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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2025 TO 05/02/2025

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
2025/02/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/05	2029	06/02/2025		Bond Future	134.0188	134.0188	133.9846	0.026	0.0000	0.0000
2025/02/05	2029	06/02/2025	132.40 Call	Bond Future	1618.7600	1.6188	1584.5800	2.111	0.0000	0.0000
2025/02/05	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2029	08/05/2025		Bond Future	135.2975	135.2975	135.2613	0.027	0.0000	0.0000
2025/02/05	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2029	08/05/2025	137.85 Put	Bond Future	2552.4600	2.5525	2588.7000	1.420	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/05	2029	07/08/2025		Bond Future	137.9831	137.9831	137.9474	137.9474	0.026	0.0000	0.0000
2025/02/05	2029	07/08/2025	137.41 Call	Bond Future	573.1100	0.5731	537.3700	0.5374	6.236	0.0000	0.0000
2025/02/05	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2029	06/11/2025		Bond Future	139.2563	139.2563	139.2213	139.2213	0.025	0.0000	0.0000
2025/02/05	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2029	06/11/2025	139.79 Put	Bond Future	533.6700	0.5337	568.6900	0.5687	6.562	0.0000	0.0000
2025/02/05	2029	05/02/2026		Bond Future	141.9237	141.9237	141.8896	141.8896	0.024	0.0000	0.0000
2025/02/05	2029	05/02/2026	140.11 Call	Bond Future	1813.6900	1.8137	1779.5600	1.7796	1.882	0.0000	0.0000
2025/02/05	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2030	06/02/2025	8.68 Put	Bond Future	1560.3900	1.5604	1434.2600	1.4343	8.083	0.0000	0.0000
2025/02/05	2030	06/02/2025	8.68 Call	Bond Future	0.9500	0.0010	0.0500	0.0001	94.737	0.0000	0.0000
2025/02/05	2030	06/02/2025	9.18 Put	Bond Future	98.7700	0.0988	25.6400	0.0256	74.041	0.0000	0.0000
2025/02/05	2030	06/02/2025	9.18 Call	Bond Future	466.7300	0.4667	518.8300	0.5188	11.163	0.0000	0.0000
2025/02/05	2030	06/02/2025	9.69 Call	Bond Future	2285.7200	2.2857	2410.9400	2.4109	5.478	0.0000	0.0000
2025/02/05	2030	06/02/2025	9.69 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/05	2030	06/02/2025		Bond Future	9.0836	95.9805	9.0509	96.1057	0.360	0.0000	0.0000
2025/02/05	2030	06/02/2025	10.68 Call	Bond Future	5874.4200	5.8744	5999.6500	5.9997	2.132	0.0000	0.0000
2025/02/05	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2030	08/05/2025	12.28 Call	Bond Future	10645.2000	10.6452	10771.9300	10.7719	1.190	0.0000	0.0000
2025/02/05	2030	08/05/2025	12.28 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2025/02/05	2030	08/05/2025	10.69 Put	Bond Future	33.8000	0.0338	29.3100	0.0293	13.284	0.0000	0.0000
2025/02/05	2030	08/05/2025	10.69 Call	Bond Future	5453.2500	5.4533	5575.5000	5.5755	2.242	0.0000	0.0000
2025/02/05	2030	08/05/2025	11.86 Call	Bond Future	9302.3700	9.3024	9429.0300	9.4290	1.362	0.0000	0.0000
2025/02/05	2030	08/05/2025	11.86 Put	Bond Future	0.3700	0.0004	0.2900	0.0003	21.622	0.0000	0.0000
2025/02/05	2030	08/05/2025	10.31 Put	Bond Future	103.1200	0.1031	91.6800	0.0917	11.094	0.0000	0.0000
2025/02/05	2030	08/05/2025	10.31 Call	Bond Future	4215.3900	4.2154	4330.6900	4.3307	2.735	0.0000	0.0000
2025/02/05	2030	08/05/2025		Bond Future	9.1568	97.8792	9.1222	98.0060	0.378	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.93 Call	Bond Future	3023.7700	3.0238	3127.4900	3.1275	3.430	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.93 Put	Bond Future	242.0900	0.2421	219.0700	0.2191	9.509	0.0000	0.0000
2025/02/05	2030	08/05/2025	8.68 Put	Bond Future	2119.5700	2.1196	2020.4200	2.0204	4.678	0.0000	0.0000
2025/02/05	2030	08/05/2025	8.68 Call	Bond Future	353.0600	0.3531	380.6500	0.3807	7.815	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.18 Put	Bond Future	1003.8400	1.0038	938.3800	0.9384	6.521	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.18 Call	Bond Future	1088.7500	1.0888	1150.0300	1.1500	5.628	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.99 Call	Bond Future	3206.7100	3.2067	3312.6600	3.3127	3.304	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.99 Put	Bond Future	213.3600	0.2134	192.5700	0.1926	9.744	0.0000	0.0000
2025/02/05	2030	08/05/2025	8.95 Put	Bond Future	1448.3800	1.4484	1366.7000	1.3667	5.639	0.0000	0.0000
2025/02/05	2030	08/05/2025	8.95 Call	Bond Future	687.0600	0.6871	732.1200	0.7321	6.558	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.45 Put	Bond Future	624.4200	0.6244	577.0300	0.5770	7.589	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	
2025/02/05	2030	08/05/2025	9.45 Call	Bond Future	1691.1300	1.6911	1770.4800	1.7705	4.692	0.0000	0.0000
2025/02/05	2030	08/05/2025	8.72 Put	Bond Future	2009.7800	2.0098	1913.0100	1.9130	4.815	0.0000	0.0000
2025/02/05	2030	08/05/2025	8.72 Call	Bond Future	393.0000	0.3930	422.9700	0.4230	7.626	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.22 Put	Bond Future	938.1600	0.9382	875.5000	0.8755	6.679	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.22 Call	Bond Future	1169.3100	1.1693	1233.3900	1.2334	5.480	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.54 Call	Bond Future	1918.9600	1.9190	2003.7500	2.0038	4.419	0.0000	0.0000
2025/02/05	2030	08/05/2025	9.54 Put	Bond Future	527.7500	0.5278	485.8000	0.4858	7.949	0.0000	0.0000
2025/02/05	2030	07/08/2025	8.72 Put	Bond Future	2460.9400	2.4609	2367.1400	2.3671	3.812	0.0000	0.0000
2025/02/05	2030	07/08/2025	8.72 Call	Bond Future	611.2500	0.6113	647.5100	0.6475	5.932	0.0000	0.0000
2025/02/05	2030	07/08/2025	9.22 Put	Bond Future	1449.8100	1.4498	1381.6700	1.3817	4.700	0.0000	0.0000
2025/02/05	2030	07/08/2025	9.22 Call	Bond Future	1368.8400	1.3688	1430.7600	1.4308	4.524	0.0000	0.0000
2025/02/05	2030	07/08/2025	9.81 Call	Bond Future	2672.0300	2.6720	2761.1200	2.7611	3.334	0.0000	0.0000
2025/02/05	2030	07/08/2025	9.81 Put	Bond Future	716.3900	0.7164	675.4200	0.6754	5.719	0.0000	0.0000
2025/02/05	2030	07/08/2025		Bond Future	9.2432	95.7883	9.2060	95.9184	0.402	0.0000	0.0000
2025/02/05	2030	07/08/2025	11.11 Call	Bond Future	6341.6900	6.3417	6464.4500	6.4645	1.936	0.0000	0.0000
2025/02/05	2030	07/08/2025	11.11 Put	Bond Future	83.9300	0.0839	76.6300	0.0766	8.698	0.0000	0.0000
2025/02/05	2030	07/08/2025	12.12 Call	Bond Future	9440.2600	9.4403	9569.4100	9.5694	1.368	0.0000	0.0000
2025/02/05	2030	07/08/2025	12.12 Put	Bond Future	7.6700	0.0077	6.7600	0.0068	11.864	0.0000	0.0000
2025/02/05	2030	07/08/2025	10.48 Put	Bond Future	277.3400	0.2773	257.9200	0.2579	7.002	0.0000	0.0000
2025/02/05	2030	07/08/2025	10.48 Call	Bond Future	4481.3900	4.4814	4592.0300	4.5920	2.469	0.0000	0.0000
2025/02/05	2030	06/11/2025		Bond Future	9.3365	97.6416	9.2964	97.7751	0.429	0.0000	0.0000
2025/02/05	2030	06/11/2025	9.54 Call	Bond Future	2095.8500	2.0959	2169.6900	2.1697	3.523	0.0000	0.0000
2025/02/05	2030	06/11/2025	9.54 Put	Bond Future	1421.3600	1.4214	1361.6900	1.3617	4.198	0.0000	0.0000
2025/02/05	2030	06/11/2025	8.72 Put	Bond Future	2849.9300	2.8499	2755.9100	2.7559	3.299	0.0000	0.0000
2025/02/05	2030	06/11/2025	8.72 Call	Bond Future	770.8300	0.7708	810.3200	0.8103	5.123	0.0000	0.0000
2025/02/05	2030	06/11/2025	9.22 Put	Bond Future	1886.0800	1.8861	1813.3500	1.8134	3.856	0.0000	0.0000
2025/02/05	2030	06/11/2025	9.22 Call	Bond Future	1497.5000	1.4975	1558.2800	1.5583	4.059	0.0000	0.0000
2025/02/05	2030	06/11/2025	10.08 Call	Bond Future	3297.2300	3.2972	3389.9300	3.3899	2.811	0.0000	0.0000
2025/02/05	2030	06/11/2025	10.08 Put	Bond Future	861.4600	0.8615	820.6500	0.8207	4.737	0.0000	0.0000
