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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/02/2025 TO 03/02/2025

| 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|
| 2025/02/03 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 06/02/2025 | | Bond Future | 133.8336 | 133.8336 | 133.8484 | 0.011 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 06/02/2025 | 132.40 Call | Bond Future | 1433.6100 | 1.4336 | 1448.3500 | 1.028 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 06/02/2025 | 132.40 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 08/05/2025 | | Bond Future | 135.1096 | 135.1096 | 135.1242 | 0.011 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 08/05/2025 | 137.85 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 08/05/2025 | 137.85 Put | Bond Future | 2740.4000 | 2.7404 | 2725.8500 | 0.531 | 0.0000 | 0.0000 |

Open Interest

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3,327

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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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | 2029 | 07/08/2025 | | Bond Future | 137.7907 | 137.7907 | 137.8059 | 137.8059 | 0.011 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 07/08/2025 | 137.41 Call | Bond Future | 380.6500 | 0.3807 | 395.8800 | 0.3959 | 4.001 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 07/08/2025 | 137.41 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 06/11/2025 | | Bond Future | 139.0586 | 139.0586 | 139.0746 | 139.0746 | 0.012 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 06/11/2025 | 139.79 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 06/11/2025 | 139.79 Put | Bond Future | 731.4500 | 0.7315 | 715.4200 | 0.7154 | 2.192 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 05/02/2026 | | Bond Future | 141.7210 | 141.7210 | 141.7379 | 141.7379 | 0.012 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 05/02/2026 | 140.11 Call | Bond Future | 1611.0400 | 1.6110 | 1627.9200 | 1.6279 | 1.048 | 0.0000 | 0.0000 |
| 2025/02/03 | 2029 | 05/02/2026 | 140.11 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | 8.68 Put | Bond Future | 1455.8200 | 1.4558 | 1775.7700 | 1.7758 | 21.977 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | 8.68 Call | Bond Future | 43.2300 | 0.0432 | 2.0400 | 0.0020 | 95.281 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | 9.18 Put | Bond Future | 206.8300 | 0.2068 | 222.0100 | 0.2220 | 7.339 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | 9.18 Call | Bond Future | 721.6400 | 0.7216 | 375.6800 | 0.3757 | 47.941 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | 9.69 Call | Bond Future | 2435.6600 | 2.4357 | 2071.8800 | 2.0719 | 14.936 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | 9.69 Put | Bond Future | 3.1000 | 0.0031 | 0.4600 | 0.0005 | 85.161 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | | Bond Future | 9.0452 | 96.1273 | 9.1397 | 95.7662 | 1.044 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | 10.68 Call | Bond Future | 6021.2700 | 6.0213 | 5660.1300 | 5.6601 | 5.998 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/02/2025 | 10.68 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 12.28 Call | Bond Future | 10795.6600 | 10.7957 | 10427.0400 | 10.4270 | 3.415 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 12.28 Put | Bond Future | 0.0600 | 0.0001 | 0.0700 | 0.0001 | 16.667 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 10.69 Put | Bond Future | 33.6300 | 0.0336 | 41.9500 | 0.0420 | 24.740 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 10.69 Call | Bond Future | 5603.5300 | 5.6035 | 5243.2200 | 5.2432 | 6.430 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 11.86 Call | Bond Future | 9452.8600 | 9.4529 | 9084.3400 | 9.0843 | 3.899 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 11.86 Put | Bond Future | 0.4100 | 0.0004 | 0.5200 | 0.0005 | 26.829 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 10.31 Put | Bond Future | 100.8000 | 0.1008 | 123.5100 | 0.1235 | 22.530 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 10.31 Call | Bond Future | 4363.5200 | 4.3635 | 4017.6000 | 4.0176 | 7.928 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | | Bond Future | 9.1158 | 98.0297 | 9.2165 | 97.6611 | 1.104 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.93 Call | Bond Future | 3165.4400 | 3.1654 | 2846.3000 | 2.8463 | 10.082 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.93 Put | Bond Future | 233.3100 | 0.2333 | 282.8000 | 0.2828 | 21.212 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 8.68 Put | Bond Future | 2024.5600 | 2.0246 | 2291.4000 | 2.2914 | 13.180 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 8.68 Call | Bond Future | 408.5000 | 0.4085 | 306.7100 | 0.3067 | 24.918 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.18 Put | Bond Future | 955.2600 | 0.9553 | 1118.1600 | 1.1182 | 17.053 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.18 Call | Bond Future | 1190.6200 | 1.1906 | 984.8900 | 0.9849 | 17.279 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.99 Call | Bond Future | 3349.8300 | 3.3498 | 3025.3400 | 3.0253 | 9.687 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.99 Put | Bond Future | 206.0300 | 0.2060 | 250.1700 | 0.2502 | 21.424 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 8.95 Put | Bond Future | 1379.2300 | 1.3792 | 1590.4800 | 1.5905 | 15.317 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 8.95 Call | Bond Future | 768.3600 | 0.7684 | 610.9800 | 0.6110 | 20.483 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.45 Put | Bond Future | 595.3500 | 0.5954 | 707.5400 | 0.7075 | 18.844 | 0.0000 | 0.0000 |

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1,320
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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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | 2030 | 08/05/2025 | 9.45 Call | Bond Future | 1812.5100 | 1.8125 | 1556.0700 | 1.5561 | 14.148 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 8.72 Put | Bond Future | 1918.5300 | 1.9185 | 2177.6000 | 2.1776 | 13.504 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 8.72 Call | Bond Future | 452.2000 | 0.4522 | 342.6400 | 0.3426 | 24.228 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.22 Put | Bond Future | 892.8300 | 0.8928 | 1047.6700 | 1.0477 | 17.343 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.22 Call | Bond Future | 1274.4300 | 1.2744 | 1060.6400 | 1.0606 | 16.775 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.54 Call | Bond Future | 2045.5000 | 2.0455 | 1774.4900 | 1.7745 | 13.249 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 08/05/2025 | 9.54 Put | Bond Future | 503.8400 | 0.5038 | 601.4600 | 0.6015 | 19.375 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 8.72 Put | Bond Future | 2367.4000 | 2.3674 | 2623.1800 | 2.6232 | 10.804 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 8.72 Call | Bond Future | 670.5500 | 0.6706 | 550.7400 | 0.5507 | 17.867 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 9.22 Put | Bond Future | 1389.6700 | 1.3897 | 1568.1900 | 1.5682 | 12.846 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 9.22 Call | Bond Future | 1461.5400 | 1.4615 | 1264.4700 | 1.2645 | 13.484 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 9.81 Call | Bond Future | 2794.8100 | 2.7948 | 2520.7100 | 2.5207 | 9.807 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 9.81 Put | Bond Future | 686.3300 | 0.6863 | 787.8200 | 0.7878 | 14.787 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | | Bond Future | 9.1995 | 95.9412 | 9.3070 | 95.5656 | 1.169 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 11.11 Call | Bond Future | 6491.4400 | 6.4914 | 6131.9000 | 6.1319 | 5.539 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 11.11 Put | Bond Future | 80.8400 | 0.0808 | 96.8900 | 0.0969 | 19.854 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 12.12 Call | Bond Future | 9592.9200 | 9.5929 | 9219.1500 | 9.2192 | 3.896 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 12.12 Put | Bond Future | 7.4900 | 0.0075 | 9.3100 | 0.0093 | 24.299 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 10.48 Put | Bond Future | 266.3100 | 0.2663 | 311.3700 | 0.3114 | 16.920 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 07/08/2025 | 10.48 Call | Bond Future | 4623.2000 | 4.6232 | 4292.6700 | 4.2927 | 7.149 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | | Bond Future | 9.2899 | 97.7968 | 9.4049 | 97.4142 | 1.238 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | 9.54 Call | Bond Future | 2197.8200 | 2.1978 | 1971.6600 | 1.9717 | 10.290 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | 9.54 Put | Bond Future | 1368.1400 | 1.3681 | 1524.5200 | 1.5245 | 11.430 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | 8.72 Put | Bond Future | 2754.1600 | 2.7542 | 3011.7100 | 3.0117 | 9.351 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | 8.72 Call | Bond Future | 830.2500 | 0.8303 | 705.2600 | 0.7053 | 15.055 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | 9.22 Put | Bond Future | 1817.4600 | 1.8175 | 2011.5900 | 2.0116 | 10.681 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | 9.22 Call | Bond Future | 1584.0700 | 1.5841 | 1395.6600 | 1.3957 | 11.894 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | 10.08 Call | Bond Future | 3419.7100 | 3.4197 | 3140.5100 | 3.1405 | 8.164 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 06/11/2025 | 10.08 Put | Bond Future | 828.7500 | 0.8288 | 932.0900 | 0.9321 | 12.469 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 05/02/2026 | | Bond Future | 9.4081 | 95.6373 | 9.5316 | 95.2478 | 1.313 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 05/02/2026 | 9.49 Call | Bond Future | 2035.3400 | 2.0353 | 1826.9600 | 1.8270 | 10.238 | 0.0000 | 0.0000 |
