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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2025 TO 27/02/2025

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
2025/02/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/27	2029	08/05/2025		Bond Future	136.2212	136.2212	136.2122	0.007	0.0000	0.0000
2025/02/27	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2029	08/05/2025	137.85 Put	Bond Future	1628.7800	1.6288	1637.8300	0.556	0.0000	0.0000
2025/02/27	2029	07/08/2025		Bond Future	138.9318	138.9318	138.9228	0.006	0.0000	0.0000
2025/02/27	2029	07/08/2025	137.41 Call	Bond Future	1521.7900	1.5218	1512.7700	0.593	0.0000	0.0000
2025/02/27	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	
2025/02/27	2029	06/11/2025		Bond Future	140.2300	140.2300	140.2213	140.2213	0.006	0.0000	0.0000
2025/02/27	2029	06/11/2025	139.79 Call	Bond Future	439.9800	0.4400	431.3100	0.4313	1.971	0.0000	0.0000
2025/02/27	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2029	05/02/2026		Bond Future	142.9627	142.9627	142.9542	142.9542	0.006	0.0000	0.0000
2025/02/27	2029	05/02/2026	140.11 Call	Bond Future	2852.6500	2.8527	2844.2200	2.8442	0.296	0.0000	0.0000
2025/02/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2029	07/05/2026		Bond Future	144.2081	144.2081	144.2001	144.2001	0.006	0.0000	0.0000
2025/02/27	2029	07/05/2026	141.82 Call	Bond Future	2388.0600	2.3881	2380.1100	2.3801	0.333	0.0000	0.0000
2025/02/27	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2030	08/05/2025	8.72 Put	Bond Future	1690.0700	1.6901	1800.1400	1.8001	6.513	0.0000	0.0000
2025/02/27	2030	08/05/2025	8.72 Call	Bond Future	306.9900	0.3070	266.0800	0.2661	13.326	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.22 Put	Bond Future	653.6100	0.6536	711.6400	0.7116	8.878	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.22 Call	Bond Future	1118.4600	1.1185	1025.5100	1.0255	8.311	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.54 Call	Bond Future	1935.2400	1.9352	1815.7000	1.8157	6.177	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.54 Put	Bond Future	310.3300	0.3103	341.7700	0.3418	10.131	0.0000	0.0000
2025/02/27	2030	08/05/2025	8.68 Put	Bond Future	1801.8600	1.8019	1915.6700	1.9157	6.316	0.0000	0.0000
2025/02/27	2030	08/05/2025	8.68 Call	Bond Future	269.0500	0.2691	231.8800	0.2319	13.815	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.18 Put	Bond Future	712.3000	0.7123	774.3000	0.7743	8.704	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.18 Call	Bond Future	1030.9100	1.0309	941.9300	0.9419	8.631	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.99 Call	Bond Future	3321.8200	3.3218	3181.5500	3.1816	4.223	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.99 Put	Bond Future	94.7700	0.0948	105.4800	0.1055	11.301	0.0000	0.0000
2025/02/27	2030	08/05/2025	8.95 Put	Bond Future	1129.5500	1.1296	1215.8300	1.2158	7.638	0.0000	0.0000
2025/02/27	2030	08/05/2025	8.95 Call	Bond Future	601.9300	0.6019	537.2300	0.5372	10.749	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.45 Put	Bond Future	386.2700	0.3863	424.1700	0.4242	9.812	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.45 Call	Bond Future	1686.6800	1.6867	1573.6000	1.5736	6.704	0.0000	0.0000
2025/02/27	2030	08/05/2025	11.86 Call	Bond Future	9535.7300	9.5357	9384.7500	9.3848	1.583	0.0000	0.0000
2025/02/27	2030	08/05/2025	11.86 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/02/27	2030	08/05/2025	10.31 Put	Bond Future	37.7600	0.0378	42.1800	0.0422	11.706	0.0000	0.0000
2025/02/27	2030	08/05/2025	10.31 Call	Bond Future	4383.7300	4.3837	4237.1700	4.2372	3.343	0.0000	0.0000
2025/02/27	2030	08/05/2025	12.28 Call	Bond Future	10878.8500	10.8789	10727.8700	10.7279	1.388	0.0000	0.0000
2025/02/27	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2030	08/05/2025	10.69 Put	Bond Future	10.1100	0.0101	11.3600	0.0114	12.364	0.0000	0.0000
2025/02/27	2030	08/05/2025	10.69 Call	Bond Future	5663.2600	5.6633	5513.5300	5.5135	2.644	0.0000	0.0000
2025/02/27	2030	08/05/2025		Bond Future	9.0931	98.1129	9.1342	97.9620	0.452	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.93 Call	Bond Future	3127.3000	3.1273	2988.8400	2.9888	4.427	0.0000	0.0000
2025/02/27	2030	08/05/2025	9.93 Put	Bond Future	111.9200	0.1119	124.4400	0.1244	11.187	0.0000	0.0000
2025/02/27	2030	07/08/2025	12.12 Call	Bond Future	9677.8300	9.6778	9524.3300	9.5243	1.586	0.0000	0.0000
2025/02/27	2030	07/08/2025	12.12 Put	Bond Future	2.4700	0.0025	2.7600	0.0028	11.741	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	
2025/02/27	2030	07/08/2025	10.48 Put	Bond Future	174.6600	0.1747	188.6300	0.1886	7.998	0.0000	0.0000
2025/02/27	2030	07/08/2025	10.48 Call	Bond Future	4621.4800	4.6215	4481.6600	4.4817	3.025	0.0000	0.0000
2025/02/27	2030	07/08/2025		Bond Future	9.1738	96.0311	9.2177	95.8773	0.479	0.0000	0.0000
2025/02/27	2030	07/08/2025	11.11 Call	Bond Future	6543.5100	6.5435	6393.7700	6.3938	2.288	0.0000	0.0000
2025/02/27	2030	07/08/2025	11.11 Put	Bond Future	42.9800	0.0430	47.0300	0.0470	9.423	0.0000	0.0000
2025/02/27	2030	07/08/2025	8.72 Put	Bond Future	2140.3200	2.1403	2246.9600	2.2470	4.982	0.0000	0.0000
2025/02/27	2030	07/08/2025	8.72 Call	Bond Future	533.4000	0.5334	486.2500	0.4863	8.840	0.0000	0.0000
2025/02/27	2030	07/08/2025	9.22 Put	Bond Future	1151.7000	1.1517	1222.1300	1.2221	6.115	0.0000	0.0000
2025/02/27	2030	07/08/2025	9.22 Call	Bond Future	1313.5000	1.3135	1230.1400	1.2301	6.346	0.0000	0.0000
2025/02/27	2030	07/08/2025	9.81 Call	Bond Future	2694.8100	2.6948	2576.7400	2.5767	4.381	0.0000	0.0000
2025/02/27	2030	07/08/2025	9.81 Put	Bond Future	496.4000	0.4964	532.1200	0.5321	7.196	0.0000	0.0000
2025/02/27	2030	06/11/2025	8.72 Put	Bond Future	2524.4500	2.5245	2631.0200	2.6310	4.222	0.0000	0.0000
2025/02/27	2030	06/11/2025	8.72 Call	Bond Future	697.1800	0.6972	647.2400	0.6472	7.163	0.0000	0.0000
2025/02/27	2030	06/11/2025	9.22 Put	Bond Future	1582.9000	1.5829	1660.5000	1.6605	4.902	0.0000	0.0000
2025/02/27	2030	06/11/2025	9.22 Call	Bond Future	1446.1500	1.4462	1367.2400	1.3672	5.457	0.0000	0.0000
2025/02/27	2030	06/11/2025	10.08 Call	Bond Future	3336.1200	3.3361	3217.2500	3.2173	3.563	0.0000	0.0000
2025/02/27	2030	06/11/2025	10.08 Put	Bond Future	648.5200	0.6485	686.1600	0.6862	5.804	0.0000	0.0000
2025/02/27	2030	06/11/2025		Bond Future	9.2609	97.8934	9.3078	97.7369	0.507	0.0000	0.0000
2025/02/27	2030	06/11/2025	9.54 Call	Bond Future	2073.9500	2.0740	1978.0600	1.9781	4.624	0.0000	0.0000
2025/02/27	2030	06/11/2025	9.54 Put	Bond Future	1147.6300	1.1476	1208.2500	1.2083	5.282	0.0000	0.0000
2025/02/27	2030	05/02/2026		Bond Future	9.3663	95.7693	9.4167	95.6101	0.538	0.0000	0.0000
2025/02/27	2030	05/02/2026	9.49 Call	Bond Future	1954.3100	1.9543	1866.2300	1.8662	4.507	0.0000	0.0000
2025/02/27	2030	05/02/2026	9.49 Put	Bond Future	1563.8300	1.5638	1634.9500	1.6350	4.548	0.0000	0.0000
2025/02/27	2030	07/05/2026		Bond Future	9.5148	97.5541	9.5690	97.3922	0.570	0.0000	0.0000
2025/02/27	2030	07/05/2026	9.39 Call	Bond Future	1623.7200	1.6237	1545.7400	1.5457	4.803	0.0000	0.0000
