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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/02/2025 TO 10/02/2025

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
2025/02/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	2029	06/02/2025		Bond Future	132.4000	132.4000	132.4000	0.000	0.0000	0.0000
2025/02/10	2029	08/05/2025		Bond Future	135.3249	135.3249	135.2866	0.028	0.0000	0.0000
2025/02/10	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2029	08/05/2025	137.85 Put	Bond Future	2525.0600	2.5251	2563.4400	1.520	0.0000	0.0000
2025/02/10	2029	07/08/2025		Bond Future	137.9962	137.9962	137.9575	0.028	0.0000	0.0000
2025/02/10	2029	07/08/2025	137.41 Call	Bond Future	586.2400	0.5862	547.5200	6.605	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	
2025/02/10	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2029	06/11/2025		Bond Future	139.2566	139.2566	139.2176	139.2176	0.028	0.0000	0.0000
2025/02/10	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2029	06/11/2025	139.79 Put	Bond Future	533.4000	0.5334	572.3700	0.5724	7.306	0.0000	0.0000
2025/02/10	2029	05/02/2026		Bond Future	141.9590	141.9590	141.9196	141.9196	0.028	0.0000	0.0000
2025/02/10	2029	05/02/2026	140.11 Call	Bond Future	1848.9500	1.8490	1809.6300	1.8096	2.127	0.0000	0.0000
2025/02/10	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2029	07/05/2026		Bond Future	143.1607	143.1607	143.1212	143.1212	0.028	0.0000	0.0000
2025/02/10	2029	07/05/2026	141.82 Call	Bond Future	1340.6700	1.3407	1301.2300	1.3012	2.942	0.0000	0.0000
2025/02/10	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2030	06/02/2025		Bond Future	10.6800	90.1061	10.6800	90.1061	0.000	0.0000	0.0000
2025/02/10	2030	08/05/2025		Bond Future	9.1187	98.0189	9.1604	97.8662	0.457	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.93 Call	Bond Future	3134.4000	3.1344	2993.3400	2.9933	4.500	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.93 Put	Bond Future	213.0600	0.2131	224.7400	0.2247	5.482	0.0000	0.0000
2025/02/10	2030	08/05/2025	11.86 Call	Bond Future	9441.9200	9.4419	9289.1700	9.2892	1.618	0.0000	0.0000
2025/02/10	2030	08/05/2025	11.86 Put	Bond Future	0.2600	0.0003	0.2500	0.0003	3.846	0.0000	0.0000
2025/02/10	2030	08/05/2025	10.31 Put	Bond Future	88.4500	0.0885	92.4700	0.0925	4.545	0.0000	0.0000
2025/02/10	2030	08/05/2025	10.31 Call	Bond Future	4340.3800	4.3404	4191.6600	4.1917	3.426	0.0000	0.0000
2025/02/10	2030	08/05/2025	8.68 Put	Bond Future	2003.7000	2.0037	2105.7800	2.1058	5.095	0.0000	0.0000
2025/02/10	2030	08/05/2025	8.68 Call	Bond Future	376.8500	0.3769	326.1900	0.3262	13.443	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.18 Put	Bond Future	924.7500	0.9248	979.4900	0.9795	5.919	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.18 Call	Bond Future	1149.3200	1.1493	1051.3200	1.0513	8.527	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.99 Call	Bond Future	3320.0200	3.3200	3177.2900	3.1773	4.299	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.99 Put	Bond Future	187.0100	0.1870	197.0200	0.1970	5.353	0.0000	0.0000
2025/02/10	2030	08/05/2025	12.28 Call	Bond Future	10784.8400	10.7848	10632.1000	10.6321	1.416	0.0000	0.0000
2025/02/10	2030	08/05/2025	12.28 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/02/10	2030	08/05/2025	10.69 Put	Bond Future	27.9300	0.0279	28.8900	0.0289	3.437	0.0000	0.0000
2025/02/10	2030	08/05/2025	10.69 Call	Bond Future	5587.0400	5.5870	5435.2600	5.4353	2.717	0.0000	0.0000
2025/02/10	2030	08/05/2025	8.95 Put	Bond Future	1350.9000	1.3509	1426.9400	1.4269	5.629	0.0000	0.0000
2025/02/10	2030	08/05/2025	8.95 Call	Bond Future	729.2400	0.7292	652.5400	0.6525	10.518	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.45 Put	Bond Future	566.1500	0.5662	600.1800	0.6002	6.011	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.45 Call	Bond Future	1772.5200	1.7725	1653.8100	1.6538	6.697	0.0000	0.0000
2025/02/10	2030	08/05/2025	8.72 Put	Bond Future	1896.2300	1.8962	1994.5900	1.9946	5.187	0.0000	0.0000
2025/02/10	2030	08/05/2025	8.72 Call	Bond Future	419.1100	0.4191	364.7300	0.3647	12.975	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.22 Put	Bond Future	862.1600	0.8622	913.4900	0.9135	5.954	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.22 Call	Bond Future	1232.9700	1.2330	1131.5600	1.1316	8.225	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.54 Call	Bond Future	2006.7600	2.0068	1882.4800	1.8825	6.193	0.0000	0.0000
2025/02/10	2030	08/05/2025	9.54 Put	Bond Future	475.8900	0.4759	504.3500	0.5044	5.980	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	
2025/02/10	2030	07/08/2025	8.72 Put	Bond Future	2369.1500	2.3692	2468.1300	2.4681	4.178	0.0000	0.0000
2025/02/10	2030	07/08/2025	8.72 Call	Bond Future	651.1300	0.6511	594.6500	0.5947	8.674	0.0000	0.0000
2025/02/10	2030	07/08/2025	9.22 Put	Bond Future	1383.9500	1.3840	1449.3000	1.4493	4.722	0.0000	0.0000
2025/02/10	2030	07/08/2025	9.22 Call	Bond Future	1434.6500	1.4347	1344.5400	1.3445	6.281	0.0000	0.0000
2025/02/10	2030	07/08/2025	9.81 Call	Bond Future	2764.4100	2.7644	2643.0100	2.6430	4.392	0.0000	0.0000
2025/02/10	2030	07/08/2025	9.81 Put	Bond Future	677.1000	0.6771	711.1600	0.7112	5.030	0.0000	0.0000
2025/02/10	2030	07/08/2025	12.12 Call	Bond Future	9571.1000	9.5711	9415.9700	9.4160	1.621	0.0000	0.0000
2025/02/10	2030	07/08/2025	12.12 Put	Bond Future	6.8400	0.0068	7.1700	0.0072	4.825	0.0000	0.0000
2025/02/10	2030	07/08/2025	10.48 Put	Bond Future	258.8100	0.2588	272.1600	0.2722	5.158	0.0000	0.0000
2025/02/10	2030	07/08/2025	10.48 Call	Bond Future	4594.5300	4.5945	4452.4200	4.4524	3.093	0.0000	0.0000
2025/02/10	2030	07/08/2025		Bond Future	9.2055	95.9200	9.2500	95.7645	0.483	0.0000	0.0000
2025/02/10	2030	07/08/2025	11.11 Call	Bond Future	6466.4900	6.4665	6315.1400	6.3151	2.341	0.0000	0.0000
2025/02/10	2030	07/08/2025	11.11 Put	Bond Future	77.0600	0.0771	81.1700	0.0812	5.334	0.0000	0.0000
2025/02/10	2030	06/11/2025		Bond Future	9.2988	97.7669	9.3463	97.6088	0.511	0.0000	0.0000
2025/02/10	2030	06/11/2025	9.54 Call	Bond Future	2169.5500	2.1696	2069.2000	2.0692	4.625	0.0000	0.0000
2025/02/10	2030	06/11/2025	9.54 Put	Bond Future	1369.7500	1.3698	1427.5500	1.4276	4.220	0.0000	0.0000
2025/02/10	2030	06/11/2025	8.72 Put	Bond Future	2762.3300	2.7623	2863.2800	2.8633	3.655	0.0000	0.0000
2025/02/10	2030	06/11/2025	8.72 Call	Bond Future	808.5400	0.8085	751.3400	0.7513	7.074	0.0000	0.0000
2025/02/10	2030	06/11/2025	9.22 Put	Bond Future	1821.2000	1.8212	1894.7500	1.8948	4.039	0.0000	0.0000
2025/02/10	2030	06/11/2025	9.22 Call	Bond Future	1557.9300	1.5579	1473.3300	1.4733	5.430	0.0000	0.0000
2025/02/10	2030	06/11/2025	10.08 Call	Bond Future	3389.1200	3.3891	3267.4000	3.2674	3.591	0.0000	0.0000
2025/02/10	2030	06/11/2025	10.08 Put	Bond Future	828.0400	0.8280	864.4700	0.8645	4.400	0.0000	0.0000
2025/02/10	2030	05/02/2026		Bond Future	9.4096	95.6326	9.4606	95.4717	0.542	0.0000	0.0000
2025/02/10	2030	05/02/2026	9.49 Call	Bond Future	2015.5400	2.0155	1923.3500	1.9234	4.574	0.0000	0.0000
2025/02/10	2030	05/02/2026	9.49 Put	Bond Future	1761.8300	1.7618	1830.5500	1.8306	3.900	0.0000	0.0000
2025/02/10	2030	07/05/2026		Bond Future	9.5679	97.3955	9.6228	97.2320	0.574	0.0000	0.0000
2025/02/10	2030	07/05/2026	9.39 Call	Bond Future	1683.8100	1.6838	1602.3200	1.6023	4.840	0.0000	0.0000
