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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/02/2025 TO 07/02/2025

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
2025/02/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	2029	06/02/2025		Bond Future	132.4000	132.4000	132.4000	0.000	0.0000	0.0000
2025/02/07	2029	08/05/2025		Bond Future	135.1964	135.1964	135.3249	0.095	0.0000	0.0000
2025/02/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2029	08/05/2025	137.85 Put	Bond Future	2653.6500	2.6537	2525.0600	4.846	0.0000	0.0000
2025/02/07	2029	07/08/2025		Bond Future	137.8816	137.8816	137.9962	0.083	0.0000	0.0000
2025/02/07	2029	07/08/2025	137.41 Call	Bond Future	471.5600	0.4716	586.2400	24.319	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	
2025/02/07	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2029	06/11/2025		Bond Future	139.1546	139.1546	139.2566	139.2566	0.073	0.0000	0.0000
2025/02/07	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2029	06/11/2025	139.79 Put	Bond Future	635.4300	0.6354	533.4000	0.5334	16.057	0.0000	0.0000
2025/02/07	2029	05/02/2026		Bond Future	141.8221	141.8221	141.9590	141.9590	0.097	0.0000	0.0000
2025/02/07	2029	05/02/2026	140.11 Call	Bond Future	1712.0600	1.7121	1848.9500	1.8490	7.996	0.0000	0.0000
2025/02/07	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2029	07/05/2026		Bond Future	143.1607	143.1607	143.1607	143.1607	0.000	0.0000	0.0000
2025/02/07	2029	07/05/2026	141.82 Call	Bond Future	1340.6700	1.3407	1340.6700	1.3407	0.000	0.0000	0.0000
2025/02/07	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2030	06/02/2025		Bond Future	10.6800	90.1061	10.6800	90.1061	0.000	0.0000	0.0000
2025/02/07	2030	08/05/2025		Bond Future	9.1054	98.0677	9.1187	98.0189	0.146	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.93 Call	Bond Future	3176.8000	3.1768	3134.4000	3.1344	1.335	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.93 Put	Bond Future	206.6700	0.2067	213.0600	0.2131	3.092	0.0000	0.0000
2025/02/07	2030	08/05/2025	11.86 Call	Bond Future	9490.7000	9.4907	9441.9200	9.4419	0.514	0.0000	0.0000
2025/02/07	2030	08/05/2025	11.86 Put	Bond Future	0.2500	0.0003	0.2600	0.0003	4.000	0.0000	0.0000
2025/02/07	2030	08/05/2025	10.31 Put	Bond Future	85.4100	0.0854	88.4500	0.0885	3.559	0.0000	0.0000
2025/02/07	2030	08/05/2025	10.31 Call	Bond Future	4386.1300	4.3861	4340.3800	4.3404	1.043	0.0000	0.0000
2025/02/07	2030	08/05/2025	8.68 Put	Bond Future	1970.5200	1.9705	2003.7000	2.0037	1.684	0.0000	0.0000
2025/02/07	2030	08/05/2025	8.68 Call	Bond Future	392.4600	0.3925	376.8500	0.3769	3.977	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.18 Put	Bond Future	904.4900	0.9045	924.7500	0.9248	2.240	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.18 Call	Bond Future	1177.8500	1.1779	1149.3200	1.1493	2.422	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.99 Call	Bond Future	3363.1300	3.3631	3320.0200	3.3200	1.282	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.99 Put	Bond Future	181.3300	0.1813	187.0100	0.1870	3.132	0.0000	0.0000
2025/02/07	2030	08/05/2025	12.28 Call	Bond Future	10833.6300	10.8336	10784.8400	10.7848	0.450	0.0000	0.0000
2025/02/07	2030	08/05/2025	12.28 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/02/07	2030	08/05/2025	10.69 Put	Bond Future	26.8300	0.0268	27.9300	0.0279	4.100	0.0000	0.0000
2025/02/07	2030	08/05/2025	10.69 Call	Bond Future	5634.7300	5.6347	5587.0400	5.5870	0.846	0.0000	0.0000
2025/02/07	2030	08/05/2025	8.95 Put	Bond Future	1324.9800	1.3250	1350.9000	1.3509	1.956	0.0000	0.0000
2025/02/07	2030	08/05/2025	8.95 Call	Bond Future	752.1100	0.7521	729.2400	0.7292	3.041	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.45 Put	Bond Future	552.1200	0.5521	566.1500	0.5662	2.541	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.45 Call	Bond Future	1807.2800	1.8073	1772.5200	1.7725	1.923	0.0000	0.0000
2025/02/07	2030	08/05/2025	8.72 Put	Bond Future	1864.2000	1.8642	1896.2300	1.8962	1.718	0.0000	0.0000
2025/02/07	2030	08/05/2025	8.72 Call	Bond Future	435.8700	0.4359	419.1100	0.4191	3.845	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.22 Put	Bond Future	842.9900	0.8430	862.1600	0.8622	2.274	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.22 Call	Bond Future	1262.5900	1.2626	1232.9700	1.2330	2.346	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.54 Call	Bond Future	2043.3000	2.0433	2006.7600	2.0068	1.788	0.0000	0.0000
2025/02/07	2030	08/05/2025	9.54 Put	Bond Future	463.6400	0.4636	475.8900	0.4759	2.642	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	
2025/02/07	2030	07/08/2025	8.72 Put	Bond Future	2320.4800	2.3205	2369.1500	2.3692	2.097	0.0000	0.0000
2025/02/07	2030	07/08/2025	8.72 Call	Bond Future	664.0800	0.6641	651.1300	0.6511	1.950	0.0000	0.0000
2025/02/07	2030	07/08/2025	9.22 Put	Bond Future	1347.2400	1.3472	1383.9500	1.3840	2.725	0.0000	0.0000
2025/02/07	2030	07/08/2025	9.22 Call	Bond Future	1459.5600	1.4596	1434.6500	1.4347	1.707	0.0000	0.0000
2025/02/07	2030	07/08/2025	9.81 Call	Bond Future	2803.2500	2.8033	2764.4100	2.7644	1.386	0.0000	0.0000
2025/02/07	2030	07/08/2025	9.81 Put	Bond Future	654.3200	0.6543	677.1000	0.6771	3.481	0.0000	0.0000
2025/02/07	2030	07/08/2025	12.12 Call	Bond Future	9632.1600	9.6322	9571.1000	9.5711	0.634	0.0000	0.0000
2025/02/07	2030	07/08/2025	12.12 Put	Bond Future	6.2800	0.0063	6.8400	0.0068	8.917	0.0000	0.0000
2025/02/07	2030	07/08/2025	10.48 Put	Bond Future	247.7100	0.2477	258.8100	0.2588	4.481	0.0000	0.0000
2025/02/07	2030	07/08/2025	10.48 Call	Bond Future	4645.0500	4.6451	4594.5300	4.5945	1.088	0.0000	0.0000
2025/02/07	2030	07/08/2025		Bond Future	9.1879	95.9816	9.2055	95.9200	0.192	0.0000	0.0000
2025/02/07	2030	07/08/2025	11.11 Call	Bond Future	6523.8000	6.5238	6466.4900	6.4665	0.878	0.0000	0.0000
2025/02/07	2030	07/08/2025	11.11 Put	Bond Future	72.7500	0.0728	77.0600	0.0771	5.924	0.0000	0.0000
2025/02/07	2030	06/11/2025		Bond Future	9.2770	97.8399	9.2988	97.7669	0.236	0.0000	0.0000
2025/02/07	2030	06/11/2025	9.54 Call	Bond Future	2204.5000	2.2045	2169.5500	2.1696	1.585	0.0000	0.0000
2025/02/07	2030	06/11/2025	9.54 Put	Bond Future	1331.7200	1.3317	1369.7500	1.3698	2.856	0.0000	0.0000
2025/02/07	2030	06/11/2025	8.72 Put	Bond Future	2709.4900	2.7095	2762.3300	2.7623	1.950	0.0000	0.0000
2025/02/07	2030	06/11/2025	8.72 Call	Bond Future	828.6800	0.8287	808.5400	0.8085	2.430	0.0000	0.0000
2025/02/07	2030	06/11/2025	9.22 Put	Bond Future	1777.0900	1.7771	1821.2000	1.8212	2.482	0.0000	0.0000
2025/02/07	2030	06/11/2025	9.22 Call	Bond Future	1586.8000	1.5868	1557.9300	1.5579	1.819	0.0000	0.0000
2025/02/07	2030	06/11/2025	10.08 Call	Bond Future	3433.9600	3.4340	3389.1200	3.3891	1.306	0.0000	0.0000
2025/02/07	2030	06/11/2025	10.08 Put	Bond Future	799.9000	0.7999	828.0400	0.8280	3.518	0.0000	0.0000
2025/02/07	2030	05/02/2026		Bond Future	9.3935	95.6834	9.4096	95.6326	0.171	0.0000	0.0000
2025/02/07	2030	05/02/2026	9.49 Call	Bond Future	2044.4700	2.0445	2015.5400	2.0155	1.415	0.0000	0.0000
2025/02/07	2030	05/02/2026	9.49 Put	Bond Future	1739.9400	1.7399	1761.8300	1.7618	1.258	0.0000	0.0000
2025/02/07	2030	07/05/2026		Bond Future	9.5679	97.3955	9.5679	97.3955	0.000	0.0000	0.0000
2025/02/07	2030	07/05/2026	9.39 Call	Bond Future	1685.9300	1.6859	1683.8100	1.6838	0.126	0.0000	0.0000
