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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/04/2025 TO 11/04/2025

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
2025/04/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/11	2029	08/05/2025		Bond Future	135.8211	135.8211	135.9699	135.9699	0.110	0.0000
2025/04/11	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2029	08/05/2025	137.85 Put	Bond Future	2028.9500	2.0290	1880.0800	1.8801	7.337	0.0000
2025/04/11	2029	07/08/2025		Bond Future	138.5090	138.5090	138.6530	138.6530	0.104	0.0000
2025/04/11	2029	07/08/2025	137.41 Call	Bond Future	1098.9500	1.0990	1242.9600	1.2430	13.104	0.0000
2025/04/11	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
2025/04/11	2029	06/11/2025		Bond Future	139.7815	139.7815	139.9192	139.9192	0.099	0.0000
2025/04/11	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	129.1700	0.1292	100.000	0.0000
2025/04/11	2029	06/11/2025	139.79 Put	Bond Future	8.5500	0.0086	0.0000	0.0000	(100.000)	0.0000
2025/04/11	2029	05/02/2026		Bond Future	142.5078	142.5078	142.6448	142.6448	0.096	0.0000
2025/04/11	2029	05/02/2026	140.11 Call	Bond Future	2397.7800	2.3978	2534.8400	2.5348	5.716	0.0000
2025/04/11	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2029	07/05/2026		Bond Future	143.7930	143.7930	143.9600	143.9600	0.116	0.0000
2025/04/11	2029	07/05/2026	141.82 Call	Bond Future	1973.0000	1.9730	2139.9800	2.1400	8.463	0.0000
2025/04/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2030	08/05/2025	8.72 Put	Bond Future	1856.8500	1.8569	2210.7100	2.2107	19.057	0.0000
2025/04/11	2030	08/05/2025	8.72 Call	Bond Future	34.0900	0.0341	16.7800	0.0168	50.777	0.0000
2025/04/11	2030	08/05/2025	9.22 Put	Bond Future	510.2300	0.5102	716.0500	0.7161	40.339	0.0000
2025/04/11	2030	08/05/2025	9.22 Call	Bond Future	535.4000	0.5354	370.0500	0.3701	30.883	0.0000
2025/04/11	2030	08/05/2025	9.54 Call	Bond Future	1334.4800	1.3345	1052.4800	1.0525	21.132	0.0000
2025/04/11	2030	08/05/2025	9.54 Put	Bond Future	149.2500	0.1493	238.4200	0.2384	59.745	0.0000
2025/04/11	2030	08/05/2025	8.68 Put	Bond Future	1997.2200	1.9972	2355.3700	2.3554	17.932	0.0000
2025/04/11	2030	08/05/2025	8.68 Call	Bond Future	24.7300	0.0247	11.7100	0.0117	52.649	0.0000
2025/04/11	2030	08/05/2025	9.18 Put	Bond Future	582.1000	0.5821	804.3500	0.8044	38.181	0.0000
2025/04/11	2030	08/05/2025	9.18 Call	Bond Future	461.0300	0.4610	312.1100	0.3121	32.302	0.0000
2025/04/11	2030	08/05/2025	9.99 Call	Bond Future	2804.0700	2.8041	2447.9800	2.4480	12.699	0.0000
2025/04/11	2030	08/05/2025	9.99 Put	Bond Future	16.7000	0.0167	31.7800	0.0318	90.299	0.0000
2025/04/11	2030	08/05/2025	8.95 Put	Bond Future	1125.2600	1.1253	1431.4100	1.4314	27.207	0.0000
2025/04/11	2030	08/05/2025	8.95 Call	Bond Future	157.9600	0.1580	92.9400	0.0929	41.162	0.0000
2025/04/11	2030	08/05/2025	9.45 Put	Bond Future	217.4100	0.2174	334.7300	0.3347	53.963	0.0000
2025/04/11	2030	08/05/2025	9.45 Call	Bond Future	1078.1400	1.0781	824.2900	0.8243	23.545	0.0000
2025/04/11	2030	08/05/2025	11.86 Call	Bond Future	9096.0200	9.0960	8724.8500	8.7249	4.081	0.0000
2025/04/11	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2030	08/05/2025	10.31 Put	Bond Future	2.7400	0.0027	5.8300	0.0058	112.774	0.0000
2025/04/11	2030	08/05/2025	10.31 Call	Bond Future	3909.0300	3.9090	3540.9500	3.5410	9.416	0.0000
2025/04/11	2030	08/05/2025	12.28 Call	Bond Future	10439.1700	10.4392	10068.0000	10.0680	3.556	0.0000
2025/04/11	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2030	08/05/2025	10.69 Put	Bond Future	0.2700	0.0003	0.6400	0.0006	137.037	0.0000
2025/04/11	2030	08/05/2025	10.69 Call	Bond Future	5213.7400	5.2137	4842.9400	4.8429	7.112	0.0000
2025/04/11	2030	08/05/2025		Bond Future	9.2131	97.6733	9.3149	97.3021	1.105	0.0000
2025/04/11	2030	08/05/2025	9.93 Call	Bond Future	2598.6500	2.5987	2247.2800	2.2473	13.521	0.0000
2025/04/11	2030	08/05/2025	9.93 Put	Bond Future	22.9500	0.0230	42.7500	0.0428	86.275	0.0000
2025/04/11	2030	07/08/2025	12.12 Call	Bond Future	9216.6100	9.2166	8833.2100	8.8332	4.160	0.0000
2025/04/11	2030	07/08/2025	12.12 Put	Bond Future	0.5700	0.0006	1.1000	0.0011	92.982	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
2025/04/11	2030	07/08/2025	10.48 Put	Bond Future	109.6500	0.1097	154.2500	0.1543	40.675	0.0000	0.0000
2025/04/11	2030	07/08/2025	10.48 Call	Bond Future	4097.1500	4.0972	3757.8200	3.7578	8.282	0.0000	0.0000
2025/04/11	2030	07/08/2025		Bond Future	9.3052	95.5718	9.4157	95.1879	1.187	0.0000	0.0000
2025/04/11	2030	07/08/2025	11.11 Call	Bond Future	6063.1100	6.0631	5691.1700	5.6912	6.134	0.0000	0.0000
2025/04/11	2030	07/08/2025	11.11 Put	Bond Future	21.9000	0.0219	33.8900	0.0339	54.749	0.0000	0.0000
2025/04/11	2030	07/08/2025	8.72 Put	Bond Future	2318.7800	2.3188	2649.0300	2.6490	14.242	0.0000	0.0000
2025/04/11	2030	07/08/2025	8.72 Call	Bond Future	252.5400	0.2525	198.8600	0.1989	21.256	0.0000	0.0000
2025/04/11	2030	07/08/2025	9.22 Put	Bond Future	1150.7300	1.1507	1391.6500	1.3917	20.936	0.0000	0.0000
2025/04/11	2030	07/08/2025	9.22 Call	Bond Future	853.2100	0.8532	710.2000	0.7102	16.761	0.0000	0.0000
2025/04/11	2030	07/08/2025	9.81 Call	Bond Future	2153.5300	2.1535	1894.4800	1.8945	12.029	0.0000	0.0000
2025/04/11	2030	07/08/2025	9.81 Put	Bond Future	414.4400	0.4144	539.3200	0.5393	30.132	0.0000	0.0000
2025/04/11	2030	06/11/2025	8.72 Put	Bond Future	2704.6600	2.7047	3038.2800	3.0383	12.335	0.0000	0.0000
2025/04/11	2030	06/11/2025	8.72 Call	Bond Future	402.9900	0.4030	339.0200	0.3390	15.874	0.0000	0.0000
2025/04/11	2030	06/11/2025	9.22 Put	Bond Future	1624.2100	1.6242	1887.8400	1.8878	16.231	0.0000	0.0000
2025/04/11	2030	06/11/2025	9.22 Call	Bond Future	1013.0600	1.0131	879.1000	0.8791	13.223	0.0000	0.0000
2025/04/11	2030	06/11/2025	10.08 Call	Bond Future	2804.1900	2.8042	2546.1000	2.5461	9.204	0.0000	0.0000
2025/04/11	2030	06/11/2025	10.08 Put	Bond Future	590.9900	0.5910	730.4900	0.7305	23.604	0.0000	0.0000
2025/04/11	2030	06/11/2025		Bond Future	9.4034	97.4190	9.5235	97.0214	1.277	0.0000	0.0000
2025/04/11	2030	06/11/2025	9.54 Call	Bond Future	1584.9500	1.5850	1402.3000	1.4023	11.524	0.0000	0.0000
2025/04/11	2030	06/11/2025	9.54 Put	Bond Future	1133.0300	1.1330	1347.9700	1.3480	18.970	0.0000	0.0000
2025/04/11	2030	05/02/2026		Bond Future	9.5190	95.2876	9.6489	94.8800	1.365	0.0000	0.0000
2025/04/11	2030	05/02/2026	9.49 Call	Bond Future	1498.1600	1.4982	1338.4800	1.3385	10.658	0.0000	0.0000
2025/04/11	2030	05/02/2026	9.49 Put	Bond Future	1589.4700	1.5895	1837.3200	1.8373	15.593	0.0000	0.0000
2025/04/11	2030	07/05/2026		Bond Future	9.6661	97.1033	9.7999	96.7071	1.384	0.0000	0.0000
2025/04/11	2030	07/05/2026	9.39 Call	Bond Future	1235.4300	1.2354	1117.8200	1.1178	9.520	0.0000	0.0000
2025/04/11	2030	07/05/2026	9.39 Put	Bond Future	2059.5900	2.0596	2338.2100	2.3382	13.528	0.0000	0.0000
2025/04/11	2032	08/05/2025	9.40 Put	Bond Future	3341.1800	3.3412	3904.1100	3.9041	16.848	0.0000	0.0000
2025/04/11	2032	08/05/2025	9.40 Call	Bond Future	18.0300	0.0180	3.3200	0.0033	81.586	0.0000	0.0000
2025/04/11	2032	08/05/2025	9.90 Put	Bond Future	1367.4900	1.3675	1753.3900	1.7534	28.220	0.0000	0.0000
2025/04/11	2032	08/05/2025	9.90 Call	Bond Future	408.3200	0.4083	216.5800	0.2166	46.958	0.0000	0.0000
2025/04/11	2032	08/05/2025	10.28 Call	Bond Future	1320.7200	1.3207	932.1100	0.9321	29.424	0.0000	0.0000
2025/04/11	2032	08/05/2025	10.28 Put	Bond Future	533.2100	0.5332	722.2400	0.7222	35.451	0.0000	0.0000
2025/04/11	2032	08/05/2025	9.42 Put	Bond Future	3248.8100	3.2488	3809.0600	3.8091	17.245	0.0000	0.0000
2025/04/11	2032	08/05/2025	9.42 Call	Bond Future	21.6800	0.0217	4.2900	0.0043	80.212	0.0000	0.0000
