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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2025 TO 06/02/2025

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
2025/02/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/06	2029	06/02/2025		Bond Future	133.9846	133.9846	133.9473	0.028	0.0000	0.0000
2025/02/06	2029	06/02/2025	132.40 Call	Bond Future	1584.5800	1.5846	1547.2500	2.356	0.0000	0.0000
2025/02/06	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2029	08/05/2025		Bond Future	135.2613	135.2613	135.1964	0.048	0.0000	0.0000
2025/02/06	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2029	08/05/2025	137.85 Put	Bond Future	2588.7000	2.5887	2653.6500	2.509	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	
2025/02/06	2029	07/08/2025		Bond Future	137.9474	137.9474	137.8816	137.8816	0.048	0.0000	0.0000
2025/02/06	2029	07/08/2025	137.41 Call	Bond Future	537.3700	0.5374	471.5600	0.4716	12.247	0.0000	0.0000
2025/02/06	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2029	06/11/2025		Bond Future	139.2213	139.2213	139.1546	139.1546	0.048	0.0000	0.0000
2025/02/06	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2029	06/11/2025	139.79 Put	Bond Future	568.6900	0.5687	635.4300	0.6354	11.736	0.0000	0.0000
2025/02/06	2029	05/02/2026		Bond Future	141.8896	141.8896	141.8221	141.8221	0.048	0.0000	0.0000
2025/02/06	2029	05/02/2026	140.11 Call	Bond Future	1779.5600	1.7796	1712.0600	1.7121	3.793	0.0000	0.0000
2025/02/06	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2030	06/02/2025	8.68 Put	Bond Future	1434.2600	1.4343	1545.7100	1.5457	7.771	0.0000	0.0000
2025/02/06	2030	06/02/2025	8.68 Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	2030	06/02/2025	9.18 Put	Bond Future	25.6400	0.0256	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	2030	06/02/2025	9.18 Call	Bond Future	518.8300	0.5188	381.6900	0.3817	26.433	0.0000	0.0000
2025/02/06	2030	06/02/2025	9.69 Call	Bond Future	2410.9400	2.4109	2299.4400	2.2994	4.625	0.0000	0.0000
2025/02/06	2030	06/02/2025	9.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2030	06/02/2025		Bond Future	9.0509	96.1057	9.0800	95.9942	0.322	0.0000	0.0000
2025/02/06	2030	06/02/2025	10.68 Call	Bond Future	5999.6500	5.9997	5888.1500	5.8882	1.858	0.0000	0.0000
2025/02/06	2030	06/02/2025	10.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2030	08/05/2025	12.28 Call	Bond Future	10771.9300	10.7719	10833.6300	10.8336	0.573	0.0000	0.0000
2025/02/06	2030	08/05/2025	12.28 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/02/06	2030	08/05/2025	10.69 Put	Bond Future	29.3100	0.0293	26.8300	0.0268	8.461	0.0000	0.0000
2025/02/06	2030	08/05/2025	10.69 Call	Bond Future	5575.5000	5.5755	5634.7300	5.6347	1.062	0.0000	0.0000
2025/02/06	2030	08/05/2025	11.86 Call	Bond Future	9429.0300	9.4290	9490.7000	9.4907	0.654	0.0000	0.0000
2025/02/06	2030	08/05/2025	11.86 Put	Bond Future	0.2900	0.0003	0.2500	0.0003	13.793	0.0000	0.0000
2025/02/06	2030	08/05/2025	10.31 Put	Bond Future	91.6800	0.0917	85.4100	0.0854	6.839	0.0000	0.0000
2025/02/06	2030	08/05/2025	10.31 Call	Bond Future	4330.6900	4.3307	4386.1300	4.3861	1.280	0.0000	0.0000
2025/02/06	2030	08/05/2025		Bond Future	9.1222	98.0060	9.1054	98.0677	0.184	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.93 Call	Bond Future	3127.4900	3.1275	3176.8000	3.1768	1.577	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.93 Put	Bond Future	219.0700	0.2191	206.6700	0.2067	5.660	0.0000	0.0000
2025/02/06	2030	08/05/2025	8.68 Put	Bond Future	2020.4200	2.0204	1970.5200	1.9705	2.470	0.0000	0.0000
2025/02/06	2030	08/05/2025	8.68 Call	Bond Future	380.6500	0.3807	392.4600	0.3925	3.103	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.18 Put	Bond Future	938.3800	0.9384	904.4900	0.9045	3.612	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.18 Call	Bond Future	1150.0300	1.1500	1177.8500	1.1779	2.419	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.99 Call	Bond Future	3312.6600	3.3127	3363.1300	3.3631	1.524	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.99 Put	Bond Future	192.5700	0.1926	181.3300	0.1813	5.837	0.0000	0.0000
2025/02/06	2030	08/05/2025	8.95 Put	Bond Future	1366.7000	1.3667	1324.9800	1.3250	3.053	0.0000	0.0000
2025/02/06	2030	08/05/2025	8.95 Call	Bond Future	732.1200	0.7321	752.1100	0.7521	2.730	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.45 Put	Bond Future	577.0300	0.5770	552.1200	0.5521	4.317	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	
2025/02/06	2030	08/05/2025	9.45 Call	Bond Future	1770.4800	1.7705	1807.2800	1.8073	2.079	0.0000	0.0000
2025/02/06	2030	08/05/2025	8.72 Put	Bond Future	1913.0100	1.9130	1864.2000	1.8642	2.551	0.0000	0.0000
2025/02/06	2030	08/05/2025	8.72 Call	Bond Future	422.9700	0.4230	435.8700	0.4359	3.050	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.22 Put	Bond Future	875.5000	0.8755	842.9900	0.8430	3.713	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.22 Call	Bond Future	1233.3900	1.2334	1262.5900	1.2626	2.367	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.54 Call	Bond Future	2003.7500	2.0038	2043.3000	2.0433	1.974	0.0000	0.0000
2025/02/06	2030	08/05/2025	9.54 Put	Bond Future	485.8000	0.4858	463.6400	0.4636	4.562	0.0000	0.0000
2025/02/06	2030	07/08/2025	8.72 Put	Bond Future	2367.1400	2.3671	2320.4800	2.3205	1.971	0.0000	0.0000
2025/02/06	2030	07/08/2025	8.72 Call	Bond Future	647.5100	0.6475	664.0800	0.6641	2.559	0.0000	0.0000
2025/02/06	2030	07/08/2025	9.22 Put	Bond Future	1381.6700	1.3817	1347.2400	1.3472	2.492	0.0000	0.0000
2025/02/06	2030	07/08/2025	9.22 Call	Bond Future	1430.7600	1.4308	1459.5600	1.4596	2.013	0.0000	0.0000
2025/02/06	2030	07/08/2025	9.81 Call	Bond Future	2761.1200	2.7611	2803.2500	2.8033	1.526	0.0000	0.0000
2025/02/06	2030	07/08/2025	9.81 Put	Bond Future	675.4200	0.6754	654.3200	0.6543	3.124	0.0000	0.0000
2025/02/06	2030	07/08/2025		Bond Future	9.2060	95.9184	9.1879	95.9816	0.196	0.0000	0.0000
2025/02/06	2030	07/08/2025	11.11 Call	Bond Future	6464.4500	6.4645	6523.8000	6.5238	0.918	0.0000	0.0000
2025/02/06	2030	07/08/2025	11.11 Put	Bond Future	76.6300	0.0766	72.7500	0.0728	5.063	0.0000	0.0000
2025/02/06	2030	07/08/2025	12.12 Call	Bond Future	9569.4100	9.5694	9632.1600	9.6322	0.656	0.0000	0.0000
2025/02/06	2030	07/08/2025	12.12 Put	Bond Future	6.7600	0.0068	6.2800	0.0063	7.101	0.0000	0.0000
2025/02/06	2030	07/08/2025	10.48 Put	Bond Future	257.9200	0.2579	247.7100	0.2477	3.959	0.0000	0.0000
2025/02/06	2030	07/08/2025	10.48 Call	Bond Future	4592.0300	4.5920	4645.0500	4.6451	1.155	0.0000	0.0000
2025/02/06	2030	06/11/2025		Bond Future	9.2964	97.7751	9.2770	97.8399	0.209	0.0000	0.0000
2025/02/06	2030	06/11/2025	9.54 Call	Bond Future	2169.6900	2.1697	2204.5000	2.2045	1.604	0.0000	0.0000
2025/02/06	2030	06/11/2025	9.54 Put	Bond Future	1361.6900	1.3617	1331.7200	1.3317	2.201	0.0000	0.0000
2025/02/06	2030	06/11/2025	8.72 Put	Bond Future	2755.9100	2.7559	2709.4900	2.7095	1.684	0.0000	0.0000
2025/02/06	2030	06/11/2025	8.72 Call	Bond Future	810.3200	0.8103	828.6800	0.8287	2.266	0.0000	0.0000
2025/02/06	2030	06/11/2025	9.22 Put	Bond Future	1813.3500	1.8134	1777.0900	1.7771	2.000	0.0000	0.0000
2025/02/06	2030	06/11/2025	9.22 Call	Bond Future	1558.2800	1.5583	1586.8000	1.5868	1.830	0.0000	0.0000
2025/02/06	2030	06/11/2025	10.08 Call	Bond Future	3389.9300	3.3899	3433.9600	3.4340	1.299	0.0000	0.0000
2025/02/06	2030	06/11/2025	10.08 Put	Bond Future	820.6500	0.8207	799.9000	0.7999	2.528	0.0000	0.0000