2025/02/10	2030	07/05/2026	9.39 Put	Bond Future	2215.8300	2.2158	2297.8400	2.2978	3.701	0.0000	0.0000
2025/02/10	2032	06/02/2025		Bond Future	11.7200	86.5478	11.7200	86.5478	0.000	0.0000	0.0000
2025/02/10	2032	08/05/2025		Bond Future	9.8314	93.1757	9.8723	92.9847	0.416	0.0000	0.0000
2025/02/10	2032	08/05/2025	10.91 Call	Bond Future	5062.7000	5.0627	4879.3900	4.8794	3.621	0.0000	0.0000
2025/02/10	2032	08/05/2025	10.91 Put	Bond Future	191.8200	0.1918	199.4800	0.1995	3.993	0.0000	0.0000
2025/02/10	2032	08/05/2025	9.42 Put	Bond Future	2541.5000	2.5415	2660.7200	2.6607	4.691	0.0000	0.0000
2025/02/10	2032	08/05/2025	9.42 Call	Bond Future	593.6000	0.5936	521.8500	0.5219	12.087	0.0000	0.0000
2025/02/10	2032	08/05/2025	9.92 Put	Bond Future	1204.6100	1.2046	1268.3100	1.2683	5.288	0.0000	0.0000
2025/02/10	2032	08/05/2025	9.92 Call	Bond Future	1617.6600	1.6177	1490.3900	1.4904	7.868	0.0000	0.0000
2025/02/10	2032	08/05/2025	10.97 Call	Bond Future	5302.1100	5.3021	5117.6300	5.1176	3.479	0.0000	0.0000
2025/02/10	2032	08/05/2025	10.97 Put	Bond Future	169.9800	0.1700	176.4700	0.1765	3.818	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	
2025/02/10	2032	08/05/2025	9.40 Put	Bond Future	2609.8800	2.6099	2731.3100	2.7313	4.653	0.0000	0.0000
2025/02/10	2032	08/05/2025	9.40 Call	Bond Future	565.9600	0.5660	496.4200	0.4964	12.287	0.0000	0.0000
2025/02/10	2032	08/05/2025	9.90 Put	Bond Future	1244.6400	1.2446	1310.3500	1.3104	5.279	0.0000	0.0000
2025/02/10	2032	08/05/2025	9.90 Call	Bond Future	1564.7000	1.5647	1439.4400	1.4394	8.005	0.0000	0.0000
2025/02/10	2032	08/05/2025	10.28 Call	Bond Future	2710.9600	2.7110	2553.5400	2.5535	5.807	0.0000	0.0000
2025/02/10	2032	08/05/2025	10.28 Put	Bond Future	644.2200	0.6442	677.7700	0.6778	5.208	0.0000	0.0000
2025/02/10	2032	07/08/2025	9.40 Put	Bond Future	3319.3900	3.3194	3441.8300	3.4418	3.689	0.0000	0.0000
2025/02/10	2032	07/08/2025	9.40 Call	Bond Future	892.2300	0.8922	820.2800	0.8203	8.064	0.0000	0.0000
2025/02/10	2032	07/08/2025	9.90 Put	Bond Future	1962.9000	1.9629	2045.9300	2.0459	4.230	0.0000	0.0000
2025/02/10	2032	07/08/2025	9.90 Call	Bond Future	1841.5900	1.8416	1730.2300	1.7302	6.047	0.0000	0.0000
2025/02/10	2032	07/08/2025	10.59 Call	Bond Future	3820.5400	3.8205	3665.6200	3.6656	4.055	0.0000	0.0000
2025/02/10	2032	07/08/2025	10.59 Put	Bond Future	875.0200	0.8750	914.4900	0.9145	4.511	0.0000	0.0000
2025/02/10	2032	07/08/2025		Bond Future	9.9267	94.9922	9.9697	94.7978	0.433	0.0000	0.0000
2025/02/10	2032	07/08/2025	12.01 Call	Bond Future	9008.4500	9.0085	8819.5200	8.8195	2.097	0.0000	0.0000
2025/02/10	2032	07/08/2025	12.01 Put	Bond Future	147.6100	0.1476	153.0700	0.1531	3.699	0.0000	0.0000
2025/02/10	2032	06/11/2025		Bond Future	10.0364	92.6600	10.0815	92.4621	0.450	0.0000	0.0000
2025/02/10	2032	06/11/2025	10.42 Call	Bond Future	3306.6700	3.3067	3172.0500	3.1721	4.071	0.0000	0.0000
2025/02/10	2032	06/11/2025	10.42 Put	Bond Future	1642.5800	1.6426	1705.8100	1.7058	3.849	0.0000	0.0000
2025/02/10	2032	06/11/2025	9.40 Put	Bond Future	3935.9100	3.9359	4061.9400	4.0619	3.202	0.0000	0.0000
2025/02/10	2032	06/11/2025	9.40 Call	Bond Future	1089.1600	1.0892	1017.3400	1.0173	6.594	0.0000	0.0000
2025/02/10	2032	06/11/2025	9.90 Put	Bond Future	2600.4100	2.6004	2694.0200	2.6940	3.600	0.0000	0.0000
2025/02/10	2032	06/11/2025	9.90 Call	Bond Future	1999.4500	1.9995	1895.2100	1.8952	5.213	0.0000	0.0000
2025/02/10	2032	06/11/2025	10.89 Call	Bond Future	4721.0400	4.7210	4565.3400	4.5653	3.298	0.0000	0.0000
2025/02/10	2032	06/11/2025	10.89 Put	Bond Future	1069.5700	1.0696	1111.7200	1.1117	3.941	0.0000	0.0000
2025/02/10	2032	05/02/2026		Bond Future	10.1589	94.4351	10.2065	94.2337	0.468	0.0000	0.0000
2025/02/10	2032	05/02/2026	10.16 Call	Bond Future	2737.5600	2.7376	2623.7800	2.6238	4.156	0.0000	0.0000
2025/02/10	2032	05/02/2026	10.16 Put	Bond Future	2732.9400	2.7329	2820.5200	2.8205	3.205	0.0000	0.0000
2025/02/10	2032	07/05/2026		Bond Future	10.3073	92.0166	10.3574	91.8118	0.487	0.0000	0.0000
2025/02/10	2032	07/05/2026	10.14 Call	Bond Future	2574.0100	2.5740	2467.7500	2.4678	4.128	0.0000	0.0000
2025/02/10	2032	07/05/2026	10.14 Put	Bond Future	3260.9500	3.2610	3359.4200	3.3594	3.020	0.0000	0.0000
2025/02/10	2033	06/02/2025		Bond Future	124.9400	124.9400	124.9400	124.9400	0.000	0.0000	0.0000
2025/02/10	2033	08/05/2025		Bond Future	129.0741	129.0741	128.9701	128.9701	0.081	0.0000	0.0000
2025/02/10	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2033	08/05/2025	130.62 Put	Bond Future	1545.8700	1.5459	1649.9400	1.6499	6.732	0.0000	0.0000
2025/02/10	2033	07/08/2025		Bond Future	131.6221	131.6221	131.5163	131.5163	0.080	0.0000	0.0000
2025/02/10	2033	07/08/2025	128.65 Call	Bond Future	2972.1400	2.9721	2866.3300	2.8663	3.560	0.0000	0.0000
2025/02/10	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2033	06/11/2025		Bond Future	132.6593	132.6593	132.5519	132.5519	0.081	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
2025/02/10	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/10	2033	06/11/2025	133.14 Put	Bond Future	480.7400	0.4807	588.0600	0.5881	22.324	0.0000
2025/02/10	2033	05/02/2026		Bond Future	135.2338	135.2338	135.1248	135.1248	0.081	0.0000
2025/02/10	2033	05/02/2026	132.88 Call	Bond Future	2353.7600	2.3538	2244.7500	2.2448	4.631	0.0000
2025/02/10	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	2033	07/05/2026		Bond Future	136.2074	136.2074	136.0969	136.0969	0.081	0.0000
2025/02/10	2033	07/05/2026	135.16 Call	Bond Future	1047.3900	1.0474	936.9200	0.9369	10.547	0.0000
2025/02/10	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	2037	06/02/2025		Bond Future	12.7600	74.4607	12.7600	74.4607	0.000	0.0000
2025/02/10	2037	08/05/2025		Bond Future	10.9552	86.3779	11.0163	86.0266	0.558	0.0000
2025/02/10	2037	08/05/2025	12.25 Call	Bond Future	7244.4400	7.2444	6909.4600	6.9095	4.624	0.0000
2025/02/10	2037	08/05/2025	12.25 Put	Bond Future	218.2800	0.2183	234.6300	0.2346	7.490	0.0000
2025/02/10	2037	08/05/2025	13.35 Put	Bond Future	12.1800	0.0122	12.8500	0.0129	5.501	0.0000
2025/02/10	2037	08/05/2025	13.35 Call	Bond Future	12368.0500	12.3681	12017.3900	12.0174	2.835	0.0000
2025/02/10	2037	08/05/2025	12.55 Put	Bond Future	108.4400	0.1084	116.3000	0.1163	7.248	0.0000
2025/02/10	2037	08/05/2025	12.55 Call	Bond Future	8643.0900	8.6431	8299.6200	8.2996	3.974	0.0000
2025/02/10	2037	08/05/2025	13.30 Put	Bond Future	14.1600	0.0142	14.9500	0.0150	5.579	0.0000
2025/02/10	2037	08/05/2025	13.30 Call	Bond Future	12139.4700	12.1395	11788.9300	11.7889	2.888	0.0000
2025/02/10	2037	08/05/2025	10.50 Put	Bond Future	3441.4200	3.4414	3674.2000	3.6742	6.764	0.0000
2025/02/10	2037	08/05/2025	10.50 Call	Bond Future	757.1200	0.7571	638.5700	0.6386	15.658	0.0000
2025/02/10	2037	08/05/2025	11.00 Put	Bond Future	1754.7700	1.7548	1892.6300	1.8926	7.856	0.0000
2025/02/10	2037	08/05/2025	11.00 Call	Bond Future	2012.7200	2.0127	1799.2500	1.7993	10.606	0.0000
2025/02/10	2037	08/05/2025	11.46 Call	Bond Future	3701.8800	3.7019	3421.3800	3.4214	7.577	0.0000
2025/02/10	2037	08/05/2025	11.46 Put	Bond Future	859.0400	0.8590	929.8700	0.9299	8.245	0.0000
2025/02/10	2037	07/08/2025	10.50 Put	Bond Future	4477.4300	4.4774	4711.0200	4.7110	5.217	0.0000
2025/02/10	2037	07/08/2025	10.50 Call	Bond Future	1164.9200	1.1649	1040.5700	1.0406	10.675	0.0000
