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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2025 TO 24/02/2025

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
2025/02/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/24	2029	08/05/2025		Bond Future	136.4528	136.4528	136.2388	0.157	0.0000	0.0000
2025/02/24	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2029	08/05/2025	137.85 Put	Bond Future	1397.1800	1.3972	1611.2400	15.321	0.0000	0.0000
2025/02/24	2029	07/08/2025		Bond Future	139.1667	139.1667	138.9486	0.157	0.0000	0.0000
2025/02/24	2029	07/08/2025	137.41 Call	Bond Future	1756.6500	1.7567	1538.6300	12.411	0.0000	0.0000
2025/02/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	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	
2025/02/24	2029	06/11/2025		Bond Future	140.4658	140.4658	140.2439	140.2439	0.158	0.0000	0.0000
2025/02/24	2029	06/11/2025	139.79 Call	Bond Future	675.8100	0.6758	453.8800	0.4539	32.839	0.0000	0.0000
2025/02/24	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2029	05/02/2026		Bond Future	143.2010	143.2010	142.9751	142.9751	0.158	0.0000	0.0000
2025/02/24	2029	05/02/2026	140.11 Call	Bond Future	3091.0100	3.0910	2865.1400	2.8651	7.307	0.0000	0.0000
2025/02/24	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2029	07/05/2026		Bond Future	144.4476	144.4476	144.2180	144.2180	0.159	0.0000	0.0000
2025/02/24	2029	07/05/2026	141.82 Call	Bond Future	2627.5500	2.6276	2397.9900	2.3980	8.737	0.0000	0.0000
2025/02/24	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2030	08/05/2025	8.72 Put	Bond Future	2099.3800	2.0994	1915.7500	1.9158	8.747	0.0000	0.0000
2025/02/24	2030	08/05/2025	8.72 Call	Bond Future	217.7800	0.2178	249.5300	0.2495	14.579	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.22 Put	Bond Future	910.9000	0.9109	789.2400	0.7892	13.356	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.22 Call	Bond Future	877.2300	0.8772	970.9500	0.9710	10.684	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.54 Call	Bond Future	1597.3200	1.5973	1733.8000	1.7338	8.544	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.54 Put	Bond Future	470.9300	0.4709	392.0300	0.3920	16.754	0.0000	0.0000
2025/02/24	2030	08/05/2025	8.68 Put	Bond Future	2220.5800	2.2206	2033.3600	2.0334	8.431	0.0000	0.0000
2025/02/24	2030	08/05/2025	8.68 Call	Bond Future	189.2500	0.1893	217.4100	0.2174	14.880	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.18 Put	Bond Future	982.6700	0.9827	855.4300	0.8554	12.948	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.18 Call	Bond Future	802.7600	0.8028	890.9000	0.8909	10.980	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.99 Call	Bond Future	2891.6000	2.8916	3071.6100	3.0716	6.225	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.99 Put	Bond Future	163.0700	0.1631	127.7000	0.1277	21.690	0.0000	0.0000
2025/02/24	2030	08/05/2025	8.95 Put	Bond Future	1474.3700	1.4744	1316.2000	1.3162	10.728	0.0000	0.0000
2025/02/24	2030	08/05/2025	8.95 Call	Bond Future	448.2300	0.4482	505.4400	0.5054	12.764	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.45 Put	Bond Future	571.9900	0.5720	481.7400	0.4817	15.778	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.45 Call	Bond Future	1373.8800	1.3739	1499.0100	1.4990	9.108	0.0000	0.0000
2025/02/24	2030	08/05/2025	11.86 Call	Bond Future	9037.2800	9.0373	9252.6100	9.2526	2.383	0.0000	0.0000
2025/02/24	2030	08/05/2025	11.86 Put	Bond Future	0.1000	0.0001	0.0500	0.0001	50.000	0.0000	0.0000
2025/02/24	2030	08/05/2025	10.31 Put	Bond Future	71.1500	0.0712	53.2400	0.0532	25.172	0.0000	0.0000
2025/02/24	2030	08/05/2025	10.31 Call	Bond Future	3918.6000	3.9186	4116.0700	4.1161	5.039	0.0000	0.0000
2025/02/24	2030	08/05/2025	12.28 Call	Bond Future	10380.3400	10.3803	10595.7100	10.5957	2.075	0.0000	0.0000
2025/02/24	2030	08/05/2025	12.28 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/24	2030	08/05/2025	10.69 Put	Bond Future	21.7700	0.0218	15.2400	0.0152	29.995	0.0000	0.0000
2025/02/24	2030	08/05/2025	10.69 Call	Bond Future	5176.4000	5.1764	5385.2500	5.3853	4.035	0.0000	0.0000
2025/02/24	2030	08/05/2025		Bond Future	9.2292	97.6144	9.1703	97.8298	0.638	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.93 Call	Bond Future	2706.2000	2.7062	2881.7600	2.8818	6.487	0.0000	0.0000
2025/02/24	2030	08/05/2025	9.93 Put	Bond Future	189.3400	0.1893	149.5200	0.1495	21.031	0.0000	0.0000
2025/02/24	2030	07/08/2025	12.12 Call	Bond Future	9170.6800	9.1707	9389.3500	9.3894	2.384	0.0000	0.0000
2025/02/24	2030	07/08/2025	12.12 Put	Bond Future	4.5500	0.0046	3.4300	0.0034	24.615	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	
2025/02/24	2030	07/08/2025	10.48 Put	Bond Future	244.1200	0.2441	210.1700	0.2102	13.907	0.0000	0.0000
2025/02/24	2030	07/08/2025	10.48 Call	Bond Future	4181.7100	4.1817	4367.5500	4.3676	4.444	0.0000	0.0000
2025/02/24	2030	07/08/2025		Bond Future	9.3196	95.5219	9.2565	95.7417	0.676	0.0000	0.0000
2025/02/24	2030	07/08/2025	11.11 Call	Bond Future	6057.3300	6.0573	6265.4200	6.2654	3.435	0.0000	0.0000
2025/02/24	2030	07/08/2025	11.11 Put	Bond Future	66.0300	0.0660	54.3300	0.0543	17.719	0.0000	0.0000
2025/02/24	2030	07/08/2025	8.72 Put	Bond Future	2527.4100	2.5274	2354.7400	2.3547	6.832	0.0000	0.0000
2025/02/24	2030	07/08/2025	8.72 Call	Bond Future	411.2600	0.4113	458.3800	0.4584	11.457	0.0000	0.0000
2025/02/24	2030	07/08/2025	9.22 Put	Bond Future	1427.8500	1.4279	1301.4800	1.3015	8.850	0.0000	0.0000
2025/02/24	2030	07/08/2025	9.22 Call	Bond Future	1080.4200	1.0804	1173.8400	1.1738	8.647	0.0000	0.0000
2025/02/24	2030	07/08/2025	9.81 Call	Bond Future	2341.4900	2.3415	2487.6300	2.4876	6.241	0.0000	0.0000
2025/02/24	2030	07/08/2025	9.81 Put	Bond Future	652.3100	0.6523	578.6600	0.5787	11.291	0.0000	0.0000
2025/02/24	2030	06/11/2025	8.72 Put	Bond Future	2907.4200	2.9074	2737.5000	2.7375	5.844	0.0000	0.0000
2025/02/24	2030	06/11/2025	8.72 Call	Bond Future	559.6000	0.5596	613.9800	0.6140	9.718	0.0000	0.0000
2025/02/24	2030	06/11/2025	9.22 Put	Bond Future	1875.5000	1.8755	1743.5300	1.7435	7.037	0.0000	0.0000
2025/02/24	2030	06/11/2025	9.22 Call	Bond Future	1218.2000	1.2182	1310.5300	1.3105	7.579	0.0000	0.0000
2025/02/24	2030	06/11/2025	10.08 Call	Bond Future	2971.4400	2.9714	3123.4100	3.1234	5.114	0.0000	0.0000
2025/02/24	2030	06/11/2025	10.08 Put	Bond Future	804.3900	0.8044	732.0600	0.7321	8.992	0.0000	0.0000
2025/02/24	2030	06/11/2025		Bond Future	9.4173	97.3729	9.3498	97.5972	0.717	0.0000	0.0000
2025/02/24	2030	06/11/2025	9.54 Call	Bond Future	1789.8000	1.7898	1906.3200	1.9063	6.510	0.0000	0.0000
2025/02/24	2030	06/11/2025	9.54 Put	Bond Future	1384.0300	1.3840	1276.2500	1.2763	7.787	0.0000	0.0000
2025/02/24	2030	05/02/2026		Bond Future	9.5350	95.2374	9.4623	95.4663	0.763	0.0000	0.0000
2025/02/24	2030	05/02/2026	9.49 Call	Bond Future	1690.0900	1.6901	1798.5300	1.7985	6.416	0.0000	0.0000
2025/02/24	2030	05/02/2026	9.49 Put	Bond Future	1831.5900	1.8316	1711.0900	1.7111	6.579	0.0000	0.0000