2025/02/06	2030	05/02/2026		Bond Future	9.4145	95.6170	9.3935	95.6834	0.223	0.0000	0.0000
2025/02/06	2030	05/02/2026	9.49 Call	Bond Future	2011.7100	2.0117	2044.4700	2.0445	1.628	0.0000	0.0000
2025/02/06	2030	05/02/2026	9.49 Put	Bond Future	1773.5400	1.7735	1739.9400	1.7399	1.895	0.0000	0.0000
2025/02/06	2032	06/02/2025	9.42 Put	Bond Future	1513.2600	1.5133	1604.6100	1.6046	6.037	0.0000	0.0000
2025/02/06	2032	06/02/2025	9.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2032	06/02/2025	9.92 Put	Bond Future	1.4300	0.0014	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	2032	06/02/2025	9.92 Call	Bond Future	905.8600	0.9059	813.0800	0.8131	10.242	0.0000	0.0000
2025/02/06	2032	06/02/2025	10.61 Call	Bond Future	4112.7400	4.1127	4021.3900	4.0214	2.221	0.0000	0.0000
2025/02/06	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
2025/02/06	2032	06/02/2025		Bond Future	9.7310	95.5271	9.7500	95.4357	0.195	0.0000	0.0000
2025/02/06	2032	06/02/2025	11.72 Call	Bond Future	8979.2700	8.9793	8887.9200	8.8879	1.017	0.0000	0.0000
2025/02/06	2032	06/02/2025	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2032	08/05/2025		Bond Future	9.8150	93.2523	9.8140	93.2570	0.010	0.0000	0.0000
2025/02/06	2032	08/05/2025	10.91 Call	Bond Future	5136.5300	5.1365	5136.9900	5.1370	0.009	0.0000	0.0000
2025/02/06	2032	08/05/2025	10.91 Put	Bond Future	189.0200	0.1890	184.8000	0.1848	2.233	0.0000	0.0000
2025/02/06	2032	08/05/2025	9.42 Put	Bond Future	2503.8500	2.5039	2494.1400	2.4941	0.388	0.0000	0.0000
2025/02/06	2032	08/05/2025	9.42 Call	Bond Future	632.5800	0.6326	627.5500	0.6276	0.795	0.0000	0.0000
2025/02/06	2032	08/05/2025	9.92 Put	Bond Future	1185.3900	1.1854	1175.7000	1.1757	0.817	0.0000	0.0000
2025/02/06	2032	08/05/2025	9.92 Call	Bond Future	1675.0700	1.6751	1670.0600	1.6701	0.299	0.0000	0.0000
2025/02/06	2032	08/05/2025	10.97 Call	Bond Future	5376.2500	5.3763	5377.0200	5.3770	0.014	0.0000	0.0000
2025/02/06	2032	08/05/2025	10.97 Put	Bond Future	167.4900	0.1675	163.5800	0.1636	2.334	0.0000	0.0000
2025/02/06	2032	08/05/2025	9.40 Put	Bond Future	2571.3500	2.5714	2561.7000	2.5617	0.375	0.0000	0.0000
2025/02/06	2032	08/05/2025	9.40 Call	Bond Future	604.0600	0.6041	599.0900	0.5991	0.823	0.0000	0.0000
2025/02/06	2032	08/05/2025	9.90 Put	Bond Future	1225.0100	1.2250	1215.2600	1.2153	0.796	0.0000	0.0000
2025/02/06	2032	08/05/2025	9.90 Call	Bond Future	1621.7000	1.6217	1616.6300	1.6166	0.313	0.0000	0.0000
2025/02/06	2032	08/05/2025	10.28 Call	Bond Future	2778.3300	2.7783	2775.0200	2.7750	0.119	0.0000	0.0000
2025/02/06	2032	08/05/2025	10.28 Put	Bond Future	634.9600	0.6350	626.9700	0.6270	1.258	0.0000	0.0000
2025/02/06	2032	07/08/2025	9.40 Put	Bond Future	3285.9100	3.2859	3277.9000	3.2779	0.244	0.0000	0.0000
2025/02/06	2032	07/08/2025	9.40 Call	Bond Future	947.9600	0.9480	944.9900	0.9450	0.313	0.0000	0.0000
2025/02/06	2032	07/08/2025	9.90 Put	Bond Future	1970.9900	1.9710	1963.1600	1.9632	0.397	0.0000	0.0000
2025/02/06	2032	07/08/2025	9.90 Call	Bond Future	1938.8900	1.9389	1936.1000	1.9361	0.144	0.0000	0.0000
2025/02/06	2032	07/08/2025	10.59 Call	Bond Future	3938.8600	3.9389	3937.7400	3.9377	0.028	0.0000	0.0000
2025/02/06	2032	07/08/2025	10.59 Put	Bond Future	904.1300	0.9041	897.9700	0.8980	0.681	0.0000	0.0000
2025/02/06	2032	07/08/2025		Bond Future	9.9071	95.0814	9.9060	95.0864	0.011	0.0000	0.0000
2025/02/06	2032	07/08/2025	12.01 Call	Bond Future	9093.3800	9.0934	9096.3200	9.0963	0.032	0.0000	0.0000
2025/02/06	2032	07/08/2025	12.01 Put	Bond Future	143.3300	0.1433	141.2300	0.1412	1.465	0.0000	0.0000
2025/02/06	2032	06/11/2025		Bond Future	10.0135	92.7604	10.0123	92.7659	0.012	0.0000	0.0000
2025/02/06	2032	06/11/2025	10.42 Call	Bond Future	3380.8800	3.3809	3380.1400	3.3801	0.022	0.0000	0.0000
2025/02/06	2032	06/11/2025	10.42 Put	Bond Future	1616.3600	1.6164	1610.1300	1.6101	0.385	0.0000	0.0000
2025/02/06	2032	06/11/2025	9.40 Put	Bond Future	3879.9600	3.8800	3872.6100	3.8726	0.189	0.0000	0.0000
2025/02/06	2032	06/11/2025	9.40 Call	Bond Future	1133.6400	1.1336	1131.7800	1.1318	0.164	0.0000	0.0000
2025/02/06	2032	06/11/2025	9.90 Put	Bond Future	2562.3600	2.5624	2555.3000	2.5553	0.276	0.0000	0.0000
2025/02/06	2032	06/11/2025	9.90 Call	Bond Future	2061.8300	2.0618	2060.2600	2.0603	0.076	0.0000	0.0000
2025/02/06	2032	06/11/2025	10.89 Call	Bond Future	4805.1200	4.8051	4805.3700	4.8054	0.005	0.0000	0.0000
2025/02/06	2032	06/11/2025	10.89 Put	Bond Future	1053.2200	1.0532	1047.9800	1.0480	0.498	0.0000	0.0000
2025/02/06	2032	05/02/2026		Bond Future	10.1402	94.5143	10.1388	94.5202	0.014	0.0000	0.0000
2025/02/06	2032	05/02/2026	10.16 Call	Bond Future	2856.4600	2.8565	2855.7000	2.8557	0.027	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	
2025/02/06	2032	05/02/2026	10.16 Put	Bond Future	2772.6300	2.7726	2765.9200	2.7659	0.242	0.0000	0.0000
2025/02/06	2033	06/02/2025		Bond Future	128.1478	128.1478	128.1377	128.1377	0.008	0.0000	0.0000
2025/02/06	2033	06/02/2025	124.94 Call	Bond Future	3207.7800	3.2078	3197.6600	3.1977	0.315	0.0000	0.0000
2025/02/06	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2033	08/05/2025		Bond Future	129.2061	129.2061	129.0080	129.0080	0.153	0.0000	0.0000
2025/02/06	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2033	08/05/2025	130.62 Put	Bond Future	1413.9000	1.4139	1611.9800	1.6120	14.009	0.0000	0.0000
2025/02/06	2033	07/08/2025		Bond Future	131.7720	131.7720	131.5704	131.5704	0.153	0.0000	0.0000
2025/02/06	2033	07/08/2025	128.65 Call	Bond Future	3121.9900	3.1220	2920.3700	2.9204	6.458	0.0000	0.0000
2025/02/06	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2033	06/11/2025		Bond Future	132.8259	132.8259	132.6207	132.6207	0.154	0.0000	0.0000
2025/02/06	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2033	06/11/2025	133.14 Put	Bond Future	314.1400	0.3141	519.3500	0.5194	65.324	0.0000	0.0000
2025/02/06	2033	05/02/2026		Bond Future	135.3718	135.3718	135.1631	135.1631	0.154	0.0000	0.0000
2025/02/06	2033	05/02/2026	132.88 Call	Bond Future	2491.7600	2.4918	2283.0700	2.2831	8.375	0.0000	0.0000
2025/02/06	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2037	06/02/2025		Bond Future	10.8412	84.7596	10.9000	84.4147	0.543	0.0000	0.0000
2025/02/06	2037	06/02/2025	12.76 Call	Bond Future	10298.9500	10.2990	9953.9800	9.9540	3.350	0.0000	0.0000
2025/02/06	2037	06/02/2025	12.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2037	08/05/2025	12.55 Put	Bond Future	110.8100	0.1108	111.7900	0.1118	0.884	0.0000	0.0000
2025/02/06	2037	08/05/2025	12.55 Call	Bond Future	8703.0600	8.7031	8620.8900	8.6209	0.944	0.0000	0.0000
2025/02/06	2037	08/05/2025	13.30 Put	Bond Future	14.8200	0.0148	14.8200	0.0148	0.000	0.0000	0.0000
2025/02/06	2037	08/05/2025	13.30 Call	Bond Future	12197.7300	12.1977	12114.5800	12.1146	0.682	0.0000	0.0000
2025/02/06	2037	08/05/2025		Bond Future	10.9452	86.4355	10.9596	86.3524	0.132	0.0000	0.0000
2025/02/06	2037	08/05/2025	12.25 Call	Bond Future	7305.1900	7.3052	7224.4700	7.2245	1.105	0.0000	0.0000
2025/02/06	2037	08/05/2025	12.25 Put	Bond Future	221.4300	0.2214	223.8600	0.2239	1.097	0.0000	0.0000
2025/02/06	2037	08/05/2025	13.35 Put	Bond Future	12.7700	0.0128	12.7700	0.0128	0.000	0.0000	0.0000
2025/02/06	2037	08/05/2025	13.35 Call	Bond Future	12426.2400	12.4262	12343.0900	12.3431	0.669	0.0000	0.0000
2025/02/06	2037	08/05/2025	10.50 Put	Bond Future	3418.4200	3.4184	3469.4700	3.4695	1.493	0.0000	0.0000
2025/02/06	2037	08/05/2025	10.50 Call	Bond Future	791.7200	0.7917	759.6200	0.7596	4.054	0.0000	0.0000
