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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/04/2025 TO 09/04/2025

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
2025/04/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	2029	08/05/2025		Bond Future	136.2248	136.2248	135.8200	135.8200	0.297	0.0000
2025/04/09	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2029	08/05/2025	137.85 Put	Bond Future	1625.1700	1.6252	2030.0500	2.0301	24.913	0.0000
2025/04/09	2029	07/08/2025		Bond Future	138.9205	138.9205	138.5078	138.5078	0.297	0.0000
2025/04/09	2029	07/08/2025	137.41 Call	Bond Future	1510.4500	1.5105	1097.7700	1.0978	27.322	0.0000
2025/04/09	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2025/04/09	2029	06/11/2025		Bond Future	140.1993	140.1993	139.7800	139.7800	0.299	0.0000
2025/04/09	2029	06/11/2025	139.79 Call	Bond Future	409.3200	0.4093	0.0000	0.0000	(100.000)	0.0000
2025/04/09	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	9.9800	0.0100	100.000	0.0000
2025/04/09	2029	05/02/2026		Bond Future	142.9324	142.9324	142.5060	142.5060	0.298	0.0000
2025/04/09	2029	05/02/2026	140.11 Call	Bond Future	2822.4100	2.8224	2395.9900	2.3960	15.108	0.0000
2025/04/09	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2029	07/05/2026		Bond Future	144.2241	144.2241	143.7912	143.7912	0.300	0.0000
2025/04/09	2029	07/05/2026	141.82 Call	Bond Future	2404.0500	2.4041	1971.1600	1.9712	18.007	0.0000
2025/04/09	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2030	08/05/2025	8.72 Put	Bond Future	1893.6800	1.8937	2198.1900	2.1982	16.080	0.0000
2025/04/09	2030	08/05/2025	8.72 Call	Bond Future	37.2800	0.0373	18.1900	0.0182	51.207	0.0000
2025/04/09	2030	08/05/2025	9.22 Put	Bond Future	545.2100	0.5452	713.4700	0.7135	30.862	0.0000
2025/04/09	2030	08/05/2025	9.22 Call	Bond Future	536.7400	0.5367	381.4000	0.3814	28.941	0.0000
2025/04/09	2030	08/05/2025	9.54 Call	Bond Future	1321.2500	1.3213	1067.9300	1.0679	19.173	0.0000
2025/04/09	2030	08/05/2025	9.54 Put	Bond Future	169.6600	0.1697	239.9400	0.2399	41.424	0.0000
2025/04/09	2030	08/05/2025	8.68 Put	Bond Future	2033.5200	2.0335	2342.5600	2.3426	15.197	0.0000
2025/04/09	2030	08/05/2025	8.68 Call	Bond Future	27.3900	0.0274	12.8300	0.0128	53.158	0.0000
2025/04/09	2030	08/05/2025	9.18 Put	Bond Future	618.3500	0.6184	800.8400	0.8008	29.512	0.0000
2025/04/09	2030	08/05/2025	9.18 Call	Bond Future	463.6400	0.4636	322.5300	0.3225	30.435	0.0000
2025/04/09	2030	08/05/2025	9.99 Call	Bond Future	2775.2500	2.7753	2463.1200	2.4631	11.247	0.0000
2025/04/09	2030	08/05/2025	9.99 Put	Bond Future	21.5200	0.0215	32.9900	0.0330	53.299	0.0000
2025/04/09	2030	08/05/2025	8.95 Put	Bond Future	1164.4500	1.1645	1422.4500	1.4225	22.156	0.0000
2025/04/09	2030	08/05/2025	8.95 Call	Bond Future	163.5100	0.1635	97.9100	0.0979	40.120	0.0000
2025/04/09	2030	08/05/2025	9.45 Put	Bond Future	242.2500	0.2423	335.6500	0.3357	38.555	0.0000
2025/04/09	2030	08/05/2025	9.45 Call	Bond Future	1069.3400	1.0693	839.1400	0.8391	21.527	0.0000
2025/04/09	2030	08/05/2025	11.86 Call	Bond Future	9062.3800	9.0624	8738.7800	8.7388	3.571	0.0000
2025/04/09	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2030	08/05/2025	10.31 Put	Bond Future	3.9500	0.0040	6.2500	0.0063	58.228	0.0000
2025/04/09	2030	08/05/2025	10.31 Call	Bond Future	3876.6000	3.8766	3555.3000	3.5553	8.288	0.0000
2025/04/09	2030	08/05/2025	12.28 Call	Bond Future	10405.5300	10.4055	10081.9300	10.0819	3.110	0.0000
2025/04/09	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2030	08/05/2025	10.69 Put	Bond Future	0.4500	0.0005	0.7200	0.0007	60.000	0.0000
2025/04/09	2030	08/05/2025	10.69 Call	Bond Future	5180.2800	5.1803	4856.9500	4.8570	6.242	0.0000
2025/04/09	2030	08/05/2025		Bond Future	9.2223	97.6396	9.3111	97.3160	0.963	0.0000
2025/04/09	2030	08/05/2025	9.93 Call	Bond Future	2571.0800	2.5711	2262.5800	2.2626	11.999	0.0000
2025/04/09	2030	08/05/2025	9.93 Put	Bond Future	29.0200	0.0290	44.1200	0.0441	52.033	0.0000
2025/04/09	2030	07/08/2025	12.12 Call	Bond Future	9182.2500	9.1823	8852.7300	8.8527	3.589	0.0000
2025/04/09	2030	07/08/2025	12.12 Put	Bond Future	0.6600	0.0007	0.9300	0.0009	40.909	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
2025/04/09	2030	07/08/2025	10.48 Put	Bond Future	116.2600	0.1163	144.9100	0.1449	24.643	0.0000	0.0000
2025/04/09	2030	07/08/2025	10.48 Call	Bond Future	4069.3100	4.0693	3768.1700	3.7682	7.400	0.0000	0.0000
2025/04/09	2030	07/08/2025		Bond Future	9.3151	95.5373	9.4100	95.2075	1.019	0.0000	0.0000
2025/04/09	2030	07/08/2025	11.11 Call	Bond Future	6030.5900	6.0306	5707.8400	5.7078	5.352	0.0000	0.0000
2025/04/09	2030	07/08/2025	11.11 Put	Bond Future	23.8300	0.0238	30.8700	0.0309	29.543	0.0000	0.0000
2025/04/09	2030	07/08/2025	8.72 Put	Bond Future	2351.9400	2.3519	2621.5300	2.6215	11.462	0.0000	0.0000
2025/04/09	2030	07/08/2025	8.72 Call	Bond Future	251.2500	0.2513	191.0500	0.1911	23.960	0.0000	0.0000
2025/04/09	2030	07/08/2025	9.22 Put	Bond Future	1177.7600	1.1778	1362.7900	1.3628	15.710	0.0000	0.0000
2025/04/09	2030	07/08/2025	9.22 Call	Bond Future	845.7900	0.8458	701.0300	0.7010	17.115	0.0000	0.0000
2025/04/09	2030	07/08/2025	9.81 Call	Bond Future	2135.1600	2.1352	1893.4700	1.8935	11.320	0.0000	0.0000
2025/04/09	2030	07/08/2025	9.81 Put	Bond Future	430.5200	0.4305	518.6200	0.5186	20.464	0.0000	0.0000
2025/04/09	2030	06/11/2025	8.72 Put	Bond Future	2736.9100	2.7369	2998.9400	2.9989	9.574	0.0000	0.0000
2025/04/09	2030	06/11/2025	8.72 Call	Bond Future	399.0400	0.3990	325.7000	0.3257	18.379	0.0000	0.0000
2025/04/09	2030	06/11/2025	9.22 Put	Bond Future	1650.8900	1.6509	1846.5700	1.8466	11.853	0.0000	0.0000
2025/04/09	2030	06/11/2025	9.22 Call	Bond Future	1003.5400	1.0035	863.8500	0.8639	13.920	0.0000	0.0000
2025/04/09	2030	06/11/2025	10.08 Call	Bond Future	2783.2400	2.7832	2539.6400	2.5396	8.752	0.0000	0.0000
2025/04/09	2030	06/11/2025	10.08 Put	Bond Future	606.2400	0.6062	698.0100	0.6980	15.138	0.0000	0.0000
2025/04/09	2030	06/11/2025		Bond Future	9.4143	97.3828	9.5157	97.0475	1.076	0.0000	0.0000
2025/04/09	2030	06/11/2025	9.54 Call	Bond Future	1571.1000	1.5711	1388.1400	1.3881	11.645	0.0000	0.0000
2025/04/09	2030	06/11/2025	9.54 Put	Bond Future	1155.3800	1.1554	1307.7900	1.3078	13.191	0.0000	0.0000
2025/04/09	2030	05/02/2026		Bond Future	9.5311	95.2497	9.6398	94.9086	1.141	0.0000	0.0000
2025/04/09	2030	05/02/2026	9.49 Call	Bond Future	1484.4600	1.4845	1319.1200	1.3191	11.138	0.0000	0.0000
2025/04/09	2030	05/02/2026	9.49 Put	Bond Future	1613.6300	1.6136	1789.3900	1.7894	10.892	0.0000	0.0000
2025/04/09	2030	07/05/2026		Bond Future	9.6795	97.0637	9.7966	96.7169	1.210	0.0000	0.0000
2025/04/09	2030	07/05/2026	9.39 Call	Bond Future	1222.5600	1.2226	1079.4400	1.0794	11.707	0.0000	0.0000
2025/04/09	2030	07/05/2026	9.39 Put	Bond Future	2086.4000	2.0864	2290.0500	2.2901	9.761	0.0000	0.0000
2025/04/09	2032	08/05/2025	9.40 Put	Bond Future	3298.4100	3.2984	3780.0200	3.7800	14.601	0.0000	0.0000
2025/04/09	2032	08/05/2025	9.40 Call	Bond Future	23.7100	0.0237	9.9300	0.0099	58.119	0.0000	0.0000
2025/04/09	2032	08/05/2025	9.90 Put	Bond Future	1360.0800	1.3601	1699.9000	1.6999	24.985	0.0000	0.0000
2025/04/09	2032	08/05/2025	9.90 Call	Bond Future	449.3600	0.4494	293.7900	0.2938	34.620	0.0000	0.0000
2025/04/09	2032	08/05/2025	10.28 Call	Bond Future	1380.6600	1.3807	1064.8600	1.0649	22.873	0.0000	0.0000
2025/04/09	2032	08/05/2025	10.28 Put	Bond Future	544.7000	0.5447	724.2900	0.7243	32.970	0.0000	0.0000
2025/04/09	2032	08/05/2025	9.42 Put	Bond Future	3206.8600	3.2069	3686.1800	3.6862	14.947	0.0000	0.0000
