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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/04/2025 TO 14/04/2025

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
2025/04/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/14	2029	08/05/2025		Bond Future	135.9699	135.9699	135.9710	135.9710	0.001	0.0000
2025/04/14	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2029	08/05/2025	137.85 Put	Bond Future	1880.0800	1.8801	1878.9900	1.8790	0.058	0.0000
2025/04/14	2029	07/08/2025		Bond Future	138.6530	138.6530	138.6541	138.6541	0.001	0.0000
2025/04/14	2029	07/08/2025	137.41 Call	Bond Future	1242.9600	1.2430	1244.1400	1.2441	0.095	0.0000
2025/04/14	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	
2025/04/14	2029	06/11/2025			Bond Future	139.9192	139.9192	139.9208	139.9208	0.001	0.0000	0.0000
2025/04/14	2029	06/11/2025	139.79 Call		Bond Future	129.1700	0.1292	130.8000	0.1308	1.262	0.0000	0.0000
2025/04/14	2029	06/11/2025	139.79 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2029	05/02/2026			Bond Future	142.6448	142.6448	142.6468	142.6468	0.001	0.0000	0.0000
2025/04/14	2029	05/02/2026	140.11 Call		Bond Future	2534.8400	2.5348	2536.8200	2.5368	0.078	0.0000	0.0000
2025/04/14	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2029	07/05/2026			Bond Future	143.9600	143.9600	143.9624	143.9624	0.002	0.0000	0.0000
2025/04/14	2029	07/05/2026	141.82 Call		Bond Future	2139.9800	2.1400	2142.4000	2.1424	0.113	0.0000	0.0000
2025/04/14	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2030	08/05/2025	8.72 Put		Bond Future	2210.7100	2.2107	1933.9200	1.9339	12.520	0.0000	0.0000
2025/04/14	2030	08/05/2025	8.72 Call		Bond Future	16.7800	0.0168	22.3900	0.0224	33.433	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.22 Put		Bond Future	716.0500	0.7161	528.1500	0.5282	26.241	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.22 Call		Bond Future	370.0500	0.3701	464.5500	0.4646	25.537	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.54 Call		Bond Future	1052.4800	1.0525	1243.3700	1.2434	18.137	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.54 Put		Bond Future	238.4200	0.2384	146.9100	0.1469	38.382	0.0000	0.0000
2025/04/14	2030	08/05/2025	8.68 Put		Bond Future	2355.3700	2.3554	2076.8600	2.0769	11.824	0.0000	0.0000
2025/04/14	2030	08/05/2025	8.68 Call		Bond Future	11.7100	0.0117	15.6000	0.0156	33.219	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.18 Put		Bond Future	804.3500	0.8044	604.5900	0.6046	24.835	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.18 Call		Bond Future	312.1100	0.3121	394.7500	0.3948	26.478	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.99 Call		Bond Future	2447.9800	2.4480	2712.8100	2.7128	10.818	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.99 Put		Bond Future	31.7800	0.0318	14.2100	0.0142	55.286	0.0000	0.0000
2025/04/14	2030	08/05/2025	8.95 Put		Bond Future	1431.4100	1.4314	1178.0800	1.1781	17.698	0.0000	0.0000
2025/04/14	2030	08/05/2025	8.95 Call		Bond Future	92.9400	0.0929	122.0100	0.1220	31.278	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.45 Put		Bond Future	334.7300	0.3347	218.0000	0.2180	34.873	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.45 Call		Bond Future	824.2900	0.8243	989.9600	0.9900	20.099	0.0000	0.0000
2025/04/14	2030	08/05/2025	11.86 Call		Bond Future	8724.8500	8.7249	9007.2500	9.0073	3.237	0.0000	0.0000
2025/04/14	2030	08/05/2025	11.86 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2030	08/05/2025	10.31 Put		Bond Future	5.8300	0.0058	2.0100	0.0020	65.523	0.0000	0.0000
2025/04/14	2030	08/05/2025	10.31 Call		Bond Future	3540.9500	3.5410	3819.5300	3.8195	7.867	0.0000	0.0000
2025/04/14	2030	08/05/2025	12.28 Call		Bond Future	10068.0000	10.0680	10350.4000	10.3504	2.805	0.0000	0.0000
2025/04/14	2030	08/05/2025	12.28 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2030	08/05/2025	10.69 Put		Bond Future	0.6400	0.0006	0.1600	0.0002	75.000	0.0000	0.0000
2025/04/14	2030	08/05/2025	10.69 Call		Bond Future	4842.9400	4.8429	5124.8600	5.1249	5.821	0.0000	0.0000
2025/04/14	2030	08/05/2025			Bond Future	9.3149	97.3021	9.2374	97.5845	0.832	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.93 Call		Bond Future	2247.2800	2.2473	2506.9500	2.5070	11.555	0.0000	0.0000
2025/04/14	2030	08/05/2025	9.93 Put		Bond Future	42.7500	0.0428	20.0200	0.0200	53.170	0.0000	0.0000
2025/04/14	2030	07/08/2025	12.12 Call		Bond Future	8833.2100	8.8332	9120.6800	9.1207	3.254	0.0000	0.0000
2025/04/14	2030	07/08/2025	12.12 Put		Bond Future	1.1000	0.0011	0.6800	0.0007	38.182	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
2025/04/14	2030	07/08/2025	10.48 Put	Bond Future	154.2500	0.1543	119.9500	0.1200	22.237	0.0000	0.0000
2025/04/14	2030	07/08/2025	10.48 Call	Bond Future	3757.8200	3.7578	4011.4100	4.0114	6.748	0.0000	0.0000
2025/04/14	2030	07/08/2025		Bond Future	9.4157	95.1879	9.3328	95.4757	0.880	0.0000	0.0000
2025/04/14	2030	07/08/2025	11.11 Call	Bond Future	5691.1700	5.6912	5969.6500	5.9697	4.893	0.0000	0.0000
2025/04/14	2030	07/08/2025	11.11 Put	Bond Future	33.8900	0.0339	24.4800	0.0245	27.766	0.0000	0.0000
2025/04/14	2030	07/08/2025	8.72 Put	Bond Future	2649.0300	2.6490	2403.1100	2.4031	9.283	0.0000	0.0000
2025/04/14	2030	07/08/2025	8.72 Call	Bond Future	198.8600	0.1989	240.8300	0.2408	21.105	0.0000	0.0000
2025/04/14	2030	07/08/2025	9.22 Put	Bond Future	1391.6500	1.3917	1212.2900	1.2123	12.888	0.0000	0.0000
2025/04/14	2030	07/08/2025	9.22 Call	Bond Future	710.2000	0.7102	818.7300	0.8187	15.282	0.0000	0.0000
2025/04/14	2030	07/08/2025	9.81 Call	Bond Future	1894.4800	1.8945	2088.4600	2.0885	10.239	0.0000	0.0000
2025/04/14	2030	07/08/2025	9.81 Put	Bond Future	539.3200	0.5393	445.4100	0.4454	17.413	0.0000	0.0000
2025/04/14	2030	06/11/2025	8.72 Put	Bond Future	3038.2800	3.0383	2800.4000	2.8004	7.829	0.0000	0.0000
2025/04/14	2030	06/11/2025	8.72 Call	Bond Future	339.0200	0.3390	394.8200	0.3948	16.459	0.0000	0.0000
2025/04/14	2030	06/11/2025	9.22 Put	Bond Future	1887.8400	1.8878	1703.5200	1.7035	9.764	0.0000	0.0000
2025/04/14	2030	06/11/2025	9.22 Call	Bond Future	879.1000	0.8791	988.4600	0.9885	12.440	0.0000	0.0000
2025/04/14	2030	06/11/2025	10.08 Call	Bond Future	2546.1000	2.5461	2745.7200	2.7457	7.840	0.0000	0.0000
2025/04/14	2030	06/11/2025	10.08 Put	Bond Future	730.4900	0.7305	636.4300	0.6364	12.876	0.0000	0.0000
2025/04/14	2030	06/11/2025		Bond Future	9.5235	97.0214	9.4348	97.3151	0.932	0.0000	0.0000
2025/04/14	2030	06/11/2025	9.54 Call	Bond Future	1402.3000	1.4023	1548.1600	1.5482	10.401	0.0000	0.0000
2025/04/14	2030	06/11/2025	9.54 Put	Bond Future	1347.9700	1.3480	1200.1500	1.2002	10.966	0.0000	0.0000
2025/04/14	2030	05/02/2026		Bond Future	9.6489	94.8800	9.5534	95.1796	0.990	0.0000	0.0000
2025/04/14	2030	05/02/2026	9.49 Call	Bond Future	1338.4800	1.3385	1472.3200	1.4723	9.999	0.0000	0.0000
2025/04/14	2030	05/02/2026	9.49 Put	Bond Future	1837.3200	1.8373	1671.5700	1.6716	9.021	0.0000	0.0000
2025/04/14	2030	07/05/2026		Bond Future	9.7999	96.7071	9.6967	97.0127	1.054	0.0000	0.0000
2025/04/14	2030	07/05/2026	9.39 Call	Bond Future	1117.8200	1.1178	1235.9400	1.2359	10.567	0.0000	0.0000
2025/04/14	2030	07/05/2026	9.39 Put	Bond Future	2338.2100	2.3382	2150.7500	2.1508	8.017	0.0000	0.0000
2025/04/14	2032	08/05/2025	9.40 Put	Bond Future	3904.1100	3.9041	3528.9600	3.5290	9.609	0.0000	0.0000
2025/04/14	2032	08/05/2025	9.40 Call	Bond Future	3.3200	0.0033	4.3500	0.0044	31.024	0.0000	0.0000
2025/04/14	2032	08/05/2025	9.90 Put	Bond Future	1753.3900	1.7534	1432.3000	1.4323	18.313	0.0000	0.0000