2025/02/06	2037	08/05/2025	11.00 Put	Bond Future	1749.5900	1.7496	1778.0000	1.7780	1.624	0.0000	0.0000
2025/02/06	2037	08/05/2025	11.00 Call	Bond Future	2065.1400	2.0651	2010.4000	2.0104	2.651	0.0000	0.0000
2025/02/06	2037	08/05/2025	11.46 Call	Bond Future	3761.6000	3.7616	3691.9500	3.6920	1.852	0.0000	0.0000
2025/02/06	2037	08/05/2025	11.46 Put	Bond Future	861.1600	0.8612	874.6600	0.8747	1.568	0.0000	0.0000
2025/02/06	2037	07/08/2025	10.50 Put	Bond Future	4492.6400	4.4926	4544.3300	4.5443	1.151	0.0000	0.0000
2025/02/06	2037	07/08/2025	10.50 Call	Bond Future	1249.0900	1.2491	1216.2200	1.2162	2.632	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.00 Put	Bond Future	2827.1100	2.8271	2862.6800	2.8627	1.258	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	
2025/02/06	2037	07/08/2025	11.00 Call	Bond Future	2497.7400	2.4977	2448.7500	2.4488	1.961	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.83 Call	Bond Future	5422.8900	5.4229	5354.1200	5.3541	1.268	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.83 Put	Bond Future	1208.2700	1.2083	1224.0600	1.2241	1.307	0.0000	0.0000
2025/02/06	2037	07/08/2025	12.17 Call	Bond Future	6814.3400	6.8143	6740.5200	6.7405	1.083	0.0000	0.0000
2025/02/06	2037	07/08/2025	12.17 Put	Bond Future	837.9700	0.8380	848.7100	0.8487	1.282	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.42 Call	Bond Future	3871.8300	3.8718	3811.4600	3.8115	1.559	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.42 Put	Bond Future	1857.5400	1.8575	1881.7300	1.8817	1.302	0.0000	0.0000
2025/02/06	2037	07/08/2025	10.55 Put	Bond Future	4298.3800	4.2984	4348.4100	4.3484	1.164	0.0000	0.0000
2025/02/06	2037	07/08/2025	10.55 Call	Bond Future	1352.5100	1.3525	1317.9800	1.3180	2.553	0.0000	0.0000
2025/02/06	2037	07/08/2025	10.64 Put	Bond Future	3964.4900	3.9645	4011.5400	4.0115	1.187	0.0000	0.0000
2025/02/06	2037	07/08/2025	10.64 Call	Bond Future	1550.8900	1.5509	1513.3800	1.5134	2.419	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.82 Call	Bond Future	5383.1000	5.3831	5314.5000	5.3145	1.274	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.82 Put	Bond Future	1221.1500	1.2212	1237.1100	1.2371	1.307	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.07 Call	Bond Future	2708.4400	2.7084	2657.3700	2.6574	1.886	0.0000	0.0000
2025/02/06	2037	07/08/2025	11.07 Put	Bond Future	2640.7200	2.6407	2674.2100	2.6742	1.268	0.0000	0.0000
2025/02/06	2037	07/08/2025	10.34 Put	Bond Future	5158.0000	5.1580	5214.9500	5.2150	1.104	0.0000	0.0000
2025/02/06	2037	07/08/2025	10.34 Call	Bond Future	952.2900	0.9523	924.6800	0.9247	2.899	0.0000	0.0000
2025/02/06	2037	07/08/2025	13.01 Put	Bond Future	251.6600	0.2517	254.9200	0.2549	1.295	0.0000	0.0000
2025/02/06	2037	07/08/2025		Bond Future	11.0580	83.8703	11.0730	83.7858	0.135	0.0000	0.0000
2025/02/06	2037	07/08/2025	13.01 Call	Bond Future	10349.4400	10.3494	10268.1400	10.2681	0.786	0.0000	0.0000
2025/02/06	2037	06/11/2025		Bond Future	11.1725	85.4934	11.1880	85.4075	0.139	0.0000	0.0000
2025/02/06	2037	06/11/2025	11.63 Call	Bond Future	4701.2700	4.7013	4640.9900	4.6410	1.282	0.0000	0.0000
2025/02/06	2037	06/11/2025	11.63 Put	Bond Future	2214.5600	2.2146	2240.1600	2.2402	1.156	0.0000	0.0000
2025/02/06	2037	06/11/2025	10.50 Put	Bond Future	5366.9400	5.3669	5420.3100	5.4203	0.994	0.0000	0.0000
2025/02/06	2037	06/11/2025	10.50 Call	Bond Future	1513.8400	1.5138	1481.3300	1.4813	2.148	0.0000	0.0000
2025/02/06	2037	06/11/2025	11.00 Put	Bond Future	3675.9200	3.6759	3715.8900	3.7159	1.087	0.0000	0.0000
2025/02/06	2037	06/11/2025	11.00 Call	Bond Future	2710.3000	2.7103	2664.3900	2.6644	1.694	0.0000	0.0000
2025/02/06	2037	06/11/2025	12.16 Call	Bond Future	6661.2400	6.6612	6592.0900	6.5921	1.038	0.0000	0.0000
2025/02/06	2037	06/11/2025	12.16 Put	Bond Future	1421.6300	1.4216	1438.3600	1.4384	1.177	0.0000	0.0000
2025/02/06	2037	05/02/2026	12.27 Call	Bond Future	7135.0400	7.1350	7068.3700	7.0684	0.934	0.0000	0.0000
2025/02/06	2037	05/02/2026	12.27 Put	Bond Future	2104.5000	2.1045	2124.9700	2.1250	0.973	0.0000	0.0000
2025/02/06	2037	05/02/2026	10.90 Put	Bond Future	5091.3700	5.0914	5135.8800	5.1359	0.874	0.0000	0.0000
2025/02/06	2037	05/02/2026	10.90 Call	Bond Future	2861.3200	2.8613	2818.6900	2.8187	1.490	0.0000	0.0000
2025/02/06	2037	05/02/2026		Bond Future	11.3029	82.8518	11.3190	82.7646	0.142	0.0000	0.0000
2025/02/06	2037	05/02/2026	11.20 Call	Bond Future	3659.8200	3.6598	3610.9400	3.6109	1.336	0.0000	0.0000
2025/02/06	2037	05/02/2026	11.20 Put	Bond Future	4221.7200	4.2217	4259.9800	4.2600	0.906	0.0000	0.0000
2025/02/06	2038	06/02/2025		Bond Future	137.4492	137.4492	137.5859	137.5859	0.099	0.0000	0.0000
2025/02/06	2038	06/02/2025	135.23 Call	Bond Future	2219.1500	2.2192	2355.8800	2.3559	6.161	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	
2025/02/06	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2038	08/05/2025		Bond Future	140.2010	140.2010	140.4904	140.4904	0.206	0.0000	0.0000
2025/02/06	2038	08/05/2025	139.68 Call	Bond Future	521.0300	0.5210	810.4200	0.8104	55.542	0.0000	0.0000
2025/02/06	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2038	07/08/2025		Bond Future	140.8675	140.8675	141.1629	141.1629	0.210	0.0000	0.0000
2025/02/06	2038	07/08/2025	139.56 Call	Bond Future	1307.4800	1.3075	1602.9100	1.6029	22.595	0.0000	0.0000
2025/02/06	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2038	06/11/2025		Bond Future	143.6288	143.6288	143.9304	143.9304	0.210	0.0000	0.0000
2025/02/06	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	50.4300	0.0504	100.000	0.0000	0.0000
2025/02/06	2038	06/11/2025	143.88 Put	Bond Future	251.1700	0.2512	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	2038	05/02/2026		Bond Future	144.2245	144.2245	144.5322	144.5322	0.213	0.0000	0.0000
2025/02/06	2038	05/02/2026	143.20 Call	Bond Future	1024.5100	1.0245	1332.2400	1.3322	30.037	0.0000	0.0000
2025/02/06	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2040	06/02/2025	11.00 Put	Bond Future	1053.2300	1.0532	1529.7200	1.5297	45.241	0.0000	0.0000
2025/02/06	2040	06/02/2025	11.00 Call	Bond Future	21.1400	0.0211	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	2040	06/02/2025	11.70 Call	Bond Future	3316.5900	3.3166	2818.9600	2.8190	15.004	0.0000	0.0000
2025/02/06	2040	06/02/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2040	06/02/2025	12.20 Call	Bond Future	6220.8300	6.2208	5723.2000	5.7232	7.999	0.0000	0.0000
2025/02/06	2040	06/02/2025	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2040	06/02/2025		Bond Future	11.1612	84.7127	11.2400	84.2151	0.706	0.0000	0.0000
2025/02/06	2040	06/02/2025	12.95 Call	Bond Future	10287.3400	10.2873	9789.7100	9.7897	4.837	0.0000	0.0000
2025/02/06	2040	06/02/2025	12.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2040	08/05/2025		Bond Future	11.2679	86.3877	11.3030	86.1692	0.312	0.0000	0.0000
2025/02/06	2040	08/05/2025	12.63 Call	Bond Future	8112.0800	8.1121	7906.5000	7.9065	2.534	0.0000	0.0000
2025/02/06	2040	08/05/2025	12.63 Put	Bond Future	223.9100	0.2239	236.8400	0.2368	5.775	0.0000	0.0000
2025/02/06	2040	08/05/2025	12.75 Put	Bond Future	171.7200	0.1717	181.8500	0.1819	5.899	0.0000	0.0000
2025/02/06	2040	08/05/2025	12.75 Call	Bond Future	8700.1700	8.7002	8491.7900	8.4918	2.395	0.0000	0.0000
2025/02/06	2040	08/05/2025	13.50 Put	Bond Future	26.4800	0.0265	28.1900	0.0282	6.458	0.0000	0.0000
2025/02/06	2040	08/05/2025	13.50 Call	Bond Future	12374.4400	12.3744	12157.6400	12.1576	1.752	0.0000	0.0000