2025/02/07	2030	07/05/2026	9.39 Put	Bond Future	2217.9500	2.2180	2215.8300	2.2158	0.096	0.0000	0.0000
2025/02/07	2032	06/02/2025		Bond Future	11.7200	86.5478	11.7200	86.5478	0.000	0.0000	0.0000
2025/02/07	2032	08/05/2025		Bond Future	9.8140	93.2570	9.8314	93.1757	0.177	0.0000	0.0000
2025/02/07	2032	08/05/2025	10.91 Call	Bond Future	5136.9900	5.1370	5062.7000	5.0627	1.446	0.0000	0.0000
2025/02/07	2032	08/05/2025	10.91 Put	Bond Future	184.8000	0.1848	191.8200	0.1918	3.799	0.0000	0.0000
2025/02/07	2032	08/05/2025	9.42 Put	Bond Future	2494.1400	2.4941	2541.5000	2.5415	1.899	0.0000	0.0000
2025/02/07	2032	08/05/2025	9.42 Call	Bond Future	627.5500	0.6276	593.6000	0.5936	5.410	0.0000	0.0000
2025/02/07	2032	08/05/2025	9.92 Put	Bond Future	1175.7000	1.1757	1204.6100	1.2046	2.459	0.0000	0.0000
2025/02/07	2032	08/05/2025	9.92 Call	Bond Future	1670.0600	1.6701	1617.6600	1.6177	3.138	0.0000	0.0000
2025/02/07	2032	08/05/2025	10.97 Call	Bond Future	5377.0200	5.3770	5302.1100	5.3021	1.393	0.0000	0.0000
2025/02/07	2032	08/05/2025	10.97 Put	Bond Future	163.5800	0.1636	169.9800	0.1700	3.912	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	
2025/02/07	2032	08/05/2025	9.40 Put	Bond Future	2561.7000	2.5617	2609.8800	2.6099	1.881	0.0000	0.0000
2025/02/07	2032	08/05/2025	9.40 Call	Bond Future	599.0900	0.5991	565.9600	0.5660	5.530	0.0000	0.0000
2025/02/07	2032	08/05/2025	9.90 Put	Bond Future	1215.2600	1.2153	1244.6400	1.2446	2.418	0.0000	0.0000
2025/02/07	2032	08/05/2025	9.90 Call	Bond Future	1616.6300	1.6166	1564.7000	1.5647	3.212	0.0000	0.0000
2025/02/07	2032	08/05/2025	10.28 Call	Bond Future	2775.0200	2.7750	2710.9600	2.7110	2.308	0.0000	0.0000
2025/02/07	2032	08/05/2025	10.28 Put	Bond Future	626.9700	0.6270	644.2200	0.6442	2.751	0.0000	0.0000
2025/02/07	2032	07/08/2025	9.40 Put	Bond Future	3277.9000	3.2779	3319.3900	3.3194	1.266	0.0000	0.0000
2025/02/07	2032	07/08/2025	9.40 Call	Bond Future	944.9900	0.9450	892.2300	0.8922	5.583	0.0000	0.0000
2025/02/07	2032	07/08/2025	9.90 Put	Bond Future	1963.1600	1.9632	1962.9000	1.9629	0.013	0.0000	0.0000
2025/02/07	2032	07/08/2025	9.90 Call	Bond Future	1936.1000	1.9361	1841.5900	1.8416	4.881	0.0000	0.0000
2025/02/07	2032	07/08/2025	10.59 Call	Bond Future	3937.7400	3.9377	3820.5400	3.8205	2.976	0.0000	0.0000
2025/02/07	2032	07/08/2025	10.59 Put	Bond Future	897.9700	0.8980	875.0200	0.8750	2.556	0.0000	0.0000
2025/02/07	2032	07/08/2025		Bond Future	9.9060	95.0864	9.9267	94.9922	0.210	0.0000	0.0000
2025/02/07	2032	07/08/2025	12.01 Call	Bond Future	9096.3200	9.0963	9008.4500	9.0085	0.966	0.0000	0.0000
2025/02/07	2032	07/08/2025	12.01 Put	Bond Future	141.2300	0.1412	147.6100	0.1476	4.517	0.0000	0.0000
2025/02/07	2032	06/11/2025		Bond Future	10.0123	92.7659	10.0364	92.6600	0.241	0.0000	0.0000
2025/02/07	2032	06/11/2025	10.42 Call	Bond Future	3380.1400	3.3801	3306.6700	3.3067	2.174	0.0000	0.0000
2025/02/07	2032	06/11/2025	10.42 Put	Bond Future	1610.1300	1.6101	1642.5800	1.6426	2.015	0.0000	0.0000
2025/02/07	2032	06/11/2025	9.40 Put	Bond Future	3872.6100	3.8726	3935.9100	3.9359	1.635	0.0000	0.0000
2025/02/07	2032	06/11/2025	9.40 Call	Bond Future	1131.7800	1.1318	1089.1600	1.0892	3.766	0.0000	0.0000
2025/02/07	2032	06/11/2025	9.90 Put	Bond Future	2555.3000	2.5553	2600.4100	2.6004	1.765	0.0000	0.0000
2025/02/07	2032	06/11/2025	9.90 Call	Bond Future	2060.2600	2.0603	1999.4500	1.9995	2.952	0.0000	0.0000
2025/02/07	2032	06/11/2025	10.89 Call	Bond Future	4805.3700	4.8054	4721.0400	4.7210	1.755	0.0000	0.0000
2025/02/07	2032	06/11/2025	10.89 Put	Bond Future	1047.9800	1.0480	1069.5700	1.0696	2.060	0.0000	0.0000
2025/02/07	2032	05/02/2026		Bond Future	10.1388	94.5202	10.1589	94.4351	0.198	0.0000	0.0000
2025/02/07	2032	05/02/2026	10.16 Call	Bond Future	2855.7000	2.8557	2737.5600	2.7376	4.137	0.0000	0.0000
2025/02/07	2032	05/02/2026	10.16 Put	Bond Future	2765.9200	2.7659	2732.9400	2.7329	1.192	0.0000	0.0000
2025/02/07	2032	07/05/2026		Bond Future	10.3073	92.0166	10.3073	92.0166	0.000	0.0000	0.0000
2025/02/07	2032	07/05/2026	10.14 Call	Bond Future	2577.1900	2.5772	2574.0100	2.5740	0.123	0.0000	0.0000
2025/02/07	2032	07/05/2026	10.14 Put	Bond Future	3264.1300	3.2641	3260.9500	3.2610	0.097	0.0000	0.0000
2025/02/07	2033	06/02/2025		Bond Future	124.9400	124.9400	124.9400	124.9400	0.000	0.0000	0.0000
2025/02/07	2033	08/05/2025		Bond Future	129.0080	129.0080	129.0741	129.0741	0.051	0.0000	0.0000
2025/02/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2033	08/05/2025	130.62 Put	Bond Future	1611.9800	1.6120	1545.8700	1.5459	4.101	0.0000	0.0000
2025/02/07	2033	07/08/2025		Bond Future	131.5704	131.5704	131.6221	131.6221	0.039	0.0000	0.0000
2025/02/07	2033	07/08/2025	128.65 Call	Bond Future	2920.3700	2.9204	2972.1400	2.9721	1.773	0.0000	0.0000
2025/02/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2033	06/11/2025		Bond Future	132.6207	132.6207	132.6593	132.6593	0.029	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
2025/02/07	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2033	06/11/2025	133.14 Put	Bond Future	519.3500	0.5194	480.7400	0.4807	7.434	0.0000
2025/02/07	2033	05/02/2026		Bond Future	135.1631	135.1631	135.2338	135.2338	0.052	0.0000
2025/02/07	2033	05/02/2026	132.88 Call	Bond Future	2283.0700	2.2831	2353.7600	2.3538	3.096	0.0000
2025/02/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	2033	07/05/2026		Bond Future	136.2074	136.2074	136.2074	136.2074	0.000	0.0000
2025/02/07	2033	07/05/2026	135.16 Call	Bond Future	1047.3900	1.0474	1047.3900	1.0474	0.000	0.0000
2025/02/07	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	2037	06/02/2025		Bond Future	12.7600	74.4607	12.7600	74.4607	0.000	0.0000
2025/02/07	2037	08/05/2025		Bond Future	10.9596	86.3524	10.9552	86.3779	0.040	0.0000
2025/02/07	2037	08/05/2025	12.25 Call	Bond Future	7224.4700	7.2245	7244.4400	7.2444	0.276	0.0000
2025/02/07	2037	08/05/2025	12.25 Put	Bond Future	223.8600	0.2239	218.2800	0.2183	2.493	0.0000
2025/02/07	2037	08/05/2025	13.35 Put	Bond Future	12.7700	0.0128	12.1800	0.0122	4.620	0.0000
2025/02/07	2037	08/05/2025	13.35 Call	Bond Future	12343.0900	12.3431	12368.0500	12.3681	0.202	0.0000
2025/02/07	2037	08/05/2025	12.55 Put	Bond Future	111.7900	0.1118	108.4400	0.1084	2.997	0.0000
2025/02/07	2037	08/05/2025	12.55 Call	Bond Future	8620.8900	8.6209	8643.0900	8.6431	0.258	0.0000
2025/02/07	2037	08/05/2025	13.30 Put	Bond Future	14.8200	0.0148	14.1600	0.0142	4.453	0.0000
2025/02/07	2037	08/05/2025	13.30 Call	Bond Future	12114.5800	12.1146	12139.4700	12.1395	0.205	0.0000
2025/02/07	2037	08/05/2025	10.50 Put	Bond Future	3469.4700	3.4695	3441.4200	3.4414	0.808	0.0000
2025/02/07	2037	08/05/2025	10.50 Call	Bond Future	759.6200	0.7596	757.1200	0.7571	0.329	0.0000
2025/02/07	2037	08/05/2025	11.00 Put	Bond Future	1778.0000	1.7780	1754.7700	1.7548	1.307	0.0000
2025/02/07	2037	08/05/2025	11.00 Call	Bond Future	2010.4000	2.0104	2012.7200	2.0127	0.115	0.0000
2025/02/07	2037	08/05/2025	11.46 Call	Bond Future	3691.9500	3.6920	3701.8800	3.7019	0.269	0.0000
2025/02/07	2037	08/05/2025	11.46 Put	Bond Future	874.6600	0.8747	859.0400	0.8590	1.786	0.0000
2025/02/07	2037	07/08/2025	10.50 Put	Bond Future	4544.3300	4.5443	4477.4300	4.4774	1.472	0.0000
2025/02/07	2037	07/08/2025	10.50 Call	Bond Future	1216.2200	1.2162	1164.9200	1.1649	4.218	0.0000