2025/02/05	2030	05/02/2026		Bond Future	9.4579	95.4799	9.4145	95.6170	0.459	0.0000	0.0000
2025/02/05	2030	05/02/2026	9.49 Call	Bond Future	1942.4200	1.9424	2011.7100	2.0117	3.567	0.0000	0.0000
2025/02/05	2030	05/02/2026	9.49 Put	Bond Future	1841.3900	1.8414	1773.5400	1.7735	3.685	0.0000	0.0000
2025/02/05	2032	06/02/2025	9.42 Put	Bond Future	1768.8800	1.7689	1513.2600	1.5133	14.451	0.0000	0.0000
2025/02/05	2032	06/02/2025	9.42 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/05	2032	06/02/2025	9.92 Put	Bond Future	33.1600	0.0332	1.4300	0.0014	95.688	0.0000	0.0000
2025/02/05	2032	06/02/2025	9.92 Call	Bond Future	681.9800	0.6820	905.8600	0.9059	32.828	0.0000	0.0000
2025/02/05	2032	06/02/2025	10.61 Call	Bond Future	3857.1300	3.8571	4112.7400	4.1127	6.627	0.0000	0.0000
2025/02/05	2032	06/02/2025	10.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/02/05	2032	06/02/2025		Bond Future	9.7842	95.2715	9.7310	95.5271	0.543	0.0000	0.0000
2025/02/05	2032	06/02/2025	11.72 Call	Bond Future	8723.6600	8.7237	8979.2700	8.9793	2.930	0.0000	0.0000
2025/02/05	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2032	08/05/2025		Bond Future	9.8706	92.9927	9.8150	93.2523	0.563	0.0000	0.0000
2025/02/05	2032	08/05/2025	10.91 Call	Bond Future	4908.0100	4.9080	5136.5300	5.1365	4.656	0.0000	0.0000
2025/02/05	2032	08/05/2025	10.91 Put	Bond Future	220.1300	0.2201	189.0200	0.1890	14.133	0.0000	0.0000
2025/02/05	2032	08/05/2025	9.42 Put	Bond Future	2695.3200	2.6953	2503.8500	2.5039	7.104	0.0000	0.0000
2025/02/05	2032	08/05/2025	9.42 Call	Bond Future	564.4200	0.5644	632.5800	0.6326	12.076	0.0000	0.0000
2025/02/05	2032	08/05/2025	9.92 Put	Bond Future	1310.4100	1.3104	1185.3900	1.1854	9.541	0.0000	0.0000
2025/02/05	2032	08/05/2025	9.92 Call	Bond Future	1540.4600	1.5405	1675.0700	1.6751	8.738	0.0000	0.0000
2025/02/05	2032	08/05/2025	10.97 Call	Bond Future	5144.7500	5.1448	5376.2500	5.3763	4.500	0.0000	0.0000
2025/02/05	2032	08/05/2025	10.97 Put	Bond Future	195.6200	0.1956	167.4900	0.1675	14.380	0.0000	0.0000
2025/02/05	2032	08/05/2025	9.40 Put	Bond Future	2765.2000	2.7652	2571.3500	2.5714	7.010	0.0000	0.0000
2025/02/05	2032	08/05/2025	9.40 Call	Bond Future	538.2800	0.5383	604.0600	0.6041	12.220	0.0000	0.0000
2025/02/05	2032	08/05/2025	9.90 Put	Bond Future	1352.7200	1.3527	1225.0100	1.2250	9.441	0.0000	0.0000
2025/02/05	2032	08/05/2025	9.90 Call	Bond Future	1489.7800	1.4898	1621.7000	1.6217	8.855	0.0000	0.0000
2025/02/05	2032	08/05/2025	10.28 Call	Bond Future	2599.5600	2.5996	2778.3300	2.7783	6.877	0.0000	0.0000
2025/02/05	2032	08/05/2025	10.28 Put	Bond Future	715.8200	0.7158	634.9600	0.6350	11.296	0.0000	0.0000
2025/02/05	2032	07/08/2025	9.40 Put	Bond Future	3473.6800	3.4737	3285.9100	3.2859	5.406	0.0000	0.0000
2025/02/05	2032	07/08/2025	9.40 Call	Bond Future	870.1300	0.8701	947.9600	0.9480	8.945	0.0000	0.0000
2025/02/05	2032	07/08/2025	9.90 Put	Bond Future	2109.9400	2.1099	1970.9900	1.9710	6.585	0.0000	0.0000
2025/02/05	2032	07/08/2025	9.90 Call	Bond Future	1812.2400	1.8122	1938.8900	1.9389	6.989	0.0000	0.0000
2025/02/05	2032	07/08/2025	10.59 Call	Bond Future	3752.3400	3.7523	3938.8600	3.9389	4.971	0.0000	0.0000
2025/02/05	2032	07/08/2025	10.59 Put	Bond Future	983.2100	0.9832	904.1300	0.9041	8.043	0.0000	0.0000
2025/02/05	2032	07/08/2025		Bond Future	9.9657	94.8158	9.9071	95.0814	0.588	0.0000	0.0000
2025/02/05	2032	07/08/2025	12.01 Call	Bond Future	8845.0000	8.8450	9093.3800	9.0934	2.808	0.0000	0.0000
2025/02/05	2032	07/08/2025	12.01 Put	Bond Future	160.5500	0.1606	143.3300	0.1433	10.726	0.0000	0.0000
2025/02/05	2032	06/11/2025		Bond Future	10.0755	92.4888	10.0135	92.7604	0.615	0.0000	0.0000
2025/02/05	2032	06/11/2025	10.42 Call	Bond Future	3216.8200	3.2168	3380.8800	3.3809	5.100	0.0000	0.0000
2025/02/05	2032	06/11/2025	10.42 Put	Bond Future	1723.9700	1.7240	1616.3600	1.6164	6.242	0.0000	0.0000
2025/02/05	2032	06/11/2025	9.40 Put	Bond Future	4069.6800	4.0697	3879.9600	3.8800	4.662	0.0000	0.0000
2025/02/05	2032	06/11/2025	9.40 Call	Bond Future	1051.6900	1.0517	1133.6400	1.1336	7.792	0.0000	0.0000
2025/02/05	2032	06/11/2025	9.90 Put	Bond Future	2710.9200	2.7109	2562.3600	2.5624	5.480	0.0000	0.0000
2025/02/05	2032	06/11/2025	9.90 Call	Bond Future	1938.7200	1.9387	2061.8300	2.0618	6.350	0.0000	0.0000
2025/02/05	2032	06/11/2025	10.89 Call	Bond Future	4610.6300	4.6106	4805.1200	4.8051	4.218	0.0000	0.0000
2025/02/05	2032	06/11/2025	10.89 Put	Bond Future	1130.4000	1.1304	1053.2200	1.0532	6.828	0.0000	0.0000
2025/02/05	2032	05/02/2026		Bond Future	10.2058	94.2364	10.1402	94.5143	0.643	0.0000	0.0000
2025/02/05	2032	05/02/2026	10.16 Call	Bond Future	2718.0800	2.7181	2856.4600	2.8565	5.091	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	
2025/02/05	2032	05/02/2026	10.16 Put	Bond Future	2912.1600	2.9122	2772.6300	2.7726	4.791	0.0000	0.0000
2025/02/05	2033	06/02/2025		Bond Future	128.0400	128.0400	128.1478	128.1478	0.084	0.0000	0.0000
2025/02/05	2033	06/02/2025	124.94 Call	Bond Future	3100.0100	3.1000	3207.7800	3.2078	3.476	0.0000	0.0000
2025/02/05	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2033	08/05/2025		Bond Future	129.0975	129.0975	129.2061	129.2061	0.084	0.0000	0.0000
2025/02/05	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2033	08/05/2025	130.62 Put	Bond Future	1522.5300	1.5225	1413.9000	1.4139	7.135	0.0000	0.0000
2025/02/05	2033	07/08/2025		Bond Future	131.6601	131.6601	131.7720	131.7720	0.085	0.0000	0.0000
2025/02/05	2033	07/08/2025	128.65 Call	Bond Future	3010.0600	3.0101	3121.9900	3.1220	3.719	0.0000	0.0000
2025/02/05	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2033	06/11/2025		Bond Future	132.7104	132.7104	132.8259	132.8259	0.087	0.0000	0.0000
2025/02/05	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2033	06/11/2025	133.14 Put	Bond Future	429.5600	0.4296	314.1400	0.3141	26.869	0.0000	0.0000
2025/02/05	2033	05/02/2026		Bond Future	135.2526	135.2526	135.3718	135.3718	0.088	0.0000	0.0000
2025/02/05	2033	05/02/2026	132.88 Call	Bond Future	2372.5800	2.3726	2491.7600	2.4918	5.023	0.0000	0.0000
2025/02/05	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2037	06/02/2025		Bond Future	10.8898	84.4743	10.8412	84.7596	0.447	0.0000	0.0000
2025/02/05	2037	06/02/2025	12.76 Call	Bond Future	10013.6000	10.0136	10298.9500	10.2990	2.850	0.0000	0.0000
2025/02/05	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2037	08/05/2025	12.55 Put	Bond Future	128.5400	0.1285	110.8100	0.1108	13.793	0.0000	0.0000
2025/02/05	2037	08/05/2025	12.55 Call	Bond Future	8430.6900	8.4307	8703.0600	8.7031	3.231	0.0000	0.0000
2025/02/05	2037	08/05/2025	13.30 Put	Bond Future	18.0500	0.0181	14.8200	0.0148	17.895	0.0000	0.0000
2025/02/05	2037	08/05/2025	13.30 Call	Bond Future	11910.8600	11.9109	12197.7300	12.1977	2.408	0.0000	0.0000
2025/02/05	2037	08/05/2025		Bond Future	10.9956	86.1454	10.9452	86.4355	0.458	0.0000	0.0000
2025/02/05	2037	08/05/2025	12.25 Call	Bond Future	7046.0400	7.0460	7305.1900	7.3052	3.678	0.0000	0.0000
2025/02/05	2037	08/05/2025	12.25 Put	Bond Future	252.3800	0.2524	221.4300	0.2214	12.263	0.0000	0.0000
2025/02/05	2037	08/05/2025	13.35 Put	Bond Future	15.6100	0.0156	12.7700	0.0128	18.193	0.0000	0.0000
2025/02/05	2037	08/05/2025	13.35 Call	Bond Future	12138.9800	12.1390	12426.2400	12.4262	2.366	0.0000	0.0000
2025/02/05	2037	08/05/2025	10.50 Put	Bond Future	3635.5100	3.6355	3418.4200	3.4184	5.971	0.0000	0.0000
2025/02/05	2037	08/05/2025	10.50 Call	Bond Future	718.7100	0.7187	791.7200	0.7917	10.158	0.0000	0.0000
