2025		Bond Future	11.1695	105.2191	11.1840	105.0908	0.130	0.0000	0.0000
2025/01/30	R053	08/05/2025	12.64 Call	Bond Future	11901.7700	11.9018	11776.5400	11.7765	1.052	0.0000	0.0000
2025/01/30	R053	08/05/2025	12.64 Put	Bond Future	249.8900	0.2499	252.9200	0.2529	1.213	0.0000	0.0000
2025/01/30	R053	07/08/2025		Bond Future	11.2605	107.3051	11.2755	107.1747	0.133	0.0000	0.0000
2025/01/30	R053	07/08/2025	13.17 Call	Bond Future	15013.1000	15.0131	14889.4000	14.8894	0.824	0.0000	0.0000
2025/01/30	R053	07/08/2025	13.17 Put	Bond Future	542.1300	0.5421	548.8300	0.5488	1.236	0.0000	0.0000
2025/01/30	R053	06/11/2025		Bond Future	11.3599	103.5335	11.3754	103.4010	0.137	0.0000	0.0000
2025/01/30	R053	06/11/2025	11.76 Call	Bond Future	6687.5300	6.6875	6595.9400	6.5959	1.370	0.0000	0.0000
2025/01/30	R053	06/11/2025	11.76 Put	Bond Future	3368.3300	3.3683	3409.2700	3.4093	1.215	0.0000	0.0000
2025/01/30	R053	05/02/2026		Bond Future	11.4653	105.5406	11.4814	105.4058	0.140	0.0000	0.0000
2025/01/30	R053	05/02/2026	11.49 Call	Bond Future	5645.9300	5.6459	5567.0000	5.5670	1.398	0.0000	0.0000
2025/01/30	R053	05/02/2026	11.49 Put	Bond Future	5439.0900	5.4391	5494.9800	5.4950	1.028	0.0000	0.0000
2025/01/30	R186	06/02/2025		Bond Future	8.2121	105.3463	8.2219	105.3293	0.120	0.0000	0.0000
2025/01/30	R186	06/02/2025	9.03 Call	Bond Future	1407.2500	1.4073	1390.1700	1.3902	1.214	0.0000	0.0000
2025/01/30	R186	06/02/2025	9.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R186	08/05/2025		Bond Future	8.2334	107.4551	8.2449	107.4378	0.139	0.0000	0.0000
2025/01/30	R186	08/05/2025	8.47 Call	Bond Future	590.5200	0.5905	577.5700	0.5776	2.193	0.0000	0.0000
2025/01/30	R186	08/05/2025	8.47 Put	Bond Future	233.5200	0.2335	237.8700	0.2379	1.863	0.0000	0.0000
2025/01/30	R186	07/08/2025	10.25 Call	Bond Future	2544.4000	2.5444	2527.6200	2.5276	0.659	0.0000	0.0000
2025/01/30	R186	07/08/2025	10.25 Put	Bond Future	43.2300	0.0432	43.7700	0.0438	1.249	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	
2025/01/30	R186	07/08/2025	9.22 Put	Bond Future	136.3600	0.1364	138.6000	0.1386	1.643	0.0000	0.0000
2025/01/30	R186	07/08/2025	9.22 Call	Bond Future	1345.1100	1.3451	1330.0300	1.3300	1.121	0.0000	0.0000
2025/01/30	R186	07/08/2025		Bond Future	8.2732	104.2760	8.2866	104.2586	0.163	0.0000	0.0000
2025/01/30	R186	07/08/2025	9.68 Call	Bond Future	1870.2000	1.8702	1854.0800	1.8541	0.862	0.0000	0.0000
2025/01/30	R186	07/08/2025	9.68 Put	Bond Future	81.3800	0.0814	82.5800	0.0826	1.475	0.0000	0.0000
2025/01/30	R186	06/11/2025		Bond Future	8.3568	106.3106	8.3731	106.2933	0.196	0.0000	0.0000
2025/01/30	R186	06/11/2025	8.13 Call	Bond Future	324.7600	0.3248	316.8900	0.3169	2.423	0.0000	0.0000
2025/01/30	R186	06/11/2025	8.13 Put	Bond Future	565.1000	0.5651	574.5200	0.5745	1.667	0.0000	0.0000
2025/01/30	R186	05/02/2026		Bond Future	8.5116	103.0649	8.5326	103.0477	0.246	0.0000	0.0000
2025/01/30	R186	05/02/2026	8.43 Call	Bond Future	401.4400	0.4014	392.6600	0.3927	2.187	0.0000	0.0000
2025/01/30	R186	05/02/2026	8.43 Put	Bond Future	468.8800	0.4689	477.3800	0.4774	1.813	0.0000	0.0000
2025/01/30	R202	06/02/2025		Bond Future	267.2660	267.2660	267.8358	267.8358	0.213	0.0000	0.0000