2025/02/06	2040	08/05/2025	13.43 Put	Bond Future	32.0100	0.0320	34.0700	0.0341	6.435	0.0000	0.0000
2025/02/06	2040	08/05/2025	13.43 Call	Bond Future	12036.3300	12.0363	11819.8800	11.8199	1.798	0.0000	0.0000
2025/02/06	2040	07/08/2025		Bond Future	11.3830	83.5709	11.4194	83.3483	0.320	0.0000	0.0000
2025/02/06	2040	07/08/2025	13.29 Call	Bond Future	10861.9200	10.8619	10654.0600	10.6541	1.914	0.0000	0.0000
2025/02/06	2040	07/08/2025	13.29 Put	Bond Future	313.2600	0.3133	327.9900	0.3280	4.702	0.0000	0.0000
2025/02/06	2040	06/11/2025		Bond Future	11.4990	85.1880	11.5367	84.9614	0.328	0.0000	0.0000
2025/02/06	2040	06/11/2025	11.84 Call	Bond Future	4722.4000	4.7224	4579.1200	4.5791	3.034	0.0000	0.0000
2025/02/06	2040	06/11/2025	11.84 Put	Bond Future	2707.9400	2.7079	2791.2100	2.7912	3.075	0.0000	0.0000
2025/02/06	2040	05/02/2026		Bond Future	11.6297	82.2899	11.6689	82.0594	0.337	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	
2025/02/06	2040	05/02/2026	11.49 Call	Bond Future	3949.1200	3.9491	3829.8400	3.8298	3.020	0.0000	0.0000
2025/02/06	2040	05/02/2026	11.49 Put	Bond Future	4779.6100	4.7796	4890.8500	4.8909	2.327	0.0000	0.0000
2025/02/06	2044	06/02/2025	11.50 Call	Bond Future	1224.4300	1.2244	702.1700	0.7022	42.653	0.0000	0.0000
2025/02/06	2044	06/02/2025	11.50 Put	Bond Future	12.8400	0.0128	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	2044	06/02/2025	11.15 Put	Bond Future	1080.7100	1.0807	1567.4100	1.5674	45.035	0.0000	0.0000
2025/02/06	2044	06/02/2025	11.15 Call	Bond Future	22.7200	0.0227	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	2044	06/02/2025	10.65 Put	Bond Future	4486.5500	4.4866	4995.9700	4.9960	11.354	0.0000	0.0000
2025/02/06	2044	06/02/2025	10.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2044	06/02/2025	13.75 Call	Bond Future	13612.3800	13.6124	13102.9600	13.1030	3.742	0.0000	0.0000
2025/02/06	2044	06/02/2025	13.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2044	06/02/2025	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2044	06/02/2025	12.50 Call	Bond Future	7158.7100	7.1587	6649.2900	6.6493	7.116	0.0000	0.0000
2025/02/06	2044	06/02/2025	12.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2044	06/02/2025	12.00 Call	Bond Future	4280.3100	4.2803	3770.8900	3.7709	11.901	0.0000	0.0000
2025/02/06	2044	06/02/2025		Bond Future	11.3112	80.4247	11.3900	79.9153	0.697	0.0000	0.0000
2025/02/06	2044	06/02/2025	13.02 Call	Bond Future	9965.5900	9.9656	9456.1700	9.4562	5.112	0.0000	0.0000
2025/02/06	2044	06/02/2025	13.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2044	08/05/2025		Bond Future	11.4145	82.0149	11.4496	81.7911	0.307	0.0000	0.0000
2025/02/06	2044	08/05/2025	12.72 Call	Bond Future	7964.3100	7.9643	7755.8200	7.7558	2.618	0.0000	0.0000
2025/02/06	2044	08/05/2025	12.72 Put	Bond Future	274.2500	0.2743	289.5900	0.2896	5.593	0.0000	0.0000
2025/02/06	2044	08/05/2025	Call	Bond Future	0.0900	0.0001	0.0700	0.0001	22.222	0.0000	0.0000
2025/02/06	2044	08/05/2025	Put	Bond Future	17985.2100	17.9852	18209.0200	18.2090	1.244	0.0000	0.0000
2025/02/06	2044	08/05/2025	12.40 Call	Bond Future	6386.7500	6.3868	6188.6800	6.1887	3.101	0.0000	0.0000
2025/02/06	2044	08/05/2025	12.40 Put	Bond Future	465.8900	0.4659	491.6500	0.4917	5.529	0.0000	0.0000
2025/02/06	2044	08/05/2025	11.65 Call	Bond Future	3003.8000	3.0038	2855.2600	2.8553	4.945	0.0000	0.0000
2025/02/06	2044	08/05/2025	11.65 Put	Bond Future	1520.5200	1.5205	1595.8100	1.5958	4.952	0.0000	0.0000
2025/02/06	2044	08/05/2025	10.92 Put	Bond Future	4073.5300	4.0735	4229.5200	4.2295	3.829	0.0000	0.0000
2025/02/06	2044	08/05/2025	10.92 Call	Bond Future	807.4700	0.8075	739.6300	0.7396	8.402	0.0000	0.0000
2025/02/06	2044	07/08/2025		Bond Future	11.5254	79.2376	11.5618	79.0096	0.315	0.0000	0.0000
2025/02/06	2044	07/08/2025	13.34 Call	Bond Future	10596.6500	10.5967	10386.4100	10.3864	1.984	0.0000	0.0000
2025/02/06	2044	07/08/2025	13.34 Put	Bond Future	397.0200	0.3970	414.8500	0.4149	4.491	0.0000	0.0000
2025/02/06	2044	06/11/2025		Bond Future	11.6367	80.7708	11.6743	80.5386	0.323	0.0000	0.0000
2025/02/06	2044	06/11/2025	11.88 Call	Bond Future	4494.6100	4.4946	4352.9500	4.3530	3.152	0.0000	0.0000
2025/02/06	2044	06/11/2025	11.88 Put	Bond Future	3012.5200	3.0125	3103.0600	3.1031	3.005	0.0000	0.0000
2025/02/06	2044	05/02/2026		Bond Future	11.7614	77.9144	11.8004	77.6781	0.332	0.0000	0.0000
2025/02/06	2044	05/02/2026	11.56 Call	Bond Future	3888.4400	3.8884	3768.8600	3.7689	3.075	0.0000	0.0000
2025/02/06	2044	05/02/2026	11.56 Put	Bond Future	5126.7500	5.1268	5243.4700	5.2435	2.277	0.0000	0.0000
2025/02/06	2046	06/02/2025		Bond Future	119.8782	119.8782	120.0460	120.0460	0.140	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/02/06	2046	06/02/2025	114.01 Call	Bond Future	5868.2300	5.8682	6036.0400	6.0360	2.860	0.0000	0.0000
2025/02/06	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2046	08/05/2025		Bond Future	120.0694	120.0694	120.0596	120.0596	0.008	0.0000	0.0000
2025/02/06	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2046	08/05/2025	121.97 Put	Bond Future	1900.6400	1.9006	1910.4100	1.9104	0.514	0.0000	0.0000
2025/02/06	2046	07/08/2025		Bond Future	122.4535	122.4535	122.4439	122.4439	0.008	0.0000	0.0000
2025/02/06	2046	07/08/2025	118.69 Call	Bond Future	3763.4700	3.7635	3753.8900	3.7539	0.255	0.0000	0.0000
2025/02/06	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2046	06/11/2025		Bond Future	122.6059	122.6059	122.5963	122.5963	0.008	0.0000	0.0000
2025/02/06	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2046	06/11/2025	125.41 Put	Bond Future	2804.0700	2.8041	2813.7200	2.8137	0.344	0.0000	0.0000
2025/02/06	2046	05/02/2026		Bond Future	124.9545	124.9545	124.9454	124.9454	0.007	0.0000	0.0000
2025/02/06	2046	05/02/2026	121.65 Call	Bond Future	3304.5300	3.3045	3295.4400	3.2954	0.275	0.0000	0.0000
2025/02/06	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2050	06/02/2025		Bond Future	118.8752	118.8752	119.2643	119.2643	0.327	0.0000	0.0000
2025/02/06	2050	06/02/2025	115.60 Call	Bond Future	3275.2200	3.2752	3664.2700	3.6643	11.879	0.0000	0.0000
2025/02/06	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2050	08/05/2025		Bond Future	121.2554	121.2554	121.6517	121.6517	0.327	0.0000	0.0000
2025/02/06	2050	08/05/2025	121.16 Call	Bond Future	95.4300	0.0954	491.6700	0.4917	415.215	0.0000	0.0000
2025/02/06	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2050	07/08/2025		Bond Future	121.3041	121.3041	121.7085	121.7085	0.333	0.0000	0.0000
2025/02/06	2050	07/08/2025	119.89 Call	Bond Future	1414.1000	1.4141	1818.5200	1.8185	28.599	0.0000	0.0000
2025/02/06	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2050	06/11/2025		Bond Future	123.6818	123.6818	124.0946	124.0946	0.334	0.0000	0.0000
2025/02/06	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	2050	06/11/2025	124.42 Put	Bond Future	738.2300	0.7382	325.4200	0.3254	55.919	0.0000	0.0000
2025/02/06	2050	05/02/2026		Bond Future	123.6477	123.6477	124.0688	124.0688	0.341	0.0000	0.0000
2025/02/06	2050	05/02/2026	122.82 Call	Bond Future	827.6800	0.8277	1248.7600	1.2488	50.875	0.0000	0.0000
2025/02/06	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	AL37	06/02/2025		Index Future	1075.2320	1075.2320	1074.0060	1074.0060	0.114	0.0000	0.0000
2025/02/06	AL37	08/05/2025		Index Future	1096.4920	1096.4920	1097.1320	1097.1320	0.058	0.0000	0.0000
2025/02/06	AL37	07/08/2025		Index Future	1118.0060	1118.0060	1118.6610	1118.6610	0.059	0.0000	0.0000