2025/04/14	2032	08/05/2025	9.90 Call	Bond Future	216.5800	0.2166	271.6700	0.2717	25.436	0.0000	0.0000
2025/04/14	2032	08/05/2025	10.28 Call	Bond Future	932.1100	0.9321	1105.3800	1.1054	18.589	0.0000	0.0000
2025/04/14	2032	08/05/2025	10.28 Put	Bond Future	722.2400	0.7222	519.3300	0.5193	28.095	0.0000	0.0000
2025/04/14	2032	08/05/2025	9.42 Put	Bond Future	3809.0600	3.8091	3434.2200	3.4342	9.841	0.0000	0.0000
2025/04/14	2032	08/05/2025	9.42 Call	Bond Future	4.2900	0.0043	5.6300	0.0056	31.235	0.0000	0.0000
2025/04/14	2032	08/05/2025	9.92 Put	Bond Future	1683.4900	1.6835	1367.3700	1.3674	18.778	0.0000	0.0000
2025/04/14	2032	08/05/2025	9.92 Call	Bond Future	239.6700	0.2397	299.7300	0.2997	25.059	0.0000	0.0000
2025/04/14	2032	08/05/2025	10.97 Call	Bond Future	3363.4800	3.3635	3698.4000	3.6984	9.958	0.0000	0.0000
2025/04/14	2032	08/05/2025	10.97 Put	Bond Future	88.2200	0.0882	46.9600	0.0470	46.769	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
2025/04/14	2032	08/05/2025		Bond Future	10.2339	91.3188	10.1515	91.6950	0.805	0.0000
2025/04/14	2032	08/05/2025	10.91 Call	Bond Future	3121.9000	3.1219	3449.2600	3.4493	10.486	0.0000
2025/04/14	2032	08/05/2025	10.91 Put	Bond Future	107.8900	0.1079	59.0700	0.0591	45.250	0.0000
2025/04/14	2032	07/08/2025		Bond Future	10.3501	93.0983	10.2634	93.4818	0.837	0.0000
2025/04/14	2032	07/08/2025	12.01 Call	Bond Future	7040.5700	7.0406	7405.3700	7.4054	5.181	0.0000
2025/04/14	2032	07/08/2025	12.01 Put	Bond Future	73.6200	0.0736	54.9300	0.0549	25.387	0.0000
2025/04/14	2032	07/08/2025	9.40 Put	Bond Future	4478.1600	4.4782	4129.4500	4.1295	7.787	0.0000
2025/04/14	2032	07/08/2025	9.40 Call	Bond Future	157.1100	0.1571	191.8900	0.1919	22.137	0.0000
2025/04/14	2032	07/08/2025	9.90 Put	Bond Future	2634.2600	2.6343	2353.0600	2.3531	10.675	0.0000
2025/04/14	2032	07/08/2025	9.90 Call	Bond Future	619.0600	0.6191	721.3500	0.7214	16.523	0.0000
2025/04/14	2032	07/08/2025	10.59 Call	Bond Future	2091.9900	2.0920	2318.0600	2.3181	10.806	0.0000
2025/04/14	2032	07/08/2025	10.59 Put	Bond Future	1040.3600	1.0404	882.9400	0.8829	15.131	0.0000
2025/04/14	2032	06/11/2025	9.40 Put	Bond Future	5085.3600	5.0854	4746.9500	4.7470	6.655	0.0000
2025/04/14	2032	06/11/2025	9.40 Call	Bond Future	309.0600	0.3091	361.7800	0.3618	17.058	0.0000
2025/04/14	2032	06/11/2025	9.90 Put	Bond Future	3369.1200	3.3691	3089.2200	3.0892	8.308	0.0000
2025/04/14	2032	06/11/2025	9.90 Call	Bond Future	838.6100	0.8386	949.8400	0.9498	13.264	0.0000
2025/04/14	2032	06/11/2025	10.89 Call	Bond Future	2993.6200	2.9936	3237.6300	3.2376	8.151	0.0000
2025/04/14	2032	06/11/2025	10.89 Put	Bond Future	1271.7000	1.2717	1124.5800	1.1246	11.569	0.0000
2025/04/14	2032	06/11/2025		Bond Future	10.4820	90.7304	10.3907	91.1216	0.871	0.0000
2025/04/14	2032	06/11/2025	10.42 Call	Bond Future	1799.1000	1.7991	1982.6500	1.9827	10.202	0.0000
2025/04/14	2032	06/11/2025	10.42 Put	Bond Future	2064.5600	2.0646	1856.9800	1.8570	10.054	0.0000
2025/04/14	2032	05/02/2026		Bond Future	10.6272	92.4759	10.5308	92.8748	0.907	0.0000
2025/04/14	2032	05/02/2026	10.16 Call	Bond Future	1297.7300	1.2977	1440.0200	1.4400	10.965	0.0000
2025/04/14	2032	05/02/2026	10.16 Put	Bond Future	3252.2500	3.2523	2995.6400	2.9956	7.890	0.0000
2025/04/14	2032	07/05/2026		Bond Future	10.7836	90.0956	10.6816	90.5024	0.945	0.0000
2025/04/14	2032	07/05/2026	10.14 Call	Bond Future	1288.6200	1.2886	1424.4800	1.4245	10.543	0.0000
2025/04/14	2032	07/05/2026	10.14 Put	Bond Future	3896.5200	3.8965	3625.5700	3.6256	6.954	0.0000
2025/04/14	2033	08/05/2025		Bond Future	127.1374	127.1374	127.2305	127.2305	0.073	0.0000
2025/04/14	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2033	08/05/2025	130.62 Put	Bond Future	3482.6300	3.4826	3389.5100	3.3895	2.674	0.0000
2025/04/14	2033	07/08/2025		Bond Future	129.6462	129.6462	129.7411	129.7411	0.073	0.0000
2025/04/14	2033	07/08/2025	128.65 Call	Bond Future	996.2000	0.9962	1091.0500	1.0911	9.521	0.0000
2025/04/14	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2033	06/11/2025		Bond Future	130.6370	130.6370	130.7341	130.7341	0.074	0.0000
2025/04/14	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2033	06/11/2025	133.14 Put	Bond Future	2503.0000	2.5030	2405.8900	2.4059	3.880	0.0000
2025/04/14	2033	05/02/2026		Bond Future	133.1819	133.1819	133.2812	133.2812	0.075	0.0000
2025/04/14	2033	05/02/2026	132.88 Call	Bond Future	301.8800	0.3019	401.2400	0.4012	32.914	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
2025/04/14	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2033	07/05/2026		Bond Future	134.2097	134.2097	134.3113	134.3113	0.076	0.0000	0.0000
2025/04/14	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2033	07/05/2026	135.16 Put	Bond Future	950.3200	0.9503	848.6600	0.8487	10.697	0.0000	0.0000
2025/04/14	2037	08/05/2025	10.50 Put	Bond Future	6383.1200	6.3831	5824.3300	5.8243	8.754	0.0000	0.0000
2025/04/14	2037	08/05/2025	10.50 Call	Bond Future	0.2900	0.0003	0.4200	0.0004	44.828	0.0000	0.0000
2025/04/14	2037	08/05/2025	11.00 Put	Bond Future	3483.7200	3.4837	2944.9600	2.9450	15.465	0.0000	0.0000
2025/04/14	2037	08/05/2025	11.00 Call	Bond Future	43.1400	0.0431	63.3000	0.0633	46.732	0.0000	0.0000
2025/04/14	2037	08/05/2025	11.46 Call	Bond Future	520.7100	0.5207	695.6800	0.6957	33.602	0.0000	0.0000
2025/04/14	2037	08/05/2025	11.46 Put	Bond Future	1376.4000	1.3764	992.4500	0.9925	27.895	0.0000	0.0000
2025/04/14	2037	08/05/2025	12.55 Put	Bond Future	24.8000	0.0248	8.9400	0.0089	63.952	0.0000	0.0000
2025/04/14	2037	08/05/2025	12.55 Call	Bond Future	4860.9200	4.8609	5403.9800	5.4040	11.172	0.0000	0.0000
2025/04/14	2037	08/05/2025	13.30 Put	Bond Future	0.3600	0.0004	0.0700	0.0001	80.556	0.0000	0.0000
2025/04/14	2037	08/05/2025	13.30 Call	Bond Future	8427.1400	8.4271	8985.7700	8.9858	6.629	0.0000	0.0000
2025/04/14	2037	08/05/2025	13.35 Put	Bond Future	0.2500	0.0003	0.0400	0.0000	84.000	0.0000	0.0000
2025/04/14	2037	08/05/2025	13.35 Call	Bond Future	8657.5900	8.6576	9216.3000	9.2163	6.453	0.0000	0.0000
2025/04/14	2037	08/05/2025		Bond Future	11.6168	82.6794	11.5141	83.2383	0.884	0.0000	0.0000
2025/04/14	2037	08/05/2025	12.25 Call	Bond Future	3421.5400	3.4215	3928.7600	3.9288	14.824	0.0000	0.0000
2025/04/14	2037	08/05/2025	12.25 Put	Bond Future	93.9100	0.0939	42.2100	0.0422	55.053	0.0000	0.0000
2025/04/14	2037	07/08/2025		Bond Future	11.7592	80.0296	11.6522	80.5994	0.910	0.0000	0.0000
2025/04/14	2037	07/08/2025	13.01 Call	Bond Future	6551.0300	6.5510	7052.7200	7.0527	7.658	0.0000	0.0000
2025/04/14	2037	07/08/2025	13.01 Put	Bond Future	293.9700	0.2940	225.9000	0.2259	23.155	0.0000	0.0000
2025/04/14	2037	07/08/2025	12.17 Call	Bond Future	3180.0000	3.1800	3558.9100	3.5589	11.915	0.0000	0.0000
2025/04/14	2037	07/08/2025	12.17 Put	Bond Future	1044.3500	1.0444	853.5000	0.8535	18.275	0.0000	0.0000
2025/04/14	2037	07/08/2025	11.42 Call	Bond Future	1004.7000	1.0047	1196.4100	1.1964	19.081	0.0000	0.0000
2025/04/14	2037	07/08/2025	11.42 Put	Bond Future	2831.1300	2.8311	2453.0800	2.4531	13.353	0.0000	0.0000
2025/04/14	2037	07/08/2025	10.55 Put	Bond Future	6863.7700	6.8638	6320.0900	6.3201	7.921	0.0000	0.0000
2025/04/14	2037	07/08/2025	10.55 Call	Bond Future	77.1800	0.0772	103.2600	0.1033	33.791	0.0000	0.0000
2025/04/14	2037	07/08/2025	10.64 Put	Bond Future	6363.3400	6.3633	5828.4800	5.8285	8.405	0.0000	0.0000
2025/04/14	2037	07/08/2025	10.64 Call	Bond Future	109.0200	0.1090	143.9200	0.1439	32.012	0.0000	0.0000
2025/04/14	2037	07/08/2025	11.82 Call	Bond Future	2019.2200	2.0192	2316.7500	2.3168	14.735	0.0000	0.0000