2025/02/24	2030	07/05/2026		Bond Future	9.6975	97.0103	9.6188	97.2439	0.811	0.0000	0.0000
2025/02/24	2030	07/05/2026	9.39 Call	Bond Future	1387.8300	1.3878	1484.3000	1.4843	6.951	0.0000	0.0000
2025/02/24	2030	07/05/2026	9.39 Put	Bond Future	2305.0700	2.3051	2167.9500	2.1680	5.949	0.0000	0.0000
2025/02/24	2032	08/05/2025	9.40 Put	Bond Future	2861.6800	2.8617	2606.8300	2.6068	8.906	0.0000	0.0000
2025/02/24	2032	08/05/2025	9.40 Call	Bond Future	249.7200	0.2497	290.2300	0.2902	16.222	0.0000	0.0000
2025/02/24	2032	08/05/2025	9.90 Put	Bond Future	1288.5600	1.2886	1115.5100	1.1155	13.430	0.0000	0.0000
2025/02/24	2032	08/05/2025	9.90 Call	Bond Future	1040.5800	1.0406	1162.8900	1.1629	11.754	0.0000	0.0000
2025/02/24	2032	08/05/2025	10.28 Call	Bond Future	2119.4800	2.1195	2308.3600	2.3084	8.912	0.0000	0.0000
2025/02/24	2032	08/05/2025	10.28 Put	Bond Future	620.7800	0.6208	514.3000	0.5143	17.153	0.0000	0.0000
2025/02/24	2032	08/05/2025	9.42 Put	Bond Future	2783.2000	2.7832	2530.7800	2.5308	9.069	0.0000	0.0000
2025/02/24	2032	08/05/2025	9.42 Call	Bond Future	267.2600	0.2673	310.2000	0.3102	16.067	0.0000	0.0000
2025/02/24	2032	08/05/2025	9.92 Put	Bond Future	1242.7900	1.2428	1073.4600	1.0735	13.625	0.0000	0.0000
2025/02/24	2032	08/05/2025	9.92 Call	Bond Future	1087.8000	1.0878	1213.8300	1.2138	11.586	0.0000	0.0000
2025/02/24	2032	08/05/2025	10.97 Call	Bond Future	4705.3600	4.7054	4967.4300	4.9674	5.570	0.0000	0.0000
2025/02/24	2032	08/05/2025	10.97 Put	Bond Future	141.2700	0.1413	107.9800	0.1080	23.565	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
2025/02/24	2032	08/05/2025		Bond Future	9.9534	92.6077	9.8898	92.9030	0.639	0.0000	0.0000
2025/02/24	2032	08/05/2025	10.91 Call	Bond Future	4464.3200	4.4643	4722.4800	4.7225	5.783	0.0000	0.0000
2025/02/24	2032	08/05/2025	10.91 Put	Bond Future	161.4800	0.1615	124.2800	0.1243	23.037	0.0000	0.0000
2025/02/24	2032	07/08/2025		Bond Future	10.0519	94.4270	9.9851	94.7283	0.665	0.0000	0.0000
2025/02/24	2032	07/08/2025	12.01 Call	Bond Future	8417.6400	8.4176	8699.3500	8.6994	3.347	0.0000	0.0000
2025/02/24	2032	07/08/2025	12.01 Put	Bond Future	122.0300	0.1220	102.4400	0.1024	16.053	0.0000	0.0000
2025/02/24	2032	07/08/2025	9.40 Put	Bond Future	3567.4600	3.5675	3330.6600	3.3307	6.638	0.0000	0.0000
2025/02/24	2032	07/08/2025	9.40 Call	Bond Future	575.0700	0.5751	639.5700	0.6396	11.216	0.0000	0.0000
2025/02/24	2032	07/08/2025	9.90 Put	Bond Future	2066.2800	2.0663	1887.9600	1.8880	8.630	0.0000	0.0000
2025/02/24	2032	07/08/2025	9.90 Call	Bond Future	1379.7400	1.3797	1502.7200	1.5027	8.913	0.0000	0.0000
2025/02/24	2032	07/08/2025	10.59 Call	Bond Future	3247.1800	3.2472	3450.1000	3.4501	6.249	0.0000	0.0000
2025/02/24	2032	07/08/2025	10.59 Put	Bond Future	866.8900	0.8669	768.5100	0.7685	11.349	0.0000	0.0000
2025/02/24	2032	06/11/2025	9.40 Put	Bond Future	4160.1400	4.1601	3925.3500	3.9254	5.644	0.0000	0.0000
2025/02/24	2032	06/11/2025	9.40 Call	Bond Future	748.6400	0.7486	821.3400	0.8213	9.711	0.0000	0.0000
2025/02/24	2032	06/11/2025	9.90 Put	Bond Future	2676.9700	2.6770	2490.7200	2.4907	6.957	0.0000	0.0000
2025/02/24	2032	06/11/2025	9.90 Call	Bond Future	1511.2600	1.5113	1632.5000	1.6325	8.022	0.0000	0.0000
2025/02/24	2032	06/11/2025	10.89 Call	Bond Future	4094.2500	4.0943	4308.0000	4.3080	5.221	0.0000	0.0000
2025/02/24	2032	06/11/2025	10.89 Put	Bond Future	1007.5300	1.0075	913.7900	0.9138	9.304	0.0000	0.0000
2025/02/24	2032	06/11/2025		Bond Future	10.1656	92.0952	10.0951	92.4027	0.693	0.0000	0.0000
2025/02/24	2032	06/11/2025	10.42 Call	Bond Future	2718.9400	2.7189	2892.7500	2.8928	6.393	0.0000	0.0000
2025/02/24	2032	06/11/2025	10.42 Put	Bond Future	1619.6000	1.6196	1485.9200	1.4859	8.254	0.0000	0.0000
2025/02/24	2032	05/02/2026		Bond Future	10.2937	93.8657	10.2193	94.1794	0.723	0.0000	0.0000
2025/02/24	2032	05/02/2026	10.16 Call	Bond Future	2247.4400	2.2474	2389.5500	2.3896	6.323	0.0000	0.0000
2025/02/24	2032	05/02/2026	10.16 Put	Bond Future	2812.1700	2.8122	2640.6100	2.6406	6.101	0.0000	0.0000
2025/02/24	2032	07/05/2026		Bond Future	10.4456	91.4535	10.3669	91.7734	0.753	0.0000	0.0000
2025/02/24	2032	07/05/2026	10.14 Call	Bond Future	2093.9400	2.0939	2228.7700	2.2288	6.439	0.0000	0.0000
2025/02/24	2032	07/05/2026	10.14 Put	Bond Future	3343.9700	3.3440	3158.9100	3.1589	5.534	0.0000	0.0000
2025/02/24	2033	08/05/2025		Bond Future	129.6639	129.6639	129.4215	129.4215	0.187	0.0000	0.0000
2025/02/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2033	08/05/2025	130.62 Put	Bond Future	956.1100	0.9561	1198.5400	1.1985	25.356	0.0000	0.0000
2025/02/24	2033	07/08/2025		Bond Future	132.2427	132.2427	131.9958	131.9958	0.187	0.0000	0.0000
2025/02/24	2033	07/08/2025	128.65 Call	Bond Future	3592.7200	3.5927	3345.7500	3.3458	6.874	0.0000	0.0000
2025/02/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2033	06/11/2025		Bond Future	133.3070	133.3070	133.0556	133.0556	0.189	0.0000	0.0000
2025/02/24	2033	06/11/2025	133.14 Call	Bond Future	167.0400	0.1670	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/24	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	84.3600	0.0844	100.000	0.0000	0.0000
2025/02/24	2033	05/02/2026		Bond Future	135.9030	135.9030	135.6471	135.6471	0.188	0.0000	0.0000
2025/02/24	2033	05/02/2026	132.88 Call	Bond Future	3022.9900	3.0230	2767.0600	2.7671	8.466	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	
2025/02/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2033	07/05/2026		Bond Future	136.9095	136.9095	136.6494	136.6494	0.190	0.0000	0.0000
2025/02/24	2033	07/05/2026	135.16 Call	Bond Future	1749.4500	1.7495	1489.3700	1.4894	14.866	0.0000	0.0000
2025/02/24	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2037	08/05/2025	10.50 Put	Bond Future	3796.0300	3.7960	3484.3100	3.4843	8.212	0.0000	0.0000
2025/02/24	2037	08/05/2025	10.50 Call	Bond Future	345.1300	0.3451	394.3900	0.3944	14.273	0.0000	0.0000
2025/02/24	2037	08/05/2025	11.00 Put	Bond Future	1825.8000	1.8258	1605.4100	1.6054	12.071	0.0000	0.0000
2025/02/24	2037	08/05/2025	11.00 Call	Bond Future	1317.1500	1.3172	1457.7400	1.4577	10.674	0.0000	0.0000
2025/02/24	2037	08/05/2025	11.46 Call	Bond Future	2881.3600	2.8814	3112.7100	3.1127	8.029	0.0000	0.0000
2025/02/24	2037	08/05/2025	11.46 Put	Bond Future	805.1200	0.8051	675.4900	0.6755	16.101	0.0000	0.0000
2025/02/24	2037	08/05/2025	12.55 Put	Bond Future	77.2700	0.0773	57.2000	0.0572	25.974	0.0000	0.0000
2025/02/24	2037	08/05/2025	12.55 Call	Bond Future	7845.3200	7.8453	8186.2300	8.1862	4.345	0.0000	0.0000
2025/02/24	2037	08/05/2025	13.30 Put	Bond Future	6.8000	0.0068	4.3900	0.0044	35.441	0.0000	0.0000
2025/02/24	2037	08/05/2025	13.30 Call	Bond Future	11365.5100	11.3655	11724.0800	11.7241	3.155	0.0000	0.0000
2025/02/24	2037	08/05/2025	13.35 Put	Bond Future	5.6700	0.0057	3.6200	0.0036	36.155	0.0000	0.0000
2025/02/24	2037	08/05/2025	13.35 Call	Bond Future	11594.9400	11.5949	11953.8700	11.9539	3.096	0.0000	0.0000
2025/02/24	2037	08/05/2025		Bond Future	11.0889	85.6113	11.0257	85.9723	0.570	0.0000	0.0000