2025/02/10	2037	07/08/2025	11.00 Put	Bond Future	2792.1500	2.7922	2956.9800	2.9570	5.903	0.0000
2025/02/10	2037	07/08/2025	11.00 Call	Bond Future	2393.8200	2.3938	2200.7100	2.2007	8.067	0.0000
2025/02/10	2037	07/08/2025	11.83 Call	Bond Future	5318.2800	5.3183	5036.9800	5.0370	5.289	0.0000
2025/02/10	2037	07/08/2025	11.83 Put	Bond Future	1172.6200	1.1726	1249.2600	1.2493	6.536	0.0000
2025/02/10	2037	07/08/2025	10.64 Put	Bond Future	3941.9600	3.9420	4156.0500	4.1561	5.431	0.0000
2025/02/10	2037	07/08/2025	10.64 Call	Bond Future	1459.4000	1.4594	1315.5500	1.3156	9.857	0.0000
2025/02/10	2037	07/08/2025	12.17 Call	Bond Future	6713.8300	6.7138	6409.2700	6.4093	4.536	0.0000
2025/02/10	2037	07/08/2025	12.17 Put	Bond Future	806.4200	0.8064	859.8000	0.8598	6.619	0.0000
2025/02/10	2037	07/08/2025	11.42 Call	Bond Future	3765.1500	3.7652	3521.8500	3.5219	6.462	0.0000
2025/02/10	2037	07/08/2025	11.42 Put	Bond Future	1819.8200	1.8198	1934.4600	1.9345	6.300	0.0000
2025/02/10	2037	07/08/2025	10.55 Put	Bond Future	4280.4400	4.2804	4507.0900	4.5071	5.295	0.0000
2025/02/10	2037	07/08/2025	10.55 Call	Bond Future	1265.6100	1.2656	1134.3200	1.1343	10.374	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	
2025/02/10	2037	07/08/2025	11.82 Call	Bond Future	5278.6000	5.2786	4998.1000	4.9981	5.314	0.0000	0.0000
2025/02/10	2037	07/08/2025	11.82 Put	Bond Future	1185.6100	1.1856	1263.0500	1.2631	6.532	0.0000	0.0000
2025/02/10	2037	07/08/2025	11.07 Call	Bond Future	2603.2700	2.6033	2401.0900	2.4011	7.766	0.0000	0.0000
2025/02/10	2037	07/08/2025	11.07 Put	Bond Future	2604.5100	2.6045	2760.2700	2.7603	5.980	0.0000	0.0000
2025/02/10	2037	07/08/2025	10.34 Put	Bond Future	5153.4300	5.1534	5408.6600	5.4087	4.953	0.0000	0.0000
2025/02/10	2037	07/08/2025	10.34 Call	Bond Future	878.7600	0.8788	776.0500	0.7761	11.688	0.0000	0.0000
2025/02/10	2037	07/08/2025		Bond Future	11.0702	83.8014	11.1337	83.4434	0.574	0.0000	0.0000
2025/02/10	2037	07/08/2025	13.01 Call	Bond Future	10288.7300	10.2887	9949.0300	9.9490	3.302	0.0000	0.0000
2025/02/10	2037	07/08/2025	13.01 Put	Bond Future	259.9100	0.2599	278.1500	0.2782	7.018	0.0000	0.0000
2025/02/10	2037	06/11/2025		Bond Future	11.1868	85.4146	11.2527	85.0500	0.590	0.0000	0.0000
2025/02/10	2037	06/11/2025	11.63 Call	Bond Future	4643.2600	4.6433	4397.7800	4.3978	5.287	0.0000	0.0000
2025/02/10	2037	06/11/2025	11.63 Put	Bond Future	2235.3900	2.2354	2354.5100	2.3545	5.329	0.0000	0.0000
2025/02/10	2037	06/11/2025	10.50 Put	Bond Future	5407.9800	5.4080	5645.1700	5.6452	4.386	0.0000	0.0000
2025/02/10	2037	06/11/2025	10.50 Call	Bond Future	1476.0400	1.4760	1348.6300	1.3486	8.632	0.0000	0.0000
2025/02/10	2037	06/11/2025	11.00 Put	Bond Future	3706.3800	3.7064	3887.3900	3.8874	4.884	0.0000	0.0000
2025/02/10	2037	06/11/2025	11.00 Call	Bond Future	2661.9200	2.6619	2478.3300	2.4783	6.897	0.0000	0.0000
2025/02/10	2037	06/11/2025	12.16 Call	Bond Future	6597.5700	6.5976	6312.8500	6.3129	4.316	0.0000	0.0000
2025/02/10	2037	06/11/2025	12.16 Put	Bond Future	1436.8000	1.4368	1516.6800	1.5167	5.560	0.0000	0.0000
2025/02/10	2037	05/02/2026	12.27 Call	Bond Future	7002.5200	7.0025	6726.1000	6.7261	3.947	0.0000	0.0000
2025/02/10	2037	05/02/2026	12.27 Put	Bond Future	2031.2800	2.0313	2126.1700	2.1262	4.671	0.0000	0.0000
2025/02/10	2037	05/02/2026	10.90 Put	Bond Future	5022.1600	5.0222	5223.1700	5.2232	4.002	0.0000	0.0000
2025/02/10	2037	05/02/2026	10.90 Call	Bond Future	2732.8100	2.7328	2562.5100	2.5625	6.232	0.0000	0.0000
2025/02/10	2037	05/02/2026		Bond Future	11.3139	82.7925	11.3825	82.4212	0.607	0.0000	0.0000
2025/02/10	2037	05/02/2026	11.20 Call	Bond Future	3521.2700	3.5213	3323.8400	3.3238	5.607	0.0000	0.0000
2025/02/10	2037	05/02/2026	11.20 Put	Bond Future	4142.4700	4.1425	4316.3500	4.3164	4.197	0.0000	0.0000
2025/02/10	2037	07/05/2026		Bond Future	11.4632	84.3170	11.5347	83.9392	0.623	0.0000	0.0000
2025/02/10	2037	07/05/2026	11.32 Call	Bond Future	3819.2000	3.8192	3620.8800	3.6209	5.193	0.0000	0.0000
2025/02/10	2037	07/05/2026	11.32 Put	Bond Future	4584.0700	4.5841	4763.5800	4.7636	3.916	0.0000	0.0000
2025/02/10	2038	06/02/2025		Bond Future	135.2300	135.2300	135.2300	135.2300	0.000	0.0000	0.0000
2025/02/10	2038	08/05/2025		Bond Future	140.1607	140.1607	139.8502	139.8502	0.222	0.0000	0.0000
2025/02/10	2038	08/05/2025	139.68 Call	Bond Future	480.7100	0.4807	170.2400	0.1702	64.586	0.0000	0.0000
2025/02/10	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2038	07/08/2025		Bond Future	140.8092	140.8092	140.4933	140.4933	0.224	0.0000	0.0000
2025/02/10	2038	07/08/2025	139.56 Call	Bond Future	1249.2300	1.2492	933.3000	0.9333	25.290	0.0000	0.0000
2025/02/10	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2038	06/11/2025		Bond Future	143.5550	143.5550	143.2333	143.2333	0.224	0.0000	0.0000
2025/02/10	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2038	06/11/2025	143.88 Put	Bond Future	325.0500	0.3251	646.7300	0.6467	98.963	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	
2025/02/10	2038	05/02/2026		Bond Future	144.1826	144.1826	143.8553	143.8553	0.227	0.0000	0.0000
2025/02/10	2038	05/02/2026	143.20 Call	Bond Future	982.6300	0.9826	655.2800	0.6553	33.314	0.0000	0.0000
2025/02/10	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2038	07/05/2026		Bond Future	146.8794	146.8794	146.5464	146.5464	0.227	0.0000	0.0000
2025/02/10	2038	07/05/2026	144.53 Call	Bond Future	2349.3900	2.3494	2016.3700	2.0164	14.175	0.0000	0.0000
2025/02/10	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2040	06/02/2025		Bond Future	12.9500	74.4254	12.9500	74.4254	0.000	0.0000	0.0000
2025/02/10	2040	08/05/2025		Bond Future	11.2933	86.2301	11.3698	85.7562	0.677	0.0000	0.0000
2025/02/10	2040	08/05/2025	12.63 Call	Bond Future	7948.4100	7.9484	7499.0800	7.4991	5.653	0.0000	0.0000
2025/02/10	2040	08/05/2025	12.63 Put	Bond Future	217.8900	0.2179	242.4400	0.2424	11.267	0.0000	0.0000
2025/02/10	2040	08/05/2025	13.43 Put	Bond Future	32.5200	0.0325	36.0700	0.0361	10.916	0.0000	0.0000
2025/02/10	2040	08/05/2025	13.43 Call	Bond Future	11879.1900	11.8792	11408.8600	11.4089	3.959	0.0000	0.0000
2025/02/10	2040	08/05/2025	12.75 Put	Bond Future	175.7700	0.1758	195.2500	0.1953	11.083	0.0000	0.0000
2025/02/10	2040	08/05/2025	12.75 Call	Bond Future	8546.5700	8.5466	8092.1700	8.0922	5.317	0.0000	0.0000
2025/02/10	2040	08/05/2025	13.50 Put	Bond Future	26.8700	0.0269	29.7800	0.0298	10.830	0.0000	0.0000
2025/02/10	2040	08/05/2025	13.50 Call	Bond Future	12217.1800	12.2172	11746.2100	11.7462	3.855	0.0000	0.0000
2025/02/10	2040	07/08/2025		Bond Future	11.4110	83.3999	11.4904	82.9170	0.696	0.0000	0.0000
2025/02/10	2040	07/08/2025	13.29 Call	Bond Future	10710.5000	10.7105	10258.8900	10.2589	4.217	0.0000	0.0000
2025/02/10	2040	07/08/2025	13.29 Put	Bond Future	332.8100	0.3328	364.1000	0.3641	9.402	0.0000	0.0000
2025/02/10	2040	06/11/2025		Bond Future	11.5294	85.0052	11.6118	84.5133	0.715	0.0000	0.0000
2025/02/10	2040	06/11/2025	11.84 Call	Bond Future	4516.2100	4.5162	4205.9100	4.2059	6.871	0.0000	0.0000
2025/02/10	2040	06/11/2025	11.84 Put	Bond Future	2684.5400	2.6845	2866.1500	2.8662	6.765	0.0000	0.0000
2025/02/10	2040	05/02/2026		Bond Future	11.6578	82.1246	11.7434	81.6235	0.734	0.0000	0.0000
2025/02/10	2040	05/02/2026	11.49 Call	Bond Future	3751.2700	3.7513	3494.1100	3.4941	6.855	0.0000	0.0000