2025/01/30	R202	06/02/2025	266.79 Call	Bond Future	475.9700	0.4760	1045.8200	1.0458	119.724	0.0000	0.0000
2025/01/30	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R202	08/05/2025		Bond Future	272.6822	272.6822	273.2639	273.2639	0.213	0.0000	0.0000
2025/01/30	R202	08/05/2025	272.31 Call	Bond Future	372.1900	0.3722	953.8600	0.9539	156.283	0.0000	0.0000
2025/01/30	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R202	07/08/2025		Bond Future	272.9329	272.9329	273.5270	273.5270	0.218	0.0000	0.0000
2025/01/30	R202	07/08/2025	271.60 Call	Bond Future	1332.8500	1.3329	1927.0400	1.9270	44.580	0.0000	0.0000
2025/01/30	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R202	06/11/2025		Bond Future	278.3252	278.3252	278.9323	278.9323	0.218	0.0000	0.0000
2025/01/30	R202	06/11/2025	275.64 Call	Bond Future	2685.2300	2.6852	3292.3000	3.2923	22.608	0.0000	0.0000
2025/01/30	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R202	05/02/2026		Bond Future	278.4722	278.4722	279.0919	279.0919	0.223	0.0000	0.0000
2025/01/30	R202	05/02/2026	277.82 Call	Bond Future	652.1600	0.6522	1271.9100	1.2719	95.030	0.0000	0.0000
2025/01/30	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R209	06/02/2025		Bond Future	10.5325	74.5952	10.5566	74.4696	0.229	0.0000	0.0000
2025/01/30	R209	06/02/2025	12.44 Call	Bond Future	9087.2300	9.0872	8961.6600	8.9617	1.382	0.0000	0.0000
2025/01/30	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R209	08/05/2025		Bond Future	10.6165	72.9338	10.6415	72.8058	0.235	0.0000	0.0000
2025/01/30	R209	08/05/2025	11.89 Call	Bond Future	6337.6800	6.3377	6216.7400	6.2167	1.908	0.0000	0.0000
2025/01/30	R209	08/05/2025	11.89 Put	Bond Future	183.7000	0.1837	190.7700	0.1908	3.849	0.0000	0.0000
2025/01/30	R209	07/08/2025		Bond Future	10.7062	74.3798	10.7320	74.2495	0.242	0.0000	0.0000
2025/01/30	R209	07/08/2025	12.68 Call	Bond Future	9357.0200	9.3570	9234.2000	9.2342	1.313	0.0000	0.0000
2025/01/30	R209	07/08/2025	12.68 Put	Bond Future	255.4500	0.2555	262.9500	0.2630	2.936	0.0000	0.0000
2025/01/30	R209	06/11/2025		Bond Future	10.8062	72.6782	10.8331	72.5456	0.248	0.0000	0.0000
2025/01/30	R209	06/11/2025	11.27 Call	Bond Future	4099.9100	4.0999	4010.3100	4.0103	2.185	0.0000	0.0000
2025/01/30	R209	06/11/2025	11.27 Put	Bond Future	1850.9700	1.8510	1893.9700	1.8940	2.323	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	
2025/01/30	R209	05/02/2026		Bond Future	10.9143	74.0880	10.9421	73.9531	0.255	0.0000	0.0000
2025/01/30	R209	05/02/2026	10.93 Call	Bond Future	3415.6900	3.4157	3340.5500	3.3406	2.200	0.0000	0.0000
2025/01/30	R209	05/02/2026	10.93 Put	Bond Future	3339.5400	3.3395	3399.3400	3.3993	1.791	0.0000	0.0000
2025/01/30	R210	06/02/2025		Bond Future	243.0153	243.0153	242.9922	242.9922	0.009	0.0000	0.0000
2025/01/30	R210	06/02/2025	239.61 Call	Bond Future	3405.2800	3.4053	3382.2300	3.3822	0.677	0.0000	0.0000
2025/01/30	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R210	08/05/2025		Bond Future	244.5909	244.5909	244.5677	244.5677	0.009	0.0000	0.0000
2025/01/30	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R210	08/05/2025	248.03 Put	Bond Future	3439.1100	3.4391	3462.3000	3.4623	0.674	0.0000	0.0000
2025/01/30	R210	07/08/2025		Bond Future	249.5001	249.5001	249.4772	249.4772	0.009	0.0000	0.0000