2025/04/09	2032	08/05/2025	9.42 Call	Bond Future	28.1800	0.0282	12.1100	0.0121	57.026	0.0000	0.0000
2025/04/09	2032	08/05/2025	9.92 Put	Bond Future	1302.3600	1.3024	1633.5900	1.6336	25.433	0.0000	0.0000
2025/04/09	2032	08/05/2025	9.92 Call	Bond Future	484.6300	0.4846	320.4700	0.3205	33.873	0.0000	0.0000
2025/04/09	2032	08/05/2025	10.97 Call	Bond Future	3970.1900	3.9702	3504.3800	3.5044	11.733	0.0000	0.0000
2025/04/09	2032	08/05/2025	10.97 Put	Bond Future	68.8400	0.0688	98.4200	0.0984	42.969	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
2025/04/09	2032	08/05/2025		Bond Future	10.0970	91.9449	10.2052	91.4495	1.072	0.0000
2025/04/09	2032	08/05/2025	10.91 Call	Bond Future	3723.5700	3.7236	3263.6000	3.2636	12.353	0.0000
2025/04/09	2032	08/05/2025	10.91 Put	Bond Future	83.4700	0.0835	118.8900	0.1189	42.434	0.0000
2025/04/09	2032	07/08/2025		Bond Future	10.2050	93.7417	10.3187	93.2367	1.115	0.0000
2025/04/09	2032	07/08/2025	12.01 Call	Bond Future	7657.4200	7.6574	7167.5300	7.1675	6.398	0.0000
2025/04/09	2032	07/08/2025	12.01 Put	Bond Future	47.0300	0.0470	62.1600	0.0622	32.171	0.0000
2025/04/09	2032	07/08/2025	9.40 Put	Bond Future	3900.3200	3.9003	4341.7500	4.3418	11.318	0.0000
2025/04/09	2032	07/08/2025	9.40 Call	Bond Future	222.7100	0.2227	159.1200	0.1591	28.553	0.0000
2025/04/09	2032	07/08/2025	9.90 Put	Bond Future	2178.4200	2.1784	2513.5800	2.5136	15.385	0.0000
2025/04/09	2032	07/08/2025	9.90 Call	Bond Future	806.6600	0.8067	636.8000	0.6368	21.057	0.0000
2025/04/09	2032	07/08/2025	10.59 Call	Bond Future	2491.7500	2.4918	2153.8500	2.1539	13.561	0.0000
2025/04/09	2032	07/08/2025	10.59 Put	Bond Future	796.6800	0.7967	963.8000	0.9638	20.977	0.0000
2025/04/09	2032	06/11/2025	9.40 Put	Bond Future	4510.6200	4.5106	4939.3100	4.9393	9.504	0.0000
2025/04/09	2032	06/11/2025	9.40 Call	Bond Future	395.1300	0.3951	309.8300	0.3098	21.588	0.0000
2025/04/09	2032	06/11/2025	9.90 Put	Bond Future	2892.5800	2.8926	3234.3400	3.2343	11.815	0.0000
2025/04/09	2032	06/11/2025	9.90 Call	Bond Future	1022.8800	1.0229	850.6500	0.8507	16.838	0.0000
2025/04/09	2032	06/11/2025	10.89 Call	Bond Future	3405.0000	3.4050	3053.6500	3.0537	10.319	0.0000
2025/04/09	2032	06/11/2025	10.89 Put	Bond Future	1022.2700	1.0223	1184.9100	1.1849	15.910	0.0000
2025/04/09	2032	06/11/2025		Bond Future	10.3281	91.3913	10.4477	90.8773	1.158	0.0000
2025/04/09	2032	06/11/2025	10.42 Call	Bond Future	2106.8600	2.1069	1834.0900	1.8341	12.947	0.0000
2025/04/09	2032	06/11/2025	10.42 Put	Bond Future	1711.5100	1.7115	1952.7300	1.9527	14.094	0.0000
2025/04/09	2032	05/02/2026		Bond Future	10.4645	93.1507	10.5905	92.6275	1.205	0.0000
2025/04/09	2032	05/02/2026	10.16 Call	Bond Future	1587.1800	1.5872	1374.8700	1.3749	13.377	0.0000
2025/04/09	2032	05/02/2026	10.16 Put	Bond Future	2866.9100	2.8669	3177.8200	3.1778	10.845	0.0000
2025/04/09	2032	07/05/2026		Bond Future	10.6164	90.7642	10.7494	90.2318	1.253	0.0000
2025/04/09	2032	07/05/2026	10.14 Call	Bond Future	1496.9000	1.4969	1299.7300	1.2997	13.172	0.0000
2025/04/09	2032	07/05/2026	10.14 Put	Bond Future	3436.2300	3.4362	3771.4700	3.7715	9.756	0.0000
2025/04/09	2033	08/05/2025		Bond Future	128.1223	128.1223	127.2259	127.2259	0.700	0.0000
2025/04/09	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2033	08/05/2025	130.62 Put	Bond Future	2497.7000	2.4977	3394.1300	3.3941	35.890	0.0000
2025/04/09	2033	07/08/2025		Bond Future	130.6576	130.6576	129.7435	129.7435	0.700	0.0000
2025/04/09	2033	07/08/2025	128.65 Call	Bond Future	2007.6100	2.0076	1093.5100	1.0935	45.532	0.0000
2025/04/09	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2033	06/11/2025		Bond Future	131.6751	131.6751	130.7445	130.7445	0.707	0.0000
2025/04/09	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2033	06/11/2025	133.14 Put	Bond Future	1464.8700	1.4649	2395.5500	2.3956	63.533	0.0000
2025/04/09	2033	05/02/2026		Bond Future	134.2420	134.2420	133.2943	133.2943	0.706	0.0000
2025/04/09	2033	05/02/2026	132.88 Call	Bond Future	1361.9900	1.3620	414.3200	0.4143	69.580	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
2025/04/09	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2033	07/05/2026		Bond Future	135.2632	135.2632	134.2989	134.2989	0.713	0.0000	0.0000
2025/04/09	2033	07/05/2026	135.16 Call	Bond Future	103.2200	0.1032	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/09	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	861.1500	0.8612	100.000	0.0000	0.0000
2025/04/09	2037	08/05/2025	10.50 Put	Bond Future	5816.2100	5.8162	6561.3000	6.5613	12.811	0.0000	0.0000
2025/04/09	2037	08/05/2025	10.50 Call	Bond Future	1.3200	0.0013	0.2700	0.0003	79.545	0.0000	0.0000
2025/04/09	2037	08/05/2025	11.00 Put	Bond Future	2967.3800	2.9674	3657.7300	3.6577	23.265	0.0000	0.0000
2025/04/09	2037	08/05/2025	11.00 Call	Bond Future	94.7400	0.0947	38.9500	0.0390	58.887	0.0000	0.0000
2025/04/09	2037	08/05/2025	11.46 Call	Bond Future	784.4800	0.7845	477.4600	0.4775	39.137	0.0000	0.0000
2025/04/09	2037	08/05/2025	11.46 Put	Bond Future	1072.2300	1.0722	1511.3500	1.5114	40.954	0.0000	0.0000
2025/04/09	2037	08/05/2025	12.55 Put	Bond Future	18.0300	0.0180	33.9400	0.0339	88.242	0.0000	0.0000
2025/04/09	2037	08/05/2025	12.55 Call	Bond Future	5422.0900	5.4221	4691.8600	4.6919	13.468	0.0000	0.0000
2025/04/09	2037	08/05/2025	13.30 Put	Bond Future	0.2900	0.0003	0.6200	0.0006	113.793	0.0000	0.0000
2025/04/09	2037	08/05/2025	13.30 Call	Bond Future	8995.0100	8.9950	8249.2000	8.2492	8.291	0.0000	0.0000
2025/04/09	2037	08/05/2025	13.35 Put	Bond Future	0.2000	0.0002	0.4400	0.0004	120.000	0.0000	0.0000
2025/04/09	2037	08/05/2025	13.35 Call	Bond Future	9225.4800	9.2255	8479.5800	8.4796	8.085	0.0000	0.0000
2025/04/09	2037	08/05/2025		Bond Future	11.5125	83.2474	11.6498	82.5012	1.193	0.0000	0.0000
2025/04/09	2037	08/05/2025	12.25 Call	Bond Future	3963.0500	3.9631	3268.7900	3.2688	17.518	0.0000	0.0000
2025/04/09	2037	08/05/2025	12.25 Put	Bond Future	67.4800	0.0675	119.3600	0.1194	76.882	0.0000	0.0000
2025/04/09	2037	07/08/2025		Bond Future	11.6496	80.6132	11.7927	79.8526	1.228	0.0000	0.0000
2025/04/09	2037	07/08/2025	13.01 Call	Bond Future	7102.8000	7.1028	6420.0200	6.4200	9.613	0.0000	0.0000
2025/04/09	2037	07/08/2025	13.01 Put	Bond Future	262.1200	0.2621	339.9400	0.3399	29.689	0.0000	0.0000
2025/04/09	2037	07/08/2025	12.17 Call	Bond Future	3645.0700	3.6451	3111.7600	3.1118	14.631	0.0000	0.0000
2025/04/09	2037	07/08/2025	12.17 Put	Bond Future	925.8000	0.9258	1153.0900	1.1531	24.551	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.42 Call	Bond Future	1288.3200	1.2883	997.5300	0.9975	22.571	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.42 Put	Bond Future	2531.1300	2.5311	3000.9400	3.0009	18.561	0.0000	0.0000
2025/04/09	2037	07/08/2025	10.55 Put	Bond Future	6329.8300	6.3298	7042.8400	7.0428	11.264	0.0000	0.0000
2025/04/09	2037	07/08/2025	10.55 Call	Bond Future	126.8600	0.1269	79.2700	0.0793	37.514	0.0000	0.0000
2025/04/09	2037	07/08/2025	10.64 Put	Bond Future	5845.7500	5.8458	6543.8700	6.5439	11.942	0.0000	0.0000
2025/04/09	2037	07/08/2025	10.64 Call	Bond Future	175.0500	0.1751	112.5700	0.1126	35.693	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.82 Call	Bond Future	2414.1700	2.4142	1983.9800	1.9840	17.819	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.82 Put	Bond Future	1509.3200	1.5093	1839.7300	1.8397	21.891	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.07 Call	Bond Future	613.2100	0.6132	442.5000	0.4425	27.839	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.07 Put	Bond Future	3802.5900	3.8026	4392.4800	4.3925	15.513	0.0000	0.0000