2025/02/07	2037	07/08/2025	11.00 Put	Bond Future	2862.6800	2.8627	2792.1500	2.7922	2.464	0.0000
2025/02/07	2037	07/08/2025	11.00 Call	Bond Future	2448.7500	2.4488	2393.8200	2.3938	2.243	0.0000
2025/02/07	2037	07/08/2025	11.83 Call	Bond Future	5354.1200	5.3541	5318.2800	5.3183	0.669	0.0000
2025/02/07	2037	07/08/2025	11.83 Put	Bond Future	1224.0600	1.2241	1172.6200	1.1726	4.202	0.0000
2025/02/07	2037	07/08/2025	10.64 Put	Bond Future	4011.5400	4.0115	3941.9600	3.9420	1.734	0.0000
2025/02/07	2037	07/08/2025	10.64 Call	Bond Future	1513.3800	1.5134	1459.4000	1.4594	3.567	0.0000
2025/02/07	2037	07/08/2025	12.17 Call	Bond Future	6740.5200	6.7405	6713.8300	6.7138	0.396	0.0000
2025/02/07	2037	07/08/2025	12.17 Put	Bond Future	848.7100	0.8487	806.4200	0.8064	4.983	0.0000
2025/02/07	2037	07/08/2025	11.42 Call	Bond Future	3811.4600	3.8115	3765.1500	3.7652	1.215	0.0000
2025/02/07	2037	07/08/2025	11.42 Put	Bond Future	1881.7300	1.8817	1819.8200	1.8198	3.290	0.0000
2025/02/07	2037	07/08/2025	10.55 Put	Bond Future	4348.4100	4.3484	4280.4400	4.2804	1.563	0.0000
2025/02/07	2037	07/08/2025	10.55 Call	Bond Future	1317.9800	1.3180	1265.6100	1.2656	3.974	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low	
2025/02/07	2037	07/08/2025	11.82 Call	Bond Future	5314.5000	5.3145	5278.6000	5.2786	0.676	0.0000	0.0000
2025/02/07	2037	07/08/2025	11.82 Put	Bond Future	1237.1100	1.2371	1185.6100	1.1856	4.163	0.0000	0.0000
2025/02/07	2037	07/08/2025	11.07 Call	Bond Future	2657.3700	2.6574	2603.2700	2.6033	2.036	0.0000	0.0000
2025/02/07	2037	07/08/2025	11.07 Put	Bond Future	2674.2100	2.6742	2604.5100	2.6045	2.606	0.0000	0.0000
2025/02/07	2037	07/08/2025	10.34 Put	Bond Future	5214.9500	5.2150	5153.4300	5.1534	1.180	0.0000	0.0000
2025/02/07	2037	07/08/2025	10.34 Call	Bond Future	924.6800	0.9247	878.7600	0.8788	4.966	0.0000	0.0000
2025/02/07	2037	07/08/2025		Bond Future	11.0730	83.7858	11.0702	83.8014	0.025	0.0000	0.0000
2025/02/07	2037	07/08/2025	13.01 Call	Bond Future	10268.1400	10.2681	10288.7300	10.2887	0.201	0.0000	0.0000
2025/02/07	2037	07/08/2025	13.01 Put	Bond Future	254.9200	0.2549	259.9100	0.2599	1.957	0.0000	0.0000
2025/02/07	2037	06/11/2025		Bond Future	11.1880	85.4075	11.1868	85.4146	0.011	0.0000	0.0000
2025/02/07	2037	06/11/2025	11.63 Call	Bond Future	4640.9900	4.6410	4643.2600	4.6433	0.049	0.0000	0.0000
2025/02/07	2037	06/11/2025	11.63 Put	Bond Future	2240.1600	2.2402	2235.3900	2.2354	0.213	0.0000	0.0000
2025/02/07	2037	06/11/2025	10.50 Put	Bond Future	5420.3100	5.4203	5407.9800	5.4080	0.227	0.0000	0.0000
2025/02/07	2037	06/11/2025	10.50 Call	Bond Future	1481.3300	1.4813	1476.0400	1.4760	0.357	0.0000	0.0000
2025/02/07	2037	06/11/2025	11.00 Put	Bond Future	3715.8900	3.7159	3706.3800	3.7064	0.256	0.0000	0.0000
2025/02/07	2037	06/11/2025	11.00 Call	Bond Future	2664.3900	2.6644	2661.9200	2.6619	0.093	0.0000	0.0000
2025/02/07	2037	06/11/2025	12.16 Call	Bond Future	6592.0900	6.5921	6597.5700	6.5976	0.083	0.0000	0.0000
2025/02/07	2037	06/11/2025	12.16 Put	Bond Future	1438.3600	1.4384	1436.8000	1.4368	0.108	0.0000	0.0000
2025/02/07	2037	05/02/2026	12.27 Call	Bond Future	7068.3700	7.0684	7002.5200	7.0025	0.932	0.0000	0.0000
2025/02/07	2037	05/02/2026	12.27 Put	Bond Future	2124.9700	2.1250	2031.2800	2.0313	4.409	0.0000	0.0000
2025/02/07	2037	05/02/2026	10.90 Put	Bond Future	5135.8800	5.1359	5022.1600	5.0222	2.214	0.0000	0.0000
2025/02/07	2037	05/02/2026	10.90 Call	Bond Future	2818.6900	2.8187	2732.8100	2.7328	3.047	0.0000	0.0000
2025/02/07	2037	05/02/2026		Bond Future	11.3190	82.7646	11.3139	82.7925	0.045	0.0000	0.0000
2025/02/07	2037	05/02/2026	11.20 Call	Bond Future	3610.9400	3.6109	3521.2700	3.5213	2.483	0.0000	0.0000
2025/02/07	2037	05/02/2026	11.20 Put	Bond Future	4259.9800	4.2600	4142.4700	4.1425	2.758	0.0000	0.0000
2025/02/07	2037	07/05/2026		Bond Future	11.4632	84.3170	11.4632	84.3170	0.000	0.0000	0.0000
2025/02/07	2037	07/05/2026	11.32 Call	Bond Future	3823.7900	3.8238	3819.2000	3.8192	0.120	0.0000	0.0000
2025/02/07	2037	07/05/2026	11.32 Put	Bond Future	4588.6600	4.5887	4584.0700	4.5841	0.100	0.0000	0.0000
2025/02/07	2038	06/02/2025		Bond Future	135.2300	135.2300	135.2300	135.2300	0.000	0.0000	0.0000
2025/02/07	2038	08/05/2025		Bond Future	140.4904	140.4904	140.1607	140.1607	0.235	0.0000	0.0000
2025/02/07	2038	08/05/2025	139.68 Call	Bond Future	810.4200	0.8104	480.7100	0.4807	40.684	0.0000	0.0000
2025/02/07	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2038	07/08/2025		Bond Future	141.1629	141.1629	140.8092	140.8092	0.251	0.0000	0.0000
2025/02/07	2038	07/08/2025	139.56 Call	Bond Future	1602.9100	1.6029	1249.2300	1.2492	22.065	0.0000	0.0000
2025/02/07	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2038	06/11/2025		Bond Future	143.9304	143.9304	143.5550	143.5550	0.261	0.0000	0.0000
2025/02/07	2038	06/11/2025	143.88 Call	Bond Future	50.4300	0.0504	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/07	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	325.0500	0.3251	100.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/07	2038	05/02/2026		Bond Future	144.5322	144.5322	144.1826	144.1826	0.242	0.0000	0.0000
2025/02/07	2038	05/02/2026	143.20 Call	Bond Future	1332.2400	1.3322	982.6300	0.9826	26.242	0.0000	0.0000
2025/02/07	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2038	07/05/2026		Bond Future	146.8794	146.8794	146.8794	146.8794	0.000	0.0000	0.0000
2025/02/07	2038	07/05/2026	144.53 Call	Bond Future	2349.3900	2.3494	2349.3900	2.3494	0.000	0.0000	0.0000
2025/02/07	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2040	06/02/2025		Bond Future	12.9500	74.4254	12.9500	74.4254	0.000	0.0000	0.0000
2025/02/07	2040	08/05/2025		Bond Future	11.3030	86.1692	11.2933	86.2301	0.087	0.0000	0.0000
2025/02/07	2040	08/05/2025	12.63 Call	Bond Future	7906.5000	7.9065	7948.4100	7.9484	0.530	0.0000	0.0000
2025/02/07	2040	08/05/2025	12.63 Put	Bond Future	236.8400	0.2368	217.8900	0.2179	8.001	0.0000	0.0000
2025/02/07	2040	08/05/2025	13.43 Put	Bond Future	34.0700	0.0341	32.5200	0.0325	4.549	0.0000	0.0000
2025/02/07	2040	08/05/2025	13.43 Call	Bond Future	11819.8800	11.8199	11879.1900	11.8792	0.502	0.0000	0.0000
2025/02/07	2040	08/05/2025	12.75 Put	Bond Future	181.8500	0.1819	175.7700	0.1758	3.343	0.0000	0.0000
2025/02/07	2040	08/05/2025	12.75 Call	Bond Future	8491.7900	8.4918	8546.5700	8.5466	0.645	0.0000	0.0000
2025/02/07	2040	08/05/2025	13.50 Put	Bond Future	28.1900	0.0282	26.8700	0.0269	4.683	0.0000	0.0000
2025/02/07	2040	08/05/2025	13.50 Call	Bond Future	12157.6400	12.1576	12217.1800	12.2172	0.490	0.0000	0.0000
2025/02/07	2040	07/08/2025		Bond Future	11.4194	83.3483	11.4110	83.3999	0.074	0.0000	0.0000
2025/02/07	2040	07/08/2025	13.29 Call	Bond Future	10654.0600	10.6541	10710.5000	10.7105	0.530	0.0000	0.0000
2025/02/07	2040	07/08/2025	13.29 Put	Bond Future	327.9900	0.3280	332.8100	0.3328	1.470	0.0000	0.0000
2025/02/07	2040	06/11/2025		Bond Future	11.5367	84.9614	11.5294	85.0052	0.063	0.0000	0.0000
2025/02/07	2040	06/11/2025	11.84 Call	Bond Future	4579.1200	4.5791	4516.2100	4.5162	1.374	0.0000	0.0000
2025/02/07	2040	06/11/2025	11.84 Put	Bond Future	2791.2100	2.7912	2684.5400	2.6845	3.822	0.0000	0.0000
2025/02/07	2040	05/02/2026		Bond Future	11.6689	82.0594	11.6578	82.1246	0.095	0.0000	0.0000