2025/04/11	2032	08/05/2025	9.92 Put	Bond Future	1308.2700	1.3083	1683.4900	1.6835	28.681	0.0000	0.0000
2025/04/11	2032	08/05/2025	9.92 Call	Bond Future	442.0900	0.4421	239.6700	0.2397	45.787	0.0000	0.0000
2025/04/11	2032	08/05/2025	10.97 Call	Bond Future	3914.2700	3.9143	3363.4800	3.3635	14.071	0.0000	0.0000
2025/04/11	2032	08/05/2025	10.97 Put	Bond Future	61.3700	0.0614	88.2200	0.0882	43.751	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/04/11	2032	08/05/2025		Bond Future	10.1075	91.8965	10.2339	91.3188	1.250	0.0000
2025/04/11	2032	08/05/2025	10.91 Call	Bond Future	3666.8100	3.6668	3121.9000	3.1219	14.861	0.0000
2025/04/11	2032	08/05/2025	10.91 Put	Bond Future	75.1600	0.0752	107.8900	0.1079	43.547	0.0000
2025/04/11	2032	07/08/2025		Bond Future	10.2161	93.6924	10.3501	93.0983	1.312	0.0000
2025/04/11	2032	07/08/2025	12.01 Call	Bond Future	7607.2300	7.6072	7040.5700	7.0406	7.449	0.0000
2025/04/11	2032	07/08/2025	12.01 Put	Bond Future	46.1500	0.0462	73.6200	0.0736	59.523	0.0000
2025/04/11	2032	07/08/2025	9.40 Put	Bond Future	3937.1600	3.9372	4478.1600	4.4782	13.741	0.0000
2025/04/11	2032	07/08/2025	9.40 Call	Bond Future	210.2400	0.2102	157.1100	0.1571	25.271	0.0000
2025/04/11	2032	07/08/2025	9.90 Put	Bond Future	2199.8800	2.1999	2634.2600	2.6343	19.746	0.0000
2025/04/11	2032	07/08/2025	9.90 Call	Bond Future	778.8100	0.7788	619.0600	0.6191	20.512	0.0000
2025/04/11	2032	07/08/2025	10.59 Call	Bond Future	2447.0000	2.4470	2091.9900	2.0920	14.508	0.0000
2025/04/11	2032	07/08/2025	10.59 Put	Bond Future	801.2400	0.8012	1040.3600	1.0404	29.844	0.0000
2025/04/11	2032	06/11/2025	9.40 Put	Bond Future	4546.0600	4.5461	5085.3600	5.0854	11.863	0.0000
2025/04/11	2032	06/11/2025	9.40 Call	Bond Future	381.3900	0.3814	309.0600	0.3091	18.965	0.0000
2025/04/11	2032	06/11/2025	9.90 Put	Bond Future	2916.9100	2.9169	3369.1200	3.3691	15.503	0.0000
2025/04/11	2032	06/11/2025	9.90 Call	Bond Future	998.0300	0.9980	838.6100	0.8386	15.973	0.0000
2025/04/11	2032	06/11/2025	10.89 Call	Bond Future	3362.5600	3.3626	2993.6200	2.9936	10.972	0.0000
2025/04/11	2032	06/11/2025	10.89 Put	Bond Future	1029.0100	1.0290	1271.7000	1.2717	23.585	0.0000
2025/04/11	2032	06/11/2025		Bond Future	10.3395	91.3421	10.4820	90.7304	1.379	0.0000
2025/04/11	2032	06/11/2025	10.42 Call	Bond Future	2071.2700	2.0713	1799.1000	1.7991	13.140	0.0000
2025/04/11	2032	06/11/2025	10.42 Put	Bond Future	1725.1000	1.7251	2064.5600	2.0646	19.678	0.0000
2025/04/11	2032	05/02/2026		Bond Future	10.4763	93.1015	10.6272	92.4759	1.441	0.0000
2025/04/11	2032	05/02/2026	10.16 Call	Bond Future	1559.7300	1.5597	1297.7300	1.2977	16.798	0.0000
2025/04/11	2032	05/02/2026	10.16 Put	Bond Future	2888.6900	2.8887	3252.2500	3.2523	12.586	0.0000
2025/04/11	2032	07/05/2026		Bond Future	10.6286	90.7151	10.7836	90.0956	1.458	0.0000
2025/04/11	2032	07/05/2026	10.14 Call	Bond Future	1472.5800	1.4726	1288.6200	1.2886	12.492	0.0000
2025/04/11	2032	07/05/2026	10.14 Put	Bond Future	3461.0200	3.4610	3896.5200	3.8965	12.583	0.0000
2025/04/11	2033	08/05/2025		Bond Future	127.4993	127.4993	127.1374	127.1374	0.284	0.0000
2025/04/11	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2033	08/05/2025	130.62 Put	Bond Future	3120.7300	3.1207	3482.6300	3.4826	11.597	0.0000
2025/04/11	2033	07/08/2025		Bond Future	130.0224	130.0224	129.6462	129.6462	0.289	0.0000
2025/04/11	2033	07/08/2025	128.65 Call	Bond Future	1372.4300	1.3724	996.2000	0.9962	27.413	0.0000
2025/04/11	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2033	06/11/2025		Bond Future	131.0291	131.0291	130.6370	130.6370	0.299	0.0000
2025/04/11	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2033	06/11/2025	133.14 Put	Bond Future	2110.9300	2.1109	2503.0000	2.5030	18.573	0.0000
2025/04/11	2033	05/02/2026		Bond Future	133.5848	133.5848	133.1819	133.1819	0.302	0.0000
2025/04/11	2033	05/02/2026	132.88 Call	Bond Future	704.7600	0.7048	301.8800	0.3019	57.166	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
2025/04/11	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2033	07/05/2026		Bond Future	134.5948	134.5948	134.2097	134.2097	0.286	0.0000	0.0000
2025/04/11	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2033	07/05/2026	135.16 Put	Bond Future	565.1600	0.5652	950.3200	0.9503	68.151	0.0000	0.0000
2025/04/11	2037	08/05/2025	10.50 Put	Bond Future	5533.8800	5.5339	6383.1200	6.3831	15.346	0.0000	0.0000
2025/04/11	2037	08/05/2025	10.50 Call	Bond Future	1.5100	0.0015	0.2900	0.0003	80.795	0.0000	0.0000
2025/04/11	2037	08/05/2025	11.00 Put	Bond Future	2700.9900	2.7010	3483.7200	3.4837	28.979	0.0000	0.0000
2025/04/11	2037	08/05/2025	11.00 Call	Bond Future	110.8700	0.1109	43.1400	0.0431	61.090	0.0000	0.0000
2025/04/11	2037	08/05/2025	11.46 Call	Bond Future	888.8800	0.8889	520.7100	0.5207	41.420	0.0000	0.0000
2025/04/11	2037	08/05/2025	11.46 Put	Bond Future	894.1100	0.8941	1376.4000	1.3764	53.941	0.0000	0.0000
2025/04/11	2037	08/05/2025	12.55 Put	Bond Future	10.4700	0.0105	24.8000	0.0248	136.867	0.0000	0.0000
2025/04/11	2037	08/05/2025	12.55 Call	Bond Future	5697.0500	5.6971	4860.9200	4.8609	14.677	0.0000	0.0000
2025/04/11	2037	08/05/2025	13.30 Put	Bond Future	0.1200	0.0001	0.3600	0.0004	200.000	0.0000	0.0000
2025/04/11	2037	08/05/2025	13.30 Call	Bond Future	9277.3600	9.2774	8427.1400	8.4271	9.164	0.0000	0.0000
2025/04/11	2037	08/05/2025	13.35 Put	Bond Future	0.0800	0.0001	0.2500	0.0003	212.500	0.0000	0.0000
2025/04/11	2037	08/05/2025	13.35 Call	Bond Future	9507.8800	9.5079	8657.5900	8.6576	8.943	0.0000	0.0000
2025/04/11	2037	08/05/2025		Bond Future	11.4610	83.5299	11.6168	82.6794	1.360	0.0000	0.0000
2025/04/11	2037	08/05/2025	12.25 Call	Bond Future	4222.0200	4.2220	3421.5400	3.4215	18.960	0.0000	0.0000
2025/04/11	2037	08/05/2025	12.25 Put	Bond Future	43.9300	0.0439	93.9100	0.0939	113.772	0.0000	0.0000
2025/04/11	2037	07/08/2025		Bond Future	11.5960	80.9014	11.7592	80.0296	1.408	0.0000	0.0000
2025/04/11	2037	07/08/2025	13.01 Call	Bond Future	7357.0600	7.3571	6551.0300	6.5510	10.956	0.0000	0.0000
2025/04/11	2037	07/08/2025	13.01 Put	Bond Future	228.2000	0.2282	293.9700	0.2940	28.821	0.0000	0.0000
2025/04/11	2037	07/08/2025	12.17 Call	Bond Future	3840.6200	3.8406	3180.0000	3.1800	17.201	0.0000	0.0000
2025/04/11	2037	07/08/2025	12.17 Put	Bond Future	833.1700	0.8332	1044.3500	1.0444	25.347	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.42 Call	Bond Future	1393.5500	1.3936	1004.7000	1.0047	27.904	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.42 Put	Bond Future	2348.1800	2.3482	2831.1300	2.8311	20.567	0.0000	0.0000
2025/04/11	2037	07/08/2025	10.55 Put	Bond Future	6058.8700	6.0589	6863.7700	6.8638	13.285	0.0000	0.0000
2025/04/11	2037	07/08/2025	10.55 Call	Bond Future	144.0800	0.1441	77.1800	0.0772	46.433	0.0000	0.0000
2025/04/11	2037	07/08/2025	10.64 Put	Bond Future	5580.1600	5.5802	6363.3400	6.3633	14.035	0.0000	0.0000
2025/04/11	2037	07/08/2025	10.64 Call	Bond Future	197.6400	0.1976	109.0200	0.1090	44.839	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.82 Call	Bond Future	2570.8200	2.5708	2019.2200	2.0192	21.456	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.82 Put	Bond Future	1377.7900	1.3778	1697.9900	1.6980	23.240	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.07 Call	Bond Future	674.8300	0.6748	437.8100	0.4378	35.123	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.07 Put	Bond Future	3576.0300	3.5760	4210.8100	4.2108	17.751	0.0000	0.0000
2025/04/11	2037	07/08/2025	10.34 Put	Bond Future	7238.9900	7.2390	8077.6400	8.0776	11.585	0.0000	0.0000
2025/04/11	2037	07/08/2025	10.34 Call	Bond Future	64.3600	0.0644	31.2100	0.0312	51.507	0.0000	0.0000
2025/04/11	2037	07/08/2025	10.50 Put	Bond Future	6332.1100	6.3321	7147.3100	7.1473	12.874	0.0000	0.0000