2025/02/06	AL37	06/11/2025		Index Future	1139.6740	1139.6740	1140.3450	1140.3450	0.059	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	
2025/02/06	AL37	05/02/2026		Index Future	1161.2760	1161.2760	1161.9650	1161.9650	0.059	0.0000	0.0000
2025/02/06	AL7T	06/02/2025		Index Future	1289.3870	1289.3870	1285.8190	1285.8190	0.277	0.0000	0.0000
2025/02/06	AL7T	08/05/2025		Index Future	1314.8820	1314.8820	1314.0830	1314.0830	0.061	0.0000	0.0000
2025/02/06	AL7T	07/08/2025		Index Future	1340.6800	1340.6800	1339.8690	1339.8690	0.060	0.0000	0.0000
2025/02/06	AL7T	06/11/2025		Index Future	1366.6640	1366.6640	1365.8410	1365.8410	0.060	0.0000	0.0000
2025/02/06	AL7T	05/02/2026		Index Future	1392.5690	1392.5690	1391.7360	1391.7360	0.060	0.0000	0.0000
2025/02/06	ALBI	06/02/2025		Index Future	1107.7300	1107.7300	1104.1670	1104.1670	0.322	0.0000	0.0000
2025/02/06	ALBI	08/05/2025		Index Future	1129.6330	1129.6330	1128.6120	1128.6120	0.090	0.0000	0.0000
2025/02/06	ALBI	07/08/2025		Index Future	1151.7970	1151.7970	1150.7590	1150.7590	0.090	0.0000	0.0000
2025/02/06	ALBI	06/11/2025		Index Future	1174.1190	1174.1190	1173.0650	1173.0650	0.090	0.0000	0.0000
2025/02/06	ALBI	05/02/2026		Index Future	1196.3750	1196.3750	1195.3050	1195.3050	0.089	0.0000	0.0000
2025/02/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	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	
2025/02/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/06	ES33	06/02/2025		Bond Future	11.0815	83.5517	11.1300	83.3227	0.438	0.0000	0.0000
2025/02/06	ES33	06/02/2025	13.34 Call	Bond Future	9820.1400	9.8201	9591.1300	9.5911	2.332	0.0000	0.0000
2025/02/06	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES33	08/05/2025		Bond Future	11.2069	81.4259	11.2211	81.3606	0.126	0.0000	0.0000
2025/02/06	ES33	08/05/2025	12.73 Call	Bond Future	6653.9000	6.6539	6588.5600	6.5886	0.982	0.0000	0.0000
2025/02/06	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES33	07/08/2025		Bond Future	11.3413	83.0427	11.3561	82.9763	0.130	0.0000	0.0000
2025/02/06	ES33	07/08/2025	13.56 Call	Bond Future	9238.0500	9.2381	9171.6600	9.1717	0.719	0.0000	0.0000
2025/02/06	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES33	06/11/2025		Bond Future	11.4942	80.8733	11.5095	80.8058	0.134	0.0000	0.0000
2025/02/06	ES33	06/11/2025	12.01 Call	Bond Future	2223.0200	2.2230	2155.6100	2.1556	3.032	0.0000	0.0000
2025/02/06	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES33	05/02/2026		Bond Future	11.6706	82.4205	11.6867	82.3521	0.138	0.0000	0.0000
2025/02/06	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES33	05/02/2026	11.49 Put	Bond Future	774.9900	0.7750	843.3900	0.8434	8.826	0.0000	0.0000
2025/02/06	ES42	06/02/2025		Bond Future	11.6563	79.2958	11.7300	78.8561	0.632	0.0000	0.0000
2025/02/06	ES42	06/02/2025	13.71 Call	Bond Future	10902.2900	10.9023	10462.5700	10.4626	4.033	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	
2025/02/06	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES42	08/05/2025		Bond Future	11.7711	76.6166	11.8113	76.3803	0.341	0.0000	0.0000
2025/02/06	ES42	08/05/2025	13.25 Call	Bond Future	7985.7100	7.9857	7749.4500	7.7495	2.959	0.0000	0.0000
2025/02/06	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES42	07/08/2025		Bond Future	11.8892	78.1373	11.9308	77.8965	0.350	0.0000	0.0000
2025/02/06	ES42	07/08/2025	13.79 Call	Bond Future	9865.0900	9.8651	9624.3300	9.6243	2.441	0.0000	0.0000
2025/02/06	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES42	06/11/2025		Bond Future	12.0184	75.4024	12.0616	75.1573	0.359	0.0000	0.0000
2025/02/06	ES42	06/11/2025	12.39 Call	Bond Future	2068.5500	2.0686	1823.4100	1.8234	11.851	0.0000	0.0000
2025/02/06	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES42	05/02/2026		Bond Future	12.1591	76.8429	12.2039	76.5933	0.369	0.0000	0.0000
2025/02/06	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	ES42	05/02/2026	11.85 Put	Bond Future	1756.8600	1.7569	2006.4200	2.0064	14.205	0.0000	0.0000
2025/02/06	GOVI	06/02/2025		GOVI	1090.9140	1090.9140	1087.4840	1087.4840	0.314	0.0000	0.0000
2025/02/06	GOVI	06/02/2025	972.00 Call	GOVI	1189140.0000	118.9140	1154840.0000	115.4840	2.884	0.0000	0.0000
2025/02/06	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	GOVI	08/05/2025		GOVI	1112.4840	1112.4840	1111.5270	1111.5270	0.086	0.0000	0.0000
2025/02/06	GOVI	08/05/2025	1,022.00 Call	GOVI	904840.0000	90.4840	895270.0000	89.5270	1.058	0.0000	0.0000
2025/02/06	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	GOVI	07/08/2025		GOVI	1134.3110	1134.3110	1133.3390	1133.3390	0.086	0.0000	0.0000
2025/02/06	GOVI	07/08/2025	1,011.00 Call	GOVI	1233110.0000	123.3110	1223390.0000	122.3390	0.788	0.0000	0.0000
2025/02/06	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	GOVI	06/11/2025		GOVI	1156.2950	1156.2950	1155.3070	1155.3070	0.085	0.0000	0.0000
2025/02/06	GOVI	06/11/2025	1,112.00 Call	GOVI	442950.0000	44.2950	433070.0000	43.3070	2.231	0.0000	0.0000
2025/02/06	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	GOVI	05/02/2026		GOVI	1178.2130	1178.2130	1177.2100	1177.2100	0.085	0.0000	0.0000
2025/02/06	GOVI	05/02/2026	1,150.00 Call	GOVI	282130.0000	28.2130	272100.0000	27.2100	3.555	0.0000	0.0000
2025/02/06	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/02/06	IGOV	06/02/2025		Index Future	371.1520	371.1520	371.4580	371.4580	0.082	0.0000	0.0000
2025/02/06	IGOV	08/05/2025		Index Future	378.5830	378.5830	378.6590	378.6590	0.020	0.0000	0.0000
2025/02/06	IGOV	07/08/2025		Index Future	386.1010	386.1010	386.1810	386.1810	0.021	0.0000	0.0000
2025/02/06	IGOV	06/11/2025		Index Future	393.6730	393.6730	393.7550	393.7550	0.021	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	
2025/02/06	IGOV	05/02/2026		Index Future	401.2230	401.2230	401.3080	401.3080	0.021	0.0000	0.0000
2025/02/06	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/06	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/06	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/06	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/06	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/06	R033	06/02/2025		Bond Future	9.9511	103.9261	9.9650	103.8496	0.140	0.0000	0.0000
2025/02/06	R033	06/02/2025	10.33 Call	Bond Future	2055.5500	2.0556	1979.0500	1.9791	3.722	0.0000	0.0000
2025/02/06	R033	06/02/2025	10.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R033	08/05/2025		Bond Future	10.0410	100.9331	10.0400	100.9389	0.011	0.0000	0.0000
2025/02/06	R033	08/05/2025	10.33 Call	Bond Future	2527.0400	2.5270	2522.4000	2.5224	0.184	0.0000	0.0000
2025/02/06	R033	08/05/2025	10.33 Put	Bond Future	995.8000	0.9958	985.4300	0.9854	1.041	0.0000	0.0000
2025/02/06	R033	07/08/2025		Bond Future	10.1385	102.9128	10.1373	102.9189	0.012	0.0000	0.0000
2025/02/06	R033	07/08/2025	10.33 Call	Bond Future	2829.7800	2.8298	2827.1100	2.8271	0.094	0.0000	0.0000
2025/02/06	R033	07/08/2025	10.33 Put	Bond Future	1839.5800	1.8396	1830.8200	1.8308	0.476	0.0000	0.0000
2025/02/06	R033	06/11/2025		Bond Future	10.2496	99.8604	10.2483	99.8670	0.013	0.0000	0.0000
2025/02/06	R033	06/11/2025	10.33 Call	Bond Future	2915.7000	2.9157	2914.2900	2.9143	0.048	0.0000	0.0000
2025/02/06	R033	06/11/2025	10.33 Put	Bond Future	2510.7000	2.5107	2502.7300	2.5027	0.317	0.0000	0.0000
2025/02/06	R033	05/02/2026		Bond Future	10.3797	101.7479	10.3782	101.7550	0.014	0.0000	0.0000
2025/02/06	R033	05/02/2026	10.49 Call	Bond Future	3559.6800	3.5597	3559.0400	3.5590	0.018	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	