| 2025/02/03 | 2030 | 05/02/2026 | 9.49 Put | Bond Future | 1776.9200 | 1.7769 | 1957.9900 | 1.9580 | 10.190 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/02/2025 | 9.42 Put | Bond Future | 1522.5800 | 1.5226 | 2014.1200 | 2.0141 | 32.283 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/02/2025 | 9.42 Call | Bond Future | 8.8300 | 0.0088 | 0.0200 | 0.0000 | 99.773 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/02/2025 | 9.92 Put | Bond Future | 89.9200 | 0.0899 | 115.5100 | 0.1155 | 28.459 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/02/2025 | 9.92 Call | Bond Future | 993.8600 | 0.9939 | 519.1000 | 0.5191 | 47.769 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/02/2025 | 10.61 Call | Bond Future | 4112.3000 | 4.1123 | 3611.9000 | 3.6119 | 12.168 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/02/2025 | 10.61 Put | Bond Future | 0.0500 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 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 |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|-----------|---------------------|-------------------|-------------|------------|
| 2025/02/03 | 2032 | 06/02/2025 | | Bond Future | 9.7311 | 95.5266 | 9.8354 | 95.0262 | 1.071 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/02/2025 | 11.72 Call | Bond Future | 8978.7800 | 8.9788 | 8478.4300 | 8.4784 | 5.573 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/02/2025 | 11.72 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | | Bond Future | 9.8147 | 93.2535 | 9.9242 | 92.7429 | 1.116 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 10.91 Call | Bond Future | 5156.5800 | 5.1566 | 4691.9500 | 4.6920 | 9.010 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 10.91 Put | Bond Future | 207.9000 | 0.2079 | 253.8200 | 0.2538 | 22.088 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 9.42 Put | Bond Future | 2534.8100 | 2.5348 | 2885.3700 | 2.8854 | 13.830 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 9.42 Call | Bond Future | 664.7100 | 0.6647 | 504.7200 | 0.5047 | 24.069 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 9.92 Put | Bond Future | 1222.5100 | 1.2225 | 1438.0600 | 1.4381 | 17.632 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 9.92 Call | Bond Future | 1713.3600 | 1.7134 | 1418.3600 | 1.4184 | 17.218 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 10.97 Call | Bond Future | 5395.0300 | 5.3950 | 4925.5700 | 4.9256 | 8.702 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 10.97 Put | Bond Future | 185.1000 | 0.1851 | 226.1900 | 0.2262 | 22.199 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 9.40 Put | Bond Future | 2601.7900 | 2.6018 | 2957.4200 | 2.9574 | 13.669 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 9.40 Call | Bond Future | 635.6700 | 0.6357 | 480.7500 | 0.4808 | 24.371 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 9.90 Put | Bond Future | 1262.1800 | 1.2622 | 1482.9500 | 1.4830 | 17.491 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 9.90 Call | Bond Future | 1660.0400 | 1.6600 | 1370.2600 | 1.3703 | 17.456 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 10.28 Call | Bond Future | 2812.4100 | 2.8124 | 2434.2100 | 2.4342 | 13.448 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 08/05/2025 | 10.28 Put | Bond Future | 667.8700 | 0.6679 | 800.2200 | 0.8002 | 19.817 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | 9.40 Put | Bond Future | 3308.7900 | 3.3088 | 3658.7200 | 3.6587 | 10.576 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | 9.40 Call | Bond Future | 970.6600 | 0.9707 | 800.2600 | 0.8003 | 17.555 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | 9.90 Put | Bond Future | 1997.6000 | 1.9976 | 2248.8400 | 2.2488 | 12.577 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | 9.90 Call | Bond Future | 1965.3200 | 1.9653 | 1696.2300 | 1.6962 | 13.692 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | 10.59 Call | Bond Future | 3962.5800 | 3.9626 | 3578.0300 | 3.5780 | 9.705 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | 10.59 Put | Bond Future | 928.0300 | 0.9280 | 1063.8100 | 1.0638 | 14.631 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | | Bond Future | 9.9071 | 95.0812 | 10.0222 | 94.5609 | 1.161 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | 12.01 Call | Bond Future | 9102.4100 | 9.1024 | 8608.2700 | 8.6083 | 5.429 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 07/08/2025 | 12.01 Put | Bond Future | 152.5400 | 0.1525 | 178.7300 | 0.1787 | 17.169 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | | Bond Future | 10.0139 | 92.7587 | 10.1350 | 92.2286 | 1.209 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | 10.42 Call | Bond Future | 3400.6400 | 3.4006 | 3064.3500 | 3.0644 | 9.889 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | 10.42 Put | Bond Future | 1637.8400 | 1.6378 | 1831.6500 | 1.8317 | 11.833 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | 9.40 Put | Bond Future | 3899.2400 | 3.8992 | 4255.7000 | 4.2557 | 9.142 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | 9.40 Call | Bond Future | 1151.2000 | 1.1512 | 977.5600 | 0.9776 | 15.083 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | 9.90 Put | Bond Future | 2584.0900 | 2.5841 | 2858.0700 | 2.8581 | 10.603 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | 9.90 Call | Bond Future | 2081.8400 | 2.0818 | 1825.7200 | 1.8257 | 12.303 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | 10.89 Call | Bond Future | 4822.7800 | 4.8228 | 4428.3600 | 4.4284 | 8.178 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 06/11/2025 | 10.89 Put | Bond Future | 1072.6000 | 1.0726 | 1208.2800 | 1.2083 | 12.650 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 05/02/2026 | | Bond Future | 10.1411 | 94.5107 | 10.2687 | 93.9709 | 1.259 | 0.0000 | 0.0000 |
| 2025/02/03 | 2032 | 05/02/2026 | 10.16 Call | Bond Future | 2873.7900 | 2.8738 | 2590.1100 | 2.5901 | 9.871 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | 2032 | 05/02/2026 | 10.16 Put | Bond Future | 2793.5600 | 2.7936 | 3049.6600 | 3.0497 | 9.168 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 06/02/2025 | | Bond Future | 128.1983 | 128.1983 | 128.0961 | 128.0961 | 0.080 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 06/02/2025 | 124.94 Call | Bond Future | 3258.2600 | 3.2583 | 3156.0500 | 3.1561 | 3.137 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 06/02/2025 | 124.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 08/05/2025 | | Bond Future | 129.2597 | 129.2597 | 129.1551 | 129.1551 | 0.081 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 08/05/2025 | 130.62 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 08/05/2025 | 130.62 Put | Bond Future | 1360.2700 | 1.3603 | 1464.9300 | 1.4649 | 7.694 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 07/08/2025 | | Bond Future | 131.8248 | 131.8248 | 131.7184 | 131.7184 | 0.081 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 07/08/2025 | 128.65 Call | Bond Future | 3174.8100 | 3.1748 | 3068.4300 | 3.0684 | 3.351 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 07/08/2025 | 128.65 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 06/11/2025 | | Bond Future | 132.8765 | 132.8765 | 132.7686 | 132.7686 | 0.081 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 06/11/2025 | 133.14 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 06/11/2025 | 133.14 Put | Bond Future | 263.4800 | 0.2635 | 371.4200 | 0.3714 | 40.967 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 05/02/2026 | | Bond Future | 135.4209 | 135.4209 | 135.3113 | 135.3113 | 0.081 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 05/02/2026 | 132.88 Call | Bond Future | 2540.8700 | 2.5409 | 2431.3000 | 2.4313 | 4.312 | 0.0000 | 0.0000 |
| 2025/02/03 | 2033 | 05/02/2026 | 132.88 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/02/2025 | | Bond Future | 10.8220 | 84.8723 | 10.9361 | 84.2039 | 1.054 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/02/2025 | 12.76 Call | Bond Future | 10411.6400 | 10.4116 | 9743.2400 | 9.7432 | 6.420 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/02/2025 | 12.76 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 12.55 Put | Bond Future | 120.0600 | 0.1201 | 147.6000 | 0.1476 | 22.939 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 12.55 Call | Bond Future | 8828.7200 | 8.8287 | 8174.3200 | 8.1743 | 7.412 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 13.30 Put | Bond Future | 17.2300 | 0.0172 | 21.7000 | 0.0217 | 25.943 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 13.30 Call | Bond Future | 12316.5500 | 12.3166 | 11639.0800 | 11.6391 | 5.500 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | | Bond Future | 10.9251 | 86.5520 | 11.0436 | 85.8700 | 1.085 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 12.25 Call | Bond Future | 7434.8700 | 7.4349 | 6803.2600 | 6.8033 | 8.495 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 12.25 Put | Bond Future | 234.7000 | 0.2347 | 285.0300 | 0.2850 | 21.444 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 13.35 Put | Bond Future | 14.9400 | 0.0149 | 18.8300 | 0.0188 | 26.037 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 13.35 Call | Bond Future | 12544.8200 | 12.5448 | 11866.7700 | 11.8668 | 5.405 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 10.50 Put | Bond Future | 3378.1400 | 3.3781 | 3847.0900 | 3.8471 | 13.882 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 10.50 Call | Bond Future | 867.8500 | 0.8679 | 654.8600 | 0.6549 | 24.542 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 11.00 Put | Bond Future | 1747.1500 | 1.7472 | 2045.0500 | 2.0451 | 17.051 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 11.00 Call | Bond Future | 2179.1100 | 2.1791 | 1795.0700 | 1.7951 | 17.624 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 11.46 Call | Bond Future | 3891.4900 | 3.8915 | 3378.6500 | 3.3787 | 13.178 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 08/05/2025 | 11.46 Put | Bond Future | 874.6400 | 0.8746 | 1043.7400 | 1.0437 | 19.334 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 10.50 Put | Bond Future | 4443.8500 | 4.4439 | 4906.8900 | 4.9069 | 10.420 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 10.50 Call | Bond Future | 1317.7000 | 1.3177 | 1085.6800 | 1.0857 | 17.608 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.00 Put | Bond Future | 2804.4400 | 2.8044 | 3142.4900 | 3.1425 | 12.054 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | 2037 | 07/08/2025 | 11.00 Call | Bond Future | 2592.4700 | 2.5925 | 2235.4600 | 2.2355 | 