2025/04/11	2037	07/08/2025	10.50 Call	Bond Future	119.6400	0.1196	63.0400	0.0630	47.309	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
2025/04/11	2037	07/08/2025	11.00 Put	Bond Future	3866.3000	3.8663	4529.5000	4.5295	17.153	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.00 Call	Bond Future	568.0100	0.5680	359.4100	0.3594	36.725	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.83 Call	Bond Future	2604.4800	2.6045	2049.2200	2.0492	21.319	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.83 Put	Bond Future	1358.7800	1.3588	1675.3200	1.6753	23.296	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.45 Call	Bond Future	1469.3600	1.4694	1067.4400	1.0674	27.353	0.0000	0.0000
2025/04/11	2037	07/08/2025	11.45 Put	Bond Future	2260.1000	2.2601	2729.9800	2.7300	20.790	0.0000	0.0000
2025/04/11	2037	06/11/2025	10.50 Put	Bond Future	7159.5900	7.1596	7974.3400	7.9743	11.380	0.0000	0.0000
2025/04/11	2037	06/11/2025	10.50 Call	Bond Future	277.9200	0.2779	198.7500	0.1988	28.487	0.0000	0.0000
2025/04/11	2037	06/11/2025	11.00 Put	Bond Future	4809.4900	4.8095	5513.4800	5.5135	14.638	0.0000	0.0000
2025/04/11	2037	06/11/2025	11.00 Call	Bond Future	815.3000	0.8153	625.3700	0.6254	23.296	0.0000	0.0000
2025/04/11	2037	06/11/2025	12.16 Call	Bond Future	3800.5800	3.8006	3267.3600	3.2674	14.030	0.0000	0.0000
2025/04/11	2037	06/11/2025	12.16 Put	Bond Future	1589.5400	1.5895	1950.2400	1.9502	22.692	0.0000	0.0000
2025/04/11	2037	06/11/2025		Bond Future	11.7323	82.4648	11.9032	81.5709	1.457	0.0000	0.0000
2025/04/11	2037	06/11/2025	11.63 Call	Bond Future	2157.1600	2.1572	1777.4900	1.7775	17.600	0.0000	0.0000
2025/04/11	2037	06/11/2025	11.63 Put	Bond Future	2699.0200	2.6990	3213.2700	3.2133	19.053	0.0000	0.0000
2025/04/11	2037	05/02/2026	12.27 Call	Bond Future	4141.8900	4.1419	3553.4500	3.5535	14.207	0.0000	0.0000
2025/04/11	2037	05/02/2026	12.27 Put	Bond Future	2168.6900	2.1687	2493.3400	2.4933	14.970	0.0000	0.0000
2025/04/11	2037	05/02/2026	10.90 Put	Bond Future	6167.0800	6.1671	6866.7500	6.8668	11.345	0.0000	0.0000
2025/04/11	2037	05/02/2026	10.90 Call	Bond Future	879.6900	0.8797	666.2700	0.6663	24.261	0.0000	0.0000
2025/04/11	2037	05/02/2026		Bond Future	11.8805	79.7944	12.0591	78.8814	1.503	0.0000	0.0000
2025/04/11	2037	05/02/2026	11.20 Call	Bond Future	1363.5400	1.3635	1062.2000	1.0622	22.100	0.0000	0.0000
2025/04/11	2037	05/02/2026	11.20 Put	Bond Future	4982.7800	4.9828	5594.5300	5.5945	12.277	0.0000	0.0000
2025/04/11	2037	05/02/2026	11.86 Call	Bond Future	2907.2900	2.9073	2416.0300	2.4160	16.898	0.0000	0.0000
2025/04/11	2037	05/02/2026	11.86 Put	Bond Future	3013.1900	3.0132	3435.0200	3.4350	13.999	0.0000	0.0000
2025/04/11	2037	05/02/2026	11.36 Call	Bond Future	1679.6400	1.6796	1330.1700	1.3302	20.806	0.0000	0.0000
2025/04/11	2037	05/02/2026	11.36 Put	Bond Future	4427.7000	4.4277	4991.3200	4.9913	12.729	0.0000	0.0000
2025/04/11	2037	05/02/2026	10.65 Put	Bond Future	7296.2400	7.2962	8058.4300	8.0584	10.446	0.0000	0.0000
2025/04/11	2037	05/02/2026	10.65 Call	Bond Future	583.2900	0.5833	432.3900	0.4324	25.870	0.0000	0.0000
2025/04/11	2037	05/02/2026	12.73 Call	Bond Future	5703.5100	5.7035	5027.4300	5.0274	11.854	0.0000	0.0000
2025/04/11	2037	05/02/2026	12.73 Put	Bond Future	1487.1800	1.4872	1724.1900	1.7242	15.937	0.0000	0.0000
2025/04/11	2037	05/02/2026	11.40 Put	Bond Future	4296.9600	4.2970	4848.5000	4.8485	12.836	0.0000	0.0000
2025/04/11	2037	05/02/2026	11.40 Call	Bond Future	1764.7200	1.7647	1403.1700	1.4032	20.488	0.0000	0.0000
2025/04/11	2037	07/05/2026		Bond Future	12.0439	81.3140	12.2269	80.3995	1.519	0.0000	0.0000
2025/04/11	2037	07/05/2026	11.32 Call	Bond Future	1659.8600	1.6599	1402.4100	1.4024	15.510	0.0000	0.0000
2025/04/11	2037	07/05/2026	11.32 Put	Bond Future	5427.7900	5.4278	6084.7500	6.0848	12.104	0.0000	0.0000
2025/04/11	2038	08/05/2025		Bond Future	138.5989	138.5989	138.5978	138.5978	0.001	0.0000	0.0000
2025/04/11	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2038	08/05/2025	139.68 Put	Bond Future	1081.0700	1.0811	1082.2300	1.0822	0.107	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	
2025/04/11	2038	07/08/2025		Bond Future	139.2100	139.2100	139.2009	139.2009	0.007	0.0000	0.0000
2025/04/11	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/11	2038	07/08/2025	139.56 Put	Bond Future	350.0000	0.3500	359.1000	0.3591	2.600	0.0000	0.0000
2025/04/11	2038	06/11/2025		Bond Future	141.9347	141.9347	141.9163	141.9163	0.013	0.0000	0.0000
2025/04/11	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/11	2038	06/11/2025	143.88 Put	Bond Future	1945.2800	1.9453	1963.6700	1.9637	0.945	0.0000	0.0000
2025/04/11	2038	05/02/2026		Bond Future	142.5298	142.5298	142.5075	142.5075	0.016	0.0000	0.0000
2025/04/11	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/11	2038	05/02/2026	143.20 Put	Bond Future	670.1900	0.6702	692.4600	0.6925	3.323	0.0000	0.0000
2025/04/11	2038	07/05/2026		Bond Future	145.2813	145.2813	145.2862	145.2862	0.003	0.0000	0.0000
2025/04/11	2038	07/05/2026	144.53 Call	Bond Future	751.2800	0.7513	756.2300	0.7562	0.659	0.0000	0.0000
2025/04/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/11	2040	08/05/2025	13.43 Put	Bond Future	0.7800	0.0008	1.8100	0.0018	132.051	0.0000	0.0000
2025/04/11	2040	08/05/2025	13.43 Call	Bond Future	8713.4200	8.7134	7836.5100	7.8365	10.064	0.0000	0.0000
2025/04/11	2040	08/05/2025	12.75 Put	Bond Future	27.4200	0.0274	48.9700	0.0490	78.592	0.0000	0.0000
2025/04/11	2040	08/05/2025	12.75 Call	Bond Future	5264.1900	5.2642	4407.8000	4.4078	16.268	0.0000	0.0000
2025/04/11	2040	08/05/2025	13.50 Put	Bond Future	0.4800	0.0005	1.2600	0.0013	162.500	0.0000	0.0000
2025/04/11	2040	08/05/2025	13.50 Call	Bond Future	9056.7600	9.0568	8179.6000	8.1796	9.685	0.0000	0.0000
2025/04/11	2040	08/05/2025		Bond Future	11.8117	83.0960	11.9625	82.2181	1.276	0.0000	0.0000
2025/04/11	2040	08/05/2025	12.63 Call	Bond Future	4643.4500	4.6435	3801.3900	3.8014	18.134	0.0000	0.0000
2025/04/11	2040	08/05/2025	12.63 Put	Bond Future	46.9600	0.0470	82.8400	0.0828	76.405	0.0000	0.0000
2025/04/11	2040	07/08/2025		Bond Future	11.9492	80.2084	12.1069	79.3087	1.319	0.0000	0.0000
2025/04/11	2040	07/08/2025	13.29 Call	Bond Future	7457.7400	7.4577	6662.5200	6.6625	10.663	0.0000	0.0000
2025/04/11	2040	07/08/2025	13.29 Put	Bond Future	271.5400	0.2715	376.0600	0.3761	38.492	0.0000	0.0000
2025/04/11	2040	07/08/2025	12.60 Call	Bond Future	4398.3100	4.3983	3745.4700	3.7455	14.843	0.0000	0.0000
2025/04/11	2040	07/08/2025	12.60 Put	Bond Future	781.1200	0.7811	1028.0200	1.0280	31.608	0.0000	0.0000
2025/04/11	2040	07/08/2025	11.00 Put	Bond Future	5962.9400	5.9629	6788.3700	6.7884	13.843	0.0000	0.0000
2025/04/11	2040	07/08/2025	11.00 Call	Bond Future	204.8300	0.2048	130.5200	0.1305	36.279	0.0000	0.0000
2025/04/11	2040	07/08/2025	11.70 Put	Bond Future	2733.6900	2.7337	3321.0100	3.3210	21.485	0.0000	0.0000
2025/04/11	2040	07/08/2025	11.70 Call	Bond Future	1279.2800	1.2793	966.8600	0.9669	24.422	0.0000	0.0000
2025/04/11	2040	07/08/2025	12.40 Call	Bond Future	3581.6000	3.5816	2991.0800	2.9911	16.488	0.0000	0.0000
2025/04/11	2040	07/08/2025	12.40 Put	Bond Future	1049.1600	1.0492	1358.3800	1.3584	29.473	0.0000	0.0000
2025/04/11	2040	07/08/2025	10.80 Put	Bond Future	7149.7800	7.1498	8009.4800	8.0095	12.024	0.0000	0.0000
2025/04/11	2040	07/08/2025	10.80 Call	Bond Future	99.7500	0.0998	59.7100	0.0597	40.140	0.0000	0.0000
2025/04/11	2040	07/08/2025	11.40 Put	Bond Future	3921.7000	3.9217	4628.3700	4.6284	18.019	0.0000	0.0000
2025/04/11	2040	07/08/2025	11.40 Call	Bond Future	663.3100	0.6633	470.2400	0.4702	29.107	0.0000	0.0000
2025/04/11	2040	07/08/2025	12.00 Call	Bond Future	2134.8500	2.1349	1696.7700	1.6968	20.520	0.0000	0.0000