2025/02/07	2040	05/02/2026	11.49 Call	Bond Future	3829.8400	3.8298	3751.2700	3.7513	2.052	0.0000	0.0000
2025/02/07	2040	05/02/2026	11.49 Put	Bond Future	4890.8500	4.8909	4747.0300	4.7470	2.941	0.0000	0.0000
2025/02/07	2040	07/05/2026		Bond Future	11.8062	83.6363	11.8062	83.6363	0.000	0.0000	0.0000
2025/02/07	2040	07/05/2026	11.67 Call	Bond Future	4178.7600	4.1788	4173.7600	4.1738	0.120	0.0000	0.0000
2025/02/07	2040	07/05/2026	11.67 Put	Bond Future	4968.5900	4.9686	4963.5900	4.9636	0.101	0.0000	0.0000
2025/02/07	2044	06/02/2025		Bond Future	13.0200	70.4591	13.0200	70.4591	0.000	0.0000	0.0000
2025/02/07	2044	08/05/2025		Bond Future	11.4496	81.7911	11.4346	81.8869	0.131	0.0000	0.0000
2025/02/07	2044	08/05/2025	12.72 Call	Bond Future	7755.8200	7.7558	7810.3900	7.8104	0.704	0.0000	0.0000
2025/02/07	2044	08/05/2025	12.72 Put	Bond Future	289.5900	0.2896	248.3200	0.2483	14.251	0.0000	0.0000
2025/02/07	2044	08/05/2025	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000	0.0000
2025/02/07	2044	08/05/2025	Put	Bond Future	18209.0200	18.2090	18113.1700	18.1132	0.526	0.0000	0.0000
2025/02/07	2044	08/05/2025	12.40 Call	Bond Future	6188.6800	6.1887	6225.0200	6.2250	0.587	0.0000	0.0000
2025/02/07	2044	08/05/2025	12.40 Put	Bond Future	491.6500	0.4917	432.1500	0.4322	12.102	0.0000	0.0000
2025/02/07	2044	08/05/2025	11.65 Call	Bond Future	2855.2600	2.8553	2833.4700	2.8335	0.763	0.0000	0.0000
2025/02/07	2044	08/05/2025	11.65 Put	Bond Future	1595.8100	1.5958	1478.1800	1.4782	7.371	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	
2025/02/07	2044	08/05/2025	10.92 Put	Bond Future	4229.5200	4.2295	4091.1800	4.0912	3.271	0.0000	0.0000
2025/02/07	2044	08/05/2025	10.92 Call	Bond Future	739.6300	0.7396	697.1300	0.6971	5.746	0.0000	0.0000
2025/02/07	2044	08/05/2025	11.76 Call	Bond Future	3226.5100	3.2265	3278.7100	3.2787	1.618	0.0000	0.0000
2025/02/07	2044	08/05/2025	11.76 Put	Bond Future	1289.4100	1.2894	1245.7700	1.2458	3.384	0.0000	0.0000
2025/02/07	2044	08/05/2025	11.35 Put	Bond Future	2371.3000	2.3713	2308.9900	2.3090	2.628	0.0000	0.0000
2025/02/07	2044	08/05/2025	11.35 Call	Bond Future	1733.1400	1.7331	1766.6700	1.7667	1.935	0.0000	0.0000
2025/02/07	2044	08/05/2025	10.85 Put	Bond Future	4534.4300	4.5344	4451.7400	4.4517	1.824	0.0000	0.0000
2025/02/07	2044	08/05/2025	10.85 Call	Bond Future	564.9800	0.5650	578.1300	0.5781	2.328	0.0000	0.0000
2025/02/07	2044	07/08/2025		Bond Future	11.5618	79.0096	11.5478	79.0974	0.121	0.0000	0.0000
2025/02/07	2044	07/08/2025	13.34 Call	Bond Future	10386.4100	10.3864	10473.1000	10.4731	0.835	0.0000	0.0000
2025/02/07	2044	07/08/2025	13.34 Put	Bond Future	414.8500	0.4149	413.7200	0.4137	0.272	0.0000	0.0000
2025/02/07	2044	06/11/2025		Bond Future	11.6743	80.5386	11.6611	80.6198	0.113	0.0000	0.0000
2025/02/07	2044	06/11/2025	11.88 Call	Bond Future	4352.9500	4.3530	4389.6600	4.3897	0.843	0.0000	0.0000
2025/02/07	2044	06/11/2025	11.88 Put	Bond Future	3103.0600	3.1031	3058.5700	3.0586	1.434	0.0000	0.0000
2025/02/07	2044	05/02/2026		Bond Future	11.8004	77.6781	11.7835	77.7804	0.143	0.0000	0.0000
2025/02/07	2044	05/02/2026	11.56 Call	Bond Future	3768.8600	3.7689	3693.9200	3.6939	1.988	0.0000	0.0000
2025/02/07	2044	05/02/2026	11.56 Put	Bond Future	5243.4700	5.2435	5066.2400	5.0662	3.380	0.0000	0.0000
2025/02/07	2044	07/05/2026		Bond Future	11.9237	79.2118	11.9237	79.2118	0.000	0.0000	0.0000
2025/02/07	2044	07/05/2026	11.80 Call	Bond Future	4444.3300	4.4443	4439.0600	4.4391	0.119	0.0000	0.0000
2025/02/07	2044	07/05/2026	11.80 Put	Bond Future	5184.2400	5.1842	5178.9700	5.1790	0.102	0.0000	0.0000
2025/02/07	2046	06/02/2025		Bond Future	114.0100	114.0100	114.0100	114.0100	0.000	0.0000	0.0000
2025/02/07	2046	08/05/2025		Bond Future	120.0596	120.0596	120.1241	120.1241	0.054	0.0000	0.0000
2025/02/07	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2046	08/05/2025	121.97 Put	Bond Future	1910.4100	1.9104	1845.8700	1.8459	3.378	0.0000	0.0000
2025/02/07	2046	07/08/2025		Bond Future	122.4439	122.4439	122.4954	122.4954	0.042	0.0000	0.0000
2025/02/07	2046	07/08/2025	118.69 Call	Bond Future	3753.8900	3.7539	3805.3500	3.8054	1.371	0.0000	0.0000
2025/02/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2046	06/11/2025		Bond Future	122.5963	122.5963	122.6353	122.6353	0.032	0.0000	0.0000
2025/02/07	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2046	06/11/2025	125.41 Put	Bond Future	2813.7200	2.8137	2774.6700	2.7747	1.388	0.0000	0.0000
2025/02/07	2046	05/02/2026		Bond Future	124.9454	124.9454	125.0143	125.0143	0.055	0.0000	0.0000
2025/02/07	2046	05/02/2026	121.65 Call	Bond Future	3295.4400	3.2954	3364.3000	3.3643	2.090	0.0000	0.0000
2025/02/07	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2046	07/05/2026		Bond Future	125.0655	125.0655	125.0655	125.0655	0.000	0.0000	0.0000
2025/02/07	2046	07/05/2026	124.95 Call	Bond Future	115.5400	0.1155	115.5400	0.1155	0.000	0.0000	0.0000
2025/02/07	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2050	06/02/2025		Bond Future	115.6000	115.6000	115.6000	115.6000	0.000	0.0000	0.0000
2025/02/07	2050	08/05/2025		Bond Future	121.6517	121.6517	121.4232	121.4232	0.188	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	
2025/02/07	2050	08/05/2025	121.16 Call	Bond Future	491.6700	0.4917	263.1500	0.2632	46.478	0.0000	0.0000
2025/02/07	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2050	07/08/2025		Bond Future	121.7085	121.7085	121.4605	121.4605	0.204	0.0000	0.0000
2025/02/07	2050	07/08/2025	119.89 Call	Bond Future	1818.5200	1.8185	1570.4900	1.5705	13.639	0.0000	0.0000
2025/02/07	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2050	06/11/2025		Bond Future	124.0946	124.0946	123.8289	123.8289	0.214	0.0000	0.0000
2025/02/07	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2050	06/11/2025	124.42 Put	Bond Future	325.4200	0.3254	591.0600	0.5911	81.630	0.0000	0.0000
2025/02/07	2050	05/02/2026		Bond Future	124.0688	124.0688	123.8263	123.8263	0.195	0.0000	0.0000
2025/02/07	2050	05/02/2026	122.82 Call	Bond Future	1248.7600	1.2488	1006.2600	1.0063	19.419	0.0000	0.0000
2025/02/07	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	2050	07/05/2026		Bond Future	126.1418	126.1418	126.1418	126.1418	0.000	0.0000	0.0000
2025/02/07	2050	07/05/2026	124.07 Call	Bond Future	2071.7700	2.0718	2071.7700	2.0718	0.000	0.0000	0.0000
2025/02/07	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	AL37	06/02/2025		Index Future	1074.0060	1074.0060	1074.0060	1074.0060	0.000	0.0000	0.0000
2025/02/07	AL37	08/05/2025		Index Future	1097.1320	1097.1320	1096.5660	1096.5660	0.052	0.0000	0.0000
2025/02/07	AL37	07/08/2025		Index Future	1118.6610	1118.6610	1117.9500	1117.9500	0.064	0.0000	0.0000
2025/02/07	AL37	06/11/2025		Index Future	1140.3450	1140.3450	1139.5010	1139.5010	0.074	0.0000	0.0000
2025/02/07	AL37	05/02/2026		Index Future	1161.9650	1161.9650	1161.3710	1161.3710	0.051	0.0000	0.0000
2025/02/07	AL37	07/05/2026		Index Future	1182.8810	1182.8810	1182.8810	1182.8810	0.000	0.0000	0.0000
2025/02/07	AL7T	06/02/2025		Index Future	1285.8190	1285.8190	1285.8190	1285.8190	0.000	0.0000	0.0000
2025/02/07	AL7T	08/05/2025		Index Future	1314.0830	1314.0830	1313.9410	1313.9410	0.011	0.0000	0.0000
2025/02/07	AL7T	07/08/2025		Index Future	1339.8690	1339.8690	1339.5650	1339.5650	0.023	0.0000	0.0000