2025/02/27	2030	07/05/2026	9.39 Put	Bond Future	1997.1700	1.9972	2081.0000	2.0810	4.197	0.0000	0.0000
2025/02/27	2032	08/05/2025	9.40 Put	Bond Future	2333.1100	2.3331	2455.8700	2.4559	5.262	0.0000	0.0000
2025/02/27	2032	08/05/2025	9.40 Call	Bond Future	351.6000	0.3516	309.4500	0.3095	11.988	0.0000	0.0000
2025/02/27	2032	08/05/2025	9.90 Put	Bond Future	944.4400	0.9444	1011.0000	1.0110	7.048	0.0000	0.0000
2025/02/27	2032	08/05/2025	9.90 Call	Bond Future	1326.9100	1.3269	1228.5600	1.2286	7.412	0.0000	0.0000
2025/02/27	2032	08/05/2025	10.28 Call	Bond Future	2545.7100	2.5457	2413.8300	2.4138	5.180	0.0000	0.0000
2025/02/27	2032	08/05/2025	10.28 Put	Bond Future	416.5600	0.4166	449.5900	0.4496	7.929	0.0000	0.0000
2025/02/27	2032	08/05/2025	9.42 Put	Bond Future	2260.3900	2.2604	2381.1400	2.3811	5.342	0.0000	0.0000
2025/02/27	2032	08/05/2025	9.42 Call	Bond Future	374.9000	0.3749	330.7400	0.3307	11.779	0.0000	0.0000
2025/02/27	2032	08/05/2025	9.92 Put	Bond Future	906.7200	0.9067	971.1500	0.9712	7.106	0.0000	0.0000
2025/02/27	2032	08/05/2025	9.92 Call	Bond Future	1382.1800	1.3822	1281.7000	1.2817	7.270	0.0000	0.0000
2025/02/27	2032	08/05/2025	10.97 Call	Bond Future	5275.7000	5.2757	5117.5300	5.1175	2.998	0.0000	0.0000
2025/02/27	2032	08/05/2025	10.97 Put	Bond Future	81.1600	0.0812	87.9000	0.0879	8.305	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	
2025/02/27	2032	08/05/2025		Bond Future	9.8180	93.2381	9.8533	93.0732	0.360	0.0000	0.0000
2025/02/27	2032	08/05/2025	10.91 Call	Bond Future	5027.2800	5.0273	4870.2000	4.8702	3.125	0.0000	0.0000
2025/02/27	2032	08/05/2025	10.91 Put	Bond Future	93.9900	0.0940	101.8200	0.1018	8.331	0.0000	0.0000
2025/02/27	2032	07/08/2025		Bond Future	9.9094	95.0707	9.9465	94.9027	0.374	0.0000	0.0000
2025/02/27	2032	07/08/2025	12.01 Call	Bond Future	9024.4900	9.0245	8861.7500	8.8618	1.803	0.0000	0.0000
2025/02/27	2032	07/08/2025	12.01 Put	Bond Future	85.1900	0.0852	90.4300	0.0904	6.151	0.0000	0.0000
2025/02/27	2032	07/08/2025	9.40 Put	Bond Future	3074.9500	3.0750	3191.0100	3.1910	3.774	0.0000	0.0000
2025/02/27	2032	07/08/2025	9.40 Call	Bond Future	726.2500	0.7263	674.3300	0.6743	7.149	0.0000	0.0000
2025/02/27	2032	07/08/2025	9.90 Put	Bond Future	1702.5800	1.7026	1781.9100	1.7819	4.659	0.0000	0.0000
2025/02/27	2032	07/08/2025	9.90 Call	Bond Future	1659.7300	1.6597	1571.0800	1.5711	5.341	0.0000	0.0000
2025/02/27	2032	07/08/2025	10.59 Call	Bond Future	3696.0000	3.6960	3565.2900	3.5653	3.537	0.0000	0.0000
2025/02/27	2032	07/08/2025	10.59 Put	Bond Future	672.0200	0.6720	709.2900	0.7093	5.546	0.0000	0.0000
2025/02/27	2032	06/11/2025	9.40 Put	Bond Future	3669.6500	3.6697	3786.9300	3.7869	3.196	0.0000	0.0000
2025/02/27	2032	06/11/2025	9.40 Call	Bond Future	915.7700	0.9158	862.1100	0.8621	5.860	0.0000	0.0000
2025/02/27	2032	06/11/2025	9.90 Put	Bond Future	2292.8600	2.2929	2380.4400	2.3804	3.820	0.0000	0.0000
2025/02/27	2032	06/11/2025	9.90 Call	Bond Future	1784.7700	1.7848	1701.4100	1.7014	4.671	0.0000	0.0000
2025/02/27	2032	06/11/2025	10.89 Call	Bond Future	4563.6800	4.5637	4430.9500	4.4310	2.908	0.0000	0.0000
2025/02/27	2032	06/11/2025	10.89 Put	Bond Future	819.3400	0.8193	857.5500	0.8576	4.664	0.0000	0.0000
2025/02/27	2032	06/11/2025		Bond Future	10.0152	92.7529	10.0542	92.5819	0.389	0.0000	0.0000
2025/02/27	2032	06/11/2025	10.42 Call	Bond Future	3104.7900	3.1048	2992.2800	2.9923	3.624	0.0000	0.0000
2025/02/27	2032	06/11/2025	10.42 Put	Bond Future	1347.8300	1.3478	1406.2600	1.4063	4.335	0.0000	0.0000
2025/02/27	2032	05/02/2026		Bond Future	10.1348	94.5374	10.1758	94.3635	0.405	0.0000	0.0000
2025/02/27	2032	05/02/2026	10.16 Call	Bond Future	2564.4200	2.5644	2471.2700	2.4713	3.632	0.0000	0.0000
2025/02/27	2032	05/02/2026	10.16 Put	Bond Future	2457.4500	2.4575	2538.2400	2.5382	3.288	0.0000	0.0000
2025/02/27	2032	07/05/2026		Bond Future	10.2772	92.1396	10.3205	91.9627	0.421	0.0000	0.0000
2025/02/27	2032	07/05/2026	10.14 Call	Bond Future	2394.7900	2.3948	2307.6400	2.3076	3.639	0.0000	0.0000
2025/02/27	2032	07/05/2026	10.14 Put	Bond Future	2958.7200	2.9587	3048.4300	3.0484	3.032	0.0000	0.0000
2025/02/27	2033	08/05/2025		Bond Future	129.4320	129.4320	129.5646	129.5646	0.102	0.0000	0.0000
2025/02/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2033	08/05/2025	130.62 Put	Bond Future	1187.9900	1.1880	1055.4500	1.0555	11.157	0.0000	0.0000
2025/02/27	2033	07/08/2025		Bond Future	132.0075	132.0075	132.1429	132.1429	0.103	0.0000	0.0000
2025/02/27	2033	07/08/2025	128.65 Call	Bond Future	3357.4800	3.3575	3492.9000	3.4929	4.033	0.0000	0.0000
2025/02/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2033	06/11/2025		Bond Future	133.0708	133.0708	133.2093	133.2093	0.104	0.0000	0.0000
2025/02/27	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	69.3400	0.0693	100.000	0.0000	0.0000
2025/02/27	2033	06/11/2025	133.14 Put	Bond Future	69.1700	0.0692	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/27	2033	05/02/2026		Bond Future	135.6641	135.6641	135.8057	135.8057	0.104	0.0000	0.0000
2025/02/27	2033	05/02/2026	132.88 Call	Bond Future	2784.0900	2.7841	2925.7400	2.9257	5.088	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
2025/02/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/27	2033	07/05/2026		Bond Future	136.6694	136.6694	136.8143	136.8143	0.106	0.0000
2025/02/27	2033	07/05/2026	135.16 Call	Bond Future	1509.3600	1.5094	1654.2700	1.6543	9.601	0.0000
2025/02/27	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/27	2037	08/05/2025	10.50 Put	Bond Future	3055.6100	3.0556	3341.2600	3.3413	9.348	0.0000
2025/02/27	2037	08/05/2025	10.50 Call	Bond Future	498.2400	0.4982	404.9800	0.4050	18.718	0.0000
2025/02/27	2037	08/05/2025	11.00 Put	Bond Future	1329.3400	1.3293	1497.0300	1.4970	12.615	0.0000
2025/02/27	2037	08/05/2025	11.00 Call	Bond Future	1714.2200	1.7142	1503.0000	1.5030	12.322	0.0000
2025/02/27	2037	08/05/2025	11.46 Call	Bond Future	3498.2100	3.4982	3199.4800	3.1995	8.540	0.0000
2025/02/27	2037	08/05/2025	11.46 Put	Bond Future	528.4400	0.5284	608.6200	0.6086	15.173	0.0000
2025/02/27	2037	08/05/2025	12.55 Put	Bond Future	39.1200	0.0391	46.4800	0.0465	18.814	0.0000
2025/02/27	2037	08/05/2025	12.55 Call	Bond Future	8700.7000	8.7007	8329.1500	8.3292	4.270	0.0000
2025/02/27	2037	08/05/2025	13.30 Put	Bond Future	2.5900	0.0026	3.1700	0.0032	22.394	0.0000
2025/02/27	2037	08/05/2025	13.30 Call	Bond Future	12254.8300	12.2548	11876.5000	11.8765	3.087	0.0000
2025/02/27	2037	08/05/2025	13.35 Put	Bond Future	2.1200	0.0021	2.6000	0.0026	22.642	0.0000
2025/02/27	2037	08/05/2025	13.35 Call	Bond Future	12484.9200	12.4849	12106.4900	12.1065	3.031	0.0000
2025/02/27	2037	08/05/2025		Bond Future	10.9332	86.5049	10.9990	86.1260	0.601	0.0000
2025/02/27	2037	08/05/2025	12.25 Call	Bond Future	7237.9000	7.2379	6874.2900	6.8743	5.024	0.0000
2025/02/27	2037	08/05/2025	12.25 Put	Bond Future	84.8100	0.0848	100.1100	0.1001	18.040	0.0000
2025/02/27	2037	07/08/2025		Bond Future	11.0450	83.9442	11.1134	83.5580	0.619	0.0000