13.771 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.83 Call | Bond Future | 5541.8100 | 5.5418 | 5017.6400 | 5.0176 | 9.458 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.83 Put | Bond Future | 1209.7900 | 1.2098 | 1380.6800 | 1.3807 | 14.126 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 12.17 Call | Bond Future | 6937.1400 | 6.9371 | 6366.1700 | 6.3662 | 8.231 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 12.17 Put | Bond Future | 843.3700 | 0.8434 | 967.4600 | 0.9675 | 14.714 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.42 Call | Bond Future | 3981.8300 | 3.9818 | 3531.1700 | 3.5312 | 11.318 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.42 Put | Bond Future | 1850.1400 | 1.8501 | 2094.5400 | 2.0945 | 13.210 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 10.55 Put | Bond Future | 4252.5000 | 4.2525 | 4703.0000 | 4.7030 | 10.594 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 10.55 Call | Bond Future | 1424.0300 | 1.4240 | 1179.4700 | 1.1795 | 17.174 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 10.64 Put | Bond Future | 3923.7000 | 3.9237 | 4351.4900 | 4.3515 | 10.903 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 10.64 Call | Bond Future | 1627.5000 | 1.6275 | 1360.2300 | 1.3602 | 16.422 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.82 Call | Bond Future | 5501.8500 | 5.5019 | 4979.2400 | 4.9792 | 9.499 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.82 Put | Bond Future | 1222.5000 | 1.2225 | 1394.9500 | 1.3950 | 14.106 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.07 Call | Bond Future | 2806.1700 | 2.8062 | 2432.4700 | 2.4325 | 13.317 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 11.07 Put | Bond Future | 2621.0500 | 2.6211 | 2942.4100 | 2.9424 | 12.261 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 10.34 Put | Bond Future | 5099.7500 | 5.0998 | 5601.9300 | 5.6019 | 9.847 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 10.34 Call | Bond Future | 1011.4400 | 1.0114 | 818.5600 | 0.8186 | 19.070 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 13.01 Put | Bond Future | 257.3600 | 0.2574 | 302.6300 | 0.3026 | 17.590 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | | Bond Future | 11.0373 | 83.9877 | 11.1606 | 83.2927 | 1.117 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 07/08/2025 | 13.01 Call | Bond Future | 10472.5400 | 10.4725 | 9822.7500 | 9.8228 | 6.205 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | | Bond Future | 11.1513 | 85.6117 | 11.2793 | 84.9035 | 1.149 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | 11.63 Call | Bond Future | 4805.5100 | 4.8055 | 4345.3600 | 4.3454 | 9.575 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | 11.63 Put | Bond Future | 2200.4900 | 2.2005 | 2448.6100 | 2.4486 | 11.276 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | 10.50 Put | Bond Future | 5311.9800 | 5.3120 | 5783.6600 | 5.7837 | 8.880 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | 10.50 Call | Bond Future | 1577.1900 | 1.5772 | 1340.6000 | 1.3406 | 15.001 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | 11.00 Put | Bond Future | 3642.1900 | 3.6422 | 4008.6300 | 4.0086 | 10.061 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | 11.00 Call | Bond Future | 2794.8800 | 2.7949 | 2453.0500 | 2.4531 | 12.231 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | 12.16 Call | Bond Future | 6775.3900 | 6.7754 | 6238.1700 | 6.2382 | 7.929 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 06/11/2025 | 12.16 Put | Bond Future | 1417.4700 | 1.4175 | 1588.5200 | 1.5885 | 12.067 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 05/02/2026 | 12.27 Call | Bond Future | 7244.5500 | 7.2446 | 6724.4700 | 6.7245 | 7.179 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 05/02/2026 | 12.27 Put | Bond Future | 2095.0600 | 2.0951 | 2296.3200 | 2.2963 | 9.606 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 05/02/2026 | 10.90 Put | Bond Future | 5049.9000 | 5.0499 | 5451.1400 | 5.4511 | 7.946 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 05/02/2026 | 10.90 Call | Bond Future | 2938.8000 | 2.9388 | 2618.7000 | 2.6187 | 10.892 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 05/02/2026 | | Bond Future | 11.2811 | 82.9707 | 11.4144 | 82.2494 | 1.182 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 05/02/2026 | 11.20 Call | Bond Future | 3746.5100 | 3.7465 | 3376.0500 | 3.3761 | 9.888 | 0.0000 | 0.0000 |
| 2025/02/03 | 2037 | 05/02/2026 | 11.20 Put | Bond Future | 4189.4600 | 4.1895 | 4540.3400 | 4.5403 | 8.375 | 0.0000 | 0.0000 |
| 2025/02/03 | 2038 | 06/02/2025 | | Bond Future | 137.7964 | 137.7964 | 137.0498 | 137.0498 | 0.542 | 0.0000 | 0.0000 |
| 2025/02/03 | 2038 | 06/02/2025 | 135.23 Call | Bond Future | 2566.3600 | 2.5664 | 1819.7500 | 1.8198 | 29.092 | 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 |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|
| 2025/02/03 | 2038 | 06/02/2025 | 135.23 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2038 | 08/05/2025 | | Bond Future | 140.5575 | 140.5575 | 139.7955 | 139.7955 | 0.542 | 0.0000 |
| 2025/02/03 | 2038 | 08/05/2025 | 139.68 Call | Bond Future | 877.5200 | 0.8775 | 115.4800 | 0.1155 | 86.840 | 0.0000 |
| 2025/02/03 | 2038 | 08/05/2025 | 139.68 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/02/03 | 2038 | 07/08/2025 | | Bond Future | 141.2271 | 141.2271 | 140.4504 | 140.4504 | 0.550 | 0.0000 |
| 2025/02/03 | 2038 | 07/08/2025 | 139.56 Call | Bond Future | 1667.1300 | 1.6671 | 890.3900 | 0.8904 | 46.591 | 0.0000 |
| 2025/02/03 | 2038 | 07/08/2025 | 139.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/02/03 | 2038 | 06/11/2025 | | Bond Future | 143.9932 | 143.9932 | 143.2017 | 143.2017 | 0.550 | 0.0000 |
| 2025/02/03 | 2038 | 06/11/2025 | 143.88 Call | Bond Future | 113.2100 | 0.1132 | 0.0000 | 0.0000 | (100.000) | 0.0000 |
| 2025/02/03 | 2038 | 06/11/2025 | 143.88 Put | Bond Future | 0.0000 | 0.0000 | 678.3300 | 0.6783 | 100.000 | 0.0000 |
| 2025/02/03 | 2038 | 05/02/2026 | | Bond Future | 144.5917 | 144.5917 | 143.7859 | 143.7859 | 0.557 | 0.0000 |
| 2025/02/03 | 2038 | 05/02/2026 | 143.20 Call | Bond Future | 1391.7400 | 1.3917 | 585.8800 | 0.5859 | 57.903 | 0.0000 |
| 2025/02/03 | 2038 | 05/02/2026 | 143.20 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | 11.00 Put | Bond Future | 1164.6600 | 1.1647 | 1651.1100 | 1.6511 | 41.768 | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | 11.00 Call | Bond Future | 349.0000 | 0.3490 | 50.9500 | 0.0510 | 85.401 | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | 11.70 Call | Bond Future | 3543.0300 | 3.5430 | 2752.2200 | 2.7522 | 22.320 | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | 11.70 Put | Bond Future | 10.0100 | 0.0100 | 3.7000 | 0.0037 | 63.037 | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | 12.20 Call | Bond Future | 6437.2700 | 6.4373 | 5652.7600 | 5.6528 | 12.187 | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | 12.20 Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | | Bond Future | 11.1272 | 84.9291 | 11.2512 | 84.1446 | 1.115 | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | 12.95 Call | Bond Future | 10503.7700 | 10.5038 | 9719.2700 | 9.7193 | 7.469 | 0.0000 |
| 2025/02/03 | 2040 | 06/02/2025 | 12.95 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | | Bond Future | 11.2324 | 86.6099 | 11.3611 | 85.8095 | 1.146 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | 12.63 Call | Bond Future | 8340.5600 | 8.3406 | 7595.3500 | 7.5954 | 8.935 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | 12.63 Put | Bond Future | 230.2000 | 0.2302 | 285.3400 | 0.2853 | 23.953 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | 12.75 Put | Bond Future | 177.7800 | 0.1778 | 221.6100 | 0.2216 | 24.654 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | 12.75 Call | Bond Future | 8928.4200 | 8.9284 | 8171.9000 | 8.1719 | 8.473 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | 13.50 Put | Bond Future | 28.9700 | 0.0290 | 37.2200 | 0.0372 | 28.478 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | 13.50 Call | Bond Future | 12599.1200 | 12.5991 | 11807.0200 | 11.8070 | 6.287 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | 13.43 Put | Bond Future | 34.8100 | 0.0348 | 44.6200 | 0.0446 | 28.182 | 0.0000 |
| 2025/02/03 | 2040 | 08/05/2025 | 13.43 Call | Bond Future | 12261.3200 | 12.2613 | 11470.7800 | 11.4708 | 6.447 | 0.0000 |
| 2025/02/03 | 2040 | 07/08/2025 | | Bond Future | 11.3463 | 83.7962 | 11.4799 | 82.9804 | 1.178 | 0.0000 |
| 2025/02/03 | 2040 | 07/08/2025 | 13.29 Call | Bond Future | 11086.0100 | 11.0860 | 10329.1700 | 10.3292 | 6.827 | 0.0000 |
| 2025/02/03 | 2040 | 07/08/2025 | 13.29 Put | Bond Future | 312.0800 | 0.3121 | 371.0300 | 0.3710 | 18.889 | 0.0000 |
| 2025/02/03 | 2040 | 06/11/2025 | | Bond Future | 11.4611 | 85.4163 | 11.5998 | 84.5850 | 1.210 | 0.0000 |
| 2025/02/03 | 2040 | 06/11/2025 | 11.84 Call | Bond Future | 4894.4100 | 4.8944 | 4376.0700 | 4.3761 | 10.590 | 0.0000 |
| 2025/02/03 | 2040 | 06/11/2025 | 11.84 Put | Bond Future | 2651.6200 | 2.6516 | 2964.6400 | 2.9646 | 11.805 | 0.0000 |
| 2025/02/03 | 2040 | 05/02/2026 | | Bond Future | 11.5907 | 82.5209 | 11.7347 | 81.6742 | 1.243 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | 2040 | 05/02/2026 | 11.49 Call | Bond Future | 4094.3400 | 4.0943 | 3662.4400 | 3.6624 | 10.549 | 0.0000 | 0.0000 |
