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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/04/2025 TO 16/04/2025

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
2025/04/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	2029	08/05/2025		Bond Future	135.8249	135.8249	136.1549	0.243	0.0000	0.0000
2025/04/16	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	2029	08/05/2025	137.85 Put	Bond Future	2025.0700	2.0251	1695.1500	1.6952	16.292	0.0000
2025/04/16	2029	07/08/2025		Bond Future	138.5051	138.5051	138.8416	0.243	0.0000	0.0000
2025/04/16	2029	07/08/2025	137.41 Call	Bond Future	1095.1100	1.0951	1431.5700	1.4316	30.724	0.0000
2025/04/16	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/16	2029	06/11/2025			Bond Future	139.7702	139.7702	140.1136	0.246	0.0000	0.0000
2025/04/16	2029	06/11/2025	139.79 Call		Bond Future	0.0000	0.0000	323.6000	0.3236	100.000	0.0000
2025/04/16	2029	06/11/2025	139.79 Put		Bond Future	19.8000	0.0198	0.0000	0.0000	(100.000)	0.0000
2025/04/16	2029	05/02/2026			Bond Future	142.4950	142.4950	142.8455	0.246	0.0000	0.0000
2025/04/16	2029	05/02/2026	140.11 Call		Bond Future	2385.0100	2.3850	2735.4500	2.7355	14.693	0.0000
2025/04/16	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2029	07/05/2026			Bond Future	143.8082	143.8082	144.1658	0.249	0.0000	0.0000
2025/04/16	2029	07/05/2026	141.82 Call		Bond Future	1988.2200	1.9882	2345.7500	2.3458	17.982	0.0000
2025/04/16	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2030	08/05/2025	8.72 Put		Bond Future	1860.1200	1.8601	1748.6000	1.7486	5.995	0.0000
2025/04/16	2030	08/05/2025	8.72 Call		Bond Future	23.6600	0.0237	27.2600	0.0273	15.216	0.0000
2025/04/16	2030	08/05/2025	9.22 Put		Bond Future	479.7400	0.4797	414.4500	0.4145	13.609	0.0000
2025/04/16	2030	08/05/2025	9.22 Call		Bond Future	491.2100	0.4912	541.0400	0.5410	10.144	0.0000
2025/04/16	2030	08/05/2025	9.54 Call		Bond Future	1296.7900	1.2968	1385.9500	1.3860	6.875	0.0000
2025/04/16	2030	08/05/2025	9.54 Put		Bond Future	125.2600	0.1253	99.3000	0.0993	20.725	0.0000
2025/04/16	2030	08/05/2025	8.68 Put		Bond Future	2002.6400	2.0026	1890.0600	1.8901	5.622	0.0000
2025/04/16	2030	08/05/2025	8.68 Call		Bond Future	16.4500	0.0165	18.9900	0.0190	15.441	0.0000
2025/04/16	2030	08/05/2025	9.18 Put		Bond Future	552.7700	0.5528	481.9600	0.4820	12.810	0.0000
2025/04/16	2030	08/05/2025	9.18 Call		Bond Future	418.0000	0.4180	462.3100	0.4623	10.600	0.0000
2025/04/16	2030	08/05/2025	9.99 Call		Bond Future	2784.4500	2.7845	2896.1600	2.8962	4.012	0.0000
2025/04/16	2030	08/05/2025	9.99 Put		Bond Future	10.7800	0.0108	7.3700	0.0074	31.633	0.0000
2025/04/16	2030	08/05/2025	8.95 Put		Bond Future	1110.7800	1.1108	1012.8000	1.0128	8.821	0.0000
2025/04/16	2030	08/05/2025	8.95 Call		Bond Future	129.7800	0.1298	146.9200	0.1469	13.207	0.0000
2025/04/16	2030	08/05/2025	9.45 Put		Bond Future	189.5600	0.1896	154.2600	0.1543	18.622	0.0000
2025/04/16	2030	08/05/2025	9.45 Call		Bond Future	1036.5900	1.0366	1116.4100	1.1164	7.700	0.0000
2025/04/16	2030	08/05/2025	11.86 Call		Bond Future	9082.3200	9.0823	9197.4400	9.1974	1.268	0.0000
2025/04/16	2030	08/05/2025	11.86 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2030	08/05/2025	10.31 Put		Bond Future	1.3900	0.0014	0.8400	0.0008	39.568	0.0000
2025/04/16	2030	08/05/2025	10.31 Call		Bond Future	3893.9800	3.8940	4008.5500	4.0086	2.942	0.0000
2025/04/16	2030	08/05/2025	12.28 Call		Bond Future	10425.4700	10.4255	10540.5900	10.5406	1.104	0.0000
2025/04/16	2030	08/05/2025	12.28 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2030	08/05/2025	10.69 Put		Bond Future	0.1000	0.0001	0.0500	0.0001	50.000	0.0000
2025/04/16	2030	08/05/2025	10.69 Call		Bond Future	5199.8700	5.1999	5314.9400	5.3149	2.213	0.0000
2025/04/16	2030	08/05/2025			Bond Future	9.2169	97.6596	9.1854	97.7747	0.342	0.0000
2025/04/16	2030	08/05/2025	9.93 Call		Bond Future	2577.4500	2.5775	2687.9100	2.6879	4.286	0.0000
2025/04/16	2030	08/05/2025	9.93 Put		Bond Future	15.4500	0.0155	10.7900	0.0108	30.162	0.0000
2025/04/16	2030	07/08/2025	12.12 Call		Bond Future	9197.0400	9.1970	9314.2900	9.3143	1.275	0.0000
2025/04/16	2030	07/08/2025	12.12 Put		Bond Future	0.5800	0.0006	0.4800	0.0005	17.241	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
2025/04/16	2030	07/08/2025	10.48 Put	Bond Future	111.4900	0.1115	100.3500	0.1004	9.992	0.0000	0.0000
2025/04/16	2030	07/08/2025	10.48 Call	Bond Future	4079.4100	4.0794	4185.6200	4.1856	2.604	0.0000	0.0000
2025/04/16	2030	07/08/2025		Bond Future	9.3108	95.5522	9.2772	95.6696	0.362	0.0000	0.0000
2025/04/16	2030	07/08/2025	11.11 Call	Bond Future	6043.8800	6.0439	6158.4400	6.1584	1.895	0.0000	0.0000
2025/04/16	2030	07/08/2025	11.11 Put	Bond Future	22.2500	0.0223	19.4600	0.0195	12.539	0.0000	0.0000
2025/04/16	2030	07/08/2025	8.72 Put	Bond Future	2338.4400	2.3384	2241.8000	2.2418	4.133	0.0000	0.0000
2025/04/16	2030	07/08/2025	8.72 Call	Bond Future	252.6200	0.2526	273.3300	0.2733	8.198	0.0000	0.0000
2025/04/16	2030	07/08/2025	9.22 Put	Bond Future	1165.8300	1.1658	1098.5600	1.0986	5.770	0.0000	0.0000
2025/04/16	2030	07/08/2025	9.22 Call	Bond Future	848.7300	0.8487	898.8100	0.8988	5.901	0.0000	0.0000
2025/04/16	2030	07/08/2025	9.81 Call	Bond Future	2141.1300	2.1411	2225.5600	2.2256	3.943	0.0000	0.0000
2025/04/16	2030	07/08/2025	9.81 Put	Bond Future	421.6200	0.4216	388.7000	0.3887	7.808	0.0000	0.0000