2025/02/05	2037	08/05/2025	11.00 Put	Bond Future	1897.6100	1.8976	1749.5900	1.7496	7.800	0.0000	0.0000
2025/02/05	2037	08/05/2025	11.00 Call	Bond Future	1923.0600	1.9231	2065.1400	2.0651	7.388	0.0000	0.0000
2025/02/05	2037	08/05/2025	11.46 Call	Bond Future	3561.9800	3.5620	3761.6000	3.7616	5.604	0.0000	0.0000
2025/02/05	2037	08/05/2025	11.46 Put	Bond Future	951.6400	0.9516	861.1600	0.8612	9.508	0.0000	0.0000
2025/02/05	2037	07/08/2025	10.50 Put	Bond Future	4702.9800	4.7030	4492.6400	4.4926	4.472	0.0000	0.0000
2025/02/05	2037	07/08/2025	10.50 Call	Bond Future	1162.8900	1.1629	1249.0900	1.2491	7.413	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.00 Put	Bond Future	2986.3700	2.9864	2827.1100	2.8271	5.333	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	
2025/02/05	2037	07/08/2025	11.00 Call	Bond Future	2360.4600	2.3605	2497.7400	2.4977	5.816	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.83 Call	Bond Future	5212.6400	5.2126	5422.8900	5.4229	4.033	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.83 Put	Bond Future	1294.5600	1.2946	1208.2700	1.2083	6.666	0.0000	0.0000
2025/02/05	2037	07/08/2025	12.17 Call	Bond Future	6582.3900	6.5824	6814.3400	6.8143	3.524	0.0000	0.0000
2025/02/05	2037	07/08/2025	12.17 Put	Bond Future	902.5600	0.9026	837.9700	0.8380	7.156	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.42 Call	Bond Future	3694.4200	3.6944	3871.8300	3.8718	4.802	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.42 Put	Bond Future	1976.6700	1.9767	1857.5400	1.8575	6.027	0.0000	0.0000
2025/02/05	2037	07/08/2025	10.55 Put	Bond Future	4503.7200	4.5037	4298.3800	4.2984	4.559	0.0000	0.0000
2025/02/05	2037	07/08/2025	10.55 Call	Bond Future	1261.3100	1.2613	1352.5100	1.3525	7.231	0.0000	0.0000
2025/02/05	2037	07/08/2025	10.64 Put	Bond Future	4160.7000	4.1607	3964.4900	3.9645	4.716	0.0000	0.0000
2025/02/05	2037	07/08/2025	10.64 Call	Bond Future	1450.5600	1.4506	1550.8900	1.5509	6.917	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.82 Call	Bond Future	5173.5500	5.1736	5383.1000	5.3831	4.050	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.82 Put	Bond Future	1308.1400	1.3081	1221.1500	1.2212	6.650	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.07 Call	Bond Future	2564.1300	2.5641	2708.4400	2.7084	5.628	0.0000	0.0000
2025/02/05	2037	07/08/2025	11.07 Put	Bond Future	2792.9500	2.7930	2640.7200	2.6407	5.451	0.0000	0.0000
2025/02/05	2037	07/08/2025	10.34 Put	Bond Future	5383.7900	5.3838	5158.0000	5.1580	4.194	0.0000	0.0000
2025/02/05	2037	07/08/2025	10.34 Call	Bond Future	881.5400	0.8815	952.2900	0.9523	8.026	0.0000	0.0000
2025/02/05	2037	07/08/2025	13.01 Put	Bond Future	276.7900	0.2768	251.6600	0.2517	9.079	0.0000	0.0000
2025/02/05	2037	07/08/2025		Bond Future	11.1106	83.5738	11.0580	83.8703	0.473	0.0000	0.0000
2025/02/05	2037	07/08/2025	13.01 Call	Bond Future	10078.0300	10.0780	10349.4400	10.3494	2.693	0.0000	0.0000
2025/02/05	2037	06/11/2025		Bond Future	11.2273	85.1903	11.1725	85.4934	0.487	0.0000	0.0000
2025/02/05	2037	06/11/2025	11.63 Call	Bond Future	4516.2600	4.5163	4701.2700	4.7013	4.097	0.0000	0.0000
2025/02/05	2037	06/11/2025	11.63 Put	Bond Future	2332.6400	2.3326	2214.5600	2.2146	5.062	0.0000	0.0000
2025/02/05	2037	06/11/2025	10.50 Put	Bond Future	5578.9600	5.5790	5366.9400	5.3669	3.800	0.0000	0.0000
2025/02/05	2037	06/11/2025	10.50 Call	Bond Future	1422.7700	1.4228	1513.8400	1.5138	6.401	0.0000	0.0000
2025/02/05	2037	06/11/2025	11.00 Put	Bond Future	3844.5600	3.8446	3675.9200	3.6759	4.386	0.0000	0.0000
2025/02/05	2037	06/11/2025	11.00 Call	Bond Future	2575.8500	2.5759	2710.3000	2.7103	5.220	0.0000	0.0000
2025/02/05	2037	06/11/2025	12.16 Call	Bond Future	6442.0500	6.4421	6661.2400	6.6612	3.402	0.0000	0.0000
2025/02/05	2037	06/11/2025	12.16 Put	Bond Future	1505.5300	1.5055	1421.6300	1.4216	5.573	0.0000	0.0000
2025/02/05	2037	05/02/2026	12.27 Call	Bond Future	6922.2400	6.9222	7135.0400	7.1350	3.074	0.0000	0.0000
2025/02/05	2037	05/02/2026	12.27 Put	Bond Future	2201.4700	2.2015	2104.5000	2.1045	4.405	0.0000	0.0000
2025/02/05	2037	05/02/2026	10.90 Put	Bond Future	5274.4400	5.2744	5091.3700	5.0914	3.471	0.0000	0.0000
2025/02/05	2037	05/02/2026	10.90 Call	Bond Future	2734.6200	2.7346	2861.3200	2.8613	4.633	0.0000	0.0000
2025/02/05	2037	05/02/2026		Bond Future	11.3601	82.5420	11.3029	82.8518	0.503	0.0000	0.0000
2025/02/05	2037	05/02/2026	11.20 Call	Bond Future	3511.9300	3.5119	3659.8200	3.6598	4.211	0.0000	0.0000
2025/02/05	2037	05/02/2026	11.20 Put	Bond Future	4383.6000	4.3836	4221.7200	4.2217	3.693	0.0000	0.0000
2025/02/05	2038	06/02/2025		Bond Future	137.4804	137.4804	137.4492	137.4492	0.023	0.0000	0.0000
2025/02/05	2038	06/02/2025	135.23 Call	Bond Future	2250.3500	2.2504	2219.1500	2.2192	1.386	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	
2025/02/05	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2038	08/05/2025		Bond Future	140.2345	140.2345	140.2010	140.2010	0.024	0.0000	0.0000
2025/02/05	2038	08/05/2025	139.68 Call	Bond Future	554.4700	0.5545	521.0300	0.5210	6.031	0.0000	0.0000
2025/02/05	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2038	07/08/2025		Bond Future	140.9001	140.9001	140.8675	140.8675	0.023	0.0000	0.0000
2025/02/05	2038	07/08/2025	139.56 Call	Bond Future	1340.1100	1.3401	1307.4800	1.3075	2.435	0.0000	0.0000
2025/02/05	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2038	06/11/2025		Bond Future	143.6607	143.6607	143.6288	143.6288	0.022	0.0000	0.0000
2025/02/05	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2038	06/11/2025	143.88 Put	Bond Future	219.2800	0.2193	251.1700	0.2512	14.543	0.0000	0.0000
2025/02/05	2038	05/02/2026		Bond Future	144.2552	144.2552	144.2245	144.2245	0.021	0.0000	0.0000
2025/02/05	2038	05/02/2026	143.20 Call	Bond Future	1055.2200	1.0552	1024.5100	1.0245	2.910	0.0000	0.0000
2025/02/05	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2040	06/02/2025	11.00 Put	Bond Future	1350.2700	1.3503	1053.2300	1.0532	21.999	0.0000	0.0000
2025/02/05	2040	06/02/2025	11.00 Call	Bond Future	41.6900	0.0417	21.1400	0.0211	49.292	0.0000	0.0000
2025/02/05	2040	06/02/2025	11.70 Call	Bond Future	3040.2900	3.0403	3316.5900	3.3166	9.088	0.0000	0.0000
2025/02/05	2040	06/02/2025	11.70 Put	Bond Future	0.1900	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/05	2040	06/02/2025	12.20 Call	Bond Future	5944.3400	5.9443	6220.8300	6.2208	4.651	0.0000	0.0000
2025/02/05	2040	06/02/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2040	06/02/2025		Bond Future	11.2049	84.4362	11.1612	84.7127	0.390	0.0000	0.0000
2025/02/05	2040	06/02/2025	12.95 Call	Bond Future	10010.8500	10.0109	10287.3400	10.2873	2.762	0.0000	0.0000
2025/02/05	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2040	08/05/2025		Bond Future	11.3131	86.1067	11.2679	86.3877	0.399	0.0000	0.0000
2025/02/05	2040	08/05/2025	12.63 Call	Bond Future	7859.6000	7.8596	8112.0800	8.1121	3.212	0.0000	0.0000
2025/02/05	2040	08/05/2025	12.63 Put	Bond Future	252.4800	0.2525	223.9100	0.2239	11.316	0.0000	0.0000
2025/02/05	2040	08/05/2025	12.75 Put	Bond Future	194.8500	0.1949	171.7200	0.1717	11.871	0.0000	0.0000
2025/02/05	2040	08/05/2025	12.75 Call	Bond Future	8442.2500	8.4423	8700.1700	8.7002	3.055	0.0000	0.0000
2025/02/05	2040	08/05/2025	13.50 Put	Bond Future	31.3500	0.0314	26.4800	0.0265	15.534	0.0000	0.0000
2025/02/05	2040	08/05/2025	13.50 Call	Bond Future	12098.2600	12.0983	12374.4400	12.3744	2.283	0.0000	0.0000