| 2025/02/03 | 2040 | 05/02/2026 | 11.49 Put | Bond Future | 4693.8200 | 4.6938 | 5108.6700 | 5.1087 | 8.838 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 11.50 Call | Bond Future | 1609.7000 | 1.6097 | 802.3600 | 0.8024 | 50.155 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 11.50 Put | Bond Future | 207.8800 | 0.2079 | 267.3200 | 0.2673 | 28.593 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 11.15 Put | Bond Future | 1222.3400 | 1.2223 | 1780.6000 | 1.7806 | 45.671 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 11.15 Call | Bond Future | 354.5800 | 0.3546 | 46.0600 | 0.0461 | 87.010 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 10.65 Put | Bond Future | 4301.5200 | 4.3015 | 5163.1100 | 5.1631 | 20.030 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 10.65 Call | Bond Future | 5.2000 | 0.0052 | 0.0100 | 0.0000 | 99.808 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 13.75 Call | Bond Future | 13802.6100 | 13.8026 | 12935.8300 | 12.9358 | 6.280 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 13.75 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 12.50 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 12.50 Call | Bond Future | 7348.9400 | 7.3489 | 6482.1600 | 6.4822 | 11.795 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 12.00 Put | Bond Future | 2.3800 | 0.0024 | 0.4600 | 0.0005 | 80.672 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 12.00 Call | Bond Future | 4472.9200 | 4.4729 | 3604.2200 | 3.6042 | 19.421 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | | Bond Future | 11.2819 | 80.6149 | 11.4160 | 79.7482 | 1.189 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 13.02 Call | Bond Future | 10155.8200 | 10.1558 | 9289.0400 | 9.2890 | 8.535 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/02/2025 | 13.02 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | | Bond Future | 11.3840 | 82.2103 | 11.5230 | 81.3261 | 1.221 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | 12.72 Call | Bond Future | 8169.4200 | 8.1694 | 7357.9200 | 7.3579 | 9.933 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | 12.72 Put | Bond Future | 283.9300 | 0.2839 | 356.6300 | 0.3566 | 25.605 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | Call | Bond Future | 0.1700 | 0.0002 | 0.0600 | 0.0001 | 64.706 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | Put | Bond Future | 17789.8600 | 17.7899 | 18673.9500 | 18.6740 | 4.970 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | 12.40 Call | Bond Future | 6590.7400 | 6.5907 | 5824.1600 | 5.8242 | 11.631 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | 12.40 Put | Bond Future | 474.4500 | 0.4745 | 592.0700 | 0.5921 | 24.791 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | 11.65 Call | Bond Future | 3182.1700 | 3.1822 | 2616.7900 | 2.6168 | 17.767 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | 11.65 Put | Bond Future | 1503.4600 | 1.5035 | 1822.2800 | 1.8223 | 21.206 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | 10.92 Put | Bond Future | 3978.2700 | 3.9783 | 4606.9700 | 4.6070 | 15.803 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 08/05/2025 | 10.92 Call | Bond Future | 907.6400 | 0.9076 | 652.1400 | 0.6521 | 28.150 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 07/08/2025 | | Bond Future | 11.4940 | 79.4357 | 11.6381 | 78.5343 | 1.254 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 07/08/2025 | 13.34 Call | Bond Future | 10795.8200 | 10.7958 | 9973.0700 | 9.9731 | 7.621 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 07/08/2025 | 13.34 Put | Bond Future | 398.1300 | 0.3981 | 476.7200 | 0.4767 | 19.740 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/11/2025 | | Bond Future | 11.6043 | 80.9714 | 11.7536 | 80.0529 | 1.287 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/11/2025 | 11.88 Call | Bond Future | 4646.1300 | 4.6461 | 4098.0100 | 4.0980 | 11.797 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 06/11/2025 | 11.88 Put | Bond Future | 2963.4700 | 2.9635 | 3333.8600 | 3.3339 | 12.499 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 05/02/2026 | | Bond Future | 11.7280 | 78.1172 | 11.8830 | 77.1816 | 1.321 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 05/02/2026 | 11.56 Call | Bond Future | 4017.9000 | 4.0179 | 3554.9300 | 3.5549 | 11.523 | 0.0000 | 0.0000 |
| 2025/02/03 | 2044 | 05/02/2026 | 11.56 Put | Bond Future | 5053.4000 | 5.0534 | 5526.0400 | 5.5260 | 9.353 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 06/02/2025 | | Bond Future | 120.1013 | 120.1013 | 119.2093 | 119.2093 | 0.743 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | 2046 | 06/02/2025 | 114.01 Call | Bond Future | 6091.3300 | 6.0913 | 5199.2900 | 5.1993 | 14.644 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 06/02/2025 | 114.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 08/05/2025 | | Bond Future | 120.2989 | 120.2989 | 119.3886 | 119.3886 | 0.757 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 08/05/2025 | 121.97 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 08/05/2025 | 121.97 Put | Bond Future | 1671.1200 | 1.6711 | 2581.3900 | 2.5814 | 54.471 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 07/08/2025 | | Bond Future | 122.6860 | 122.6860 | 121.7580 | 121.7580 | 0.756 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 07/08/2025 | 118.69 Call | Bond Future | 3996.0000 | 3.9960 | 3067.9500 | 3.0680 | 23.224 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 07/08/2025 | 118.69 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 06/11/2025 | | Bond Future | 122.8398 | 122.8398 | 121.8940 | 121.8940 | 0.770 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 06/11/2025 | 125.41 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 06/11/2025 | 125.41 Put | Bond Future | 2570.2100 | 2.5702 | 3516.0500 | 3.5161 | 36.800 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 05/02/2026 | | Bond Future | 125.1905 | 125.1905 | 124.2272 | 124.2272 | 0.770 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 05/02/2026 | 121.65 Call | Bond Future | 3540.5300 | 3.5405 | 2577.1700 | 2.5772 | 27.209 | 0.0000 | 0.0000 |
| 2025/02/03 | 2046 | 05/02/2026 | 121.65 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 06/02/2025 | | Bond Future | 119.3187 | 119.3187 | 118.8119 | 118.8119 | 0.425 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 06/02/2025 | 115.60 Call | Bond Future | 3718.7300 | 3.7187 | 3211.8900 | 3.2119 | 13.629 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 06/02/2025 | 115.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 08/05/2025 | | Bond Future | 121.7098 | 121.7098 | 121.1922 | 121.1922 | 0.425 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 08/05/2025 | 121.16 Call | Bond Future | 549.7700 | 0.5498 | 32.2400 | 0.0322 | 94.136 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 08/05/2025 | 121.16 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 07/08/2025 | | Bond Future | 121.7635 | 121.7635 | 121.2361 | 121.2361 | 0.433 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 07/08/2025 | 119.89 Call | Bond Future | 1873.5100 | 1.8735 | 1346.1100 | 1.3461 | 28.150 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 07/08/2025 | 119.89 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 06/11/2025 | | Bond Future | 124.1482 | 124.1482 | 123.6109 | 123.6109 | 0.433 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 06/11/2025 | 124.42 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 06/11/2025 | 124.42 Put | Bond Future | 271.7700 | 0.2718 | 809.1100 | 0.8091 | 197.719 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 05/02/2026 | | Bond Future | 124.1193 | 124.1193 | 123.5723 | 123.5723 | 0.441 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 05/02/2026 | 122.82 Call | Bond Future | 1299.3300 | 1.2993 | 752.3400 | 0.7523 | 42.098 | 0.0000 | 0.0000 |
| 2025/02/03 | 2050 | 05/02/2026 | 122.82 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 8607 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 8608 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 8657 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | AL37 | 06/02/2025 | | Index Future | 1075.3850 | 1075.3850 | 1071.0260 | 1071.0260 | 0.405 | 0.0000 | 0.0000 |
| 2025/02/03 | AL37 | 08/05/2025 | | Index Future | 1096.6670 | 1096.6670 | 1092.2100 | 1092.2100 | 0.406 | 0.0000 | 0.0000 |
| 2025/02/03 | AL37 | 07/08/2025 | | Index Future | 1118.1690 | 1118.1690 | 1113.6340 | 1113.6340 | 0.406 | 0.0000 | 0.0000 |
| 2025/02/03 | AL37 | 06/11/2025 | | Index Future | 1139.8220 | 1139.8220 | 1135.2100 | 1135.2100 | 0.405 | 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 | |
|------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | AL37 | 05/02/2026 | | Index Future | 1161.4070 | 1161.4070 | 1156.7190 | 1156.7190 | 0.404 | 0.0000 | 0.0000 |
| 2025/02/03 | AL7T | 06/02/2025 | | Index Future | 1290.4530 | 1290.4530 | 1281.8330 | 1281.8330 | 0.668 | 0.0000 | 0.0000 |
| 2025/02/03 | AL7T | 08/05/2025 | | Index Future | 1315.9910 | 1315.9910 | 1307.1870 | 1307.1870 | 0.669 | 0.0000 | 0.0000 |
| 2025/02/03 | AL7T | 07/08/2025 | | Index Future | 1341.7920 | 1341.7920 | 1332.8270 | 1332.8270 | 0.668 | 0.0000 | 0.0000 |
| 2025/02/03 | AL7T | 06/11/2025 | | Index Future | 1367.7760 | 1367.7760 | 1358.6500 | 1358.6500 | 0.667 | 0.0000 | 0.0000 |
| 2025/02/03 | AL7T | 05/02/2026 | | Index Future | 1393.6780 | 1393.6780 | 1384.3930 | 1384.3930 | 0.666 | 0.0000 | 0.0000 |
| 2025/02/03 | ALBI | 06/02/2025 | | Index Future | 1108.8500 | 1108.8500 | 1101.8300 | 1101.8300 | 0.633 | 0.0000 | 0.0000 |
| 2025/02/03 | ALBI | 08/05/2025 | | Index Future | 1130.7940 | 1130.7940 | 1123.6240 | 1123.6240 | 0.634 | 0.0000 | 0.0000 |
| 2025/02/03 | ALBI | 07/08/2025 | | Index Future | 1152.9640 | 1152.9640 | 1145.6630 | 1145.6630 | 0.633 | 0.0000 | 0.0000 |
| 2025/02/03 | ALBI | 06/11/2025 | | Index Future | 1175.2910 | 1175.2910 | 1167.8600 | 1167.8600 | 0.632 | 0.0000 | 0.0000 |
| 2025/02/03 | ALBI | 05/02/2026 | | Index Future | 1197.5480 | 1197.5480 | 1189.9880 | 1189.9880 | 0.631 | 0.0000 | 0.0000 |