2025/02/07	AL7T	06/11/2025		Index Future	1365.8410	1365.8410	1365.3880	1365.3880	0.033	0.0000	0.0000
2025/02/07	AL7T	05/02/2026		Index Future	1391.7360	1391.7360	1391.5930	1391.5930	0.010	0.0000	0.0000
2025/02/07	AL7T	07/05/2026		Index Future	1417.3670	1417.3670	1417.3670	1417.3670	0.000	0.0000	0.0000
2025/02/07	ALBI	06/02/2025		Index Future	1104.1670	1104.1670	1104.1670	1104.1670	0.000	0.0000	0.0000
2025/02/07	ALBI	08/05/2025		Index Future	1128.6120	1128.6120	1128.8020	1128.8020	0.017	0.0000	0.0000
2025/02/07	ALBI	07/08/2025		Index Future	1150.7590	1150.7590	1150.8160	1150.8160	0.005	0.0000	0.0000
2025/02/07	ALBI	06/11/2025		Index Future	1173.0650	1173.0650	1173.0000	1173.0000	0.006	0.0000	0.0000
2025/02/07	ALBI	05/02/2026		Index Future	1195.3050	1195.3050	1195.5130	1195.5130	0.017	0.0000	0.0000
2025/02/07	ALBI	07/05/2026		Index Future	1217.6560	1217.6560	1217.6560	1217.6560	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	
2025/02/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	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
2025/02/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/07	ES33	06/02/2025		Bond Future	13.3400	73.7316	13.3400	73.7316	0.000	0.0000
2025/02/07	ES33	08/05/2025		Bond Future	11.2211	81.3606	11.2219	81.3569	0.007	0.0000
2025/02/07	ES33	08/05/2025	12.73 Call	Bond Future	6588.5600	6.5886	6584.8700	6.5849	0.056	0.0000
2025/02/07	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES33	07/08/2025		Bond Future	11.3561	82.9763	11.3591	82.9626	0.027	0.0000
2025/02/07	ES33	07/08/2025	13.56 Call	Bond Future	9171.6600	9.1717	9157.9700	9.1580	0.149	0.0000
2025/02/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES33	06/11/2025		Bond Future	11.5095	80.8058	11.5146	80.7834	0.044	0.0000
2025/02/07	ES33	06/11/2025	12.01 Call	Bond Future	2155.6100	2.1556	2133.1700	2.1332	1.041	0.0000
2025/02/07	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES33	05/02/2026		Bond Future	11.6867	82.3521	11.6874	82.3490	0.006	0.0000
2025/02/07	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES33	05/02/2026	11.49 Put	Bond Future	843.3900	0.8434	846.4500	0.8465	0.363	0.0000
2025/02/07	ES33	07/05/2026		Bond Future	11.8801	80.0897	11.8801	80.0897	0.000	0.0000
2025/02/07	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES33	07/05/2026	11.69 Put	Bond Future	790.8300	0.7908	790.8300	0.7908	0.000	0.0000
2025/02/07	ES42	06/02/2025		Bond Future	13.7100	68.3935	13.7100	68.3935	0.000	0.0000
2025/02/07	ES42	08/05/2025		Bond Future	11.8113	76.3803	11.8013	76.4386	0.084	0.0000
2025/02/07	ES42	08/05/2025	13.25 Call	Bond Future	7749.4500	7.7495	7807.6600	7.8077	0.751	0.0000
2025/02/07	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES42	07/08/2025		Bond Future	11.9308	77.8965	11.9221	77.9467	0.073	0.0000
2025/02/07	ES42	07/08/2025	13.79 Call	Bond Future	9624.3300	9.6243	9674.5200	9.6745	0.521	0.0000
2025/02/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES42	06/11/2025		Bond Future	12.0616	75.1573	12.0540	75.2003	0.063	0.0000
2025/02/07	ES42	06/11/2025	12.39 Call	Bond Future	1823.4100	1.8234	1866.3900	1.8664	2.357	0.0000
2025/02/07	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES42	05/02/2026		Bond Future	12.2039	76.5933	12.1926	76.6561	0.093	0.0000
2025/02/07	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	ES42	05/02/2026	11.85 Put	Bond Future	2006.4200	2.0064	1943.6400	1.9436	3.129	0.0000
2025/02/07	ES42	07/05/2026		Bond Future	12.3495	73.8205	12.3495	73.8205	0.000	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
2025/02/07	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	ES42	07/05/2026	12.20 Put	Bond Future	820.9200	0.8209	820.9200	0.8209	0.000	0.0000
2025/02/07	GOVI	06/02/2025		GOVI	1087.4840	1087.4840	1087.4840	1087.4840	0.000	0.0000
2025/02/07	GOVI	08/05/2025		GOVI	1111.5270	1111.5270	1111.6720	1111.6720	0.013	0.0000
2025/02/07	GOVI	08/05/2025	1,022.00 Call	GOVI	895270.0000	89.5270	896720.0000	89.6720	0.162	0.0000
2025/02/07	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	GOVI	07/08/2025		GOVI	1133.3390	1133.3390	1133.3510	1133.3510	0.001	0.0000
2025/02/07	GOVI	07/08/2025	1,011.00 Call	GOVI	1223390.0000	122.3390	1223510.0000	122.3510	0.010	0.0000
2025/02/07	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	GOVI	06/11/2025		GOVI	1155.3070	1155.3070	1155.1990	1155.1990	0.009	0.0000
2025/02/07	GOVI	06/11/2025	1,112.00 Call	GOVI	433070.0000	43.3070	431990.0000	43.1990	0.249	0.0000
2025/02/07	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	GOVI	05/02/2026		GOVI	1177.2100	1177.2100	1177.3700	1177.3700	0.014	0.0000
2025/02/07	GOVI	05/02/2026	1,150.00 Call	GOVI	272100.0000	27.2100	273700.0000	27.3700	0.588	0.0000
2025/02/07	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	GOVI	07/05/2026		GOVI	1199.1770	1199.1770	1199.1770	1199.1770	0.000	0.0000
2025/02/07	GOVI	07/05/2026	1,177.00 Call	GOVI	221770.0000	22.1770	221770.0000	22.1770	0.000	0.0000
2025/02/07	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/07	IGOV	06/02/2025		Index Future	371.4580	371.4580	371.4580	371.4580	0.000	0.0000
2025/02/07	IGOV	08/05/2025		Index Future	378.6590	378.6590	378.5820	378.5820	0.020	0.0000
2025/02/07	IGOV	07/08/2025		Index Future	386.1810	386.1810	386.0550	386.0550	0.033	0.0000
2025/02/07	IGOV	06/11/2025		Index Future	393.7550	393.7550	393.5860	393.5860	0.043	0.0000
2025/02/07	IGOV	05/02/2026		Index Future	401.3080	401.3080	401.2280	401.2280	0.020	0.0000
2025/02/07	IGOV	07/05/2026		Index Future	408.7450	408.7450	408.7450	408.7450	0.000	0.0000
2025/02/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/02/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/02/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/02/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/02/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/02/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/02/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	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	
2025/02/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/07	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/07	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/07	R033	06/02/2025		Bond Future	10.3300	101.8705	10.3300	101.8705	0.000	0.0000	0.0000
2025/02/07	R033	08/05/2025		Bond Future	10.0400	100.9389	10.0571	100.8471	0.171	0.0000	0.0000
2025/02/07	R033	08/05/2025	10.33 Call	Bond Future	2522.4000	2.5224	2456.1700	2.4562	2.626	0.0000	0.0000
2025/02/07	R033	08/05/2025	10.33 Put	Bond Future	985.4300	0.9854	1011.0000	1.0110	2.595	0.0000	0.0000
2025/02/07	R033	07/08/2025		Bond Future	10.1373	102.9189	10.1577	102.8131	0.201	0.0000	0.0000
2025/02/07	R033	07/08/2025	10.33 Call	Bond Future	2827.1100	2.8271	2704.8000	2.7048	4.326	0.0000	0.0000
2025/02/07	R033	07/08/2025	10.33 Put	Bond Future	1830.8200	1.8308	1814.3700	1.8144	0.899	0.0000	0.0000
2025/02/07	R033	06/11/2025		Bond Future	10.2483	99.8670	10.2718	99.7485	0.229	0.0000	0.0000
2025/02/07	R033	06/11/2025	10.33 Call	Bond Future	2914.2900	2.9143	2852.8900	2.8529	2.107	0.0000	0.0000
2025/02/07	R033	06/11/2025	10.33 Put	Bond Future	2502.7300	2.5027	2559.8300	2.5598	2.282	0.0000	0.0000
2025/02/07	R033	05/02/2026		Bond Future	10.3782	101.7550	10.3979	101.6589	0.189	0.0000	0.0000