2025/02/10	2040	05/02/2026	11.49 Put	Bond Future	4747.0300	4.7470	4991.0100	4.9910	5.140	0.0000	0.0000
2025/02/10	2040	07/05/2026		Bond Future	11.8062	83.6363	11.8951	83.1262	0.754	0.0000	0.0000
2025/02/10	2040	07/05/2026	11.67 Call	Bond Future	4173.7600	4.1738	3908.6000	3.9086	6.353	0.0000	0.0000
2025/02/10	2040	07/05/2026	11.67 Put	Bond Future	4963.5900	4.9636	5208.4700	5.2085	4.934	0.0000	0.0000
2025/02/10	2044	06/02/2025		Bond Future	13.0200	70.4591	13.0200	70.4591	0.000	0.0000	0.0000
2025/02/10	2044	08/05/2025		Bond Future	11.4346	81.8869	11.5162	81.3689	0.714	0.0000	0.0000
2025/02/10	2044	08/05/2025	12.72 Call	Bond Future	7810.3900	7.8104	7323.6400	7.3236	6.232	0.0000	0.0000
2025/02/10	2044	08/05/2025	12.72 Put	Bond Future	248.3200	0.2483	279.5800	0.2796	12.589	0.0000	0.0000
2025/02/10	2044	08/05/2025	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2025/02/10	2044	08/05/2025	Put	Bond Future	18113.1700	18.1132	18631.1500	18.6312	2.860	0.0000	0.0000
2025/02/10	2044	08/05/2025	12.40 Call	Bond Future	6225.0200	6.2250	5762.1300	5.7621	7.436	0.0000	0.0000
2025/02/10	2044	08/05/2025	12.40 Put	Bond Future	432.1500	0.4322	487.2700	0.4873	12.755	0.0000	0.0000
2025/02/10	2044	08/05/2025	11.65 Call	Bond Future	2833.4700	2.8335	2490.4400	2.4904	12.106	0.0000	0.0000
2025/02/10	2044	08/05/2025	11.65 Put	Bond Future	1478.1800	1.4782	1653.1600	1.6532	11.838	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	
2025/02/10	2044	08/05/2025	10.92 Put	Bond Future	4091.1800	4.0912	4464.1900	4.4642	9.117	0.0000	0.0000
2025/02/10	2044	08/05/2025	10.92 Call	Bond Future	697.1300	0.6971	552.1300	0.5521	20.800	0.0000	0.0000
2025/02/10	2044	08/05/2025	11.76 Call	Bond Future	3278.7100	3.2787	2911.3500	2.9114	11.204	0.0000	0.0000
2025/02/10	2044	08/05/2025	11.76 Put	Bond Future	1245.7700	1.2458	1396.4200	1.3964	12.093	0.0000	0.0000
2025/02/10	2044	08/05/2025	11.35 Put	Bond Future	2308.9900	2.3090	2560.9900	2.5610	10.914	0.0000	0.0000
2025/02/10	2044	08/05/2025	11.35 Call	Bond Future	1766.6700	1.7667	1500.6600	1.5007	15.057	0.0000	0.0000
2025/02/10	2044	08/05/2025	10.85 Put	Bond Future	4451.7400	4.4517	4843.0200	4.8430	8.789	0.0000	0.0000
2025/02/10	2044	08/05/2025	10.85 Call	Bond Future	578.1300	0.5781	451.4000	0.4514	21.921	0.0000	0.0000
2025/02/10	2044	07/08/2025		Bond Future	11.5478	79.0974	11.6324	78.5696	0.733	0.0000	0.0000
2025/02/10	2044	07/08/2025	13.34 Call	Bond Future	10473.1000	10.4731	9986.1700	9.9862	4.649	0.0000	0.0000
2025/02/10	2044	07/08/2025	13.34 Put	Bond Future	413.7200	0.4137	454.6100	0.4546	9.883	0.0000	0.0000
2025/02/10	2044	06/11/2025		Bond Future	11.6611	80.6198	11.7488	80.0820	0.752	0.0000	0.0000
2025/02/10	2044	06/11/2025	11.88 Call	Bond Future	4389.6600	4.3897	4063.6500	4.0637	7.427	0.0000	0.0000
2025/02/10	2044	06/11/2025	11.88 Put	Bond Future	3058.5700	3.0586	3270.3600	3.2704	6.924	0.0000	0.0000
2025/02/10	2044	05/02/2026		Bond Future	11.7835	77.7804	11.8745	77.2325	0.772	0.0000	0.0000
2025/02/10	2044	05/02/2026	11.56 Call	Bond Future	3693.9200	3.6939	3420.2300	3.4202	7.409	0.0000	0.0000
2025/02/10	2044	05/02/2026	11.56 Put	Bond Future	5066.2400	5.0662	5340.4100	5.3404	5.412	0.0000	0.0000
2025/02/10	2044	07/05/2026		Bond Future	11.9237	79.2118	12.0181	78.6542	0.792	0.0000	0.0000
2025/02/10	2044	07/05/2026	11.80 Call	Bond Future	4439.0600	4.4391	4146.5300	4.1465	6.590	0.0000	0.0000
2025/02/10	2044	07/05/2026	11.80 Put	Bond Future	5178.9700	5.1790	5444.1100	5.4441	5.120	0.0000	0.0000
2025/02/10	2046	06/02/2025		Bond Future	114.0100	114.0100	114.0100	114.0100	0.000	0.0000	0.0000
2025/02/10	2046	08/05/2025		Bond Future	120.1241	120.1241	119.7544	119.7544	0.308	0.0000	0.0000
2025/02/10	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2046	08/05/2025	121.97 Put	Bond Future	1845.8700	1.8459	2215.5900	2.2156	20.030	0.0000	0.0000
2025/02/10	2046	07/08/2025		Bond Future	122.4954	122.4954	122.1186	122.1186	0.308	0.0000	0.0000
2025/02/10	2046	07/08/2025	118.69 Call	Bond Future	3805.3500	3.8054	3428.6100	3.4286	9.900	0.0000	0.0000
2025/02/10	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2046	06/11/2025		Bond Future	122.6353	122.6353	122.2517	122.2517	0.313	0.0000	0.0000
2025/02/10	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2046	06/11/2025	125.41 Put	Bond Future	2774.6700	2.7747	3158.3000	3.1583	13.826	0.0000	0.0000
2025/02/10	2046	05/02/2026		Bond Future	125.0143	125.0143	124.6236	124.6236	0.313	0.0000	0.0000
2025/02/10	2046	05/02/2026	121.65 Call	Bond Future	3364.3000	3.3643	2973.5500	2.9736	11.615	0.0000	0.0000
2025/02/10	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2046	07/05/2026		Bond Future	125.0655	125.0655	124.6683	124.6683	0.318	0.0000	0.0000
2025/02/10	2046	07/05/2026	124.95 Call	Bond Future	115.5400	0.1155	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/10	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	281.7100	0.2817	100.000	0.0000	0.0000
2025/02/10	2050	06/02/2025		Bond Future	115.6000	115.6000	115.6000	115.6000	0.000	0.0000	0.0000
2025/02/10	2050	08/05/2025		Bond Future	121.4232	121.4232	121.2111	121.2111	0.175	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	
2025/02/10	2050	08/05/2025	121.16 Call	Bond Future	263.1500	0.2632	51.0600	0.0511	80.597	0.0000	0.0000
2025/02/10	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2050	07/08/2025		Bond Future	121.4605	121.4605	121.2446	121.2446	0.178	0.0000	0.0000
2025/02/10	2050	07/08/2025	119.89 Call	Bond Future	1570.4900	1.5705	1354.6300	1.3546	13.745	0.0000	0.0000
2025/02/10	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2050	06/11/2025		Bond Future	123.8289	123.8289	123.6091	123.6091	0.178	0.0000	0.0000
2025/02/10	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2050	06/11/2025	124.42 Put	Bond Future	591.0600	0.5911	810.9000	0.8109	37.194	0.0000	0.0000
2025/02/10	2050	05/02/2026		Bond Future	123.8263	123.8263	123.6028	123.6028	0.180	0.0000	0.0000
2025/02/10	2050	05/02/2026	122.82 Call	Bond Future	1006.2600	1.0063	782.8200	0.7828	22.205	0.0000	0.0000
2025/02/10	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	2050	07/05/2026		Bond Future	126.1418	126.1418	125.9145	125.9145	0.180	0.0000	0.0000
2025/02/10	2050	07/05/2026	124.07 Call	Bond Future	2071.7700	2.0718	1844.5300	1.8445	10.968	0.0000	0.0000
2025/02/10	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	AL37	06/02/2025		Index Future	1074.0060	1074.0060	1074.0060	1074.0060	0.000	0.0000	0.0000
2025/02/10	AL37	08/05/2025		Index Future	1096.5660	1096.5660	1094.8320	1094.8320	0.158	0.0000	0.0000
2025/02/10	AL37	07/08/2025		Index Future	1117.9500	1117.9500	1116.1920	1116.1920	0.157	0.0000	0.0000
2025/02/10	AL37	06/11/2025		Index Future	1139.5010	1139.5010	1137.7190	1137.7190	0.156	0.0000	0.0000
2025/02/10	AL37	05/02/2026		Index Future	1161.3710	1161.3710	1159.5640	1159.5640	0.156	0.0000	0.0000
2025/02/10	AL37	07/05/2026		Index Future	1182.8810	1182.8810	1181.0540	1181.0540	0.154	0.0000	0.0000
2025/02/10	AL7T	06/02/2025		Index Future	1285.8190	1285.8190	1285.8190	1285.8190	0.000	0.0000	0.0000
2025/02/10	AL7T	08/05/2025		Index Future	1313.9410	1313.9410	1309.8070	1309.8070	0.315	0.0000	0.0000
2025/02/10	AL7T	07/08/2025		Index Future	1339.5650	1339.5650	1335.3610	1335.3610	0.314	0.0000	0.0000
2025/02/10	AL7T	06/11/2025		Index Future	1365.3880	1365.3880	1361.1150	1361.1150	0.313	0.0000	0.0000