2025/01/30	R210	07/08/2025	248.44 Call	Bond Future	1060.0600	1.0601	1037.1700	1.0372	2.159	0.0000	0.0000
2025/01/30	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R210	06/11/2025		Bond Future	251.0203	251.0203	250.9978	250.9978	0.009	0.0000	0.0000
2025/01/30	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R210	06/11/2025	252.14 Put	Bond Future	1119.7000	1.1197	1142.1900	1.1422	2.009	0.0000	0.0000
2025/01/30	R210	05/02/2026		Bond Future	255.9517	255.9517	255.9295	255.9295	0.009	0.0000	0.0000
2025/01/30	R210	05/02/2026	253.10 Call	Bond Future	2851.7000	2.8517	2829.5200	2.8295	0.778	0.0000	0.0000
2025/01/30	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R213	06/02/2025		Bond Future	9.3462	92.5105	9.3755	92.3863	0.314	0.0000	0.0000
2025/01/30	R213	06/02/2025	11.35 Call	Bond Future	8013.9300	8.0139	7889.6900	7.8897	1.550	0.0000	0.0000
2025/01/30	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R213	08/05/2025		Bond Future	9.4095	90.8053	9.4404	90.6787	0.328	0.0000	0.0000
2025/01/30	R213	08/05/2025	10.52 Call	Bond Future	4580.9300	4.5809	4463.8100	4.4638	2.557	0.0000	0.0000
2025/01/30	R213	08/05/2025	10.52 Put	Bond Future	165.3800	0.1654	174.8900	0.1749	5.750	0.0000	0.0000
2025/01/30	R213	07/08/2025		Bond Future	9.4820	92.6061	9.5145	92.4773	0.343	0.0000	0.0000
2025/01/30	R213	07/08/2025	11.66 Call	Bond Future	8250.9800	8.2510	8127.2800	8.1273	1.499	0.0000	0.0000
2025/01/30	R213	07/08/2025	11.66 Put	Bond Future	111.9400	0.1119	117.0500	0.1171	4.565	0.0000	0.0000
2025/01/30	R213	06/11/2025		Bond Future	9.5752	90.8590	9.6096	90.7280	0.359	0.0000	0.0000
2025/01/30	R213	06/11/2025	10.05 Call	Bond Future	3057.4200	3.0574	2969.7800	2.9698	2.866	0.0000	0.0000
2025/01/30	R213	06/11/2025	10.05 Put	Bond Future	1268.0200	1.2680	1311.3900	1.3114	3.420	0.0000	0.0000
2025/01/30	R213	05/02/2026		Bond Future	9.6836	92.6226	9.7200	92.4893	0.376	0.0000	0.0000
2025/01/30	R213	05/02/2026	9.89 Call	Bond Future	2676.6600	2.6767	2598.9900	2.5990	2.902	0.0000	0.0000
2025/01/30	R213	05/02/2026	9.89 Put	Bond Future	1924.3100	1.9243	1979.8900	1.9799	2.888	0.0000	0.0000
2025/01/30	R214	06/02/2025	13.63 Call	Bond Future	12642.5100	12.6425	12564.5400	12.5645	0.617	0.0000	0.0000
2025/01/30	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R214	06/02/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R214	06/02/2025	12.25 Call	Bond Future	6608.8100	6.6088	6530.8400	6.5308	1.180	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	
2025/01/30	R214	06/02/2025	11.75 Put	Bond Future	0.3200	0.0003	0.1700	0.0002	46.875	0.0000	0.0000
2025/01/30	R214	06/02/2025	11.75 Call	Bond Future	4164.5800	4.1646	4086.4600	4.0865	1.876	0.0000	0.0000
2025/01/30	R214	06/02/2025		Bond Future	10.9628	69.5718	10.9769	69.4938	0.128	0.0000	0.0000
2025/01/30	R214	06/02/2025	12.71 Call	Bond Future	8731.1900	8.7312	8653.2200	8.6532	0.893	0.0000	0.0000
2025/01/30	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R214	08/05/2025		Bond Future	11.0456	67.6615	11.0601	67.5821	0.131	0.0000	0.0000
2025/01/30	R214	08/05/2025	12.40 Call	Bond Future	7011.6800	7.0117	6934.4100	6.9344	1.102	0.0000	0.0000