2025/02/24	2037	08/05/2025	12.25 Call	Bond Future	6415.0800	6.4151	6739.9500	6.7400	5.064	0.0000	0.0000
2025/02/24	2037	08/05/2025	12.25 Put	Bond Future	155.5200	0.1555	119.4100	0.1194	23.219	0.0000	0.0000
2025/02/24	2037	07/08/2025		Bond Future	11.2071	83.0323	11.1414	83.4006	0.587	0.0000	0.0000
2025/02/24	2037	07/08/2025	13.01 Call	Bond Future	9485.1800	9.4852	9820.6700	9.8207	3.537	0.0000	0.0000
2025/02/24	2037	07/08/2025	13.01 Put	Bond Future	225.3900	0.2254	192.6600	0.1927	14.521	0.0000	0.0000
2025/02/24	2037	07/08/2025	12.17 Call	Bond Future	5864.7900	5.8648	6148.6700	6.1487	4.840	0.0000	0.0000
2025/02/24	2037	07/08/2025	12.17 Put	Bond Future	726.4100	0.7264	642.0700	0.6421	11.611	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.42 Call	Bond Future	2975.1700	2.9752	3177.6400	3.1776	6.805	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.42 Put	Bond Future	1798.8700	1.7989	1633.1200	1.6331	9.214	0.0000	0.0000
2025/02/24	2037	07/08/2025	10.55 Put	Bond Future	4547.3800	4.5474	4259.8500	4.2599	6.323	0.0000	0.0000
2025/02/24	2037	07/08/2025	10.55 Call	Bond Future	763.5200	0.7635	844.2100	0.8442	10.568	0.0000	0.0000
2025/02/24	2037	07/08/2025	10.64 Put	Bond Future	4168.0600	4.1681	3892.3000	3.8923	6.616	0.0000	0.0000
2025/02/24	2037	07/08/2025	10.64 Call	Bond Future	916.4700	0.9165	1008.9300	1.0089	10.089	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.82 Call	Bond Future	4443.2300	4.4432	4693.8100	4.6938	5.640	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.82 Put	Bond Future	1119.2700	1.1193	1001.6300	1.0016	10.510	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.07 Call	Bond Future	1896.4100	1.8964	2049.9600	2.0500	8.097	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.07 Put	Bond Future	2666.6800	2.6667	2452.0100	2.4520	8.050	0.0000	0.0000
2025/02/24	2037	07/08/2025	10.34 Put	Bond Future	5521.3700	5.5214	5209.1900	5.2092	5.654	0.0000	0.0000
2025/02/24	2037	07/08/2025	10.34 Call	Bond Future	477.6700	0.4777	533.7100	0.5337	11.732	0.0000	0.0000
2025/02/24	2037	07/08/2025	10.50 Put	Bond Future	4767.8600	4.7679	4474.0600	4.4741	6.162	0.0000	0.0000
2025/02/24	2037	07/08/2025	10.50 Call	Bond Future	686.3200	0.6863	760.7400	0.7607	10.843	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	
2025/02/24	2037	07/08/2025	11.00 Put	Bond Future	2876.2300	2.8762	2651.4100	2.6514	7.816	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.00 Call	Bond Future	1708.8700	1.7089	1852.2700	1.8523	8.392	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.83 Call	Bond Future	4482.3300	4.4823	4733.9800	4.7340	5.614	0.0000	0.0000
2025/02/24	2037	07/08/2025	11.83 Put	Bond Future	1105.7000	1.1057	989.1300	0.9891	10.543	0.0000	0.0000
2025/02/24	2037	06/11/2025	10.50 Put	Bond Future	5683.0600	5.6831	5394.2600	5.3943	5.082	0.0000	0.0000
2025/02/24	2037	06/11/2025	10.50 Call	Bond Future	977.4900	0.9775	1064.3300	1.0643	8.884	0.0000	0.0000
2025/02/24	2037	06/11/2025	11.00 Put	Bond Future	3812.9500	3.8130	3580.7700	3.5808	6.089	0.0000	0.0000
2025/02/24	2037	06/11/2025	11.00 Call	Bond Future	1994.8600	1.9949	2138.3200	2.1383	7.191	0.0000	0.0000
2025/02/24	2037	06/11/2025	12.16 Call	Bond Future	5759.6500	5.7597	6022.1000	6.0221	4.557	0.0000	0.0000
2025/02/24	2037	06/11/2025	12.16 Put	Bond Future	1372.5100	1.3725	1259.3200	1.2593	8.247	0.0000	0.0000
2025/02/24	2037	06/11/2025		Bond Future	11.3272	84.6409	11.2588	85.0166	0.604	0.0000	0.0000
2025/02/24	2037	06/11/2025	11.63 Call	Bond Future	3850.5800	3.8506	4064.4800	4.0645	5.555	0.0000	0.0000
2025/02/24	2037	06/11/2025	11.63 Put	Bond Future	2216.3400	2.2163	2054.6000	2.0546	7.298	0.0000	0.0000
2025/02/24	2037	05/02/2026	12.27 Call	Bond Future	6135.1700	6.1352	6390.5500	6.3906	4.163	0.0000	0.0000
2025/02/24	2037	05/02/2026	12.27 Put	Bond Future	1946.8400	1.9468	1819.1000	1.8191	6.561	0.0000	0.0000
2025/02/24	2037	05/02/2026	10.90 Put	Bond Future	5137.6200	5.1376	4888.7000	4.8887	4.845	0.0000	0.0000
2025/02/24	2037	05/02/2026	10.90 Call	Bond Future	2065.3600	2.0654	2199.5600	2.1996	6.498	0.0000	0.0000
2025/02/24	2037	05/02/2026		Bond Future	11.4590	82.0096	11.3878	82.3927	0.622	0.0000	0.0000
2025/02/24	2037	05/02/2026	11.20 Call	Bond Future	2782.0100	2.7820	2945.3600	2.9454	5.872	0.0000	0.0000
2025/02/24	2037	05/02/2026	11.20 Put	Bond Future	4186.1200	4.1861	3966.3500	3.9664	5.250	0.0000	0.0000
2025/02/24	2037	07/05/2026		Bond Future	11.6116	83.5347	11.5373	83.9253	0.640	0.0000	0.0000
2025/02/24	2037	07/05/2026	11.32 Call	Bond Future	3123.0100	3.1230	3292.3900	3.2924	5.424	0.0000	0.0000
2025/02/24	2037	07/05/2026	11.32 Put	Bond Future	4670.2100	4.6702	4448.9600	4.4490	4.737	0.0000	0.0000
2025/02/24	2038	08/05/2025		Bond Future	141.3492	141.3492	141.3396	141.3396	0.007	0.0000	0.0000
2025/02/24	2038	08/05/2025	139.68 Call	Bond Future	1669.1800	1.6692	1659.5800	1.6596	0.575	0.0000	0.0000
2025/02/24	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2038	07/08/2025		Bond Future	142.0403	142.0403	142.0308	142.0308	0.007	0.0000	0.0000
2025/02/24	2038	07/08/2025	139.56 Call	Bond Future	2480.2700	2.4803	2470.7600	2.4708	0.383	0.0000	0.0000
2025/02/24	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2038	06/11/2025		Bond Future	144.8273	144.8273	144.8182	144.8182	0.006	0.0000	0.0000
2025/02/24	2038	06/11/2025	143.88 Call	Bond Future	947.3300	0.9473	938.2300	0.9382	0.961	0.0000	0.0000
2025/02/24	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2038	05/02/2026		Bond Future	145.4850	145.4850	145.4763	145.4763	0.006	0.0000	0.0000
2025/02/24	2038	05/02/2026	143.20 Call	Bond Future	2285.0400	2.2850	2276.2600	2.2763	0.384	0.0000	0.0000
2025/02/24	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2038	07/05/2026		Bond Future	148.2321	148.2321	148.2235	148.2235	0.006	0.0000	0.0000
2025/02/24	2038	07/05/2026	144.53 Call	Bond Future	3702.1000	3.7021	3693.5100	3.6935	0.232	0.0000	0.0000
2025/02/24	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/02/24	2040	08/05/2025	13.43 Put	Bond Future	13.0400	0.0130	9.0400	0.0090	30.675	0.0000	0.0000
2025/02/24	2040	08/05/2025	13.43 Call	Bond Future	11546.2300	11.5462	11869.7700	11.8698	2.802	0.0000	0.0000
2025/02/24	2040	08/05/2025	12.75 Put	Bond Future	89.7600	0.0898	68.7100	0.0687	23.451	0.0000	0.0000
2025/02/24	2040	08/05/2025	12.75 Call	Bond Future	8147.0800	8.1471	8453.5700	8.4536	3.762	0.0000	0.0000
2025/02/24	2040	08/05/2025	13.50 Put	Bond Future	10.2800	0.0103	7.0500	0.0071	31.420	0.0000	0.0000
2025/02/24	2040	08/05/2025	13.50 Call	Bond Future	11887.1100	11.8871	12211.4200	12.2114	2.728	0.0000	0.0000
2025/02/24	2040	08/05/2025		Bond Future	11.3438	85.9166	11.2910	86.2441	0.465	0.0000	0.0000
2025/02/24	2040	08/05/2025	12.63 Call	Bond Future	7534.7600	7.5348	7835.8700	7.8359	3.996	0.0000	0.0000
2025/02/24	2040	08/05/2025	12.63 Put	Bond Future	117.7200	0.1177	91.2900	0.0913	22.452	0.0000	0.0000
2025/02/24	2040	07/08/2025		Bond Future	11.4614	83.0929	11.4065	83.4271	0.479	0.0000	0.0000