2025/02/05	2040	08/05/2025	13.43 Put	Bond Future	37.7400	0.0377	32.0100	0.0320	15.183	0.0000	0.0000
2025/02/05	2040	08/05/2025	13.43 Call	Bond Future	11761.0100	11.7610	12036.3300	12.0363	2.341	0.0000	0.0000
2025/02/05	2040	07/08/2025		Bond Future	11.4300	83.2836	11.3830	83.5709	0.412	0.0000	0.0000
2025/02/05	2040	07/08/2025	13.29 Call	Bond Future	10601.8000	10.6018	10861.9200	10.8619	2.454	0.0000	0.0000
2025/02/05	2040	07/08/2025	13.29 Put	Bond Future	340.4800	0.3405	313.2600	0.3133	7.995	0.0000	0.0000
2025/02/05	2040	06/11/2025		Bond Future	11.5479	84.8943	11.4990	85.1880	0.424	0.0000	0.0000
2025/02/05	2040	06/11/2025	11.84 Call	Bond Future	4551.9600	4.5520	4722.4000	4.7224	3.744	0.0000	0.0000
2025/02/05	2040	06/11/2025	11.84 Put	Bond Future	2831.1900	2.8312	2707.9400	2.7079	4.353	0.0000	0.0000
2025/02/05	2040	05/02/2026		Bond Future	11.6808	81.9896	11.6297	82.2899	0.437	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	
2025/02/05	2040	05/02/2026	11.49 Call	Bond Future	3807.7600	3.8078	3949.1200	3.9491	3.712	0.0000	0.0000
2025/02/05	2040	05/02/2026	11.49 Put	Bond Future	4938.5100	4.9385	4779.6100	4.7796	3.218	0.0000	0.0000
2025/02/05	2044	06/02/2025	11.50 Call	Bond Future	972.6300	0.9726	1224.4300	1.2244	25.889	0.0000	0.0000
2025/02/05	2044	06/02/2025	11.50 Put	Bond Future	107.8600	0.1079	12.8400	0.0128	88.096	0.0000	0.0000
2025/02/05	2044	06/02/2025	11.15 Put	Bond Future	1443.6800	1.4437	1080.7100	1.0807	25.142	0.0000	0.0000
2025/02/05	2044	06/02/2025	11.15 Call	Bond Future	38.8700	0.0389	22.7200	0.0227	41.549	0.0000	0.0000
2025/02/05	2044	06/02/2025	10.65 Put	Bond Future	4833.3700	4.8334	4486.5500	4.4866	7.176	0.0000	0.0000
2025/02/05	2044	06/02/2025	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2044	06/02/2025	13.75 Call	Bond Future	13265.5600	13.2656	13612.3800	13.6124	2.614	0.0000	0.0000
2025/02/05	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2044	06/02/2025	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2044	06/02/2025	12.50 Call	Bond Future	6811.8900	6.8119	7158.7100	7.1587	5.091	0.0000	0.0000
2025/02/05	2044	06/02/2025	12.00 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/05	2044	06/02/2025	12.00 Call	Bond Future	3933.5000	3.9335	4280.3100	4.2803	8.817	0.0000	0.0000
2025/02/05	2044	06/02/2025		Bond Future	11.3648	80.0779	11.3112	80.4247	0.471	0.0000	0.0000
2025/02/05	2044	06/02/2025	13.02 Call	Bond Future	9618.7700	9.6188	9965.5900	9.9656	3.606	0.0000	0.0000
2025/02/05	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2044	08/05/2025		Bond Future	11.4699	81.6621	11.4145	82.0149	0.483	0.0000	0.0000
2025/02/05	2044	08/05/2025	12.72 Call	Bond Future	7651.4500	7.6515	7964.3100	7.9643	4.089	0.0000	0.0000
2025/02/05	2044	08/05/2025	12.72 Put	Bond Future	314.2200	0.3142	274.2500	0.2743	12.720	0.0000	0.0000
2025/02/05	2044	08/05/2025	Call	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0.0000	0.0000
2025/02/05	2044	08/05/2025	Put	Bond Future	18338.0200	18.3380	17985.2100	17.9852	1.924	0.0000	0.0000
2025/02/05	2044	08/05/2025	12.40 Call	Bond Future	6095.5600	6.0956	6386.7500	6.3868	4.777	0.0000	0.0000
2025/02/05	2044	08/05/2025	12.40 Put	Bond Future	527.5300	0.5275	465.8900	0.4659	11.685	0.0000	0.0000
2025/02/05	2044	08/05/2025	11.65 Call	Bond Future	2801.0200	2.8010	3003.8000	3.0038	7.240	0.0000	0.0000
2025/02/05	2044	08/05/2025	11.65 Put	Bond Future	1670.5700	1.6706	1520.5200	1.5205	8.982	0.0000	0.0000
2025/02/05	2044	08/05/2025	10.92 Put	Bond Future	4343.2700	4.3433	4073.5300	4.0735	6.211	0.0000	0.0000
2025/02/05	2044	08/05/2025	10.92 Call	Bond Future	724.3800	0.7244	807.4700	0.8075	11.470	0.0000	0.0000
2025/02/05	2044	07/08/2025		Bond Future	11.5830	78.8771	11.5254	79.2376	0.497	0.0000	0.0000
2025/02/05	2044	07/08/2025	13.34 Call	Bond Future	10275.4400	10.2754	10596.6500	10.5967	3.126	0.0000	0.0000
2025/02/05	2044	07/08/2025	13.34 Put	Bond Future	436.3000	0.4363	397.0200	0.3970	9.003	0.0000	0.0000
2025/02/05	2044	06/11/2025		Bond Future	11.6965	80.4026	11.6367	80.7708	0.511	0.0000	0.0000
2025/02/05	2044	06/11/2025	11.88 Call	Bond Future	4288.3000	4.2883	4494.6100	4.4946	4.811	0.0000	0.0000
2025/02/05	2044	06/11/2025	11.88 Put	Bond Future	3174.4500	3.1745	3012.5200	3.0125	5.101	0.0000	0.0000
2025/02/05	2044	05/02/2026		Bond Future	11.8236	77.5382	11.7614	77.9144	0.526	0.0000	0.0000
2025/02/05	2044	05/02/2026	11.56 Call	Bond Future	3714.7300	3.7147	3888.4400	3.8884	4.676	0.0000	0.0000
2025/02/05	2044	05/02/2026	11.56 Put	Bond Future	5329.2000	5.3292	5126.7500	5.1268	3.799	0.0000	0.0000
2025/02/05	2046	06/02/2025		Bond Future	119.7289	119.7289	119.8782	119.8782	0.125	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	
2025/02/05	2046	06/02/2025	114.01 Call	Bond Future	5718.9000	5.7189	5868.2300	5.8682	2.611	0.0000	0.0000
2025/02/05	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2046	08/05/2025		Bond Future	119.9183	119.9183	120.0694	120.0694	0.126	0.0000	0.0000
2025/02/05	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2046	08/05/2025	121.97 Put	Bond Future	2051.7200	2.0517	1900.6400	1.9006	7.364	0.0000	0.0000
2025/02/05	2046	07/08/2025		Bond Future	122.2984	122.2984	122.4535	122.4535	0.127	0.0000	0.0000
2025/02/05	2046	07/08/2025	118.69 Call	Bond Future	3608.3900	3.6084	3763.4700	3.7635	4.298	0.0000	0.0000
2025/02/05	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2046	06/11/2025		Bond Future	122.4464	122.4464	122.6059	122.6059	0.130	0.0000	0.0000
2025/02/05	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2046	06/11/2025	125.41 Put	Bond Future	2963.6200	2.9636	2804.0700	2.8041	5.384	0.0000	0.0000
2025/02/05	2046	05/02/2026		Bond Future	124.7905	124.7905	124.9545	124.9545	0.131	0.0000	0.0000
2025/02/05	2046	05/02/2026	121.65 Call	Bond Future	3140.5400	3.1405	3304.5300	3.3045	5.222	0.0000	0.0000
2025/02/05	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2050	06/02/2025		Bond Future	118.7036	118.7036	118.8752	118.8752	0.145	0.0000	0.0000
2025/02/05	2050	06/02/2025	115.60 Call	Bond Future	3103.6100	3.1036	3275.2200	3.2752	5.529	0.0000	0.0000
2025/02/05	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2050	08/05/2025		Bond Future	121.0816	121.0816	121.2554	121.2554	0.144	0.0000	0.0000
2025/02/05	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	95.4300	0.0954	100.000	0.0000	0.0000
2025/02/05	2050	08/05/2025	121.16 Put	Bond Future	78.4400	0.0784	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/05	2050	07/08/2025		Bond Future	121.1256	121.1256	121.3041	121.3041	0.147	0.0000	0.0000
2025/02/05	2050	07/08/2025	119.89 Call	Bond Future	1235.5900	1.2356	1414.1000	1.4141	14.447	0.0000	0.0000
2025/02/05	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2050	06/11/2025		Bond Future	123.4986	123.4986	123.6818	123.6818	0.148	0.0000	0.0000
2025/02/05	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	2050	06/11/2025	124.42 Put	Bond Future	921.4000	0.9214	738.2300	0.7382	19.880	0.0000	0.0000
2025/02/05	2050	05/02/2026		Bond Future	123.4596	123.4596	123.6477	123.6477	0.152	0.0000	0.0000
2025/02/05	2050	05/02/2026	122.82 Call	Bond Future	639.5600	0.6396	827.6800	0.8277	29.414	0.0000	0.0000
2025/02/05	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	AL37	06/02/2025		Index Future	1073.5570	1073.5570	1075.2320	1075.2320	0.156	0.0000	0.0000
2025/02/05	AL37	08/05/2025		Index Future	1094.7880	1094.7880	1096.4920	1096.4920	0.156	0.0000	0.0000
2025/02/05	AL37	07/08/2025		Index Future	1116.2650	1116.2650	1118.0060	1118.0060	0.156	0.0000	0.0000