2025/02/06	R033	05/02/2026	10.49 Put	Bond Future	3021.5100	3.0215	3013.7700	3.0138	0.256	0.0000	0.0000
2025/02/06	R035	06/02/2025	10.10 Put	Bond Future	1754.5900	1.7546	2062.5900	2.0626	17.554	0.0000	0.0000
2025/02/06	R035	06/02/2025	10.10 Call	Bond Future	0.7900	0.0008	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	R035	06/02/2025	11.10 Call	Bond Future	3899.6200	3.8996	3590.8300	3.5908	7.918	0.0000	0.0000
2025/02/06	R035	06/02/2025	11.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R035	06/02/2025	11.30 Call	Bond Future	4973.5600	4.9736	4664.7700	4.6648	6.209	0.0000	0.0000
2025/02/06	R035	06/02/2025	11.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R035	06/02/2025	10.65 Call	Bond Future	1418.6100	1.4186	1106.5300	1.1065	21.999	0.0000	0.0000
2025/02/06	R035	06/02/2025	10.65 Put	Bond Future	3.2900	0.0033	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	R035	06/02/2025	10.34 Put	Bond Future	474.0300	0.4740	661.3000	0.6613	39.506	0.0000	0.0000
2025/02/06	R035	06/02/2025	10.34 Call	Bond Future	121.5200	0.1215	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	R035	06/02/2025	10.26 Put	Bond Future	849.8200	0.8498	1125.1900	1.1252	32.403	0.0000	0.0000
2025/02/06	R035	06/02/2025	10.26 Call	Bond Future	33.4200	0.0334	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	R035	06/02/2025		Bond Future	10.4012	94.6358	10.4550	94.3270	0.518	0.0000	0.0000
2025/02/06	R035	06/02/2025	12.41 Call	Bond Future	10614.6900	10.6147	10305.9000	10.3059	2.909	0.0000	0.0000
2025/02/06	R035	06/02/2025	12.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R035	08/05/2025		Bond Future	10.4930	91.9981	10.5075	91.9167	0.138	0.0000	0.0000
2025/02/06	R035	08/05/2025	11.78 Call	Bond Future	7048.8600	7.0489	6969.6900	6.9697	1.123	0.0000	0.0000
2025/02/06	R035	08/05/2025	11.78 Put	Bond Future	177.8300	0.1778	180.0900	0.1801	1.271	0.0000	0.0000
2025/02/06	R035	08/05/2025	13.35 Call	Bond Future	14323.8800	14.3239	14242.4200	14.2424	0.569	0.0000	0.0000
2025/02/06	R035	08/05/2025	13.35 Put	Bond Future	3.5100	0.0035	3.4800	0.0035	0.855	0.0000	0.0000
2025/02/06	R035	08/05/2025	12.70 Call	Bond Future	11377.3000	11.3773	11295.9200	11.2959	0.715	0.0000	0.0000
2025/02/06	R035	08/05/2025	12.70 Put	Bond Future	25.1300	0.0251	25.1800	0.0252	0.199	0.0000	0.0000
2025/02/06	R035	08/05/2025	11.46 Put	Bond Future	326.8800	0.3269	331.8900	0.3319	1.533	0.0000	0.0000
2025/02/06	R035	08/05/2025	11.46 Call	Bond Future	5557.6700	5.5577	5481.2500	5.4813	1.375	0.0000	0.0000
2025/02/06	R035	08/05/2025	10.08 Put	Bond Future	3095.7500	3.0958	3146.2200	3.1462	1.630	0.0000	0.0000
2025/02/06	R035	08/05/2025	10.08 Call	Bond Future	729.2100	0.7292	698.2500	0.6983	4.246	0.0000	0.0000
2025/02/06	R035	08/05/2025	10.58 Put	Bond Future	1501.8800	1.5019	1529.0800	1.5291	1.811	0.0000	0.0000
2025/02/06	R035	08/05/2025	10.58 Call	Bond Future	1990.0000	1.9900	1935.7700	1.9358	2.725	0.0000	0.0000
2025/02/06	R035	08/05/2025	11.01 Call	Bond Future	3583.8500	3.5839	3515.4000	3.5154	1.910	0.0000	0.0000
2025/02/06	R035	08/05/2025	11.01 Put	Bond Future	734.7300	0.7347	747.7100	0.7477	1.767	0.0000	0.0000
2025/02/06	R035	08/05/2025	11.70 Call	Bond Future	6672.4700	6.6725	6593.8300	6.5938	1.179	0.0000	0.0000
2025/02/06	R035	08/05/2025	11.70 Put	Bond Future	207.4300	0.2074	210.2200	0.2102	1.345	0.0000	0.0000
2025/02/06	R035	08/05/2025	10.95 Call	Bond Future	3339.8100	3.3398	3272.9400	3.2729	2.002	0.0000	0.0000
2025/02/06	R035	08/05/2025	10.95 Put	Bond Future	815.0600	0.8151	829.6200	0.8296	1.786	0.0000	0.0000
2025/02/06	R035	08/05/2025	10.44 Put	Bond Future	1863.7200	1.8637	1896.9700	1.8970	1.784	0.0000	0.0000
2025/02/06	R035	08/05/2025	10.44 Call	Bond Future	1564.6000	1.5646	1516.4200	1.5164	3.079	0.0000	0.0000
2025/02/06	R035	07/08/2025	10.08 Put	Bond Future	4060.6100	4.0606	4111.2500	4.1113	1.247	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	
2025/02/06	R035	07/08/2025	10.08 Call	Bond Future	1175.9800	1.1760	1143.8800	1.1439	2.730	0.0000	0.0000
2025/02/06	R035	07/08/2025	10.58 Put	Bond Future	2475.0100	2.4750	2509.2300	2.5092	1.383	0.0000	0.0000
2025/02/06	R035	07/08/2025	10.58 Call	Bond Future	2405.0200	2.4050	2356.5000	2.3565	2.017	0.0000	0.0000
2025/02/06	R035	07/08/2025	11.34 Call	Bond Future	5077.8800	5.0779	5010.7800	5.0108	1.321	0.0000	0.0000
2025/02/06	R035	07/08/2025	11.34 Put	Bond Future	1085.2000	1.0852	1100.8400	1.1008	1.441	0.0000	0.0000
2025/02/06	R035	07/08/2025	11.30 Call	Bond Future	4920.0600	4.9201	4853.6900	4.8537	1.349	0.0000	0.0000
2025/02/06	R035	07/08/2025	11.30 Put	Bond Future	1134.9600	1.1350	1151.3300	1.1513	1.442	0.0000	0.0000
2025/02/06	R035	07/08/2025		Bond Future	10.5927	93.8030	10.6077	93.7202	0.142	0.0000	0.0000
2025/02/06	R035	07/08/2025	12.65 Call	Bond Future	10657.3400	10.6573	10577.4400	10.5774	0.750	0.0000	0.0000
2025/02/06	R035	07/08/2025	12.65 Put	Bond Future	226.1100	0.2261	228.9500	0.2290	1.256	0.0000	0.0000
2025/02/06	R035	06/11/2025		Bond Future	10.7069	91.1130	10.7226	91.0290	0.146	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.20 Call	Bond Future	4613.7700	4.6138	4554.2300	4.5542	1.290	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.20 Put	Bond Future	2011.7500	2.0118	2036.2300	2.0362	1.217	0.0000	0.0000
2025/02/06	R035	06/11/2025	9.91 Put	Bond Future	5628.4000	5.6284	5684.4400	5.6844	0.996	0.0000	0.0000
2025/02/06	R035	06/11/2025	9.91 Call	Bond Future	1198.0900	1.1981	1170.1100	1.1701	2.335	0.0000	0.0000
2025/02/06	R035	06/11/2025	10.41 Put	Bond Future	3848.7400	3.8487	3891.5500	3.8916	1.112	0.0000	0.0000
2025/02/06	R035	06/11/2025	10.41 Call	Bond Future	2231.2800	2.2313	2190.0700	2.1901	1.847	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.43 Call	Bond Future	5435.9700	5.4360	5372.3000	5.3723	1.171	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.43 Put	Bond Future	1654.9100	1.6549	1675.2600	1.6753	1.230	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.95 Call	Bond Future	7424.9500	7.4250	7353.9700	7.3540	0.956	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.95 Put	Bond Future	1056.6800	1.0567	1069.7200	1.0697	1.234	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.45 Call	Bond Future	5509.2100	5.5092	5445.2000	5.4452	1.162	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.45 Put	Bond Future	1626.6500	1.6267	1646.6600	1.6467	1.230	0.0000	0.0000
2025/02/06	R035	06/11/2025	10.95 Put	Bond Future	2480.6900	2.4807	2510.3200	2.5103	1.194	0.0000	0.0000
2025/02/06	R035	06/11/2025	10.95 Call	Bond Future	3776.2900	3.7763	3721.9000	3.7219	1.440	0.0000	0.0000
2025/02/06	R035	06/11/2025	10.08 Put	Bond Future	4962.9600	4.9630	5014.5600	5.0146	1.040	0.0000	0.0000
2025/02/06	R035	06/11/2025	10.08 Call	Bond Future	1501.8200	1.5018	1469.4000	1.4694	2.159	0.0000	0.0000
2025/02/06	R035	06/11/2025	10.58 Put	Bond Future	3360.3200	3.3603	3398.7300	3.3987	1.143	0.0000	0.0000
2025/02/06	R035	06/11/2025	10.58 Call	Bond Future	2673.6300	2.6736	2628.0200	2.6280	1.706	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.67 Call	Bond Future	6334.8000	6.3348	6267.4100	6.2674	1.064	0.0000	0.0000
2025/02/06	R035	06/11/2025	11.67 Put	Bond Future	1346.3200	1.3463	1362.9500	1.3630	1.235	0.0000	0.0000
2025/02/06	R035	05/02/2026		Bond Future	10.8391	92.8363	10.8554	92.7511	0.150	0.0000	0.0000
2025/02/06	R035	05/02/2026	10.79 Call	Bond Future	3498.8600	3.4989	3450.7300	3.4507	1.376	0.0000	0.0000
2025/02/06	R035	05/02/2026	10.79 Put	Bond Future	3757.0600	3.7571	3794.1900	3.7942	0.988	0.0000	0.0000