2025/02/24	2040	07/08/2025	13.29 Call	Bond Future	10317.5200	10.3175	10620.2800	10.6203	2.934	0.0000	0.0000
2025/02/24	2040	07/08/2025	13.29 Put	Bond Future	246.8700	0.2469	215.4700	0.2155	12.719	0.0000	0.0000
2025/02/24	2040	06/11/2025		Bond Future	11.5800	84.7026	11.5231	85.0434	0.492	0.0000	0.0000
2025/02/24	2040	06/11/2025	11.84 Call	Bond Future	4058.6900	4.0587	4245.3400	4.2453	4.599	0.0000	0.0000
2025/02/24	2040	06/11/2025	11.84 Put	Bond Future	2529.6500	2.5297	2375.4500	2.3755	6.096	0.0000	0.0000
2025/02/24	2040	05/02/2026		Bond Future	11.7094	81.8218	11.6502	82.1694	0.506	0.0000	0.0000
2025/02/24	2040	05/02/2026	11.49 Call	Bond Future	3180.1100	3.1801	3329.2800	3.3293	4.691	0.0000	0.0000
2025/02/24	2040	05/02/2026	11.49 Put	Bond Future	4478.7400	4.4787	4280.2700	4.2803	4.431	0.0000	0.0000
2025/02/24	2040	07/05/2026		Bond Future	11.8572	83.3429	11.7956	83.6974	0.520	0.0000	0.0000
2025/02/24	2040	07/05/2026	11.67 Call	Bond Future	3745.7000	3.7457	3905.4700	3.9055	4.265	0.0000	0.0000
2025/02/24	2040	07/05/2026	11.67 Put	Bond Future	4828.9400	4.8289	4634.2100	4.6342	4.033	0.0000	0.0000
2025/02/24	2044	08/05/2025	11.76 Call	Bond Future	2740.3200	2.7403	3020.8600	3.0209	10.237	0.0000	0.0000
2025/02/24	2044	08/05/2025	11.76 Put	Bond Future	1096.9000	1.0969	911.3800	0.9114	16.913	0.0000	0.0000
2025/02/24	2044	08/05/2025	11.35 Put	Bond Future	2228.4100	2.2284	1936.0800	1.9361	13.118	0.0000	0.0000
2025/02/24	2044	08/05/2025	11.35 Call	Bond Future	1296.5700	1.2966	1470.3000	1.4703	13.399	0.0000	0.0000
2025/02/24	2044	08/05/2025	10.85 Put	Bond Future	4574.8900	4.5749	4166.2400	4.1662	8.932	0.0000	0.0000
2025/02/24	2044	08/05/2025	10.85 Call	Bond Future	311.7600	0.3118	369.1700	0.3692	18.415	0.0000	0.0000
2025/02/24	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2044	08/05/2025	Put	Bond Future	18502.6300	18.5026	18036.5700	18.0366	2.519	0.0000	0.0000
2025/02/24	2044	08/05/2025	12.40 Call	Bond Future	5714.7200	5.7147	6109.6700	6.1097	6.911	0.0000	0.0000
2025/02/24	2044	08/05/2025	12.40 Put	Bond Future	311.3700	0.3114	240.2600	0.2403	22.838	0.0000	0.0000
2025/02/24	2044	08/05/2025	11.65 Call	Bond Future	2304.2600	2.3043	2557.7100	2.5577	10.999	0.0000	0.0000
2025/02/24	2044	08/05/2025	11.65 Put	Bond Future	1338.4900	1.3385	1125.8800	1.1259	15.884	0.0000	0.0000
2025/02/24	2044	08/05/2025	10.92 Put	Bond Future	4181.4900	4.1815	3785.6700	3.7857	9.466	0.0000	0.0000
2025/02/24	2044	08/05/2025	10.92 Call	Bond Future	397.9200	0.3979	468.1600	0.4682	17.652	0.0000	0.0000
2025/02/24	2044	08/05/2025		Bond Future	11.4959	81.4974	11.4226	81.9634	0.638	0.0000	0.0000
2025/02/24	2044	08/05/2025	12.72 Call	Bond Future	7331.6600	7.3317	7756.9400	7.7569	5.801	0.0000	0.0000
2025/02/24	2044	08/05/2025	12.72 Put	Bond Future	159.1100	0.1591	118.3300	0.1183	25.630	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	
2025/02/24	2044	07/08/2025		Bond Future	11.6094	78.7122	11.5334	79.1875	0.655	0.0000	0.0000
2025/02/24	2044	07/08/2025	13.34 Call	Bond Future	9991.1500	9.9912	10418.2200	10.4182	4.274	0.0000	0.0000
2025/02/24	2044	07/08/2025	13.34 Put	Bond Future	316.9300	0.3169	268.6700	0.2687	15.227	0.0000	0.0000
2025/02/24	2044	06/11/2025		Bond Future	11.7235	80.2370	11.6446	80.7218	0.673	0.0000	0.0000
2025/02/24	2044	06/11/2025	11.88 Call	Bond Future	3773.0100	3.7730	4034.2400	4.0342	6.924	0.0000	0.0000
2025/02/24	2044	06/11/2025	11.88 Put	Bond Future	2824.8100	2.8248	2601.2400	2.6012	7.915	0.0000	0.0000
2025/02/24	2044	05/02/2026		Bond Future	11.8473	77.3954	11.7654	77.8899	0.691	0.0000	0.0000
2025/02/24	2044	05/02/2026	11.56 Call	Bond Future	3065.8600	3.0659	3278.2100	3.2782	6.926	0.0000	0.0000
2025/02/24	2044	05/02/2026	11.56 Put	Bond Future	4823.1000	4.8231	4541.0400	4.5410	5.848	0.0000	0.0000
2025/02/24	2044	07/05/2026		Bond Future	11.9875	78.8341	11.9024	79.3380	0.710	0.0000	0.0000
2025/02/24	2044	07/05/2026	11.80 Call	Bond Future	3841.2800	3.8413	4076.4000	4.0764	6.121	0.0000	0.0000
2025/02/24	2044	07/05/2026	11.80 Put	Bond Future	4958.9700	4.9590	4690.1300	4.6901	5.421	0.0000	0.0000
2025/02/24	2046	08/05/2025		Bond Future	121.5351	121.5351	121.3308	121.3308	0.168	0.0000	0.0000
2025/02/24	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2046	08/05/2025	121.97 Put	Bond Future	434.8700	0.4349	639.2500	0.6393	46.998	0.0000	0.0000
2025/02/24	2046	07/08/2025		Bond Future	123.9522	123.9522	123.7441	123.7441	0.168	0.0000	0.0000
2025/02/24	2046	07/08/2025	118.69 Call	Bond Future	5262.1700	5.2622	5054.0600	5.0541	3.955	0.0000	0.0000
2025/02/24	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2046	06/11/2025		Bond Future	124.1338	124.1338	123.9223	123.9223	0.170	0.0000	0.0000
2025/02/24	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2046	06/11/2025	125.41 Put	Bond Future	1276.2400	1.2762	1487.6800	1.4877	16.567	0.0000	0.0000
2025/02/24	2046	05/02/2026		Bond Future	126.5503	126.5503	126.3350	126.3350	0.170	0.0000	0.0000
2025/02/24	2046	05/02/2026	121.65 Call	Bond Future	4900.3300	4.9003	4685.0200	4.6850	4.394	0.0000	0.0000
2025/02/24	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2046	07/05/2026		Bond Future	126.6466	126.6466	126.4282	126.4282	0.172	0.0000	0.0000
2025/02/24	2046	07/05/2026	124.95 Call	Bond Future	1696.6000	1.6966	1478.1700	1.4782	12.875	0.0000	0.0000
2025/02/24	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2050	08/05/2025		Bond Future	123.1265	123.1265	122.9064	122.9064	0.179	0.0000	0.0000
2025/02/24	2050	08/05/2025	121.16 Call	Bond Future	1966.5300	1.9665	1746.4000	1.7464	11.194	0.0000	0.0000
2025/02/24	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2050	07/08/2025		Bond Future	123.2138	123.2138	122.9895	122.9895	0.182	0.0000	0.0000
2025/02/24	2050	07/08/2025	119.89 Call	Bond Future	3323.7600	3.3238	3099.4800	3.0995	6.748	0.0000	0.0000
2025/02/24	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2050	06/11/2025		Bond Future	125.6315	125.6315	125.4031	125.4031	0.182	0.0000	0.0000
2025/02/24	2050	06/11/2025	124.42 Call	Bond Future	1211.4600	1.2115	983.1300	0.9831	18.848	0.0000	0.0000
2025/02/24	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	2050	05/02/2026		Bond Future	125.6678	125.6678	125.4356	125.4356	0.185	0.0000	0.0000
2025/02/24	2050	05/02/2026	122.82 Call	Bond Future	2847.8300	2.8478	2615.6200	2.6156	8.154	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
2025/02/24	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/24	2050	07/05/2026		Bond Future	128.0403	128.0403	127.8041	127.8041	0.184	0.0000
2025/02/24	2050	07/05/2026	124.07 Call	Bond Future	3970.2500	3.9703	3734.0800	3.7341	5.948	0.0000
2025/02/24	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	AL37	08/05/2025		Index Future	1091.5510	1091.5510	1094.0940	1094.0940	0.233	0.0000
2025/02/24	AL37	07/08/2025		Index Future	1112.9980	1112.9980	1115.5970	1115.5970	0.234	0.0000
2025/02/24	AL37	06/11/2025		Index Future	1134.5860	1134.5860	1137.2460	1137.2460	0.234	0.0000
2025/02/24	AL37	05/02/2026		Index Future	1156.4350	1156.4350	1159.1550	1159.1550	0.235	0.0000