2025/02/05	AL37	06/11/2025		Index Future	1137.8960	1137.8960	1139.6740	1139.6740	0.156	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/05	AL37	05/02/2026	Index Future		1159.4600	1159.4600	1161.2760	1161.2760	0.157	0.0000	0.0000
2025/02/05	AL7T	06/02/2025	Index Future		1285.6900	1285.6900	1289.3870	1289.3870	0.288	0.0000	0.0000
2025/02/05	AL7T	08/05/2025	Index Future		1311.1150	1311.1150	1314.8820	1314.8820	0.287	0.0000	0.0000
2025/02/05	AL7T	07/08/2025	Index Future		1336.8360	1336.8360	1340.6800	1340.6800	0.288	0.0000	0.0000
2025/02/05	AL7T	06/11/2025	Index Future		1362.7410	1362.7410	1366.6640	1366.6640	0.288	0.0000	0.0000
2025/02/05	AL7T	05/02/2026	Index Future		1388.5670	1388.5670	1392.5690	1392.5690	0.288	0.0000	0.0000
2025/02/05	ALBI	06/02/2025	Index Future		1104.9210	1104.9210	1107.7300	1107.7300	0.254	0.0000	0.0000
2025/02/05	ALBI	08/05/2025	Index Future		1126.7720	1126.7720	1129.6330	1129.6330	0.254	0.0000	0.0000
2025/02/05	ALBI	07/08/2025	Index Future		1148.8770	1148.8770	1151.7970	1151.7970	0.254	0.0000	0.0000
2025/02/05	ALBI	06/11/2025	Index Future		1171.1390	1171.1390	1174.1190	1174.1190	0.254	0.0000	0.0000
2025/02/05	ALBI	05/02/2026	Index Future		1193.3340	1193.3340	1196.3750	1196.3750	0.255	0.0000	0.0000
2025/02/05	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C025	31/01/2025	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/05	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/05	ES33	06/02/2025		Bond Future	11.1311	83.3174	11.0815	83.5517	0.446	0.0000	0.0000
2025/02/05	ES33	06/02/2025	13.34 Call	Bond Future	9585.7600	9.5858	9820.1400	9.8201	2.445	0.0000	0.0000
2025/02/05	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES33	08/05/2025		Bond Future	11.2586	81.1877	11.2069	81.4259	0.459	0.0000	0.0000
2025/02/05	ES33	08/05/2025	12.73 Call	Bond Future	6415.6700	6.4157	6653.9000	6.6539	3.713	0.0000	0.0000
2025/02/05	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES33	07/08/2025		Bond Future	11.3955	82.7989	11.3413	83.0427	0.476	0.0000	0.0000
2025/02/05	ES33	07/08/2025	13.56 Call	Bond Future	8994.3200	8.9943	9238.0500	9.2381	2.710	0.0000	0.0000
2025/02/05	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES33	06/11/2025		Bond Future	11.5511	80.6239	11.4942	80.8733	0.493	0.0000	0.0000
2025/02/05	ES33	06/11/2025	12.01 Call	Bond Future	1973.6900	1.9737	2223.0200	2.2230	12.633	0.0000	0.0000
2025/02/05	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES33	05/02/2026		Bond Future	11.7306	82.1654	11.6706	82.4205	0.511	0.0000	0.0000
2025/02/05	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES33	05/02/2026	11.49 Put	Bond Future	1030.1100	1.0301	774.9900	0.7750	24.766	0.0000	0.0000
2025/02/05	ES42	06/02/2025		Bond Future	11.6753	79.1823	11.6563	79.2958	0.162	0.0000	0.0000
2025/02/05	ES42	06/02/2025	13.71 Call	Bond Future	10788.8400	10.7888	10902.2900	10.9023	1.052	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/05	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES42	08/05/2025		Bond Future	11.7906	76.5017	11.7711	76.6166	0.166	0.0000	0.0000
2025/02/05	ES42	08/05/2025	13.25 Call	Bond Future	7870.7600	7.8708	7985.7100	7.9857	1.460	0.0000	0.0000
2025/02/05	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES42	07/08/2025		Bond Future	11.9096	78.0193	11.8892	78.1373	0.171	0.0000	0.0000
2025/02/05	ES42	07/08/2025	13.79 Call	Bond Future	9747.1300	9.7471	9865.0900	9.8651	1.210	0.0000	0.0000
2025/02/05	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES42	06/11/2025		Bond Future	12.0397	75.2814	12.0184	75.4024	0.177	0.0000	0.0000
2025/02/05	ES42	06/11/2025	12.39 Call	Bond Future	1947.5200	1.9475	2068.5500	2.0686	6.215	0.0000	0.0000
2025/02/05	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES42	05/02/2026		Bond Future	12.1814	76.7186	12.1591	76.8429	0.183	0.0000	0.0000
2025/02/05	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	ES42	05/02/2026	11.85 Put	Bond Future	1881.1600	1.8812	1756.8600	1.7569	6.608	0.0000	0.0000
2025/02/05	GOVI	06/02/2025		GOVI	1088.1280	1088.1280	1090.9140	1090.9140	0.256	0.0000	0.0000
2025/02/05	GOVI	06/02/2025	972.00 Call	GOVI	1161280.0000	116.1280	1189140.0000	118.9140	2.399	0.0000	0.0000
2025/02/05	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	GOVI	08/05/2025		GOVI	1109.6470	1109.6470	1112.4840	1112.4840	0.256	0.0000	0.0000
2025/02/05	GOVI	08/05/2025	1,022.00 Call	GOVI	876470.0000	87.6470	904840.0000	90.4840	3.237	0.0000	0.0000
2025/02/05	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	GOVI	07/08/2025		GOVI	1131.4160	1131.4160	1134.3110	1134.3110	0.256	0.0000	0.0000
2025/02/05	GOVI	07/08/2025	1,011.00 Call	GOVI	1204160.0000	120.4160	1233110.0000	123.3110	2.404	0.0000	0.0000
2025/02/05	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	GOVI	06/11/2025		GOVI	1153.3400	1153.3400	1156.2950	1156.2950	0.256	0.0000	0.0000
2025/02/05	GOVI	06/11/2025	1,112.00 Call	GOVI	413400.0000	41.3400	442950.0000	44.2950	7.148	0.0000	0.0000
2025/02/05	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	GOVI	05/02/2026		GOVI	1175.1970	1175.1970	1178.2130	1178.2130	0.257	0.0000	0.0000
2025/02/05	GOVI	05/02/2026	1,150.00 Call	GOVI	251970.0000	25.1970	282130.0000	28.2130	11.970	0.0000	0.0000
2025/02/05	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/02/05	IGOV	06/02/2025		Index Future	370.9730	370.9730	371.1520	371.1520	0.048	0.0000	0.0000
2025/02/05	IGOV	08/05/2025		Index Future	378.4020	378.4020	378.5830	378.5830	0.048	0.0000	0.0000
2025/02/05	IGOV	07/08/2025		Index Future	385.9160	385.9160	386.1010	386.1010	0.048	0.0000	0.0000
2025/02/05	IGOV	06/11/2025		Index Future	393.4830	393.4830	393.6730	393.6730	0.048	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	
2025/02/05	IGOV	05/02/2026		Index Future	401.0270	401.0270	401.2230	401.2230	0.049	0.0000	0.0000
2025/02/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/05	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/05	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/05	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/05	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/05	R033	06/02/2025		Bond Future	10.0044	103.6333	9.9511	103.9261	0.533	0.0000	0.0000
2025/02/05	R033	06/02/2025	10.33 Call	Bond Future	1763.5500	1.7636	2055.5500	2.0556	16.558	0.0000	0.0000
2025/02/05	R033	06/02/2025	10.33 Put	Bond Future	0.8100	0.0008	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/05	R033	08/05/2025		Bond Future	10.0967	100.6356	10.0410	100.9331	0.552	0.0000	0.0000
2025/02/05	R033	08/05/2025	10.33 Call	Bond Future	2345.5500	2.3456	2527.0400	2.5270	7.738	0.0000	0.0000
2025/02/05	R033	08/05/2025	10.33 Put	Bond Future	1111.8200	1.1118	995.8000	0.9958	10.435	0.0000	0.0000
2025/02/05	R033	07/08/2025		Bond Future	10.1971	102.6085	10.1385	102.9128	0.574	0.0000	0.0000
2025/02/05	R033	07/08/2025	10.33 Call	Bond Future	2662.8900	2.6629	2829.7800	2.8298	6.267	0.0000	0.0000
2025/02/05	R033	07/08/2025	10.33 Put	Bond Future	1976.9900	1.9770	1839.5800	1.8396	6.950	0.0000	0.0000
2025/02/05	R033	06/11/2025		Bond Future	10.3113	99.5493	10.2496	99.8604	0.598	0.0000	0.0000
2025/02/05	R033	06/11/2025	10.33 Call	Bond Future	2756.2700	2.7563	2915.7000	2.9157	5.784	0.0000	0.0000
2025/02/05	R033	06/11/2025	10.33 Put	Bond Future	2662.4400	2.6624	2510.7000	2.5107	5.699	0.0000	0.0000
2025/02/05	R033	05/02/2026		Bond Future	10.4448	101.4297	10.3797	101.7479	0.624	0.0000	0.0000