2025/04/16	2030	06/11/2025	8.72 Put	Bond Future	2736.9600	2.7370	2643.3100	2.6433	3.422	0.0000	0.0000
2025/04/16	2030	06/11/2025	8.72 Call	Bond Future	410.7000	0.4107	436.9100	0.4369	6.382	0.0000	0.0000
2025/04/16	2030	06/11/2025	9.22 Put	Bond Future	1654.8100	1.6548	1584.1800	1.5842	4.268	0.0000	0.0000
2025/04/16	2030	06/11/2025	9.22 Call	Bond Future	1019.0700	1.0191	1068.3000	1.0683	4.831	0.0000	0.0000
2025/04/16	2030	06/11/2025	10.08 Call	Bond Future	2800.5600	2.8006	2886.1000	2.8861	3.054	0.0000	0.0000
2025/04/16	2030	06/11/2025	10.08 Put	Bond Future	611.9500	0.6120	577.6300	0.5776	5.608	0.0000	0.0000
2025/04/16	2030	06/11/2025		Bond Future	9.4108	97.3944	9.3747	97.5143	0.384	0.0000	0.0000
2025/04/16	2030	06/11/2025	9.54 Call	Bond Future	1588.6500	1.5887	1652.9100	1.6529	4.045	0.0000	0.0000
2025/04/16	2030	06/11/2025	9.54 Put	Bond Future	1161.3200	1.1613	1105.7200	1.1057	4.788	0.0000	0.0000
2025/04/16	2030	05/02/2026		Bond Future	9.5273	95.2616	9.4884	95.3840	0.408	0.0000	0.0000
2025/04/16	2030	05/02/2026	9.49 Call	Bond Future	1510.0300	1.5100	1568.9000	1.5689	3.899	0.0000	0.0000
2025/04/16	2030	05/02/2026	9.49 Put	Bond Future	1627.2900	1.6273	1563.7400	1.5637	3.905	0.0000	0.0000
2025/04/16	2030	07/05/2026		Bond Future	9.6681	97.0974	9.6261	97.2223	0.435	0.0000	0.0000
2025/04/16	2030	07/05/2026	9.39 Call	Bond Future	1269.8300	1.2698	1322.0600	1.3221	4.113	0.0000	0.0000
2025/04/16	2030	07/05/2026	9.39 Put	Bond Future	2099.9800	2.1000	2027.2400	2.0272	3.464	0.0000	0.0000
2025/04/16	2032	08/05/2025	9.40 Put	Bond Future	3385.7500	3.3858	3241.6300	3.2416	4.257	0.0000	0.0000
2025/04/16	2032	08/05/2025	9.40 Call	Bond Future	4.9500	0.0050	5.6300	0.0056	13.737	0.0000	0.0000
2025/04/16	2032	08/05/2025	9.90 Put	Bond Future	1315.1000	1.3151	1199.8200	1.1998	8.766	0.0000	0.0000
2025/04/16	2032	08/05/2025	9.90 Call	Bond Future	298.2800	0.2983	327.8000	0.3278	9.897	0.0000	0.0000
2025/04/16	2032	08/05/2025	10.28 Call	Bond Future	1181.6000	1.1816	1263.0600	1.2631	6.894	0.0000	0.0000
2025/04/16	2032	08/05/2025	10.28 Put	Bond Future	451.7400	0.4517	388.4000	0.3884	14.021	0.0000	0.0000
2025/04/16	2032	08/05/2025	9.42 Put	Bond Future	3291.1700	3.2912	3147.2400	3.1472	4.373	0.0000	0.0000
2025/04/16	2032	08/05/2025	9.42 Call	Bond Future	6.3900	0.0064	7.2600	0.0073	13.615	0.0000	0.0000
2025/04/16	2032	08/05/2025	9.92 Put	Bond Future	1252.4100	1.2524	1139.5600	1.1396	9.011	0.0000	0.0000
2025/04/16	2032	08/05/2025	9.92 Call	Bond Future	328.5800	0.3286	360.5300	0.3605	9.724	0.0000	0.0000
2025/04/16	2032	08/05/2025	10.97 Call	Bond Future	3831.3400	3.8313	3967.1500	3.9672	3.545	0.0000	0.0000
2025/04/16	2032	08/05/2025	10.97 Put	Bond Future	36.0900	0.0361	27.1000	0.0271	24.910	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
2025/04/16	2032	08/05/2025		Bond Future	10.1201	91.8388	10.0886	91.9836	0.312	0.0000
2025/04/16	2032	08/05/2025	10.91 Call	Bond Future	3579.9300	3.5799	3713.7200	3.7137	3.737	0.0000
2025/04/16	2032	08/05/2025	10.91 Put	Bond Future	45.9300	0.0459	34.9200	0.0349	23.971	0.0000
2025/04/16	2032	07/08/2025		Bond Future	10.2305	93.6284	10.1973	93.7759	0.324	0.0000
2025/04/16	2032	07/08/2025	12.01 Call	Bond Future	7546.0600	7.5461	7688.2600	7.6883	1.884	0.0000
2025/04/16	2032	07/08/2025	12.01 Put	Bond Future	49.0600	0.0491	43.6900	0.0437	10.946	0.0000
2025/04/16	2032	07/08/2025	9.40 Put	Bond Future	3998.3500	3.9984	3867.4700	3.8675	3.273	0.0000
2025/04/16	2032	07/08/2025	9.40 Call	Bond Future	207.3500	0.2074	224.0400	0.2240	8.049	0.0000
2025/04/16	2032	07/08/2025	9.90 Put	Bond Future	2249.9000	2.2499	2148.1500	2.1482	4.522	0.0000
2025/04/16	2032	07/08/2025	9.90 Call	Bond Future	764.7500	0.7648	810.5700	0.8106	5.992	0.0000
2025/04/16	2032	07/08/2025	10.59 Call	Bond Future	2409.4200	2.4094	2503.7100	2.5037	3.913	0.0000
2025/04/16	2032	07/08/2025	10.59 Put	Bond Future	827.7400	0.8277	774.4600	0.7745	6.437	0.0000
2025/04/16	2032	06/11/2025	9.40 Put	Bond Future	4618.9300	4.6189	4492.1000	4.4921	2.746	0.0000
2025/04/16	2032	06/11/2025	9.40 Call	Bond Future	384.4400	0.3844	408.2700	0.4083	6.199	0.0000
2025/04/16	2032	06/11/2025	9.90 Put	Bond Future	2984.9600	2.9850	2882.4200	2.8824	3.435	0.0000
2025/04/16	2032	06/11/2025	9.90 Call	Bond Future	996.2600	0.9963	1044.3800	1.0444	4.830	0.0000
2025/04/16	2032	06/11/2025	10.89 Call	Bond Future	3335.4200	3.3354	3434.8800	3.4349	2.982	0.0000
2025/04/16	2032	06/11/2025	10.89 Put	Bond Future	1071.6900	1.0717	1020.4900	1.0205	4.778	0.0000
2025/04/16	2032	06/11/2025		Bond Future	10.3557	91.2723	10.3207	91.4229	0.338	0.0000
2025/04/16	2032	06/11/2025	10.42 Call	Bond Future	2057.4200	2.0574	2134.0500	2.1341	3.725	0.0000
2025/04/16	2032	06/11/2025	10.42 Put	Bond Future	1781.0700	1.7811	1707.0400	1.7070	4.156	0.0000
2025/04/16	2032	05/02/2026		Bond Future	10.4936	93.0295	10.4567	93.1833	0.352	0.0000
2025/04/16	2032	05/02/2026	10.16 Call	Bond Future	1498.7100	1.4987	1558.7300	1.5587	4.005	0.0000
2025/04/16	2032	05/02/2026	10.16 Put	Bond Future	2899.6600	2.8997	2805.8800	2.8059	3.234	0.0000
2025/04/16	2032	07/05/2026		Bond Future	10.6420	90.6611	10.6030	90.8180	0.367	0.0000
2025/04/16	2032	07/05/2026	10.14 Call	Bond Future	1480.6900	1.4807	1537.8100	1.5378	3.858	0.0000
2025/04/16	2032	07/05/2026	10.14 Put	Bond Future	3523.1400	3.5231	3423.2900	3.4233	2.834	0.0000
2025/04/16	2033	08/05/2025		Bond Future	127.3357	127.3357	127.5185	127.5185	0.144	0.0000