2025/02/06	R038	06/02/2025		Bond Future	10.9212	103.6567	10.9700	103.3222	0.446	0.0000	0.0000
2025/02/06	R038	06/02/2025	11.24 Call	Bond Future	2157.6900	2.1577	1822.6000	1.8226	15.530	0.0000	0.0000
2025/02/06	R038	06/02/2025	11.24 Put	Bond Future	0.6000	0.0006	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	R038	08/05/2025		Bond Future	11.0273	100.2167	11.0313	100.1900	0.036	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	
2025/02/06	R038	08/05/2025	11.24 Call	Bond Future	2925.3700	2.9254	2897.7100	2.8977	0.946	0.0000	0.0000
2025/02/06	R038	08/05/2025	11.24 Put	Bond Future	1506.2500	1.5063	1505.2900	1.5053	0.064	0.0000	0.0000
2025/02/06	R038	07/08/2025		Bond Future	11.1394	102.1822	11.1435	102.1553	0.037	0.0000	0.0000
2025/02/06	R038	07/08/2025	11.24 Call	Bond Future	3364.8600	3.3649	3341.8600	3.3419	0.684	0.0000	0.0000
2025/02/06	R038	07/08/2025	11.24 Put	Bond Future	2703.2800	2.7033	2707.1800	2.7072	0.144	0.0000	0.0000
2025/02/06	R038	06/11/2025		Bond Future	11.2624	98.6741	11.2666	98.6470	0.037	0.0000	0.0000
2025/02/06	R038	06/11/2025	11.24 Call	Bond Future	3551.3500	3.5514	3530.8700	3.5309	0.577	0.0000	0.0000
2025/02/06	R038	06/11/2025	11.24 Put	Bond Future	3696.6900	3.6967	3703.3200	3.7033	0.179	0.0000	0.0000
2025/02/06	R038	06/11/2025	12.33 Call	Bond Future	8041.0400	8.0410	8014.6100	8.0146	0.329	0.0000	0.0000
2025/02/06	R038	06/11/2025	12.33 Put	Bond Future	1473.9500	1.4740	1474.6300	1.4746	0.046	0.0000	0.0000
2025/02/06	R038	06/11/2025	10.98 Put	Bond Future	4568.6900	4.5687	4577.6500	4.5777	0.196	0.0000	0.0000
2025/02/06	R038	06/11/2025	10.98 Call	Bond Future	2715.4400	2.7154	2697.2900	2.6973	0.668	0.0000	0.0000
2025/02/06	R038	05/02/2026		Bond Future	11.3999	100.5386	11.4042	100.5114	0.038	0.0000	0.0000
2025/02/06	R038	05/02/2026	11.44 Call	Bond Future	4686.0200	4.6860	4665.3300	4.6653	0.442	0.0000	0.0000
2025/02/06	R038	05/02/2026	11.44 Put	Bond Future	4432.6500	4.4327	4439.1700	4.4392	0.147	0.0000	0.0000
2025/02/06	R053	06/02/2025		Bond Future	11.2361	107.5497	11.3100	106.9074	0.658	0.0000	0.0000
2025/02/06	R053	06/02/2025	12.94 Call	Bond Future	13169.4400	13.1694	12527.1200	12.5271	4.877	0.0000	0.0000
2025/02/06	R053	06/02/2025	12.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R053	08/05/2025		Bond Future	11.3313	103.8095	11.3612	103.5521	0.264	0.0000	0.0000
2025/02/06	R053	08/05/2025	12.64 Call	Bond Future	10560.1800	10.5602	10318.0600	10.3181	2.293	0.0000	0.0000
2025/02/06	R053	08/05/2025	12.64 Put	Bond Future	317.9300	0.3179	333.1400	0.3331	4.784	0.0000	0.0000
2025/02/06	R053	07/08/2025		Bond Future	11.4307	105.8455	11.4617	105.5834	0.271	0.0000	0.0000
2025/02/06	R053	07/08/2025	13.17 Call	Bond Future	13662.4200	13.6624	13423.2600	13.4233	1.750	0.0000	0.0000
2025/02/06	R053	07/08/2025	13.17 Put	Bond Future	651.0300	0.6510	673.9900	0.6740	3.527	0.0000	0.0000
2025/02/06	R053	06/11/2025		Bond Future	11.5382	102.0297	11.5704	101.7629	0.279	0.0000	0.0000
2025/02/06	R053	06/11/2025	11.76 Call	Bond Future	5732.5200	5.7325	5569.3800	5.5694	2.846	0.0000	0.0000
2025/02/06	R053	06/11/2025	11.76 Put	Bond Future	3917.0700	3.9171	4020.7200	4.0207	2.646	0.0000	0.0000
2025/02/06	R053	05/02/2026		Bond Future	11.6565	103.9575	11.6898	103.6861	0.286	0.0000	0.0000
2025/02/06	R053	05/02/2026	11.49 Call	Bond Future	5002.9100	5.0029	4863.6800	4.8637	2.783	0.0000	0.0000
2025/02/06	R053	05/02/2026	11.49 Put	Bond Future	6379.1900	6.3792	6511.4000	6.5114	2.073	0.0000	0.0000
2025/02/06	R186	06/02/2025		Bond Future	8.2257	105.3227	8.2400	105.2979	0.174	0.0000	0.0000
2025/02/06	R186	06/02/2025	9.03 Call	Bond Future	1383.5700	1.3836	1358.7900	1.3588	1.791	0.0000	0.0000
2025/02/06	R186	06/02/2025	9.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R186	08/05/2025		Bond Future	8.2664	107.4052	8.2717	107.3972	0.064	0.0000	0.0000
2025/02/06	R186	08/05/2025	8.47 Call	Bond Future	507.1900	0.5072	500.3800	0.5004	1.343	0.0000	0.0000
2025/02/06	R186	08/05/2025	8.47 Put	Bond Future	200.1000	0.2001	201.2400	0.2012	0.570	0.0000	0.0000
2025/02/06	R186	07/08/2025	10.25 Call	Bond Future	2477.3800	2.4774	2469.5300	2.4695	0.317	0.0000	0.0000
2025/02/06	R186	07/08/2025	10.25 Put	Bond Future	49.3600	0.0494	49.3000	0.0493	0.122	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	
2025/02/06	R186	07/08/2025	9.22 Put	Bond Future	158.5400	0.1585	159.0500	0.1591	0.322	0.0000	0.0000
2025/02/06	R186	07/08/2025	9.22 Call	Bond Future	1294.1400	1.2941	1286.8600	1.2869	0.563	0.0000	0.0000
2025/02/06	R186	07/08/2025		Bond Future	8.3300	104.2028	8.3361	104.1950	0.073	0.0000	0.0000
2025/02/06	R186	07/08/2025	9.68 Call	Bond Future	1808.6500	1.8087	1800.9800	1.8010	0.424	0.0000	0.0000
2025/02/06	R186	07/08/2025	9.68 Put	Bond Future	92.9800	0.0930	93.1000	0.0931	0.129	0.0000	0.0000
2025/02/06	R186	06/11/2025		Bond Future	8.4423	106.2201	8.4495	106.2125	0.085	0.0000	0.0000
2025/02/06	R186	06/11/2025	8.13 Call	Bond Future	280.0000	0.2800	276.3900	0.2764	1.289	0.0000	0.0000
2025/02/06	R186	06/11/2025	8.13 Put	Bond Future	610.8100	0.6108	614.8100	0.6148	0.655	0.0000	0.0000
2025/02/06	R186	05/02/2026		Bond Future	8.6850	102.9220	8.6939	102.9147	0.103	0.0000	0.0000
2025/02/06	R186	05/02/2026	8.43 Call	Bond Future	332.9000	0.3329	329.2100	0.3292	1.108	0.0000	0.0000
2025/02/06	R186	05/02/2026	8.43 Put	Bond Future	543.2900	0.5433	546.9400	0.5469	0.672	0.0000	0.0000
2025/02/06	R202	06/02/2025		Bond Future	267.4976	267.4976	267.3780	267.3780	0.045	0.0000	0.0000
2025/02/06	R202	06/02/2025	266.79 Call	Bond Future	707.6200	0.7076	588.0300	0.5880	16.900	0.0000	0.0000
2025/02/06	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R202	08/05/2025		Bond Future	272.8534	272.8534	272.0284	272.0284	0.302	0.0000	0.0000
2025/02/06	R202	08/05/2025	272.31 Call	Bond Future	543.4400	0.5434	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	281.6200	0.2816	100.000	0.0000	0.0000
2025/02/06	R202	07/08/2025		Bond Future	273.0538	273.0538	272.2131	272.2131	0.308	0.0000	0.0000
2025/02/06	R202	07/08/2025	271.60 Call	Bond Future	1453.7600	1.4538	613.0600	0.6131	57.829	0.0000	0.0000
2025/02/06	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R202	06/11/2025		Bond Future	278.4067	278.4067	277.5504	277.5504	0.308	0.0000	0.0000
2025/02/06	R202	06/11/2025	275.64 Call	Bond Future	2766.7100	2.7667	1910.3600	1.9104	30.952	0.0000	0.0000
2025/02/06	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R202	05/02/2026		Bond Future	278.4241	278.4241	277.5519	277.5519	0.313	0.0000	0.0000
2025/02/06	R202	05/02/2026	277.82 Call	Bond Future	604.1400	0.6041	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/06	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	268.0900	0.2681	100.000	0.0000	0.0000
2025/02/06	R209	06/02/2025		Bond Future	10.6411	74.0322	10.6900	73.7805	0.460	0.0000	0.0000
2025/02/06	R209	06/02/2025	12.44 Call	Bond Future	8524.2200	8.5242	8272.5900	8.2726	2.952	0.0000	0.0000
2025/02/06	R209	06/02/2025	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R209	08/05/2025		Bond Future	10.7326	72.3418	10.7471	72.2684	0.135	0.0000	0.0000
2025/02/06	R209	08/05/2025	11.89 Call	Bond Future	5772.9400	5.7729	5702.3800	5.7024	1.222	0.0000	0.0000
2025/02/06	R209	08/05/2025	11.89 Put	Bond Future	210.9500	0.2110	213.8100	0.2138	1.356	0.0000	0.0000
2025/02/06	R209	07/08/2025		Bond Future	10.8297	73.7607	10.8447	73.6861	0.138	0.0000	0.0000
2025/02/06	R209	07/08/2025	12.68 Call	Bond Future	8768.1100	8.7681	8697.0000	8.6970	0.811	0.0000	0.0000