2025/02/24	AL37	07/05/2026		Index Future	1178.0550	1178.0550	1180.8390	1180.8390	0.236	0.0000
2025/02/24	AL7T	08/05/2025		Index Future	1303.1360	1303.1360	1308.1540	1308.1540	0.385	0.0000
2025/02/24	AL7T	07/08/2025		Index Future	1328.7400	1328.7400	1333.8630	1333.8630	0.386	0.0000
2025/02/24	AL7T	06/11/2025		Index Future	1354.5140	1354.5140	1359.7480	1359.7480	0.386	0.0000
2025/02/24	AL7T	05/02/2026		Index Future	1380.5980	1380.5980	1385.9440	1385.9440	0.387	0.0000
2025/02/24	AL7T	07/05/2026		Index Future	1406.4080	1406.4080	1411.8690	1411.8690	0.388	0.0000
2025/02/24	ALBI	08/05/2025		Index Future	1122.6690	1122.6690	1126.7980	1126.7980	0.368	0.0000
2025/02/24	ALBI	07/08/2025		Index Future	1144.7270	1144.7270	1148.9440	1148.9440	0.368	0.0000
2025/02/24	ALBI	06/11/2025		Index Future	1166.9310	1166.9310	1171.2400	1171.2400	0.369	0.0000
2025/02/24	ALBI	05/02/2026		Index Future	1189.4030	1189.4030	1193.8040	1193.8040	0.370	0.0000
2025/02/24	ALBI	07/05/2026		Index Future	1211.6390	1211.6390	1216.1360	1216.1360	0.371	0.0000
2025/02/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/02/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/24	ES33	08/05/2025		Bond Future	11.3515	80.7612	11.2825	81.0774	0.608	0.0000	0.0000
2025/02/24	ES33	08/05/2025	12.73 Call	Bond Future	5989.2400	5.9892	6305.4500	6.3055	5.280	0.0000	0.0000
2025/02/24	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES33	07/08/2025		Bond Future	11.4920	82.3674	11.4198	82.6900	0.628	0.0000	0.0000
2025/02/24	ES33	07/08/2025	13.56 Call	Bond Future	8562.7600	8.5628	8885.4300	8.8854	3.768	0.0000	0.0000
2025/02/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES33	06/11/2025		Bond Future	11.6515	80.1866	11.5758	80.5159	0.649	0.0000	0.0000

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
2025/02/24	ES33	06/11/2025	12.01	Call	Bond Future		1536.4100	1.5364	1865.6500	1.8657	21.429	0.0000	0.0000
2025/02/24	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES33	05/02/2026			Bond Future		11.8297	81.7462	11.7502	82.0821	0.671	0.0000	0.0000
2025/02/24	ES33	05/02/2026	11.49	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES33	05/02/2026	11.49	Put	Bond Future		1449.2600	1.4493	1113.3600	1.1134	23.177	0.0000	0.0000
2025/02/24	ES33	07/05/2026			Bond Future		12.0258	79.4903	11.9424	79.8329	0.694	0.0000	0.0000
2025/02/24	ES33	07/05/2026	11.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES33	07/05/2026	11.69	Put	Bond Future		1390.2200	1.3902	1047.6200	1.0476	24.644	0.0000	0.0000
2025/02/24	ES42	08/05/2025			Bond Future		11.8607	76.0915	11.7974	76.4616	0.533	0.0000	0.0000
2025/02/24	ES42	08/05/2025	13.25	Call	Bond Future		7460.6200	7.4606	7830.6800	7.8307	4.960	0.0000	0.0000
2025/02/24	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES42	07/08/2025			Bond Future		11.9817	77.6044	11.9160	77.9820	0.548	0.0000	0.0000
2025/02/24	ES42	07/08/2025	13.79	Call	Bond Future		9332.2400	9.3322	9709.8000	9.7098	4.046	0.0000	0.0000
2025/02/24	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES42	06/11/2025			Bond Future		12.1141	74.8609	12.0459	75.2461	0.563	0.0000	0.0000
2025/02/24	ES42	06/11/2025	12.39	Call	Bond Future		1527.0100	1.5270	1912.2400	1.9122	25.228	0.0000	0.0000
2025/02/24	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES42	05/02/2026			Bond Future		12.2541	76.3153	12.1832	76.7083	0.579	0.0000	0.0000
2025/02/24	ES42	05/02/2026	11.85	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES42	05/02/2026	11.85	Put	Bond Future		2284.3800	2.2844	1891.4000	1.8914	17.203	0.0000	0.0000
2025/02/24	ES42	07/05/2026			Bond Future		12.4110	73.4874	12.3371	73.8881	0.595	0.0000	0.0000
2025/02/24	ES42	07/05/2026	12.20	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	ES42	07/05/2026	12.20	Put	Bond Future		1154.0300	1.1540	753.3300	0.7533	34.722	0.0000	0.0000
2025/02/24	GOVI	08/05/2025			GOVI		1105.5600	1105.5600	1109.5340	1109.5340	0.359	0.0000	0.0000
2025/02/24	GOVI	08/05/2025	1,022.00	Call	GOVI		835600.0000	83.5600	875340.0000	87.5340	4.756	0.0000	0.0000
2025/02/24	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	GOVI	07/08/2025			GOVI		1127.2810	1127.2810	1131.3400	1131.3400	0.360	0.0000	0.0000
2025/02/24	GOVI	07/08/2025	1,011.00	Call	GOVI		1162810.0000	116.2810	1203400.0000	120.3400	3.491	0.0000	0.0000
2025/02/24	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	GOVI	06/11/2025			GOVI		1149.1470	1149.1470	1153.2940	1153.2940	0.361	0.0000	0.0000
2025/02/24	GOVI	06/11/2025	1,112.00	Call	GOVI		371470.0000	37.1470	412940.0000	41.2940	11.164	0.0000	0.0000
2025/02/24	GOVI	06/11/2025	1,112.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	GOVI	05/02/2026			GOVI		1171.2760	1171.2760	1175.5130	1175.5130	0.362	0.0000	0.0000
2025/02/24	GOVI	05/02/2026	1,150.00	Call	GOVI		212760.0000	21.2760	255130.0000	25.5130	19.914	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
2025/02/24	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	GOVI	07/05/2026		GOVI	1193.1740	1193.1740	1197.5020	0.363	0.0000	0.0000
2025/02/24	GOVI	07/05/2026	1,177. Call 00	GOVI	161740.0000	16.1740	205020.0000	26.759	0.0000	0.0000
2025/02/24	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/02/24	IGOV	08/05/2025		Index Future	381.9740	381.9740	381.4670	0.133	0.0000	0.0000
2025/02/24	IGOV	07/08/2025		Index Future	389.5710	389.5710	389.0560	0.132	0.0000	0.0000
2025/02/24	IGOV	06/11/2025		Index Future	397.2180	397.2180	396.6960	0.131	0.0000	0.0000
2025/02/24	IGOV	05/02/2026		Index Future	404.9560	404.9560	404.4270	0.131	0.0000	0.0000
2025/02/24	IGOV	07/05/2026		Index Future	412.6140	412.6140	412.0790	0.130	0.0000	0.0000
2025/02/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/24	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	0.000	0.0000	0.0000
2025/02/24	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2025/02/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2025/02/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/02/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/02/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/02/24	R033	08/05/2025		Bond Future	10.1364	100.4244	10.0573	0.780	0.0000	0.0000
2025/02/24	R033	08/05/2025	10.33 Call	Bond Future	1930.9800	1.9310	2179.2400	12.857	0.0000	0.0000
2025/02/24	R033	08/05/2025	10.33 Put	Bond Future	908.4700	0.9085	735.0300	19.091	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	
2025/02/24	R033	07/08/2025		Bond Future	10.2379	102.3973	10.1549	102.8274	0.810	0.0000	0.0000
2025/02/24	R033	07/08/2025	10.33 Call	Bond Future	2242.0000	2.2420	2467.0200	2.4670	10.037	0.0000	0.0000
2025/02/24	R033	07/08/2025	10.33 Put	Bond Future	1767.3700	1.7674	1562.2400	1.5622	11.607	0.0000	0.0000
2025/02/24	R033	06/11/2025		Bond Future	10.3536	99.3371	10.2664	99.7759	0.842	0.0000	0.0000
2025/02/24	R033	06/11/2025	10.33 Call	Bond Future	2340.6100	2.3406	2554.2500	2.5543	9.128	0.0000	0.0000
2025/02/24	R033	06/11/2025	10.33 Put	Bond Future	2458.9800	2.4590	2233.7900	2.2338	9.158	0.0000	0.0000