2025/04/16	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2033	08/05/2025	130.62 Put	Bond Future	3284.3500	3.2844	3101.5200	3.1015	5.567	0.0000
2025/04/16	2033	07/08/2025		Bond Future	129.8483	129.8483	130.0347	130.0347	0.144	0.0000
2025/04/16	2033	07/08/2025	128.65 Call	Bond Future	1198.2900	1.1983	1384.7100	1.3847	15.557	0.0000
2025/04/16	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2033	06/11/2025		Bond Future	130.8447	130.8447	131.0351	131.0351	0.146	0.0000
2025/04/16	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2033	06/11/2025	133.14 Put	Bond Future	2295.3500	2.2954	2104.9300	2.1049	8.296	0.0000
2025/04/16	2033	05/02/2026		Bond Future	133.3954	133.3954	133.5899	133.5899	0.146	0.0000
2025/04/16	2033	05/02/2026	132.88 Call	Bond Future	515.4400	0.5154	709.9400	0.7099	37.735	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
2025/04/16	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	2033	07/05/2026		Bond Future	134.4285	134.4285	134.6270	134.6270	0.148	0.0000	0.0000
2025/04/16	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	2033	07/05/2026	135.16 Put	Bond Future	731.5100	0.7315	533.0200	0.5330	27.134	0.0000	0.0000
2025/04/16	2037	08/05/2025	10.50 Put	Bond Future	5644.7900	5.6448	5442.6000	5.4426	3.582	0.0000	0.0000
2025/04/16	2037	08/05/2025	10.50 Call	Bond Future	0.4700	0.0005	0.5500	0.0006	17.021	0.0000	0.0000
2025/04/16	2037	08/05/2025	11.00 Put	Bond Future	2773.4400	2.7734	2582.4300	2.5824	6.887	0.0000	0.0000
2025/04/16	2037	08/05/2025	11.00 Call	Bond Future	71.3700	0.0714	82.6300	0.0826	15.777	0.0000	0.0000
2025/04/16	2037	08/05/2025	11.46 Call	Bond Future	761.7300	0.7617	845.2200	0.8452	10.961	0.0000	0.0000
2025/04/16	2037	08/05/2025	11.46 Put	Bond Future	878.9100	0.8789	760.1300	0.7601	13.514	0.0000	0.0000
2025/04/16	2037	08/05/2025	12.55 Put	Bond Future	6.0600	0.0061	3.8400	0.0038	36.634	0.0000	0.0000
2025/04/16	2037	08/05/2025	12.55 Call	Bond Future	5580.6900	5.5807	5780.7400	5.7807	3.585	0.0000	0.0000
2025/04/16	2037	08/05/2025	13.30 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/04/16	2037	08/05/2025	13.30 Call	Bond Future	9165.3200	9.1653	9367.5800	9.3676	2.207	0.0000	0.0000
2025/04/16	2037	08/05/2025	13.35 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/04/16	2037	08/05/2025	13.35 Call	Bond Future	9395.8700	9.3959	9598.1300	9.5981	2.153	0.0000	0.0000
2025/04/16	2037	08/05/2025		Bond Future	11.4813	83.4179	11.4445	83.6202	0.321	0.0000	0.0000
2025/04/16	2037	08/05/2025	12.25 Call	Bond Future	4097.2700	4.0973	4290.1900	4.2902	4.709	0.0000	0.0000
2025/04/16	2037	08/05/2025	12.25 Put	Bond Future	31.1300	0.0311	21.7800	0.0218	30.035	0.0000	0.0000
2025/04/16	2037	07/08/2025		Bond Future	11.6181	80.7824	11.5798	80.9886	0.330	0.0000	0.0000
2025/04/16	2037	07/08/2025	13.01 Call	Bond Future	7216.5800	7.2166	7403.0700	7.4031	2.584	0.0000	0.0000
2025/04/16	2037	07/08/2025	13.01 Put	Bond Future	206.6800	0.2067	186.9800	0.1870	9.532	0.0000	0.0000
2025/04/16	2037	07/08/2025	12.17 Call	Bond Future	3685.7100	3.6857	3832.4000	3.8324	3.980	0.0000	0.0000
2025/04/16	2037	07/08/2025	12.17 Put	Bond Future	797.2200	0.7972	737.7200	0.7377	7.463	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.42 Call	Bond Future	1263.3200	1.2633	1342.9800	1.3430	6.306	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.42 Put	Bond Future	2336.9100	2.3369	2210.3800	2.2104	5.414	0.0000	0.0000
2025/04/16	2037	07/08/2025	10.55 Put	Bond Future	6146.8600	6.1469	5953.0600	5.9531	3.153	0.0000	0.0000
2025/04/16	2037	07/08/2025	10.55 Call	Bond Future	113.1100	0.1131	125.5000	0.1255	10.954	0.0000	0.0000
2025/04/16	2037	07/08/2025	10.64 Put	Bond Future	5658.4500	5.6585	5468.5900	5.4686	3.355	0.0000	0.0000
2025/04/16	2037	07/08/2025	10.64 Call	Bond Future	156.9700	0.1570	173.3000	0.1733	10.403	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.82 Call	Bond Future	2417.9900	2.4180	2536.4600	2.5365	4.900	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.82 Put	Bond Future	1343.9200	1.3439	1256.2000	1.2562	6.527	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.07 Call	Bond Future	581.4500	0.5815	627.5200	0.6275	7.923	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.07 Put	Bond Future	3601.6100	3.6016	3441.4900	3.4415	4.446	0.0000	0.0000
2025/04/16	2037	07/08/2025	10.34 Put	Bond Future	7341.3700	7.3414	7141.0800	7.1411	2.728	0.0000	0.0000
2025/04/16	2037	07/08/2025	10.34 Call	Bond Future	47.7800	0.0478	53.6800	0.0537	12.348	0.0000	0.0000
2025/04/16	2037	07/08/2025	10.50 Put	Bond Future	6424.7400	6.4247	6229.0700	6.2291	3.046	0.0000	0.0000
2025/04/16	2037	07/08/2025	10.50 Call	Bond Future	93.3100	0.0933	103.8300	0.1038	11.274	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
2025/04/16	2037	07/08/2025	11.00 Put	Bond Future	3900.5300	3.9005	3734.4400	3.7344	4.258	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.00 Call	Bond Future	483.2800	0.4833	523.3800	0.5234	8.297	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.83 Call	Bond Future	2451.3400	2.4513	2570.7000	2.5707	4.869	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.83 Put	Bond Future	1324.6000	1.3246	1237.7700	1.2378	6.555	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.45 Call	Bond Future	1336.6700	1.3367	1419.3500	1.4194	6.186	0.0000	0.0000
2025/04/16	2037	07/08/2025	11.45 Put	Bond Future	2246.3700	2.2464	2122.8600	2.1229	5.498	0.0000	0.0000