2025/04/09	2037	07/08/2025	10.34 Put	Bond Future	7518.7300	7.5187	8256.0000	8.2560	9.806	0.0000	0.0000
2025/04/09	2037	07/08/2025	10.34 Call	Bond Future	55.9200	0.0559	32.5900	0.0326	41.720	0.0000	0.0000
2025/04/09	2037	07/08/2025	10.50 Put	Bond Future	6605.6400	6.6056	7325.7700	7.3258	10.902	0.0000	0.0000
2025/04/09	2037	07/08/2025	10.50 Call	Bond Future	104.9900	0.1050	64.5200	0.0645	38.547	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	
2025/04/09	2037	07/08/2025	11.00 Put	Bond Future	4100.6200	4.1006	4711.9800	4.7120	14.909	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.00 Call	Bond Future	514.1500	0.5142	364.9100	0.3649	29.027	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.83 Call	Bond Future	2446.6100	2.4466	2013.1600	2.0132	17.716	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.83 Put	Bond Future	1489.0900	1.4891	1816.2400	1.8162	21.970	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.45 Call	Bond Future	1360.1900	1.3602	1058.6400	1.0586	22.170	0.0000	0.0000
2025/04/09	2037	07/08/2025	11.45 Put	Bond Future	2439.1100	2.4391	2898.1600	2.8982	18.820	0.0000	0.0000
2025/04/09	2037	06/11/2025	10.50 Put	Bond Future	7427.4300	7.4274	8130.4300	8.1304	9.465	0.0000	0.0000
2025/04/09	2037	06/11/2025	10.50 Call	Bond Future	251.0300	0.2510	179.4400	0.1794	28.519	0.0000	0.0000
2025/04/09	2037	06/11/2025	11.00 Put	Bond Future	5040.3500	5.0404	5643.6800	5.6437	11.970	0.0000	0.0000
2025/04/09	2037	06/11/2025	11.00 Call	Bond Future	751.4300	0.7514	580.1700	0.5802	22.791	0.0000	0.0000
2025/04/09	2037	06/11/2025	12.16 Call	Bond Future	3622.9700	3.6230	3144.7300	3.1447	13.200	0.0000	0.0000
2025/04/09	2037	06/11/2025	12.16 Put	Bond Future	1706.6600	1.7067	2003.0100	2.0030	17.364	0.0000	0.0000
2025/04/09	2037	06/11/2025		Bond Future	11.7884	82.1701	11.9371	81.3955	1.261	0.0000	0.0000
2025/04/09	2037	06/11/2025	11.63 Call	Bond Future	2030.2100	2.0302	1688.1300	1.6881	16.849	0.0000	0.0000
2025/04/09	2037	06/11/2025	11.63 Put	Bond Future	2866.8000	2.8668	3299.3100	3.2993	15.087	0.0000	0.0000
2025/04/09	2037	05/02/2026	12.27 Call	Bond Future	3967.1500	3.9672	3500.3600	3.5004	11.766	0.0000	0.0000
2025/04/09	2037	05/02/2026	12.27 Put	Bond Future	2295.1800	2.2952	2617.3300	2.6173	14.036	0.0000	0.0000
2025/04/09	2037	05/02/2026	10.90 Put	Bond Future	6406.3100	6.4063	7030.9000	7.0309	9.750	0.0000	0.0000
2025/04/09	2037	05/02/2026	10.90 Call	Bond Future	817.6900	0.8177	653.3400	0.6533	20.099	0.0000	0.0000
2025/04/09	2037	05/02/2026		Bond Future	11.9391	79.4932	12.0940	78.7043	1.298	0.0000	0.0000
2025/04/09	2037	05/02/2026	11.20 Call	Bond Future	1277.7400	1.2777	1049.5700	1.0496	17.857	0.0000	0.0000
2025/04/09	2037	05/02/2026	11.20 Put	Bond Future	5198.2100	5.1982	5758.9800	5.7590	10.788	0.0000	0.0000
2025/04/09	2037	05/02/2026	11.86 Call	Bond Future	2765.0200	2.7650	2385.0800	2.3851	13.741	0.0000	0.0000
2025/04/09	2037	05/02/2026	11.86 Put	Bond Future	3172.1500	3.1722	3581.1500	3.5812	12.893	0.0000	0.0000
2025/04/09	2037	05/02/2026	11.36 Call	Bond Future	1580.2700	1.5803	1315.6000	1.3156	16.748	0.0000	0.0000
2025/04/09	2037	05/02/2026	11.36 Put	Bond Future	4629.5600	4.6296	5153.8300	5.1538	11.324	0.0000	0.0000
2025/04/09	2037	05/02/2026	10.65 Put	Bond Future	7552.5400	7.5525	8222.7200	8.2227	8.874	0.0000	0.0000
2025/04/09	2037	05/02/2026	10.65 Call	Bond Future	538.3600	0.5384	419.6000	0.4196	22.060	0.0000	0.0000
2025/04/09	2037	05/02/2026	12.73 Call	Bond Future	5497.7000	5.4977	4948.4800	4.9485	9.990	0.0000	0.0000
2025/04/09	2037	05/02/2026	12.73 Put	Bond Future	1582.6000	1.5826	1822.3200	1.8223	15.147	0.0000	0.0000
2025/04/09	2037	05/02/2026	11.40 Put	Bond Future	4495.3800	4.4954	5010.4000	5.0104	11.457	0.0000	0.0000
2025/04/09	2037	05/02/2026	11.40 Call	Bond Future	1661.9100	1.6619	1387.9900	1.3880	16.482	0.0000	0.0000
2025/04/09	2037	07/05/2026		Bond Future	12.1052	81.0060	12.2666	80.2028	1.334	0.0000	0.0000
2025/04/09	2037	07/05/2026	11.32 Call	Bond Future	1565.5700	1.5656	1317.4900	1.3175	15.846	0.0000	0.0000
2025/04/09	2037	07/05/2026	11.32 Put	Bond Future	5641.4100	5.6414	6196.6200	6.1966	9.842	0.0000	0.0000
2025/04/09	2038	08/05/2025		Bond Future	139.4633	139.4633	138.5955	138.5955	0.622	0.0000	0.0000
2025/04/09	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2038	08/05/2025	139.68 Put	Bond Future	216.7300	0.2167	1084.5500	1.0846	400.415	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
2025/04/09	2038	07/08/2025		Bond Future	140.0910	140.0910	139.2064	139.2064	0.631	0.0000
2025/04/09	2038	07/08/2025	139.56 Call	Bond Future	531.0400	0.5310	0.0000	0.0000	(100.000)	0.0000
2025/04/09	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	353.5900	0.3536	100.000	0.0000
2025/04/09	2038	06/11/2025		Bond Future	142.8314	142.8314	141.9307	141.9307	0.631	0.0000
2025/04/09	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2038	06/11/2025	143.88 Put	Bond Future	1048.5600	1.0486	1949.3500	1.9494	85.907	0.0000
2025/04/09	2038	05/02/2026		Bond Future	143.4423	143.4423	142.5258	142.5258	0.639	0.0000
2025/04/09	2038	05/02/2026	143.20 Call	Bond Future	242.2800	0.2423	0.0000	0.0000	(100.000)	0.0000
2025/04/09	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	674.2100	0.6742	100.000	0.0000
2025/04/09	2038	07/05/2026		Bond Future	146.2097	146.2097	145.2767	145.2767	0.638	0.0000
2025/04/09	2038	07/05/2026	144.53 Call	Bond Future	1679.6800	1.6797	746.6600	0.7467	55.547	0.0000
2025/04/09	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2040	08/05/2025	13.43 Put	Bond Future	2.2800	0.0023	3.6300	0.0036	59.211	0.0000
2025/04/09	2040	08/05/2025	13.43 Call	Bond Future	8117.4300	8.1174	7531.5200	7.5315	7.218	0.0000
2025/04/09	2040	08/05/2025	12.75 Put	Bond Future	56.1400	0.0561	83.7600	0.0838	49.198	0.0000
2025/04/09	2040	08/05/2025	12.75 Call	Bond Future	4695.4200	4.6954	4135.7800	4.1358	11.919	0.0000
2025/04/09	2040	08/05/2025	13.50 Put	Bond Future	1.4900	0.0015	2.3900	0.0024	60.403	0.0000
2025/04/09	2040	08/05/2025	13.50 Call	Bond Future	8460.2800	8.4603	7873.9200	7.8739	6.931	0.0000
2025/04/09	2040	08/05/2025		Bond Future	11.9140	82.4985	12.0157	81.9113	0.854	0.0000
2025/04/09	2040	08/05/2025	12.63 Call	Bond Future	4089.9000	4.0899	3545.3300	3.5453	13.315	0.0000
2025/04/09	2040	08/05/2025	12.63 Put	Bond Future	90.9000	0.0909	133.5900	0.1336	46.964	0.0000
2025/04/09	2040	07/08/2025		Bond Future	12.0557	79.5991	12.1615	79.0005	0.878	0.0000
2025/04/09	2040	07/08/2025	13.29 Call	Bond Future	6921.3600	6.9214	6392.7900	6.3928	7.637	0.0000
2025/04/09	2040	07/08/2025	13.29 Put	Bond Future	344.5300	0.3445	414.5600	0.4146	20.326	0.0000
2025/04/09	2040	07/08/2025	12.60 Call	Bond Future	3959.3000	3.9593	3528.5100	3.5285	10.880	0.0000
2025/04/09	2040	07/08/2025	12.60 Put	Bond Future	951.4800	0.9515	1119.2900	1.1193	17.637	0.0000
2025/04/09	2040	07/08/2025	10.80 Put	Bond Future	7732.4000	7.7324	8307.4600	8.3075	7.437	0.0000
2025/04/09	2040	07/08/2025	10.80 Call	Bond Future	73.0000	0.0730	49.4600	0.0495	32.247	0.0000
2025/04/09	2040	07/08/2025	11.40 Put	Bond Future	4401.8400	4.4018	4879.6900	4.8797	10.856	0.0000
2025/04/09	2040	07/08/2025	11.40 Call	Bond Future	534.0800	0.5341	413.3300	0.4133	22.609	0.0000
2025/04/09	2040	07/08/2025	12.00 Call	Bond Future	1839.7900	1.8398	1554.4100	1.5544	15.512	0.0000
2025/04/09	2040	07/08/2025	12.00 Put	Bond Future	2157.7600	2.1578	2470.9800	2.4710	14.516	0.0000
2025/04/09	2040	07/08/2025	11.00 Put	Bond Future	6522.4700	6.5225	7076.2700	7.0763	8.491	0.0000