2025/02/27	2037	07/08/2025	13.01 Call	Bond Future	10328.2100	10.3282	9961.0500	9.9611	3.555	0.0000
2025/02/27	2037	07/08/2025	13.01 Put	Bond Future	156.5700	0.1566	175.5800	0.1756	12.142	0.0000
2025/02/27	2037	07/08/2025	12.17 Call	Bond Future	6591.9200	6.5919	6263.5900	6.2636	4.981	0.0000
2025/02/27	2037	07/08/2025	12.17 Put	Bond Future	541.6900	0.5417	599.5300	0.5995	10.678	0.0000
2025/02/27	2037	07/08/2025	11.42 Call	Bond Future	3509.7200	3.5097	3255.2900	3.2553	7.249	0.0000
2025/02/27	2037	07/08/2025	11.42 Put	Bond Future	1421.5700	1.4216	1553.3100	1.5533	9.267	0.0000
2025/02/27	2037	07/08/2025	10.55 Put	Bond Future	3862.0700	3.8621	4129.7000	4.1297	6.930	0.0000
2025/02/27	2037	07/08/2025	10.55 Call	Bond Future	990.0600	0.9901	871.5200	0.8715	11.973	0.0000
2025/02/27	2037	07/08/2025	10.64 Put	Bond Future	3513.7400	3.5137	3766.7000	3.7667	7.199	0.0000
2025/02/27	2037	07/08/2025	10.64 Call	Bond Future	1174.0000	1.1740	1040.7900	1.0408	11.347	0.0000
2025/02/27	2037	07/08/2025	11.82 Call	Bond Future	5092.8700	5.0929	4793.1300	4.7931	5.885	0.0000
2025/02/27	2037	07/08/2025	11.82 Put	Bond Future	857.0600	0.8571	943.4900	0.9435	10.084	0.0000
2025/02/27	2037	07/08/2025	11.07 Call	Bond Future	2310.3000	2.3103	2106.5800	2.1066	8.818	0.0000
2025/02/27	2037	07/08/2025	11.07 Put	Bond Future	2168.7200	2.1687	2351.1700	2.3512	8.413	0.0000
2025/02/27	2037	07/08/2025	10.34 Put	Bond Future	4770.0800	4.7701	5069.8100	5.0698	6.284	0.0000
2025/02/27	2037	07/08/2025	10.34 Call	Bond Future	638.2300	0.6382	551.7900	0.5518	13.544	0.0000
2025/02/27	2037	07/08/2025	10.50 Put	Bond Future	4065.9200	4.0659	4341.5200	4.3415	6.778	0.0000
2025/02/27	2037	07/08/2025	10.50 Call	Bond Future	896.2300	0.8962	785.6600	0.7857	12.337	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	
2025/02/27	2037	07/08/2025	11.00 Put	Bond Future	2352.7500	2.3528	2546.3300	2.5463	8.228	0.0000	0.0000
2025/02/27	2037	07/08/2025	11.00 Call	Bond Future	2097.2400	2.0972	1904.6500	1.9047	9.183	0.0000	0.0000
2025/02/27	2037	07/08/2025	11.83 Call	Bond Future	5134.4900	5.1345	4833.8000	4.8338	5.856	0.0000	0.0000
2025/02/27	2037	07/08/2025	11.83 Put	Bond Future	846.0100	0.8460	931.4900	0.9315	10.104	0.0000	0.0000
2025/02/27	2037	06/11/2025	10.50 Put	Bond Future	4989.7300	4.9897	5264.2600	5.2643	5.502	0.0000	0.0000
2025/02/27	2037	06/11/2025	10.50 Call	Bond Future	1214.9600	1.2150	1096.0900	1.0961	9.784	0.0000	0.0000
2025/02/27	2037	06/11/2025	11.00 Put	Bond Future	3264.7000	3.2647	3473.8000	3.4738	6.405	0.0000	0.0000
2025/02/27	2037	06/11/2025	11.00 Call	Bond Future	2377.4100	2.3774	2193.1100	2.1931	7.752	0.0000	0.0000
2025/02/27	2037	06/11/2025	12.16 Call	Bond Future	6433.3800	6.4334	6128.7100	6.1287	4.736	0.0000	0.0000
2025/02/27	2037	06/11/2025	12.16 Put	Bond Future	1115.4400	1.1154	1204.1700	1.2042	7.955	0.0000	0.0000
2025/02/27	2037	06/11/2025		Bond Future	11.1584	85.5717	11.2294	85.1783	0.636	0.0000	0.0000
2025/02/27	2037	06/11/2025	11.63 Call	Bond Future	4407.6100	4.4076	4149.3800	4.1494	5.859	0.0000	0.0000
2025/02/27	2037	06/11/2025	11.63 Put	Bond Future	1842.5700	1.8426	1977.7400	1.9777	7.336	0.0000	0.0000
2025/02/27	2037	05/02/2026	12.27 Call	Bond Future	6790.0800	6.7901	6495.2100	6.4952	4.343	0.0000	0.0000
2025/02/27	2037	05/02/2026	12.27 Put	Bond Future	1651.7500	1.6518	1757.6200	1.7576	6.410	0.0000	0.0000
2025/02/27	2037	05/02/2026	10.90 Put	Bond Future	4543.5000	4.5435	4774.7400	4.7747	5.089	0.0000	0.0000
2025/02/27	2037	05/02/2026	10.90 Call	Bond Future	2421.2400	2.4212	2251.7400	2.2517	7.001	0.0000	0.0000
2025/02/27	2037	05/02/2026		Bond Future	11.2831	82.9596	11.3570	82.5588	0.655	0.0000	0.0000
2025/02/27	2037	05/02/2026	11.20 Call	Bond Future	3211.2500	3.2113	3009.8100	3.0098	6.273	0.0000	0.0000
2025/02/27	2037	05/02/2026	11.20 Put	Bond Future	3665.3600	3.6654	3864.6600	3.8647	5.437	0.0000	0.0000
2025/02/27	2037	07/05/2026		Bond Future	11.4280	84.5041	11.5049	84.0962	0.673	0.0000	0.0000
2025/02/27	2037	07/05/2026	11.32 Call	Bond Future	3565.4000	3.5654	3361.0100	3.3610	5.733	0.0000	0.0000
2025/02/27	2037	07/05/2026	11.32 Put	Bond Future	4143.1900	4.1432	4346.6900	4.3467	4.912	0.0000	0.0000
2025/02/27	2038	08/05/2025		Bond Future	141.3773	141.3773	141.0687	141.0687	0.218	0.0000	0.0000
2025/02/27	2038	08/05/2025	139.68 Call	Bond Future	1697.3200	1.6973	1388.7300	1.3887	18.181	0.0000	0.0000
2025/02/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2038	07/08/2025		Bond Future	142.0724	142.0724	141.7578	141.7578	0.221	0.0000	0.0000
2025/02/27	2038	07/08/2025	139.56 Call	Bond Future	2512.3600	2.5124	2197.8400	2.1978	12.519	0.0000	0.0000
2025/02/27	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2038	06/11/2025		Bond Future	144.8622	144.8622	144.5421	144.5421	0.221	0.0000	0.0000
2025/02/27	2038	06/11/2025	143.88 Call	Bond Future	982.1500	0.9822	662.1100	0.6621	32.586	0.0000	0.0000
2025/02/27	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2038	05/02/2026		Bond Future	145.5240	145.5240	145.1982	145.1982	0.224	0.0000	0.0000
2025/02/27	2038	05/02/2026	143.20 Call	Bond Future	2324.0300	2.3240	1998.2400	1.9982	14.018	0.0000	0.0000
2025/02/27	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2038	07/05/2026		Bond Future	148.2745	148.2745	147.9431	147.9431	0.223	0.0000	0.0000
2025/02/27	2038	07/05/2026	144.53 Call	Bond Future	3744.5300	3.7445	3413.1400	3.4131	8.850	0.0000	0.0000
2025/02/27	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
2025/02/27	2040	08/05/2025	13.43 Put	Bond Future	6.2800	0.0063	8.0900	0.0081	28.822	0.0000	0.0000
2025/02/27	2040	08/05/2025	13.43 Call	Bond Future	12251.2700	12.2513	11747.4400	11.7474	4.112	0.0000	0.0000
2025/02/27	2040	08/05/2025	12.75 Put	Bond Future	52.1100	0.0521	65.1100	0.0651	24.947	0.0000	0.0000
2025/02/27	2040	08/05/2025	12.75 Call	Bond Future	8821.2300	8.8212	8328.5900	8.3286	5.585	0.0000	0.0000
2025/02/27	2040	08/05/2025	13.50 Put	Bond Future	4.8400	0.0048	6.2500	0.0063	29.132	0.0000	0.0000
2025/02/27	2040	08/05/2025	13.50 Call	Bond Future	12593.4700	12.5935	12089.2400	12.0892	4.004	0.0000	0.0000
2025/02/27	2040	08/05/2025		Bond Future	11.2294	86.6284	11.3105	86.1227	0.722	0.0000	0.0000
2025/02/27	2040	08/05/2025	12.63 Call	Bond Future	8198.8600	8.1989	7710.4200	7.7104	5.957	0.0000	0.0000
2025/02/27	2040	08/05/2025	12.63 Put	Bond Future	70.0200	0.0700	87.2200	0.0872	24.564	0.0000	0.0000
2025/02/27	2040	07/08/2025		Bond Future	11.3425	83.8195	11.4267	83.3040	0.742	0.0000	0.0000
2025/02/27	2040	07/08/2025	13.29 Call	Bond Future	10983.7000	10.9837	10496.5000	10.4965	4.436	0.0000	0.0000
2025/02/27	2040	07/08/2025	13.29 Put	Bond Future	186.4600	0.1865	214.7000	0.2147	15.145	0.0000	0.0000
2025/02/27	2040	06/11/2025		Bond Future	11.4565	85.4445	11.5438	84.9193	0.762	0.0000	0.0000
2025/02/27	2040	06/11/2025	11.84 Call	Bond Future	4481.5500	4.4816	4151.4500	4.1515	7.366	0.0000	0.0000
2025/02/27	2040	06/11/2025	11.84 Put	Bond Future	2210.5900	2.2106	2405.6500	2.4057	8.824	0.0000	0.0000