2025/02/07	R033	05/02/2026	10.49 Call	Bond Future	3559.0400	3.5590	3434.1900	3.4342	3.508	0.0000	0.0000
2025/02/07	R033	05/02/2026	10.49 Put	Bond Future	3013.7700	3.0138	2985.0200	2.9850	0.954	0.0000	0.0000
2025/02/07	R033	07/05/2026		Bond Future	10.5481	98.4891	10.5481	98.4891	0.000	0.0000	0.0000
2025/02/07	R033	07/05/2026	10.38 Call	Bond Future	3040.1300	3.0401	3036.3800	3.0364	0.123	0.0000	0.0000
2025/02/07	R033	07/05/2026	10.38 Put	Bond Future	3839.2700	3.8393	3835.5200	3.8355	0.098	0.0000	0.0000
2025/02/07	R035	06/02/2025		Bond Future	12.4100	84.0211	12.4100	84.0211	0.000	0.0000	0.0000
2025/02/07	R035	08/05/2025		Bond Future	10.5075	91.9167	10.5033	91.9405	0.040	0.0000	0.0000
2025/02/07	R035	08/05/2025	11.78 Call	Bond Future	6969.6900	6.9697	6988.6600	6.9887	0.272	0.0000	0.0000
2025/02/07	R035	08/05/2025	11.78 Put	Bond Future	180.0900	0.1801	175.3200	0.1753	2.649	0.0000	0.0000
2025/02/07	R035	08/05/2025	13.35 Call	Bond Future	14242.4200	14.2424	14266.0000	14.2660	0.166	0.0000	0.0000
2025/02/07	R035	08/05/2025	13.35 Put	Bond Future	3.4800	0.0035	3.3200	0.0033	4.598	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	
2025/02/07	R035	08/05/2025	12.70 Call	Bond Future	11295.9200	11.2959	11318.8200	11.3188	0.203	0.0000	0.0000
2025/02/07	R035	08/05/2025	12.70 Put	Bond Future	25.1800	0.0252	24.3400	0.0243	3.336	0.0000	0.0000
2025/02/07	R035	08/05/2025	11.46 Put	Bond Future	331.8900	0.3319	323.9300	0.3239	2.398	0.0000	0.0000
2025/02/07	R035	08/05/2025	11.46 Call	Bond Future	5481.2500	5.4813	5497.0300	5.4970	0.288	0.0000	0.0000
2025/02/07	R035	08/05/2025	11.70 Call	Bond Future	6593.8300	6.5938	6612.0900	6.6121	0.277	0.0000	0.0000
2025/02/07	R035	08/05/2025	11.70 Put	Bond Future	210.2200	0.2102	204.7400	0.2047	2.607	0.0000	0.0000
2025/02/07	R035	08/05/2025	10.95 Call	Bond Future	3272.9400	3.2729	3281.4500	3.2815	0.260	0.0000	0.0000
2025/02/07	R035	08/05/2025	10.95 Put	Bond Future	829.6200	0.8296	814.3900	0.8144	1.836	0.0000	0.0000
2025/02/07	R035	08/05/2025	10.44 Put	Bond Future	1896.9700	1.8970	1872.8100	1.8728	1.274	0.0000	0.0000
2025/02/07	R035	08/05/2025	10.44 Call	Bond Future	1516.4200	1.5164	1516.0000	1.5160	0.028	0.0000	0.0000
2025/02/07	R035	08/05/2025	10.08 Put	Bond Future	3146.2200	3.1462	3117.6200	3.1176	0.909	0.0000	0.0000
2025/02/07	R035	08/05/2025	10.08 Call	Bond Future	698.2500	0.6983	693.3900	0.6934	0.696	0.0000	0.0000
2025/02/07	R035	08/05/2025	10.58 Put	Bond Future	1529.0800	1.5291	1507.8100	1.5078	1.391	0.0000	0.0000
2025/02/07	R035	08/05/2025	10.58 Call	Bond Future	1935.7700	1.9358	1938.2400	1.9382	0.128	0.0000	0.0000
2025/02/07	R035	08/05/2025	11.01 Call	Bond Future	3515.4000	3.5154	3524.7400	3.5247	0.266	0.0000	0.0000
2025/02/07	R035	08/05/2025	11.01 Put	Bond Future	747.7100	0.7477	733.3100	0.7333	1.926	0.0000	0.0000
2025/02/07	R035	07/08/2025	10.08 Put	Bond Future	4111.2500	4.1113	4109.4400	4.1094	0.044	0.0000	0.0000
2025/02/07	R035	07/08/2025	10.08 Call	Bond Future	1143.8800	1.1439	1155.0600	1.1551	0.977	0.0000	0.0000
2025/02/07	R035	07/08/2025	10.58 Put	Bond Future	2509.2300	2.5092	2512.9500	2.5130	0.148	0.0000	0.0000
2025/02/07	R035	07/08/2025	10.58 Call	Bond Future	2356.5000	2.3565	2373.2100	2.3732	0.709	0.0000	0.0000
2025/02/07	R035	07/08/2025	11.34 Call	Bond Future	5010.7800	5.0108	5030.3100	5.0303	0.390	0.0000	0.0000
2025/02/07	R035	07/08/2025	11.34 Put	Bond Future	1100.8400	1.1008	1107.3800	1.1074	0.594	0.0000	0.0000
2025/02/07	R035	07/08/2025	11.30 Call	Bond Future	4853.6900	4.8537	4872.8700	4.8729	0.395	0.0000	0.0000
2025/02/07	R035	07/08/2025	11.30 Put	Bond Future	1151.3300	1.1513	1157.5200	1.1575	0.538	0.0000	0.0000
2025/02/07	R035	07/08/2025		Bond Future	10.6077	93.7202	10.6054	93.7332	0.022	0.0000	0.0000
2025/02/07	R035	07/08/2025	12.65 Call	Bond Future	10577.4400	10.5774	10594.6100	10.5946	0.162	0.0000	0.0000
2025/02/07	R035	07/08/2025	12.65 Put	Bond Future	228.9500	0.2290	233.1300	0.2331	1.826	0.0000	0.0000
2025/02/07	R035	06/11/2025		Bond Future	10.7226	91.0290	10.7219	91.0327	0.006	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.20 Call	Bond Future	4554.2300	4.5542	4469.7300	4.4697	1.855	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.20 Put	Bond Future	2036.2300	2.0362	1948.0200	1.9480	4.332	0.0000	0.0000
2025/02/07	R035	06/11/2025	9.91 Put	Bond Future	5684.4400	5.6844	5630.1000	5.6301	0.956	0.0000	0.0000
2025/02/07	R035	06/11/2025	9.91 Call	Bond Future	1170.1100	1.1701	1119.4800	1.1195	4.327	0.0000	0.0000
2025/02/07	R035	06/11/2025	10.41 Put	Bond Future	3891.5500	3.8916	3806.2600	3.8063	2.192	0.0000	0.0000
2025/02/07	R035	06/11/2025	10.41 Call	Bond Future	2190.0700	2.1901	2108.4900	2.1085	3.725	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.43 Call	Bond Future	5372.3000	5.3723	5293.5400	5.2935	1.466	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.43 Put	Bond Future	1675.2600	1.6753	1592.7900	1.5928	4.923	0.0000	0.0000
2025/02/07	R035	06/11/2025	10.08 Put	Bond Future	5014.5600	5.0146	4951.0600	4.9511	1.266	0.0000	0.0000
2025/02/07	R035	06/11/2025	10.08 Call	Bond Future	1469.4000	1.4694	1409.6100	1.4096	4.069	0.0000	0.0000
2025/02/07	R035	06/11/2025	10.58 Put	Bond Future	3398.7300	3.3987	3309.0400	3.3090	2.639	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	
2025/02/07	R035	06/11/2025	10.58 Call	Bond Future	2628.0200	2.6280	2542.0400	2.5420	3.272	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.67 Call	Bond Future	6267.4100	6.2674	6197.0400	6.1970	1.123	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.67 Put	Bond Future	1362.9500	1.3630	1288.8700	1.2889	5.435	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.95 Call	Bond Future	7353.9700	7.3540	7293.0500	7.2931	0.828	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.95 Put	Bond Future	1069.7200	1.0697	1005.0900	1.0051	6.042	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.45 Call	Bond Future	5445.2000	5.4452	5367.2400	5.3672	1.432	0.0000	0.0000
2025/02/07	R035	06/11/2025	11.45 Put	Bond Future	1646.6600	1.6467	1564.9900	1.5650	4.960	0.0000	0.0000
2025/02/07	R035	06/11/2025	10.95 Put	Bond Future	2510.3200	2.5103	2420.2500	2.4203	3.588	0.0000	0.0000
2025/02/07	R035	06/11/2025	10.95 Call	Bond Future	3721.9000	3.7219	3635.5400	3.6355	2.320	0.0000	0.0000
2025/02/07	R035	05/02/2026		Bond Future	10.8554	92.7511	10.8504	92.7771	0.046	0.0000	0.0000
2025/02/07	R035	05/02/2026	10.79 Call	Bond Future	3450.7300	3.4507	3437.5000	3.4375	0.383	0.0000	0.0000
2025/02/07	R035	05/02/2026	10.79 Put	Bond Future	3794.1900	3.7942	3754.9100	3.7549	1.035	0.0000	0.0000
2025/02/07	R035	07/05/2026		Bond Future	10.9919	89.9830	10.9919	89.9830	0.000	0.0000	0.0000
2025/02/07	R035	07/05/2026	10.86 Call	Bond Future	3484.2600	3.4843	3480.0800	3.4801	0.120	0.0000	0.0000
2025/02/07	R035	07/05/2026	10.86 Put	Bond Future	4161.5000	4.1615	4157.3200	4.1573	0.100	0.0000	0.0000
2025/02/07	R038	06/02/2025		Bond Future	11.2400	101.4996	11.2400	101.4996	0.000	0.0000	0.0000
2025/02/07	R038	08/05/2025		Bond Future	11.0313	100.1900	11.0269	100.2200	0.040	0.0000	0.0000
2025/02/07	R038	08/05/2025	11.24 Call	Bond Future	2897.7100	2.8977	2897.0300	2.8970	0.023	0.0000	0.0000
2025/02/07	R038	08/05/2025	11.24 Put	Bond Future	1505.2900	1.5053	1474.6000	1.4746	2.039	0.0000	0.0000
2025/02/07	R038	07/08/2025		Bond Future	11.1435	102.1553	11.1407	102.1738	0.025	0.0000	0.0000