2025/04/14	2037	07/08/2025	11.82 Put	Bond Future	1697.9900	1.6980	1425.7600	1.4258	16.032	0.0000	0.0000
2025/04/14	2037	07/08/2025	11.07 Call	Bond Future	437.8100	0.4378	543.5000	0.5435	24.141	0.0000	0.0000
2025/04/14	2037	07/08/2025	11.07 Put	Bond Future	4210.8100	4.2108	3746.7400	3.7467	11.021	0.0000	0.0000
2025/04/14	2037	07/08/2025	10.34 Put	Bond Future	8077.6400	8.0776	7519.8400	7.5198	6.905	0.0000	0.0000
2025/04/14	2037	07/08/2025	10.34 Call	Bond Future	31.2100	0.0312	43.1700	0.0432	38.321	0.0000	0.0000
2025/04/14	2037	07/08/2025	10.50 Put	Bond Future	7147.3100	7.1473	6599.4900	6.5995	7.665	0.0000	0.0000
2025/04/14	2037	07/08/2025	10.50 Call	Bond Future	63.0400	0.0630	84.9800	0.0850	34.803	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
2025/04/14	2037	07/08/2025	11.00 Put	Bond Future	4529.5000	4.5295	4050.7400	4.0507	10.570	0.0000
2025/04/14	2037	07/08/2025	11.00 Call	Bond Future	359.4100	0.3594	450.4100	0.4504	25.319	0.0000
2025/04/14	2037	07/08/2025	11.83 Call	Bond Future	2049.2200	2.0492	2349.2800	2.3493	14.643	0.0000
2025/04/14	2037	07/08/2025	11.83 Put	Bond Future	1675.3200	1.6753	1405.6200	1.4056	16.098	0.0000
2025/04/14	2037	07/08/2025	11.45 Call	Bond Future	1067.4400	1.0674	1267.1300	1.2671	18.707	0.0000
2025/04/14	2037	07/08/2025	11.45 Put	Bond Future	2729.9800	2.7300	2359.9100	2.3599	13.556	0.0000
2025/04/14	2037	06/11/2025	10.50 Put	Bond Future	7974.3400	7.9743	7440.8000	7.4408	6.691	0.0000
2025/04/14	2037	06/11/2025	10.50 Call	Bond Future	198.7500	0.1988	246.2000	0.2462	23.874	0.0000
2025/04/14	2037	06/11/2025	11.00 Put	Bond Future	5513.4800	5.5135	5048.7600	5.0488	8.429	0.0000
2025/04/14	2037	06/11/2025	11.00 Call	Bond Future	625.3700	0.6254	741.6400	0.7416	18.592	0.0000
2025/04/14	2037	06/11/2025	12.16 Call	Bond Future	3267.3600	3.2674	3606.4800	3.6065	10.379	0.0000
2025/04/14	2037	06/11/2025	12.16 Put	Bond Future	1950.2400	1.9502	1708.3700	1.7084	12.402	0.0000
2025/04/14	2037	06/11/2025		Bond Future	11.9032	81.5709	11.7918	82.1519	0.936	0.0000
2025/04/14	2037	06/11/2025	11.63 Call	Bond Future	1777.4900	1.7775	2015.8000	2.0158	13.407	0.0000
2025/04/14	2037	06/11/2025	11.63 Put	Bond Future	3213.2700	3.2133	2870.5900	2.8706	10.665	0.0000
2025/04/14	2037	05/02/2026	12.27 Call	Bond Future	3553.4500	3.5535	3888.4300	3.8884	9.427	0.0000
2025/04/14	2037	05/02/2026	12.27 Put	Bond Future	2493.3400	2.4933	2235.9000	2.2359	10.325	0.0000
2025/04/14	2037	05/02/2026	10.90 Put	Bond Future	6866.7500	6.8668	6385.7800	6.3858	7.004	0.0000
2025/04/14	2037	05/02/2026	10.90 Call	Bond Future	666.2700	0.6663	777.7200	0.7777	16.727	0.0000
2025/04/14	2037	05/02/2026		Bond Future	12.0591	78.8814	11.9429	79.4738	0.963	0.0000
2025/04/14	2037	05/02/2026	11.20 Call	Bond Future	1062.2000	1.0622	1219.0300	1.2190	14.765	0.0000
2025/04/14	2037	05/02/2026	11.20 Put	Bond Future	5594.5300	5.5945	5158.9400	5.1589	7.786	0.0000
2025/04/14	2037	05/02/2026	11.86 Call	Bond Future	2416.0300	2.4160	2685.0600	2.6851	11.135	0.0000
2025/04/14	2037	05/02/2026	11.86 Put	Bond Future	3435.0200	3.4350	3111.6300	3.1116	9.415	0.0000
2025/04/14	2037	05/02/2026	11.36 Call	Bond Future	1330.1700	1.3302	1513.5000	1.5135	13.782	0.0000
2025/04/14	2037	05/02/2026	11.36 Put	Bond Future	4991.3200	4.9913	4582.2300	4.5822	8.196	0.0000
2025/04/14	2037	05/02/2026	10.65 Put	Bond Future	8058.4300	8.0584	7545.7600	7.5458	6.362	0.0000
2025/04/14	2037	05/02/2026	10.65 Call	Bond Future	432.3900	0.4324	512.1400	0.5121	18.444	0.0000
2025/04/14	2037	05/02/2026	12.73 Call	Bond Future	5027.4300	5.0274	5425.8900	5.4259	7.926	0.0000
2025/04/14	2037	05/02/2026	12.73 Put	Bond Future	1724.1900	1.7242	1530.2300	1.5302	11.249	0.0000
2025/04/14	2037	05/02/2026	11.40 Put	Bond Future	4848.5000	4.8485	4446.1800	4.4462	8.298	0.0000
2025/04/14	2037	05/02/2026	11.40 Call	Bond Future	1403.1700	1.4032	1593.2700	1.5933	13.548	0.0000
2025/04/14	2037	07/05/2026		Bond Future	12.2269	80.3995	12.1057	81.0036	0.991	0.0000
2025/04/14	2037	07/05/2026	11.32 Call	Bond Future	1402.4100	1.4024	1579.2800	1.5793	12.612	0.0000
2025/04/14	2037	07/05/2026	11.32 Put	Bond Future	6084.7500	6.0848	5657.5700	5.6576	7.021	0.0000
2025/04/14	2038	08/05/2025		Bond Future	138.5978	138.5978	138.7474	138.7474	0.108	0.0000
2025/04/14	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2038	08/05/2025	139.68 Put	Bond Future	1082.2300	1.0822	932.5700	0.9326	13.829	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
2025/04/14	2038	07/08/2025		Bond Future	139.2009	139.2009	139.3535	0.110	0.0000	0.0000
2025/04/14	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2038	07/08/2025	139.56 Put	Bond Future	359.1000	0.3591	206.5000	0.2065	42.495	0.0000
2025/04/14	2038	06/11/2025		Bond Future	141.9163	141.9163	142.0722	0.110	0.0000	0.0000
2025/04/14	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2038	06/11/2025	143.88 Put	Bond Future	1963.6700	1.9637	1807.7700	1.8078	7.939	0.0000
2025/04/14	2038	05/02/2026		Bond Future	142.5075	142.5075	142.6670	0.112	0.0000	0.0000
2025/04/14	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2038	05/02/2026	143.20 Put	Bond Future	692.4600	0.6925	533.0200	0.5330	23.025	0.0000
2025/04/14	2038	07/05/2026		Bond Future	145.2862	145.2862	145.4491	0.112	0.0000	0.0000
2025/04/14	2038	07/05/2026	144.53 Call	Bond Future	756.2300	0.7562	919.0800	0.9191	21.534	0.0000
2025/04/14	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2040	08/05/2025	13.43 Put	Bond Future	1.8100	0.0018	0.4100	0.0004	77.348	0.0000
2025/04/14	2040	08/05/2025	13.43 Call	Bond Future	7836.5100	7.8365	8461.2900	8.4613	7.973	0.0000
2025/04/14	2040	08/05/2025	12.75 Put	Bond Future	48.9700	0.0490	18.8100	0.0188	61.589	0.0000
2025/04/14	2040	08/05/2025	12.75 Call	Bond Future	4407.8000	4.4078	5003.8200	5.0038	13.522	0.0000
2025/04/14	2040	08/05/2025	13.50 Put	Bond Future	1.2600	0.0013	0.2700	0.0003	78.571	0.0000
2025/04/14	2040	08/05/2025	13.50 Call	Bond Future	8179.6000	8.1796	8804.7900	8.8048	7.643	0.0000
2025/04/14	2040	08/05/2025		Bond Future	11.9625	82.2181	11.8547	82.8443	0.901	0.0000
2025/04/14	2040	08/05/2025	12.63 Call	Bond Future	3801.3900	3.8014	4379.5400	4.3795	15.209	0.0000
2025/04/14	2040	08/05/2025	12.63 Put	Bond Future	82.8400	0.0828	34.8100	0.0348	57.979	0.0000
2025/04/14	2040	07/08/2025		Bond Future	12.1069	79.3087	11.9948	79.9471	0.926	0.0000
2025/04/14	2040	07/08/2025	13.29 Call	Bond Future	6662.5200	6.6625	7214.4700	7.2145	8.284	0.0000
2025/04/14	2040	07/08/2025	13.29 Put	Bond Future	376.0600	0.3761	289.6600	0.2897	22.975	0.0000
2025/04/14	2040	07/08/2025	12.60 Call	Bond Future	3745.4700	3.7455	4187.6500	4.1877	11.806	0.0000
2025/04/14	2040	07/08/2025	12.60 Put	Bond Future	1028.0200	1.0280	831.8500	0.8319	19.082	0.0000
2025/04/14	2040	07/08/2025	11.00 Put	Bond Future	6788.3700	6.7884	6192.9300	6.1929	8.771	0.0000
2025/04/14	2040	07/08/2025	11.00 Call	Bond Future	130.5200	0.1305	173.4300	0.1734	32.876	0.0000
2025/04/14	2040	07/08/2025	11.70 Put	Bond Future	3321.0100	3.3210	2881.3700	2.8814	13.238	0.0000
2025/04/14	2040	07/08/2025	11.70 Call	Bond Future	966.8600	0.9669	1165.5700	1.1656	20.552	0.0000
2025/04/14	2040	07/08/2025	12.40 Call	Bond Future	2991.0800	2.9911	3387.0700	3.3871	13.239	0.0000
2025/04/14	2040	07/08/2025	12.40 Put	Bond Future	1358.3800	1.3584	1116.0200	1.1160	17.842	0.0000
2025/04/14	2040	07/08/2025	10.80 Put	Bond Future	8009.4800	8.0095	7393.2900	7.3933	7.693	0.0000
2025/04/14	2040	07/08/2025	10.80 Call	Bond Future	59.7100	0.0597	81.8700	0.0819	37.113	0.0000
2025/04/14	2040	07/08/2025	11.40 Put	Bond Future	4628.3700	4.6284	4108.2100	4.1082	11.239	0.0000