2025/02/27	2040	05/02/2026		Bond Future	11.5808	82.5792	11.6715	82.0442	0.783	0.0000	0.0000
2025/02/27	2040	05/02/2026	11.49 Call	Bond Future	3519.8100	3.5198	3252.8200	3.2528	7.585	0.0000	0.0000
2025/02/27	2040	05/02/2026	11.49 Put	Bond Future	4060.9700	4.0610	4329.0400	4.3290	6.601	0.0000	0.0000
2025/02/27	2040	07/05/2026		Bond Future	11.7232	84.1161	11.8174	83.5714	0.804	0.0000	0.0000
2025/02/27	2040	07/05/2026	11.67 Call	Bond Future	4107.6000	4.1076	3828.4500	3.8285	6.796	0.0000	0.0000
2025/02/27	2040	07/05/2026	11.67 Put	Bond Future	4417.5700	4.4176	4683.1500	4.6832	6.012	0.0000	0.0000
2025/02/27	2044	08/05/2025	11.76 Call	Bond Future	3302.2700	3.3023	2968.9700	2.9690	10.093	0.0000	0.0000
2025/02/27	2044	08/05/2025	11.76 Put	Bond Future	766.5300	0.7665	887.0800	0.8871	15.727	0.0000	0.0000
2025/02/27	2044	08/05/2025	11.35 Put	Bond Future	1693.8400	1.6938	1915.9400	1.9159	13.112	0.0000	0.0000
2025/02/27	2044	08/05/2025	11.35 Call	Bond Future	1654.3200	1.6543	1422.5700	1.4226	14.009	0.0000	0.0000
2025/02/27	2044	08/05/2025	10.85 Put	Bond Future	3806.6100	3.8066	4168.0900	4.1681	9.496	0.0000	0.0000
2025/02/27	2044	08/05/2025	10.85 Call	Bond Future	435.8000	0.4358	343.4300	0.3434	21.196	0.0000	0.0000
2025/02/27	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2044	08/05/2025	Put	Bond Future	17610.3100	17.6103	18064.1600	18.0642	2.577	0.0000	0.0000
2025/02/27	2044	08/05/2025	12.40 Call	Bond Future	6485.4700	6.4855	6067.1000	6.0671	6.451	0.0000	0.0000
2025/02/27	2044	08/05/2025	12.40 Put	Bond Future	189.8000	0.1898	225.2800	0.2253	18.693	0.0000	0.0000
2025/02/27	2044	08/05/2025	11.65 Call	Bond Future	2815.2200	2.8152	2505.6800	2.5057	10.995	0.0000	0.0000
2025/02/27	2044	08/05/2025	11.65 Put	Bond Future	957.1300	0.9571	1101.4400	1.1014	15.077	0.0000	0.0000
2025/02/27	2044	08/05/2025	10.92 Put	Bond Future	3439.7400	3.4397	3783.8300	3.7838	10.003	0.0000	0.0000
2025/02/27	2044	08/05/2025	10.92 Call	Bond Future	548.4900	0.5485	438.7300	0.4387	20.011	0.0000	0.0000
2025/02/27	2044	08/05/2025		Bond Future	11.3561	82.3897	11.4269	81.9358	0.623	0.0000	0.0000
2025/02/27	2044	08/05/2025	12.72 Call	Bond Future	8155.5500	8.1556	7719.5100	7.7195	5.347	0.0000	0.0000
2025/02/27	2044	08/05/2025	12.72 Put	Bond Future	90.6800	0.0907	108.4900	0.1085	19.640	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	
2025/02/27	2044	07/08/2025		Bond Future	11.4644	79.6228	11.5378	79.1602	0.640	0.0000	0.0000
2025/02/27	2044	07/08/2025	13.34 Call	Bond Future	10816.6800	10.8167	10382.8700	10.3829	4.011	0.0000	0.0000
2025/02/27	2044	07/08/2025	13.34 Put	Bond Future	231.8600	0.2319	260.7000	0.2607	12.439	0.0000	0.0000
2025/02/27	2044	06/11/2025		Bond Future	11.5730	81.1664	11.6490	80.6950	0.656	0.0000	0.0000
2025/02/27	2044	06/11/2025	11.88 Call	Bond Future	4288.4400	4.2884	3999.5100	3.9995	6.737	0.0000	0.0000
2025/02/27	2044	06/11/2025	11.88 Put	Bond Future	2410.7500	2.4108	2593.2600	2.5933	7.571	0.0000	0.0000
2025/02/27	2044	05/02/2026		Bond Future	11.6909	78.3441	11.7697	77.8638	0.674	0.0000	0.0000
2025/02/27	2044	05/02/2026	11.56 Call	Bond Future	3486.0600	3.4861	3249.2400	3.2492	6.793	0.0000	0.0000
2025/02/27	2044	05/02/2026	11.56 Put	Bond Future	4294.6900	4.2947	4538.1000	4.5381	5.668	0.0000	0.0000
2025/02/27	2044	07/05/2026		Bond Future	11.8249	79.8020	11.9066	79.3130	0.691	0.0000	0.0000
2025/02/27	2044	07/05/2026	11.80 Call	Bond Future	4304.6600	4.3047	4048.7800	4.0488	5.944	0.0000	0.0000
2025/02/27	2044	07/05/2026	11.80 Put	Bond Future	4454.4500	4.4545	4687.5100	4.6875	5.232	0.0000	0.0000
2025/02/27	2046	08/05/2025		Bond Future	121.4799	121.4799	121.4733	121.4733	0.005	0.0000	0.0000
2025/02/27	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2046	08/05/2025	121.97 Put	Bond Future	490.0900	0.4901	496.7300	0.4967	1.355	0.0000	0.0000
2025/02/27	2046	07/08/2025		Bond Future	123.8972	123.8972	123.8907	123.8907	0.005	0.0000	0.0000
2025/02/27	2046	07/08/2025	118.69 Call	Bond Future	5207.1500	5.2072	5200.6700	5.2007	0.124	0.0000	0.0000
2025/02/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2046	06/11/2025		Bond Future	124.0825	124.0825	124.0763	124.0763	0.005	0.0000	0.0000
2025/02/27	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2046	06/11/2025	125.41 Put	Bond Future	1327.5400	1.3275	1333.7200	1.3337	0.466	0.0000	0.0000
2025/02/27	2046	05/02/2026		Bond Future	126.4998	126.4998	126.4938	126.4938	0.005	0.0000	0.0000
2025/02/27	2046	05/02/2026	121.65 Call	Bond Future	4849.7900	4.8498	4843.8000	4.8438	0.124	0.0000	0.0000
2025/02/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2046	07/05/2026		Bond Future	126.5990	126.5990	126.5936	126.5936	0.004	0.0000	0.0000
2025/02/27	2046	07/05/2026	124.95 Call	Bond Future	1648.9700	1.6490	1643.5900	1.6436	0.326	0.0000	0.0000
2025/02/27	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2050	08/05/2025		Bond Future	123.0796	123.0796	123.0731	123.0731	0.005	0.0000	0.0000
2025/02/27	2050	08/05/2025	121.16 Call	Bond Future	1919.5500	1.9196	1913.0700	1.9131	0.338	0.0000	0.0000
2025/02/27	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2050	07/08/2025		Bond Future	123.1684	123.1684	123.1620	123.1620	0.005	0.0000	0.0000
2025/02/27	2050	07/08/2025	119.89 Call	Bond Future	3278.3900	3.2784	3272.0400	3.2720	0.194	0.0000	0.0000
2025/02/27	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2050	06/11/2025		Bond Future	125.5869	125.5869	125.5809	125.5809	0.005	0.0000	0.0000
2025/02/27	2050	06/11/2025	124.42 Call	Bond Future	1166.9200	1.1669	1160.8800	1.1609	0.518	0.0000	0.0000
2025/02/27	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2050	05/02/2026		Bond Future	125.6267	125.6267	125.6211	125.6211	0.004	0.0000	0.0000
2025/02/27	2050	05/02/2026	122.82 Call	Bond Future	2806.7000	2.8067	2801.1200	2.8011	0.199	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	
2025/02/27	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	2050	07/05/2026		Bond Future	128.0008	128.0008	127.9954	127.9954	0.004	0.0000	0.0000
2025/02/27	2050	07/05/2026	124.07 Call	Bond Future	3930.7600	3.9308	3925.3800	3.9254	0.137	0.0000	0.0000
2025/02/27	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	AL37	08/05/2025		Index Future	1097.1150	1097.1150	1095.3970	1095.3970	0.157	0.0000	0.0000
2025/02/27	AL37	07/08/2025		Index Future	1118.6810	1118.6810	1116.9310	1116.9310	0.156	0.0000	0.0000
2025/02/27	AL37	06/11/2025		Index Future	1140.3960	1140.3960	1138.6150	1138.6150	0.156	0.0000	0.0000
2025/02/27	AL37	05/02/2026		Index Future	1162.3720	1162.3720	1160.5610	1160.5610	0.156	0.0000	0.0000
2025/02/27	AL37	07/05/2026		Index Future	1184.1240	1184.1240	1182.2830	1182.2830	0.155	0.0000	0.0000
2025/02/27	AL7T	08/05/2025		Index Future	1315.0050	1315.0050	1310.5110	1310.5110	0.342	0.0000	0.0000
2025/02/27	AL7T	07/08/2025		Index Future	1340.8540	1340.8540	1336.2740	1336.2740	0.342	0.0000	0.0000
2025/02/27	AL7T	06/11/2025		Index Future	1366.8830	1366.8830	1362.2180	1362.2180	0.341	0.0000	0.0000
2025/02/27	AL7T	05/02/2026		Index Future	1393.2240	1393.2240	1388.4730	1388.4730	0.341	0.0000	0.0000