2025/02/24	R033	05/02/2026		Bond Future	10.4825	101.2464	10.3907	101.6940	0.875	0.0000	0.0000
2025/02/24	R033	05/02/2026	10.49 Call	Bond Future	2948.9900	2.9490	3172.9300	3.1729	7.594	0.0000	0.0000
2025/02/24	R033	05/02/2026	10.49 Put	Bond Future	2912.3700	2.9124	2688.7400	2.6887	7.679	0.0000	0.0000
2025/02/24	R033	07/05/2026		Bond Future	10.6334	98.0871	10.5366	98.5434	0.910	0.0000	0.0000
2025/02/24	R033	07/05/2026	10.38 Call	Bond Future	2566.0900	2.5661	2768.3100	2.7683	7.880	0.0000	0.0000
2025/02/24	R033	07/05/2026	10.38 Put	Bond Future	3767.2200	3.7672	3513.1000	3.5131	6.746	0.0000	0.0000
2025/02/24	R035	08/05/2025	10.08 Put	Bond Future	3643.2300	3.6432	3334.9000	3.3349	8.463	0.0000	0.0000
2025/02/24	R035	08/05/2025	10.08 Call	Bond Future	266.8800	0.2669	310.0700	0.3101	16.183	0.0000	0.0000
2025/02/24	R035	08/05/2025	10.58 Put	Bond Future	1676.8400	1.6768	1462.0500	1.4621	12.809	0.0000	0.0000
2025/02/24	R035	08/05/2025	10.58 Call	Bond Future	1155.1500	1.1552	1291.8800	1.2919	11.837	0.0000	0.0000
2025/02/24	R035	08/05/2025	11.01 Call	Bond Future	2578.8800	2.5789	2804.7800	2.8048	8.760	0.0000	0.0000
2025/02/24	R035	08/05/2025	11.01 Put	Bond Future	739.5700	0.7396	613.9500	0.6140	16.986	0.0000	0.0000
2025/02/24	R035	08/05/2025	11.70 Call	Bond Future	5619.8800	5.6199	5932.5900	5.9326	5.564	0.0000	0.0000
2025/02/24	R035	08/05/2025	11.70 Put	Bond Future	164.6500	0.1647	125.8400	0.1258	23.571	0.0000	0.0000
2025/02/24	R035	08/05/2025	10.95 Call	Bond Future	2349.8100	2.3498	2564.4500	2.5645	9.134	0.0000	0.0000
2025/02/24	R035	08/05/2025	10.95 Put	Bond Future	834.8700	0.8349	697.9900	0.6980	16.395	0.0000	0.0000
2025/02/24	R035	08/05/2025	10.44 Put	Bond Future	2127.9700	2.1280	1883.0900	1.8831	11.508	0.0000	0.0000
2025/02/24	R035	08/05/2025	10.44 Call	Bond Future	819.0400	0.8190	925.6800	0.9257	13.020	0.0000	0.0000
2025/02/24	R035	08/05/2025	13.35 Call	Bond Future	13312.0700	13.3121	13662.9800	13.6630	2.636	0.0000	0.0000
2025/02/24	R035	08/05/2025	13.35 Put	Bond Future	1.5100	0.0015	0.9000	0.0009	40.397	0.0000	0.0000
2025/02/24	R035	08/05/2025	12.70 Call	Bond Future	10357.4900	10.3575	10704.1400	10.7041	3.347	0.0000	0.0000
2025/02/24	R035	08/05/2025	12.70 Put	Bond Future	15.1300	0.0151	10.2600	0.0103	32.188	0.0000	0.0000
2025/02/24	R035	08/05/2025	11.46 Put	Bond Future	282.9000	0.2829	222.5400	0.2225	21.336	0.0000	0.0000
2025/02/24	R035	08/05/2025	11.46 Call	Bond Future	4503.8800	4.5039	4795.0400	4.7950	6.465	0.0000	0.0000
2025/02/24	R035	08/05/2025		Bond Future	10.6737	90.9883	10.6105	91.3399	0.592	0.0000	0.0000
2025/02/24	R035	08/05/2025	11.78 Call	Bond Future	5998.1800	5.9982	6316.4200	6.3164	5.306	0.0000	0.0000
2025/02/24	R035	08/05/2025	11.78 Put	Bond Future	136.9600	0.1370	103.6800	0.1037	24.299	0.0000	0.0000
2025/02/24	R035	07/08/2025		Bond Future	10.7806	92.7760	10.7146	93.1347	0.612	0.0000	0.0000
2025/02/24	R035	07/08/2025	12.65 Call	Bond Future	9607.6200	9.6076	9936.3300	9.9363	3.421	0.0000	0.0000
2025/02/24	R035	07/08/2025	12.65 Put	Bond Future	203.3400	0.2033	173.4200	0.1734	14.714	0.0000	0.0000
2025/02/24	R035	07/08/2025	10.08 Put	Bond Future	4551.6000	4.5516	4264.4900	4.2645	6.308	0.0000	0.0000
2025/02/24	R035	07/08/2025	10.08 Call	Bond Future	640.0200	0.6400	711.5400	0.7115	11.175	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	
2025/02/24	R035	07/08/2025	10.58 Put	Bond Future	2700.5600	2.7006	2481.6800	2.4817	8.105	0.0000	0.0000
2025/02/24	R035	07/08/2025	10.58 Call	Bond Future	1603.6200	1.6036	1743.3700	1.7434	8.715	0.0000	0.0000
2025/02/24	R035	07/08/2025	11.34 Call	Bond Future	4059.0000	4.0590	4299.7700	4.2998	5.932	0.0000	0.0000
2025/02/24	R035	07/08/2025	11.34 Put	Bond Future	1093.2700	1.0933	975.4100	0.9754	10.781	0.0000	0.0000
2025/02/24	R035	07/08/2025	11.30 Call	Bond Future	3907.1400	3.9071	4143.4400	4.1434	6.048	0.0000	0.0000
2025/02/24	R035	07/08/2025	11.30 Put	Bond Future	1148.9900	1.1490	1026.6600	1.0267	10.647	0.0000	0.0000
2025/02/24	R035	06/11/2025	9.91 Put	Bond Future	6153.4200	6.1534	5854.3800	5.8544	4.860	0.0000	0.0000
2025/02/24	R035	06/11/2025	9.91 Call	Bond Future	678.3400	0.6783	745.1500	0.7452	9.849	0.0000	0.0000
2025/02/24	R035	06/11/2025	10.41 Put	Bond Future	4106.9100	4.1069	3859.7800	3.8598	6.017	0.0000	0.0000
2025/02/24	R035	06/11/2025	10.41 Call	Bond Future	1444.6800	1.4447	1563.4000	1.5634	8.218	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.43 Call	Bond Future	4343.1300	4.3431	4576.3200	4.5763	5.369	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.43 Put	Bond Future	1606.8400	1.6068	1474.1800	1.4742	8.256	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.95 Call	Bond Future	6296.8400	6.2968	6572.9300	6.5729	4.385	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.95 Put	Bond Future	973.3400	0.9733	883.5800	0.8836	9.222	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.45 Call	Bond Future	4414.0200	4.4140	4649.1100	4.6491	5.326	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.45 Put	Bond Future	1576.2300	1.5762	1445.4700	1.4455	8.296	0.0000	0.0000
2025/02/24	R035	06/11/2025	10.95 Put	Bond Future	2528.8100	2.5288	2345.3300	2.3453	7.256	0.0000	0.0000
2025/02/24	R035	06/11/2025	10.95 Call	Bond Future	2779.6400	2.7796	2962.0100	2.9620	6.561	0.0000	0.0000
2025/02/24	R035	06/11/2025	10.08 Put	Bond Future	5391.7500	5.3918	5108.5800	5.1086	5.252	0.0000	0.0000
2025/02/24	R035	06/11/2025	10.08 Call	Bond Future	885.8400	0.8858	968.5200	0.9685	9.334	0.0000	0.0000
2025/02/24	R035	06/11/2025	10.58 Put	Bond Future	3539.3900	3.5394	3312.2400	3.3122	6.418	0.0000	0.0000
2025/02/24	R035	06/11/2025	10.58 Call	Bond Future	1807.9300	1.8079	1946.6300	1.9466	7.672	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.67 Call	Bond Future	5219.4800	5.2195	5474.1300	5.4741	4.879	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.67 Put	Bond Future	1275.7700	1.2758	1164.5700	1.1646	8.716	0.0000	0.0000
2025/02/24	R035	06/11/2025		Bond Future	10.9026	90.0682	10.8337	90.4341	0.632	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.20 Call	Bond Future	3558.5600	3.5586	3768.5800	3.7686	5.902	0.0000	0.0000
2025/02/24	R035	06/11/2025	11.20 Put	Bond Future	2001.3100	2.0013	1845.4800	1.8455	7.786	0.0000	0.0000
2025/02/24	R035	05/02/2026		Bond Future	11.0381	91.8002	10.9661	92.1734	0.653	0.0000	0.0000
2025/02/24	R035	05/02/2026	10.79 Call	Bond Future	2632.0900	2.6321	2791.0800	2.7911	6.040	0.0000	0.0000
2025/02/24	R035	05/02/2026	10.79 Put	Bond Future	3926.3700	3.9264	3712.1600	3.7122	5.456	0.0000	0.0000
2025/02/24	R035	07/05/2026		Bond Future	11.1848	89.0045	11.1094	89.3850	0.674	0.0000	0.0000
2025/02/24	R035	07/05/2026	10.86 Call	Bond Future	2740.5200	2.7405	2901.1100	2.9011	5.860	0.0000	0.0000
2025/02/24	R035	07/05/2026	10.86 Put	Bond Future	4396.2900	4.3963	4176.3700	4.1764	5.002	0.0000	0.0000
2025/02/24	R038	08/05/2025		Bond Future	11.1392	99.4664	11.0708	99.9245	0.614	0.0000	0.0000
2025/02/24	R038	08/05/2025	11.24 Call	Bond Future	2079.4000	2.0794	2316.6800	2.3167	11.411	0.0000	0.0000