2025/04/14	2040	07/08/2025	11.40 Call	Bond Future	470.2400	0.4702	588.4300	0.5884	25.134	0.0000
2025/04/14	2040	07/08/2025	12.00 Call	Bond Future	1696.7700	1.6968	1983.6500	1.9837	16.907	0.0000
2025/04/14	2040	07/08/2025	12.00 Put	Bond Future	2305.1100	2.3051	1953.6400	1.9536	15.247	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
2025/04/14	2040	06/11/2025		Bond Future	12.2521	80.8360	12.1355	81.4869	0.951	0.0000
2025/04/14	2040	06/11/2025	11.84 Call	Bond Future	1535.5700	1.5356	1772.2500	1.7723	15.413	0.0000
2025/04/14	2040	06/11/2025	11.84 Put	Bond Future	3873.0600	3.8731	3458.9000	3.4589	10.693	0.0000
2025/04/14	2040	05/02/2026	13.23 Call	Bond Future	5967.1800	5.9672	6432.8200	6.4328	7.803	0.0000
2025/04/14	2040	05/02/2026	13.23 Put	Bond Future	1692.1500	1.6922	1494.1900	1.4942	11.699	0.0000
2025/04/14	2040	05/02/2026	11.82 Put	Bond Future	4997.5800	4.9976	4563.9800	4.5640	8.676	0.0000
2025/04/14	2040	05/02/2026	11.82 Call	Bond Future	1700.4000	1.7004	1930.4000	1.9304	13.526	0.0000
2025/04/14	2040	05/02/2026		Bond Future	12.4084	77.8817	12.2870	78.5453	0.978	0.0000
2025/04/14	2040	05/02/2026	11.49 Call	Bond Future	1080.5300	1.0805	1249.0900	1.2491	15.600	0.0000
2025/04/14	2040	05/02/2026	11.49 Put	Bond Future	6319.1900	6.3192	5824.1500	5.8242	7.834	0.0000
2025/04/14	2040	07/05/2026		Bond Future	12.5752	79.3804	12.4488	80.0570	1.006	0.0000
2025/04/14	2040	07/05/2026	11.67 Call	Bond Future	1491.5900	1.4916	1690.7200	1.6907	13.350	0.0000
2025/04/14	2040	07/05/2026	11.67 Put	Bond Future	6537.2700	6.5373	6059.8100	6.0598	7.304	0.0000
2025/04/14	2044	08/05/2025	10.85 Put	Bond Future	8154.3200	8.1543	7492.1500	7.4922	8.120	0.0000
2025/04/14	2044	08/05/2025	10.85 Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000
2025/04/14	2044	08/05/2025	11.76 Call	Bond Future	193.5100	0.1935	288.9100	0.2889	49.300	0.0000
2025/04/14	2044	08/05/2025	11.76 Put	Bond Future	2441.2600	2.4413	1874.4800	1.8745	23.217	0.0000
2025/04/14	2044	08/05/2025	11.35 Put	Bond Future	4832.7100	4.8327	4176.7800	4.1768	13.573	0.0000
2025/04/14	2044	08/05/2025	11.35 Call	Bond Future	9.7000	0.0097	15.9500	0.0160	64.433	0.0000
2025/04/14	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2044	08/05/2025	Put	Bond Future	22393.8000	22.3938	21731.6200	21.7316	2.957	0.0000
2025/04/14	2044	08/05/2025	12.40 Call	Bond Future	1917.1900	1.9172	2394.2000	2.3942	24.881	0.0000
2025/04/14	2044	08/05/2025	12.40 Put	Bond Future	405.0100	0.4050	219.8400	0.2198	45.720	0.0000
2025/04/14	2044	08/05/2025	11.65 Call	Bond Future	101.2200	0.1012	155.9000	0.1559	54.021	0.0000
2025/04/14	2044	08/05/2025	11.65 Put	Bond Future	3026.6200	3.0266	2419.1200	2.4191	20.072	0.0000
2025/04/14	2044	08/05/2025	10.92 Put	Bond Future	7674.7900	7.6748	7012.6500	7.0127	8.627	0.0000
2025/04/14	2044	08/05/2025	10.92 Call	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0.0000
2025/04/14	2044	08/05/2025		Bond Future	12.1363	77.6062	12.0236	78.2684	0.929	0.0000
2025/04/14	2044	08/05/2025	12.72 Call	Bond Future	3400.8200	3.4008	3995.4500	3.9955	17.485	0.0000
2025/04/14	2044	08/05/2025	12.72 Put	Bond Future	119.4400	0.1194	51.8900	0.0519	56.556	0.0000
2025/04/14	2044	07/08/2025		Bond Future	12.2768	74.7322	12.1596	75.4073	0.955	0.0000
2025/04/14	2044	07/08/2025	13.34 Call	Bond Future	6150.8100	6.1508	6720.5400	6.7205	9.263	0.0000
2025/04/14	2044	07/08/2025	13.34 Put	Bond Future	456.6000	0.4566	351.2100	0.3512	23.081	0.0000
2025/04/14	2044	07/08/2025	11.85 Call	Bond Future	928.9000	0.9289	1134.6400	1.1346	22.149	0.0000
2025/04/14	2044	07/08/2025	11.85 Put	Bond Future	3435.3400	3.4353	2965.9600	2.9660	13.663	0.0000
2025/04/14	2044	07/08/2025	11.30 Put	Bond Future	6147.8500	6.1479	5538.7100	5.5387	9.908	0.0000
2025/04/14	2044	07/08/2025	11.30 Call	Bond Future	204.5800	0.2046	270.5600	0.2706	32.251	0.0000
2025/04/14	2044	07/08/2025	10.63 Put	Bond Future	10484.5600	10.4846	9815.2700	9.8153	6.384	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
2025/04/14	2044	07/08/2025	10.63 Call	Bond Future	12.2100	0.0122	18.0400	0.0180	47.748	0.0000
2025/04/14	2044	06/11/2025		Bond Future	12.4173	76.1714	12.2956	76.8597	0.981	0.0000
2025/04/14	2044	06/11/2025	11.88 Call	Bond Future	1344.1100	1.3441	1568.7000	1.5687	16.709	0.0000
2025/04/14	2044	06/11/2025	11.88 Put	Bond Future	4461.4600	4.4615	3997.7300	3.9977	10.394	0.0000
2025/04/14	2044	05/02/2026		Bond Future	12.5682	73.2526	12.4415	73.9544	1.008	0.0000
2025/04/14	2044	05/02/2026	11.56 Call	Bond Future	949.0600	0.9491	1111.4000	1.1114	17.105	0.0000
2025/04/14	2044	05/02/2026	11.56 Put	Bond Future	6849.1400	6.8491	6309.7300	6.3097	7.876	0.0000
2025/04/14	2044	07/05/2026		Bond Future	12.7283	74.6621	12.5964	75.3776	1.036	0.0000
2025/04/14	2044	07/05/2026	11.80 Call	Bond Future	1467.2000	1.4672	1674.9800	1.6750	14.162	0.0000
2025/04/14	2044	07/05/2026	11.80 Put	Bond Future	6756.8900	6.7569	6249.1700	6.2492	7.514	0.0000
2025/04/14	2046	08/05/2025		Bond Future	118.6248	118.6248	118.4523	118.4523	0.145	0.0000
2025/04/14	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2046	08/05/2025	121.97 Put	Bond Future	3345.1700	3.3452	3517.6800	3.5177	5.157	0.0000
2025/04/14	2046	07/08/2025		Bond Future	120.9657	120.9657	120.7896	120.7896	0.146	0.0000
2025/04/14	2046	07/08/2025	118.69 Call	Bond Future	2275.7100	2.2757	2099.6200	2.0996	7.738	0.0000
2025/04/14	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2046	06/11/2025		Bond Future	121.0646	121.0646	120.8855	120.8855	0.148	0.0000
2025/04/14	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2046	06/11/2025	125.41 Put	Bond Future	4345.3900	4.3454	4524.5000	4.5245	4.122	0.0000
2025/04/14	2046	05/02/2026		Bond Future	123.4225	123.4225	123.2404	123.2404	0.148	0.0000
2025/04/14	2046	05/02/2026	121.65 Call	Bond Future	1772.4700	1.7725	1590.3800	1.5904	10.273	0.0000
2025/04/14	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2046	07/05/2026		Bond Future	123.5238	123.5238	123.3385	123.3385	0.150	0.0000
2025/04/14	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2046	07/05/2026	124.95 Put	Bond Future	1426.2400	1.4262	1611.5300	1.6115	12.992	0.0000
2025/04/14	2050	08/05/2025		Bond Future	118.7123	118.7123	119.3028	119.3028	0.497	0.0000
2025/04/14	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2050	08/05/2025	121.16 Put	Bond Future	2447.7500	2.4478	1857.2500	1.8573	24.124	0.0000
2025/04/14	2050	07/08/2025		Bond Future	118.6790	118.6790	119.2811	119.2811	0.507	0.0000
2025/04/14	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2050	07/08/2025	119.89 Put	Bond Future	1210.9600	1.2110	608.9000	0.6089	49.718	0.0000
2025/04/14	2050	06/11/2025		Bond Future	120.9943	120.9943	121.6083	121.6083	0.507	0.0000
2025/04/14	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2050	06/11/2025	124.42 Put	Bond Future	3425.7500	3.4258	2811.7300	2.8117	17.924	0.0000
2025/04/14	2050	05/02/2026		Bond Future	120.9298	120.9298	121.5564	121.5564	0.518	0.0000
2025/04/14	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	2050	05/02/2026	122.82 Put	Bond Future	1890.2100	1.8902	1263.6200	1.2636	33.149	0.0000
2025/04/14	2050	07/05/2026		Bond Future	123.2876	123.2876	123.9266	123.9266	0.518	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
2025/04/14	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	2050	07/05/2026	124.07 Put	Bond Future	782.4500	0.7825	143.3700	0.1434	81.677	0.0000	0.0000
2025/04/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	AL37	08/05/2025		Index Future	1083.4280	1083.4280	1087.3130	1087.3130	0.359	0.0000	0.0000