2025/02/27	AL7T	07/05/2026		Index Future	1419.2950	1419.2950	1414.4600	1414.4600	0.341	0.0000	0.0000
2025/02/27	ALBI	08/05/2025		Index Future	1131.3710	1131.3710	1127.5090	1127.5090	0.341	0.0000	0.0000
2025/02/27	ALBI	07/08/2025		Index Future	1153.6100	1153.6100	1149.6750	1149.6750	0.341	0.0000	0.0000
2025/02/27	ALBI	06/11/2025		Index Future	1176.0040	1176.0040	1171.9950	1171.9950	0.341	0.0000	0.0000
2025/02/27	ALBI	05/02/2026		Index Future	1198.6660	1198.6660	1194.5840	1194.5840	0.341	0.0000	0.0000
2025/02/27	ALBI	07/05/2026		Index Future	1221.0980	1221.0980	1216.9430	1216.9430	0.340	0.0000	0.0000
2025/02/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	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	
2025/02/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/27	ES33	08/05/2025		Bond Future	11.1572	81.6559	11.2229	81.3521	0.589	0.0000	0.0000
2025/02/27	ES33	08/05/2025	12.73 Call	Bond Future	6883.8700	6.8839	6580.0700	6.5801	4.413	0.0000	0.0000
2025/02/27	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES33	07/08/2025		Bond Future	11.2886	83.2806	11.3573	82.9709	0.608	0.0000	0.0000
2025/02/27	ES33	07/08/2025	13.56 Call	Bond Future	9476.0000	9.4760	9166.3000	9.1663	3.268	0.0000	0.0000
2025/02/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES33	06/11/2025		Bond Future	11.4382	81.1191	11.5100	80.8036	0.628	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	
2025/02/27	ES33	06/11/2025	12.01 Call	Bond Future	2468.8700	2.4689	2153.3300	2.1533	12.781	0.0000	0.0000
2025/02/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES33	05/02/2026		Bond Future	11.6057	82.6981	11.6809	82.3767	0.648	0.0000	0.0000
2025/02/27	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES33	05/02/2026	11.49 Put	Bond Future	497.3600	0.4974	818.8100	0.8188	64.631	0.0000	0.0000
2025/02/27	ES33	07/05/2026		Bond Future	11.7903	80.4619	11.8692	80.1347	0.669	0.0000	0.0000
2025/02/27	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES33	07/05/2026	11.69 Put	Bond Future	418.6800	0.4187	745.8400	0.7458	78.141	0.0000	0.0000
2025/02/27	ES42	08/05/2025		Bond Future	11.7354	76.8271	11.7958	76.4709	0.515	0.0000	0.0000
2025/02/27	ES42	08/05/2025	13.25 Call	Bond Future	8196.1900	8.1962	7839.9600	7.8400	4.346	0.0000	0.0000
2025/02/27	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES42	07/08/2025		Bond Future	11.8516	78.3554	11.9143	77.9923	0.528	0.0000	0.0000
2025/02/27	ES42	07/08/2025	13.79 Call	Bond Future	10083.2400	10.0832	9720.0800	9.7201	3.602	0.0000	0.0000
2025/02/27	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES42	06/11/2025		Bond Future	11.9788	75.6279	12.0438	75.2579	0.543	0.0000	0.0000
2025/02/27	ES42	06/11/2025	12.39 Call	Bond Future	2294.0200	2.2940	1923.9800	1.9240	16.131	0.0000	0.0000
2025/02/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES42	05/02/2026		Bond Future	12.1134	77.0985	12.1809	76.7215	0.557	0.0000	0.0000
2025/02/27	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES42	05/02/2026	11.85 Put	Bond Future	1501.2100	1.5012	1878.2700	1.8783	25.117	0.0000	0.0000
2025/02/27	ES42	07/05/2026		Bond Future	12.2643	74.2869	12.3344	73.9031	0.572	0.0000	0.0000
2025/02/27	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	ES42	07/05/2026	12.20 Put	Bond Future	354.5300	0.3545	738.3400	0.7383	108.259	0.0000	0.0000
2025/02/27	GOVI	08/05/2025		GOVI	1113.9780	1113.9780	1110.2610	1110.2610	0.334	0.0000	0.0000
2025/02/27	GOVI	08/05/2025	1,022.00 Call	GOVI	919780.0000	91.9780	882610.0000	88.2610	4.041	0.0000	0.0000
2025/02/27	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	GOVI	07/08/2025		GOVI	1135.8760	1135.8760	1132.0880	1132.0880	0.333	0.0000	0.0000
2025/02/27	GOVI	07/08/2025	1,011.00 Call	GOVI	1248760.0000	124.8760	1210880.0000	121.0880	3.033	0.0000	0.0000
2025/02/27	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	GOVI	06/11/2025		GOVI	1157.9250	1157.9250	1154.0660	1154.0660	0.333	0.0000	0.0000
2025/02/27	GOVI	06/11/2025	1,112.00 Call	GOVI	459250.0000	45.9250	420660.0000	42.0660	8.403	0.0000	0.0000
2025/02/27	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	GOVI	05/02/2026		GOVI	1180.2390	1180.2390	1176.3100	1176.3100	0.333	0.0000	0.0000
2025/02/27	GOVI	05/02/2026	1,150.00 Call	GOVI	302390.0000	30.2390	263100.0000	26.3100	12.993	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
2025/02/27	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	GOVI	07/05/2026		GOVI	1202.3250	1202.3250	1198.3260	0.333	0.0000	0.0000
2025/02/27	GOVI	07/05/2026	1,177. Call 00	GOVI	253250.0000	25.3250	213260.0000	21.3260	15.791	0.0000
2025/02/27	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/27	IGOV	08/05/2025		Index Future	381.4850	381.4850	381.3630	381.3630	0.032	0.0000
2025/02/27	IGOV	07/08/2025		Index Future	389.0760	389.0760	388.9520	388.9520	0.032	0.0000
2025/02/27	IGOV	06/11/2025		Index Future	396.7190	396.7190	396.5940	396.5940	0.032	0.0000
2025/02/27	IGOV	05/02/2026		Index Future	404.4520	404.4520	404.3260	404.3260	0.031	0.0000
2025/02/27	IGOV	07/05/2026		Index Future	412.1080	412.1080	411.9810	411.9810	0.031	0.0000
2025/02/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/02/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/02/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/02/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/02/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/02/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/02/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/02/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/02/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/02/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/02/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/02/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/02/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/02/27	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2025/02/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/02/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/02/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/02/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/02/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/02/27	R033	08/05/2025		Bond Future	9.9803	101.2590	10.0207	101.0422	0.405	0.0000
2025/02/27	R033	08/05/2025	10.33 Call	Bond Future	2450.2600	2.4503	2288.6800	2.2887	6.594	0.0000
2025/02/27	R033	08/05/2025	10.33 Put	Bond Future	593.2000	0.5932	648.4300	0.6484	9.311	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	
2025/02/27	R033	07/08/2025		Bond Future	10.0740	103.2491	10.1164	103.0283	0.420	0.0000	0.0000
2025/02/27	R033	07/08/2025	10.33 Call	Bond Future	2707.5600	2.7076	2567.6700	2.5677	5.167	0.0000	0.0000
2025/02/27	R033	07/08/2025	10.33 Put	Bond Future	1381.0500	1.3811	1462.0400	1.4620	5.864	0.0000	0.0000
2025/02/27	R033	06/11/2025		Bond Future	10.1812	100.2070	10.2256	99.9822	0.436	0.0000	0.0000
2025/02/27	R033	06/11/2025	10.33 Call	Bond Future	2780.9600	2.7810	2651.6100	2.6516	4.651	0.0000	0.0000