2025/04/16	2037	06/11/2025	10.50 Put	Bond Future	7270.2500	7.2703	7080.6000	7.0806	2.609	0.0000	0.0000
2025/04/16	2037	06/11/2025	10.50 Call	Bond Future	263.4000	0.2634	284.1800	0.2842	7.889	0.0000	0.0000
2025/04/16	2037	06/11/2025	11.00 Put	Bond Future	4901.9300	4.9019	4740.0000	4.7400	3.303	0.0000	0.0000
2025/04/16	2037	06/11/2025	11.00 Call	Bond Future	782.5600	0.7826	831.0600	0.8311	6.198	0.0000	0.0000
2025/04/16	2037	06/11/2025	12.16 Call	Bond Future	3720.2600	3.7203	3851.0100	3.8510	3.515	0.0000	0.0000
2025/04/16	2037	06/11/2025	12.16 Put	Bond Future	1634.4000	1.6344	1554.7200	1.5547	4.875	0.0000	0.0000
2025/04/16	2037	06/11/2025		Bond Future	11.7561	82.3397	11.7161	82.5501	0.340	0.0000	0.0000
2025/04/16	2037	06/11/2025	11.63 Call	Bond Future	2097.2000	2.0972	2191.8200	2.1918	4.512	0.0000	0.0000
2025/04/16	2037	06/11/2025	11.63 Put	Bond Future	2764.2400	2.7642	2648.4300	2.6484	4.190	0.0000	0.0000
2025/04/16	2037	05/02/2026	12.27 Call	Bond Future	4000.9700	4.0010	4129.4300	4.1294	3.211	0.0000	0.0000
2025/04/16	2037	05/02/2026	12.27 Put	Bond Future	2156.1100	2.1561	2069.8500	2.0699	4.001	0.0000	0.0000
2025/04/16	2037	05/02/2026	10.90 Put	Bond Future	6232.5400	6.2325	6063.6600	6.0637	2.710	0.0000	0.0000
2025/04/16	2037	05/02/2026	10.90 Call	Bond Future	816.8100	0.8168	862.6500	0.8627	5.612	0.0000	0.0000
2025/04/16	2037	05/02/2026		Bond Future	11.9054	79.6661	11.8638	79.8808	0.350	0.0000	0.0000
2025/04/16	2037	05/02/2026	11.20 Call	Bond Future	1273.4000	1.2734	1336.6900	1.3367	4.970	0.0000	0.0000
2025/04/16	2037	05/02/2026	11.20 Put	Bond Future	5020.9800	5.0210	4869.5500	4.8696	3.016	0.0000	0.0000
2025/04/16	2037	05/02/2026	11.86 Call	Bond Future	2776.3500	2.7764	2881.2200	2.8812	3.777	0.0000	0.0000
2025/04/16	2037	05/02/2026	11.86 Put	Bond Future	3010.5900	3.0106	2900.7400	2.9007	3.649	0.0000	0.0000
2025/04/16	2037	05/02/2026	11.36 Call	Bond Future	1576.7000	1.5767	1650.0000	1.6500	4.649	0.0000	0.0000
2025/04/16	2037	05/02/2026	11.36 Put	Bond Future	4453.1000	4.4531	4311.6800	4.3117	3.176	0.0000	0.0000
2025/04/16	2037	05/02/2026	10.65 Put	Bond Future	7381.6900	7.3817	7200.3100	7.2003	2.457	0.0000	0.0000
2025/04/16	2037	05/02/2026	10.65 Call	Bond Future	540.4000	0.5404	573.7400	0.5737	6.170	0.0000	0.0000
2025/04/16	2037	05/02/2026	12.73 Call	Bond Future	5558.5900	5.5586	5709.2300	5.7092	2.710	0.0000	0.0000
2025/04/16	2037	05/02/2026	12.73 Put	Bond Future	1470.6000	1.4706	1406.5200	1.4065	4.357	0.0000	0.0000
2025/04/16	2037	05/02/2026	11.40 Put	Bond Future	4319.2900	4.3193	4180.4100	4.1804	3.215	0.0000	0.0000
2025/04/16	2037	05/02/2026	11.40 Call	Bond Future	1658.7100	1.6587	1734.5500	1.7346	4.572	0.0000	0.0000
2025/04/16	2037	07/05/2026		Bond Future	12.0664	81.2006	12.0230	81.4196	0.360	0.0000	0.0000
2025/04/16	2037	07/05/2026	11.32 Call	Bond Future	1640.2500	1.6403	1710.4300	1.7104	4.279	0.0000	0.0000
2025/04/16	2037	07/05/2026	11.32 Put	Bond Future	5521.5500	5.5216	5372.7400	5.3727	2.695	0.0000	0.0000
2025/04/16	2038	08/05/2025		Bond Future	138.7658	138.7658	138.7695	138.7695	0.003	0.0000	0.0000
2025/04/16	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	2038	08/05/2025	139.68 Put	Bond Future	914.1700	0.9142	910.5500	0.9106	0.396	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
2025/04/16	2038	07/08/2025		Bond Future	139.3717	139.3717	139.3753	139.3753	0.003	0.0000
2025/04/16	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	2038	07/08/2025	139.56 Put	Bond Future	188.3300	0.1883	184.6600	0.1847	1.949	0.0000
2025/04/16	2038	06/11/2025		Bond Future	142.0928	142.0928	142.0970	142.0970	0.003	0.0000
2025/04/16	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2038	06/11/2025	143.88 Put	Bond Future	1787.2400	1.7872	1783.0300	1.7830	0.236	0.0000
2025/04/16	2038	05/02/2026		Bond Future	142.6886	142.6886	142.6933	142.6933	0.003	0.0000
2025/04/16	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2038	05/02/2026	143.20 Put	Bond Future	511.3700	0.5114	506.7500	0.5068	0.903	0.0000
2025/04/16	2038	07/05/2026		Bond Future	145.4727	145.4727	145.4777	145.4777	0.003	0.0000
2025/04/16	2038	07/05/2026	144.53 Call	Bond Future	942.7400	0.9427	947.7100	0.9477	0.527	0.0000
2025/04/16	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2040	08/05/2025	13.43 Put	Bond Future	0.2200	0.0002	0.1200	0.0001	45.455	0.0000
2025/04/16	2040	08/05/2025	13.43 Call	Bond Future	8683.3300	8.6833	8899.8000	8.8998	2.493	0.0000
2025/04/16	2040	08/05/2025	12.75 Put	Bond Future	12.7400	0.0127	8.3900	0.0084	34.144	0.0000
2025/04/16	2040	08/05/2025	12.75 Call	Bond Future	5219.9800	5.2200	5432.2000	5.4322	4.066	0.0000
2025/04/16	2040	08/05/2025	13.50 Put	Bond Future	0.1400	0.0001	0.0700	0.0001	50.000	0.0000
2025/04/16	2040	08/05/2025	13.50 Call	Bond Future	9026.8900	9.0269	9243.3900	9.2434	2.398	0.0000
2025/04/16	2040	08/05/2025		Bond Future	11.8168	83.0665	11.7799	83.2831	0.312	0.0000
2025/04/16	2040	08/05/2025	12.63 Call	Bond Future	4591.4100	4.5914	4800.2600	4.8003	4.549	0.0000
2025/04/16	2040	08/05/2025	12.63 Put	Bond Future	24.4500	0.0245	16.7300	0.0167	31.575	0.0000
2025/04/16	2040	07/08/2025		Bond Future	11.9553	80.1736	11.9170	80.3943	0.320	0.0000
2025/04/16	2040	07/08/2025	13.29 Call	Bond Future	7414.5400	7.4145	7611.2300	7.6112	2.653	0.0000
2025/04/16	2040	07/08/2025	13.29 Put	Bond Future	263.2200	0.2632	239.1700	0.2392	9.137	0.0000
2025/04/16	2040	07/08/2025	12.60 Call	Bond Future	4351.6200	4.3516	4514.4400	4.5144	3.742	0.0000