2025/04/09	2040	07/08/2025	11.00 Call	Bond Future	154.9900	0.1550	110.1900	0.1102	28.905	0.0000
2025/04/09	2040	07/08/2025	11.70 Put	Bond Future	3133.2200	3.1332	3531.7000	3.5317	12.718	0.0000
2025/04/09	2040	07/08/2025	11.70 Call	Bond Future	1069.4400	1.0694	869.3200	0.8693	18.713	0.0000
2025/04/09	2040	07/08/2025	12.40 Call	Bond Future	3184.6400	3.1846	2796.3600	2.7964	12.192	0.0000
2025/04/09	2040	07/08/2025	12.40 Put	Bond Future	1261.5700	1.2616	1471.8900	1.4719	16.671	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
2025/04/09	2040	06/11/2025		Bond Future	12.1981	81.1363	12.3080	80.5268	0.901	0.0000
2025/04/09	2040	06/11/2025	11.84 Call	Bond Future	1726.5900	1.7266	1491.9900	1.4920	13.587	0.0000
2025/04/09	2040	06/11/2025	11.84 Put	Bond Future	3763.8200	3.7638	4138.7200	4.1387	9.961	0.0000
2025/04/09	2040	05/02/2026	13.23 Call	Bond Future	6169.8900	6.1699	5723.2000	5.7232	7.240	0.0000
2025/04/09	2040	05/02/2026	13.23 Put	Bond Future	1587.7500	1.5878	1761.7100	1.7617	10.956	0.0000
2025/04/09	2040	05/02/2026	11.82 Put	Bond Future	4784.8500	4.7849	5183.1700	5.1832	8.325	0.0000
2025/04/09	2040	05/02/2026	11.82 Call	Bond Future	1794.7800	1.7948	1572.4500	1.5725	12.388	0.0000
2025/04/09	2040	05/02/2026		Bond Future	12.3520	78.1888	12.4663	77.5682	0.925	0.0000
2025/04/09	2040	05/02/2026	11.49 Call	Bond Future	1150.3300	1.1503	987.2700	0.9873	14.175	0.0000
2025/04/09	2040	05/02/2026	11.49 Put	Bond Future	6081.8800	6.0819	6539.4700	6.5395	7.524	0.0000
2025/04/09	2040	07/05/2026		Bond Future	12.5197	79.6765	12.6386	79.0447	0.950	0.0000
2025/04/09	2040	07/05/2026	11.67 Call	Bond Future	1630.9000	1.6309	1437.5200	1.4375	11.857	0.0000
2025/04/09	2040	07/05/2026	11.67 Put	Bond Future	6380.5000	6.3805	6818.8900	6.8189	6.871	0.0000
2025/04/09	2044	08/05/2025	11.76 Call	Bond Future	277.3100	0.2773	178.5500	0.1786	35.614	0.0000
2025/04/09	2044	08/05/2025	11.76 Put	Bond Future	2359.7500	2.3598	2764.8400	2.7648	17.167	0.0000
2025/04/09	2044	08/05/2025	11.35 Put	Bond Future	4678.7800	4.6788	5171.6400	5.1716	10.534	0.0000
2025/04/09	2044	08/05/2025	11.35 Call	Bond Future	21.0800	0.0211	10.0900	0.0101	52.135	0.0000
2025/04/09	2044	08/05/2025	10.85 Put	Bond Future	7989.0800	7.9891	8492.8700	8.4929	6.306	0.0000
2025/04/09	2044	08/05/2025	10.85 Call	Bond Future	0.0900	0.0001	0.0300	0.0000	66.667	0.0000
2025/04/09	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	2044	08/05/2025	Put	Bond Future	22228.4900	22.2285	22732.3400	22.7323	2.267	0.0000
2025/04/09	2044	08/05/2025	12.40 Call	Bond Future	2107.8100	2.1078	1734.3100	1.7343	17.720	0.0000
2025/04/09	2044	08/05/2025	12.40 Put	Bond Future	430.3200	0.4303	560.6700	0.5607	30.291	0.0000
2025/04/09	2044	08/05/2025	11.65 Call	Bond Future	158.1200	0.1581	95.2300	0.0952	39.774	0.0000
2025/04/09	2044	08/05/2025	11.65 Put	Bond Future	2918.2100	2.9182	3359.1700	3.3592	15.111	0.0000
2025/04/09	2044	08/05/2025	10.92 Put	Bond Future	7509.6600	7.5097	8013.3500	8.0134	6.707	0.0000
2025/04/09	2044	08/05/2025	10.92 Call	Bond Future	0.2300	0.0002	0.0700	0.0001	69.565	0.0000
2025/04/09	2044	08/05/2025		Bond Future	12.1080	77.7715	12.1946	77.2677	0.715	0.0000
2025/04/09	2044	08/05/2025	12.72 Call	Bond Future	3586.7000	3.5867	3132.9200	3.1329	12.652	0.0000
2025/04/09	2044	08/05/2025	12.72 Put	Bond Future	140.0100	0.1400	190.0800	0.1901	35.762	0.0000
2025/04/09	2044	07/08/2025		Bond Future	12.2466	74.9051	12.3366	74.3914	0.735	0.0000
2025/04/09	2044	07/08/2025	13.34 Call	Bond Future	6304.7800	6.3048	5862.6500	5.8627	7.013	0.0000
2025/04/09	2044	07/08/2025	13.34 Put	Bond Future	437.7100	0.4377	509.2500	0.5093	16.344	0.0000
2025/04/09	2044	07/08/2025	11.85 Call	Bond Future	992.8200	0.9928	827.8200	0.8278	16.619	0.0000
2025/04/09	2044	07/08/2025	11.85 Put	Bond Future	3326.4000	3.3264	3675.0700	3.6751	10.482	0.0000
2025/04/09	2044	07/08/2025	11.30 Put	Bond Future	5997.5900	5.9976	6457.5100	6.4575	7.668	0.0000
2025/04/09	2044	07/08/2025	11.30 Call	Bond Future	227.1800	0.2272	173.4300	0.1734	23.660	0.0000
2025/04/09	2044	07/08/2025	10.63 Put	Bond Future	10314.0700	10.3141	10822.7900	10.8228	4.932	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
2025/04/09	2044	07/08/2025	10.63 Call	Bond Future	14.5800	0.0146	9.6300	0.0096	33.951	0.0000	0.0000
2025/04/09	2044	06/11/2025		Bond Future	12.3853	76.3516	12.4787	75.8287	0.754	0.0000	0.0000
2025/04/09	2044	06/11/2025	11.88 Call	Bond Future	1404.7000	1.4047	1228.0200	1.2280	12.578	0.0000	0.0000
2025/04/09	2044	06/11/2025	11.88 Put	Bond Future	4341.8500	4.3419	4688.1100	4.6881	7.975	0.0000	0.0000
2025/04/09	2044	05/02/2026		Bond Future	12.5347	73.4372	12.6318	72.9048	0.774	0.0000	0.0000
2025/04/09	2044	05/02/2026	11.56 Call	Bond Future	983.4200	0.9834	857.9200	0.8579	12.762	0.0000	0.0000
2025/04/09	2044	05/02/2026	11.56 Put	Bond Future	6698.8800	6.6989	7105.8000	7.1058	6.074	0.0000	0.0000
2025/04/09	2044	07/05/2026		Bond Future	12.6963	74.8343	12.7973	74.2924	0.795	0.0000	0.0000
2025/04/09	2044	07/05/2026	11.80 Call	Bond Future	1566.8100	1.5668	1404.9300	1.4049	10.332	0.0000	0.0000
2025/04/09	2044	07/05/2026	11.80 Put	Bond Future	6684.2200	6.6842	7064.3000	7.0643	5.686	0.0000	0.0000
2025/04/09	2046	08/05/2025		Bond Future	118.9673	118.9673	118.0973	118.0973	0.731	0.0000	0.0000
2025/04/09	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2046	08/05/2025	121.97 Put	Bond Future	3002.7100	3.0027	3872.7100	3.8727	28.974	0.0000	0.0000
2025/04/09	2046	07/08/2025		Bond Future	121.3214	121.3214	120.4344	120.4344	0.731	0.0000	0.0000
2025/04/09	2046	07/08/2025	118.69 Call	Bond Future	2631.3500	2.6314	1744.3500	1.7444	33.709	0.0000	0.0000
2025/04/09	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2046	06/11/2025		Bond Future	121.4337	121.4337	120.5306	120.5306	0.744	0.0000	0.0000
2025/04/09	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2046	06/11/2025	125.41 Put	Bond Future	3976.3300	3.9763	4879.3900	4.8794	22.711	0.0000	0.0000
2025/04/09	2046	05/02/2026		Bond Future	123.8004	123.8004	122.8807	122.8807	0.743	0.0000	0.0000
2025/04/09	2046	05/02/2026	121.65 Call	Bond Future	2150.3700	2.1504	1230.7400	1.2307	42.766	0.0000	0.0000
2025/04/09	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2046	07/05/2026		Bond Future	123.8836	123.8836	122.9482	122.9482	0.755	0.0000	0.0000
2025/04/09	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2046	07/05/2026	124.95 Put	Bond Future	1066.4400	1.0664	2001.8100	2.0018	87.710	0.0000	0.0000
2025/04/09	2050	08/05/2025		Bond Future	120.2757	120.2757	119.1011	119.1011	0.977	0.0000	0.0000
2025/04/09	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2050	08/05/2025	121.16 Put	Bond Future	884.3400	0.8843	2058.9400	2.0589	132.822	0.0000	0.0000
2025/04/09	2050	07/08/2025		Bond Future	120.2799	120.2799	119.0823	119.0823	0.996	0.0000	0.0000
2025/04/09	2050	07/08/2025	119.89 Call	Bond Future	389.9000	0.3899	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/09	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	807.7100	0.8077	100.000	0.0000	0.0000
2025/04/09	2050	06/11/2025		Bond Future	122.6326	122.6326	121.4127	121.4127	0.995	0.0000	0.0000
2025/04/09	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2050	06/11/2025	124.42 Put	Bond Future	1787.3800	1.7874	3007.2700	3.0073	68.250	0.0000	0.0000
2025/04/09	2050	05/02/2026		Bond Future	122.6018	122.6018	121.3596	121.3596	1.013	0.0000	0.0000
2025/04/09	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	2050	05/02/2026	122.82 Put	Bond Future	218.2500	0.2183	1460.3800	1.4604	569.132	0.0000	0.0000