2025/04/14	AL37	07/08/2025		Index Future	1104.5400	1104.5400	1108.5000	1108.5000	0.359	0.0000	0.0000
2025/04/14	AL37	06/11/2025		Index Future	1125.8300	1125.8300	1129.8750	1129.8750	0.359	0.0000	0.0000
2025/04/14	AL37	05/02/2026		Index Future	1147.5090	1147.5090	1151.6410	1151.6410	0.360	0.0000	0.0000
2025/04/14	AL37	07/05/2026		Index Future	1169.6480	1169.6480	1173.8670	1173.8670	0.361	0.0000	0.0000
2025/04/14	AL7T	08/05/2025		Index Future	1266.7220	1266.7220	1275.2070	1275.2070	0.670	0.0000	0.0000
2025/04/14	AL7T	07/08/2025		Index Future	1291.4060	1291.4060	1300.0560	1300.0560	0.670	0.0000	0.0000
2025/04/14	AL7T	06/11/2025		Index Future	1316.2980	1316.2980	1325.1250	1325.1250	0.671	0.0000	0.0000
2025/04/14	AL7T	05/02/2026		Index Future	1341.6450	1341.6450	1350.6510	1350.6510	0.671	0.0000	0.0000
2025/04/14	AL7T	07/05/2026		Index Future	1367.5300	1367.5300	1376.7180	1376.7180	0.672	0.0000	0.0000
2025/04/14	ALBI	08/05/2025		Index Future	1094.3470	1094.3470	1100.5700	1100.5700	0.569	0.0000	0.0000
2025/04/14	ALBI	07/08/2025		Index Future	1115.6720	1115.6720	1122.0150	1122.0150	0.569	0.0000	0.0000
2025/04/14	ALBI	06/11/2025		Index Future	1137.1760	1137.1760	1143.6510	1143.6510	0.569	0.0000	0.0000
2025/04/14	ALBI	05/02/2026		Index Future	1159.0740	1159.0740	1165.6820	1165.6820	0.570	0.0000	0.0000
2025/04/14	ALBI	07/05/2026		Index Future	1181.4370	1181.4370	1188.1790	1188.1790	0.571	0.0000	0.0000
2025/04/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2025/04/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/14	ES33	08/05/2025		Bond Future	11.7972	78.7574	11.6942	79.2147	0.873	0.0000
2025/04/14	ES33	08/05/2025	12.73 Call	Bond Future	3985.4200	3.9854	4442.7500	4.4428	11.475	0.0000
2025/04/14	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	ES33	07/08/2025		Bond Future	11.9611	80.3115	11.8533	80.7779	0.901	0.0000
2025/04/14	ES33	07/08/2025	13.56 Call	Bond Future	6506.9100	6.5069	6973.2600	6.9733	7.167	0.0000
2025/04/14	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	ES33	06/11/2025		Bond Future	12.1450	78.0819	12.0319	78.5576	0.931	0.0000
2025/04/14	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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/04/14	ES33	06/11/2025	12.01 Put	Bond Future		568.3200	0.5683	92.6300	0.0926	83.701	0.0000	0.0000
2025/04/14	ES33	05/02/2026		Bond Future		12.3472	79.6019	12.2285	80.0870	0.962	0.0000	0.0000
2025/04/14	ES33	05/02/2026	11.49 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	ES33	05/02/2026	11.49 Put	Bond Future		3593.6200	3.5936	3108.4500	3.1085	13.501	0.0000	0.0000
2025/04/14	ES33	07/05/2026		Bond Future		12.5566	77.3555	12.4319	77.8503	0.993	0.0000	0.0000
2025/04/14	ES33	07/05/2026	11.69 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	ES33	07/05/2026	11.69 Put	Bond Future		3525.0100	3.5250	3030.2400	3.0302	14.036	0.0000	0.0000
2025/04/14	ES42	08/05/2025		Bond Future		12.4121	72.9818	12.3044	73.5731	0.868	0.0000	0.0000
2025/04/14	ES42	08/05/2025	13.25 Call	Bond Future		4350.8600	4.3509	4942.2200	4.9422	13.592	0.0000	0.0000
2025/04/14	ES42	08/05/2025	13.25 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	ES42	07/08/2025		Bond Future		12.5562	74.4219	12.4443	75.0249	0.891	0.0000	0.0000
2025/04/14	ES42	07/08/2025	13.79 Call	Bond Future		6149.7200	6.1497	6752.7200	6.7527	9.805	0.0000	0.0000
2025/04/14	ES42	07/08/2025	13.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	ES42	06/11/2025		Bond Future		12.7130	71.6082	12.5965	72.2232	0.916	0.0000	0.0000
2025/04/14	ES42	06/11/2025	12.39 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	ES42	06/11/2025	12.39 Put	Bond Future		1725.6700	1.7257	1110.6700	1.1107	35.638	0.0000	0.0000
2025/04/14	ES42	05/02/2026		Bond Future		12.8765	73.0014	12.7552	73.6286	0.942	0.0000	0.0000
2025/04/14	ES42	05/02/2026	11.85 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	ES42	05/02/2026	11.85 Put	Bond Future		5598.3100	5.5983	4971.1300	4.9711	11.203	0.0000	0.0000
2025/04/14	ES42	07/05/2026		Bond Future		13.0499	70.1580	12.9235	70.7975	0.969	0.0000	0.0000
2025/04/14	ES42	07/05/2026	12.20 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	ES42	07/05/2026	12.20 Put	Bond Future		4483.4500	4.4835	3843.8900	3.8439	14.265	0.0000	0.0000
2025/04/14	GOVI	08/05/2025		GOVI		1078.7190	1078.7190	1084.6770	1084.6770	0.552	0.0000	0.0000
2025/04/14	GOVI	08/05/2025	1,022.00 Call	GOVI		567190.0000	56.7190	626770.0000	62.6770	10.504	0.0000	0.0000
2025/04/14	GOVI	08/05/2025	1,022.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	GOVI	07/08/2025		GOVI		1099.7390	1099.7390	1105.8130	1105.8130	0.552	0.0000	0.0000
2025/04/14	GOVI	07/08/2025	1,011.00 Call	GOVI		887390.0000	88.7390	948130.0000	94.8130	6.845	0.0000	0.0000
2025/04/14	GOVI	07/08/2025	1,011.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	GOVI	06/11/2025		GOVI		1120.9360	1120.9360	1127.1370	1127.1370	0.553	0.0000	0.0000
2025/04/14	GOVI	06/11/2025	1,112.00 Call	GOVI		89360.0000	8.9360	151370.0000	15.1370	69.393	0.0000	0.0000
2025/04/14	GOVI	06/11/2025	1,112.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	GOVI	05/02/2026		GOVI		1142.5220	1142.5220	1148.8490	1148.8490	0.554	0.0000	0.0000
2025/04/14	GOVI	05/02/2026	1,150.00 Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	GOVI	05/02/2026	1,150.00 Put	GOVI		74780.0000	7.4780	11510.0000	1.1510	84.608	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
2025/04/14	GOVI	07/05/2026		GOVI	1164.5650	1164.5650	1171.0210	0.554	0.0000	0.0000
2025/04/14	GOVI	07/05/2026	1,177. Call 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	GOVI	07/05/2026	1,177. Put 00	GOVI	124350.0000	12.4350	59790.0000	5.9790	51.918	0.0000
2025/04/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/04/14	IGOV	08/05/2025		Index Future	374.5640	374.5640	374.7670	0.054	0.0000	0.0000
2025/04/14	IGOV	07/08/2025		Index Future	381.9550	381.9550	382.1620	0.054	0.0000	0.0000
2025/04/14	IGOV	06/11/2025		Index Future	389.4080	389.4080	389.6220	0.055	0.0000	0.0000
2025/04/14	IGOV	05/02/2026		Index Future	396.9950	396.9950	397.2170	0.056	0.0000	0.0000
2025/04/14	IGOV	07/05/2026		Index Future	404.7420	404.7420	404.9700	0.056	0.0000	0.0000
2025/04/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/04/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/04/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/04/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/04/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/04/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/04/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/04/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/04/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/04/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/04/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/04/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/04/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/04/14	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2025/04/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2025/04/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/04/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/04/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/04/14	R033	08/05/2025		Bond Future	10.3029	99.5441	10.2308	99.9243	0.700	0.0000
2025/04/14	R033	08/05/2025	10.33 Call	Bond Future	871.4900	0.8715	1043.9600	1.0440	19.790	0.0000
2025/04/14	R033	08/05/2025	10.33 Put	Bond Future	729.2600	0.7293	521.5500	0.5216	28.482	0.0000
2025/04/14	R033	07/08/2025		Bond Future	10.4157	101.4839	10.3400	101.8715	0.727	0.0000