| 2025/02/03 | C002 | 31/03/2032 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C007 | 31/01/2037 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C025 | 31/01/2025 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C030 | 31/01/2030 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C035 | 28/02/2035 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C038 | 31/01/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C040 | 06/10/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C040 | 31/01/2040 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C044 | 31/01/2044 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C048 | 28/02/2048 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C050 | 31/12/2050 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C186 | 21/12/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C202 | 07/12/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C209 | 31/03/2036 | | Price Contribution | 6.2500 | 93.7500 | 6.2500 | 93.7500 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C210 | 31/03/2028 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | C213 | 28/02/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | C253 | 31/03/2053 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | C219 | 31/03/2029 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | C303 | 14/08/2015 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | C303 | 28/02/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | C333 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | C431 | 31/01/2031 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | C442 | 25/04/2042 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | C446 | 31/03/2046 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | CI43 | 31/01/2043 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | CI58 | 31/01/2058 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | CR33 | 31/03/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | CR38 | 31/03/2038 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | CS26 | 02/04/2026 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | CS33 | 15/09/2033 | | Price Contribution | 100.0000 | 0.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | |
| 2025/02/03 | ES33 | 06/02/2025 | | Bond Future | 11.0690 | 83.6109 | 11.1828 | 83.0743 | 1.028 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 06/02/2025 | 13.34 Call | Bond Future | 9879.2700 | 9.8793 | 9342.7200 | 9.3427 | 5.431 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 06/02/2025 | 13.34 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 08/05/2025 | | Bond Future | 11.1936 | 81.4877 | 11.3125 | 80.9401 | 1.062 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 08/05/2025 | 12.73 Call | Bond Future | 6715.6600 | 6.7157 | 6168.0900 | 6.1681 | 8.154 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 08/05/2025 | 12.73 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 07/08/2025 | | Bond Future | 11.3276 | 83.1043 | 11.4519 | 82.5461 | 1.097 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 07/08/2025 | 13.56 Call | Bond Future | 9299.7300 | 9.2997 | 8741.5400 | 8.7415 | 6.002 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 07/08/2025 | 13.56 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 06/11/2025 | | Bond Future | 11.4801 | 80.9348 | 11.6102 | 80.3659 | 1.133 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 06/11/2025 | 12.01 Call | Bond Future | 2284.5400 | 2.2845 | 1715.6500 | 1.7157 | 24.902 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 06/11/2025 | 12.01 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 05/02/2026 | | Bond Future | 11.6563 | 82.4815 | 11.7927 | 81.9021 | 1.170 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 05/02/2026 | 11.49 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES33 | 05/02/2026 | 11.49 Put | Bond Future | 713.9900 | 0.7140 | 1293.4000 | 1.2934 | 81.151 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 06/02/2025 | | Bond Future | 11.6077 | 79.5878 | 11.7317 | 78.8460 | 1.068 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 06/02/2025 | 13.71 Call | Bond Future | 11194.3600 | 11.1944 | 10452.5300 | 10.4525 | 6.627 | 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 | |
|------------|------------------|------------|---------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | ES42 | 06/02/2025 | 13.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 08/05/2025 | | Bond Future | 11.7204 | 76.9159 | 11.8491 | 76.1589 | 1.098 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 08/05/2025 | 13.25 Call | Bond Future | 8284.9900 | 8.2850 | 7527.9900 | 7.5280 | 9.137 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 08/05/2025 | 13.25 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 07/08/2025 | | Bond Future | 11.8369 | 78.4412 | 11.9703 | 77.6695 | 1.127 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 07/08/2025 | 13.79 Call | Bond Future | 10169.0600 | 10.1691 | 9397.3300 | 9.3973 | 7.589 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 07/08/2025 | 13.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 06/11/2025 | | Bond Future | 11.9643 | 75.7111 | 12.1028 | 74.9245 | 1.158 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 06/11/2025 | 12.39 Call | Bond Future | 2377.2000 | 2.3772 | 1590.5600 | 1.5906 | 33.091 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 06/11/2025 | 12.39 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 05/02/2026 | | Bond Future | 12.1032 | 77.1559 | 12.2470 | 76.3545 | 1.189 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 05/02/2026 | 11.85 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | ES42 | 05/02/2026 | 11.85 Put | Bond Future | 1443.8300 | 1.4438 | 2245.2300 | 2.2452 | 55.505 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 06/02/2025 | | GOVI | 1091.9370 | 1091.9370 | 1085.1160 | 1085.1160 | 0.625 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 06/02/2025 | 972.00 Call | GOVI | 1199370.0000 | 119.9370 | 1131160.0000 | 113.1160 | 5.687 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 06/02/2025 | 972.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 08/05/2025 | | GOVI | 1113.5470 | 1113.5470 | 1106.5800 | 1106.5800 | 0.626 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 08/05/2025 | 1,022.00 Call | GOVI | 915470.0000 | 91.5470 | 845800.0000 | 84.5800 | 7.610 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 08/05/2025 | 1,022.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 07/08/2025 | | GOVI | 1135.3790 | 1135.3790 | 1128.2850 | 1128.2850 | 0.625 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 07/08/2025 | 1,011.00 Call | GOVI | 1243790.0000 | 124.3790 | 1172850.0000 | 117.2850 | 5.704 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 07/08/2025 | 1,011.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 06/11/2025 | | GOVI | 1157.3660 | 1157.3660 | 1150.1450 | 1150.1450 | 0.624 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 06/11/2025 | 1,112.00 Call | GOVI | 453660.0000 | 45.3660 | 381450.0000 | 38.1450 | 15.917 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 06/11/2025 | 1,112.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 05/02/2026 | | GOVI | 1179.2830 | 1179.2830 | 1171.9370 | 1171.9370 | 0.623 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 05/02/2026 | 1,150.00 Call | GOVI | 292830.0000 | 29.2830 | 219370.0000 | 21.9370 | 25.086 | 0.0000 | 0.0000 |
| 2025/02/03 | GOVI | 05/02/2026 | 1,150.00 Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | GVIX | 01/01/2029 | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IGOV | 06/02/2025 | | Index Future | 371.7120 | 371.7120 | 370.5680 | 370.5680 | 0.308 | 0.0000 | 0.0000 |
| 2025/02/03 | IGOV | 08/05/2025 | | Index Future | 379.1610 | 379.1610 | 377.9900 | 377.9900 | 0.309 | 0.0000 | 0.0000 |
| 2025/02/03 | IGOV | 07/08/2025 | | Index Future | 386.6850 | 386.6850 | 385.4950 | 385.4950 | 0.308 | 0.0000 | 0.0000 |
| 2025/02/03 | IGOV | 06/11/2025 | | Index Future | 394.2620 | 394.2620 | 393.0520 | 393.0520 | 0.307 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | IGOV | 05/02/2026 | | Index Future | 401.8160 | 401.8160 | 400.5870 | 400.5870 | 0.306 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 17/12/2025 | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 16/03/2026 | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 15/06/2026 | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 21/09/2026 | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 21/12/2026 | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 15/03/2027 | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 21/06/2027 | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 20/09/2027 | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 20/12/2027 | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 22/03/2028 | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 20/06/2028 | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | IS10 | 19/09/2028 | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | J186 | 21/12/2026 | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | JBAF | 19/03/2025 | | Jibar Tradeable Future | 8.3670 | 91.6330 | 8.3670 | 91.6330 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | JBAF | 18/06/2025 | | Jibar Tradeable Future | 8.2950 | 91.7050 | 8.2950 | 91.7050 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | JBAF | 17/09/2025 | | Jibar Tradeable Future | 8.3400 | 91.6600 | 8.3400 | 91.6600 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | JBAF | 17/12/2025 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 91.6280 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | JBAF | 18/03/2026 | | Jibar Tradeable Future | 8.3720 | 91.6280 | 8.3720 | 91.6280 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | JBAF | 17/06/2026 | | Jibar Tradeable Future | 8.4000 | 91.6000 | 8.4000 | 91.6000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 06/02/2025 | | Bond Future | 9.9465 | 103.9514 | 10.0557 | 103.3531 | 1.098 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 06/02/2025 | 10.33 Call | Bond Future | 2096.9900 | 2.0970 | 1493.3700 | 1.4934 | 28.785 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 06/02/2025 | 10.33 Put | Bond Future | 16.0800 | 0.0161 | 10.8100 | 0.0108 | 32.774 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 08/05/2025 | | Bond Future | 10.0358 | 100.9609 | 10.1503 | 100.3503 | 1.141 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 08/05/2025 | 10.33 Call | Bond Future | 2586.4400 | 2.5864 | 2179.6400 | 2.1796 | 15.728 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 08/05/2025 | 10.33 Put | Bond Future | 1027.4600 | 1.0275 | 1231.2600 | 1.2313 | 19.835 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 07/08/2025 | | Bond Future | 10.1334 | 102.9395 | 10.2534 | 102.3173 | 1.184 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 07/08/2025 | 10.33 Call | Bond Future | 2876.0100 | 2.8760 | 2509.3700 | 2.5094 | 12.748 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 07/08/2025 | 10.33 Put | Bond Future | 1859.1000 | 1.8591 | 2114.7200 | 2.1147 | 13.750 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 06/11/2025 | | Bond Future | 10.2446 | 99.8860 | 10.3705 | 99.2520 | 1.230 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 06/11/2025 | 10.33 Call | Bond Future | 2954.0000 | 2.9540 | 2609.4600 | 2.6095 | 11.664 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 06/11/2025 | 10.33 Put | Bond Future | 2523.4300 | 2.5234 | 2812.8800 | 2.8129 | 11.470 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 05/02/2026 | | Bond Future | 10.3748 | 101.7720 | 10.5072 | 101.1264 | 1.276 | 0.0000 | 0.0000 |