2025/02/05	R033	05/02/2026	10.49 Call	Bond Future	3394.0500	3.3941	3559.6800	3.5597	4.880	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/05	R033	05/02/2026	10.49 Put	Bond Future	3174.1600	3.1742	3021.5100	3.0215	4.809	0.0000	0.0000
2025/02/05	R035	06/02/2025	10.10 Put	Bond Future	2037.1500	2.0372	1754.5900	1.7546	13.870	0.0000	0.0000
2025/02/05	R035	06/02/2025	10.10 Call	Bond Future	4.7300	0.0047	0.7900	0.0008	83.298	0.0000	0.0000
2025/02/05	R035	06/02/2025	11.10 Call	Bond Future	3621.0100	3.6210	3899.6200	3.8996	7.694	0.0000	0.0000
2025/02/05	R035	06/02/2025	11.10 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/05	R035	06/02/2025	11.30 Call	Bond Future	4694.9400	4.6949	4973.5600	4.9736	5.934	0.0000	0.0000
2025/02/05	R035	06/02/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R035	06/02/2025	10.65 Call	Bond Future	1183.6100	1.1836	1418.6100	1.4186	19.855	0.0000	0.0000
2025/02/05	R035	06/02/2025	10.65 Put	Bond Future	46.9100	0.0469	3.2900	0.0033	92.987	0.0000	0.0000
2025/02/05	R035	06/02/2025	10.34 Put	Bond Future	766.6500	0.7667	474.0300	0.4740	38.169	0.0000	0.0000
2025/02/05	R035	06/02/2025	10.34 Call	Bond Future	135.5200	0.1355	121.5200	0.1215	10.331	0.0000	0.0000
2025/02/05	R035	06/02/2025	10.26 Put	Bond Future	1148.7000	1.1487	849.8200	0.8498	26.019	0.0000	0.0000
2025/02/05	R035	06/02/2025	10.26 Call	Bond Future	53.6800	0.0537	33.4200	0.0334	37.742	0.0000	0.0000
2025/02/05	R035	06/02/2025		Bond Future	10.4497	94.3572	10.4012	94.6358	0.465	0.0000	0.0000
2025/02/05	R035	06/02/2025	12.41 Call	Bond Future	10336.0700	10.3361	10614.6900	10.6147	2.696	0.0000	0.0000
2025/02/05	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R035	08/05/2025		Bond Future	10.5434	91.7150	10.4930	91.9981	0.478	0.0000	0.0000
2025/02/05	R035	08/05/2025	11.78 Call	Bond Future	6792.7100	6.7927	7048.8600	7.0489	3.771	0.0000	0.0000
2025/02/05	R035	08/05/2025	11.78 Put	Bond Future	204.8300	0.2048	177.8300	0.1778	13.182	0.0000	0.0000
2025/02/05	R035	08/05/2025	13.35 Call	Bond Future	14041.6200	14.0416	14323.8800	14.3239	2.010	0.0000	0.0000
2025/02/05	R035	08/05/2025	13.35 Put	Bond Future	4.4000	0.0044	3.5100	0.0035	20.227	0.0000	0.0000
2025/02/05	R035	08/05/2025	12.70 Call	Bond Future	11099.1600	11.0992	11377.3000	11.3773	2.506	0.0000	0.0000
2025/02/05	R035	08/05/2025	12.70 Put	Bond Future	30.1400	0.0301	25.1300	0.0251	16.622	0.0000	0.0000
2025/02/05	R035	08/05/2025	11.46 Put	Bond Future	371.4800	0.3715	326.8800	0.3269	12.006	0.0000	0.0000
2025/02/05	R035	08/05/2025	11.46 Call	Bond Future	5319.1200	5.3191	5557.6700	5.5577	4.485	0.0000	0.0000
2025/02/05	R035	08/05/2025	10.08 Put	Bond Future	3307.0700	3.3071	3095.7500	3.0958	6.390	0.0000	0.0000
2025/02/05	R035	08/05/2025	10.08 Call	Bond Future	657.3800	0.6574	729.2100	0.7292	10.927	0.0000	0.0000
2025/02/05	R035	08/05/2025	10.58 Put	Bond Future	1641.1700	1.6412	1501.8800	1.5019	8.487	0.0000	0.0000
2025/02/05	R035	08/05/2025	10.58 Call	Bond Future	1846.1400	1.8461	1990.0000	1.9900	7.792	0.0000	0.0000
2025/02/05	R035	08/05/2025	11.01 Call	Bond Future	3384.7900	3.3848	3583.8500	3.5839	5.881	0.0000	0.0000
2025/02/05	R035	08/05/2025	11.01 Put	Bond Future	818.8200	0.8188	734.7300	0.7347	10.270	0.0000	0.0000
2025/02/05	R035	08/05/2025	11.70 Call	Bond Future	6420.0300	6.4200	6672.4700	6.6725	3.932	0.0000	0.0000
2025/02/05	R035	08/05/2025	11.70 Put	Bond Future	238.1400	0.2381	207.4300	0.2074	12.896	0.0000	0.0000
2025/02/05	R035	08/05/2025	10.95 Call	Bond Future	3147.5000	3.1475	3339.8100	3.3398	6.110	0.0000	0.0000
2025/02/05	R035	08/05/2025	10.95 Put	Bond Future	905.9000	0.9059	815.0600	0.8151	10.028	0.0000	0.0000
2025/02/05	R035	08/05/2025	10.44 Put	Bond Future	2023.4400	2.0234	1863.7200	1.8637	7.893	0.0000	0.0000
2025/02/05	R035	08/05/2025	10.44 Call	Bond Future	1441.1700	1.4412	1564.6000	1.5646	8.565	0.0000	0.0000
2025/02/05	R035	07/08/2025	10.08 Put	Bond Future	4264.8700	4.2649	4060.6100	4.0606	4.789	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	
2025/02/05	R035	07/08/2025	10.08 Call	Bond Future	1090.6900	1.0907	1175.9800	1.1760	7.820	0.0000	0.0000
2025/02/05	R035	07/08/2025	10.58 Put	Bond Future	2626.7000	2.6267	2475.0100	2.4750	5.775	0.0000	0.0000
2025/02/05	R035	07/08/2025	10.58 Call	Bond Future	2267.1600	2.2672	2405.0200	2.4050	6.081	0.0000	0.0000
2025/02/05	R035	07/08/2025	11.34 Call	Bond Future	4871.4900	4.8715	5077.8800	5.0779	4.237	0.0000	0.0000
2025/02/05	R035	07/08/2025	11.34 Put	Bond Future	1168.3600	1.1684	1085.2000	1.0852	7.118	0.0000	0.0000
2025/02/05	R035	07/08/2025	11.30 Call	Bond Future	4716.6200	4.7166	4920.0600	4.9201	4.313	0.0000	0.0000
2025/02/05	R035	07/08/2025	11.30 Put	Bond Future	1221.0700	1.2211	1134.9600	1.1350	7.052	0.0000	0.0000
2025/02/05	R035	07/08/2025		Bond Future	10.6454	93.5134	10.5927	93.8030	0.495	0.0000	0.0000
2025/02/05	R035	07/08/2025	12.65 Call	Bond Future	10390.5000	10.3905	10657.3400	10.6573	2.568	0.0000	0.0000
2025/02/05	R035	07/08/2025	12.65 Put	Bond Future	248.8200	0.2488	226.1100	0.2261	9.127	0.0000	0.0000
2025/02/05	R035	06/11/2025		Bond Future	10.7621	90.8170	10.7069	91.1130	0.512	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.20 Call	Bond Future	4430.1200	4.4301	4613.7700	4.6138	4.145	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.20 Put	Bond Future	2124.1200	2.1241	2011.7500	2.0118	5.290	0.0000	0.0000
2025/02/05	R035	06/11/2025	9.91 Put	Bond Future	5846.8600	5.8469	5628.4000	5.6284	3.736	0.0000	0.0000
2025/02/05	R035	06/11/2025	9.91 Call	Bond Future	1120.5300	1.1205	1198.0900	1.1981	6.922	0.0000	0.0000
2025/02/05	R035	06/11/2025	10.41 Put	Bond Future	4025.0600	4.0251	3848.7400	3.8487	4.381	0.0000	0.0000
2025/02/05	R035	06/11/2025	10.41 Call	Bond Future	2111.5800	2.1116	2231.2800	2.2313	5.669	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.43 Call	Bond Future	5236.7200	5.2367	5435.9700	5.4360	3.805	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.43 Put	Bond Future	1751.6800	1.7517	1654.9100	1.6549	5.524	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.95 Call	Bond Future	7196.5200	7.1965	7424.9500	7.4250	3.174	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.95 Put	Bond Future	1124.2700	1.1243	1056.6800	1.0567	6.012	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.45 Call	Bond Future	5308.6800	5.3087	5509.2100	5.5092	3.777	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.45 Put	Bond Future	1722.1400	1.7221	1626.6500	1.6267	5.545	0.0000	0.0000
2025/02/05	R035	06/11/2025	10.95 Put	Bond Future	2611.8200	2.6118	2480.6900	2.4807	5.021	0.0000	0.0000
2025/02/05	R035	06/11/2025	10.95 Call	Bond Future	3611.4000	3.6114	3776.2900	3.7763	4.566	0.0000	0.0000
2025/02/05	R035	06/11/2025	10.08 Put	Bond Future	5167.6100	5.1676	4962.9600	4.9630	3.960	0.0000	0.0000
2025/02/05	R035	06/11/2025	10.08 Call	Bond Future	1410.4500	1.4105	1501.8200	1.5018	6.478	0.0000	0.0000
2025/02/05	R035	06/11/2025	10.58 Put	Bond Future	3521.9700	3.5220	3360.3200	3.3603	4.590	0.0000	0.0000
2025/02/05	R035	06/11/2025	10.58 Call	Bond Future	2539.2600	2.5393	2673.6300	2.6736	5.292	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.67 Call	Bond Future	6121.0200	6.1210	6334.8000	6.3348	3.493	0.0000	0.0000
2025/02/05	R035	06/11/2025	11.67 Put	Bond Future	1428.5600	1.4286	1346.3200	1.3463	5.757	0.0000	0.0000
2025/02/05	R035	05/02/2026		Bond Future	10.8969	92.5336	10.8391	92.8363	0.531	0.0000	0.0000
2025/02/05	R035	05/02/2026	10.79 Call	Bond Future	3351.9500	3.3520	3498.8600	3.4989	4.383	0.0000	0.0000