2025/04/11	2040	07/08/2025	12.00 Put	Bond Future	1843.4500	1.8435	2305.1100	2.3051	25.043	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
2025/04/11	2040	06/11/2025		Bond Future	12.0873	81.7584	12.2521	80.8360	1.363	0.0000
2025/04/11	2040	06/11/2025	11.84 Call	Bond Future	1970.7800	1.9708	1535.5700	1.5356	22.083	0.0000
2025/04/11	2040	06/11/2025	11.84 Put	Bond Future	3385.9400	3.3859	3873.0600	3.8731	14.387	0.0000
2025/04/11	2040	05/02/2026	13.23 Call	Bond Future	6627.5000	6.6275	5967.1800	5.9672	9.963	0.0000
2025/04/11	2040	05/02/2026	13.23 Put	Bond Future	1410.4900	1.4105	1692.1500	1.6922	19.969	0.0000
2025/04/11	2040	05/02/2026	11.82 Put	Bond Future	4383.0200	4.3830	4997.5800	4.9976	14.021	0.0000
2025/04/11	2040	05/02/2026	11.82 Call	Bond Future	2027.8200	2.0278	1700.4000	1.7004	16.146	0.0000
2025/04/11	2040	05/02/2026		Bond Future	12.2365	78.8237	12.4084	77.8817	1.405	0.0000
2025/04/11	2040	05/02/2026	11.49 Call	Bond Future	1323.0300	1.3230	1080.5300	1.0805	18.329	0.0000
2025/04/11	2040	05/02/2026	11.49 Put	Bond Future	5619.7100	5.6197	6319.1900	6.3192	12.447	0.0000
2025/04/11	2040	07/05/2026		Bond Future	12.3992	80.3244	12.5752	79.3804	1.419	0.0000
2025/04/11	2040	07/05/2026	11.67 Call	Bond Future	1834.6300	1.8346	1491.5900	1.4916	18.698	0.0000
2025/04/11	2040	07/05/2026	11.67 Put	Bond Future	5936.3100	5.9363	6537.2700	6.5373	10.123	0.0000
2025/04/11	2044	08/05/2025	10.85 Put	Bond Future	7297.3800	7.2974	8154.3200	8.1543	11.743	0.0000
2025/04/11	2044	08/05/2025	10.85 Call	Bond Future	0.2100	0.0002	0.0200	0.0000	90.476	0.0000
2025/04/11	2044	08/05/2025	11.76 Call	Bond Future	420.1300	0.4201	193.5100	0.1935	53.940	0.0000
2025/04/11	2044	08/05/2025	11.76 Put	Bond Future	1810.7500	1.8108	2441.2600	2.4413	34.820	0.0000
2025/04/11	2044	08/05/2025	11.35 Put	Bond Future	4003.9800	4.0040	4832.7100	4.8327	20.698	0.0000
2025/04/11	2044	08/05/2025	11.35 Call	Bond Future	38.1000	0.0381	9.7000	0.0097	74.541	0.0000
2025/04/11	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	2044	08/05/2025	Put	Bond Future	21536.6700	21.5367	22393.8000	22.3938	3.980	0.0000
2025/04/11	2044	08/05/2025	12.40 Call	Bond Future	2622.9500	2.6230	1917.1900	1.9172	26.907	0.0000
2025/04/11	2044	08/05/2025	12.40 Put	Bond Future	253.6400	0.2536	405.0100	0.4050	59.679	0.0000
2025/04/11	2044	08/05/2025	11.65 Call	Bond Future	250.4900	0.2505	101.2200	0.1012	59.591	0.0000
2025/04/11	2044	08/05/2025	11.65 Put	Bond Future	2318.7600	2.3188	3026.6200	3.0266	30.528	0.0000
2025/04/11	2044	08/05/2025	10.92 Put	Bond Future	6818.1200	6.8181	7674.7900	7.6748	12.565	0.0000
2025/04/11	2044	08/05/2025	10.92 Call	Bond Future	0.5100	0.0005	0.0500	0.0001	90.196	0.0000
2025/04/11	2044	08/05/2025		Bond Future	11.9907	78.4633	12.1363	77.6062	1.215	0.0000
2025/04/11	2044	08/05/2025	12.72 Call	Bond Future	4209.2900	4.2093	3400.8200	3.4008	19.207	0.0000
2025/04/11	2044	08/05/2025	12.72 Put	Bond Future	70.7800	0.0708	119.4400	0.1194	68.748	0.0000
2025/04/11	2044	07/08/2025		Bond Future	12.1246	75.6105	12.2768	74.7322	1.255	0.0000
2025/04/11	2044	07/08/2025	13.34 Call	Bond Future	6910.4200	6.9104	6150.8100	6.1508	10.992	0.0000
2025/04/11	2044	07/08/2025	13.34 Put	Bond Future	337.8800	0.3379	456.6000	0.4566	35.137	0.0000
2025/04/11	2044	07/08/2025	11.85 Call	Bond Future	1227.4100	1.2274	928.9000	0.9289	24.320	0.0000
2025/04/11	2044	07/08/2025	11.85 Put	Bond Future	2855.5200	2.8555	3435.3400	3.4353	20.305	0.0000
2025/04/11	2044	07/08/2025	11.30 Put	Bond Future	5372.2300	5.3722	6147.8500	6.1479	14.438	0.0000
2025/04/11	2044	07/08/2025	11.30 Call	Bond Future	307.2900	0.3073	204.5800	0.2046	33.424	0.0000
2025/04/11	2044	07/08/2025	10.63 Put	Bond Future	9616.5600	9.6166	10484.5600	10.4846	9.026	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/11	2044	07/08/2025	10.63 Call		Bond Future		22.5400	0.0225	12.2100	0.0122	45.830	0.0000	0.0000
2025/04/11	2044	06/11/2025			Bond Future		12.2585	77.0716	12.4173	76.1714	1.296	0.0000	0.0000
2025/04/11	2044	06/11/2025	11.88 Call		Bond Future		1654.4700	1.6545	1344.1100	1.3441	18.759	0.0000	0.0000
2025/04/11	2044	06/11/2025	11.88 Put		Bond Future		3871.6700	3.8717	4461.4600	4.4615	15.233	0.0000	0.0000
2025/04/11	2044	05/02/2026			Bond Future		12.4026	74.1719	12.5682	73.2526	1.335	0.0000	0.0000
2025/04/11	2044	05/02/2026	11.56 Call		Bond Future		1163.6100	1.1636	949.0600	0.9491	18.438	0.0000	0.0000
2025/04/11	2044	05/02/2026	11.56 Put		Bond Future		6144.4300	6.1444	6849.1400	6.8491	11.469	0.0000	0.0000
2025/04/11	2044	07/05/2026			Bond Future		12.5588	75.5839	12.7283	74.6621	1.350	0.0000	0.0000
2025/04/11	2044	07/05/2026	11.80 Call		Bond Future		1797.2200	1.7972	1467.2000	1.4672	18.363	0.0000	0.0000
2025/04/11	2044	07/05/2026	11.80 Put		Bond Future		6165.1000	6.1651	6756.8900	6.7569	9.599	0.0000	0.0000
2025/04/11	2046	08/05/2025			Bond Future		118.6260	118.6260	118.6248	118.6248	0.001	0.0000	0.0000
2025/04/11	2046	08/05/2025	121.97 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2046	08/05/2025	121.97 Put		Bond Future		3343.9600	3.3440	3345.1700	3.3452	0.036	0.0000	0.0000
2025/04/11	2046	07/08/2025			Bond Future		120.9737	120.9737	120.9657	120.9657	0.007	0.0000	0.0000
2025/04/11	2046	07/08/2025	118.69 Call		Bond Future		2283.7000	2.2837	2275.7100	2.2757	0.350	0.0000	0.0000
2025/04/11	2046	07/08/2025	118.69 Put		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2046	06/11/2025			Bond Future		121.0807	121.0807	121.0646	121.0646	0.013	0.0000	0.0000
2025/04/11	2046	06/11/2025	125.41 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2046	06/11/2025	125.41 Put		Bond Future		4329.3000	4.3293	4345.3900	4.3454	0.372	0.0000	0.0000
2025/04/11	2046	05/02/2026			Bond Future		123.4419	123.4419	123.4225	123.4225	0.016	0.0000	0.0000
2025/04/11	2046	05/02/2026	121.65 Call		Bond Future		1791.8900	1.7919	1772.4700	1.7725	1.084	0.0000	0.0000
2025/04/11	2046	05/02/2026	121.65 Put		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2046	07/05/2026			Bond Future		123.5198	123.5198	123.5238	123.5238	0.003	0.0000	0.0000
2025/04/11	2046	07/05/2026	124.95 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2046	07/05/2026	124.95 Put		Bond Future		1430.2200	1.4302	1426.2400	1.4262	0.278	0.0000	0.0000
2025/04/11	2050	08/05/2025			Bond Future		119.6940	119.6940	118.7123	118.7123	0.820	0.0000	0.0000
2025/04/11	2050	08/05/2025	121.16 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2050	08/05/2025	121.16 Put		Bond Future		1466.0300	1.4660	2447.7500	2.4478	66.965	0.0000	0.0000
2025/04/11	2050	07/08/2025			Bond Future		119.6868	119.6868	118.6790	118.6790	0.842	0.0000	0.0000
2025/04/11	2050	07/08/2025	119.89 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2050	07/08/2025	119.89 Put		Bond Future		203.1600	0.2032	1210.9600	1.2110	496.062	0.0000	0.0000
2025/04/11	2050	06/11/2025			Bond Future		122.0296	122.0296	120.9943	120.9943	0.848	0.0000	0.0000
2025/04/11	2050	06/11/2025	124.42 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2050	06/11/2025	124.42 Put		Bond Future		2390.3800	2.3904	3425.7500	3.4258	43.314	0.0000	0.0000
2025/04/11	2050	05/02/2026			Bond Future		121.9882	121.9882	120.9298	120.9298	0.868	0.0000	0.0000
2025/04/11	2050	05/02/2026	122.82 Call		Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	2050	05/02/2026	122.82 Put		Bond Future		831.7800	0.8318	1890.2100	1.8902	127.249	0.0000	0.0000
2025/04/11	2050	07/05/2026			Bond Future		124.3430	124.3430	123.2876	123.2876	0.849	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
2025/04/11	2050	07/05/2026	124.07 Call	Bond Future	272.9700	0.2730	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/11	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	782.4500	0.7825	100.000	0.0000	0.0000