| 2025/02/03 | R033 | 05/02/2026 | 10.49 Call | Bond Future | 3595.0800 | 3.5951 | 3240.9800 | 3.2410 | 9.850 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | R033 | 05/02/2026 | 10.49 Put | Bond Future | 3032.8700 | 3.0329 | 3324.3400 | 3.3243 | 9.610 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 10.10 Put | Bond Future | 1772.8900 | 1.7729 | 2333.9900 | 2.3340 | 31.649 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 10.10 Call | Bond Future | 129.8400 | 0.1298 | 8.5400 | 0.0085 | 93.423 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 11.10 Call | Bond Future | 4012.9600 | 4.0130 | 3328.3700 | 3.3284 | 17.059 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 11.10 Put | Bond Future | 2.5900 | 0.0026 | 0.4000 | 0.0004 | 84.556 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 11.30 Call | Bond Future | 5084.5300 | 5.0845 | 4401.9200 | 4.4019 | 13.425 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 11.30 Put | Bond Future | 0.2200 | 0.0002 | 0.0100 | 0.0000 | 95.455 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 10.65 Call | Bond Future | 1668.2200 | 1.6682 | 989.1700 | 0.9892 | 40.705 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 10.65 Put | Bond Future | 142.1500 | 0.1422 | 145.5000 | 0.1455 | 2.357 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 10.34 Put | Bond Future | 767.2000 | 0.7672 | 1055.3800 | 1.0554 | 37.563 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 10.34 Call | Bond Future | 525.4400 | 0.5254 | 131.2200 | 0.1312 | 75.027 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 10.26 Put | Bond Future | 1054.3200 | 1.0543 | 1448.1000 | 1.4481 | 37.349 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 10.26 Call | Bond Future | 348.6700 | 0.3487 | 60.0500 | 0.0601 | 82.777 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | | Bond Future | 10.3819 | 94.7466 | 10.5010 | 94.0642 | 1.147 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 12.41 Call | Bond Future | 10725.4400 | 10.7254 | 10043.0400 | 10.0430 | 6.362 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/02/2025 | 12.41 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | | Bond Future | 10.4727 | 92.1128 | 10.5967 | 91.4165 | 1.185 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 11.78 Call | Bond Future | 7174.4000 | 7.1744 | 6525.7900 | 6.5258 | 9.041 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 11.78 Put | Bond Future | 188.7300 | 0.1887 | 236.4000 | 0.2364 | 25.258 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 13.35 Call | Bond Future | 14439.3300 | 14.4393 | 13744.2700 | 13.7443 | 4.814 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 13.35 Put | Bond Future | 4.3200 | 0.0043 | 5.5400 | 0.0055 | 28.241 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 12.70 Call | Bond Future | 11495.5000 | 11.4955 | 10806.7700 | 10.8068 | 5.991 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 12.70 Put | Bond Future | 28.6900 | 0.0287 | 36.2400 | 0.0362 | 26.316 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 11.46 Put | Bond Future | 339.8100 | 0.3398 | 422.9300 | 0.4229 | 24.461 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 11.46 Call | Bond Future | 5685.2400 | 5.6852 | 5072.0800 | 5.0721 | 10.785 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 10.08 Put | Bond Future | 3053.3400 | 3.0533 | 3535.7200 | 3.5357 | 15.798 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 10.08 Call | Bond Future | 801.4400 | 0.8014 | 587.5400 | 0.5875 | 26.689 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 10.58 Put | Bond Future | 1497.4600 | 1.4975 | 1795.3900 | 1.7954 | 19.896 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 10.58 Call | Bond Future | 2100.2200 | 2.1002 | 1701.8700 | 1.7019 | 18.967 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 11.01 Call | Bond Future | 3709.0300 | 3.7090 | 3181.3300 | 3.1813 | 14.227 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 11.01 Put | Bond Future | 745.2700 | 0.7453 | 913.8500 | 0.9139 | 22.620 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 11.70 Call | Bond Future | 6798.6400 | 6.7986 | 6157.3200 | 6.1573 | 9.433 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 11.70 Put | Bond Future | 218.9600 | 0.2190 | 273.9200 | 0.2739 | 25.100 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 10.95 Call | Bond Future | 3463.8400 | 3.4638 | 2951.3800 | 2.9514 | 14.795 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 10.95 Put | Bond Future | 824.4500 | 0.8245 | 1008.2700 | 1.0083 | 22.296 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 10.44 Put | Bond Future | 1850.7200 | 1.8507 | 2199.0900 | 2.1991 | 18.823 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 08/05/2025 | 10.44 Call | Bond Future | 1666.2400 | 1.6662 | 1318.3300 | 1.3183 | 20.880 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 10.08 Put | Bond Future | 4011.2400 | 4.0112 | 4484.6100 | 4.4846 | 11.801 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | R035 | 07/08/2025 | 10.08 Call | Bond Future | 1242.1100 | 1.2421 | 1005.8100 | 1.0058 | 19.024 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 10.58 Put | Bond Future | 2451.7800 | 2.4518 | 2791.7700 | 2.7918 | 13.867 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 10.58 Call | Bond Future | 2497.2900 | 2.4973 | 2127.6100 | 2.1276 | 14.803 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 11.34 Call | Bond Future | 5192.9300 | 5.1929 | 4658.8300 | 4.6588 | 10.285 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 11.34 Put | Bond Future | 1084.7500 | 1.0848 | 1260.3200 | 1.2603 | 16.185 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 11.30 Call | Bond Future | 5034.4100 | 5.0344 | 4507.1600 | 4.5072 | 10.473 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 11.30 Put | Bond Future | 1133.8100 | 1.1338 | 1316.2300 | 1.3162 | 16.089 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | | Bond Future | 10.5718 | 93.9185 | 10.7011 | 93.2088 | 1.223 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 12.65 Call | Bond Future | 10778.3900 | 10.7784 | 10111.5800 | 10.1116 | 6.187 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 07/08/2025 | 12.65 Put | Bond Future | 231.6600 | 0.2317 | 274.5200 | 0.2745 | 18.501 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | | Bond Future | 10.6854 | 91.2292 | 10.8202 | 90.5061 | 1.262 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.20 Call | Bond Future | 4716.0400 | 4.7160 | 4241.5300 | 4.2415 | 10.062 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.20 Put | Bond Future | 1997.8200 | 1.9978 | 2246.4100 | 2.2464 | 12.443 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 9.91 Put | Bond Future | 5567.4700 | 5.5675 | 6080.2300 | 6.0802 | 9.210 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 9.91 Call | Bond Future | 1253.3600 | 1.2534 | 1043.0200 | 1.0430 | 16.782 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 10.41 Put | Bond Future | 3809.2900 | 3.8093 | 4214.8200 | 4.2148 | 10.646 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 10.41 Call | Bond Future | 2308.0300 | 2.3080 | 1990.4600 | 1.9905 | 13.759 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.43 Call | Bond Future | 5543.1100 | 5.5431 | 5031.4500 | 5.0315 | 9.231 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.43 Put | Bond Future | 1645.8500 | 1.6459 | 1857.2900 | 1.8573 | 12.847 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.95 Call | Bond Future | 7539.4700 | 7.5395 | 6959.8400 | 6.9598 | 7.688 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.95 Put | Bond Future | 1055.0000 | 1.0550 | 1198.4700 | 1.1985 | 13.599 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.45 Call | Bond Future | 5616.7200 | 5.6167 | 5102.0400 | 5.1020 | 9.163 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.45 Put | Bond Future | 1617.9600 | 1.6180 | 1826.3800 | 1.8264 | 12.882 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 10.95 Put | Bond Future | 2460.1700 | 2.4602 | 2754.0600 | 2.7541 | 11.946 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 10.95 Call | Bond Future | 3871.9700 | 3.8720 | 3442.7600 | 3.4428 | 11.085 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 10.08 Put | Bond Future | 4909.4900 | 4.9095 | 5386.7600 | 5.3868 | 9.721 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 10.08 Call | Bond Future | 1564.5500 | 1.5646 | 1318.7200 | 1.3187 | 15.713 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 10.58 Put | Bond Future | 3327.4800 | 3.3275 | 3696.3800 | 3.6964 | 11.086 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 10.58 Call | Bond Future | 2756.9900 | 2.7570 | 2402.7900 | 2.4028 | 12.847 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.67 Call | Bond Future | 6445.9000 | 6.4459 | 5900.1700 | 5.9002 | 8.466 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 06/11/2025 | 11.67 Put | Bond Future | 1341.2200 | 1.3412 | 1518.5900 | 1.5186 | 13.225 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 05/02/2026 | | Bond Future | 10.8169 | 92.9529 | 10.9578 | 92.2165 | 1.302 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 05/02/2026 | 10.79 Call | Bond Future | 3583.1600 | 3.5832 | 3202.1400 | 3.2021 | 10.634 | 0.0000 | 0.0000 |