2025/02/06	R209	07/08/2025	12.68 Put	Bond Future	285.6600	0.2857	289.2100	0.2892	1.243	0.0000	0.0000
2025/02/06	R209	06/11/2025		Bond Future	10.9367	72.0359	10.9522	71.9601	0.142	0.0000	0.0000
2025/02/06	R209	06/11/2025	11.27 Call	Bond Future	3718.7500	3.7188	3667.7200	3.6677	1.372	0.0000	0.0000
2025/02/06	R209	06/11/2025	11.27 Put	Bond Future	2112.0700	2.1121	2136.8400	2.1368	1.173	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	
2025/02/06	R209	05/02/2026		Bond Future	11.0572	73.3980	11.0733	73.3210	0.145	0.0000	0.0000
2025/02/06	R209	05/02/2026	10.93 Call	Bond Future	3078.8800	3.0789	3036.4000	3.0364	1.380	0.0000	0.0000
2025/02/06	R209	05/02/2026	10.93 Put	Bond Future	3692.7400	3.6927	3727.2200	3.7272	0.934	0.0000	0.0000
2025/02/06	R210	06/02/2025		Bond Future	242.7096	242.7096	242.7239	242.7239	0.006	0.0000	0.0000
2025/02/06	R210	06/02/2025	239.61 Call	Bond Future	3099.6200	3.0996	3113.9000	3.1139	0.461	0.0000	0.0000
2025/02/06	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R210	08/05/2025		Bond Future	244.2203	244.2203	244.2703	244.2703	0.020	0.0000	0.0000
2025/02/06	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R210	08/05/2025	248.03 Put	Bond Future	3809.7300	3.8097	3759.7500	3.7598	1.312	0.0000	0.0000
2025/02/06	R210	07/08/2025		Bond Future	249.0700	249.0700	249.1217	249.1217	0.021	0.0000	0.0000
2025/02/06	R210	07/08/2025	248.44 Call	Bond Future	630.0100	0.6300	681.6800	0.6817	8.201	0.0000	0.0000
2025/02/06	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R210	06/11/2025		Bond Future	250.5450	250.5450	250.5984	250.5984	0.021	0.0000	0.0000
2025/02/06	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R210	06/11/2025	252.14 Put	Bond Future	1594.9600	1.5950	1541.6200	1.5416	3.344	0.0000	0.0000
2025/02/06	R210	05/02/2026		Bond Future	255.3459	255.3459	255.4013	255.4013	0.022	0.0000	0.0000
2025/02/06	R210	05/02/2026	253.10 Call	Bond Future	2245.9400	2.2459	2301.2500	2.3013	2.463	0.0000	0.0000
2025/02/06	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R213	06/02/2025		Bond Future	9.4260	92.1733	9.4500	92.0720	0.255	0.0000	0.0000
2025/02/06	R213	06/02/2025	11.35 Call	Bond Future	7676.6400	7.6766	7575.4200	7.5754	1.319	0.0000	0.0000
2025/02/06	R213	06/02/2025	11.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R213	08/05/2025		Bond Future	9.4990	90.4395	9.4875	90.4864	0.121	0.0000	0.0000
2025/02/06	R213	08/05/2025	10.52 Call	Bond Future	4223.1700	4.2232	4261.8800	4.2619	0.917	0.0000	0.0000
2025/02/06	R213	08/05/2025	10.52 Put	Bond Future	173.4600	0.1735	165.2700	0.1653	4.722	0.0000	0.0000
2025/02/06	R213	07/08/2025		Bond Future	9.5813	92.2137	9.5691	92.2619	0.127	0.0000	0.0000
2025/02/06	R213	07/08/2025	11.66 Call	Bond Future	7864.3700	7.8644	7908.4500	7.9085	0.561	0.0000	0.0000
2025/02/06	R213	07/08/2025	11.66 Put	Bond Future	117.7100	0.1177	113.6700	0.1137	3.432	0.0000	0.0000
2025/02/06	R213	06/11/2025		Bond Future	9.6839	90.4454	9.6709	90.4947	0.134	0.0000	0.0000
2025/02/06	R213	06/11/2025	10.05 Call	Bond Future	2822.4000	2.8224	2849.2600	2.8493	0.952	0.0000	0.0000
2025/02/06	R213	06/11/2025	10.05 Put	Bond Future	1446.6300	1.4466	1424.1500	1.4242	1.554	0.0000	0.0000
2025/02/06	R213	05/02/2026		Bond Future	9.8111	92.1568	9.7972	92.2075	0.142	0.0000	0.0000
2025/02/06	R213	05/02/2026	9.89 Call	Bond Future	2407.0600	2.4071	2431.0200	2.4310	0.995	0.0000	0.0000
2025/02/06	R213	05/02/2026	9.89 Put	Bond Future	2120.4500	2.1205	2093.7600	2.0938	1.259	0.0000	0.0000
2025/02/06	R214	06/02/2025	13.63 Call	Bond Future	12018.0100	12.0180	11615.4200	11.6154	3.350	0.0000	0.0000
2025/02/06	R214	06/02/2025	13.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R214	06/02/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R214	06/02/2025	12.25 Call	Bond Future	5984.3100	5.9843	5581.7200	5.5817	6.727	0.0000	0.0000

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2025/02/06	R214	06/02/2025	11.75 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/06	R214	06/02/2025	11.75 Call	Bond Future	3539.7600	3.5398	3137.1700	11.373	0.0000	0.0000
2025/02/06	R214	06/02/2025		Bond Future	11.0761	68.9473	11.1500	68.5447	0.667	0.0000
2025/02/06	R214	06/02/2025	12.71 Call	Bond Future	8106.6900	8.1067	7704.1000	7.7041	4.966	0.0000
2025/02/06	R214	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/06	R214	08/05/2025		Bond Future	11.1656	67.0083	11.2059	66.7915	0.360	0.0000
2025/02/06	R214	08/05/2025	12.40 Call	Bond Future	6407.1900	6.4072	6205.9900	6.2060	3.140	0.0000
2025/02/06	R214	08/05/2025	12.40 Put	Bond Future	213.1900	0.2132	228.7900	0.2288	7.317	0.0000
2025/02/06	R214	07/08/2025		Bond Future	11.2609	68.3229	11.3024	68.1020	0.369	0.0000
2025/02/06	R214	07/08/2025	12.97 Call	Bond Future	8592.7800	8.5928	8391.1700	8.3912	2.346	0.0000
2025/02/06	R214	07/08/2025	12.97 Put	Bond Future	356.9100	0.3569	376.1700	0.3762	5.396	0.0000
2025/02/06	R214	06/11/2025		Bond Future	11.3663	66.3454	11.4093	66.1206	0.378	0.0000
2025/02/06	R214	06/11/2025	11.64 Call	Bond Future	3754.1300	3.7541	3615.8100	3.6158	3.684	0.0000
2025/02/06	R214	06/11/2025	11.64 Put	Bond Future	2341.0300	2.3410	2427.5900	2.4276	3.698	0.0000
2025/02/06	R214	05/02/2026		Bond Future	11.4846	67.6003	11.5291	67.3714	0.387	0.0000
2025/02/06	R214	05/02/2026	11.26 Call	Bond Future	3101.5000	3.1015	2988.8000	2.9888	3.634	0.0000
2025/02/06	R214	05/02/2026	11.26 Put	Bond Future	4276.3200	4.2763	4392.5000	4.3925	2.717	0.0000
2025/02/06	R248	06/02/2025	10.30 Put	Bond Future	6952.8500	6.9529	7481.1200	7.4811	7.598	0.0000
2025/02/06	R248	06/02/2025	10.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/06	R248	06/02/2025	11.00 Put	Bond Future	1795.9300	1.7959	2321.5800	2.3216	29.269	0.0000
2025/02/06	R248	06/02/2025	11.00 Call	Bond Future	2.6200	0.0026	0.0000	0.0000	(100.000)	0.0000
2025/02/06	R248	06/02/2025	11.70 Call	Bond Future	2865.6500	2.8657	2337.3700	2.3374	18.435	0.0000
2025/02/06	R248	06/02/2025	11.70 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/02/06	R248	06/02/2025		Bond Future	11.2612	83.4400	11.3400	82.9117	0.700	0.0000
2025/02/06	R248	06/02/2025	12.71 Call	Bond Future	8823.5900	8.8236	8295.3200	8.2953	5.987	0.0000
2025/02/06	R248	06/02/2025	12.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/06	R248	08/05/2025		Bond Future	11.3541	80.6444	11.3840	80.4463	0.263	0.0000
2025/02/06	R248	08/05/2025	12.60 Call	Bond Future	7856.8000	7.8568	7671.6000	7.6716	2.357	0.0000
2025/02/06	R248	08/05/2025	12.60 Put	Bond Future	268.9100	0.2689	281.8100	0.2818	4.797	0.0000
2025/02/06	R248	07/08/2025		Bond Future	11.4529	82.2265	11.4839	82.0247	0.270	0.0000
2025/02/06	R248	07/08/2025	13.21 Call	Bond Future	10676.8500	10.6769	10492.2000	10.4922	1.729	0.0000
2025/02/06	R248	07/08/2025	13.21 Put	Bond Future	484.3800	0.4844	501.4700	0.5015	3.528	0.0000
2025/02/06	R248	06/11/2025		Bond Future	11.5616	79.3757	11.5936	79.1703	0.277	0.0000
2025/02/06	R248	06/11/2025	11.74 Call	Bond Future	4263.6100	4.2636	4140.3700	4.1404	2.891	0.0000
2025/02/06	R248	06/11/2025	11.74 Put	Bond Future	3130.1400	3.1301	3212.2800	3.2123	2.624	0.0000
2025/02/06	R248	05/02/2026		Bond Future	11.6831	80.8765	11.7163	80.6676	0.284	0.0000
2025/02/06	R248	05/02/2026	11.46 Call	Bond Future	3721.4500	3.7215	3617.0000	3.6170	2.807	0.0000
2025/02/06	R248	05/02/2026	11.46 Put	Bond Future	5152.4300	5.1524	5256.9000	5.2569	2.028	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
2025/02/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
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