2025/02/10	AL7T	05/02/2026		Index Future	1391.5930	1391.5930	1387.2490	1387.2490	0.312	0.0000	0.0000
2025/02/10	AL7T	07/05/2026		Index Future	1417.3670	1417.3670	1412.9590	1412.9590	0.311	0.0000	0.0000
2025/02/10	ALBI	06/02/2025		Index Future	1104.1670	1104.1670	1104.1670	1104.1670	0.000	0.0000	0.0000
2025/02/10	ALBI	08/05/2025		Index Future	1128.8020	1128.8020	1125.0230	1125.0230	0.335	0.0000	0.0000
2025/02/10	ALBI	07/08/2025		Index Future	1150.8160	1150.8160	1146.9720	1146.9720	0.334	0.0000	0.0000
2025/02/10	ALBI	06/11/2025		Index Future	1173.0000	1173.0000	1169.0930	1169.0930	0.333	0.0000	0.0000
2025/02/10	ALBI	05/02/2026		Index Future	1195.5130	1195.5130	1191.5400	1191.5400	0.332	0.0000	0.0000
2025/02/10	ALBI	07/05/2026		Index Future	1217.6560	1217.6560	1213.6220	1213.6220	0.331	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	
2025/02/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/02/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	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
2025/02/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/10	ES33	06/02/2025		Bond Future	13.3400	73.7316	13.3400	73.7316	0.000	0.0000
2025/02/10	ES33	08/05/2025		Bond Future	11.2219	81.3569	11.2882	81.0517	0.591	0.0000
2025/02/10	ES33	08/05/2025	12.73 Call	Bond Future	6584.8700	6.5849	6279.6800	6.2797	4.635	0.0000
2025/02/10	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES33	07/08/2025		Bond Future	11.3591	82.9626	11.4284	82.6516	0.610	0.0000
2025/02/10	ES33	07/08/2025	13.56 Call	Bond Future	9157.9700	9.1580	8847.0000	8.8470	3.396	0.0000
2025/02/10	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES33	06/11/2025		Bond Future	11.5146	80.7834	11.5871	80.4666	0.629	0.0000
2025/02/10	ES33	06/11/2025	12.01 Call	Bond Future	2133.1700	2.1332	1816.4100	1.8164	14.849	0.0000
2025/02/10	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES33	05/02/2026		Bond Future	11.6874	82.3490	11.7634	82.0263	0.650	0.0000
2025/02/10	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES33	05/02/2026	11.49 Put	Bond Future	846.4500	0.8465	1169.1400	1.1691	38.123	0.0000
2025/02/10	ES33	07/05/2026		Bond Future	11.8801	80.0897	11.9598	79.7613	0.670	0.0000
2025/02/10	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES33	07/05/2026	11.69 Put	Bond Future	790.8300	0.7908	1119.2000	1.1192	41.522	0.0000
2025/02/10	ES42	06/02/2025		Bond Future	13.7100	68.3935	13.7100	68.3935	0.000	0.0000
2025/02/10	ES42	08/05/2025		Bond Future	11.8013	76.4386	11.8726	76.0221	0.604	0.0000
2025/02/10	ES42	08/05/2025	13.25 Call	Bond Future	7807.6600	7.8077	7391.1900	7.3912	5.334	0.0000
2025/02/10	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES42	07/08/2025		Bond Future	11.9221	77.9467	11.9960	77.5222	0.620	0.0000
2025/02/10	ES42	07/08/2025	13.79 Call	Bond Future	9674.5200	9.6745	9250.0100	9.2500	4.388	0.0000
2025/02/10	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES42	06/11/2025		Bond Future	12.0540	75.2003	12.1307	74.7677	0.636	0.0000
2025/02/10	ES42	06/11/2025	12.39 Call	Bond Future	1866.3900	1.8664	1433.8400	1.4338	23.176	0.0000
2025/02/10	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES42	05/02/2026		Bond Future	12.1926	76.6561	12.2723	76.2154	0.653	0.0000
2025/02/10	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	ES42	05/02/2026	11.85 Put	Bond Future	1943.6400	1.9436	2384.3000	2.3843	22.672	0.0000
2025/02/10	ES42	07/05/2026		Bond Future	12.3495	73.8205	12.4324	73.3719	0.671	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
2025/02/10	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	ES42	07/05/2026	12.20 Put	Bond Future	820.9200	0.8209	1269.5400	1.2695	54.648	0.0000
2025/02/10	GOVI	06/02/2025		GOVI	1087.4840	1087.4840	1087.4840	1087.4840	0.000	0.0000
2025/02/10	GOVI	08/05/2025		GOVI	1111.6720	1111.6720	1108.0620	1108.0620	0.325	0.0000
2025/02/10	GOVI	08/05/2025	1,022.00 Call	GOVI	896720.0000	89.6720	860620.0000	86.0620	4.026	0.0000
2025/02/10	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	GOVI	07/08/2025		GOVI	1133.3510	1133.3510	1129.6810	1129.6810	0.324	0.0000
2025/02/10	GOVI	07/08/2025	1,011.00 Call	GOVI	1223510.0000	122.3510	1186810.0000	118.6810	3.000	0.0000
2025/02/10	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	GOVI	06/11/2025		GOVI	1155.1990	1155.1990	1151.4680	1151.4680	0.323	0.0000
2025/02/10	GOVI	06/11/2025	1,112.00 Call	GOVI	431990.0000	43.1990	394680.0000	39.4680	8.637	0.0000
2025/02/10	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	GOVI	05/02/2026		GOVI	1177.3700	1177.3700	1173.5770	1173.5770	0.322	0.0000
2025/02/10	GOVI	05/02/2026	1,150.00 Call	GOVI	273700.0000	27.3700	235770.0000	23.5770	13.858	0.0000
2025/02/10	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	GOVI	07/05/2026		GOVI	1199.1770	1199.1770	1195.3260	1195.3260	0.321	0.0000
2025/02/10	GOVI	07/05/2026	1,177.00 Call	GOVI	221770.0000	22.1770	183260.0000	18.3260	17.365	0.0000
2025/02/10	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/10	IGOV	06/02/2025		Index Future	371.4580	371.4580	371.4580	371.4580	0.000	0.0000
2025/02/10	IGOV	08/05/2025		Index Future	378.5820	378.5820	378.0590	378.0590	0.138	0.0000
2025/02/10	IGOV	07/08/2025		Index Future	386.0550	386.0550	385.5260	385.5260	0.137	0.0000
2025/02/10	IGOV	06/11/2025		Index Future	393.5860	393.5860	393.0500	393.0500	0.136	0.0000
2025/02/10	IGOV	05/02/2026		Index Future	401.2280	401.2280	400.6840	400.6840	0.136	0.0000
2025/02/10	IGOV	07/05/2026		Index Future	408.7450	408.7450	408.1960	408.1960	0.134	0.0000
2025/02/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/02/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/02/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/02/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/02/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/02/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/02/10	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	
2025/02/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/10	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/10	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/10	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/10	R033	06/02/2025		Bond Future	10.3300	101.8705	10.3300	101.8705	0.000	0.0000	0.0000
2025/02/10	R033	08/05/2025		Bond Future	10.0571	100.8471	10.1031	100.6015	0.457	0.0000	0.0000
2025/02/10	R033	08/05/2025	10.33 Call	Bond Future	2456.1700	2.4562	2274.1100	2.2741	7.412	0.0000	0.0000
2025/02/10	R033	08/05/2025	10.33 Put	Bond Future	1011.0000	1.0110	1074.5500	1.0746	6.286	0.0000	0.0000
2025/02/10	R033	07/08/2025		Bond Future	10.1577	102.8131	10.2059	102.5630	0.474	0.0000	0.0000
2025/02/10	R033	07/08/2025	10.33 Call	Bond Future	2704.8000	2.7048	2545.0500	2.5451	5.906	0.0000	0.0000
2025/02/10	R033	07/08/2025	10.33 Put	Bond Future	1814.3700	1.8144	1904.6500	1.9047	4.976	0.0000	0.0000
2025/02/10	R033	06/11/2025		Bond Future	10.2718	99.7485	10.3223	99.4939	0.492	0.0000	0.0000
2025/02/10	R033	06/11/2025	10.33 Call	Bond Future	2852.8900	2.8529	2704.7500	2.7048	5.193	0.0000	0.0000
2025/02/10	R033	06/11/2025	10.33 Put	Bond Future	2559.8300	2.5598	2666.2500	2.6663	4.157	0.0000	0.0000
2025/02/10	R033	05/02/2026		Bond Future	10.3979	101.6589	10.4510	101.3998	0.511	0.0000	0.0000