2025/02/05	R035	05/02/2026	10.79 Put	Bond Future	3912.9100	3.9129	3757.0600	3.7571	3.983	0.0000	0.0000
2025/02/05	R038	06/02/2025		Bond Future	10.9701	103.3218	10.9212	103.6567	0.445	0.0000	0.0000
2025/02/05	R038	06/02/2025	11.24 Call	Bond Future	1843.5500	1.8436	2157.6900	2.1577	17.040	0.0000	0.0000
2025/02/05	R038	06/02/2025	11.24 Put	Bond Future	21.3600	0.0214	0.6000	0.0006	97.191	0.0000	0.0000
2025/02/05	R038	08/05/2025		Bond Future	11.0779	99.8763	11.0273	100.2167	0.457	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	
2025/02/05	R038	08/05/2025	11.24 Call	Bond Future	2731.6400	2.7316	2925.3700	2.9254	7.092	0.0000	0.0000
2025/02/05	R038	08/05/2025	11.24 Put	Bond Future	1652.9100	1.6529	1506.2500	1.5063	8.873	0.0000	0.0000
2025/02/05	R038	07/08/2025		Bond Future	11.1922	101.8343	11.1394	102.1822	0.471	0.0000	0.0000
2025/02/05	R038	07/08/2025	11.24 Call	Bond Future	3185.0400	3.1850	3364.8600	3.3649	5.646	0.0000	0.0000
2025/02/05	R038	07/08/2025	11.24 Put	Bond Future	2871.4100	2.8714	2703.2800	2.7033	5.855	0.0000	0.0000
2025/02/05	R038	06/11/2025		Bond Future	11.3175	98.3183	11.2624	98.6741	0.487	0.0000	0.0000
2025/02/05	R038	06/11/2025	11.24 Call	Bond Future	3378.5700	3.3786	3551.3500	3.5514	5.114	0.0000	0.0000
2025/02/05	R038	06/11/2025	11.24 Put	Bond Future	3879.6600	3.8797	3696.6900	3.6967	4.716	0.0000	0.0000
2025/02/05	R038	06/11/2025	12.33 Call	Bond Future	7776.8100	7.7768	8041.0400	8.0410	3.398	0.0000	0.0000
2025/02/05	R038	06/11/2025	12.33 Put	Bond Future	1565.4700	1.5655	1473.9500	1.4740	5.846	0.0000	0.0000
2025/02/05	R038	06/11/2025	10.98 Put	Bond Future	4778.6200	4.7786	4568.6900	4.5687	4.393	0.0000	0.0000
2025/02/05	R038	06/11/2025	10.98 Call	Bond Future	2569.6200	2.5696	2715.4400	2.7154	5.675	0.0000	0.0000
2025/02/05	R038	05/02/2026		Bond Future	11.4575	100.1750	11.3999	100.5386	0.503	0.0000	0.0000
2025/02/05	R038	05/02/2026	11.44 Call	Bond Future	4501.2400	4.5012	4686.0200	4.6860	4.105	0.0000	0.0000
2025/02/05	R038	05/02/2026	11.44 Put	Bond Future	4611.5500	4.6116	4432.6500	4.4327	3.879	0.0000	0.0000
2025/02/05	R053	06/02/2025		Bond Future	11.2745	107.2150	11.2361	107.5497	0.341	0.0000	0.0000
2025/02/05	R053	06/02/2025	12.94 Call	Bond Future	12834.6900	12.8347	13169.4400	13.1694	2.608	0.0000	0.0000
2025/02/05	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R053	08/05/2025		Bond Future	11.3709	103.4692	11.3313	103.8095	0.349	0.0000	0.0000
2025/02/05	R053	08/05/2025	12.64 Call	Bond Future	10256.6500	10.2567	10560.1800	10.5602	2.959	0.0000	0.0000
2025/02/05	R053	08/05/2025	12.64 Put	Bond Future	354.6900	0.3547	317.9300	0.3179	10.364	0.0000	0.0000
2025/02/05	R053	07/08/2025		Bond Future	11.4719	105.4975	11.4307	105.8455	0.359	0.0000	0.0000
2025/02/05	R053	07/08/2025	13.17 Call	Bond Future	13359.6300	13.3596	13662.4200	13.6624	2.266	0.0000	0.0000
2025/02/05	R053	07/08/2025	13.17 Put	Bond Future	696.1800	0.6962	651.0300	0.6510	6.485	0.0000	0.0000
2025/02/05	R053	06/11/2025		Bond Future	11.5811	101.6741	11.5382	102.0297	0.370	0.0000	0.0000
2025/02/05	R053	06/11/2025	11.76 Call	Bond Future	5535.6400	5.5356	5732.5200	5.7325	3.557	0.0000	0.0000
2025/02/05	R053	06/11/2025	11.76 Put	Bond Future	4075.8500	4.0759	3917.0700	3.9171	3.896	0.0000	0.0000
2025/02/05	R053	05/02/2026		Bond Future	11.7012	103.5938	11.6565	103.9575	0.382	0.0000	0.0000
2025/02/05	R053	05/02/2026	11.49 Call	Bond Future	4834.8200	4.8348	5002.9100	5.0029	3.477	0.0000	0.0000
2025/02/05	R053	05/02/2026	11.49 Put	Bond Future	6574.7700	6.5748	6379.1900	6.3792	2.975	0.0000	0.0000
2025/02/05	R186	06/02/2025		Bond Future	8.2430	105.2927	8.2257	105.3227	0.210	0.0000	0.0000
2025/02/05	R186	06/02/2025	9.03 Call	Bond Future	1353.6000	1.3536	1383.5700	1.3836	2.214	0.0000	0.0000
2025/02/05	R186	06/02/2025	9.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R186	08/05/2025		Bond Future	8.2859	107.3757	8.2664	107.4052	0.235	0.0000	0.0000
2025/02/05	R186	08/05/2025	8.47 Call	Bond Future	490.0600	0.4901	507.1900	0.5072	3.495	0.0000	0.0000
2025/02/05	R186	08/05/2025	8.47 Put	Bond Future	212.4300	0.2124	200.1000	0.2001	5.804	0.0000	0.0000
2025/02/05	R186	07/08/2025	10.25 Call	Bond Future	2449.1600	2.4492	2477.3800	2.4774	1.152	0.0000	0.0000
2025/02/05	R186	07/08/2025	10.25 Put	Bond Future	52.1000	0.0521	49.3600	0.0494	5.259	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	
2025/02/05	R186	07/08/2025	9.22 Put	Bond Future	166.0100	0.1660	158.5400	0.1585	4.500	0.0000	0.0000
2025/02/05	R186	07/08/2025	9.22 Call	Bond Future	1270.6500	1.2707	1294.1400	1.2941	1.849	0.0000	0.0000
2025/02/05	R186	07/08/2025		Bond Future	8.3541	104.1719	8.3300	104.2028	0.288	0.0000	0.0000
2025/02/05	R186	07/08/2025	9.68 Call	Bond Future	1782.4500	1.7825	1808.6500	1.8087	1.470	0.0000	0.0000
2025/02/05	R186	07/08/2025	9.68 Put	Bond Future	97.7400	0.0977	92.9800	0.0930	4.870	0.0000	0.0000
2025/02/05	R186	06/11/2025		Bond Future	8.4732	106.1875	8.4423	106.2201	0.364	0.0000	0.0000
2025/02/05	R186	06/11/2025	8.13 Call	Bond Future	268.5400	0.2685	280.0000	0.2800	4.268	0.0000	0.0000
2025/02/05	R186	06/11/2025	8.13 Put	Bond Future	631.9400	0.6319	610.8100	0.6108	3.344	0.0000	0.0000
2025/02/05	R186	05/02/2026		Bond Future	8.7268	102.8876	8.6850	102.9220	0.479	0.0000	0.0000
2025/02/05	R186	05/02/2026	8.43 Call	Bond Future	319.0700	0.3191	332.9000	0.3329	4.334	0.0000	0.0000
2025/02/05	R186	05/02/2026	8.43 Put	Bond Future	563.8800	0.5639	543.2900	0.5433	3.651	0.0000	0.0000
2025/02/05	R202	06/02/2025		Bond Future	267.7585	267.7585	267.4976	267.4976	0.097	0.0000	0.0000
2025/02/05	R202	06/02/2025	266.79 Call	Bond Future	968.4800	0.9685	707.6200	0.7076	26.935	0.0000	0.0000
2025/02/05	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R202	08/05/2025		Bond Future	273.1222	273.1222	272.8534	272.8534	0.098	0.0000	0.0000
2025/02/05	R202	08/05/2025	272.31 Call	Bond Future	812.1800	0.8122	543.4400	0.5434	33.089	0.0000	0.0000
2025/02/05	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R202	07/08/2025		Bond Future	273.3254	273.3254	273.0538	273.0538	0.099	0.0000	0.0000
2025/02/05	R202	07/08/2025	271.60 Call	Bond Future	1725.4400	1.7254	1453.7600	1.4538	15.746	0.0000	0.0000
2025/02/05	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R202	06/11/2025		Bond Future	278.6809	278.6809	278.4067	278.4067	0.098	0.0000	0.0000
2025/02/05	R202	06/11/2025	275.64 Call	Bond Future	3040.9300	3.0409	2766.7100	2.7667	9.018	0.0000	0.0000
2025/02/05	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R202	05/02/2026		Bond Future	278.7002	278.7002	278.4241	278.4241	0.099	0.0000	0.0000
2025/02/05	R202	05/02/2026	277.82 Call	Bond Future	880.1800	0.8802	604.1400	0.6041	31.362	0.0000	0.0000
2025/02/05	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R209	06/02/2025		Bond Future	10.6894	73.7836	10.6411	74.0322	0.452	0.0000	0.0000
2025/02/05	R209	06/02/2025	12.44 Call	Bond Future	8275.6700	8.2757	8524.2200	8.5242	3.003	0.0000	0.0000
2025/02/05	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R209	08/05/2025		Bond Future	10.7825	72.0891	10.7326	72.3418	0.463	0.0000	0.0000
2025/02/05	R209	08/05/2025	11.89 Call	Bond Future	5550.2900	5.5503	5772.9400	5.7729	4.012	0.0000	0.0000
2025/02/05	R209	08/05/2025	11.89 Put	Bond Future	240.9900	0.2410	210.9500	0.2110	12.465	0.0000	0.0000
2025/02/05	R209	07/08/2025		Bond Future	10.8816	73.5024	10.8297	73.7607	0.477	0.0000	0.0000
2025/02/05	R209	07/08/2025	12.68 Call	Bond Future	8536.1700	8.5362	8768.1100	8.7681	2.717	0.0000	0.0000