2025/02/24	R038	08/05/2025	11.24 Put	Bond Future	1410.4900	1.4105	1189.6900	1.1897	15.654	0.0000	0.0000
2025/02/24	R038	07/08/2025		Bond Future	11.2553	101.4204	11.1841	101.8877	0.633	0.0000	0.0000
2025/02/24	R038	07/08/2025	11.24 Call	Bond Future	2542.2800	2.5423	2762.2900	2.7623	8.654	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	
2025/02/24	R038	07/08/2025	11.24 Put	Bond Future	2642.4800	2.6425	2395.2400	2.3952	9.356	0.0000	0.0000
2025/02/24	R038	06/11/2025		Bond Future	11.3828	97.8997	11.3085	98.3764	0.652	0.0000	0.0000
2025/02/24	R038	06/11/2025	11.24 Call	Bond Future	2737.4000	2.7374	2948.6700	2.9487	7.718	0.0000	0.0000
2025/02/24	R038	06/11/2025	11.24 Put	Bond Future	3657.1300	3.6571	3391.7300	3.3917	7.257	0.0000	0.0000
2025/02/24	R038	06/11/2025	12.33 Call	Bond Future	7109.9400	7.1099	7461.1700	7.4612	4.940	0.0000	0.0000
2025/02/24	R038	06/11/2025	12.33 Put	Bond Future	1317.2400	1.3172	1191.8000	1.1918	9.523	0.0000	0.0000
2025/02/24	R038	06/11/2025	10.98 Put	Bond Future	4607.4000	4.6074	4301.5800	4.3016	6.638	0.0000	0.0000
2025/02/24	R038	06/11/2025	10.98 Call	Bond Future	1979.7600	1.9798	2150.6100	2.1506	8.630	0.0000	0.0000
2025/02/24	R038	05/02/2026		Bond Future	11.5203	99.7810	11.4429	100.2671	0.672	0.0000	0.0000
2025/02/24	R038	05/02/2026	11.44 Call	Bond Future	3777.1700	3.7772	4007.6500	4.0077	6.102	0.0000	0.0000
2025/02/24	R038	05/02/2026	11.44 Put	Bond Future	4281.4600	4.2815	4025.8100	4.0258	5.971	0.0000	0.0000
2025/02/24	R038	07/05/2026		Bond Future	11.6742	96.1522	11.5934	96.6479	0.692	0.0000	0.0000
2025/02/24	R038	07/05/2026	11.40 Call	Bond Future	3583.4700	3.5835	3801.5600	3.8016	6.086	0.0000	0.0000
2025/02/24	R038	07/05/2026	11.40 Put	Bond Future	5280.4500	5.2805	5002.8900	5.0029	5.256	0.0000	0.0000
2025/02/24	R053	08/05/2025		Bond Future	11.3979	103.2385	11.3247	103.8660	0.643	0.0000	0.0000
2025/02/24	R053	08/05/2025	12.64 Call	Bond Future	9832.0200	9.8320	10414.9800	10.4150	5.929	0.0000	0.0000
2025/02/24	R053	08/05/2025	12.64 Put	Bond Future	160.7300	0.1607	116.2500	0.1163	27.674	0.0000	0.0000
2025/02/24	R053	07/08/2025		Bond Future	11.4994	105.2665	11.4235	105.9066	0.660	0.0000	0.0000
2025/02/24	R053	07/08/2025	13.17 Call	Bond Future	12880.9400	12.8809	13452.4100	13.4524	4.437	0.0000	0.0000
2025/02/24	R053	07/08/2025	13.17 Put	Bond Future	448.5100	0.4485	379.9400	0.3799	15.288	0.0000	0.0000
2025/02/24	R053	06/11/2025		Bond Future	11.6092	101.4420	11.5304	102.0947	0.679	0.0000	0.0000
2025/02/24	R053	06/11/2025	11.76 Call	Bond Future	4795.0600	4.7951	5149.4200	5.1494	7.390	0.0000	0.0000
2025/02/24	R053	06/11/2025	11.76 Put	Bond Future	3567.3800	3.5674	3269.0300	3.2690	8.363	0.0000	0.0000
2025/02/24	R053	05/02/2026		Bond Future	11.7262	103.3912	11.6443	104.0568	0.698	0.0000	0.0000
2025/02/24	R053	05/02/2026	11.49 Call	Bond Future	3920.8000	3.9208	4213.0600	4.2131	7.454	0.0000	0.0000
2025/02/24	R053	05/02/2026	11.49 Put	Bond Future	5863.3700	5.8634	5490.0400	5.4900	6.367	0.0000	0.0000
2025/02/24	R053	07/05/2026		Bond Future	11.8550	99.4523	11.7699	100.1307	0.718	0.0000	0.0000
2025/02/24	R053	07/05/2026	11.69 Call	Bond Future	4786.5700	4.7866	5106.1200	5.1061	6.676	0.0000	0.0000
2025/02/24	R053	07/05/2026	11.69 Put	Bond Future	6109.4700	6.1095	5750.5700	5.7506	5.874	0.0000	0.0000
2025/02/24	R186	08/05/2025		Bond Future	8.3944	107.2119	8.3422	107.2907	0.622	0.0000	0.0000
2025/02/24	R186	08/05/2025	8.47 Call	Bond Future	318.4100	0.3184	360.3900	0.3604	13.184	0.0000	0.0000
2025/02/24	R186	08/05/2025	8.47 Put	Bond Future	204.5500	0.2046	167.7200	0.1677	18.005	0.0000	0.0000
2025/02/24	R186	07/08/2025		Bond Future	8.4809	104.0090	8.4181	104.0896	0.740	0.0000	0.0000
2025/02/24	R186	07/08/2025	9.68 Call	Bond Future	1607.2600	1.6073	1675.7800	1.6758	4.263	0.0000	0.0000
2025/02/24	R186	07/08/2025	9.68 Put	Bond Future	85.3800	0.0854	73.3400	0.0733	14.102	0.0000	0.0000
2025/02/24	R186	07/08/2025	10.25 Call	Bond Future	2276.7900	2.2768	2350.8400	2.3508	3.252	0.0000	0.0000
2025/02/24	R186	07/08/2025	10.25 Put	Bond Future	42.5600	0.0426	36.0500	0.0361	15.296	0.0000	0.0000
2025/02/24	R186	07/08/2025	9.22 Put	Bond Future	152.1700	0.1522	132.3900	0.1324	12.999	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	
2025/02/24	R186	07/08/2025	9.22 Call	Bond Future	1093.9800	1.0940	1154.7600	1.1548	5.556	0.0000	0.0000
2025/02/24	R186	06/11/2025		Bond Future	8.6275	106.0247	8.5493	106.1071	0.906	0.0000	0.0000
2025/02/24	R186	06/11/2025	8.13 Call	Bond Future	168.8900	0.1689	192.0300	0.1920	13.701	0.0000	0.0000
2025/02/24	R186	06/11/2025	8.13 Put	Bond Future	695.1000	0.6951	635.8100	0.6358	8.530	0.0000	0.0000
2025/02/24	R186	05/02/2026		Bond Future	8.8871	102.7557	8.7845	102.8401	1.154	0.0000	0.0000
2025/02/24	R186	05/02/2026	8.43 Call	Bond Future	233.5700	0.2336	263.0800	0.2631	12.634	0.0000	0.0000
2025/02/24	R186	05/02/2026	8.43 Put	Bond Future	610.2200	0.6102	555.3900	0.5554	8.985	0.0000	0.0000
2025/02/24	R186	07/05/2026		Bond Future	9.4761	104.6685	9.3286	104.7548	1.557	0.0000	0.0000
2025/02/24	R186	07/05/2026	8.69 Call	Bond Future	149.6200	0.1496	175.2100	0.1752	17.103	0.0000	0.0000
2025/02/24	R186	07/05/2026	8.69 Put	Bond Future	611.1300	0.6111	550.4100	0.5504	9.936	0.0000	0.0000
2025/02/24	R202	08/05/2025		Bond Future	272.6430	272.6430	273.8272	273.8272	0.434	0.0000	0.0000
2025/02/24	R202	08/05/2025	272.31 Call	Bond Future	333.0400	0.3330	1517.2200	1.5172	355.567	0.0000	0.0000
2025/02/24	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R202	07/08/2025		Bond Future	272.8667	272.8667	274.0520	274.0520	0.434	0.0000	0.0000
2025/02/24	R202	07/08/2025	271.60 Call	Bond Future	1266.6600	1.2667	2451.9900	2.4520	93.579	0.0000	0.0000
2025/02/24	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R202	06/11/2025		Bond Future	278.2211	278.2211	279.4307	279.4307	0.435	0.0000	0.0000
2025/02/24	R202	06/11/2025	275.64 Call	Bond Future	2581.1300	2.5811	3790.6800	3.7907	46.861	0.0000	0.0000
2025/02/24	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R202	05/02/2026		Bond Future	278.3339	278.3339	279.5445	279.5445	0.435	0.0000	0.0000
2025/02/24	R202	05/02/2026	277.82 Call	Bond Future	513.8900	0.5139	1724.5100	1.7245	235.580	0.0000	0.0000
2025/02/24	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R202	07/05/2026		Bond Future	283.5893	283.5893	284.8240	284.8240	0.435	0.0000	0.0000
2025/02/24	R202	07/05/2026	277.55 Call	Bond Future	6039.2600	6.0393	7273.9700	7.2740	20.445	0.0000	0.0000
2025/02/24	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R209	08/05/2025		Bond Future	10.8828	71.5852	10.8147	71.9269	0.626	0.0000	0.0000
2025/02/24	R209	08/05/2025	11.89 Call	Bond Future	4955.7700	4.9558	5260.3800	5.2604	6.147	0.0000	0.0000
2025/02/24	R209	08/05/2025	11.89 Put	Bond Future	150.4000	0.1504	113.2400	0.1132	24.707	0.0000	0.0000
2025/02/24	R209	07/08/2025		Bond Future	10.9851	72.9915	10.9144	73.3401	0.644	0.0000	0.0000
2025/02/24	R209	07/08/2025	12.68 Call	Bond Future	7945.1900	7.9452	8259.2300	8.2592	3.953	0.0000	0.0000