2025/04/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	AL37	08/05/2025		Index Future	1089.0350	1089.0350	1083.4280	1083.4280	0.515	0.0000	0.0000
2025/04/11	AL37	07/08/2025		Index Future	1110.3190	1110.3190	1104.5400	1104.5400	0.520	0.0000	0.0000
2025/04/11	AL37	06/11/2025		Index Future	1131.7930	1131.7930	1125.8300	1125.8300	0.527	0.0000	0.0000
2025/04/11	AL37	05/02/2026		Index Future	1153.6160	1153.6160	1147.5090	1147.5090	0.529	0.0000	0.0000
2025/04/11	AL37	07/05/2026		Index Future	1175.6530	1175.6530	1169.6480	1169.6480	0.511	0.0000	0.0000
2025/04/11	AL7T	08/05/2025		Index Future	1279.0600	1279.0600	1266.7220	1266.7220	0.965	0.0000	0.0000
2025/04/11	AL7T	07/08/2025		Index Future	1304.0570	1304.0570	1291.4060	1291.4060	0.970	0.0000	0.0000
2025/04/11	AL7T	06/11/2025		Index Future	1329.2780	1329.2780	1316.2980	1316.2980	0.976	0.0000	0.0000
2025/04/11	AL7T	05/02/2026		Index Future	1354.9090	1354.9090	1341.6450	1341.6450	0.979	0.0000	0.0000
2025/04/11	AL7T	07/05/2026		Index Future	1380.7910	1380.7910	1367.5300	1367.5300	0.960	0.0000	0.0000
2025/04/11	ALBI	08/05/2025		Index Future	1102.6960	1102.6960	1094.3470	1094.3470	0.757	0.0000	0.0000
2025/04/11	ALBI	07/08/2025		Index Future	1124.2460	1124.2460	1115.6720	1115.6720	0.763	0.0000	0.0000
2025/04/11	ALBI	06/11/2025		Index Future	1145.9900	1145.9900	1137.1760	1137.1760	0.769	0.0000	0.0000
2025/04/11	ALBI	05/02/2026		Index Future	1168.0860	1168.0860	1159.0740	1159.0740	0.772	0.0000	0.0000
2025/04/11	ALBI	07/05/2026		Index Future	1190.4000	1190.4000	1181.4370	1181.4370	0.753	0.0000	0.0000
2025/04/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	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
2025/04/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/11	ES33	08/05/2025		Bond Future	11.6463	79.4285	11.7972	78.7574	1.296	0.0000
2025/04/11	ES33	08/05/2025	12.73 Call	Bond Future	4656.5200	4.6565	3985.4200	3.9854	14.412	0.0000
2025/04/11	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/11	ES33	07/08/2025		Bond Future	11.8021	81.0004	11.9611	80.3115	1.347	0.0000
2025/04/11	ES33	07/08/2025	13.56 Call	Bond Future	7195.7700	7.1958	6506.9100	6.5069	9.573	0.0000
2025/04/11	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/11	ES33	06/11/2025		Bond Future	11.9772	78.7894	12.1450	78.0819	1.401	0.0000
2025/04/11	ES33	06/11/2025	12.01 Call	Bond Future	139.1300	0.1391	0.0000	0.0000	(100.000)	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
2025/04/11	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	568.3200	0.5683	100.000	0.0000	0.0000
2025/04/11	ES33	05/02/2026		Bond Future	12.1706	80.3250	12.3472	79.6019	1.451	0.0000	0.0000
2025/04/11	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	ES33	05/02/2026	11.49 Put	Bond Future	2870.5200	2.8705	3593.6200	3.5936	25.191	0.0000	0.0000
2025/04/11	ES33	07/05/2026		Bond Future	12.3751	78.0770	12.5566	77.3555	1.467	0.0000	0.0000
2025/04/11	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	ES33	07/05/2026	11.69 Put	Bond Future	2803.5200	2.8035	3525.0100	3.5250	25.735	0.0000	0.0000
2025/04/11	ES42	08/05/2025		Bond Future	12.2614	73.8108	12.4121	72.9818	1.228	0.0000	0.0000
2025/04/11	ES42	08/05/2025	13.25 Call	Bond Future	5179.9400	5.1799	4350.8600	4.3509	16.006	0.0000	0.0000
2025/04/11	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	ES42	07/08/2025		Bond Future	12.3989	75.2715	12.5562	74.4219	1.268	0.0000	0.0000
2025/04/11	ES42	07/08/2025	13.79 Call	Bond Future	6999.3600	6.9994	6149.7200	6.1497	12.139	0.0000	0.0000
2025/04/11	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	ES42	06/11/2025		Bond Future	12.5484	72.4794	12.7130	71.6082	1.311	0.0000	0.0000
2025/04/11	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	ES42	06/11/2025	12.39 Put	Bond Future	854.5400	0.8545	1725.6700	1.7257	101.941	0.0000	0.0000
2025/04/11	ES42	05/02/2026		Bond Future	12.7049	73.8911	12.8765	73.0014	1.350	0.0000	0.0000
2025/04/11	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	ES42	05/02/2026	11.85 Put	Bond Future	4708.5800	4.7086	5598.3100	5.5983	18.896	0.0000	0.0000
2025/04/11	ES42	07/05/2026		Bond Future	12.8740	71.0504	13.0499	70.1580	1.366	0.0000	0.0000
2025/04/11	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	ES42	07/05/2026	12.20 Put	Bond Future	3590.9900	3.5910	4483.4500	4.4835	24.853	0.0000	0.0000
2025/04/11	GOVI	08/05/2025		GOVI	1086.7390	1086.7390	1078.7190	1078.7190	0.738	0.0000	0.0000
2025/04/11	GOVI	08/05/2025	1,022.00 Call	GOVI	647390.0000	64.7390	567190.0000	56.7190	12.388	0.0000	0.0000
2025/04/11	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	GOVI	07/08/2025		GOVI	1107.9770	1107.9770	1099.7390	1099.7390	0.744	0.0000	0.0000
2025/04/11	GOVI	07/08/2025	1,011.00 Call	GOVI	969770.0000	96.9770	887390.0000	88.7390	8.495	0.0000	0.0000
2025/04/11	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	GOVI	06/11/2025		GOVI	1129.4070	1129.4070	1120.9360	1120.9360	0.750	0.0000	0.0000
2025/04/11	GOVI	06/11/2025	1,112.00 Call	GOVI	174070.0000	17.4070	89360.0000	8.9360	48.664	0.0000	0.0000
2025/04/11	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	GOVI	05/02/2026		GOVI	1151.1830	1151.1830	1142.5220	1142.5220	0.752	0.0000	0.0000
2025/04/11	GOVI	05/02/2026	1,150.00 Call	GOVI	11830.0000	1.1830	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/11	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	74780.0000	7.4780	100.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/04/11	GOVI	07/05/2026		GOVI		1173.1740	1173.1740		1164.5650	1164.5650	0.734	0.0000
2025/04/11	GOVI	07/05/2026	1,177. Call 00	GOVI		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2025/04/11	GOVI	07/05/2026	1,177. Put 00	GOVI		38260.0000	3.8260	124350.0000	12.4350	225.013	0.0000	0.0000
2025/04/11	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000		110.0000	110.0000	0.000	0.0000
2025/04/11	IGOV	08/05/2025		Index Future		375.0550	375.0550		374.5640	374.5640	0.131	0.0000
2025/04/11	IGOV	07/08/2025		Index Future		382.4770	382.4770		381.9550	381.9550	0.136	0.0000
2025/04/11	IGOV	06/11/2025		Index Future		389.9650	389.9650		389.4080	389.4080	0.143	0.0000
2025/04/11	IGOV	05/02/2026		Index Future		397.5730	397.5730		396.9950	396.9950	0.145	0.0000
2025/04/11	IGOV	07/05/2026		Index Future		405.2550	405.2550		404.7420	404.7420	0.127	0.0000
2025/04/11	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800		80.2800	80.2800	0.000	0.0000
2025/04/11	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200		76.8200	76.8200	0.000	0.0000
2025/04/11	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400		75.2400	75.2400	0.000	0.0000
2025/04/11	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700		77.2700	77.2700	0.000	0.0000
2025/04/11	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000		81.3000	81.3000	0.000	0.0000
2025/04/11	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000		79.8000	79.8000	0.000	0.0000
2025/04/11	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600		81.8600	81.8600	0.000	0.0000
2025/04/11	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100		87.6100	87.6100	0.000	0.0000
2025/04/11	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400		87.9400	87.9400	0.000	0.0000
2025/04/11	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900		80.8900	80.8900	0.000	0.0000
2025/04/11	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800		88.6800	88.6800	0.000	0.0000
2025/04/11	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200		92.0200	92.0200	0.000	0.0000
2025/04/11	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830		8.6830	8.6830	0.000	0.0000
2025/04/11	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050		8.2950	91.7050	0.000	0.0000