2025/04/14	R033	07/08/2025	10.33 Call	Bond Future	1410.3700	1.4104	1577.1800	1.5772	11.827	0.0000
2025/04/14	R033	07/08/2025	10.33 Put	Bond Future	1849.1000	1.8491	1628.3300	1.6283	11.939	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
2025/04/14	R033	06/11/2025		Bond Future	10.5426	98.3947	10.4630	98.7901	0.755	0.0000
2025/04/14	R033	06/11/2025	10.33 Call	Bond Future	1597.8500	1.5979	1758.8100	1.7588	10.074	0.0000
2025/04/14	R033	06/11/2025	10.33 Put	Bond Future	2658.5500	2.6586	2424.1900	2.4242	8.815	0.0000
2025/04/14	R033	05/02/2026		Bond Future	10.6809	100.2875	10.5972	100.6907	0.784	0.0000
2025/04/14	R033	05/02/2026	10.49 Call	Bond Future	2062.6400	2.0626	2238.2700	2.2383	8.515	0.0000
2025/04/14	R033	05/02/2026	10.49 Put	Bond Future	2984.9200	2.9849	2757.3500	2.7574	7.624	0.0000
2025/04/14	R033	07/05/2026		Bond Future	10.8288	97.1734	10.7406	97.5846	0.815	0.0000
2025/04/14	R033	07/05/2026	10.38 Call	Bond Future	1798.3100	1.7983	1954.0600	1.9541	8.661	0.0000
2025/04/14	R033	07/05/2026	10.38 Put	Bond Future	3913.1500	3.9132	3657.7000	3.6577	6.528	0.0000
2025/04/14	R035	08/05/2025	10.08 Put	Bond Future	5576.4600	5.5765	5024.4900	5.0245	9.898	0.0000
2025/04/14	R035	08/05/2025	10.08 Call	Bond Future	0.6700	0.0007	1.0400	0.0010	55.224	0.0000
2025/04/14	R035	08/05/2025	10.58 Put	Bond Future	2805.6400	2.8056	2292.6800	2.2927	18.283	0.0000
2025/04/14	R035	08/05/2025	10.58 Call	Bond Future	84.5100	0.0845	123.8900	0.1239	46.598	0.0000
2025/04/14	R035	08/05/2025	11.01 Call	Bond Future	700.2900	0.7003	921.0600	0.9211	31.526	0.0000
2025/04/14	R035	08/05/2025	11.01 Put	Bond Future	1060.4200	1.0604	728.8500	0.7289	31.268	0.0000
2025/04/14	R035	08/05/2025	11.70 Call	Bond Future	3351.0700	3.3511	3851.0900	3.8511	14.921	0.0000
2025/04/14	R035	08/05/2025	11.70 Put	Bond Future	95.2800	0.0953	42.9600	0.0430	54.912	0.0000
2025/04/14	R035	08/05/2025	10.95 Call	Bond Future	561.0400	0.5610	749.2600	0.7493	33.548	0.0000
2025/04/14	R035	08/05/2025	10.95 Put	Bond Future	1245.5400	1.2455	881.4200	0.8814	29.234	0.0000
2025/04/14	R035	08/05/2025	10.44 Put	Bond Future	3538.6100	3.5386	3001.6700	3.0017	15.174	0.0000
2025/04/14	R035	08/05/2025	10.44 Call	Bond Future	30.2400	0.0302	45.6400	0.0456	50.926	0.0000
2025/04/14	R035	08/05/2025	13.35 Call	Bond Future	11111.1200	11.1111	11663.4600	11.6635	4.971	0.0000
2025/04/14	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/14	R035	08/05/2025	12.70 Call	Bond Future	8143.5200	8.1435	8695.3800	8.6954	6.777	0.0000
2025/04/14	R035	08/05/2025	12.70 Put	Bond Future	0.6000	0.0006	0.1200	0.0001	80.000	0.0000
2025/04/14	R035	08/05/2025	11.46 Put	Bond Future	245.9800	0.2460	130.3900	0.1304	46.992	0.0000
2025/04/14	R035	08/05/2025	11.46 Call	Bond Future	2267.5200	2.2675	2704.2700	2.7043	19.261	0.0000
2025/04/14	R035	08/05/2025		Bond Future	11.0770	88.7889	10.9744	89.3412	0.926	0.0000
2025/04/14	R035	08/05/2025	11.78 Call	Bond Future	3729.7400	3.7297	4243.0800	4.2431	13.763	0.0000
2025/04/14	R035	08/05/2025	11.78 Put	Bond Future	67.9600	0.0680	28.9600	0.0290	57.387	0.0000
2025/04/14	R035	07/08/2025		Bond Future	11.2040	90.5191	11.0970	91.0821	0.955	0.0000
2025/04/14	R035	07/08/2025	12.65 Call	Bond Future	7337.1700	7.3372	7852.5000	7.8525	7.024	0.0000
2025/04/14	R035	07/08/2025	12.65 Put	Bond Future	189.8500	0.1899	142.1000	0.1421	25.151	0.0000
2025/04/14	R035	07/08/2025	10.08 Put	Bond Future	6272.6400	6.2726	5743.1400	5.7431	8.441	0.0000
2025/04/14	R035	07/08/2025	10.08 Call	Bond Future	104.1000	0.1041	137.6800	0.1377	32.257	0.0000
2025/04/14	R035	07/08/2025	10.58 Put	Bond Future	3863.4700	3.8635	3418.4900	3.4185	11.518	0.0000
2025/04/14	R035	07/08/2025	10.58 Call	Bond Future	509.5700	0.5096	627.6700	0.6277	23.176	0.0000
2025/04/14	R035	07/08/2025	11.34 Call	Bond Future	2212.9100	2.2129	2525.2000	2.5252	14.112	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	
2025/04/14	R035	07/08/2025	11.34 Put	Bond Future	1504.1400	1.5041	1253.3500	1.2534	16.673	0.0000	0.0000
2025/04/14	R035	07/08/2025	11.30 Call	Bond Future	2090.2100	2.0902	2392.6000	2.3926	14.467	0.0000	0.0000
2025/04/14	R035	07/08/2025	11.30 Put	Bond Future	1589.0200	1.5890	1328.3300	1.3283	16.406	0.0000	0.0000
2025/04/14	R035	06/11/2025	9.91 Put	Bond Future	7956.8700	7.9569	7425.1400	7.4251	6.683	0.0000	0.0000
2025/04/14	R035	06/11/2025	9.91 Call	Bond Future	170.9900	0.1710	213.4800	0.2135	24.849	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.41 Put	Bond Future	5534.3500	5.5344	5068.1600	5.0682	8.424	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.41 Call	Bond Future	561.3200	0.5613	669.3500	0.6694	19.246	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.43 Call	Bond Future	2663.0000	2.6630	2967.1400	2.9671	11.421	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.43 Put	Bond Future	2237.5100	2.2375	1967.4300	1.9674	12.071	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.95 Call	Bond Future	4342.2100	4.3422	4733.5400	4.7335	9.012	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.95 Put	Bond Future	1329.5100	1.3295	1146.6200	1.1466	13.756	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.45 Call	Bond Future	2721.2600	2.7213	3029.1300	3.0291	11.314	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.45 Put	Bond Future	2194.2700	2.1943	1927.9200	1.9279	12.138	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.95 Put	Bond Future	3505.7200	3.5057	3141.2600	3.1413	10.396	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.95 Call	Bond Future	1445.7500	1.4458	1655.5100	1.6555	14.509	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.08 Put	Bond Future	7081.3600	7.0814	6567.6600	6.5677	7.254	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.08 Call	Bond Future	264.6500	0.2647	325.1700	0.3252	22.868	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.58 Put	Bond Future	4825.1800	4.8252	4388.7300	4.3887	9.045	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.58 Call	Bond Future	782.9200	0.7829	920.6900	0.9207	17.597	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.67 Call	Bond Future	3398.6600	3.3987	3745.6600	3.7457	10.210	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.67 Put	Bond Future	1765.7500	1.7658	1538.5300	1.5385	12.868	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.44 Put	Bond Future	5404.6400	5.4046	4943.4800	4.9435	8.533	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.44 Call	Bond Future	596.8000	0.5968	709.8600	0.7099	18.944	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.94 Put	Bond Future	3537.3600	3.5374	3170.8900	3.1709	10.360	0.0000	0.0000
2025/04/14	R035	06/11/2025	10.94 Call	Bond Future	1424.5900	1.4246	1632.3400	1.6323	14.583	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.99 Call	Bond Future	4483.2600	4.4833	4880.3900	4.8804	8.858	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.99 Put	Bond Future	1275.9400	1.2759	1098.8500	1.0989	13.879	0.0000	0.0000
2025/04/14	R035	06/11/2025		Bond Future	11.3465	87.7574	11.2347	88.3317	0.985	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.20 Call	Bond Future	2032.9800	2.0330	2292.8300	2.2928	12.782	0.0000	0.0000
2025/04/14	R035	06/11/2025	11.20 Put	Bond Future	2786.5300	2.7865	2472.1600	2.4722	11.282	0.0000	0.0000
2025/04/14	R035	05/02/2026	10.44 Put	Bond Future	6235.8500	6.2359	5770.4200	5.7704	7.464	0.0000	0.0000
2025/04/14	R035	05/02/2026	10.44 Call	Bond Future	717.9000	0.7179	837.9700	0.8380	16.725	0.0000	0.0000
2025/04/14	R035	05/02/2026	10.94 Put	Bond Future	4368.6900	4.3687	3984.7800	3.9848	8.788	0.0000	0.0000
2025/04/14	R035	05/02/2026	10.94 Call	Bond Future	1505.5700	1.5056	1707.1600	1.7072	13.390	0.0000	0.0000