| 2025/02/03 | R035 | 05/02/2026 | 10.79 Put | Bond Future | 3724.7600 | 3.7248 | 4080.1900 | 4.0802 | 9.542 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/02/2025 | | Bond Future | 10.9074 | 103.7518 | 11.0164 | 103.0053 | 0.999 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/02/2025 | 11.24 Call | Bond Future | 2360.4500 | 2.3605 | 1591.9500 | 1.5920 | 32.557 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/02/2025 | 11.24 Put | Bond Future | 108.2600 | 0.1083 | 86.2500 | 0.0863 | 20.331 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 08/05/2025 | | Bond Future | 11.0127 | 100.3155 | 11.1261 | 99.5539 | 1.030 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | R038 | 08/05/2025 | 11.24 Call | Bond Future | 3041.6800 | 3.0417 | 2556.6000 | 2.5566 | 15.948 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 08/05/2025 | 11.24 Put | Bond Future | 1523.7500 | 1.5238 | 1800.2600 | 1.8003 | 18.147 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 07/08/2025 | | Bond Future | 11.1244 | 102.2814 | 11.2424 | 101.5052 | 1.060 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 07/08/2025 | 11.24 Call | Bond Future | 3460.4600 | 3.4605 | 3021.2300 | 3.0212 | 12.693 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 07/08/2025 | 11.24 Put | Bond Future | 2699.6500 | 2.6997 | 3036.6700 | 3.0367 | 12.484 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/11/2025 | | Bond Future | 11.2471 | 98.7735 | 11.3698 | 97.9826 | 1.091 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/11/2025 | 11.24 Call | Bond Future | 3635.3700 | 3.6354 | 3220.9200 | 3.2209 | 11.400 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/11/2025 | 11.24 Put | Bond Future | 3681.2800 | 3.6813 | 4057.7500 | 4.0578 | 10.227 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/11/2025 | 12.33 Call | Bond Future | 8145.4500 | 8.1455 | 7531.6100 | 7.5316 | 7.536 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/11/2025 | 12.33 Put | Bond Future | 1478.9300 | 1.4789 | 1656.0100 | 1.6560 | 11.974 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/11/2025 | 10.98 Put | Bond Future | 4544.5600 | 4.5446 | 4982.0700 | 4.9821 | 9.627 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 06/11/2025 | 10.98 Call | Bond Future | 2790.7400 | 2.7907 | 2437.3300 | 2.4373 | 12.664 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 05/02/2026 | | Bond Future | 11.3842 | 100.6380 | 11.5121 | 99.8324 | 1.123 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 05/02/2026 | 11.44 Call | Bond Future | 4770.0600 | 4.7701 | 4331.7600 | 4.3318 | 9.189 | 0.0000 | 0.0000 |
| 2025/02/03 | R038 | 05/02/2026 | 11.44 Put | Bond Future | 4417.3800 | 4.4174 | 4784.5900 | 4.7846 | 8.313 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 06/02/2025 | | Bond Future | 11.1866 | 107.9845 | 11.3258 | 106.7713 | 1.244 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 06/02/2025 | 12.94 Call | Bond Future | 13604.1900 | 13.6042 | 12391.0200 | 12.3910 | 8.918 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 06/02/2025 | 12.94 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 08/05/2025 | | Bond Future | 11.2797 | 104.2547 | 11.4240 | 103.0172 | 1.279 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 08/05/2025 | 12.64 Call | Bond Future | 11001.6200 | 11.0016 | 9855.8400 | 9.8558 | 10.415 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 08/05/2025 | 12.64 Put | Bond Future | 314.1000 | 0.3141 | 405.9000 | 0.4059 | 29.226 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 07/08/2025 | | Bond Future | 11.3775 | 106.2979 | 11.5269 | 105.0363 | 1.314 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 07/08/2025 | 13.17 Call | Bond Future | 14096.0400 | 14.0960 | 12959.8600 | 12.9599 | 8.060 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 07/08/2025 | 13.17 Put | Bond Future | 632.2400 | 0.6322 | 757.6000 | 0.7576 | 19.828 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 06/11/2025 | | Bond Future | 11.4832 | 102.4892 | 11.6383 | 101.2036 | 1.350 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 06/11/2025 | 11.76 Call | Bond Future | 6046.6100 | 6.0466 | 5278.8000 | 5.2788 | 12.698 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 06/11/2025 | 11.76 Put | Bond Future | 3771.7200 | 3.7717 | 4289.4700 | 4.2895 | 13.727 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 05/02/2026 | | Bond Future | 11.5997 | 104.4235 | 11.7606 | 103.1140 | 1.387 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 05/02/2026 | 11.49 Call | Bond Future | 5272.2300 | 5.2722 | 4616.2000 | 4.6162 | 12.443 | 0.0000 | 0.0000 |
| 2025/02/03 | R053 | 05/02/2026 | 11.49 Put | Bond Future | 6182.4900 | 6.1825 | 6835.9700 | 6.8360 | 10.570 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 06/02/2025 | | Bond Future | 8.2344 | 105.3076 | 8.2488 | 105.2826 | 0.175 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 06/02/2025 | 9.03 Call | Bond Future | 1368.5100 | 1.3685 | 1343.5400 | 1.3435 | 1.825 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 06/02/2025 | 9.03 Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 08/05/2025 | | Bond Future | 8.2754 | 107.3916 | 8.2925 | 107.3658 | 0.207 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 08/05/2025 | 8.47 Call | Bond Future | 506.8500 | 0.5069 | 485.5300 | 0.4855 | 4.206 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 08/05/2025 | 8.47 Put | Bond Future | 213.2900 | 0.2133 | 217.7900 | 0.2178 | 2.110 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 07/08/2025 | 10.25 Call | Bond Future | 2466.1000 | 2.4661 | 2440.1100 | 2.4401 | 1.054 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 07/08/2025 | 10.25 Put | Bond Future | 53.4200 | 0.0534 | 53.4500 | 0.0535 | 0.056 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/02/03 | R186 | 07/08/2025 | 9.22 Put | Bond Future | 167.0600 | 0.1671 | 169.3000 | 0.1693 | 1.341 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 07/08/2025 | 9.22 Call | Bond Future | 1287.3200 | 1.2873 | 1263.5400 | 1.2635 | 1.847 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 07/08/2025 | | Bond Future | 8.3420 | 104.1875 | 8.3622 | 104.1615 | 0.243 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 07/08/2025 | 9.68 Call | Bond Future | 1799.4900 | 1.7995 | 1774.2600 | 1.7743 | 1.402 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 07/08/2025 | 9.68 Put | Bond Future | 99.1600 | 0.0992 | 99.9500 | 0.1000 | 0.797 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 06/11/2025 | | Bond Future | 8.4587 | 106.2027 | 8.4835 | 106.1766 | 0.293 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 06/11/2025 | 8.13 Call | Bond Future | 277.1200 | 0.2771 | 265.2600 | 0.2653 | 4.280 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 06/11/2025 | 8.13 Put | Bond Future | 625.2900 | 0.6253 | 639.6000 | 0.6396 | 2.289 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 05/02/2026 | | Bond Future | 8.7089 | 102.9023 | 8.7408 | 102.8760 | 0.366 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 05/02/2026 | 8.43 Call | Bond Future | 327.4700 | 0.3275 | 314.9000 | 0.3149 | 3.839 | 0.0000 | 0.0000 |
| 2025/02/03 | R186 | 05/02/2026 | 8.43 Put | Bond Future | 557.5600 | 0.5576 | 571.2700 | 0.5713 | 2.459 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 06/02/2025 | | Bond Future | 267.8009 | 267.8009 | 267.7798 | 267.7798 | 0.008 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 06/02/2025 | 266.79 Call | Bond Future | 1010.8900 | 1.0109 | 989.7900 | 0.9898 | 2.087 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 06/02/2025 | 266.79 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 08/05/2025 | | Bond Future | 273.1672 | 273.1672 | 273.1447 | 273.1447 | 0.008 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 08/05/2025 | 272.31 Call | Bond Future | 857.1900 | 0.8572 | 834.7200 | 0.8347 | 2.621 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 08/05/2025 | 272.31 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 07/08/2025 | | Bond Future | 273.3664 | 273.3664 | 273.3441 | 273.3441 | 0.008 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 07/08/2025 | 271.60 Call | Bond Future | 1766.4100 | 1.7664 | 1744.1400 | 1.7441 | 1.261 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 07/08/2025 | 271.60 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 06/11/2025 | | Bond Future | 278.7208 | 278.7208 | 278.6991 | 278.6991 | 0.008 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 06/11/2025 | 275.64 Call | Bond Future | 3080.8100 | 3.0808 | 3059.0600 | 3.0591 | 0.706 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 06/11/2025 | 275.64 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 05/02/2026 | | Bond Future | 278.7363 | 278.7363 | 278.7155 | 278.7155 | 0.007 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 05/02/2026 | 277.82 Call | Bond Future | 916.2800 | 0.9163 | 895.4800 | 0.8955 | 2.270 | 0.0000 | 0.0000 |
| 2025/02/03 | R202 | 05/02/2026 | 277.82 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 06/02/2025 | | Bond Future | 10.6264 | 74.1077 | 10.7406 | 73.5215 | 1.074 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 06/02/2025 | 12.44 Call | Bond Future | 8599.7600 | 8.5998 | 8013.5500 | 8.0136 | 6.817 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 06/02/2025 | 12.44 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 08/05/2025 | | Bond Future | 10.7171 | 72.4201 | 10.8356 | 71.8220 | 1.105 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 08/05/2025 | 11.89 Call | Bond Future | 5864.6300 | 5.8646 | 5318.1700 | 5.3182 | 9.318 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 08/05/2025 | 11.89 Put | Bond Future | 224.3400 | 0.2243 | 275.9400 | 0.2759 | 23.001 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 07/08/2025 | | Bond Future | 10.8139 | 73.8395 | 10.9367 | 73.2299 | 1.136 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 07/08/2025 | 12.68 Call | Bond Future | 8854.7900 | 8.8548 | 8293.3700 | 8.2934 | 6.340 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 07/08/2025 | 12.68 Put | Bond Future | 293.5800 | 0.2936 | 341.7500 | 0.3418 | 16.408 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 06/11/2025 | | Bond Future | 10.9206 | 72.1150 | 11.0480 | 71.4939 | 1.167 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 06/11/2025 | 11.27 Call | Bond Future | 3792.1600 | 3.7922 | 3407.0300 | 3.4070 | 10.156 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 06/11/2025 | 11.27 Put | Bond Future | 2106.3900 | 2.1064 | 2342.3800 | 2.3424 | 11.204 | 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 | |
|------------|------------------|------------|-------------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | R209 | 05/02/2026 | | Bond Future | 11.0407 | 73.4772 | 11.1731 | 72.8446 | 1.199 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 05/02/2026 | 10.93 Call | Bond Future | 3141.1500 | 3.1412 | 2821.8500 | 2.8219 | 10.165 | 0.0000 | 0.0000 |