2025/04/11	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600		8.3400	91.6600	0.000	0.0000
2025/04/11	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280		8.3720	91.6280	0.000	0.0000
2025/04/11	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280		8.3720	91.6280	0.000	0.0000
2025/04/11	JBAF	17/06/2026		Jibar Tradeable Future		8.4000	91.6000		8.4000	91.6000	0.000	0.0000
2025/04/11	R033	08/05/2025		Bond Future		10.1716	100.2373		10.3029	99.5441	1.291	0.0000
2025/04/11	R033	08/05/2025	10.33 Call	Bond Future		1284.9000	1.2849	871.4900	0.8715	32.174	0.0000	0.0000
2025/04/11	R033	08/05/2025	10.33 Put	Bond Future		449.4700	0.4495	729.2600	0.7293	62.249	0.0000	0.0000
2025/04/11	R033	07/08/2025		Bond Future		10.2768	102.1963		10.4157	101.4839	1.351	0.0000
2025/04/11	R033	07/08/2025	10.33 Call	Bond Future		1743.1900	1.7432	1410.3700	1.4104	19.093	0.0000	0.0000
2025/04/11	R033	07/08/2025	10.33 Put	Bond Future		1469.5000	1.4695	1849.1000	1.8491	25.832	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
2025/04/11	R033	06/11/2025		Bond Future	10.3954	99.1275	10.5426	98.3947	1.416	0.0000
2025/04/11	R033	06/11/2025	10.33 Call	Bond Future	1957.1400	1.9571	1597.8500	1.5979	18.358	0.0000
2025/04/11	R033	06/11/2025	10.33 Put	Bond Future	2285.1100	2.2851	2658.5500	2.6586	16.342	0.0000
2025/04/11	R033	05/02/2026		Bond Future	10.5257	101.0366	10.6809	100.2875	1.475	0.0000
2025/04/11	R033	05/02/2026	10.49 Call	Bond Future	2384.3300	2.3843	2062.6400	2.0626	13.492	0.0000
2025/04/11	R033	05/02/2026	10.49 Put	Bond Future	2557.4600	2.5575	2984.9200	2.9849	16.714	0.0000
2025/04/11	R033	07/05/2026		Bond Future	10.6695	97.9172	10.8288	97.1734	1.493	0.0000
2025/04/11	R033	07/05/2026	10.38 Call	Bond Future	2067.0600	2.0671	1798.3100	1.7983	13.002	0.0000
2025/04/11	R033	07/05/2026	10.38 Put	Bond Future	3438.0700	3.4381	3913.1500	3.9132	13.818	0.0000
2025/04/11	R035	08/05/2025	10.08 Put	Bond Future	4765.3800	4.7654	5576.4600	5.5765	17.020	0.0000
2025/04/11	R035	08/05/2025	10.08 Call	Bond Future	5.0500	0.0051	0.6700	0.0007	86.733	0.0000
2025/04/11	R035	08/05/2025	10.58 Put	Bond Future	2126.4700	2.1265	2805.6400	2.8056	31.939	0.0000
2025/04/11	R035	08/05/2025	10.58 Call	Bond Future	220.8000	0.2208	84.5100	0.0845	61.726	0.0000
2025/04/11	R035	08/05/2025	11.01 Call	Bond Future	1160.6900	1.1607	700.2900	0.7003	39.666	0.0000
2025/04/11	R035	08/05/2025	11.01 Put	Bond Future	705.3600	0.7054	1060.4200	1.0604	50.337	0.0000
2025/04/11	R035	08/05/2025	11.70 Call	Bond Future	4125.5900	4.1256	3351.0700	3.3511	18.774	0.0000
2025/04/11	R035	08/05/2025	11.70 Put	Bond Future	54.3400	0.0543	95.2800	0.0953	75.340	0.0000
2025/04/11	R035	08/05/2025	10.95 Call	Bond Future	974.2000	0.9742	561.0400	0.5610	42.410	0.0000
2025/04/11	R035	08/05/2025	10.95 Put	Bond Future	843.2400	0.8432	1245.5400	1.2455	47.709	0.0000
2025/04/11	R035	08/05/2025	10.44 Put	Bond Future	2791.8000	2.7918	3538.6100	3.5386	26.750	0.0000
2025/04/11	R035	08/05/2025	10.44 Call	Bond Future	98.8900	0.0989	30.2400	0.0302	69.421	0.0000
2025/04/11	R035	08/05/2025	13.35 Call	Bond Future	11926.5800	11.9266	11111.1200	11.1111	6.837	0.0000
2025/04/11	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R035	08/05/2025	12.70 Call	Bond Future	8958.5900	8.9586	8143.5200	8.1435	9.098	0.0000
2025/04/11	R035	08/05/2025	12.70 Put	Bond Future	0.2100	0.0002	0.6000	0.0006	185.714	0.0000
2025/04/11	R035	08/05/2025	11.46 Put	Bond Future	146.0600	0.1461	245.9800	0.2460	68.410	0.0000
2025/04/11	R035	08/05/2025	11.46 Call	Bond Future	2983.0600	2.9831	2267.5200	2.2675	23.987	0.0000
2025/04/11	R035	08/05/2025		Bond Future	10.9259	89.6044	11.0770	88.7889	1.383	0.0000
2025/04/11	R035	08/05/2025	11.78 Call	Bond Future	4515.6200	4.5156	3729.7400	3.7297	17.404	0.0000
2025/04/11	R035	08/05/2025	11.78 Put	Bond Future	38.3800	0.0384	67.9600	0.0680	77.071	0.0000
2025/04/11	R035	07/08/2025		Bond Future	11.0453	91.3555	11.2040	90.5191	1.436	0.0000
2025/04/11	R035	07/08/2025	12.65 Call	Bond Future	8112.7700	8.1128	7337.1700	7.3372	9.560	0.0000
2025/04/11	R035	07/08/2025	12.65 Put	Bond Future	128.9800	0.1290	189.8500	0.1899	47.193	0.0000
2025/04/11	R035	07/08/2025	10.08 Put	Bond Future	5495.6200	5.4956	6272.6400	6.2726	14.139	0.0000
2025/04/11	R035	07/08/2025	10.08 Call	Bond Future	163.5500	0.1636	104.1000	0.1041	36.350	0.0000
2025/04/11	R035	07/08/2025	10.58 Put	Bond Future	3224.7200	3.2247	3863.4700	3.8635	19.808	0.0000
2025/04/11	R035	07/08/2025	10.58 Call	Bond Future	707.2900	0.7073	509.5700	0.5096	27.955	0.0000
2025/04/11	R035	07/08/2025	11.34 Call	Bond Future	2703.9200	2.7039	2212.9100	2.2129	18.159	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	
2025/04/11	R035	07/08/2025	11.34 Put	Bond Future	1158.6800	1.1587	1504.1400	1.5041	29.815	0.0000	0.0000
2025/04/11	R035	07/08/2025	11.30 Call	Bond Future	2566.6300	2.5666	2090.2100	2.0902	18.562	0.0000	0.0000
2025/04/11	R035	07/08/2025	11.30 Put	Bond Future	1228.9700	1.2290	1589.0200	1.5890	29.297	0.0000	0.0000
2025/04/11	R035	06/11/2025	9.91 Put	Bond Future	7164.0600	7.1641	7956.8700	7.9569	11.066	0.0000	0.0000
2025/04/11	R035	06/11/2025	9.91 Call	Bond Future	236.6300	0.2366	170.9900	0.1710	27.740	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.41 Put	Bond Future	4840.5400	4.8405	5534.3500	5.5344	14.333	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.41 Call	Bond Future	725.9600	0.7260	561.3200	0.5613	22.679	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.43 Call	Bond Future	3123.6500	3.1237	2663.0000	2.6630	14.747	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.43 Put	Bond Future	1839.7100	1.8397	2237.5100	2.2375	21.623	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.95 Call	Bond Future	4932.7700	4.9328	4342.2100	4.3422	11.972	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.95 Put	Bond Future	1061.6200	1.0616	1329.5100	1.3295	25.234	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.45 Call	Bond Future	3187.5400	3.1875	2721.2600	2.7213	14.628	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.45 Put	Bond Future	1802.1000	1.8021	2194.2700	2.1943	21.762	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.95 Put	Bond Future	2967.1600	2.9672	3505.7200	3.5057	18.151	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.95 Call	Bond Future	1765.6400	1.7656	1445.7500	1.4458	18.118	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.08 Put	Bond Future	6315.9400	6.3159	7081.3600	7.0814	12.119	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.08 Call	Bond Future	357.6800	0.3577	264.6500	0.2647	26.009	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.58 Put	Bond Future	4176.8300	4.1768	4825.1800	4.8252	15.523	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.58 Call	Bond Future	993.0200	0.9930	782.9200	0.7829	21.158	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.67 Call	Bond Future	3923.2300	3.9232	3398.6600	3.3987	13.371	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.67 Put	Bond Future	1431.8700	1.4319	1765.7500	1.7658	23.318	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.44 Put	Bond Future	4718.5200	4.7185	5404.6400	5.4046	14.541	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.44 Call	Bond Future	769.1300	0.7691	596.8000	0.5968	22.406	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.94 Put	Bond Future	2995.7500	2.9958	3537.3600	3.5374	18.079	0.0000	0.0000
2025/04/11	R035	06/11/2025	10.94 Call	Bond Future	1741.4300	1.7414	1424.5900	1.4246	18.194	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.99 Call	Bond Future	5082.5200	5.0825	4483.2600	4.4833	11.791	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.99 Put	Bond Future	1016.7500	1.0168	1275.9400	1.2759	25.492	0.0000	0.0000