2025/04/16	2040	07/08/2025	12.60 Put	Bond Future	769.3100	0.7693	711.3900	0.7114	7.529	0.0000
2025/04/16	2040	07/08/2025	11.00 Put	Bond Future	5984.5900	5.9846	5783.0600	5.7831	3.367	0.0000
2025/04/16	2040	07/08/2025	11.00 Call	Bond Future	191.6000	0.1916	210.8100	0.2108	10.026	0.0000
2025/04/16	2040	07/08/2025	11.70 Put	Bond Future	2732.9500	2.7330	2591.8500	2.5919	5.163	0.0000
2025/04/16	2040	07/08/2025	11.70 Call	Bond Future	1243.6600	1.2437	1323.3000	1.3233	6.404	0.0000
2025/04/16	2040	07/08/2025	12.40 Call	Bond Future	3535.3300	3.5353	3683.1900	3.6832	4.182	0.0000
2025/04/16	2040	07/08/2025	12.40 Put	Bond Future	1037.7700	1.0378	964.8900	0.9649	7.023	0.0000
2025/04/16	2040	07/08/2025	10.80 Put	Bond Future	7176.4100	7.1764	6965.9500	6.9660	2.933	0.0000
2025/04/16	2040	07/08/2025	10.80 Call	Bond Future	91.5000	0.0915	101.7800	0.1018	11.235	0.0000
2025/04/16	2040	07/08/2025	11.40 Put	Bond Future	3929.5100	3.9295	3758.1900	3.7582	4.360	0.0000
2025/04/16	2040	07/08/2025	11.40 Call	Bond Future	636.2400	0.6362	685.6600	0.6857	7.768	0.0000
2025/04/16	2040	07/08/2025	12.00 Call	Bond Future	2093.7300	2.0937	2204.7500	2.2048	5.302	0.0000
2025/04/16	2040	07/08/2025	12.00 Put	Bond Future	1837.2100	1.8372	1727.4900	1.7275	5.972	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
2025/04/16	2040	06/11/2025		Bond Future	12.0943	81.7190	12.0544	81.9442	0.329	0.0000
2025/04/16	2040	06/11/2025	11.84 Call	Bond Future	1863.0700	1.8631	1954.1200	1.9541	4.887	0.0000
2025/04/16	2040	06/11/2025	11.84 Put	Bond Future	3317.6300	3.3176	3183.4400	3.1834	4.045	0.0000
2025/04/16	2040	05/02/2026	13.23 Call	Bond Future	6604.0900	6.6041	6771.7100	6.7717	2.538	0.0000
2025/04/16	2040	05/02/2026	13.23 Put	Bond Future	1427.9400	1.4279	1365.7800	1.3658	4.353	0.0000
2025/04/16	2040	05/02/2026	11.82 Put	Bond Future	4414.2500	4.4143	4271.8500	4.2719	3.226	0.0000
2025/04/16	2040	05/02/2026	11.82 Call	Bond Future	2018.1900	2.0182	2105.5700	2.1056	4.330	0.0000
2025/04/16	2040	05/02/2026		Bond Future	12.2439	78.7829	12.2024	79.0126	0.339	0.0000
2025/04/16	2040	05/02/2026	11.49 Call	Bond Future	1314.3000	1.3143	1379.6200	1.3796	4.970	0.0000
2025/04/16	2040	05/02/2026	11.49 Put	Bond Future	5651.8400	5.6518	5487.3800	5.4874	2.910	0.0000
2025/04/16	2040	07/05/2026		Bond Future	12.4037	80.3000	12.3605	80.5344	0.349	0.0000
2025/04/16	2040	07/05/2026	11.67 Call	Bond Future	1767.0300	1.7670	1842.8000	1.8428	4.288	0.0000
2025/04/16	2040	07/05/2026	11.67 Put	Bond Future	5893.1200	5.8931	5734.4700	5.7345	2.692	0.0000
2025/04/16	2044	08/05/2025	10.85 Put	Bond Future	7328.4300	7.3284	7079.5400	7.0795	3.396	0.0000
2025/04/16	2044	08/05/2025	10.85 Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0.0000
2025/04/16	2044	08/05/2025	11.76 Call	Bond Future	314.8400	0.3148	367.2000	0.3672	16.631	0.0000
2025/04/16	2044	08/05/2025	11.76 Put	Bond Future	1736.6900	1.7367	1540.1500	1.5402	11.317	0.0000
2025/04/16	2044	08/05/2025	11.35 Put	Bond Future	4014.5200	4.0145	3769.5500	3.7696	6.102	0.0000
2025/04/16	2044	08/05/2025	11.35 Call	Bond Future	17.4100	0.0174	21.3400	0.0213	22.573	0.0000
2025/04/16	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2044	08/05/2025	Put	Bond Future	21567.9000	21.5679	21319.0000	21.3190	1.154	0.0000
2025/04/16	2044	08/05/2025	12.40 Call	Bond Future	2519.5500	2.5196	2723.8500	2.7239	8.109	0.0000
2025/04/16	2044	08/05/2025	12.40 Put	Bond Future	181.4700	0.1815	136.8700	0.1369	24.577	0.0000
2025/04/16	2044	08/05/2025	11.65 Call	Bond Future	170.5100	0.1705	201.8600	0.2019	18.386	0.0000
2025/04/16	2044	08/05/2025	11.65 Put	Bond Future	2270.0100	2.2700	2052.4600	2.0525	9.584	0.0000
2025/04/16	2044	08/05/2025	10.92 Put	Bond Future	6848.9300	6.8489	6600.0500	6.6001	3.634	0.0000
2025/04/16	2044	08/05/2025	10.92 Call	Bond Future	0.0900	0.0001	0.1100	0.0001	22.222	0.0000
2025/04/16	2044	08/05/2025		Bond Future	11.9960	78.4321	11.9541	78.6810	0.349	0.0000
2025/04/16	2044	08/05/2025	12.72 Call	Bond Future	4146.9400	4.1469	4383.2200	4.3832	5.698	0.0000
2025/04/16	2044	08/05/2025	12.72 Put	Bond Future	39.6600	0.0397	27.0400	0.0270	31.820	0.0000
2025/04/16	2044	07/08/2025		Bond Future	12.1308	75.5742	12.0874	75.8279	0.358	0.0000
2025/04/16	2044	07/08/2025	13.34 Call	Bond Future	6863.1800	6.8632	7084.8100	7.0848	3.229	0.0000
2025/04/16	2044	07/08/2025	13.34 Put	Bond Future	326.9900	0.3270	294.9400	0.2949	9.802	0.0000
2025/04/16	2044	07/08/2025	11.85 Call	Bond Future	1188.4600	1.1885	1278.3100	1.2783	7.560	0.0000
2025/04/16	2044	07/08/2025	11.85 Put	Bond Future	2852.9200	2.8529	2689.0900	2.6891	5.743	0.0000
2025/04/16	2044	07/08/2025	11.30 Put	Bond Future	5389.6700	5.3897	5167.3300	5.1673	4.125	0.0000
2025/04/16	2044	07/08/2025	11.30 Call	Bond Future	288.3800	0.2884	319.7200	0.3197	10.868	0.0000
2025/04/16	2044	07/08/2025	10.63 Put	Bond Future	9650.0400	9.6500	9399.4700	9.3995	2.597	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
2025/04/16	2044	07/08/2025	10.63 Call	Bond Future	19.6700	0.0197	22.7800	0.0228	15.811	0.0000
2025/04/16	2044	06/11/2025		Bond Future	12.2656	77.0309	12.2204	77.2897	0.368	0.0000
2025/04/16	2044	06/11/2025	11.88 Call	Bond Future	1627.0400	1.6270	1721.4200	1.7214	5.801	0.0000
2025/04/16	2044	06/11/2025	11.88 Put	Bond Future	3884.9000	3.8849	3720.4600	3.7205	4.233	0.0000
2025/04/16	2044	05/02/2026		Bond Future	12.4101	74.1297	12.3632	74.3937	0.379	0.0000