2025/02/05	R209	07/08/2025	12.68 Put	Bond Future	312.0300	0.3120	285.6600	0.2857	8.451	0.0000	0.0000
2025/02/05	R209	06/11/2025		Bond Future	10.9908	71.7719	10.9367	72.0359	0.492	0.0000	0.0000
2025/02/05	R209	06/11/2025	11.27 Call	Bond Future	3565.0500	3.5651	3718.7500	3.7188	4.311	0.0000	0.0000
2025/02/05	R209	06/11/2025	11.27 Put	Bond Future	2222.3800	2.2224	2112.0700	2.1121	4.964	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	
2025/02/05	R209	05/02/2026		Bond Future	11.1136	73.1282	11.0572	73.3980	0.507	0.0000	0.0000
2025/02/05	R209	05/02/2026	10.93 Call	Bond Future	2951.8900	2.9519	3078.8800	3.0789	4.302	0.0000	0.0000
2025/02/05	R209	05/02/2026	10.93 Put	Bond Future	3835.5800	3.8356	3692.7400	3.6927	3.724	0.0000	0.0000
2025/02/05	R210	06/02/2025		Bond Future	242.8445	242.8445	242.7096	242.7096	0.056	0.0000	0.0000
2025/02/05	R210	06/02/2025	239.61 Call	Bond Future	3234.5000	3.2345	3099.6200	3.0996	4.170	0.0000	0.0000
2025/02/05	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R210	08/05/2025		Bond Future	244.3603	244.3603	244.2203	244.2203	0.057	0.0000	0.0000
2025/02/05	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R210	08/05/2025	248.03 Put	Bond Future	3669.7000	3.6697	3809.7300	3.8097	3.816	0.0000	0.0000
2025/02/05	R210	07/08/2025		Bond Future	249.2106	249.2106	249.0700	249.0700	0.056	0.0000	0.0000
2025/02/05	R210	07/08/2025	248.44 Call	Bond Future	770.6300	0.7706	630.0100	0.6300	18.247	0.0000	0.0000
2025/02/05	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R210	06/11/2025		Bond Future	250.6858	250.6858	250.5450	250.5450	0.056	0.0000	0.0000
2025/02/05	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R210	06/11/2025	252.14 Put	Bond Future	1454.1700	1.4542	1594.9600	1.5950	9.682	0.0000	0.0000
2025/02/05	R210	05/02/2026		Bond Future	255.4866	255.4866	255.3459	255.3459	0.055	0.0000	0.0000
2025/02/05	R210	05/02/2026	253.10 Call	Bond Future	2386.5600	2.3866	2245.9400	2.2459	5.892	0.0000	0.0000
2025/02/05	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R213	06/02/2025		Bond Future	9.4740	91.9709	9.4260	92.1733	0.507	0.0000	0.0000
2025/02/05	R213	06/02/2025	11.35 Call	Bond Future	7474.3100	7.4743	7676.6400	7.6766	2.707	0.0000	0.0000
2025/02/05	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R213	08/05/2025		Bond Future	9.5494	90.2341	9.4990	90.4395	0.528	0.0000	0.0000
2025/02/05	R213	08/05/2025	10.52 Call	Bond Future	4044.3000	4.0443	4223.1700	4.2232	4.423	0.0000	0.0000
2025/02/05	R213	08/05/2025	10.52 Put	Bond Future	199.9800	0.2000	173.4600	0.1735	13.261	0.0000	0.0000
2025/02/05	R213	07/08/2025		Bond Future	9.6348	92.0035	9.5813	92.2137	0.555	0.0000	0.0000
2025/02/05	R213	07/08/2025	11.66 Call	Bond Future	7667.5100	7.6675	7864.3700	7.8644	2.567	0.0000	0.0000
2025/02/05	R213	07/08/2025	11.66 Put	Bond Future	131.0400	0.1310	117.7100	0.1177	10.172	0.0000	0.0000
2025/02/05	R213	06/11/2025		Bond Future	9.7407	90.2302	9.6839	90.4454	0.583	0.0000	0.0000
2025/02/05	R213	06/11/2025	10.05 Call	Bond Future	2695.2000	2.6952	2822.4000	2.8224	4.720	0.0000	0.0000
2025/02/05	R213	06/11/2025	10.05 Put	Bond Future	1534.6400	1.5346	1446.6300	1.4466	5.735	0.0000	0.0000
2025/02/05	R213	05/02/2026		Bond Future	9.8717	91.9365	9.8111	92.1568	0.614	0.0000	0.0000
2025/02/05	R213	05/02/2026	9.89 Call	Bond Future	2294.5600	2.2946	2407.0600	2.4071	4.903	0.0000	0.0000
2025/02/05	R213	05/02/2026	9.89 Put	Bond Future	2228.2600	2.2283	2120.4500	2.1205	4.838	0.0000	0.0000
2025/02/05	R214	06/02/2025	13.63 Call	Bond Future	11753.8900	11.7539	12018.0100	12.0180	2.247	0.0000	0.0000
2025/02/05	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R214	06/02/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/05	R214	06/02/2025	12.25 Call	Bond Future	5720.1900	5.7202	5984.3100	5.9843	4.617	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/02/05	R214	06/02/2025	11.75 Put	Bond Future	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/05	R214	06/02/2025	11.75 Call	Bond Future	3275.6500	3.2757	3539.7600	8.063	0.0000	0.0000
2025/02/05	R214	06/02/2025		Bond Future	11.1245	68.6832	11.0761	68.9473	0.435	0.0000
2025/02/05	R214	06/02/2025	12.71 Call	Bond Future	7842.5700	7.8426	8106.6900	8.1067	3.368	0.0000
2025/02/05	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/05	R214	08/05/2025		Bond Future	11.2155	66.7397	11.1656	67.0083	0.445	0.0000
2025/02/05	R214	08/05/2025	12.40 Call	Bond Future	6168.5300	6.1685	6407.1900	6.4072	3.869	0.0000
2025/02/05	R214	08/05/2025	12.40 Put	Bond Future	243.1700	0.2432	213.1900	0.2132	12.329	0.0000
2025/02/05	R214	07/08/2025		Bond Future	11.3126	68.0484	11.2609	68.3229	0.457	0.0000
2025/02/05	R214	07/08/2025	12.97 Call	Bond Future	8350.4200	8.3504	8592.7800	8.5928	2.902	0.0000
2025/02/05	R214	07/08/2025	12.97 Put	Bond Future	389.0800	0.3891	356.9100	0.3569	8.268	0.0000
2025/02/05	R214	06/11/2025		Bond Future	11.4200	66.0649	11.3663	66.3454	0.470	0.0000
2025/02/05	R214	06/11/2025	11.64 Call	Bond Future	3594.0900	3.5941	3754.1300	3.7541	4.453	0.0000
2025/02/05	R214	06/11/2025	11.64 Put	Bond Future	2461.5000	2.4615	2341.0300	2.3410	4.894	0.0000
2025/02/05	R214	05/02/2026		Bond Future	11.5403	67.3137	11.4846	67.6003	0.483	0.0000
2025/02/05	R214	05/02/2026	11.26 Call	Bond Future	2971.8500	2.9719	3101.5000	3.1015	4.363	0.0000
2025/02/05	R214	05/02/2026	11.26 Put	Bond Future	4433.2800	4.4333	4276.3200	4.2763	3.540	0.0000
2025/02/05	R248	06/02/2025	10.30 Put	Bond Future	7312.2100	7.3122	6952.8500	6.9529	4.915	0.0000
2025/02/05	R248	06/02/2025	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/05	R248	06/02/2025	11.00 Put	Bond Future	2162.4700	2.1625	1795.9300	1.7959	16.950	0.0000
2025/02/05	R248	06/02/2025	11.00 Call	Bond Future	9.8000	0.0098	2.6200	0.0026	73.265	0.0000
2025/02/05	R248	06/02/2025	11.70 Call	Bond Future	2509.4400	2.5094	2865.6500	2.8657	14.195	0.0000
2025/02/05	R248	06/02/2025	11.70 Put	Bond Future	3.1600	0.0032	0.0100	0.0000	99.684	0.0000
2025/02/05	R248	06/02/2025		Bond Future	11.3147	83.0806	11.2612	83.4400	0.473	0.0000
2025/02/05	R248	06/02/2025	12.71 Call	Bond Future	8464.2300	8.4642	8823.5900	8.8236	4.246	0.0000
2025/02/05	R248	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/05	R248	08/05/2025		Bond Future	11.4094	80.2789	11.3541	80.6444	0.484	0.0000
2025/02/05	R248	08/05/2025	12.60 Call	Bond Future	7532.2900	7.5323	7856.8000	7.8568	4.308	0.0000
2025/02/05	R248	08/05/2025	12.60 Put	Bond Future	309.9700	0.3100	268.9100	0.2689	13.246	0.0000
2025/02/05	R248	07/08/2025		Bond Future	11.5103	81.8530	11.4529	82.2265	0.498	0.0000
2025/02/05	R248	07/08/2025	13.21 Call	Bond Future	10349.0800	10.3491	10676.8500	10.6769	3.167	0.0000
2025/02/05	R248	07/08/2025	13.21 Put	Bond Future	530.0900	0.5301	484.3800	0.4844	8.623	0.0000
2025/02/05	R248	06/11/2025		Bond Future	11.6211	78.9942	11.5616	79.3757	0.513	0.0000
2025/02/05	R248	06/11/2025	11.74 Call	Bond Future	4055.1000	4.0551	4263.6100	4.2636	5.142	0.0000
2025/02/05	R248	06/11/2025	11.74 Put	Bond Future	3303.1600	3.3032	3130.1400	3.1301	5.238	0.0000
2025/02/05	R248	05/02/2026		Bond Future	11.7451	80.4868	11.6831	80.8765	0.528	0.0000
2025/02/05	R248	05/02/2026	11.46 Call	Bond Future	3544.9100	3.5449	3721.4500	3.7215	4.980	0.0000
2025/02/05	R248	05/02/2026	11.46 Put	Bond Future	5365.6100	5.3656	5152.4300	5.1524	3.973	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
2025/02/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

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