2025/04/11	R035	06/11/2025		Bond Future	11.1797	88.6159	11.3465	87.7574	1.492	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.20 Call	Bond Future	2427.8900	2.4279	2032.9800	2.0330	16.266	0.0000	0.0000
2025/04/11	R035	06/11/2025	11.20 Put	Bond Future	2322.9900	2.3230	2786.5300	2.7865	19.954	0.0000	0.0000
2025/04/11	R035	05/02/2026	10.44 Put	Bond Future	5534.2900	5.5343	6235.8500	6.2359	12.677	0.0000	0.0000
2025/04/11	R035	05/02/2026	10.44 Call	Bond Future	893.3300	0.8933	717.9000	0.7179	19.638	0.0000	0.0000
2025/04/11	R035	05/02/2026	10.94 Put	Bond Future	3787.3900	3.7874	4368.6900	4.3687	15.348	0.0000	0.0000
2025/04/11	R035	05/02/2026	10.94 Call	Bond Future	1801.2600	1.8013	1505.5700	1.5056	16.416	0.0000	0.0000
2025/04/11	R035	05/02/2026	12.44 Call	Bond Future	6447.2100	6.4472	5815.4300	5.8154	9.799	0.0000	0.0000
2025/04/11	R035	05/02/2026	12.44 Put	Bond Future	1065.2300	1.0652	1310.4400	1.3104	23.019	0.0000	0.0000
2025/04/11	R035	05/02/2026		Bond Future	11.3274	90.3229	11.5022	89.4459	1.544	0.0000	0.0000
2025/04/11	R035	05/02/2026	10.79 Call	Bond Future	1487.5000	1.4875	1228.8800	1.2289	17.386	0.0000	0.0000
2025/04/11	R035	05/02/2026	10.79 Put	Bond Future	4259.1300	4.2591	4877.5000	4.8775	14.519	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	
2025/04/11	R035	07/05/2026		Bond Future	11.4793	87.5381	11.6585	86.6618	1.561	0.0000	0.0000
2025/04/11	R035	07/05/2026	10.86 Call	Bond Future	1722.4500	1.7225	1460.7600	1.4608	15.193	0.0000	0.0000
2025/04/11	R035	07/05/2026	10.86 Put	Bond Future	4844.6500	4.8447	5459.2800	5.4593	12.687	0.0000	0.0000
2025/04/11	R038	08/05/2025		Bond Future	11.4845	97.2026	11.6505	96.1412	1.446	0.0000	0.0000
2025/04/11	R038	08/05/2025	11.24 Call	Bond Future	359.9500	0.3600	152.9600	0.1530	57.505	0.0000	0.0000
2025/04/11	R038	08/05/2025	11.24 Put	Bond Future	1954.8500	1.9549	2809.2600	2.8093	43.707	0.0000	0.0000
2025/04/11	R038	07/08/2025		Bond Future	11.6163	99.1023	11.7901	98.0147	1.497	0.0000	0.0000
2025/04/11	R038	07/08/2025	11.24 Call	Bond Future	1003.4700	1.0035	700.7600	0.7008	30.166	0.0000	0.0000
2025/04/11	R038	07/08/2025	11.24 Put	Bond Future	3421.8100	3.4218	4206.7100	4.2067	22.938	0.0000	0.0000
2025/04/11	R038	06/11/2025		Bond Future	11.7596	95.5321	11.9419	94.4172	1.550	0.0000	0.0000
2025/04/11	R038	06/11/2025	11.24 Call	Bond Future	1287.4300	1.2874	976.1900	0.9762	24.175	0.0000	0.0000
2025/04/11	R038	06/11/2025	11.24 Put	Bond Future	4574.7300	4.5747	5378.4400	5.3784	17.568	0.0000	0.0000
2025/04/11	R038	06/11/2025	12.33 Call	Bond Future	4920.1500	4.9202	4192.6700	4.1927	14.786	0.0000	0.0000
2025/04/11	R038	06/11/2025	12.33 Put	Bond Future	1495.0200	1.4950	1882.4900	1.8825	25.917	0.0000	0.0000
2025/04/11	R038	06/11/2025	10.98 Put	Bond Future	5803.0400	5.8030	6699.8600	6.6999	15.454	0.0000	0.0000
2025/04/11	R038	06/11/2025	10.98 Call	Bond Future	807.8300	0.8078	589.7000	0.5897	27.002	0.0000	0.0000
2025/04/11	R038	05/02/2026		Bond Future	11.9125	97.3718	12.1031	96.2331	1.600	0.0000	0.0000
2025/04/11	R038	05/02/2026	11.44 Call	Bond Future	1984.3200	1.9843	1546.9100	1.5469	22.043	0.0000	0.0000
2025/04/11	R038	05/02/2026	11.44 Put	Bond Future	4897.8400	4.8978	5599.0400	5.5990	14.317	0.0000	0.0000
2025/04/11	R038	07/05/2026		Bond Future	12.0764	93.7405	12.2721	92.5991	1.621	0.0000	0.0000
2025/04/11	R038	07/05/2026	11.40 Call	Bond Future	1981.6300	1.9816	1638.9300	1.6389	17.294	0.0000	0.0000
2025/04/11	R038	07/05/2026	11.40 Put	Bond Future	6090.3400	6.0903	6889.0600	6.8891	13.115	0.0000	0.0000
2025/04/11	R053	08/05/2025		Bond Future	11.8864	99.2243	12.0322	98.0816	1.226	0.0000	0.0000
2025/04/11	R053	08/05/2025	12.64 Call	Bond Future	5750.1700	5.7502	4689.2100	4.6892	18.451	0.0000	0.0000
2025/04/11	R053	08/05/2025	12.64 Put	Bond Future	93.0900	0.0931	174.8400	0.1748	87.818	0.0000	0.0000
2025/04/11	R053	07/08/2025		Bond Future	12.0076	101.1635	12.1598	99.9928	1.267	0.0000	0.0000
2025/04/11	R053	07/08/2025	13.17 Call	Bond Future	8903.5500	8.9036	7855.0900	7.8551	11.776	0.0000	0.0000
2025/04/11	R053	07/08/2025	13.17 Put	Bond Future	574.1600	0.5742	696.3300	0.6963	21.278	0.0000	0.0000
2025/04/11	R053	06/11/2025		Bond Future	12.1377	97.2548	12.2969	96.0551	1.311	0.0000	0.0000
2025/04/11	R053	06/11/2025	11.76 Call	Bond Future	2247.6200	2.2476	1826.6400	1.8266	18.730	0.0000	0.0000
2025/04/11	R053	06/11/2025	11.76 Put	Bond Future	5207.1300	5.2071	5985.7900	5.9858	14.954	0.0000	0.0000
2025/04/11	R053	05/02/2026		Bond Future	12.2749	99.1275	12.4409	97.9025	1.352	0.0000	0.0000
2025/04/11	R053	05/02/2026	11.49 Call	Bond Future	1799.7900	1.7998	1396.2500	1.3963	22.422	0.0000	0.0000
2025/04/11	R053	05/02/2026	11.49 Put	Bond Future	8006.1100	8.0061	8827.5600	8.8276	10.260	0.0000	0.0000
2025/04/11	R053	07/05/2026		Bond Future	12.4201	95.1523	12.5903	93.9233	1.371	0.0000	0.0000
2025/04/11	R053	07/05/2026	11.69 Call	Bond Future	2493.5900	2.4936	2115.3300	2.1153	15.169	0.0000	0.0000
2025/04/11	R053	07/05/2026	11.69 Put	Bond Future	8116.4300	8.1164	8967.2400	8.9672	10.483	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
2025/04/11	R186	08/05/2025		Bond Future	8.2573	107.4190	8.2694	107.4008	0.146	0.0000
2025/04/11	R186	08/05/2025	8.47 Call	Bond Future	355.7900	0.3558	340.0100	0.3400	4.435	0.0000
2025/04/11	R186	08/05/2025	8.47 Put	Bond Future	34.8400	0.0348	37.3200	0.0373	7.118	0.0000
2025/04/11	R186	07/08/2025		Bond Future	8.3247	104.2097	8.3438	104.1851	0.229	0.0000
2025/04/11	R186	07/08/2025	9.68 Call	Bond Future	1735.9900	1.7360	1717.9000	1.7179	1.042	0.0000
2025/04/11	R186	07/08/2025	9.68 Put	Bond Future	13.4400	0.0134	19.9100	0.0199	48.140	0.0000
2025/04/11	R186	07/08/2025	10.25 Call	Bond Future	2439.2600	2.4393	2417.2500	2.4173	0.902	0.0000
2025/04/11	R186	07/08/2025	10.25 Put	Bond Future	4.3600	0.0044	6.9100	0.0069	58.486	0.0000
2025/04/11	R186	07/08/2025	9.22 Put	Bond Future	34.3200	0.0343	49.4200	0.0494	43.998	0.0000
2025/04/11	R186	07/08/2025	9.22 Call	Bond Future	1176.8000	1.1768	1167.3400	1.1673	0.804	0.0000
2025/04/11	R186	06/11/2025		Bond Future	8.4384	106.2242	8.4686	106.1923	0.357	0.0000
2025/04/11	R186	06/11/2025	8.13 Call	Bond Future	147.1000	0.1471	143.5700	0.1436	2.400	0.0000
2025/04/11	R186	06/11/2025	8.13 Put	Bond Future	473.8000	0.4738	502.1300	0.5021	5.979	0.0000
2025/04/11	R186	05/02/2026		Bond Future	8.6351	102.9631	8.6774	102.9283	0.490	0.0000
2025/04/11	R186	05/02/2026	8.43 Call	Bond Future	227.4500	0.2275	222.5700	0.2226	2.146	0.0000
2025/04/11	R186	05/02/2026	8.43 Put	Bond Future	396.7200	0.3967	426.7000	0.4267	7.557	0.0000
2025/04/11	R186	07/05/2026		Bond Future	9.0378	104.9253	9.0630	104.9105	0.279	0.0000
2025/04/11	R186	07/05/2026	8.69 Call	Bond Future	176.6900	0.1767	190.9900	0.1910	8.093	0.0000
2025/04/11	R186	07/05/2026	8.69 Put	Bond Future	381.3500	0.3814	410.4800	0.4105	7.639	0.0000
2025/04/11	R202	08/05/2025		Bond Future	268.0789	268.0789	269.0407	269.0407	0.359	0.0000
2025/04/11	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R202	08/05/2025	272.31 Put	Bond Future	4231.1100	4.2311	3269.3200	3.2693	22.731	0.0000
2025/04/11	R202	07/08/2025		Bond Future	268.1298	268.1298	269.0957	269.0957	0.360	0.0000
2025/04/11	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R202	07/08/2025	271.60 Put	Bond Future	3470.1600	3.4702	2504.3400	2.5043	27.832	0.0000
2025/04/11	R202	06/11/2025		Bond Future	273.3784	273.3784	274.3454	274.3454	0.354	0.0000
2025/04/11	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R202	06/11/2025	275.64 Put	Bond Future	2261.5600	2.2616	1294.5800	1.2946	42.757	0.0000
2025/04/11	R202	05/02/2026		Bond Future	273.3565	273.3565	274.3358	274.3358	0.358	0.0000