2025/04/16	2044	05/02/2026	11.56 Call	Bond Future	1154.0400	1.1540	1222.7200	1.2227	5.951	0.0000
2025/04/16	2044	05/02/2026	11.56 Put	Bond Future	6177.0100	6.1770	5981.6600	5.9817	3.163	0.0000
2025/04/16	2044	07/05/2026		Bond Future	12.5636	75.5572	12.5147	75.8265	0.389	0.0000
2025/04/16	2044	07/05/2026	11.80 Call	Bond Future	1729.3300	1.7293	1815.2000	1.8152	4.966	0.0000
2025/04/16	2044	07/05/2026	11.80 Put	Bond Future	6123.9000	6.1239	5940.5000	5.9405	2.995	0.0000
2025/04/16	2046	08/05/2025		Bond Future	118.2920	118.2920	118.2951	118.2951	0.003	0.0000
2025/04/16	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2046	08/05/2025	121.97 Put	Bond Future	3678.0500	3.6781	3674.9100	3.6749	0.085	0.0000
2025/04/16	2046	07/08/2025		Bond Future	120.6262	120.6262	120.6292	120.6292	0.003	0.0000
2025/04/16	2046	07/08/2025	118.69 Call	Bond Future	1936.1700	1.9362	1939.2100	1.9392	0.157	0.0000
2025/04/16	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2046	06/11/2025		Bond Future	120.7196	120.7196	120.7229	120.7229	0.003	0.0000
2025/04/16	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2046	06/11/2025	125.41 Put	Bond Future	4690.4000	4.6904	4687.0600	4.6871	0.071	0.0000
2025/04/16	2046	05/02/2026		Bond Future	123.0726	123.0726	123.0765	123.0765	0.003	0.0000
2025/04/16	2046	05/02/2026	121.65 Call	Bond Future	1422.5800	1.4226	1426.4600	1.4265	0.273	0.0000
2025/04/16	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2046	07/05/2026		Bond Future	123.1673	123.1673	123.1714	123.1714	0.003	0.0000
2025/04/16	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2046	07/05/2026	124.95 Put	Bond Future	1782.6800	1.7827	1778.6200	1.7786	0.228	0.0000
2025/04/16	2050	08/05/2025		Bond Future	119.3188	119.3188	119.3221	119.3221	0.003	0.0000
2025/04/16	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2050	08/05/2025	121.16 Put	Bond Future	1841.2200	1.8412	1837.9200	1.8379	0.179	0.0000
2025/04/16	2050	07/08/2025		Bond Future	119.2972	119.2972	119.3005	119.3005	0.003	0.0000
2025/04/16	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2050	07/08/2025	119.89 Put	Bond Future	592.7800	0.5928	589.5100	0.5895	0.552	0.0000
2025/04/16	2050	06/11/2025		Bond Future	121.6266	121.6266	121.6301	121.6301	0.003	0.0000
2025/04/16	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2050	06/11/2025	124.42 Put	Bond Future	2793.3700	2.7934	2789.8600	2.7899	0.126	0.0000
2025/04/16	2050	05/02/2026		Bond Future	121.5755	121.5755	121.5794	121.5794	0.003	0.0000
2025/04/16	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	2050	05/02/2026	122.82 Put	Bond Future	1244.5400	1.2445	1240.6200	1.2406	0.315	0.0000
2025/04/16	2050	07/05/2026		Bond Future	123.9474	123.9474	123.9517	123.9517	0.004	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
2025/04/16	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	2050	07/05/2026	124.07 Put	Bond Future	122.6500	0.1227	118.3000	0.1183	3.547	0.0000	0.0000
2025/04/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	AL37	08/05/2025		Index Future	1088.3480	1088.3480	1089.8530	1089.8530	0.138	0.0000	0.0000
2025/04/16	AL37	07/08/2025		Index Future	1109.5560	1109.5560	1111.0900	1111.0900	0.138	0.0000	0.0000
2025/04/16	AL37	06/11/2025		Index Future	1130.9540	1130.9540	1132.5210	1132.5210	0.139	0.0000	0.0000
2025/04/16	AL37	05/02/2026		Index Future	1152.7430	1152.7430	1154.3430	1154.3430	0.139	0.0000	0.0000
2025/04/16	AL37	07/05/2026		Index Future	1174.9930	1174.9930	1176.6260	1176.6260	0.139	0.0000	0.0000
2025/04/16	AL7T	08/05/2025		Index Future	1277.5420	1277.5420	1280.5250	1280.5250	0.233	0.0000	0.0000
2025/04/16	AL7T	07/08/2025		Index Future	1302.4360	1302.4360	1305.4770	1305.4770	0.233	0.0000	0.0000
2025/04/16	AL7T	06/11/2025		Index Future	1327.5550	1327.5550	1330.6580	1330.6580	0.234	0.0000	0.0000
2025/04/16	AL7T	05/02/2026		Index Future	1353.1310	1353.1310	1356.2970	1356.2970	0.234	0.0000	0.0000
2025/04/16	AL7T	07/05/2026		Index Future	1379.2490	1379.2490	1382.4780	1382.4780	0.234	0.0000	0.0000
2025/04/16	ALBI	08/05/2025		Index Future	1102.1170	1102.1170	1104.2080	1104.2080	0.190	0.0000	0.0000
2025/04/16	ALBI	07/08/2025		Index Future	1123.5920	1123.5920	1125.7240	1125.7240	0.190	0.0000	0.0000
2025/04/16	ALBI	06/11/2025		Index Future	1145.2620	1145.2620	1147.4380	1147.4380	0.190	0.0000	0.0000
2025/04/16	ALBI	05/02/2026		Index Future	1167.3260	1167.3260	1169.5470	1169.5470	0.190	0.0000	0.0000
2025/04/16	ALBI	07/05/2026		Index Future	1189.8570	1189.8570	1192.1230	1192.1230	0.190	0.0000	0.0000
2025/04/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	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
2025/04/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/16	ES33	08/05/2025		Bond Future	11.6604	79.3655	11.6234	79.5312	0.318	0.0000
2025/04/16	ES33	08/05/2025	12.73 Call	Bond Future	4593.5500	4.5936	4759.2400	4.7592	3.607	0.0000
2025/04/16	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/16	ES33	07/08/2025		Bond Future	11.8179	80.9316	11.7792	81.1006	0.328	0.0000
2025/04/16	ES33	07/08/2025	13.56 Call	Bond Future	7127.0400	7.1270	7295.9700	7.2960	2.370	0.0000
2025/04/16	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/16	ES33	06/11/2025		Bond Future	11.9946	78.7155	11.9539	78.8880	0.339	0.0000
2025/04/16	ES33	06/11/2025	12.01 Call	Bond Future	65.2900	0.0653	237.7300	0.2377	264.114	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