2025/02/27	R033	06/11/2025	10.33 Put	Bond Future	2029.3700	2.0294	2124.8500	2.1249	4.705	0.0000	0.0000
2025/02/27	R033	05/02/2026		Bond Future	10.3009	102.1347	10.3475	101.9057	0.452	0.0000	0.0000
2025/02/27	R033	05/02/2026	10.49 Call	Bond Future	3408.0200	3.4080	3275.9900	3.2760	3.874	0.0000	0.0000
2025/02/27	R033	05/02/2026	10.49 Put	Bond Future	2483.1400	2.4831	2580.0200	2.5800	3.902	0.0000	0.0000
2025/02/27	R033	07/05/2026		Bond Future	10.4417	98.9940	10.4907	98.7612	0.469	0.0000	0.0000
2025/02/27	R033	07/05/2026	10.38 Call	Bond Future	2981.6500	2.9817	2862.8600	2.8629	3.984	0.0000	0.0000
2025/02/27	R033	07/05/2026	10.38 Put	Bond Future	3275.8900	3.2759	3389.9000	3.3899	3.480	0.0000	0.0000
2025/02/27	R035	08/05/2025	10.08 Put	Bond Future	2865.6100	2.8656	3151.2000	3.1512	9.966	0.0000	0.0000
2025/02/27	R035	08/05/2025	10.08 Call	Bond Future	414.7200	0.4147	330.3100	0.3303	20.353	0.0000	0.0000
2025/02/27	R035	08/05/2025	10.58 Put	Bond Future	1168.2100	1.1682	1331.4300	1.3314	13.972	0.0000	0.0000
2025/02/27	R035	08/05/2025	10.58 Call	Bond Future	1571.9800	1.5720	1365.2000	1.3652	13.154	0.0000	0.0000
2025/02/27	R035	08/05/2025	11.01 Call	Bond Future	3224.4300	3.2244	2931.7800	2.9318	9.076	0.0000	0.0000
2025/02/27	R035	08/05/2025	11.01 Put	Bond Future	459.6600	0.4597	537.0100	0.5370	16.828	0.0000	0.0000
2025/02/27	R035	08/05/2025	11.70 Call	Bond Future	6466.2300	6.4662	6113.0200	6.1130	5.462	0.0000	0.0000
2025/02/27	R035	08/05/2025	11.70 Put	Bond Future	85.5400	0.0855	102.3300	0.1023	19.628	0.0000	0.0000
2025/02/27	R035	08/05/2025	10.95 Call	Bond Future	2967.7000	2.9677	2684.5800	2.6846	9.540	0.0000	0.0000
2025/02/27	R035	08/05/2025	10.95 Put	Bond Future	527.3000	0.5273	614.1800	0.6142	16.476	0.0000	0.0000
2025/02/27	R035	08/05/2025	10.44 Put	Bond Future	1536.7600	1.5368	1734.8700	1.7349	12.891	0.0000	0.0000
2025/02/27	R035	08/05/2025	10.44 Call	Bond Future	1153.2900	1.1533	981.4000	0.9814	14.904	0.0000	0.0000
2025/02/27	R035	08/05/2025	13.35 Call	Bond Future	14236.4900	14.2365	13866.6000	13.8666	2.598	0.0000	0.0000
2025/02/27	R035	08/05/2025	13.35 Put	Bond Future	0.4700	0.0005	0.5800	0.0006	23.404	0.0000	0.0000
2025/02/27	R035	08/05/2025	12.70 Call	Bond Future	11274.0000	11.2740	10905.2800	10.9053	3.271	0.0000	0.0000
2025/02/27	R035	08/05/2025	12.70 Put	Bond Future	6.1800	0.0062	7.4600	0.0075	20.712	0.0000	0.0000
2025/02/27	R035	08/05/2025	11.46 Put	Bond Future	156.2100	0.1562	185.7400	0.1857	18.904	0.0000	0.0000
2025/02/27	R035	08/05/2025	11.46 Call	Bond Future	5302.6500	5.3027	4962.1800	4.9622	6.421	0.0000	0.0000
2025/02/27	R035	08/05/2025		Bond Future	10.5080	91.9138	10.5740	91.5438	0.628	0.0000	0.0000
2025/02/27	R035	08/05/2025	11.78 Call	Bond Future	6856.4200	6.8564	6500.2500	6.5003	5.195	0.0000	0.0000
2025/02/27	R035	08/05/2025	11.78 Put	Bond Future	69.7400	0.0697	83.5700	0.0836	19.831	0.0000	0.0000
2025/02/27	R035	07/08/2025		Bond Future	10.6077	93.7205	10.6764	93.3434	0.648	0.0000	0.0000
2025/02/27	R035	07/08/2025	12.65 Call	Bond Future	10486.6300	10.4866	10126.4500	10.1265	3.435	0.0000	0.0000
2025/02/27	R035	07/08/2025	12.65 Put	Bond Future	137.8600	0.1379	154.7900	0.1548	12.281	0.0000	0.0000
2025/02/27	R035	07/08/2025	10.08 Put	Bond Future	3825.0900	3.8251	4094.2300	4.0942	7.036	0.0000	0.0000
2025/02/27	R035	07/08/2025	10.08 Call	Bond Future	858.0000	0.8580	750.0300	0.7500	12.584	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	
2025/02/27	R035	07/08/2025	10.58 Put	Bond Future	2162.6800	2.1627	2350.4500	2.3505	8.682	0.0000	0.0000
2025/02/27	R035	07/08/2025	10.58 Call	Bond Future	2010.2300	2.0102	1820.8900	1.8209	9.419	0.0000	0.0000
2025/02/27	R035	07/08/2025	11.34 Call	Bond Future	4727.0900	4.7271	4436.6700	4.4367	6.144	0.0000	0.0000
2025/02/27	R035	07/08/2025	11.34 Put	Bond Future	816.8700	0.8169	903.5600	0.9036	10.612	0.0000	0.0000
2025/02/27	R035	07/08/2025	11.30 Call	Bond Future	4564.0800	4.5641	4277.6800	4.2777	6.275	0.0000	0.0000
2025/02/27	R035	07/08/2025	11.30 Put	Bond Future	861.4400	0.8614	952.1500	0.9522	10.530	0.0000	0.0000
2025/02/27	R035	06/11/2025	9.91 Put	Bond Future	5388.1600	5.3882	5677.2400	5.6772	5.365	0.0000	0.0000
2025/02/27	R035	06/11/2025	9.91 Call	Bond Future	877.2700	0.8773	782.1600	0.7822	10.842	0.0000	0.0000
2025/02/27	R035	06/11/2025	10.41 Put	Bond Future	3485.6100	3.4856	3712.5700	3.7126	6.511	0.0000	0.0000
2025/02/27	R035	06/11/2025	10.41 Call	Bond Future	1787.5700	1.7876	1630.3400	1.6303	8.796	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.43 Call	Bond Future	4987.1100	4.9871	4710.2100	4.7102	5.552	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.43 Put	Bond Future	1286.6300	1.2866	1393.9200	1.3939	8.339	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.95 Call	Bond Future	7048.5200	7.0485	6732.2800	6.7323	4.487	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.95 Put	Bond Future	760.8300	0.7608	828.7800	0.8288	8.931	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.45 Call	Bond Future	5062.8300	5.0628	4784.1300	4.7841	5.505	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.45 Put	Bond Future	1260.8500	1.2609	1366.3400	1.3663	8.367	0.0000	0.0000
2025/02/27	R035	06/11/2025	10.95 Put	Bond Future	2077.4000	2.0774	2235.1900	2.2352	7.596	0.0000	0.0000
2025/02/27	R035	06/11/2025	10.95 Call	Bond Future	3292.4200	3.2924	3066.0200	3.0660	6.876	0.0000	0.0000
2025/02/27	R035	06/11/2025	10.08 Put	Bond Future	4671.1100	4.6711	4940.5700	4.9406	5.769	0.0000	0.0000
2025/02/27	R035	06/11/2025	10.08 Call	Bond Future	1129.3900	1.1294	1014.6600	1.0147	10.159	0.0000	0.0000
2025/02/27	R035	06/11/2025	10.58 Put	Bond Future	2972.1300	2.9721	3176.6400	3.1766	6.881	0.0000	0.0000
2025/02/27	R035	06/11/2025	10.58 Call	Bond Future	2204.8600	2.2049	2025.1800	2.0252	8.149	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.67 Call	Bond Future	5917.6800	5.9177	5620.7200	5.6207	5.018	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.67 Put	Bond Future	1009.7800	1.0098	1097.0100	1.0970	8.639	0.0000	0.0000
2025/02/27	R035	06/11/2025		Bond Future	10.7219	91.0324	10.7936	90.6482	0.668	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.20 Call	Bond Future	4143.1900	4.1432	3888.8100	3.8888	6.140	0.0000	0.0000
2025/02/27	R035	06/11/2025	11.20 Put	Bond Future	1621.7500	1.6218	1751.5600	1.7516	8.004	0.0000	0.0000
2025/02/27	R035	05/02/2026		Bond Future	10.8490	92.7843	10.9239	92.3930	0.690	0.0000	0.0000
2025/02/27	R035	05/02/2026	10.79 Call	Bond Future	3079.3400	3.0793	2881.9500	2.8820	6.410	0.0000	0.0000
2025/02/27	R035	05/02/2026	10.79 Put	Bond Future	3389.5200	3.3895	3583.4300	3.5834	5.721	0.0000	0.0000
2025/02/27	R035	07/05/2026		Bond Future	10.9868	90.0087	11.0650	89.6104	0.711	0.0000	0.0000
2025/02/27	R035	07/05/2026	10.86 Call	Bond Future	3189.8300	3.1898	2994.3500	2.9944	6.128	0.0000	0.0000
2025/02/27	R035	07/05/2026	10.86 Put	Bond Future	3841.4100	3.8414	4044.2100	4.0442	5.279	0.0000	0.0000
2025/02/27	R038	08/05/2025		Bond Future	10.9780	100.5504	11.0386	100.1410	0.552	0.0000	0.0000