2025/02/07	R038	07/08/2025	11.24 Call	Bond Future	3341.8600	3.3419	3263.9700	3.2640	2.331	0.0000	0.0000
2025/02/07	R038	07/08/2025	11.24 Put	Bond Future	2707.1800	2.7072	2610.8500	2.6109	3.558	0.0000	0.0000
2025/02/07	R038	06/11/2025		Bond Future	11.2666	98.6470	11.2653	98.6553	0.011	0.0000	0.0000
2025/02/07	R038	06/11/2025	11.24 Call	Bond Future	3530.8700	3.5309	3514.8900	3.5149	0.453	0.0000	0.0000
2025/02/07	R038	06/11/2025	11.24 Put	Bond Future	3703.3200	3.7033	3679.0600	3.6791	0.655	0.0000	0.0000
2025/02/07	R038	06/11/2025	12.33 Call	Bond Future	8014.6100	8.0146	8009.9900	8.0100	0.058	0.0000	0.0000
2025/02/07	R038	06/11/2025	12.33 Put	Bond Future	1474.6300	1.4746	1461.7300	1.4617	0.875	0.0000	0.0000
2025/02/07	R038	06/11/2025	10.98 Put	Bond Future	4577.6500	4.5777	4549.8300	4.5498	0.608	0.0000	0.0000
2025/02/07	R038	06/11/2025	10.98 Call	Bond Future	2697.2900	2.6973	2677.7500	2.6778	0.724	0.0000	0.0000
2025/02/07	R038	05/02/2026		Bond Future	11.4042	100.5114	11.3990	100.5443	0.046	0.0000	0.0000
2025/02/07	R038	05/02/2026	11.44 Call	Bond Future	4665.3300	4.6653	4546.9600	4.5470	2.537	0.0000	0.0000
2025/02/07	R038	05/02/2026	11.44 Put	Bond Future	4439.1700	4.4392	4287.9000	4.2879	3.408	0.0000	0.0000
2025/02/07	R038	07/05/2026		Bond Future	11.5506	96.9118	11.5506	96.9118	0.000	0.0000	0.0000
2025/02/07	R038	07/05/2026	11.40 Call	Bond Future	4346.9700	4.3470	4341.7200	4.3417	0.121	0.0000	0.0000
2025/02/07	R038	07/05/2026	11.40 Put	Bond Future	5284.4200	5.2844	5279.1700	5.2792	0.099	0.0000	0.0000
2025/02/07	R053	06/02/2025		Bond Future	12.9400	94.3803	12.9400	94.3803	0.000	0.0000	0.0000
2025/02/07	R053	08/05/2025		Bond Future	11.3612	103.5521	11.3462	103.6811	0.132	0.0000	0.0000
2025/02/07	R053	08/05/2025	12.64 Call	Bond Future	10318.0600	10.3181	10422.6000	10.4226	1.013	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	
2025/02/07	R053	08/05/2025	12.64 Put	Bond Future	333.1400	0.3331	308.6900	0.3087	7.339	0.0000	0.0000
2025/02/07	R053	07/08/2025		Bond Future	11.4617	105.5834	11.4476	105.7023	0.123	0.0000	0.0000
2025/02/07	R053	07/08/2025	13.17 Call	Bond Future	13423.2600	13.4233	13472.3700	13.4724	0.366	0.0000	0.0000
2025/02/07	R053	07/08/2025	13.17 Put	Bond Future	673.9900	0.6740	604.1400	0.6041	10.364	0.0000	0.0000
2025/02/07	R053	06/11/2025		Bond Future	11.5704	101.7629	11.5571	101.8734	0.115	0.0000	0.0000
2025/02/07	R053	06/11/2025	11.76 Call	Bond Future	5569.3800	5.5694	5596.9100	5.5969	0.494	0.0000	0.0000
2025/02/07	R053	06/11/2025	11.76 Put	Bond Future	4020.7200	4.0207	3937.8400	3.9378	2.061	0.0000	0.0000
2025/02/07	R053	05/02/2026		Bond Future	11.6898	103.6861	11.6729	103.8240	0.145	0.0000	0.0000
2025/02/07	R053	05/02/2026	11.49 Call	Bond Future	4863.6800	4.8637	4617.9800	4.6180	5.052	0.0000	0.0000
2025/02/07	R053	05/02/2026	11.49 Put	Bond Future	6511.4000	6.5114	6127.7800	6.1278	5.892	0.0000	0.0000
2025/02/07	R053	07/05/2026		Bond Future	11.8019	99.8744	11.8019	99.8744	0.000	0.0000	0.0000
2025/02/07	R053	07/05/2026	11.69 Call	Bond Future	5616.2000	5.6162	5609.5600	5.6096	0.118	0.0000	0.0000
2025/02/07	R053	07/05/2026	11.69 Put	Bond Future	6516.9600	6.5170	6510.3200	6.5103	0.102	0.0000	0.0000
2025/02/07	R186	06/02/2025		Bond Future	9.0300	103.9391	9.0300	103.9391	0.000	0.0000	0.0000
2025/02/07	R186	08/05/2025		Bond Future	8.2717	107.3972	8.2628	107.4107	0.108	0.0000	0.0000
2025/02/07	R186	08/05/2025	8.47 Call	Bond Future	500.3800	0.5004	503.4300	0.5034	0.610	0.0000	0.0000
2025/02/07	R186	08/05/2025	8.47 Put	Bond Future	201.2400	0.2012	190.8400	0.1908	5.168	0.0000	0.0000
2025/02/07	R186	07/08/2025		Bond Future	8.3361	104.1950	8.3353	104.1961	0.010	0.0000	0.0000
2025/02/07	R186	07/08/2025	9.68 Call	Bond Future	1800.9800	1.8010	1799.5500	1.7996	0.079	0.0000	0.0000
2025/02/07	R186	07/08/2025	9.68 Put	Bond Future	93.1000	0.0931	90.6400	0.0906	2.642	0.0000	0.0000
2025/02/07	R186	07/08/2025	10.25 Call	Bond Future	2469.5300	2.4695	2468.9500	2.4690	0.023	0.0000	0.0000
2025/02/07	R186	07/08/2025	10.25 Put	Bond Future	49.3000	0.0493	47.6900	0.0477	3.266	0.0000	0.0000
2025/02/07	R186	07/08/2025	9.22 Put	Bond Future	159.0500	0.1591	155.7000	0.1557	2.106	0.0000	0.0000
2025/02/07	R186	07/08/2025	9.22 Call	Bond Future	1286.8600	1.2869	1284.5400	1.2845	0.180	0.0000	0.0000
2025/02/07	R186	06/11/2025		Bond Future	8.4495	106.2125	8.4590	106.2025	0.112	0.0000	0.0000
2025/02/07	R186	06/11/2025	8.13 Call	Bond Future	276.3900	0.2764	267.0500	0.2671	3.379	0.0000	0.0000
2025/02/07	R186	06/11/2025	8.13 Put	Bond Future	614.8100	0.6148	615.4500	0.6155	0.104	0.0000	0.0000
2025/02/07	R186	05/02/2026		Bond Future	8.6939	102.9147	8.6752	102.9301	0.215	0.0000	0.0000
2025/02/07	R186	05/02/2026	8.43 Call	Bond Future	329.2100	0.3292	332.3600	0.3324	0.957	0.0000	0.0000
2025/02/07	R186	05/02/2026	8.43 Put	Bond Future	546.9400	0.5469	534.6700	0.5347	2.243	0.0000	0.0000
2025/02/07	R186	07/05/2026		Bond Future	9.2049	104.8272	9.2049	104.8272	0.000	0.0000	0.0000
2025/02/07	R186	07/05/2026	8.69 Call	Bond Future	217.2800	0.2173	216.9200	0.2169	0.166	0.0000	0.0000
2025/02/07	R186	07/05/2026	8.69 Put	Bond Future	520.0200	0.5200	519.6600	0.5197	0.069	0.0000	0.0000
2025/02/07	R202	06/02/2025		Bond Future	266.7900	266.7900	266.7900	266.7900	0.000	0.0000	0.0000
2025/02/07	R202	08/05/2025		Bond Future	272.0284	272.0284	272.1711	272.1711	0.052	0.0000	0.0000
2025/02/07	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R202	08/05/2025	272.31 Put	Bond Future	281.6200	0.2816	138.9200	0.1389	50.671	0.0000	0.0000
2025/02/07	R202	07/08/2025		Bond Future	272.2131	272.2131	272.3257	272.3257	0.041	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	
2025/02/07	R202	07/08/2025	271.60 Call	Bond Future	613.0600	0.6131	725.7000	0.7257	18.373	0.0000	0.0000
2025/02/07	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R202	06/11/2025		Bond Future	277.5504	277.5504	277.6362	277.6362	0.031	0.0000	0.0000
2025/02/07	R202	06/11/2025	275.64 Call	Bond Future	1910.3600	1.9104	1996.2300	1.9962	4.495	0.0000	0.0000
2025/02/07	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R202	05/02/2026		Bond Future	277.5519	277.5519	277.7035	277.7035	0.055	0.0000	0.0000
2025/02/07	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R202	05/02/2026	277.82 Put	Bond Future	268.0900	0.2681	116.4600	0.1165	56.559	0.0000	0.0000
2025/02/07	R202	07/05/2026		Bond Future	282.8975	282.8975	282.8975	282.8975	0.000	0.0000	0.0000
2025/02/07	R202	07/05/2026	277.55 Call	Bond Future	5347.4700	5.3475	5347.4700	5.3475	0.000	0.0000	0.0000
2025/02/07	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R209	06/02/2025		Bond Future	12.4400	65.5079	12.4400	65.5079	0.000	0.0000	0.0000
2025/02/07	R209	08/05/2025		Bond Future	10.7471	72.2684	10.7479	72.2642	0.008	0.0000	0.0000
2025/02/07	R209	08/05/2025	11.89 Call	Bond Future	5702.3800	5.7024	5693.8700	5.6939	0.149	0.0000	0.0000
2025/02/07	R209	08/05/2025	11.89 Put	Bond Future	213.8100	0.2138	209.5100	0.2095	2.011	0.0000	0.0000
2025/02/07	R209	07/08/2025		Bond Future	10.8447	73.6861	10.8473	73.6730	0.024	0.0000	0.0000
2025/02/07	R209	07/08/2025	12.68 Call	Bond Future	8697.0000	8.6970	8690.3500	8.6904	0.076	0.0000	0.0000
2025/02/07	R209	07/08/2025	12.68 Put	Bond Future	289.2100	0.2892	295.6000	0.2956	2.209	0.0000	0.0000