2025/04/16	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	ES33	05/02/2026		Bond Future	12.1891	80.2490	12.1464	80.4250	0.350	0.0000	0.0000
2025/04/16	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	ES33	05/02/2026	11.49 Put	Bond Future	2946.4800	2.9465	2770.4600	2.7705	5.974	0.0000	0.0000
2025/04/16	ES33	07/05/2026		Bond Future	12.3903	78.0163	12.3454	78.1960	0.362	0.0000	0.0000
2025/04/16	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	ES33	07/05/2026	11.69 Put	Bond Future	2864.2000	2.8642	2684.5400	2.6845	6.273	0.0000	0.0000
2025/04/16	ES42	08/05/2025		Bond Future	12.2614	73.8113	12.2296	73.9880	0.259	0.0000	0.0000
2025/04/16	ES42	08/05/2025	13.25 Call	Bond Future	5180.3900	5.1804	5357.1300	5.3571	3.412	0.0000	0.0000
2025/04/16	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	ES42	07/08/2025		Bond Future	12.3996	75.2678	12.3666	75.4480	0.266	0.0000	0.0000
2025/04/16	ES42	07/08/2025	13.79 Call	Bond Future	6995.6000	6.9956	7175.8400	7.1758	2.576	0.0000	0.0000
2025/04/16	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	ES42	06/11/2025		Bond Future	12.5498	72.4719	12.5154	72.6559	0.274	0.0000	0.0000
2025/04/16	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	ES42	06/11/2025	12.39 Put	Bond Future	862.0200	0.8620	677.9900	0.6780	21.349	0.0000	0.0000
2025/04/16	ES42	05/02/2026		Bond Future	12.7065	73.8830	12.6707	74.0708	0.282	0.0000	0.0000
2025/04/16	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	ES42	05/02/2026	11.85 Put	Bond Future	4716.7000	4.7167	4528.9300	4.5289	3.981	0.0000	0.0000
2025/04/16	ES42	07/05/2026		Bond Future	12.8726	71.0577	12.8353	71.2493	0.290	0.0000	0.0000
2025/04/16	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	ES42	07/05/2026	12.20 Put	Bond Future	3583.6700	3.5837	3392.0800	3.3921	5.346	0.0000	0.0000
2025/04/16	GOVI	08/05/2025		GOVI	1086.1510	1086.1510	1088.1610	1088.1610	0.185	0.0000	0.0000
2025/04/16	GOVI	08/05/2025	1,022.00 Call	GOVI	641510.0000	64.1510	661610.0000	66.1610	3.133	0.0000	0.0000
2025/04/16	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	GOVI	07/08/2025		GOVI	1107.3160	1107.3160	1109.3650	1109.3650	0.185	0.0000	0.0000
2025/04/16	GOVI	07/08/2025	1,011.00 Call	GOVI	963160.0000	96.3160	983650.0000	98.3650	2.127	0.0000	0.0000
2025/04/16	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	GOVI	06/11/2025		GOVI	1128.6710	1128.6710	1130.7630	1130.7630	0.185	0.0000	0.0000
2025/04/16	GOVI	06/11/2025	1,112.00 Call	GOVI	166710.0000	16.6710	187630.0000	18.7630	12.549	0.0000	0.0000
2025/04/16	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	GOVI	05/02/2026		GOVI	1150.4160	1150.4160	1152.5500	1152.5500	0.185	0.0000	0.0000
2025/04/16	GOVI	05/02/2026	1,150.00 Call	GOVI	4160.0000	0.4160	25500.0000	2.5500	512.981	0.0000	0.0000
2025/04/16	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/04/16	GOVI	07/05/2026		GOVI	1172.6210	1172.6210	1174.7980	1174.7980	0.186	0.0000	0.0000
2025/04/16	GOVI	07/05/2026	1,177. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	GOVI	07/05/2026	1,177. Put 00	GOVI	43790.0000	4.3790	22020.0000	2.2020	49.715	0.0000	0.0000
2025/04/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/04/16	IGOV	08/05/2025		Index Future	374.8470	374.8470	375.0430	375.0430	0.052	0.0000	0.0000
2025/04/16	IGOV	07/08/2025		Index Future	382.2430	382.2430	382.4430	382.4430	0.052	0.0000	0.0000
2025/04/16	IGOV	06/11/2025		Index Future	389.7060	389.7060	389.9110	389.9110	0.053	0.0000	0.0000
2025/04/16	IGOV	05/02/2026		Index Future	397.3030	397.3030	397.5130	397.5130	0.053	0.0000	0.0000
2025/04/16	IGOV	07/05/2026		Index Future	405.0590	405.0590	405.2730	405.2730	0.053	0.0000	0.0000
2025/04/16	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/04/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/04/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/04/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/04/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/04/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/04/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/04/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/04/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/04/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/04/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/04/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/04/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/04/16	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/04/16	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/04/16	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/04/16	R033	08/05/2025		Bond Future	10.1995	100.0894	10.1680	100.2563	0.309	0.0000	0.0000
2025/04/16	R033	08/05/2025	10.33 Call	Bond Future	1132.9800	1.1330	1229.2800	1.2293	8.500	0.0000	0.0000
2025/04/16	R033	08/05/2025	10.33 Put	Bond Future	445.4400	0.4454	374.9100	0.3749	15.834	0.0000	0.0000
2025/04/16	R033	07/08/2025		Bond Future	10.3072	102.0397	10.2742	102.2098	0.320	0.0000	0.0000
2025/04/16	R033	07/08/2025	10.33 Call	Bond Future	1656.2000	1.6562	1738.9800	1.7390	4.998	0.0000	0.0000
2025/04/16	R033	07/08/2025	10.33 Put	Bond Future	1539.0900	1.5391	1451.7800	1.4518	5.673	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	
2025/04/16	R033	06/11/2025		Bond Future	10.4283	98.9630	10.3936	99.1366	0.333	0.0000	0.0000
2025/04/16	R033	06/11/2025	10.33 Call	Bond Future	1834.3900	1.8344	1912.5800	1.9126	4.262	0.0000	0.0000