2025/04/14	R035	05/02/2026	12.44 Call	Bond Future	5815.4300	5.8154	6241.5200	6.2415	7.327	0.0000	0.0000
2025/04/14	R035	05/02/2026	12.44 Put	Bond Future	1310.4400	1.3104	1151.0300	1.1510	12.165	0.0000	0.0000
2025/04/14	R035	05/02/2026		Bond Future	11.5022	89.4459	11.3852	90.0314	1.017	0.0000	0.0000
2025/04/14	R035	05/02/2026	10.79 Call	Bond Future	1228.8800	1.2289	1404.8200	1.4048	14.317	0.0000	0.0000
2025/04/14	R035	05/02/2026	10.79 Put	Bond Future	4877.5000	4.8775	4467.9400	4.4679	8.397	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	
2025/04/14	R035	07/05/2026		Bond Future	11.6585	86.6618	11.5361	87.2588	1.050	0.0000	0.0000
2025/04/14	R035	07/05/2026	10.86 Call	Bond Future	1460.7600	1.4608	1647.2400	1.6472	12.766	0.0000	0.0000
2025/04/14	R035	07/05/2026	10.86 Put	Bond Future	5459.2800	5.4593	5048.7500	5.0488	7.520	0.0000	0.0000
2025/04/14	R038	08/05/2025		Bond Future	11.6505	96.1412	11.5428	96.8277	0.925	0.0000	0.0000
2025/04/14	R038	08/05/2025	11.24 Call	Bond Future	152.9600	0.1530	230.5200	0.2305	50.706	0.0000	0.0000
2025/04/14	R038	08/05/2025	11.24 Put	Bond Future	2809.2600	2.8093	2200.3200	2.2003	21.676	0.0000	0.0000
2025/04/14	R038	07/08/2025		Bond Future	11.7901	98.0147	11.6779	98.7145	0.952	0.0000	0.0000
2025/04/14	R038	07/08/2025	11.24 Call	Bond Future	700.7600	0.7008	868.8300	0.8688	23.984	0.0000	0.0000
2025/04/14	R038	07/08/2025	11.24 Put	Bond Future	4206.7100	4.2067	3674.9200	3.6749	12.641	0.0000	0.0000
2025/04/14	R038	06/11/2025		Bond Future	11.9419	94.4172	11.8248	95.1308	0.980	0.0000	0.0000
2025/04/14	R038	06/11/2025	11.24 Call	Bond Future	976.1900	0.9762	1159.7500	1.1598	18.804	0.0000	0.0000
2025/04/14	R038	06/11/2025	11.24 Put	Bond Future	5378.4400	5.3784	4848.3800	4.8484	9.855	0.0000	0.0000
2025/04/14	R038	06/11/2025	12.33 Call	Bond Future	4192.6700	4.1927	4642.7700	4.6428	10.735	0.0000	0.0000
2025/04/14	R038	06/11/2025	12.33 Put	Bond Future	1882.4900	1.8825	1618.9700	1.6190	13.998	0.0000	0.0000
2025/04/14	R038	06/11/2025	10.98 Put	Bond Future	6699.8600	6.6999	6112.5000	6.1125	8.767	0.0000	0.0000
2025/04/14	R038	06/11/2025	10.98 Call	Bond Future	589.7000	0.5897	715.9600	0.7160	21.411	0.0000	0.0000
2025/04/14	R038	05/02/2026		Bond Future	12.1031	96.2331	11.9809	96.9608	1.009	0.0000	0.0000
2025/04/14	R038	05/02/2026	11.44 Call	Bond Future	1546.9100	1.5469	1776.9800	1.7770	14.873	0.0000	0.0000
2025/04/14	R038	05/02/2026	11.44 Put	Bond Future	5599.0400	5.5990	5101.4900	5.1015	8.886	0.0000	0.0000
2025/04/14	R038	07/05/2026		Bond Future	12.2721	92.5991	12.1445	93.3409	1.040	0.0000	0.0000
2025/04/14	R038	07/05/2026	11.40 Call	Bond Future	1638.9300	1.6389	1860.8500	1.8609	13.541	0.0000	0.0000
2025/04/14	R038	07/05/2026	11.40 Put	Bond Future	6889.0600	6.8891	6369.1400	6.3691	7.547	0.0000	0.0000
2025/04/14	R053	08/05/2025		Bond Future	12.0322	98.0816	11.9145	99.0020	0.978	0.0000	0.0000
2025/04/14	R053	08/05/2025	12.64 Call	Bond Future	4689.2100	4.6892	5511.8700	5.5119	17.544	0.0000	0.0000
2025/04/14	R053	08/05/2025	12.64 Put	Bond Future	174.8400	0.1748	77.1000	0.0771	55.903	0.0000	0.0000
2025/04/14	R053	07/08/2025		Bond Future	12.1598	99.9928	12.0375	100.9311	1.005	0.0000	0.0000
2025/04/14	R053	07/08/2025	13.17 Call	Bond Future	7855.0900	7.8551	8632.6600	8.6327	9.899	0.0000	0.0000
2025/04/14	R053	07/08/2025	13.17 Put	Bond Future	696.3300	0.6963	535.6100	0.5356	23.081	0.0000	0.0000
2025/04/14	R053	06/11/2025		Bond Future	12.2969	96.0551	12.1696	97.0118	1.035	0.0000	0.0000
2025/04/14	R053	06/11/2025	11.76 Call	Bond Future	1826.6400	1.8266	2142.8400	2.1428	17.310	0.0000	0.0000
2025/04/14	R053	06/11/2025	11.76 Put	Bond Future	5985.7900	5.9858	5345.3600	5.3454	10.699	0.0000	0.0000
2025/04/14	R053	05/02/2026		Bond Future	12.4409	97.9025	12.3085	98.8778	1.065	0.0000	0.0000
2025/04/14	R053	05/02/2026	11.49 Call	Bond Future	1396.2500	1.3963	1638.3800	1.6384	17.341	0.0000	0.0000
2025/04/14	R053	05/02/2026	11.49 Put	Bond Future	8827.5600	8.8276	8094.3200	8.0943	8.306	0.0000	0.0000
2025/04/14	R053	07/05/2026		Bond Future	12.5903	93.9233	12.4523	94.9176	1.096	0.0000	0.0000
2025/04/14	R053	07/05/2026	11.69 Call	Bond Future	2115.3300	2.1153	2417.4100	2.4174	14.281	0.0000	0.0000
2025/04/14	R053	07/05/2026	11.69 Put	Bond Future	8967.2400	8.9672	8274.9900	8.2750	7.720	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	
2025/04/14	R186	08/05/2025		Bond Future	8.2694	107.4008	8.2265	107.4656	0.519	0.0000	0.0000
2025/04/14	R186	08/05/2025	8.47 Call	Bond Future	340.0100	0.3400	389.4900	0.3895	14.553	0.0000	0.0000
2025/04/14	R186	08/05/2025	8.47 Put	Bond Future	37.3200	0.0373	21.9400	0.0219	41.211	0.0000	0.0000
2025/04/14	R186	07/08/2025		Bond Future	8.3438	104.1851	8.2924	104.2513	0.616	0.0000	0.0000
2025/04/14	R186	07/08/2025	9.68 Call	Bond Future	1717.9000	1.7179	1780.0000	1.7800	3.615	0.0000	0.0000
2025/04/14	R186	07/08/2025	9.68 Put	Bond Future	19.9100	0.0199	15.8900	0.0159	20.191	0.0000	0.0000
2025/04/14	R186	07/08/2025	10.25 Call	Bond Future	2417.2500	2.4173	2481.8200	2.4818	2.671	0.0000	0.0000
2025/04/14	R186	07/08/2025	10.25 Put	Bond Future	6.9100	0.0069	5.3600	0.0054	22.431	0.0000	0.0000
2025/04/14	R186	07/08/2025	9.22 Put	Bond Future	49.4200	0.0494	40.5400	0.0405	17.968	0.0000	0.0000
2025/04/14	R186	07/08/2025	9.22 Call	Bond Future	1167.3400	1.1673	1224.5800	1.2246	4.903	0.0000	0.0000
2025/04/14	R186	06/11/2025		Bond Future	8.4686	106.1923	8.4045	106.2600	0.756	0.0000	0.0000
2025/04/14	R186	06/11/2025	8.13 Call	Bond Future	143.5700	0.1436	163.8400	0.1638	14.119	0.0000	0.0000
2025/04/14	R186	06/11/2025	8.13 Put	Bond Future	502.1300	0.5021	454.7200	0.4547	9.442	0.0000	0.0000
2025/04/14	R186	05/02/2026		Bond Future	8.6774	102.9283	8.5934	102.9975	0.968	0.0000	0.0000
2025/04/14	R186	05/02/2026	8.43 Call	Bond Future	222.5700	0.2226	249.8400	0.2498	12.252	0.0000	0.0000
2025/04/14	R186	05/02/2026	8.43 Put	Bond Future	426.7000	0.4267	384.7200	0.3847	9.838	0.0000	0.0000
2025/04/14	R186	07/05/2026		Bond Future	9.0630	104.9105	8.9425	104.9813	1.330	0.0000	0.0000
2025/04/14	R186	07/05/2026	8.69 Call	Bond Future	190.9900	0.1910	218.2700	0.2183	14.283	0.0000	0.0000
2025/04/14	R186	07/05/2026	8.69 Put	Bond Future	410.4800	0.4105	366.9500	0.3670	10.605	0.0000	0.0000
2025/04/14	R202	08/05/2025		Bond Future	269.0407	269.0407	268.0839	268.0839	0.356	0.0000	0.0000
2025/04/14	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R202	08/05/2025	272.31 Put	Bond Future	3269.3200	3.2693	4226.1500	4.2262	29.267	0.0000	0.0000
2025/04/14	R202	07/08/2025		Bond Future	269.0957	269.0957	268.1200	268.1200	0.363	0.0000	0.0000
2025/04/14	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R202	07/08/2025	271.60 Put	Bond Future	2504.3400	2.5043	3479.9600	3.4800	38.957	0.0000	0.0000
2025/04/14	R202	06/11/2025		Bond Future	274.3454	274.3454	273.3514	273.3514	0.362	0.0000	0.0000
2025/04/14	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R202	06/11/2025	275.64 Put	Bond Future	1294.5800	1.2946	2288.5600	2.2886	76.780	0.0000	0.0000
2025/04/14	R202	05/02/2026		Bond Future	274.3358	274.3358	273.3235	273.3235	0.369	0.0000	0.0000
2025/04/14	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R202	05/02/2026	277.82 Put	Bond Future	3484.2300	3.4842	4496.4800	4.4965	29.052	0.0000	0.0000
2025/04/14	R202	07/05/2026		Bond Future	279.6853	279.6853	278.6539	278.6539	0.369	0.0000	0.0000
2025/04/14	R202	07/05/2026	277.55 Call	Bond Future	2135.3400	2.1353	1103.8500	1.1039	48.306	0.0000	0.0000
2025/04/14	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R209	08/05/2025		Bond Future	11.3659	69.2239	11.2635	69.7156	0.901	0.0000	0.0000