2025/02/27	R038	08/05/2025	11.24 Call	Bond Future	2695.9800	2.6960	2418.0000	2.4180	10.311	0.0000	0.0000
2025/02/27	R038	08/05/2025	11.24 Put	Bond Future	943.1500	0.9432	1074.5100	1.0745	13.928	0.0000	0.0000
2025/02/27	R038	07/08/2025		Bond Future	11.0875	102.5266	11.1505	102.1094	0.568	0.0000	0.0000
2025/02/27	R038	07/08/2025	11.24 Call	Bond Future	3101.1500	3.1012	2858.9000	2.8589	7.812	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	
2025/02/27	R038	07/08/2025	11.24 Put	Bond Future	2095.2000	2.0952	2270.1300	2.2701	8.349	0.0000	0.0000
2025/02/27	R038	06/11/2025		Bond Future	11.2078	99.0289	11.2733	98.6039	0.585	0.0000	0.0000
2025/02/27	R038	06/11/2025	11.24 Call	Bond Future	3269.1100	3.2691	3043.6500	3.0437	6.897	0.0000	0.0000
2025/02/27	R038	06/11/2025	11.24 Put	Bond Future	3059.6600	3.0597	3259.1800	3.2592	6.521	0.0000	0.0000
2025/02/27	R038	06/11/2025	12.33 Call	Bond Future	7966.3400	7.9663	7623.8200	7.6238	4.300	0.0000	0.0000
2025/02/27	R038	06/11/2025	12.33 Put	Bond Future	1044.4600	1.0445	1126.9200	1.1269	7.895	0.0000	0.0000
2025/02/27	R038	06/11/2025	10.98 Put	Bond Future	3912.9700	3.9130	4150.0200	4.1500	6.058	0.0000	0.0000
2025/02/27	R038	06/11/2025	10.98 Call	Bond Future	2414.5100	2.4145	2226.5800	2.2266	7.783	0.0000	0.0000
2025/02/27	R038	05/02/2026		Bond Future	11.3377	100.9335	11.4059	100.5006	0.602	0.0000	0.0000
2025/02/27	R038	05/02/2026	11.44 Call	Bond Future	4350.8000	4.3508	4112.5300	4.1125	5.476	0.0000	0.0000
2025/02/27	R038	05/02/2026	11.44 Put	Bond Future	3702.6100	3.7026	3897.1900	3.8972	5.255	0.0000	0.0000
2025/02/27	R038	07/05/2026		Bond Future	11.4834	97.3283	11.5545	96.8877	0.619	0.0000	0.0000
2025/02/27	R038	07/05/2026	11.40 Call	Bond Future	4125.7900	4.1258	3902.4700	3.9025	5.413	0.0000	0.0000
2025/02/27	R038	07/05/2026	11.40 Put	Bond Future	4646.7200	4.6467	4863.9600	4.8640	4.675	0.0000	0.0000
2025/02/27	R053	08/05/2025		Bond Future	11.2585	104.4390	11.3293	103.8262	0.629	0.0000	0.0000
2025/02/27	R053	08/05/2025	12.64 Call	Bond Future	10958.6300	10.9586	10364.9100	10.3649	5.418	0.0000	0.0000
2025/02/27	R053	08/05/2025	12.64 Put	Bond Future	86.8700	0.0869	105.9600	0.1060	21.975	0.0000	0.0000
2025/02/27	R053	07/08/2025		Bond Future	11.3548	106.4916	11.4282	105.8669	0.646	0.0000	0.0000
2025/02/27	R053	07/08/2025	13.17 Call	Bond Future	13985.1800	13.9852	13402.1200	13.4021	4.169	0.0000	0.0000
2025/02/27	R053	07/08/2025	13.17 Put	Bond Future	327.6600	0.3277	369.3000	0.3693	12.708	0.0000	0.0000
2025/02/27	R053	06/11/2025		Bond Future	11.4591	102.6925	11.5351	102.0560	0.663	0.0000	0.0000
2025/02/27	R053	06/11/2025	11.76 Call	Bond Future	5493.9700	5.4940	5102.5100	5.1025	7.125	0.0000	0.0000
2025/02/27	R053	06/11/2025	11.76 Put	Bond Future	3015.7900	3.0158	3260.8400	3.2608	8.126	0.0000	0.0000
2025/02/27	R053	05/02/2026		Bond Future	11.5701	104.6673	11.6490	104.0189	0.682	0.0000	0.0000
2025/02/27	R053	05/02/2026	11.49 Call	Bond Future	4498.9000	4.4989	4174.0300	4.1740	7.221	0.0000	0.0000
2025/02/27	R053	05/02/2026	11.49 Put	Bond Future	5165.3800	5.1654	5488.9500	5.4890	6.264	0.0000	0.0000
2025/02/27	R053	07/05/2026		Bond Future	11.6926	100.7544	11.7744	100.0942	0.700	0.0000	0.0000
2025/02/27	R053	07/05/2026	11.69 Call	Bond Future	5416.2900	5.4163	5069.0200	5.0690	6.412	0.0000	0.0000
2025/02/27	R053	07/05/2026	11.69 Put	Bond Future	5437.0600	5.4371	5749.9500	5.7500	5.755	0.0000	0.0000
2025/02/27	R186	08/05/2025		Bond Future	8.3050	107.3470	8.3268	107.3139	0.263	0.0000	0.0000
2025/02/27	R186	08/05/2025	8.47 Call	Bond Future	393.0200	0.3930	370.0100	0.3700	5.855	0.0000	0.0000
2025/02/27	R186	08/05/2025	8.47 Put	Bond Future	144.1200	0.1441	154.1500	0.1542	6.959	0.0000	0.0000
2025/02/27	R186	07/08/2025		Bond Future	8.3729	104.1477	8.3990	104.1142	0.311	0.0000	0.0000
2025/02/27	R186	07/08/2025	9.68 Call	Bond Future	1726.1300	1.7261	1695.3900	1.6954	1.781	0.0000	0.0000
2025/02/27	R186	07/08/2025	9.68 Put	Bond Future	65.5700	0.0656	68.3300	0.0683	4.209	0.0000	0.0000
2025/02/27	R186	07/08/2025	10.25 Call	Bond Future	2404.8300	2.4048	2372.5900	2.3726	1.341	0.0000	0.0000
2025/02/27	R186	07/08/2025	10.25 Put	Bond Future	31.9200	0.0319	33.1800	0.0332	3.947	0.0000	0.0000
2025/02/27	R186	07/08/2025	9.22 Put	Bond Future	119.4100	0.1194	124.6200	0.1246	4.363	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	
2025/02/27	R186	07/08/2025	9.22 Call	Bond Future	1199.9000	1.1999	1171.6100	1.1716	2.358	0.0000	0.0000
2025/02/27	R186	06/11/2025		Bond Future	8.4920	106.1676	8.5240	106.1338	0.377	0.0000	0.0000
2025/02/27	R186	06/11/2025	8.13 Call	Bond Future	210.6900	0.2107	198.6900	0.1987	5.696	0.0000	0.0000
2025/02/27	R186	06/11/2025	8.13 Put	Bond Future	593.9500	0.5940	615.7800	0.6158	3.675	0.0000	0.0000
2025/02/27	R186	05/02/2026		Bond Future	8.7080	102.9030	8.7495	102.8688	0.477	0.0000	0.0000
2025/02/27	R186	05/02/2026	8.43 Call	Bond Future	286.9700	0.2870	272.6700	0.2727	4.983	0.0000	0.0000
2025/02/27	R186	05/02/2026	8.43 Put	Bond Future	516.3500	0.5164	536.2200	0.5362	3.848	0.0000	0.0000
2025/02/27	R186	07/05/2026		Bond Future	9.2164	104.8205	9.2751	104.7861	0.637	0.0000	0.0000
2025/02/27	R186	07/05/2026	8.69 Call	Bond Future	196.9000	0.1969	184.6100	0.1846	6.242	0.0000	0.0000
2025/02/27	R186	07/05/2026	8.69 Put	Bond Future	506.3600	0.5064	528.4700	0.5285	4.366	0.0000	0.0000
2025/02/27	R202	08/05/2025		Bond Future	272.7519	272.7519	272.7371	272.7371	0.005	0.0000	0.0000
2025/02/27	R202	08/05/2025	272.31 Call	Bond Future	441.8600	0.4419	427.1400	0.4271	3.331	0.0000	0.0000
2025/02/27	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R202	07/08/2025		Bond Future	272.9590	272.9590	272.9446	272.9446	0.005	0.0000	0.0000
2025/02/27	R202	07/08/2025	271.60 Call	Bond Future	1358.9800	1.3590	1344.6200	1.3446	1.057	0.0000	0.0000
2025/02/27	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R202	06/11/2025		Bond Future	278.3196	278.3196	278.3055	278.3055	0.005	0.0000	0.0000
2025/02/27	R202	06/11/2025	275.64 Call	Bond Future	2679.5500	2.6796	2665.5300	2.6655	0.523	0.0000	0.0000
2025/02/27	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R202	05/02/2026		Bond Future	278.4202	278.4202	278.4071	278.4071	0.005	0.0000	0.0000
2025/02/27	R202	05/02/2026	277.82 Call	Bond Future	600.1800	0.6002	587.0600	0.5871	2.186	0.0000	0.0000
2025/02/27	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R202	07/05/2026		Bond Future	283.6824	283.6824	283.6703	283.6703	0.004	0.0000	0.0000
2025/02/27	R202	07/05/2026	277.55 Call	Bond Future	6132.4200	6.1324	6120.2700	6.1203	0.198	0.0000	0.0000
2025/02/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R209	08/05/2025		Bond Future	10.7228	72.3916	10.7885	72.0589	0.613	0.0000	0.0000
2025/02/27	R209	08/05/2025	11.89 Call	Bond Future	5691.3100	5.6913	5374.2700	5.3743	5.571	0.0000	0.0000
2025/02/27	R209	08/05/2025	11.89 Put	Bond Future	79.5000	0.0795	95.1400	0.0951	19.673	0.0000	0.0000
2025/02/27	R209	07/08/2025		Bond Future	10.8189	73.8144	10.8871	73.4753	0.630	0.0000	0.0000