2025/04/11	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R202	05/02/2026	277.82 Put	Bond Future	4463.5300	4.4635	3484.2300	3.4842	21.940	0.0000
2025/04/11	R202	07/05/2026		Bond Future	278.6337	278.6337	279.6853	279.6853	0.377	0.0000
2025/04/11	R202	07/05/2026	277.55 Call	Bond Future	1083.7300	1.0837	2135.3400	2.1353	97.036	0.0000
2025/04/11	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R209	08/05/2025		Bond Future	11.2150	69.9500	11.3659	69.2239	1.345	0.0000
2025/04/11	R209	08/05/2025	11.89 Call	Bond Future	3236.6000	3.2366	2562.8900	2.5629	20.815	0.0000
2025/04/11	R209	08/05/2025	11.89 Put	Bond Future	66.4300	0.0664	118.7900	0.1188	78.820	0.0000
2025/04/11	R209	07/08/2025		Bond Future	11.3314	71.3170	11.4889	70.5729	1.390	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
2025/04/11	R209	07/08/2025	12.68 Call	Bond Future	6246.8200	6.2468	5581.6000	5.5816	10.649	0.0000
2025/04/11	R209	07/08/2025	12.68 Put	Bond Future	208.0500	0.2081	287.0200	0.2870	37.957	0.0000
2025/04/11	R209	06/11/2025		Bond Future	11.4582	69.5430	11.6229	68.7798	1.437	0.0000
2025/04/11	R209	06/11/2025	11.27 Call	Bond Future	1711.1100	1.7111	1413.5700	1.4136	17.389	0.0000
2025/04/11	R209	06/11/2025	11.27 Put	Bond Future	2597.3400	2.5973	3062.9700	3.0630	17.927	0.0000
2025/04/11	R209	05/02/2026		Bond Future	11.5939	70.8825	11.7656	70.1030	1.480	0.0000
2025/04/11	R209	05/02/2026	10.93 Call	Bond Future	1226.2600	1.2263	963.8900	0.9639	21.396	0.0000
2025/04/11	R209	05/02/2026	10.93 Put	Bond Future	4355.5800	4.3556	4872.6900	4.8727	11.872	0.0000
2025/04/11	R209	07/05/2026		Bond Future	11.7394	69.0813	11.9149	68.3007	1.495	0.0000
2025/04/11	R209	07/05/2026	11.07 Call	Bond Future	1528.4200	1.5284	1304.2300	1.3042	14.668	0.0000
2025/04/11	R209	07/05/2026	11.07 Put	Bond Future	4616.9600	4.6170	5173.4300	5.1734	12.053	0.0000
2025/04/11	R210	08/05/2025		Bond Future	245.9480	245.9480	245.9399	245.9399	0.003	0.0000
2025/04/11	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R210	08/05/2025	248.03 Put	Bond Future	2081.9800	2.0820	2090.0900	2.0901	0.390	0.0000
2025/04/11	R210	07/08/2025		Bond Future	250.8153	250.8153	250.7930	250.7930	0.009	0.0000
2025/04/11	R210	07/08/2025	248.44 Call	Bond Future	2375.3000	2.3753	2353.0000	2.3530	0.939	0.0000
2025/04/11	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R210	06/11/2025		Bond Future	252.2976	252.2976	252.2584	252.2584	0.016	0.0000
2025/04/11	R210	06/11/2025	252.14 Call	Bond Future	157.5600	0.1576	118.4200	0.1184	24.841	0.0000
2025/04/11	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R210	05/02/2026		Bond Future	257.2181	257.2181	257.1721	257.1721	0.018	0.0000
2025/04/11	R210	05/02/2026	253.10 Call	Bond Future	4118.1200	4.1181	4072.0800	4.0721	1.118	0.0000
2025/04/11	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R210	07/05/2026		Bond Future	258.6905	258.6905	258.6929	258.6929	0.001	0.0000
2025/04/11	R210	07/05/2026	255.40 Call	Bond Future	3290.5300	3.2905	3292.8900	3.2929	0.072	0.0000
2025/04/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/11	R213	08/05/2025		Bond Future	9.6936	89.6495	9.8203	89.1399	1.307	0.0000
2025/04/11	R213	08/05/2025	10.52 Call	Bond Future	3302.9400	3.3029	2827.8100	2.8278	14.385	0.0000
2025/04/11	R213	08/05/2025	10.52 Put	Bond Future	43.1800	0.0432	77.6600	0.0777	79.852	0.0000
2025/04/11	R213	07/08/2025		Bond Future	9.7886	91.4016	9.9238	90.8769	1.381	0.0000
2025/04/11	R213	07/08/2025	11.66 Call	Bond Future	6962.8900	6.9629	6456.5500	6.4566	7.272	0.0000
2025/04/11	R213	07/08/2025	11.66 Put	Bond Future	28.3800	0.0284	46.7200	0.0467	64.623	0.0000
2025/04/11	R213	06/11/2025		Bond Future	9.9041	89.6149	10.0488	89.0743	1.461	0.0000
2025/04/11	R213	06/11/2025	10.05 Call	Bond Future	1875.9700	1.8760	1624.1500	1.6242	13.423	0.0000
2025/04/11	R213	06/11/2025	10.05 Put	Bond Future	1330.6800	1.3307	1619.5000	1.6195	21.705	0.0000
2025/04/11	R213	05/02/2026		Bond Future	10.0364	91.3416	10.1906	90.7884	1.537	0.0000
2025/04/11	R213	05/02/2026	9.89 Call	Bond Future	1551.5200	1.5515	1353.9600	1.3540	12.733	0.0000
2025/04/11	R213	05/02/2026	9.89 Put	Bond Future	2080.1700	2.0802	2435.7900	2.4358	17.096	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	
2025/04/11	R213	07/05/2026		Bond Future	10.1780	89.5291	10.3369	88.9829	1.561	0.0000	0.0000
2025/04/11	R213	07/05/2026	9.80 Call	Bond Future	1388.0700	1.3881	1165.3400	1.1653	16.046	0.0000	0.0000
2025/04/11	R213	07/05/2026	9.80 Put	Bond Future	2703.7800	2.7038	3027.1900	3.0272	11.961	0.0000	0.0000
2025/04/11	R214	08/05/2025		Bond Future	11.6744	64.3434	11.8251	63.5848	1.291	0.0000	0.0000
2025/04/11	R214	08/05/2025	12.40 Call	Bond Future	3580.7100	3.5807	2875.1100	2.8751	19.706	0.0000	0.0000
2025/04/11	R214	08/05/2025	12.40 Put	Bond Future	51.6400	0.0516	104.6200	0.1046	102.595	0.0000	0.0000
2025/04/11	R214	07/08/2025		Bond Future	11.7883	65.6009	11.9451	64.8238	1.331	0.0000	0.0000
2025/04/11	R214	07/08/2025	12.97 Call	Bond Future	5810.7500	5.8108	5140.9600	5.1410	11.527	0.0000	0.0000
2025/04/11	R214	07/08/2025	12.97 Put	Bond Future	296.9000	0.2969	404.1700	0.4042	36.130	0.0000	0.0000
2025/04/11	R214	06/11/2025		Bond Future	11.9127	63.5690	12.0761	62.7729	1.372	0.0000	0.0000
2025/04/11	R214	06/11/2025	11.64 Call	Bond Future	1564.2700	1.5643	1261.9200	1.2619	19.329	0.0000	0.0000
2025/04/11	R214	06/11/2025	11.64 Put	Bond Future	2927.5600	2.9276	3421.3600	3.4214	16.867	0.0000	0.0000
2025/04/11	R214	05/02/2026		Bond Future	12.0465	64.7936	12.2163	63.9806	1.410	0.0000	0.0000
2025/04/11	R214	05/02/2026	11.26 Call	Bond Future	1059.3600	1.0594	856.5200	0.8565	19.147	0.0000	0.0000
2025/04/11	R214	05/02/2026	11.26 Put	Bond Future	5040.8900	5.0409	5651.0200	5.6510	12.104	0.0000	0.0000
2025/04/11	R214	07/05/2026		Bond Future	12.1816	62.7281	12.3551	61.9121	1.424	0.0000	0.0000
2025/04/11	R214	07/05/2026	11.53 Call	Bond Future	1634.0000	1.6340	1376.7600	1.3768	15.743	0.0000	0.0000
2025/04/11	R214	07/05/2026	11.53 Put	Bond Future	4849.3700	4.8494	5408.1600	5.4082	11.523	0.0000	0.0000
2025/04/11	R248	08/05/2025		Bond Future	11.9365	76.9328	12.0822	76.0507	1.221	0.0000	0.0000
2025/04/11	R248	08/05/2025	12.60 Call	Bond Future	3968.1000	3.9681	3167.4200	3.1674	20.178	0.0000	0.0000
2025/04/11	R248	08/05/2025	12.60 Put	Bond Future	91.8900	0.0919	173.2700	0.1733	88.562	0.0000	0.0000
2025/04/11	R248	07/08/2025		Bond Future	12.0576	78.4363	12.2097	77.5326	1.261	0.0000	0.0000
2025/04/11	R248	07/08/2025	13.21 Call	Bond Future	6815.1900	6.8152	6048.0100	6.0480	11.257	0.0000	0.0000
2025/04/11	R248	07/08/2025	13.21 Put	Bond Future	412.9100	0.4129	549.3700	0.5494	33.048	0.0000	0.0000
2025/04/11	R248	06/11/2025		Bond Future	12.1892	75.5102	12.3480	74.5842	1.303	0.0000	0.0000
2025/04/11	R248	06/11/2025	11.74 Call	Bond Future	1575.5800	1.5756	1197.5900	1.1976	23.991	0.0000	0.0000
2025/04/11	R248	06/11/2025	11.74 Put	Bond Future	4307.6600	4.3077	4855.6000	4.8556	12.720	0.0000	0.0000
2025/04/11	R248	05/02/2026		Bond Future	12.3308	76.9646	12.4963	76.0190	1.343	0.0000	0.0000
2025/04/11	R248	05/02/2026	11.46 Call	Bond Future	1176.1700	1.1762	956.5600	0.9566	18.672	0.0000	0.0000
2025/04/11	R248	05/02/2026	11.46 Put	Bond Future	6519.1400	6.5191	7245.0800	7.2451	11.136	0.0000	0.0000
2025/04/11	R248	07/05/2026		Bond Future	12.4734	73.9881	12.6428	73.0394	1.359	0.0000	0.0000
2025/04/11	R248	07/05/2026	11.72 Call	Bond Future	1890.5300	1.8905	1538.4900	1.5385	18.621	0.0000	0.0000
2025/04/11	R248	07/05/2026	11.72 Put	Bond Future	6382.7500	6.3828	6979.4200	6.9794	9.348	0.0000	0.0000
2025/04/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/11	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
2025/04/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