2025/04/14	R209	08/05/2025	11.89 Call	Bond Future	2562.8900	2.5629	2992.0700	2.9921	16.746	0.0000	0.0000
2025/04/14	R209	08/05/2025	11.89 Put	Bond Future	118.7900	0.1188	56.3100	0.0563	52.597	0.0000	0.0000
2025/04/14	R209	07/08/2025		Bond Future	11.4889	70.5729	11.3826	71.0740	0.925	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
2025/04/14	R209	07/08/2025	12.68 Call	Bond Future	5581.6000	5.5816	6017.7000	6.0177	7.813	0.0000	0.0000
2025/04/14	R209	07/08/2025	12.68 Put	Bond Future	287.0200	0.2870	221.9400	0.2219	22.674	0.0000	0.0000
2025/04/14	R209	06/11/2025		Bond Future	11.6229	68.7798	11.5124	69.2909	0.951	0.0000	0.0000
2025/04/14	R209	06/11/2025	11.27 Call	Bond Future	1413.5700	1.4136	1609.3000	1.6093	13.847	0.0000	0.0000
2025/04/14	R209	06/11/2025	11.27 Put	Bond Future	3062.9700	3.0630	2747.6300	2.7476	10.295	0.0000	0.0000
2025/04/14	R209	05/02/2026		Bond Future	11.7656	70.1030	11.6506	70.6241	0.978	0.0000	0.0000
2025/04/14	R209	05/02/2026	10.93 Call	Bond Future	963.8900	0.9639	1104.4200	1.1044	14.579	0.0000	0.0000
2025/04/14	R209	05/02/2026	10.93 Put	Bond Future	4872.6900	4.8727	4492.1600	4.4922	7.809	0.0000	0.0000
2025/04/14	R209	07/05/2026		Bond Future	11.9149	68.3007	11.7952	68.8319	1.005	0.0000	0.0000
2025/04/14	R209	07/05/2026	11.07 Call	Bond Future	1304.2300	1.3042	1466.5800	1.4666	12.448	0.0000	0.0000
2025/04/14	R209	07/05/2026	11.07 Put	Bond Future	5173.4300	5.1734	4804.5100	4.8045	7.131	0.0000	0.0000
2025/04/14	R210	08/05/2025		Bond Future	245.9399	245.9399	245.9405	245.9405	0.000	0.0000	0.0000
2025/04/14	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R210	08/05/2025	248.03 Put	Bond Future	2090.0900	2.0901	2089.4800	2.0895	0.029	0.0000	0.0000
2025/04/14	R210	07/08/2025		Bond Future	250.7930	250.7930	250.7935	250.7935	0.000	0.0000	0.0000
2025/04/14	R210	07/08/2025	248.44 Call	Bond Future	2353.0000	2.3530	2353.5400	2.3535	0.023	0.0000	0.0000
2025/04/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R210	06/11/2025		Bond Future	252.2584	252.2584	252.2598	252.2598	0.001	0.0000	0.0000
2025/04/14	R210	06/11/2025	252.14 Call	Bond Future	118.4200	0.1184	119.8000	0.1198	1.165	0.0000	0.0000
2025/04/14	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R210	05/02/2026		Bond Future	257.1721	257.1721	257.1741	257.1741	0.001	0.0000	0.0000
2025/04/14	R210	05/02/2026	253.10 Call	Bond Future	4072.0800	4.0721	4074.1300	4.0741	0.050	0.0000	0.0000
2025/04/14	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R210	07/05/2026		Bond Future	258.6929	258.6929	258.6958	258.6958	0.001	0.0000	0.0000
2025/04/14	R210	07/05/2026	255.40 Call	Bond Future	3292.8900	3.2929	3295.7500	3.2958	0.087	0.0000	0.0000
2025/04/14	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	R213	08/05/2025		Bond Future	9.8203	89.1399	9.7430	89.4503	0.787	0.0000	0.0000
2025/04/14	R213	08/05/2025	10.52 Call	Bond Future	2827.8100	2.8278	3102.5300	3.1025	9.715	0.0000	0.0000
2025/04/14	R213	08/05/2025	10.52 Put	Bond Future	77.6600	0.0777	41.9800	0.0420	45.944	0.0000	0.0000
2025/04/14	R213	07/08/2025		Bond Future	9.9238	90.8769	9.8422	91.1934	0.823	0.0000	0.0000
2025/04/14	R213	07/08/2025	11.66 Call	Bond Future	6456.5500	6.4566	6760.9000	6.7609	4.714	0.0000	0.0000
2025/04/14	R213	07/08/2025	11.66 Put	Bond Future	46.7200	0.0467	34.6200	0.0346	25.899	0.0000	0.0000
2025/04/14	R213	06/11/2025		Bond Future	10.0488	89.0743	9.9622	89.3971	0.861	0.0000	0.0000
2025/04/14	R213	06/11/2025	10.05 Call	Bond Future	1624.1500	1.6242	1782.0600	1.7821	9.723	0.0000	0.0000
2025/04/14	R213	06/11/2025	10.05 Put	Bond Future	1619.5000	1.6195	1454.6100	1.4546	10.182	0.0000	0.0000
2025/04/14	R213	05/02/2026		Bond Future	10.1906	90.7884	10.0987	91.1176	0.902	0.0000	0.0000
2025/04/14	R213	05/02/2026	9.89 Call	Bond Future	1353.9600	1.3540	1486.8500	1.4869	9.815	0.0000	0.0000
2025/04/14	R213	05/02/2026	9.89 Put	Bond Future	2435.7900	2.4358	2239.4500	2.2395	8.061	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	
2025/04/14	R213	07/05/2026		Bond Future	10.3369	88.9829	10.2390	89.3187	0.947	0.0000	0.0000
2025/04/14	R213	07/05/2026	9.80 Call	Bond Future	1165.3400	1.1653	1284.2100	1.2842	10.200	0.0000	0.0000
2025/04/14	R213	07/05/2026	9.80 Put	Bond Future	3027.1900	3.0272	2810.2600	2.8103	7.166	0.0000	0.0000
2025/04/14	R214	08/05/2025		Bond Future	11.8251	63.5848	11.7178	64.1236	0.908	0.0000	0.0000
2025/04/14	R214	08/05/2025	12.40 Call	Bond Future	2875.1100	2.8751	3356.3500	3.3564	16.738	0.0000	0.0000
2025/04/14	R214	08/05/2025	12.40 Put	Bond Future	104.6200	0.1046	47.0600	0.0471	55.018	0.0000	0.0000
2025/04/14	R214	07/08/2025		Bond Future	11.9451	64.8238	11.8339	65.3732	0.931	0.0000	0.0000
2025/04/14	R214	07/08/2025	12.97 Call	Bond Future	5140.9600	5.1410	5600.6600	5.6007	8.942	0.0000	0.0000
2025/04/14	R214	07/08/2025	12.97 Put	Bond Future	404.1700	0.4042	314.5400	0.3145	22.176	0.0000	0.0000
2025/04/14	R214	06/11/2025		Bond Future	12.0761	62.7729	11.9608	63.3329	0.955	0.0000	0.0000
2025/04/14	R214	06/11/2025	11.64 Call	Bond Future	1261.9200	1.2619	1460.5600	1.4606	15.741	0.0000	0.0000
2025/04/14	R214	06/11/2025	11.64 Put	Bond Future	3421.3600	3.4214	3059.9500	3.0600	10.563	0.0000	0.0000
2025/04/14	R214	05/02/2026		Bond Future	12.2163	63.9806	12.0967	64.5516	0.979	0.0000	0.0000
2025/04/14	R214	05/02/2026	11.26 Call	Bond Future	856.5200	0.8565	993.6300	0.9936	16.008	0.0000	0.0000
2025/04/14	R214	05/02/2026	11.26 Put	Bond Future	5651.0200	5.6510	5217.1400	5.2171	7.678	0.0000	0.0000
2025/04/14	R214	07/05/2026		Bond Future	12.3551	61.9121	12.2310	62.4942	1.004	0.0000	0.0000
2025/04/14	R214	07/05/2026	11.53 Call	Bond Future	1376.7600	1.3768	1557.9000	1.5579	13.157	0.0000	0.0000
2025/04/14	R214	07/05/2026	11.53 Put	Bond Future	5408.1600	5.4082	5007.1500	5.0072	7.415	0.0000	0.0000
2025/04/14	R248	08/05/2025		Bond Future	12.0822	76.0507	11.9646	76.7612	0.973	0.0000	0.0000
2025/04/14	R248	08/05/2025	12.60 Call	Bond Future	3167.4200	3.1674	3783.5100	3.7835	19.451	0.0000	0.0000
2025/04/14	R248	08/05/2025	12.60 Put	Bond Future	173.2700	0.1733	78.8700	0.0789	54.481	0.0000	0.0000
2025/04/14	R248	07/08/2025		Bond Future	12.2097	77.5326	12.0876	78.2569	1.000	0.0000	0.0000
2025/04/14	R248	07/08/2025	13.21 Call	Bond Future	6048.0100	6.0480	6646.4100	6.6464	9.894	0.0000	0.0000
2025/04/14	R248	07/08/2025	13.21 Put	Bond Future	549.3700	0.5494	423.4700	0.4235	22.917	0.0000	0.0000
2025/04/14	R248	06/11/2025		Bond Future	12.3480	74.5842	12.2211	75.3227	1.028	0.0000	0.0000
2025/04/14	R248	06/11/2025	11.74 Call	Bond Future	1197.5900	1.1976	1420.3500	1.4204	18.601	0.0000	0.0000
2025/04/14	R248	06/11/2025	11.74 Put	Bond Future	4855.6000	4.8556	4339.8800	4.3399	10.621	0.0000	0.0000
2025/04/14	R248	05/02/2026		Bond Future	12.4963	76.0190	12.3642	76.7719	1.057	0.0000	0.0000
2025/04/14	R248	05/02/2026	11.46 Call	Bond Future	956.5600	0.9566	1127.2600	1.1273	17.845	0.0000	0.0000
2025/04/14	R248	05/02/2026	11.46 Put	Bond Future	7245.0800	7.2451	6662.8600	6.6629	8.036	0.0000	0.0000
2025/04/14	R248	07/05/2026		Bond Future	12.6428	73.0394	12.5054	73.8069	1.087	0.0000	0.0000
2025/04/14	R248	07/05/2026	11.72 Call	Bond Future	1538.4900	1.5385	1764.6500	1.7647	14.700	0.0000	0.0000
2025/04/14	R248	07/05/2026	11.72 Put	Bond Future	6979.4200	6.9794	6438.0100	6.4380	7.757	0.0000	0.0000
2025/04/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/14	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
2025/04/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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