2025/04/09	2050	07/05/2026		Bond Future	124.9669	124.9669	123.7018	123.7018	1.012	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
2025/04/09	2050	07/05/2026	124.07 Call	Bond Future	896.9000	0.8969	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/09	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	368.1800	0.3682	100.000	0.0000	0.0000
2025/04/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	AL37	08/05/2025		Index Future	1089.2040	1089.2040	1084.2650	1084.2650	0.453	0.0000	0.0000
2025/04/09	AL37	07/08/2025		Index Future	1110.4900	1110.4900	1105.4550	1105.4550	0.453	0.0000	0.0000
2025/04/09	AL37	06/11/2025		Index Future	1131.9620	1131.9620	1126.8320	1126.8320	0.453	0.0000	0.0000
2025/04/09	AL37	05/02/2026		Index Future	1153.7820	1153.7820	1148.5560	1148.5560	0.453	0.0000	0.0000
2025/04/09	AL37	07/05/2026		Index Future	1175.8160	1175.8160	1170.4930	1170.4930	0.453	0.0000	0.0000
2025/04/09	AL7T	08/05/2025		Index Future	1274.9210	1274.9210	1264.5840	1264.5840	0.811	0.0000	0.0000
2025/04/09	AL7T	07/08/2025		Index Future	1299.8370	1299.8370	1289.2970	1289.2970	0.811	0.0000	0.0000
2025/04/09	AL7T	06/11/2025		Index Future	1324.9690	1324.9690	1314.2300	1314.2300	0.811	0.0000	0.0000
2025/04/09	AL7T	05/02/2026		Index Future	1350.5100	1350.5100	1339.5670	1339.5670	0.810	0.0000	0.0000
2025/04/09	AL7T	07/05/2026		Index Future	1376.3010	1376.3010	1365.1520	1365.1520	0.810	0.0000	0.0000
2025/04/09	ALBI	08/05/2025		Index Future	1098.7900	1098.7900	1092.5740	1092.5740	0.566	0.0000	0.0000
2025/04/09	ALBI	07/08/2025		Index Future	1120.2640	1120.2640	1113.9260	1113.9260	0.566	0.0000	0.0000
2025/04/09	ALBI	06/11/2025		Index Future	1141.9240	1141.9240	1135.4670	1135.4670	0.565	0.0000	0.0000
2025/04/09	ALBI	05/02/2026		Index Future	1163.9370	1163.9370	1157.3570	1157.3570	0.565	0.0000	0.0000
2025/04/09	ALBI	07/05/2026		Index Future	1186.1650	1186.1650	1179.4630	1179.4630	0.565	0.0000	0.0000
2025/04/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	C050	31/12/2050		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
2025/04/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/09	ES33	08/05/2025		Bond Future	11.6885	79.2400	11.8204	78.6551	1.128	0.0000
2025/04/09	ES33	08/05/2025	12.73 Call	Bond Future	4468.0200	4.4680	3883.1400	3.8831	13.090	0.0000
2025/04/09	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	ES33	07/08/2025		Bond Future	11.8463	80.8080	11.9843	80.2116	1.165	0.0000
2025/04/09	ES33	07/08/2025	13.56 Call	Bond Future	7003.4000	7.0034	6407.0400	6.4070	8.515	0.0000
2025/04/09	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	ES33	06/11/2025		Bond Future	12.0237	78.5923	12.1681	77.9850	1.201	0.0000
2025/04/09	ES33	06/11/2025	12.01 Call	Bond Future	0.0000	0.0000	0.0000	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
2025/04/09	ES33	06/11/2025	12.01 Put	Bond Future	57.9400	0.0579	665.2700	0.6653	1,048.205	0.0000	0.0000
2025/04/09	ES33	05/02/2026		Bond Future	12.2197	80.1232	12.3711	79.5046	1.239	0.0000	0.0000
2025/04/09	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	ES33	05/02/2026	11.49 Put	Bond Future	3072.2900	3.0723	3690.8500	3.6909	20.134	0.0000	0.0000
2025/04/09	ES33	07/05/2026		Bond Future	12.4268	77.8705	12.5857	77.2406	1.278	0.0000	0.0000
2025/04/09	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	ES33	07/05/2026	11.69 Put	Bond Future	3010.0800	3.0101	3639.9100	3.6399	20.924	0.0000	0.0000
2025/04/09	ES42	08/05/2025		Bond Future	12.3853	73.1282	12.4765	72.6316	0.737	0.0000	0.0000
2025/04/09	ES42	08/05/2025	13.25 Call	Bond Future	4497.3400	4.4973	4000.7500	4.0008	11.042	0.0000	0.0000
2025/04/09	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	ES42	07/08/2025		Bond Future	12.5276	74.5753	12.6224	74.0690	0.757	0.0000	0.0000
2025/04/09	ES42	07/08/2025	13.79 Call	Bond Future	6303.1200	6.3031	5796.8100	5.7968	8.033	0.0000	0.0000
2025/04/09	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	ES42	06/11/2025		Bond Future	12.6825	71.7685	12.7810	71.2529	0.777	0.0000	0.0000
2025/04/09	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	ES42	06/11/2025	12.39 Put	Bond Future	1565.4300	1.5654	2081.0200	2.0810	32.936	0.0000	0.0000
2025/04/09	ES42	05/02/2026		Bond Future	12.8446	73.1654	12.9471	72.6404	0.798	0.0000	0.0000
2025/04/09	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	ES42	05/02/2026	11.85 Put	Bond Future	5434.2900	5.4343	5959.2800	5.9593	9.661	0.0000	0.0000
2025/04/09	ES42	07/05/2026		Bond Future	13.0198	70.3097	13.1265	69.7752	0.820	0.0000	0.0000
2025/04/09	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	ES42	07/05/2026	12.20 Put	Bond Future	4331.7000	4.3317	4866.2100	4.8662	12.339	0.0000	0.0000
2025/04/09	GOVI	08/05/2025		GOVI	1083.1860	1083.1860	1077.1410	1077.1410	0.558	0.0000	0.0000
2025/04/09	GOVI	08/05/2025	1,022.00 Call	GOVI	611860.0000	61.1860	551410.0000	55.1410	9.880	0.0000	0.0000
2025/04/09	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	GOVI	07/08/2025		GOVI	1104.3550	1104.3550	1098.1920	1098.1920	0.558	0.0000	0.0000
2025/04/09	GOVI	07/08/2025	1,011.00 Call	GOVI	933550.0000	93.3550	871920.0000	87.1920	6.602	0.0000	0.0000
2025/04/09	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	GOVI	06/11/2025		GOVI	1125.7080	1125.7080	1119.4290	1119.4290	0.558	0.0000	0.0000
2025/04/09	GOVI	06/11/2025	1,112.00 Call	GOVI	137080.0000	13.7080	74290.0000	7.4290	45.805	0.0000	0.0000
2025/04/09	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	GOVI	05/02/2026		GOVI	1147.4070	1147.4070	1141.0100	1141.0100	0.558	0.0000	0.0000
2025/04/09	GOVI	05/02/2026	1,150.00 Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	GOVI	05/02/2026	1,150.00 Put	GOVI	25930.0000	2.5930	89900.0000	8.9900	246.703	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	
2025/04/09	GOVI	07/05/2026		GOVI	1169.3200	1169.3200	1162.8040	1162.8040	0.557	0.0000	0.0000
2025/04/09	GOVI	07/05/2026	1,177. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	GOVI	07/05/2026	1,177. Put 00	GOVI	76800.0000	7.6800	141960.0000	14.1960	84.844	0.0000	0.0000
2025/04/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/04/09	IGOV	08/05/2025		Index Future	376.7920	376.7920	374.3880	374.3880	0.638	0.0000	0.0000
2025/04/09	IGOV	07/08/2025		Index Future	384.2480	384.2480	381.7970	381.7970	0.638	0.0000	0.0000
2025/04/09	IGOV	06/11/2025		Index Future	391.7690	391.7690	389.2710	389.2710	0.638	0.0000	0.0000
2025/04/09	IGOV	05/02/2026		Index Future	399.4100	399.4100	396.8640	396.8640	0.637	0.0000	0.0000
2025/04/09	IGOV	07/05/2026		Index Future	407.1250	407.1250	404.5310	404.5310	0.637	0.0000	0.0000
2025/04/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/04/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/04/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/04/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/04/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/04/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/04/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/04/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/04/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/04/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/04/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/04/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/04/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/04/09	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/04/09	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/04/09	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/04/09	R033	08/05/2025		Bond Future	10.1609	100.2940	10.2742	99.6950	1.115	0.0000	0.0000