2025/02/07	R209	06/11/2025		Bond Future	10.9522	71.9601	10.9565	71.9392	0.039	0.0000	0.0000
2025/02/07	R209	06/11/2025	11.27 Call	Bond Future	3667.7200	3.6677	3575.8200	3.5758	2.506	0.0000	0.0000
2025/02/07	R209	06/11/2025	11.27 Put	Bond Future	2136.8400	2.1368	2065.9000	2.0659	3.320	0.0000	0.0000
2025/02/07	R209	05/02/2026		Bond Future	11.0733	73.3210	11.0740	73.3173	0.007	0.0000	0.0000
2025/02/07	R209	05/02/2026	10.93 Call	Bond Future	3036.4000	3.0364	3008.6900	3.0087	0.913	0.0000	0.0000
2025/02/07	R209	05/02/2026	10.93 Put	Bond Future	3727.2200	3.7272	3703.2000	3.7032	0.644	0.0000	0.0000
2025/02/07	R209	07/05/2026		Bond Future	11.2081	71.5180	11.2081	71.5180	0.000	0.0000	0.0000
2025/02/07	R209	07/05/2026	11.07 Call	Bond Future	3277.6700	3.2777	3273.7400	3.2737	0.120	0.0000	0.0000
2025/02/07	R209	07/05/2026	11.07 Put	Bond Future	3929.4800	3.9295	3925.5500	3.9256	0.100	0.0000	0.0000
2025/02/07	R210	06/02/2025		Bond Future	239.6100	239.6100	239.6100	239.6100	0.000	0.0000	0.0000
2025/02/07	R210	08/05/2025		Bond Future	244.2703	244.2703	244.5056	244.5056	0.096	0.0000	0.0000
2025/02/07	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R210	08/05/2025	248.03 Put	Bond Future	3759.7500	3.7598	3524.4100	3.5244	6.259	0.0000	0.0000
2025/02/07	R210	07/08/2025		Bond Future	249.1217	249.1217	249.3320	249.3320	0.084	0.0000	0.0000
2025/02/07	R210	07/08/2025	248.44 Call	Bond Future	681.6800	0.6817	891.9600	0.8920	30.847	0.0000	0.0000
2025/02/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R210	06/11/2025		Bond Future	250.5984	250.5984	250.7857	250.7857	0.075	0.0000	0.0000
2025/02/07	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R210	06/11/2025	252.14 Put	Bond Future	1541.6200	1.5416	1354.3000	1.3543	12.151	0.0000	0.0000
2025/02/07	R210	05/02/2026		Bond Future	255.4013	255.4013	255.6517	255.6517	0.098	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/02/07	R210	05/02/2026	253.10 Call	Bond Future		2301.2500	2.3013	2551.6700	2.5517	10.882	0.0000	0.0000
2025/02/07	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R210	07/05/2026		Bond Future		256.9685	256.9685	256.9685	256.9685	0.000	0.0000	0.0000
2025/02/07	R210	07/05/2026	255.40 Call	Bond Future		1568.4900	1.5685	1568.4900	1.5685	0.000	0.0000	0.0000
2025/02/07	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	R213	06/02/2025		Bond Future		11.3500	84.4966	11.3500	84.4966	0.000	0.0000	0.0000
2025/02/07	R213	08/05/2025		Bond Future		9.4875	90.4864	9.5000	90.4354	0.132	0.0000	0.0000
2025/02/07	R213	08/05/2025	10.52 Call	Bond Future		4261.8800	4.2619	4214.5400	4.2145	1.111	0.0000	0.0000
2025/02/07	R213	08/05/2025	10.52 Put	Bond Future		165.2700	0.1653	168.9100	0.1689	2.202	0.0000	0.0000
2025/02/07	R213	07/08/2025		Bond Future		9.5691	92.2619	9.5851	92.1989	0.167	0.0000	0.0000
2025/02/07	R213	07/08/2025	11.66 Call	Bond Future		7908.4500	7.9085	7848.6800	7.8487	0.756	0.0000	0.0000
2025/02/07	R213	07/08/2025	11.66 Put	Bond Future		113.6700	0.1137	116.8700	0.1169	2.815	0.0000	0.0000
2025/02/07	R213	06/11/2025		Bond Future		9.6709	90.4947	9.6903	90.4210	0.201	0.0000	0.0000
2025/02/07	R213	06/11/2025	10.05 Call	Bond Future		2849.2600	2.8493	2740.2100	2.7402	3.827	0.0000	0.0000
2025/02/07	R213	06/11/2025	10.05 Put	Bond Future		1424.1500	1.4242	1388.7900	1.3888	2.483	0.0000	0.0000
2025/02/07	R213	05/02/2026		Bond Future		9.7972	92.2075	9.8118	92.1543	0.149	0.0000	0.0000
2025/02/07	R213	05/02/2026	9.89 Call	Bond Future		2431.0200	2.4310	2388.5500	2.3886	1.747	0.0000	0.0000
2025/02/07	R213	05/02/2026	9.89 Put	Bond Future		2093.7600	2.0938	2104.4800	2.1045	0.512	0.0000	0.0000
2025/02/07	R213	07/05/2026		Bond Future		9.9551	90.3020	9.9551	90.3020	0.000	0.0000	0.0000
2025/02/07	R213	07/05/2026	9.80 Call	Bond Future		2070.1000	2.0701	2067.5500	2.0676	0.123	0.0000	0.0000
2025/02/07	R213	07/05/2026	9.80 Put	Bond Future		2612.8400	2.6128	2610.2900	2.6103	0.098	0.0000	0.0000
2025/02/07	R214	06/02/2025		Bond Future		12.7100	60.8406	12.7100	60.8406	0.000	0.0000	0.0000
2025/02/07	R214	08/05/2025		Bond Future		11.2059	66.7915	11.1961	66.8443	0.088	0.0000	0.0000
2025/02/07	R214	08/05/2025	12.40 Call	Bond Future		6205.9900	6.2060	6226.1200	6.2261	0.324	0.0000	0.0000
2025/02/07	R214	08/05/2025	12.40 Put	Bond Future		228.7900	0.2288	196.1000	0.1961	14.288	0.0000	0.0000
2025/02/07	R214	07/08/2025		Bond Future		11.3024	68.1020	11.2938	68.1478	0.076	0.0000	0.0000
2025/02/07	R214	07/08/2025	12.97 Call	Bond Future		8391.1700	8.3912	8437.3700	8.4374	0.551	0.0000	0.0000
2025/02/07	R214	07/08/2025	12.97 Put	Bond Future		376.1700	0.3762	376.6100	0.3766	0.117	0.0000	0.0000
2025/02/07	R214	06/11/2025		Bond Future		11.4093	66.1206	11.4017	66.1603	0.067	0.0000	0.0000
2025/02/07	R214	06/11/2025	11.64 Call	Bond Future		3615.8100	3.6158	3552.3500	3.5524	1.755	0.0000	0.0000
2025/02/07	R214	06/11/2025	11.64 Put	Bond Future		2427.5900	2.4276	2324.4300	2.3244	4.249	0.0000	0.0000
2025/02/07	R214	05/02/2026		Bond Future		11.5291	67.3714	11.5181	67.4280	0.095	0.0000	0.0000
2025/02/07	R214	05/02/2026	11.26 Call	Bond Future		2988.8000	2.9888	2916.4200	2.9164	2.422	0.0000	0.0000
2025/02/07	R214	05/02/2026	11.26 Put	Bond Future		4392.5000	4.3925	4263.5500	4.2636	2.936	0.0000	0.0000
2025/02/07	R214	07/05/2026		Bond Future		11.6423	65.3720	11.6423	65.3720	0.000	0.0000	0.0000
2025/02/07	R214	07/05/2026	11.53 Call	Bond Future		3572.0500	3.5721	3567.8300	3.5678	0.118	0.0000	0.0000
2025/02/07	R214	07/05/2026	11.53 Put	Bond Future		4143.4900	4.1435	4139.2700	4.1393	0.102	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	
2025/02/07	R248	06/02/2025		Bond Future	12.9100	73.5322	12.9100	73.5322	0.000	0.0000	0.0000
2025/02/07	R248	08/05/2025		Bond Future	11.3840	80.4463	11.3741	80.5119	0.087	0.0000	0.0000
2025/02/07	R248	08/05/2025	12.60 Call	Bond Future	7671.6000	7.6716	7693.4400	7.6934	0.285	0.0000	0.0000
2025/02/07	R248	08/05/2025	12.60 Put	Bond Future	281.8100	0.2818	238.0600	0.2381	15.525	0.0000	0.0000
2025/02/07	R248	07/08/2025		Bond Future	11.4839	82.0247	11.4751	82.0818	0.076	0.0000	0.0000
2025/02/07	R248	07/08/2025	13.21 Call	Bond Future	10492.2000	10.4922	10502.4200	10.5024	0.097	0.0000	0.0000
2025/02/07	R248	07/08/2025	13.21 Put	Bond Future	501.4700	0.5015	454.6200	0.4546	9.343	0.0000	0.0000
2025/02/07	R248	06/11/2025		Bond Future	11.5936	79.1703	11.5858	79.2202	0.067	0.0000	0.0000
2025/02/07	R248	06/11/2025	11.74 Call	Bond Future	4140.3700	4.1404	4148.3800	4.1484	0.193	0.0000	0.0000
2025/02/07	R248	06/11/2025	11.74 Put	Bond Future	3212.2800	3.2123	3170.4500	3.1705	1.302	0.0000	0.0000
2025/02/07	R248	05/02/2026		Bond Future	11.7163	80.6676	11.7051	80.7379	0.095	0.0000	0.0000
2025/02/07	R248	05/02/2026	11.46 Call	Bond Future	3617.0000	3.6170	3530.3000	3.5303	2.397	0.0000	0.0000
2025/02/07	R248	05/02/2026	11.46 Put	Bond Future	5256.9000	5.2569	5099.9300	5.0999	2.986	0.0000	0.0000
2025/02/07	R248	07/05/2026		Bond Future	11.8317	77.7844	11.8317	77.7844	0.000	0.0000	0.0000
2025/02/07	R248	07/05/2026	11.72 Call	Bond Future	4436.7800	4.4368	4431.5500	4.4316	0.118	0.0000	0.0000
2025/02/07	R248	07/05/2026	11.72 Put	Bond Future	5132.7300	5.1327	5127.5000	5.1275	0.102	0.0000	0.0000
2025/02/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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