2025/01/30	R214	08/05/2025	12.40 Put	Bond Future	164.4700	0.1645	166.6800	0.1667	1.344	0.0000	0.0000
2025/01/30	R214	07/08/2025		Bond Future	11.1341	69.0033	11.1491	68.9225	0.134	0.0000	0.0000
2025/01/30	R214	07/08/2025	12.97 Call	Bond Future	9232.7800	9.2328	9156.0900	9.1561	0.831	0.0000	0.0000
2025/01/30	R214	07/08/2025	12.97 Put	Bond Future	316.5300	0.3165	320.6200	0.3206	1.292	0.0000	0.0000
2025/01/30	R214	06/11/2025		Bond Future	11.2333	67.0491	11.2487	66.9670	0.137	0.0000	0.0000
2025/01/30	R214	06/11/2025	11.64 Call	Bond Future	4239.7800	4.2398	4182.8800	4.1829	1.342	0.0000	0.0000
2025/01/30	R214	06/11/2025	11.64 Put	Bond Future	2123.0100	2.1230	2148.2600	2.1483	1.189	0.0000	0.0000
2025/01/30	R214	05/02/2026		Bond Future	11.3406	68.3500	11.3565	68.2665	0.140	0.0000	0.0000
2025/01/30	R214	05/02/2026	11.26 Call	Bond Future	3384.1500	3.3842	3337.1000	3.3371	1.390	0.0000	0.0000
2025/01/30	R214	05/02/2026	11.26 Put	Bond Future	3809.2300	3.8092	3845.7300	3.8457	0.958	0.0000	0.0000
2025/01/30	R248	06/02/2025	10.30 Put	Bond Future	6012.9900	6.0130	6109.4000	6.1094	1.603	0.0000	0.0000
2025/01/30	R248	06/02/2025	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R248	06/02/2025	11.00 Put	Bond Future	1116.1800	1.1162	1155.1500	1.1552	3.491	0.0000	0.0000
2025/01/30	R248	06/02/2025	11.00 Call	Bond Future	262.7300	0.2627	205.2900	0.2053	21.863	0.0000	0.0000
2025/01/30	R248	06/02/2025	11.70 Call	Bond Future	3810.2100	3.8102	3712.3300	3.7123	2.569	0.0000	0.0000
2025/01/30	R248	06/02/2025	11.70 Put	Bond Future	4.7100	0.0047	3.2400	0.0032	31.210	0.0000	0.0000
2025/01/30	R248	06/02/2025		Bond Future	11.1231	84.3798	11.1371	84.2834	0.126	0.0000	0.0000
2025/01/30	R248	06/02/2025	12.71 Call	Bond Future	9763.4500	9.7635	9667.0400	9.6670	0.987	0.0000	0.0000
2025/01/30	R248	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/01/30	R248	08/05/2025		Bond Future	11.2084	81.6226	11.2229	81.5244	0.129	0.0000	0.0000
2025/01/30	R248	08/05/2025	12.60 Call	Bond Future	8785.5000	8.7855	8690.0700	8.6901	1.086	0.0000	0.0000
2025/01/30	R248	08/05/2025	12.60 Put	Bond Future	219.4900	0.2195	222.2300	0.2222	1.248	0.0000	0.0000
2025/01/30	R248	07/08/2025		Bond Future	11.2994	83.2412	11.3144	83.1413	0.132	0.0000	0.0000
2025/01/30	R248	07/08/2025	13.21 Call	Bond Future	11584.0000	11.5840	11488.9300	11.4889	0.821	0.0000	0.0000
2025/01/30	R248	07/08/2025	13.21 Put	Bond Future	376.8300	0.3768	381.6400	0.3816	1.276	0.0000	0.0000
2025/01/30	R248	06/11/2025		Bond Future	11.4008	80.4221	11.4162	80.3205	0.136	0.0000	0.0000
2025/01/30	R248	06/11/2025	11.74 Call	Bond Future	4936.0400	4.9360	4867.3300	4.8673	1.392	0.0000	0.0000
2025/01/30	R248	06/11/2025	11.74 Put	Bond Future	2756.1800	2.7562	2789.0300	2.7890	1.192	0.0000	0.0000
2025/01/30	R248	05/02/2026		Bond Future	11.5101	81.9821	11.5261	81.8789	0.139	0.0000	0.0000
2025/01/30	R248	05/02/2026	11.46 Call	Bond Future	4258.1400	4.2581	4199.2300	4.1992	1.383	0.0000	0.0000
2025/01/30	R248	05/02/2026	11.46 Put	Bond Future	4583.5900	4.5836	4627.8900	4.6279	0.966	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
2025/01/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/01/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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