2025/04/09	R033	08/05/2025	10.33 Call	Bond Future	1348.3800	1.3484	965.5300	0.9655	28.393	0.0000	0.0000
2025/04/09	R033	08/05/2025	10.33 Put	Bond Future	456.2800	0.4563	672.4300	0.6724	47.372	0.0000	0.0000
2025/04/09	R033	07/08/2025		Bond Future	10.2657	102.2539	10.3845	101.6433	1.157	0.0000	0.0000
2025/04/09	R033	07/08/2025	10.33 Call	Bond Future	1787.5500	1.7876	1469.2000	1.4692	17.809	0.0000	0.0000
2025/04/09	R033	07/08/2025	10.33 Put	Bond Future	1456.2400	1.4562	1748.5100	1.7485	20.070	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
2025/04/09	R033	06/11/2025		Bond Future	10.3839	99.1851	10.5085	98.5635	1.200	0.0000
2025/04/09	R033	06/11/2025	10.33 Call	Bond Future	1995.3100	1.9953	1699.9500	1.7000	14.803	0.0000
2025/04/09	R033	06/11/2025	10.33 Put	Bond Future	2265.6600	2.2657	2591.8900	2.5919	14.399	0.0000
2025/04/09	R033	05/02/2026		Bond Future	10.5138	101.0943	10.6447	100.4616	1.245	0.0000
2025/04/09	R033	05/02/2026	10.49 Call	Bond Future	2421.5300	2.4215	2110.8900	2.1109	12.828	0.0000
2025/04/09	R033	05/02/2026	10.49 Put	Bond Future	2536.9800	2.5370	2859.1100	2.8591	12.697	0.0000
2025/04/09	R033	07/05/2026		Bond Future	10.6572	97.9749	10.7950	97.3308	1.292	0.0000
2025/04/09	R033	07/05/2026	10.38 Call	Bond Future	2098.8700	2.0989	1826.4100	1.8264	12.981	0.0000
2025/04/09	R033	07/05/2026	10.38 Put	Bond Future	3412.2300	3.4122	3783.8100	3.7838	10.890	0.0000
2025/04/09	R035	08/05/2025	10.08 Put	Bond Future	5094.6100	5.0946	5697.1900	5.6972	11.828	0.0000
2025/04/09	R035	08/05/2025	10.08 Call	Bond Future	4.0200	0.0040	1.2400	0.0012	69.154	0.0000
2025/04/09	R035	08/05/2025	10.58 Put	Bond Future	2418.1700	2.4182	2938.9000	2.9389	21.534	0.0000
2025/04/09	R035	08/05/2025	10.58 Call	Bond Future	182.2400	0.1822	97.6100	0.0976	46.439	0.0000
2025/04/09	R035	08/05/2025	11.01 Call	Bond Future	1009.2700	1.0093	705.9700	0.7060	30.051	0.0000
2025/04/09	R035	08/05/2025	11.01 Put	Bond Future	884.2000	0.8842	1186.2600	1.1863	34.162	0.0000
2025/04/09	R035	08/05/2025	11.70 Call	Bond Future	3826.1000	3.8261	3266.6900	3.2667	14.621	0.0000
2025/04/09	R035	08/05/2025	11.70 Put	Bond Future	85.1100	0.0851	131.0600	0.1311	53.989	0.0000
2025/04/09	R035	08/05/2025	10.95 Call	Bond Future	841.0500	0.8411	571.6500	0.5717	32.031	0.0000
2025/04/09	R035	08/05/2025	10.95 Put	Bond Future	1040.3500	1.0404	1376.3100	1.3763	32.293	0.0000
2025/04/09	R035	08/05/2025	10.44 Put	Bond Future	3103.5800	3.1036	3666.5900	3.6666	18.141	0.0000
2025/04/09	R035	08/05/2025	10.44 Call	Bond Future	80.4100	0.0804	38.0600	0.0381	52.668	0.0000
2025/04/09	R035	08/05/2025	13.35 Call	Bond Future	11596.3200	11.5963	10990.9700	10.9910	5.220	0.0000
2025/04/09	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000
2025/04/09	R035	08/05/2025	12.70 Call	Bond Future	8628.6400	8.6286	8023.6800	8.0237	7.011	0.0000
2025/04/09	R035	08/05/2025	12.70 Put	Bond Future	0.5200	0.0005	0.9200	0.0009	76.923	0.0000
2025/04/09	R035	08/05/2025	11.46 Put	Bond Future	210.2700	0.2103	310.6700	0.3107	47.748	0.0000
2025/04/09	R035	08/05/2025	11.46 Call	Bond Future	2717.0100	2.7170	2212.0500	2.2121	18.585	0.0000
2025/04/09	R035	08/05/2025		Bond Future	10.9868	89.2741	11.0994	88.6687	1.025	0.0000
2025/04/09	R035	08/05/2025	11.78 Call	Bond Future	4208.8700	4.2089	3638.0600	3.6381	13.562	0.0000
2025/04/09	R035	08/05/2025	11.78 Put	Bond Future	61.8900	0.0619	96.4400	0.0964	55.825	0.0000
2025/04/09	R035	07/08/2025		Bond Future	11.1090	91.0187	11.2264	90.4016	1.057	0.0000
2025/04/09	R035	07/08/2025	12.65 Call	Bond Future	7801.4500	7.8015	7225.6300	7.2256	7.381	0.0000
2025/04/09	R035	07/08/2025	12.65 Put	Bond Future	154.4900	0.1545	195.7700	0.1958	26.720	0.0000
2025/04/09	R035	07/08/2025	10.08 Put	Bond Future	5808.3600	5.8084	6380.6100	6.3806	9.852	0.0000
2025/04/09	R035	07/08/2025	10.08 Call	Bond Future	139.4600	0.1395	94.6100	0.0946	32.160	0.0000
2025/04/09	R035	07/08/2025	10.58 Put	Bond Future	3482.2900	3.4823	3950.2700	3.9503	13.439	0.0000
2025/04/09	R035	07/08/2025	10.58 Call	Bond Future	628.0300	0.6280	478.9100	0.4789	23.744	0.0000
2025/04/09	R035	07/08/2025	11.34 Call	Bond Future	2507.2200	2.5072	2137.2400	2.1372	14.757	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
2025/04/09	R035	07/08/2025	11.34 Put	Bond Future	1298.8100	1.2988	1545.9300	1.5459	19.027	0.0000
2025/04/09	R035	07/08/2025	11.30 Call	Bond Future	2375.7100	2.3757	2016.4800	2.0165	15.121	0.0000
2025/04/09	R035	07/08/2025	11.30 Put	Bond Future	1374.8800	1.3749	1632.7500	1.6328	18.756	0.0000
2025/04/09	R035	06/11/2025	9.91 Put	Bond Future	7479.8100	7.4798	8055.8600	8.0559	7.701	0.0000
2025/04/09	R035	06/11/2025	9.91 Call	Bond Future	207.9700	0.2080	155.7500	0.1558	25.109	0.0000
2025/04/09	R035	06/11/2025	10.41 Put	Bond Future	5114.2500	5.1143	5612.2700	5.6123	9.738	0.0000
2025/04/09	R035	06/11/2025	10.41 Call	Bond Future	655.2600	0.6553	525.0100	0.5250	19.878	0.0000
2025/04/09	R035	06/11/2025	11.43 Call	Bond Future	2933.1900	2.9332	2579.0300	2.5790	12.074	0.0000
2025/04/09	R035	06/11/2025	11.43 Put	Bond Future	1993.6600	1.9937	2267.7700	2.2678	13.749	0.0000
2025/04/09	R035	06/11/2025	11.95 Call	Bond Future	4691.1400	4.6911	4242.5000	4.2425	9.564	0.0000
2025/04/09	R035	06/11/2025	11.95 Put	Bond Future	1164.4000	1.1644	1344.0300	1.3440	15.427	0.0000
2025/04/09	R035	06/11/2025	11.45 Call	Bond Future	2994.8700	2.9949	2636.6100	2.6366	11.962	0.0000
2025/04/09	R035	06/11/2025	11.45 Put	Bond Future	1953.8400	1.9538	2223.8500	2.2239	13.819	0.0000
2025/04/09	R035	06/11/2025	10.95 Put	Bond Future	3177.8200	3.1778	3557.8400	3.5578	11.959	0.0000
2025/04/09	R035	06/11/2025	10.95 Call	Bond Future	1631.8900	1.6319	1383.6400	1.3836	15.212	0.0000
2025/04/09	R035	06/11/2025	10.08 Put	Bond Future	6619.9500	6.6200	7174.3400	7.1743	8.375	0.0000
2025/04/09	R035	06/11/2025	10.08 Call	Bond Future	317.2800	0.3173	243.4000	0.2434	23.285	0.0000
2025/04/09	R035	06/11/2025	10.58 Put	Bond Future	4431.8600	4.4319	4894.9700	4.8950	10.450	0.0000
2025/04/09	R035	06/11/2025	10.58 Call	Bond Future	903.6400	0.9036	738.4800	0.7385	18.277	0.0000
2025/04/09	R035	06/11/2025	11.67 Call	Bond Future	3707.4700	3.7075	3306.4200	3.3064	10.817	0.0000
2025/04/09	R035	06/11/2025	11.67 Put	Bond Future	1560.5200	1.5605	1787.7400	1.7877	14.561	0.0000
2025/04/09	R035	06/11/2025	10.44 Put	Bond Future	4989.0600	4.9891	5481.1500	5.4812	9.863	0.0000
2025/04/09	R035	06/11/2025	10.44 Call	Bond Future	695.2600	0.6953	559.0800	0.5591	19.587	0.0000
2025/04/09	R035	06/11/2025	10.94 Put	Bond Future	3207.6300	3.2076	3589.9400	3.5899	11.919	0.0000
2025/04/09	R035	06/11/2025	10.94 Call	Bond Future	1608.9000	1.6089	1362.9400	1.3629	15.287	0.0000
2025/04/09	R035	06/11/2025	11.99 Call	Bond Future	4837.5400	4.8375	4382.7400	4.3827	9.401	0.0000
2025/04/09	R035	06/11/2025	11.99 Put	Bond Future	1116.1800	1.1162	1289.6500	1.2897	15.541	0.0000
2025/04/09	R035	06/11/2025		Bond Future	11.2464	88.2715	11.3689	87.6432	1.089	0.0000
2025/04/09	R035	06/11/2025	11.20 Call	Bond Future	2263.8700	2.2639	1958.9900	1.9590	13.467	0.0000
2025/04/09	R035	06/11/2025	11.20 Put	Bond Future	2503.3800	2.5034	2826.7700	2.8268	12.918	0.0000
2025/04/09	R035	05/02/2026	10.44 Put	Bond Future	5808.6300	5.8086	6307.6600	6.3077	8.591	0.0000
2025/04/09	R035	05/02/2026	10.44 Call	Bond Future	815.7800	0.8158	675.0900	0.6751	17.246	0.0000
2025/04/09	R035	05/02/2026	10.94 Put	Bond Future	4011.2200	4.0112	4416.7900	4.4168	10.111	0.0000