2025/02/10	R033	05/02/2026	10.49 Call	Bond Future	3434.1900	3.4342	3283.1700	3.2832	4.398	0.0000	0.0000
2025/02/10	R033	05/02/2026	10.49 Put	Bond Future	2985.0200	2.9850	3093.1600	3.0932	3.623	0.0000	0.0000
2025/02/10	R033	07/05/2026		Bond Future	10.5481	98.4891	10.6039	98.2256	0.529	0.0000	0.0000
2025/02/10	R033	07/05/2026	10.38 Call	Bond Future	3036.3800	3.0364	2900.2500	2.9003	4.483	0.0000	0.0000
2025/02/10	R033	07/05/2026	10.38 Put	Bond Future	3835.5200	3.8355	3962.9300	3.9629	3.322	0.0000	0.0000
2025/02/10	R035	06/02/2025		Bond Future	12.4100	84.0211	12.4100	84.0211	0.000	0.0000	0.0000
2025/02/10	R035	08/05/2025		Bond Future	10.5033	91.9405	10.5645	91.5968	0.583	0.0000	0.0000
2025/02/10	R035	08/05/2025	11.78 Call	Bond Future	6988.6600	6.9887	6659.7500	6.6598	4.706	0.0000	0.0000
2025/02/10	R035	08/05/2025	11.78 Put	Bond Future	175.3200	0.1753	190.0800	0.1901	8.419	0.0000	0.0000
2025/02/10	R035	08/05/2025	13.35 Call	Bond Future	14266.0000	14.2660	13922.4500	13.9225	2.408	0.0000	0.0000
2025/02/10	R035	08/05/2025	13.35 Put	Bond Future	3.3200	0.0033	3.4400	0.0034	3.614	0.0000	0.0000

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	
2025/02/10	R035	08/05/2025	12.70 Call	Bond Future	11318.8200	11.3188	10976.5600	10.9766	3.024	0.0000	0.0000
2025/02/10	R035	08/05/2025	12.70 Put	Bond Future	24.3400	0.0243	25.7500	0.0258	5.793	0.0000	0.0000
2025/02/10	R035	08/05/2025	11.46 Put	Bond Future	323.9300	0.3239	352.9500	0.3530	8.959	0.0000	0.0000
2025/02/10	R035	08/05/2025	11.46 Call	Bond Future	5497.0300	5.4970	5182.3800	5.1824	5.724	0.0000	0.0000
2025/02/10	R035	08/05/2025	11.70 Call	Bond Future	6612.0900	6.6121	6286.0000	6.2860	4.932	0.0000	0.0000
2025/02/10	R035	08/05/2025	11.70 Put	Bond Future	204.7400	0.2047	222.3200	0.2223	8.586	0.0000	0.0000
2025/02/10	R035	08/05/2025	10.95 Call	Bond Future	3281.4500	3.2815	3012.5500	3.0126	8.195	0.0000	0.0000
2025/02/10	R035	08/05/2025	10.95 Put	Bond Future	814.3900	0.8144	889.1600	0.8892	9.181	0.0000	0.0000
2025/02/10	R035	08/05/2025	10.44 Put	Bond Future	1872.8100	1.8728	2030.6800	2.0307	8.430	0.0000	0.0000
2025/02/10	R035	08/05/2025	10.44 Call	Bond Future	1516.0000	1.5160	1330.2000	1.3302	12.256	0.0000	0.0000
2025/02/10	R035	08/05/2025	10.08 Put	Bond Future	3117.6200	3.1176	3347.2400	3.3472	7.365	0.0000	0.0000
2025/02/10	R035	08/05/2025	10.08 Call	Bond Future	693.3900	0.6934	579.3400	0.5793	16.448	0.0000	0.0000
2025/02/10	R035	08/05/2025	10.58 Put	Bond Future	1507.8100	1.5078	1639.4500	1.6395	8.731	0.0000	0.0000
2025/02/10	R035	08/05/2025	10.58 Call	Bond Future	1938.2400	1.9382	1726.2100	1.7262	10.939	0.0000	0.0000
2025/02/10	R035	08/05/2025	11.01 Call	Bond Future	3524.7400	3.5247	3248.5800	3.2486	7.835	0.0000	0.0000
2025/02/10	R035	08/05/2025	11.01 Put	Bond Future	733.3100	0.7333	800.8200	0.8008	9.206	0.0000	0.0000
2025/02/10	R035	07/08/2025	10.08 Put	Bond Future	4109.4400	4.1094	4335.2700	4.3353	5.495	0.0000	0.0000
2025/02/10	R035	07/08/2025	10.08 Call	Bond Future	1155.0600	1.1551	1030.8000	1.0308	10.758	0.0000	0.0000
2025/02/10	R035	07/08/2025	10.58 Put	Bond Future	2512.9500	2.5130	2670.4000	2.6704	6.266	0.0000	0.0000
2025/02/10	R035	07/08/2025	10.58 Call	Bond Future	2373.2100	2.3732	2180.5700	2.1806	8.117	0.0000	0.0000
2025/02/10	R035	07/08/2025	11.34 Call	Bond Future	5030.3100	5.0303	4756.6300	4.7566	5.441	0.0000	0.0000
2025/02/10	R035	07/08/2025	11.34 Put	Bond Future	1107.3800	1.1074	1183.7900	1.1838	6.900	0.0000	0.0000
2025/02/10	R035	07/08/2025	11.30 Call	Bond Future	4872.8700	4.8729	4602.4500	4.6025	5.550	0.0000	0.0000
2025/02/10	R035	07/08/2025	11.30 Put	Bond Future	1157.5200	1.1575	1237.1900	1.2372	6.883	0.0000	0.0000
2025/02/10	R035	07/08/2025		Bond Future	10.6054	93.7332	10.6692	93.3831	0.601	0.0000	0.0000
2025/02/10	R035	07/08/2025	12.65 Call	Bond Future	10594.6100	10.5946	10260.6400	10.2606	3.152	0.0000	0.0000
2025/02/10	R035	07/08/2025	12.65 Put	Bond Future	233.1300	0.2331	249.2500	0.2493	6.915	0.0000	0.0000
2025/02/10	R035	06/11/2025		Bond Future	10.7219	91.0327	10.7884	90.6762	0.620	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.20 Call	Bond Future	4469.7300	4.4697	4226.6100	4.2266	5.439	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.20 Put	Bond Future	1948.0200	1.9480	2061.4000	2.0614	5.820	0.0000	0.0000
2025/02/10	R035	06/11/2025	9.91 Put	Bond Future	5630.1000	5.6301	5879.6600	5.8797	4.433	0.0000	0.0000
2025/02/10	R035	06/11/2025	9.91 Call	Bond Future	1119.4800	1.1195	1012.5400	1.0125	9.553	0.0000	0.0000
2025/02/10	R035	06/11/2025	10.41 Put	Bond Future	3806.2600	3.8063	4000.4500	4.0005	5.102	0.0000	0.0000
2025/02/10	R035	06/11/2025	10.41 Call	Bond Future	2108.4900	2.1085	1946.1800	1.9462	7.698	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.43 Call	Bond Future	5293.5400	5.2935	5031.7900	5.0318	4.945	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.43 Put	Bond Future	1592.7900	1.5928	1687.5400	1.6875	5.949	0.0000	0.0000
2025/02/10	R035	06/11/2025	10.08 Put	Bond Future	4951.0600	4.9511	5182.2900	5.1823	4.670	0.0000	0.0000
2025/02/10	R035	06/11/2025	10.08 Call	Bond Future	1409.6100	1.4096	1284.3400	1.2843	8.887	0.0000	0.0000
2025/02/10	R035	06/11/2025	10.58 Put	Bond Future	3309.0400	3.3090	3484.1800	3.4842	5.293	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	
2025/02/10	R035	06/11/2025	10.58 Call	Bond Future	2542.0400	2.5420	2360.6800	2.3607	7.134	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.67 Call	Bond Future	6197.0400	6.1970	5918.5300	5.9185	4.494	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.67 Put	Bond Future	1288.8700	1.2889	1366.8600	1.3669	6.051	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.95 Call	Bond Future	7293.0500	7.2931	6998.1800	6.9982	4.043	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.95 Put	Bond Future	1005.0900	1.0051	1066.7200	1.0667	6.132	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.45 Call	Bond Future	5367.2400	5.3672	5103.9900	5.1040	4.905	0.0000	0.0000
2025/02/10	R035	06/11/2025	11.45 Put	Bond Future	1564.9900	1.5650	1658.2400	1.6582	5.959	0.0000	0.0000
2025/02/10	R035	06/11/2025	10.95 Put	Bond Future	2420.2500	2.4203	2556.6700	2.5567	5.637	0.0000	0.0000
2025/02/10	R035	06/11/2025	10.95 Call	Bond Future	3635.5400	3.6355	3415.4600	3.4155	6.054	0.0000	0.0000
2025/02/10	R035	05/02/2026		Bond Future	10.8504	92.7771	10.9199	92.4140	0.640	0.0000	0.0000
2025/02/10	R035	05/02/2026	10.79 Call	Bond Future	3437.5000	3.4375	3242.1500	3.2422	5.683	0.0000	0.0000
2025/02/10	R035	05/02/2026	10.79 Put	Bond Future	3754.9100	3.7549	3922.6700	3.9227	4.468	0.0000	0.0000
2025/02/10	R035	07/05/2026		Bond Future	10.9919	89.9830	11.0644	89.6136	0.660	0.0000	0.0000
2025/02/10	R035	07/05/2026	10.86 Call	Bond Future	3480.0800	3.4801	3288.3700	3.2884	5.509	0.0000	0.0000
2025/02/10	R035	07/05/2026	10.86 Put	Bond Future	4157.3200	4.1573	4335.0800	4.3351	4.276	0.0000	0.0000
2025/02/10	R038	06/02/2025		Bond Future	11.2400	101.4996	11.2400	101.4996	0.000	0.0000	0.0000
2025/02/10	R038	08/05/2025		Bond Future	11.0269	100.2200	11.0775	99.8789	0.460	0.0000	0.0000
2025/02/10	R038	08/05/2025	11.24 Call	Bond Future	2897.0300	2.8970	2656.4400	2.6564	8.305	0.0000	0.0000
2025/02/10	R038	08/05/2025	11.24 Put	Bond Future	1474.6000	1.4746	1575.0300	1.5750	6.811	0.0000	0.0000
2025/02/10	R038	07/08/2025		Bond Future	11.1407	102.1738	11.1934	101.8264	0.473	0.0000	0.0000