2025/02/24	R209	07/08/2025	12.68 Put	Bond Future	231.9500	0.2320	197.3900	0.1974	14.900	0.0000	0.0000
2025/02/24	R209	06/11/2025		Bond Future	11.0978	71.2533	11.0243	71.6089	0.662	0.0000	0.0000
2025/02/24	R209	06/11/2025	11.27 Call	Bond Future	2874.5300	2.8745	3067.4300	3.0674	6.711	0.0000	0.0000
2025/02/24	R209	06/11/2025	11.27 Put	Bond Future	2050.4600	2.0505	1887.7900	1.8878	7.933	0.0000	0.0000
2025/02/24	R209	05/02/2026		Bond Future	11.2198	72.6232	11.1434	72.9858	0.681	0.0000	0.0000
2025/02/24	R209	05/02/2026	10.93 Call	Bond Future	2345.4300	2.3454	2498.1300	2.4981	6.511	0.0000	0.0000
2025/02/24	R209	05/02/2026	10.93 Put	Bond Future	3734.1100	3.7341	3524.1600	3.5242	5.622	0.0000	0.0000
2025/02/24	R209	07/05/2026		Bond Future	11.3569	70.8240	11.2774	71.1937	0.700	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	
2025/02/24	R209	07/05/2026	11.07 Call	Bond Future	2658.0900	2.6581	2819.5600	2.8196	6.075	0.0000	0.0000
2025/02/24	R209	07/05/2026	11.07 Put	Bond Future	4003.9600	4.0040	3795.7300	3.7957	5.201	0.0000	0.0000
2025/02/24	R210	08/05/2025		Bond Future	244.6945	244.6945	246.0919	246.0919	0.571	0.0000	0.0000
2025/02/24	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R210	08/05/2025	248.03 Put	Bond Future	3335.5400	3.3355	1938.1000	1.9381	41.895	0.0000	0.0000
2025/02/24	R210	07/08/2025		Bond Future	249.5609	249.5609	250.9867	250.9867	0.571	0.0000	0.0000
2025/02/24	R210	07/08/2025	248.44 Call	Bond Future	1120.9100	1.1209	2546.6500	2.5467	127.195	0.0000	0.0000
2025/02/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R210	06/11/2025		Bond Future	251.0668	251.0668	252.5017	252.5017	0.572	0.0000	0.0000
2025/02/24	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	361.6500	0.3617	100.000	0.0000	0.0000
2025/02/24	R210	06/11/2025	252.14 Put	Bond Future	1073.2500	1.0733	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/24	R210	05/02/2026		Bond Future	255.9550	255.9550	257.4186	257.4186	0.572	0.0000	0.0000
2025/02/24	R210	05/02/2026	253.10 Call	Bond Future	2855.0000	2.8550	4318.5700	4.3186	51.263	0.0000	0.0000
2025/02/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R210	07/05/2026		Bond Future	257.3339	257.3339	258.8063	258.8063	0.572	0.0000	0.0000
2025/02/24	R210	07/05/2026	255.40 Call	Bond Future	1933.9200	1.9339	3406.2600	3.4063	76.132	0.0000	0.0000
2025/02/24	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	R213	08/05/2025		Bond Future	9.6231	89.9346	9.5699	90.1506	0.553	0.0000	0.0000
2025/02/24	R213	08/05/2025	10.52 Call	Bond Future	3687.5500	3.6876	3873.6200	3.8736	5.046	0.0000	0.0000
2025/02/24	R213	08/05/2025	10.52 Put	Bond Future	142.7700	0.1428	112.8400	0.1128	20.964	0.0000	0.0000
2025/02/24	R213	07/08/2025		Bond Future	9.7118	91.7016	9.6555	91.9220	0.579	0.0000	0.0000
2025/02/24	R213	07/08/2025	11.66 Call	Bond Future	7326.3200	7.3263	7533.0500	7.5331	2.822	0.0000	0.0000
2025/02/24	R213	07/08/2025	11.66 Put	Bond Future	91.8400	0.0918	78.1600	0.0782	14.895	0.0000	0.0000
2025/02/24	R213	06/11/2025		Bond Future	9.8215	89.9252	9.7619	90.1502	0.607	0.0000	0.0000
2025/02/24	R213	06/11/2025	10.05 Call	Bond Future	2292.1700	2.2922	2415.2500	2.4153	5.370	0.0000	0.0000
2025/02/24	R213	06/11/2025	10.05 Put	Bond Future	1436.6000	1.4366	1334.7200	1.3347	7.092	0.0000	0.0000
2025/02/24	R213	05/02/2026		Bond Future	9.9495	91.6550	9.8861	91.8845	0.637	0.0000	0.0000
2025/02/24	R213	05/02/2026	9.89 Call	Bond Future	1940.7800	1.9408	2047.5000	2.0475	5.499	0.0000	0.0000
2025/02/24	R213	05/02/2026	9.89 Put	Bond Future	2155.9900	2.1560	2033.1800	2.0332	5.696	0.0000	0.0000
2025/02/24	R213	07/05/2026		Bond Future	10.0968	89.8097	10.0292	90.0439	0.669	0.0000	0.0000
2025/02/24	R213	07/05/2026	9.80 Call	Bond Future	1716.6700	1.7167	1813.6700	1.8137	5.650	0.0000	0.0000
2025/02/24	R213	07/05/2026	9.80 Put	Bond Future	2751.7100	2.7517	2614.5000	2.6145	4.986	0.0000	0.0000
2025/02/24	R214	08/05/2025		Bond Future	11.2579	66.5130	11.1951	66.8494	0.557	0.0000	0.0000
2025/02/24	R214	08/05/2025	12.40 Call	Bond Future	5823.4500	5.8235	6129.5100	6.1295	5.256	0.0000	0.0000
2025/02/24	R214	08/05/2025	12.40 Put	Bond Future	124.8000	0.1248	94.4800	0.0945	24.295	0.0000	0.0000
2025/02/24	R214	07/08/2025		Bond Future	11.3559	67.8198	11.2910	68.1629	0.572	0.0000	0.0000
2025/02/24	R214	07/08/2025	12.97 Call	Bond Future	7993.7000	7.9937	8300.1300	8.3001	3.833	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	
2025/02/24	R214	07/08/2025	12.97 Put	Bond Future	260.9700	0.2610	224.2500	0.2243	14.071	0.0000	0.0000
2025/02/24	R214	06/11/2025		Bond Future	11.4643	65.8341	11.3971	66.1841	0.586	0.0000	0.0000
2025/02/24	R214	06/11/2025	11.64 Call	Bond Future	3106.1100	3.1061	3295.5900	3.2956	6.100	0.0000	0.0000
2025/02/24	R214	06/11/2025	11.64 Put	Bond Future	2204.3400	2.2043	2043.8300	2.0438	7.282	0.0000	0.0000
2025/02/24	R214	05/02/2026		Bond Future	11.5821	67.1001	11.5124	67.4570	0.601	0.0000	0.0000
2025/02/24	R214	05/02/2026	11.26 Call	Bond Future	2395.2800	2.3953	2541.8100	2.5418	6.117	0.0000	0.0000
2025/02/24	R214	05/02/2026	11.26 Put	Bond Future	4070.2700	4.0703	3859.8900	3.8599	5.169	0.0000	0.0000
2025/02/24	R214	07/05/2026		Bond Future	11.7062	65.0500	11.6340	65.4139	0.617	0.0000	0.0000
2025/02/24	R214	07/05/2026	11.53 Call	Bond Future	3145.9300	3.1459	3314.1000	3.3141	5.346	0.0000	0.0000
2025/02/24	R214	07/05/2026	11.53 Put	Bond Future	4039.3800	4.0394	3843.7000	3.8437	4.844	0.0000	0.0000
2025/02/24	R248	08/05/2025		Bond Future	11.4303	80.1416	11.3571	80.6244	0.640	0.0000	0.0000
2025/02/24	R248	08/05/2025	12.60 Call	Bond Future	7230.7600	7.2308	7674.3400	7.6743	6.135	0.0000	0.0000
2025/02/24	R248	08/05/2025	12.60 Put	Bond Future	145.7500	0.1458	106.4400	0.1064	26.971	0.0000	0.0000
2025/02/24	R248	07/08/2025		Bond Future	11.5314	81.7161	11.4557	82.2087	0.657	0.0000	0.0000
2025/02/24	R248	07/08/2025	13.21 Call	Bond Future	10023.1400	10.0231	10463.5900	10.4636	4.394	0.0000	0.0000
2025/02/24	R248	07/08/2025	13.21 Put	Bond Future	341.0000	0.3410	288.9000	0.2889	15.279	0.0000	0.0000
2025/02/24	R248	06/11/2025		Bond Future	11.6426	78.8574	11.5641	79.3596	0.675	0.0000	0.0000
2025/02/24	R248	06/11/2025	11.74 Call	Bond Future	3518.4600	3.5185	3782.7400	3.7827	7.511	0.0000	0.0000
2025/02/24	R248	06/11/2025	11.74 Put	Bond Future	2903.3400	2.9033	2665.3500	2.6654	8.197	0.0000	0.0000
2025/02/24	R248	05/02/2026		Bond Future	11.7632	80.3735	11.6816	80.8857	0.693	0.0000	0.0000
2025/02/24	R248	05/02/2026	11.46 Call	Bond Future	2972.7900	2.9728	3189.2700	3.1893	7.282	0.0000	0.0000
2025/02/24	R248	05/02/2026	11.46 Put	Bond Future	4906.7900	4.9068	4611.0900	4.6111	6.026	0.0000	0.0000
2025/02/24	R248	07/05/2026		Bond Future	11.8897	77.4277	11.8050	77.9497	0.712	0.0000	0.0000
2025/02/24	R248	07/05/2026	11.72 Call	Bond Future	3810.6000	3.8106	4056.1500	4.0562	6.444	0.0000	0.0000
2025/02/24	R248	07/05/2026	11.72 Put	Bond Future	4863.2100	4.8632	4586.7200	4.5867	5.685	0.0000	0.0000
2025/02/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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