| 2025/02/03 | R209 | 05/02/2026 | 10.93 Put | Bond Future | 3675.8200 | 3.6758 | 3989.1300 | 3.9891 | 8.524 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 06/02/2025 | | Bond Future | 243.0300 | 243.0300 | 243.0086 | 243.0086 | 0.009 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 06/02/2025 | 239.61 Call | Bond Future | 3420.0200 | 3.4200 | 3398.6000 | 3.3986 | 0.626 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 06/02/2025 | 239.61 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 08/05/2025 | | Bond Future | 244.5512 | 244.5512 | 244.5286 | 244.5286 | 0.009 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 08/05/2025 | 248.03 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 08/05/2025 | 248.03 Put | Bond Future | 3478.7700 | 3.4788 | 3501.4400 | 3.5014 | 0.652 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 07/08/2025 | | Bond Future | 249.4038 | 249.4038 | 249.3814 | 249.3814 | 0.009 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 07/08/2025 | 248.44 Call | Bond Future | 963.8000 | 0.9638 | 941.4100 | 0.9414 | 2.323 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 07/08/2025 | 248.44 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 06/11/2025 | | Bond Future | 250.8796 | 250.8796 | 250.8578 | 250.8578 | 0.009 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 06/11/2025 | 252.14 Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 06/11/2025 | 252.14 Put | Bond Future | 1260.3700 | 1.2604 | 1282.2400 | 1.2822 | 1.735 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 05/02/2026 | | Bond Future | 255.6822 | 255.6822 | 255.6609 | 255.6609 | 0.008 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 05/02/2026 | 253.10 Call | Bond Future | 2582.1900 | 2.5822 | 2560.8500 | 2.5609 | 0.826 | 0.0000 | 0.0000 |
| 2025/02/03 | R210 | 05/02/2026 | 253.10 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 06/02/2025 | | Bond Future | 9.4259 | 92.1737 | 9.5302 | 91.7351 | 1.107 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 06/02/2025 | 11.35 Call | Bond Future | 7677.0600 | 7.6771 | 7238.5000 | 7.2385 | 5.713 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 06/02/2025 | 11.35 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 08/05/2025 | | Bond Future | 9.4985 | 90.4415 | 9.6085 | 89.9940 | 1.158 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 08/05/2025 | 10.52 Call | Bond Future | 4241.8300 | 4.2418 | 3838.3100 | 3.8383 | 9.513 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 08/05/2025 | 10.52 Put | Bond Future | 190.0800 | 0.1901 | 234.1300 | 0.2341 | 23.174 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 07/08/2025 | | Bond Future | 9.5811 | 92.2145 | 9.6973 | 91.7584 | 1.212 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 07/08/2025 | 11.66 Call | Bond Future | 7872.7400 | 7.8727 | 7439.1800 | 7.4392 | 5.507 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 07/08/2025 | 11.66 Put | Bond Future | 125.3300 | 0.1253 | 147.8400 | 0.1478 | 17.961 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 06/11/2025 | | Bond Future | 9.6841 | 90.4446 | 9.8070 | 89.9800 | 1.269 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 06/11/2025 | 10.05 Call | Bond Future | 2840.0100 | 2.8400 | 2551.1300 | 2.5511 | 10.172 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 06/11/2025 | 10.05 Put | Bond Future | 1465.0000 | 1.4650 | 1640.7300 | 1.6407 | 11.995 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 05/02/2026 | | Bond Future | 9.8118 | 92.1543 | 9.9422 | 91.6812 | 1.329 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 05/02/2026 | 9.89 Call | Bond Future | 2421.1300 | 2.4211 | 2167.9600 | 2.1680 | 10.457 | 0.0000 | 0.0000 |
| 2025/02/03 | R213 | 05/02/2026 | 9.89 Put | Bond Future | 2137.0300 | 2.1370 | 2356.9300 | 2.3569 | 10.290 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/02/2025 | 13.63 Call | Bond Future | 12124.8200 | 12.1248 | 11448.9600 | 11.4490 | 5.574 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/02/2025 | 13.63 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/02/2025 | 12.25 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/02/2025 | 12.25 Call | Bond Future | 6091.1200 | 6.0911 | 5415.2600 | 5.4153 | 11.096 | 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 | |
|------------|------------------|------------|------------|-----------------------------|----------------------------|-----------------------|----------------------|-------------------|--------------|-------------|--------|
| 2025/02/03 | R214 | 06/02/2025 | 11.75 Put | Bond Future | 3.0700 | 0.0031 | 0.6000 | 0.0006 | 80.456 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/02/2025 | 11.75 Call | Bond Future | 3649.6400 | 3.6496 | 2971.3100 | 2.9713 | 18.586 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/02/2025 | | Bond Future | 11.0566 | 69.0541 | 11.1808 | 68.3783 | 1.123 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/02/2025 | 12.71 Call | Bond Future | 8213.5000 | 8.2135 | 7537.6400 | 7.5376 | 8.229 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/02/2025 | 12.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 08/05/2025 | | Bond Future | 11.1453 | 67.1185 | 11.2736 | 66.4290 | 1.151 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 08/05/2025 | 12.40 Call | Bond Future | 6529.1400 | 6.5291 | 5895.6700 | 5.8957 | 9.702 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 08/05/2025 | 12.40 Put | Bond Future | 225.0100 | 0.2250 | 281.0200 | 0.2810 | 24.892 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 07/08/2025 | | Bond Future | 11.2400 | 68.4342 | 11.3727 | 67.7314 | 1.180 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 07/08/2025 | 12.97 Call | Bond Future | 8710.0300 | 8.7100 | 8072.8200 | 8.0728 | 7.316 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 07/08/2025 | 12.97 Put | Bond Future | 362.8500 | 0.3629 | 428.4700 | 0.4285 | 18.085 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/11/2025 | | Bond Future | 11.3450 | 66.4578 | 11.4822 | 65.7416 | 1.210 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/11/2025 | 11.64 Call | Bond Future | 3848.1600 | 3.8482 | 3413.8700 | 3.4139 | 11.286 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 06/11/2025 | 11.64 Put | Bond Future | 2322.7100 | 2.3227 | 2604.5900 | 2.6046 | 12.136 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 05/02/2026 | | Bond Future | 11.4627 | 67.7134 | 11.6049 | 66.9839 | 1.240 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 05/02/2026 | 11.26 Call | Bond Future | 3180.4000 | 3.1804 | 2826.3200 | 2.8263 | 11.133 | 0.0000 | 0.0000 |
| 2025/02/03 | R214 | 05/02/2026 | 11.26 Put | Bond Future | 4242.0900 | 4.2421 | 4617.5000 | 4.6175 | 8.850 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | 10.30 Put | Bond Future | 6822.8000 | 6.8228 | 7653.8000 | 7.6538 | 12.180 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | 10.30 Call | Bond Future | 0.1100 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | 11.00 Put | Bond Future | 1860.1400 | 1.8601 | 2509.9400 | 2.5099 | 34.933 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | 11.00 Call | Bond Future | 196.9900 | 0.1970 | 15.6800 | 0.0157 | 92.040 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | 11.70 Call | Bond Future | 3035.6000 | 3.0356 | 2189.8900 | 2.1899 | 27.860 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | 11.70 Put | Bond Future | 39.8000 | 0.0398 | 25.2000 | 0.0252 | 36.683 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | | Bond Future | 11.2419 | 83.5701 | 11.3660 | 82.7390 | 1.104 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | 12.71 Call | Bond Future | 8953.7500 | 8.9538 | 8122.6400 | 8.1226 | 9.282 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/02/2025 | 12.71 Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 08/05/2025 | | Bond Future | 11.3340 | 80.7786 | 11.4624 | 79.9308 | 1.133 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 08/05/2025 | 12.60 Call | Bond Future | 8005.9200 | 8.0059 | 7228.0300 | 7.2280 | 9.716 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 08/05/2025 | 12.60 Put | Bond Future | 283.8200 | 0.2838 | 353.7500 | 0.3538 | 24.639 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 07/08/2025 | | Bond Future | 11.4322 | 82.3621 | 11.5652 | 81.4979 | 1.164 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 07/08/2025 | 13.21 Call | Bond Future | 10820.7600 | 10.8208 | 10040.8400 | 10.0408 | 7.208 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 07/08/2025 | 13.21 Put | Bond Future | 492.6700 | 0.4927 | 576.9400 | 0.5769 | 17.105 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/11/2025 | | Bond Future | 11.5403 | 79.5125 | 11.6782 | 78.6319 | 1.194 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/11/2025 | 11.74 Call | Bond Future | 4375.2800 | 4.3753 | 3863.2100 | 3.8632 | 11.704 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 06/11/2025 | 11.74 Put | Bond Future | 3104.9700 | 3.1050 | 3473.5600 | 3.4736 | 11.871 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 05/02/2026 | | Bond Future | 11.6613 | 81.0144 | 11.8043 | 80.1174 | 1.227 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 05/02/2026 | 11.46 Call | Bond Future | 3817.1300 | 3.8171 | 3382.8800 | 3.3829 | 11.376 | 0.0000 | 0.0000 |
| 2025/02/03 | R248 | 05/02/2026 | 11.46 Put | Bond Future | 5110.2400 | 5.1102 | 5573.0000 | 5.5730 | 9.056 | 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 | |
|--------------|------------------|------------|---------|-----------------------------|----------------------------|----------------------|---------------------|-------------------|-------------|------------|--------|
| 2025/02/03 | X038 | 31/01/2038 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | X210 | 31/03/2028 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | X213 | 28/02/2031 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
| 2025/02/03 | X214 | 28/02/2041 | | Bond Future | 100.0000 | 0.0000 | 100.0000 | 0.0000 | 0.000 | 0.0000 | 0.0000 |
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