2025/04/09	R035	05/02/2026	10.94 Call	Bond Future	1673.2000	1.6732	1439.0500	1.4391	13.994	0.0000
2025/04/09	R035	05/02/2026	12.44 Call	Bond Future	6185.2000	6.1852	5703.2200	5.7032	7.792	0.0000
2025/04/09	R035	05/02/2026	12.44 Put	Bond Future	1155.1100	1.1551	1312.8500	1.3129	13.656	0.0000
2025/04/09	R035	05/02/2026		Bond Future	11.3972	89.9710	11.5252	89.3313	1.123	0.0000
2025/04/09	R035	05/02/2026	10.79 Call	Bond Future	1375.2000	1.3752	1170.2400	1.1702	14.904	0.0000
2025/04/09	R035	05/02/2026	10.79 Put	Bond Future	4498.7200	4.4987	4933.4800	4.9335	9.664	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	
2025/04/09	R035	07/05/2026		Bond Future	11.5525	87.1784	11.6862	86.5273	1.157	0.0000	0.0000
2025/04/09	R035	07/05/2026	10.86 Call	Bond Future	1604.4200	1.6044	1390.6600	1.3907	13.323	0.0000	0.0000
2025/04/09	R035	07/05/2026	10.86 Put	Bond Future	5086.2600	5.0863	5523.6500	5.5237	8.599	0.0000	0.0000
2025/04/09	R038	08/05/2025		Bond Future	11.5510	96.7753	11.6783	95.9653	1.102	0.0000	0.0000
2025/04/09	R038	08/05/2025	11.24 Call	Bond Future	286.0300	0.2860	143.0700	0.1431	49.981	0.0000	0.0000
2025/04/09	R038	08/05/2025	11.24 Put	Bond Future	2308.2900	2.3083	2975.3100	2.9753	28.897	0.0000	0.0000
2025/04/09	R038	07/08/2025		Bond Future	11.6856	98.6665	11.8182	97.8407	1.135	0.0000	0.0000
2025/04/09	R038	07/08/2025	11.24 Call	Bond Future	883.9800	0.8840	659.2000	0.6592	25.428	0.0000	0.0000
2025/04/09	R038	07/08/2025	11.24 Put	Bond Future	3738.1600	3.7382	4339.1000	4.3391	16.076	0.0000	0.0000
2025/04/09	R038	06/11/2025		Bond Future	11.8320	95.0868	11.9702	94.2460	1.168	0.0000	0.0000
2025/04/09	R038	06/11/2025	11.24 Call	Bond Future	1161.0900	1.1611	925.9100	0.9259	20.255	0.0000	0.0000
2025/04/09	R038	06/11/2025	11.24 Put	Bond Future	4893.7300	4.8937	5499.3900	5.4994	12.376	0.0000	0.0000
2025/04/09	R038	06/11/2025	12.33 Call	Bond Future	4627.8000	4.6278	4072.7700	4.0728	11.993	0.0000	0.0000
2025/04/09	R038	06/11/2025	12.33 Put	Bond Future	1648.0100	1.6480	1933.8200	1.9338	17.343	0.0000	0.0000
2025/04/09	R038	06/11/2025	10.98 Put	Bond Future	6159.6900	6.1597	6836.6200	6.8366	10.990	0.0000	0.0000
2025/04/09	R038	06/11/2025	10.98 Call	Bond Future	719.1400	0.7191	555.2300	0.5552	22.793	0.0000	0.0000
2025/04/09	R038	05/02/2026		Bond Future	11.9883	96.9168	12.1323	96.0605	1.201	0.0000	0.0000
2025/04/09	R038	05/02/2026	11.44 Call	Bond Future	1828.3400	1.8283	1537.2400	1.5372	15.922	0.0000	0.0000
2025/04/09	R038	05/02/2026	11.44 Put	Bond Future	5196.8000	5.1968	5761.9800	5.7620	10.876	0.0000	0.0000
2025/04/09	R038	07/05/2026		Bond Future	12.1556	93.2758	12.3059	92.4039	1.236	0.0000	0.0000
2025/04/09	R038	07/05/2026	11.40 Call	Bond Future	1833.7200	1.8337	1559.6500	1.5597	14.946	0.0000	0.0000
2025/04/09	R038	07/05/2026	11.40 Put	Bond Future	6407.1300	6.4071	7004.9400	7.0049	9.330	0.0000	0.0000
2025/04/09	R053	08/05/2025		Bond Future	12.0031	98.3074	12.0901	97.6338	0.725	0.0000	0.0000
2025/04/09	R053	08/05/2025	12.64 Call	Bond Future	4922.6700	4.9227	4313.3500	4.3134	12.378	0.0000	0.0000
2025/04/09	R053	08/05/2025	12.64 Put	Bond Future	182.5400	0.1825	246.7900	0.2468	35.198	0.0000	0.0000
2025/04/09	R053	07/08/2025		Bond Future	12.1289	100.2285	12.2193	99.5418	0.746	0.0000	0.0000
2025/04/09	R053	07/08/2025	13.17 Call	Bond Future	8123.0400	8.1230	7546.5800	7.5466	7.097	0.0000	0.0000
2025/04/09	R053	07/08/2025	13.17 Put	Bond Future	728.6100	0.7286	838.8400	0.8388	15.129	0.0000	0.0000
2025/04/09	R053	06/11/2025		Bond Future	12.2640	96.3006	12.3580	95.6015	0.767	0.0000	0.0000
2025/04/09	R053	06/11/2025	11.76 Call	Bond Future	1914.0900	1.9141	1675.4400	1.6754	12.468	0.0000	0.0000
2025/04/09	R053	06/11/2025	11.76 Put	Bond Future	5827.7400	5.8277	6288.2400	6.2882	7.902	0.0000	0.0000
2025/04/09	R053	05/02/2026		Bond Future	12.4066	98.1539	12.5044	97.4420	0.788	0.0000	0.0000
2025/04/09	R053	05/02/2026	11.49 Call	Bond Future	1539.3400	1.5393	1354.6100	1.3546	12.001	0.0000	0.0000
2025/04/09	R053	05/02/2026	11.49 Put	Bond Future	8719.2400	8.7192	9246.3700	9.2464	6.046	0.0000	0.0000
2025/04/09	R053	07/05/2026		Bond Future	12.5574	94.1591	12.6592	93.4344	0.811	0.0000	0.0000
2025/04/09	R053	07/05/2026	11.69 Call	Bond Future	2179.6000	2.1796	1956.6200	1.9566	10.230	0.0000	0.0000
2025/04/09	R053	07/05/2026	11.69 Put	Bond Future	8795.7000	8.7957	9297.3900	9.2974	5.704	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	
2025/04/09	R186	08/05/2025		Bond Future	8.2819	107.3819	8.2845	107.3779	0.032	0.0000	0.0000
2025/04/09	R186	08/05/2025	8.47 Call	Bond Future	329.5100	0.3295	324.6100	0.3246	1.487	0.0000	0.0000
2025/04/09	R186	08/05/2025	8.47 Put	Bond Future	45.7100	0.0457	44.7700	0.0448	2.056	0.0000	0.0000
2025/04/09	R186	07/08/2025		Bond Future	8.3543	104.1717	8.3573	104.1677	0.037	0.0000	0.0000
2025/04/09	R186	07/08/2025	9.68 Call	Bond Future	1700.0300	1.7000	1695.9200	1.6959	0.242	0.0000	0.0000
2025/04/09	R186	07/08/2025	9.68 Put	Bond Future	15.5200	0.0155	15.3300	0.0153	1.224	0.0000	0.0000
2025/04/09	R186	07/08/2025	10.25 Call	Bond Future	2401.9800	2.4020	2397.9600	2.3980	0.167	0.0000	0.0000
2025/04/09	R186	07/08/2025	10.25 Put	Bond Future	5.1200	0.0051	5.0200	0.0050	1.953	0.0000	0.0000
2025/04/09	R186	07/08/2025	9.22 Put	Bond Future	38.9800	0.0390	38.7600	0.0388	0.564	0.0000	0.0000
2025/04/09	R186	07/08/2025	9.22 Call	Bond Future	1143.4200	1.1434	1139.2800	1.1393	0.362	0.0000	0.0000
2025/04/09	R186	06/11/2025		Bond Future	8.4763	106.1842	8.4792	106.1811	0.035	0.0000	0.0000
2025/04/09	R186	06/11/2025	8.13 Call	Bond Future	135.7800	0.1358	134.2600	0.1343	1.119	0.0000	0.0000
2025/04/09	R186	06/11/2025	8.13 Put	Bond Future	502.4600	0.5025	504.0400	0.5040	0.314	0.0000	0.0000
2025/04/09	R186	05/02/2026		Bond Future	8.6859	102.9213	8.6887	102.9189	0.033	0.0000	0.0000
2025/04/09	R186	05/02/2026	8.43 Call	Bond Future	211.5500	0.2116	210.1500	0.2102	0.662	0.0000	0.0000
2025/04/09	R186	05/02/2026	8.43 Put	Bond Future	422.6800	0.4227	423.6100	0.4236	0.220	0.0000	0.0000
2025/04/09	R186	07/05/2026		Bond Future	9.1125	104.8815	9.1150	104.8800	0.028	0.0000	0.0000
2025/04/09	R186	07/05/2026	8.69 Call	Bond Future	161.1700	0.1612	160.3200	0.1603	0.527	0.0000	0.0000
2025/04/09	R186	07/05/2026	8.69 Put	Bond Future	409.6700	0.4097	410.3000	0.4103	0.154	0.0000	0.0000
2025/04/09	R202	08/05/2025		Bond Future	270.5703	270.5703	268.4573	268.4573	0.781	0.0000	0.0000
2025/04/09	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	R202	08/05/2025	272.31 Put	Bond Future	1739.7300	1.7397	3852.7500	3.8528	121.457	0.0000	0.0000
2025/04/09	R202	07/08/2025		Bond Future	270.6703	270.6703	268.5158	268.5158	0.796	0.0000	0.0000
2025/04/09	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	R202	07/08/2025	271.60 Put	Bond Future	929.7400	0.9297	3084.2500	3.0843	231.733	0.0000	0.0000
2025/04/09	R202	06/11/2025		Bond Future	275.9652	275.9652	273.7711	273.7711	0.795	0.0000	0.0000
2025/04/09	R202	06/11/2025	275.64 Call	Bond Future	325.2000	0.3252	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/09	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	1868.9300	1.8689	100.000	0.0000	0.0000
2025/04/09	R202	05/02/2026		Bond Future	275.9905	275.9905	273.7569	273.7569	0.809	0.0000	0.0000
2025/04/09	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	R202	05/02/2026	277.82 Put	Bond Future	1829.4600	1.8295	4063.1300	4.0631	122.094	0.0000	0.0000
2025/04/09	R202	07/05/2026		Bond Future	281.3157	281.3157	279.0413	279.0413	0.809	0.0000	0.0000
2025/04/09	R202	07/05/2026	277.55 Call	Bond Future	3765.7000	3.7657	1491.2600	1.4913	60.399	0.0000	0.0000