2025/02/10	R038	07/08/2025	11.24 Call	Bond Future	3263.9700	3.2640	3051.9800	3.0520	6.495	0.0000	0.0000
2025/02/10	R038	07/08/2025	11.24 Put	Bond Future	2610.8500	2.6109	2746.2400	2.7462	5.186	0.0000	0.0000
2025/02/10	R038	06/11/2025		Bond Future	11.2653	98.6553	11.3202	98.3015	0.487	0.0000	0.0000
2025/02/10	R038	06/11/2025	11.24 Call	Bond Future	3514.8900	3.5149	3317.0900	3.3171	5.627	0.0000	0.0000
2025/02/10	R038	06/11/2025	11.24 Put	Bond Future	3679.0600	3.6791	3835.0400	3.8350	4.240	0.0000	0.0000
2025/02/10	R038	06/11/2025	12.33 Call	Bond Future	8009.9900	8.0100	7723.7800	7.7238	3.573	0.0000	0.0000
2025/02/10	R038	06/11/2025	12.33 Put	Bond Future	1461.7300	1.4617	1529.3000	1.5293	4.623	0.0000	0.0000
2025/02/10	R038	06/11/2025	10.98 Put	Bond Future	4549.8300	4.5498	4734.0500	4.7341	4.049	0.0000	0.0000
2025/02/10	R038	06/11/2025	10.98 Call	Bond Future	2677.7500	2.6778	2508.1900	2.5082	6.332	0.0000	0.0000
2025/02/10	R038	05/02/2026		Bond Future	11.3990	100.5443	11.4561	100.1841	0.501	0.0000	0.0000
2025/02/10	R038	05/02/2026	11.44 Call	Bond Future	4546.9600	4.5470	4339.6600	4.3397	4.559	0.0000	0.0000
2025/02/10	R038	05/02/2026	11.44 Put	Bond Future	4287.9000	4.2879	4440.8400	4.4408	3.567	0.0000	0.0000
2025/02/10	R038	07/05/2026		Bond Future	11.5506	96.9118	11.6101	96.5453	0.515	0.0000	0.0000
2025/02/10	R038	07/05/2026	11.40 Call	Bond Future	4341.7200	4.3417	4147.3500	4.1474	4.477	0.0000	0.0000
2025/02/10	R038	07/05/2026	11.40 Put	Bond Future	5279.1700	5.2792	5451.2800	5.4513	3.260	0.0000	0.0000
2025/02/10	R053	06/02/2025		Bond Future	12.9400	94.3803	12.9400	94.3803	0.000	0.0000	0.0000
2025/02/10	R053	08/05/2025		Bond Future	11.3462	103.6811	11.4227	103.0279	0.674	0.0000	0.0000
2025/02/10	R053	08/05/2025	12.64 Call	Bond Future	10422.6000	10.4226	9805.6000	9.8056	5.920	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	
2025/02/10	R053	08/05/2025	12.64 Put	Bond Future	308.6900	0.3087	344.9600	0.3450	11.750	0.0000	0.0000
2025/02/10	R053	07/08/2025		Bond Future	11.4476	105.7023	11.5269	105.0365	0.693	0.0000	0.0000
2025/02/10	R053	07/08/2025	13.17 Call	Bond Future	13472.3700	13.4724	12861.8400	12.8618	4.532	0.0000	0.0000
2025/02/10	R053	07/08/2025	13.17 Put	Bond Future	604.1400	0.6041	659.4100	0.6594	9.149	0.0000	0.0000
2025/02/10	R053	06/11/2025		Bond Future	11.5571	101.8734	11.6393	101.1951	0.712	0.0000	0.0000
2025/02/10	R053	06/11/2025	11.76 Call	Bond Future	5596.9100	5.5969	5186.0400	5.1860	7.341	0.0000	0.0000
2025/02/10	R053	06/11/2025	11.76 Put	Bond Future	3937.8400	3.9378	4205.2400	4.2052	6.791	0.0000	0.0000
2025/02/10	R053	05/02/2026		Bond Future	11.6729	103.8240	11.7582	103.1329	0.731	0.0000	0.0000
2025/02/10	R053	05/02/2026	11.49 Call	Bond Future	4617.9800	4.6180	4271.3200	4.2713	7.507	0.0000	0.0000
2025/02/10	R053	05/02/2026	11.49 Put	Bond Future	6127.7800	6.1278	6472.1900	6.4722	5.620	0.0000	0.0000
2025/02/10	R053	07/05/2026		Bond Future	11.8019	99.8744	11.8906	99.1710	0.751	0.0000	0.0000
2025/02/10	R053	07/05/2026	11.69 Call	Bond Future	5609.5600	5.6096	5240.0400	5.2400	6.587	0.0000	0.0000
2025/02/10	R053	07/05/2026	11.69 Put	Bond Future	6510.3200	6.5103	6844.1600	6.8442	5.128	0.0000	0.0000
2025/02/10	R186	06/02/2025		Bond Future	9.0300	103.9391	9.0300	103.9391	0.000	0.0000	0.0000
2025/02/10	R186	08/05/2025		Bond Future	8.2628	107.4107	8.2913	107.3676	0.345	0.0000	0.0000
2025/02/10	R186	08/05/2025	8.47 Call	Bond Future	503.4300	0.5034	470.6500	0.4707	6.511	0.0000	0.0000
2025/02/10	R186	08/05/2025	8.47 Put	Bond Future	190.8400	0.1908	201.1300	0.2011	5.392	0.0000	0.0000
2025/02/10	R186	07/08/2025		Bond Future	8.3353	104.1961	8.3692	104.1524	0.407	0.0000	0.0000
2025/02/10	R186	07/08/2025	9.68 Call	Bond Future	1799.5500	1.7996	1758.8100	1.7588	2.264	0.0000	0.0000
2025/02/10	R186	07/08/2025	9.68 Put	Bond Future	90.6400	0.0906	93.5200	0.0935	3.177	0.0000	0.0000
2025/02/10	R186	07/08/2025	10.25 Call	Bond Future	2468.9500	2.4690	2426.4900	2.4265	1.720	0.0000	0.0000
2025/02/10	R186	07/08/2025	10.25 Put	Bond Future	47.6900	0.0477	48.8500	0.0489	2.432	0.0000	0.0000
2025/02/10	R186	07/08/2025	9.22 Put	Bond Future	155.7000	0.1557	161.4200	0.1614	3.674	0.0000	0.0000
2025/02/10	R186	07/08/2025	9.22 Call	Bond Future	1284.5400	1.2845	1246.6400	1.2466	2.950	0.0000	0.0000
2025/02/10	R186	06/11/2025		Bond Future	8.4590	106.2025	8.5007	106.1584	0.494	0.0000	0.0000
2025/02/10	R186	06/11/2025	8.13 Call	Bond Future	267.0500	0.2671	248.8400	0.2488	6.819	0.0000	0.0000
2025/02/10	R186	06/11/2025	8.13 Put	Bond Future	615.4500	0.6155	641.3600	0.6414	4.210	0.0000	0.0000
2025/02/10	R186	05/02/2026		Bond Future	8.6752	102.9301	8.7294	102.8854	0.625	0.0000	0.0000
2025/02/10	R186	05/02/2026	8.43 Call	Bond Future	332.3600	0.3324	311.9500	0.3120	6.141	0.0000	0.0000
2025/02/10	R186	05/02/2026	8.43 Put	Bond Future	534.6700	0.5347	558.9200	0.5589	4.536	0.0000	0.0000
2025/02/10	R186	07/05/2026		Bond Future	9.2049	104.8272	9.2818	104.7822	0.835	0.0000	0.0000
2025/02/10	R186	07/05/2026	8.69 Call	Bond Future	216.9200	0.2169	199.8100	0.1998	7.888	0.0000	0.0000
2025/02/10	R186	07/05/2026	8.69 Put	Bond Future	519.6600	0.5197	547.6200	0.5476	5.380	0.0000	0.0000
2025/02/10	R202	06/02/2025		Bond Future	266.7900	266.7900	266.7900	266.7900	0.000	0.0000	0.0000
2025/02/10	R202	08/05/2025		Bond Future	272.1711	272.1711	272.3497	272.3497	0.066	0.0000	0.0000
2025/02/10	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	39.6500	0.0397	100.000	0.0000	0.0000
2025/02/10	R202	08/05/2025	272.31 Put	Bond Future	138.9200	0.1389	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/10	R202	07/08/2025		Bond Future	272.3257	272.3257	272.5086	272.5086	0.067	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	
2025/02/10	R202	07/08/2025	271.60 Call	Bond Future	725.7000	0.7257	908.6200	0.9086	25.206	0.0000	0.0000
2025/02/10	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	R202	06/11/2025		Bond Future	277.6362	277.6362	277.8236	277.8236	0.067	0.0000	0.0000
2025/02/10	R202	06/11/2025	275.64 Call	Bond Future	1996.2300	1.9962	2183.5600	2.1836	9.384	0.0000	0.0000
2025/02/10	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	R202	05/02/2026		Bond Future	277.7035	277.7035	277.8955	277.8955	0.069	0.0000	0.0000
2025/02/10	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	75.5200	0.0755	100.000	0.0000	0.0000
2025/02/10	R202	05/02/2026	277.82 Put	Bond Future	116.4600	0.1165	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/10	R202	07/05/2026		Bond Future	282.8975	282.8975	283.0943	283.0943	0.070	0.0000	0.0000
2025/02/10	R202	07/05/2026	277.55 Call	Bond Future	5347.4700	5.3475	5544.3300	5.5443	3.681	0.0000	0.0000
2025/02/10	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	R209	06/02/2025		Bond Future	12.4400	65.5079	12.4400	65.5079	0.000	0.0000	0.0000
2025/02/10	R209	08/05/2025		Bond Future	10.7479	72.2642	10.8141	71.9298	0.616	0.0000	0.0000
2025/02/10	R209	08/05/2025	11.89 Call	Bond Future	5693.8700	5.6939	5380.0300	5.3800	5.512	0.0000	0.0000
2025/02/10	R209	08/05/2025	11.89 Put	Bond Future	209.5100	0.2095	230.0700	0.2301	9.813	0.0000	0.0000
2025/02/10	R209	07/08/2025		Bond Future	10.8473	73.6730	10.9160	73.3323	0.633	0.0000	0.0000
2025/02/10	R209	07/08/2025	12.68 Call	Bond Future	8690.3500	8.6904	8371.7500	8.3718	3.666	0.0000	0.0000