2025/02/27	R209	07/08/2025	12.68 Call	Bond Future	8697.5600	8.6976	8377.7400	8.3777	3.677	0.0000	0.0000
2025/02/27	R209	07/08/2025	12.68 Put	Bond Future	161.4100	0.1614	180.6700	0.1807	11.932	0.0000	0.0000
2025/02/27	R209	06/11/2025		Bond Future	10.9250	72.0933	10.9957	71.7479	0.647	0.0000	0.0000
2025/02/27	R209	06/11/2025	11.27 Call	Bond Future	3353.0100	3.3530	3136.5200	3.1365	6.457	0.0000	0.0000
2025/02/27	R209	06/11/2025	11.27 Put	Bond Future	1688.9500	1.6890	1817.8500	1.8179	7.632	0.0000	0.0000
2025/02/27	R209	05/02/2026		Bond Future	11.0400	73.4804	11.1135	73.1286	0.665	0.0000	0.0000
2025/02/27	R209	05/02/2026	10.93 Call	Bond Future	2726.3600	2.7264	2552.2900	2.5523	6.385	0.0000	0.0000
2025/02/27	R209	05/02/2026	10.93 Put	Bond Future	3257.7600	3.2578	3435.5500	3.4356	5.457	0.0000	0.0000
2025/02/27	R209	07/05/2026		Bond Future	11.1696	71.6987	11.2460	71.3405	0.683	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	
2025/02/27	R209	07/05/2026	11.07 Call	Bond Future	3058.4700	3.0585	2878.7000	2.8787	5.878	0.0000	0.0000
2025/02/27	R209	07/05/2026	11.07 Put	Bond Future	3529.5900	3.5296	3708.0200	3.7080	5.055	0.0000	0.0000
2025/02/27	R210	08/05/2025		Bond Future	246.0080	246.0080	245.9187	245.9187	0.036	0.0000	0.0000
2025/02/27	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R210	08/05/2025	248.03 Put	Bond Future	2022.0100	2.0220	2111.2900	2.1113	4.415	0.0000	0.0000
2025/02/27	R210	07/08/2025		Bond Future	250.9030	250.9030	250.8124	250.8124	0.036	0.0000	0.0000
2025/02/27	R210	07/08/2025	248.44 Call	Bond Future	2463.0100	2.4630	2372.4000	2.3724	3.679	0.0000	0.0000
2025/02/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R210	06/11/2025		Bond Future	252.4232	252.4232	252.3318	252.3318	0.036	0.0000	0.0000
2025/02/27	R210	06/11/2025	252.14 Call	Bond Future	283.1600	0.2832	191.8000	0.1918	32.264	0.0000	0.0000
2025/02/27	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R210	05/02/2026		Bond Future	257.3416	257.3416	257.2491	257.2491	0.036	0.0000	0.0000
2025/02/27	R210	05/02/2026	253.10 Call	Bond Future	4241.5600	4.2416	4149.1400	4.1491	2.179	0.0000	0.0000
2025/02/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R210	07/05/2026		Bond Future	258.7334	258.7334	258.6404	258.6404	0.036	0.0000	0.0000
2025/02/27	R210	07/05/2026	255.40 Call	Bond Future	3333.3500	3.3334	3240.3700	3.2404	2.789	0.0000	0.0000
2025/02/27	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	R213	08/05/2025		Bond Future	9.5089	90.3988	9.5445	90.2539	0.374	0.0000	0.0000
2025/02/27	R213	08/05/2025	10.52 Call	Bond Future	4096.9300	4.0969	3959.8400	3.9598	3.346	0.0000	0.0000
2025/02/27	R213	08/05/2025	10.52 Put	Bond Future	87.9000	0.0879	95.7000	0.0957	8.874	0.0000	0.0000
2025/02/27	R213	07/08/2025		Bond Future	9.5910	92.1758	9.6285	92.0282	0.391	0.0000	0.0000
2025/02/27	R213	07/08/2025	11.66 Call	Bond Future	7774.7000	7.7747	7631.4400	7.6314	1.843	0.0000	0.0000
2025/02/27	R213	07/08/2025	11.66 Put	Bond Future	66.0000	0.0660	70.3300	0.0703	6.561	0.0000	0.0000
2025/02/27	R213	06/11/2025		Bond Future	9.6932	90.4100	9.7329	90.2597	0.409	0.0000	0.0000
2025/02/27	R213	06/11/2025	10.05 Call	Bond Future	2567.9200	2.5679	2471.4500	2.4715	3.757	0.0000	0.0000
2025/02/27	R213	06/11/2025	10.05 Put	Bond Future	1227.5800	1.2276	1281.3400	1.2813	4.379	0.0000	0.0000
2025/02/27	R213	05/02/2026		Bond Future	9.8129	92.1504	9.8549	91.9975	0.428	0.0000	0.0000
2025/02/27	R213	05/02/2026	9.89 Call	Bond Future	2180.5100	2.1805	2097.0100	2.0970	3.829	0.0000	0.0000
2025/02/27	R213	05/02/2026	9.89 Put	Bond Future	1900.3400	1.9003	1969.6800	1.9697	3.649	0.0000	0.0000
2025/02/27	R213	07/05/2026		Bond Future	9.9510	90.3161	9.9956	90.1608	0.448	0.0000	0.0000
2025/02/27	R213	07/05/2026	9.80 Call	Bond Future	1934.9400	1.9349	1859.7400	1.8597	3.886	0.0000	0.0000
2025/02/27	R213	07/05/2026	9.80 Put	Bond Future	2463.5900	2.4636	2543.7300	2.5437	3.253	0.0000	0.0000
2025/02/27	R214	08/05/2025		Bond Future	11.1346	67.1765	11.1951	66.8496	0.544	0.0000	0.0000
2025/02/27	R214	08/05/2025	12.40 Call	Bond Future	6435.0800	6.4351	6120.7700	6.1208	4.884	0.0000	0.0000
2025/02/27	R214	08/05/2025	12.40 Put	Bond Future	72.8600	0.0729	85.5200	0.0855	17.376	0.0000	0.0000
2025/02/27	R214	07/08/2025		Bond Future	11.2283	68.4970	11.2908	68.1638	0.557	0.0000	0.0000
2025/02/27	R214	07/08/2025	12.97 Call	Bond Future	8604.6400	8.6046	8292.7100	8.2927	3.625	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	
2025/02/27	R214	07/08/2025	12.97 Put	Bond Future	194.6800	0.1947	215.9800	0.2160	10.941	0.0000	0.0000
2025/02/27	R214	06/11/2025		Bond Future	11.3321	66.5255	11.3968	66.1860	0.571	0.0000	0.0000
2025/02/27	R214	06/11/2025	11.64 Call	Bond Future	3492.1000	3.4921	3281.5300	3.2815	6.030	0.0000	0.0000
2025/02/27	R214	06/11/2025	11.64 Put	Bond Future	1898.9300	1.8989	2027.8900	2.0279	6.791	0.0000	0.0000
2025/02/27	R214	05/02/2026		Bond Future	11.4449	67.8057	11.5119	67.4599	0.585	0.0000	0.0000
2025/02/27	R214	05/02/2026	11.26 Call	Bond Future	2695.1100	2.6951	2529.5900	2.5296	6.141	0.0000	0.0000
2025/02/27	R214	05/02/2026	11.26 Put	Bond Future	3664.4900	3.6645	3844.8400	3.8448	4.922	0.0000	0.0000
2025/02/27	R214	07/05/2026		Bond Future	11.5639	65.7701	11.6332	65.4181	0.599	0.0000	0.0000
2025/02/27	R214	07/05/2026	11.53 Call	Bond Future	3488.1800	3.4882	3303.9700	3.3040	5.281	0.0000	0.0000
2025/02/27	R214	07/05/2026	11.53 Put	Bond Future	3661.5000	3.6615	3829.3700	3.8294	4.585	0.0000	0.0000
2025/02/27	R248	08/05/2025		Bond Future	11.2913	81.0637	11.3621	80.5915	0.627	0.0000	0.0000
2025/02/27	R248	08/05/2025	12.60 Call	Bond Future	8087.3700	8.0874	7632.6400	7.6326	5.623	0.0000	0.0000
2025/02/27	R248	08/05/2025	12.60 Put	Bond Future	80.2500	0.0803	97.6600	0.0977	21.695	0.0000	0.0000
2025/02/27	R248	07/08/2025		Bond Future	11.3874	82.6571	11.4607	82.1759	0.644	0.0000	0.0000
2025/02/27	R248	07/08/2025	13.21 Call	Bond Future	10872.4100	10.8724	10422.8000	10.4228	4.135	0.0000	0.0000
2025/02/27	R248	07/08/2025	13.21 Put	Bond Future	249.3100	0.2493	280.9100	0.2809	12.675	0.0000	0.0000
2025/02/27	R248	06/11/2025		Bond Future	11.4932	79.8178	11.5691	79.3274	0.660	0.0000	0.0000
2025/02/27	R248	06/11/2025	11.74 Call	Bond Future	4039.1400	4.0391	3745.5900	3.7456	7.268	0.0000	0.0000
2025/02/27	R248	06/11/2025	11.74 Put	Bond Future	2463.6100	2.4636	2660.4000	2.6604	7.988	0.0000	0.0000
2025/02/27	R248	05/02/2026		Bond Future	11.6080	81.3535	11.6867	80.8540	0.678	0.0000	0.0000
2025/02/27	R248	05/02/2026	11.46 Call	Bond Future	3400.2600	3.4003	3158.0000	3.1580	7.125	0.0000	0.0000
2025/02/27	R248	05/02/2026	11.46 Put	Bond Future	4354.2400	4.3542	4611.5200	4.6115	5.909	0.0000	0.0000
2025/02/27	R248	07/05/2026		Bond Future	11.7284	78.4276	11.8100	77.9190	0.696	0.0000	0.0000
2025/02/27	R248	07/05/2026	11.72 Call	Bond Future	4293.2500	4.2933	4025.7500	4.0258	6.231	0.0000	0.0000
2025/02/27	R248	07/05/2026	11.72 Put	Bond Future	4345.9400	4.3459	4587.0700	4.5871	5.548	0.0000	0.0000
2025/02/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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