2025/04/09	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	R209	08/05/2025		Bond Future	11.2555	69.7541	11.3883	69.1171	1.180	0.0000	0.0000
2025/04/09	R209	08/05/2025	11.89 Call	Bond Future	3067.0500	3.0671	2493.5900	2.4936	18.697	0.0000	0.0000
2025/04/09	R209	08/05/2025	11.89 Put	Bond Future	92.7800	0.0928	156.3100	0.1563	68.474	0.0000	0.0000
2025/04/09	R209	07/08/2025		Bond Future	11.3735	71.1172	11.5113	70.4678	1.212	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
2025/04/09	R209	07/08/2025	12.68 Call	Bond Future	6072.6700	6.0727	5491.4900	5.4915	9.570	0.0000
2025/04/09	R209	07/08/2025	12.68 Put	Bond Future	233.7400	0.2337	301.9200	0.3019	29.169	0.0000
2025/04/09	R209	06/11/2025		Bond Future	11.5021	69.3385	11.6452	68.6772	1.244	0.0000
2025/04/09	R209	06/11/2025	11.27 Call	Bond Future	1630.7300	1.6307	1355.0200	1.3550	16.907	0.0000
2025/04/09	R209	06/11/2025	11.27 Put	Bond Future	2721.4600	2.7215	3107.0800	3.1071	14.170	0.0000
2025/04/09	R209	05/02/2026		Bond Future	11.6397	70.6734	11.7885	69.9998	1.278	0.0000
2025/04/09	R209	05/02/2026	10.93 Call	Bond Future	1167.1100	1.1671	967.0300	0.9670	17.143	0.0000
2025/04/09	R209	05/02/2026	10.93 Put	Bond Future	4505.6000	4.5056	4979.0400	4.9790	10.508	0.0000
2025/04/09	R209	07/05/2026		Bond Future	11.7872	68.8674	11.9419	68.1816	1.312	0.0000
2025/04/09	R209	07/05/2026	11.07 Call	Bond Future	1461.4500	1.4615	1239.2000	1.2392	15.207	0.0000
2025/04/09	R209	07/05/2026	11.07 Put	Bond Future	4763.9100	4.7639	5227.4900	5.2275	9.731	0.0000
2025/04/09	R210	08/05/2025		Bond Future	246.0853	246.0853	245.7409	245.7409	0.140	0.0000
2025/04/09	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	R210	08/05/2025	248.03 Put	Bond Future	1944.7200	1.9447	2289.1500	2.2892	17.711	0.0000
2025/04/09	R210	07/08/2025		Bond Future	250.9548	250.9548	250.6039	250.6039	0.140	0.0000
2025/04/09	R210	07/08/2025	248.44 Call	Bond Future	2514.8100	2.5148	2163.9300	2.1639	13.953	0.0000
2025/04/09	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	R210	06/11/2025		Bond Future	252.4368	252.4368	252.0817	252.0817	0.141	0.0000
2025/04/09	R210	06/11/2025	252.14 Call	Bond Future	296.7900	0.2968	0.0000	0.0000	(100.000)	0.0000
2025/04/09	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	58.2900	0.0583	100.000	0.0000
2025/04/09	R210	05/02/2026		Bond Future	257.3574	257.3574	256.9974	256.9974	0.140	0.0000
2025/04/09	R210	05/02/2026	253.10 Call	Bond Future	4257.4000	4.2574	3897.4000	3.8974	8.456	0.0000
2025/04/09	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	R210	07/05/2026		Bond Future	258.8293	258.8293	258.4658	258.4658	0.140	0.0000
2025/04/09	R210	07/05/2026	255.40 Call	Bond Future	3429.2500	3.4293	3065.8200	3.0658	10.598	0.0000
2025/04/09	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/09	R213	08/05/2025		Bond Future	9.6926	89.6534	9.8014	89.2156	1.122	0.0000
2025/04/09	R213	08/05/2025	10.52 Call	Bond Future	3314.3100	3.3143	2901.4900	2.9015	12.456	0.0000
2025/04/09	R213	08/05/2025	10.52 Put	Bond Future	50.7100	0.0507	75.6300	0.0756	49.142	0.0000
2025/04/09	R213	07/08/2025		Bond Future	9.7877	91.4054	9.9026	90.9592	1.174	0.0000
2025/04/09	R213	07/08/2025	11.66 Call	Bond Future	6968.1300	6.9681	6532.3000	6.5323	6.255	0.0000
2025/04/09	R213	07/08/2025	11.66 Put	Bond Future	29.8400	0.0298	40.2100	0.0402	34.752	0.0000
2025/04/09	R213	06/11/2025		Bond Future	9.9033	89.6177	10.0248	89.1636	1.226	0.0000
2025/04/09	R213	06/11/2025	10.05 Call	Bond Future	1885.0300	1.8850	1635.6700	1.6357	13.228	0.0000
2025/04/09	R213	06/11/2025	10.05 Put	Bond Future	1336.9200	1.3369	1541.6600	1.5417	15.314	0.0000
2025/04/09	R213	05/02/2026		Bond Future	10.0358	91.3435	10.1646	90.8814	1.284	0.0000
2025/04/09	R213	05/02/2026	9.89 Call	Bond Future	1558.3800	1.5584	1350.5700	1.3506	13.335	0.0000
2025/04/09	R213	05/02/2026	9.89 Put	Bond Future	2085.0500	2.0851	2339.4000	2.3394	12.199	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	
2025/04/09	R213	07/05/2026		Bond Future	10.1777	89.5301	10.3144	89.0599	1.344	0.0000	0.0000
2025/04/09	R213	07/05/2026	9.80 Call	Bond Future	1393.3400	1.3933	1208.5900	1.2086	13.260	0.0000	0.0000
2025/04/09	R213	07/05/2026	9.80 Put	Bond Future	2708.0500	2.7081	2993.5000	2.9935	10.541	0.0000	0.0000
2025/04/09	R214	08/05/2025		Bond Future	11.7957	63.7316	11.8879	63.2727	0.782	0.0000	0.0000
2025/04/09	R214	08/05/2025	12.40 Call	Bond Future	3024.9400	3.0249	2610.4900	2.6105	13.701	0.0000	0.0000
2025/04/09	R214	08/05/2025	12.40 Put	Bond Future	107.6200	0.1076	152.1100	0.1521	41.340	0.0000	0.0000
2025/04/09	R214	07/08/2025		Bond Future	11.9140	64.9771	12.0095	64.5092	0.802	0.0000	0.0000
2025/04/09	R214	07/08/2025	12.97 Call	Bond Future	5277.5800	5.2776	4877.8900	4.8779	7.573	0.0000	0.0000
2025/04/09	R214	07/08/2025	12.97 Put	Bond Future	387.5400	0.3875	455.6900	0.4557	17.585	0.0000	0.0000
2025/04/09	R214	06/11/2025		Bond Future	12.0431	62.9325	12.1420	62.4562	0.821	0.0000	0.0000
2025/04/09	R214	06/11/2025	11.64 Call	Bond Future	1322.3700	1.3224	1147.9600	1.1480	13.189	0.0000	0.0000
2025/04/09	R214	06/11/2025	11.64 Put	Bond Future	3322.2500	3.3223	3624.1400	3.6241	9.087	0.0000	0.0000
2025/04/09	R214	05/02/2026		Bond Future	12.1819	64.1441	12.2845	63.6591	0.842	0.0000	0.0000
2025/04/09	R214	05/02/2026	11.26 Call	Bond Future	892.0600	0.8921	772.9500	0.7730	13.352	0.0000	0.0000
2025/04/09	R214	05/02/2026	11.26 Put	Bond Future	5523.1100	5.5231	5889.0100	5.8890	6.625	0.0000	0.0000
2025/04/09	R214	07/05/2026		Bond Future	12.3222	62.0655	12.4285	61.5717	0.862	0.0000	0.0000
2025/04/09	R214	07/05/2026	11.53 Call	Bond Future	1416.9900	1.4170	1261.2300	1.2612	10.992	0.0000	0.0000
2025/04/09	R214	07/05/2026	11.53 Put	Bond Future	5294.9900	5.2950	5633.0200	5.6330	6.384	0.0000	0.0000
2025/04/09	R248	08/05/2025		Bond Future	12.0531	76.2250	12.1401	75.7048	0.722	0.0000	0.0000
2025/04/09	R248	08/05/2025	12.60 Call	Bond Future	3345.6800	3.3457	2888.5900	2.8886	13.662	0.0000	0.0000
2025/04/09	R248	08/05/2025	12.60 Put	Bond Future	177.2300	0.1772	240.3400	0.2403	35.609	0.0000	0.0000
2025/04/09	R248	07/08/2025		Bond Future	12.1788	77.7146	12.2692	77.1843	0.742	0.0000	0.0000
2025/04/09	R248	07/08/2025	13.21 Call	Bond Future	6208.8100	6.2088	5761.5600	5.7616	7.203	0.0000	0.0000
2025/04/09	R248	07/08/2025	13.21 Put	Bond Future	528.2300	0.5282	611.2900	0.6113	15.724	0.0000	0.0000
2025/04/09	R248	06/11/2025		Bond Future	12.3153	74.7737	12.4090	74.2338	0.762	0.0000	0.0000
2025/04/09	R248	06/11/2025	11.74 Call	Bond Future	1335.8300	1.3358	1164.4400	1.1644	12.830	0.0000	0.0000
2025/04/09	R248	06/11/2025	11.74 Put	Bond Future	4804.3600	4.8044	5172.8600	5.1729	7.670	0.0000	0.0000
2025/04/09	R248	05/02/2026		Bond Future	12.4620	76.2131	12.5596	75.6634	0.783	0.0000	0.0000
2025/04/09	R248	05/02/2026	11.46 Call	Bond Future	996.1400	0.9961	869.2800	0.8693	12.735	0.0000	0.0000
2025/04/09	R248	05/02/2026	11.46 Put	Bond Future	7090.5800	7.0906	7513.4500	7.5135	5.964	0.0000	0.0000
2025/04/09	R248	07/05/2026		Bond Future	12.6100	73.2214	12.7114	72.6618	0.804	0.0000	0.0000
2025/04/09	R248	07/05/2026	11.72 Call	Bond Future	1652.1200	1.6521	1482.7000	1.4827	10.255	0.0000	0.0000
2025/04/09	R248	07/05/2026	11.72 Put	Bond Future	6911.0100	6.9110	7301.1800	7.3012	5.646	0.0000	0.0000
2025/04/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/09	X213	28/02/2031		Bond Future	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
2025/04/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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