2025/02/10	R209	07/08/2025	12.68 Put	Bond Future	295.6000	0.2956	317.7200	0.3177	7.483	0.0000	0.0000
2025/02/10	R209	06/11/2025		Bond Future	10.9565	71.9392	11.0278	71.5921	0.651	0.0000	0.0000
2025/02/10	R209	06/11/2025	11.27 Call	Bond Future	3575.8200	3.5758	3354.1000	3.3541	6.201	0.0000	0.0000
2025/02/10	R209	06/11/2025	11.27 Put	Bond Future	2065.9000	2.0659	2191.2600	2.1913	6.068	0.0000	0.0000
2025/02/10	R209	05/02/2026		Bond Future	11.0740	73.3173	11.1480	72.9638	0.668	0.0000	0.0000
2025/02/10	R209	05/02/2026	10.93 Call	Bond Future	3008.6900	3.0087	2824.8700	2.8249	6.110	0.0000	0.0000
2025/02/10	R209	05/02/2026	10.93 Put	Bond Future	3703.2000	3.7032	3872.9000	3.8729	4.583	0.0000	0.0000
2025/02/10	R209	07/05/2026		Bond Future	11.2081	71.5180	11.2850	71.1582	0.686	0.0000	0.0000
2025/02/10	R209	07/05/2026	11.07 Call	Bond Future	3273.7400	3.2737	3086.3500	3.0864	5.724	0.0000	0.0000
2025/02/10	R209	07/05/2026	11.07 Put	Bond Future	3925.5500	3.9256	4097.9600	4.0980	4.392	0.0000	0.0000
2025/02/10	R210	06/02/2025		Bond Future	239.6100	239.6100	239.6100	239.6100	0.000	0.0000	0.0000
2025/02/10	R210	08/05/2025		Bond Future	244.5056	244.5056	244.4831	244.4831	0.009	0.0000	0.0000
2025/02/10	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	R210	08/05/2025	248.03 Put	Bond Future	3524.4100	3.5244	3546.8900	3.5469	0.638	0.0000	0.0000
2025/02/10	R210	07/08/2025		Bond Future	249.3320	249.3320	249.3098	249.3098	0.009	0.0000	0.0000
2025/02/10	R210	07/08/2025	248.44 Call	Bond Future	891.9600	0.8920	869.7600	0.8698	2.489	0.0000	0.0000
2025/02/10	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	R210	06/11/2025		Bond Future	250.7857	250.7857	250.7640	250.7640	0.009	0.0000	0.0000
2025/02/10	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	R210	06/11/2025	252.14 Put	Bond Future	1354.3000	1.3543	1376.0000	1.3760	1.602	0.0000	0.0000
2025/02/10	R210	05/02/2026		Bond Future	255.6517	255.6517	255.6303	255.6303	0.008	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	
2025/02/10	R210	05/02/2026	253.10 Call	Bond Future	2551.6700	2.5517	2530.2600	2.5303	0.839	0.0000	0.0000
2025/02/10	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	R210	07/05/2026		Bond Future	256.9685	256.9685	256.9480	256.9480	0.008	0.0000	0.0000
2025/02/10	R210	07/05/2026	255.40 Call	Bond Future	1568.4900	1.5685	1548.0000	1.5480	1.306	0.0000	0.0000
2025/02/10	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	R213	06/02/2025		Bond Future	11.3500	84.4966	11.3500	84.4966	0.000	0.0000	0.0000
2025/02/10	R213	08/05/2025		Bond Future	9.5000	90.4354	9.5411	90.2678	0.433	0.0000	0.0000
2025/02/10	R213	08/05/2025	10.52 Call	Bond Future	4214.5400	4.2145	4054.5300	4.0545	3.797	0.0000	0.0000
2025/02/10	R213	08/05/2025	10.52 Put	Bond Future	168.9100	0.1689	176.5100	0.1765	4.499	0.0000	0.0000
2025/02/10	R213	07/08/2025		Bond Future	9.5851	92.1989	9.6285	92.0283	0.452	0.0000	0.0000
2025/02/10	R213	07/08/2025	11.66 Call	Bond Future	7848.6800	7.8487	7682.6800	7.6827	2.115	0.0000	0.0000
2025/02/10	R213	07/08/2025	11.66 Put	Bond Future	116.8700	0.1169	121.4900	0.1215	3.953	0.0000	0.0000
2025/02/10	R213	06/11/2025		Bond Future	9.6903	90.4210	9.7362	90.2474	0.473	0.0000	0.0000
2025/02/10	R213	06/11/2025	10.05 Call	Bond Future	2740.2100	2.7402	2623.4900	2.6235	4.260	0.0000	0.0000
2025/02/10	R213	06/11/2025	10.05 Put	Bond Future	1388.7900	1.3888	1445.6800	1.4457	4.096	0.0000	0.0000
2025/02/10	R213	05/02/2026		Bond Future	9.8118	92.1543	9.8604	91.9776	0.495	0.0000	0.0000
2025/02/10	R213	05/02/2026	9.89 Call	Bond Future	2388.5500	2.3886	2286.3300	2.2863	4.280	0.0000	0.0000
2025/02/10	R213	05/02/2026	9.89 Put	Bond Future	2104.4800	2.1045	2178.9400	2.1789	3.538	0.0000	0.0000
2025/02/10	R213	07/05/2026		Bond Future	9.9551	90.3020	10.0067	90.1224	0.518	0.0000	0.0000
2025/02/10	R213	07/05/2026	9.80 Call	Bond Future	2067.5500	2.0676	1975.5600	1.9756	4.449	0.0000	0.0000
2025/02/10	R213	07/05/2026	9.80 Put	Bond Future	2610.2900	2.6103	2697.8900	2.6979	3.356	0.0000	0.0000
2025/02/10	R214	06/02/2025		Bond Future	12.7100	60.8406	12.7100	60.8406	0.000	0.0000	0.0000
2025/02/10	R214	08/05/2025		Bond Future	11.1961	66.8443	11.2672	66.4630	0.636	0.0000	0.0000
2025/02/10	R214	08/05/2025	12.40 Call	Bond Future	6226.1200	6.2261	5866.5500	5.8666	5.775	0.0000	0.0000
2025/02/10	R214	08/05/2025	12.40 Put	Bond Future	196.1000	0.1961	217.8700	0.2179	11.101	0.0000	0.0000
2025/02/10	R214	07/08/2025		Bond Future	11.2938	68.1478	11.3674	67.7592	0.651	0.0000	0.0000
2025/02/10	R214	07/08/2025	12.97 Call	Bond Future	8437.3700	8.4374	8080.1800	8.0802	4.233	0.0000	0.0000
2025/02/10	R214	07/08/2025	12.97 Put	Bond Future	376.6100	0.3766	408.0200	0.4080	8.340	0.0000	0.0000
2025/02/10	R214	06/11/2025		Bond Future	11.4017	66.1603	11.4778	65.7644	0.667	0.0000	0.0000
2025/02/10	R214	06/11/2025	11.64 Call	Bond Future	3552.3500	3.5524	3307.6000	3.3076	6.890	0.0000	0.0000
2025/02/10	R214	06/11/2025	11.64 Put	Bond Future	2324.4300	2.3244	2475.5400	2.4755	6.501	0.0000	0.0000
2025/02/10	R214	05/02/2026		Bond Future	11.5181	67.4280	11.5969	67.0248	0.684	0.0000	0.0000
2025/02/10	R214	05/02/2026	11.26 Call	Bond Future	2916.4200	2.9164	2717.9400	2.7179	6.806	0.0000	0.0000
2025/02/10	R214	05/02/2026	11.26 Put	Bond Future	4263.5500	4.2636	4468.2800	4.4683	4.802	0.0000	0.0000
2025/02/10	R214	07/05/2026		Bond Future	11.6423	65.3720	11.7238	64.9616	0.701	0.0000	0.0000
2025/02/10	R214	07/05/2026	11.53 Call	Bond Future	3567.8300	3.5678	3351.1600	3.3512	6.073	0.0000	0.0000
2025/02/10	R214	07/05/2026	11.53 Put	Bond Future	4139.2700	4.1393	4333.0600	4.3331	4.682	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	
2025/02/10	R248	06/02/2025		Bond Future	12.9100	73.5322	12.9100	73.5322	0.000	0.0000	0.0000
2025/02/10	R248	08/05/2025		Bond Future	11.3741	80.5119	11.4505	80.0088	0.672	0.0000	0.0000
2025/02/10	R248	08/05/2025	12.60 Call	Bond Future	7693.4400	7.6934	7219.9100	7.2199	6.155	0.0000	0.0000
2025/02/10	R248	08/05/2025	12.60 Put	Bond Future	238.0600	0.2381	267.6800	0.2677	12.442	0.0000	0.0000
2025/02/10	R248	07/08/2025		Bond Future	11.4751	82.0818	11.5542	81.5691	0.689	0.0000	0.0000
2025/02/10	R248	07/08/2025	13.21 Call	Bond Future	10502.4200	10.5024	10031.2600	10.0313	4.486	0.0000	0.0000
2025/02/10	R248	07/08/2025	13.21 Put	Bond Future	454.6200	0.4546	496.1200	0.4961	9.129	0.0000	0.0000
2025/02/10	R248	06/11/2025		Bond Future	11.5858	79.2202	11.6677	78.6979	0.707	0.0000	0.0000
2025/02/10	R248	06/11/2025	11.74 Call	Bond Future	4148.3800	4.1484	3838.8700	3.8389	7.461	0.0000	0.0000
2025/02/10	R248	06/11/2025	11.74 Put	Bond Future	3170.4500	3.1705	3383.2300	3.3832	6.711	0.0000	0.0000
2025/02/10	R248	05/02/2026		Bond Future	11.7051	80.7379	11.7901	80.2058	0.726	0.0000	0.0000
2025/02/10	R248	05/02/2026	11.46 Call	Bond Future	3530.3000	3.5303	3269.4500	3.2695	7.389	0.0000	0.0000
2025/02/10	R248	05/02/2026	11.46 Put	Bond Future	5099.9300	5.0999	5371.1800	5.3712	5.319	0.0000	0.0000
2025/02/10	R248	07/05/2026		Bond Future	11.8317	77.7844	11.9199	77.2428	0.745	0.0000	0.0000
2025/02/10	R248	07/05/2026	11.72 Call	Bond Future	4431.5500	4.4316	4146.0700	4.1461	6.442	0.0000	0.0000
2025/02/10	R248	07/05/2026	11.72 Put	Bond Future	5127.5000	5.1275	5383.5800	5.3836	4.994	0.0000	0.0000
2025/02/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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