2025/04/16	R033	06/11/2025	10.33 Put	Bond Future	2326.8600	2.3269	2231.3900	2.2314	4.103	0.0000	0.0000
2025/04/16	R033	05/02/2026		Bond Future	10.5605	100.8681	10.5239	101.0453	0.346	0.0000	0.0000
2025/04/16	R033	05/02/2026	10.49 Call	Bond Future	2320.1000	2.3201	2403.8200	2.4038	3.608	0.0000	0.0000
2025/04/16	R033	05/02/2026	10.49 Put	Bond Future	2661.7600	2.6618	2568.2700	2.5683	3.512	0.0000	0.0000
2025/04/16	R033	07/05/2026		Bond Future	10.7017	97.7665	10.6631	97.9474	0.361	0.0000	0.0000
2025/04/16	R033	07/05/2026	10.38 Call	Bond Future	2027.0600	2.0271	2101.4800	2.1015	3.671	0.0000	0.0000
2025/04/16	R033	07/05/2026	10.38 Put	Bond Future	3548.7900	3.5488	3442.3100	3.4423	3.000	0.0000	0.0000
2025/04/16	R035	08/05/2025	10.08 Put	Bond Future	4824.5300	4.8245	4625.7300	4.6257	4.121	0.0000	0.0000
2025/04/16	R035	08/05/2025	10.08 Call	Bond Future	1.2400	0.0012	1.4700	0.0015	18.548	0.0000	0.0000
2025/04/16	R035	08/05/2025	10.58 Put	Bond Future	2111.7200	2.1117	1934.6000	1.9346	8.387	0.0000	0.0000
2025/04/16	R035	08/05/2025	10.58 Call	Bond Future	143.0900	0.1431	165.0000	0.1650	15.312	0.0000	0.0000
2025/04/16	R035	08/05/2025	11.01 Call	Bond Future	1016.3400	1.0163	1118.9200	1.1189	10.093	0.0000	0.0000
2025/04/16	R035	08/05/2025	11.01 Put	Bond Future	623.9700	0.6240	527.5200	0.5275	15.457	0.0000	0.0000
2025/04/16	R035	08/05/2025	11.70 Call	Bond Future	4039.2200	4.0392	4228.9700	4.2290	4.698	0.0000	0.0000
2025/04/16	R035	08/05/2025	11.70 Put	Bond Future	30.9300	0.0309	21.6500	0.0217	30.003	0.0000	0.0000
2025/04/16	R035	08/05/2025	10.95 Call	Bond Future	831.8600	0.8319	921.5000	0.9215	10.776	0.0000	0.0000
2025/04/16	R035	08/05/2025	10.95 Put	Bond Future	763.8600	0.7639	654.4700	0.6545	14.321	0.0000	0.0000
2025/04/16	R035	08/05/2025	10.44 Put	Bond Future	2809.3100	2.8093	2619.3100	2.6193	6.763	0.0000	0.0000
2025/04/16	R035	08/05/2025	10.44 Call	Bond Future	53.4400	0.0534	62.4700	0.0625	16.897	0.0000	0.0000
2025/04/16	R035	08/05/2025	13.35 Call	Bond Future	11863.6200	11.8636	12062.6500	12.0627	1.678	0.0000	0.0000
2025/04/16	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	R035	08/05/2025	12.70 Call	Bond Future	8895.4800	8.8955	9094.4800	9.0945	2.237	0.0000	0.0000
2025/04/16	R035	08/05/2025	12.70 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2025/04/16	R035	08/05/2025	11.46 Put	Bond Future	100.2800	0.1003	75.4100	0.0754	24.801	0.0000	0.0000
2025/04/16	R035	08/05/2025	11.46 Call	Bond Future	2874.3200	2.8743	3048.4800	3.0485	6.059	0.0000	0.0000
2025/04/16	R035	08/05/2025		Bond Future	10.9375	89.5414	10.9008	89.7404	0.335	0.0000	0.0000
2025/04/16	R035	08/05/2025	11.78 Call	Bond Future	4434.6600	4.4347	4627.2200	4.6272	4.342	0.0000	0.0000
2025/04/16	R035	08/05/2025	11.78 Put	Bond Future	20.3800	0.0204	13.9100	0.0139	31.747	0.0000	0.0000
2025/04/16	R035	07/08/2025		Bond Future	11.0584	91.2862	11.0202	91.4890	0.346	0.0000	0.0000
2025/04/16	R035	07/08/2025	12.65 Call	Bond Future	8041.9700	8.0420	8231.5900	8.2316	2.358	0.0000	0.0000
2025/04/16	R035	07/08/2025	12.65 Put	Bond Future	127.5600	0.1276	114.2900	0.1143	10.403	0.0000	0.0000
2025/04/16	R035	07/08/2025	10.08 Put	Bond Future	5553.7400	5.5537	5366.7000	5.3667	3.368	0.0000	0.0000
2025/04/16	R035	07/08/2025	10.08 Call	Bond Future	152.2900	0.1523	168.1400	0.1681	10.408	0.0000	0.0000
2025/04/16	R035	07/08/2025	10.58 Put	Bond Future	3262.9800	3.2630	3111.2500	3.1113	4.650	0.0000	0.0000
2025/04/16	R035	07/08/2025	10.58 Call	Bond Future	676.1700	0.6762	727.3300	0.7273	7.566	0.0000	0.0000
2025/04/16	R035	07/08/2025	11.34 Call	Bond Future	2645.7700	2.6458	2769.1900	2.7692	4.665	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
2025/04/16	R035	07/08/2025	11.34 Put	Bond Future	1169.9100	1.1699	1090.4400	1.0904	6.793	0.0000
2025/04/16	R035	07/08/2025	11.30 Call	Bond Future	2509.6500	2.5097	2629.6000	2.6296	4.780	0.0000
2025/04/16	R035	07/08/2025	11.30 Put	Bond Future	1241.3700	1.2414	1158.4300	1.1584	6.681	0.0000
2025/04/16	R035	06/11/2025	9.91 Put	Bond Future	7233.7500	7.2338	7045.5100	7.0455	2.602	0.0000
2025/04/16	R035	06/11/2025	9.91 Call	Bond Future	231.2700	0.2313	250.0900	0.2501	8.138	0.0000
2025/04/16	R035	06/11/2025	10.41 Put	Bond Future	4902.6300	4.9026	4740.9300	4.7409	3.298	0.0000
2025/04/16	R035	06/11/2025	10.41 Call	Bond Future	713.0000	0.7130	758.3600	0.7584	6.362	0.0000
2025/04/16	R035	06/11/2025	11.43 Call	Bond Future	3083.7800	3.0838	3201.9500	3.2020	3.832	0.0000
2025/04/16	R035	06/11/2025	11.43 Put	Bond Future	1874.8900	1.8749	1786.0000	1.7860	4.741	0.0000
2025/04/16	R035	06/11/2025	11.95 Call	Bond Future	4881.1500	4.8812	5029.5400	5.0295	3.040	0.0000
2025/04/16	R035	06/11/2025	11.95 Put	Bond Future	1085.0500	1.0851	1026.3800	1.0264	5.407	0.0000
2025/04/16	R035	06/11/2025	11.45 Call	Bond Future	3147.1000	3.1471	3266.5900	3.2666	3.797	0.0000
2025/04/16	R035	06/11/2025	11.45 Put	Bond Future	1836.7100	1.8367	1749.1400	1.7491	4.768	0.0000
2025/04/16	R035	06/11/2025	10.95 Put	Bond Future	3014.2200	3.0142	2891.2200	2.8912	4.081	0.0000
2025/04/16	R035	06/11/2025	10.95 Call	Bond Future	1737.6500	1.7377	1821.7100	1.8217	4.838	0.0000
2025/04/16	R035	06/11/2025	10.08 Put	Bond Future	6383.5100	6.3835	6202.7600	6.2028	2.832	0.0000
2025/04/16	R035	06/11/2025	10.08 Call	Bond Future	350.2000	0.3502	376.5100	0.3765	7.513	0.0000
2025/04/16	R035	06/11/2025	10.58 Put	Bond Future	4234.6200	4.2346	4084.4900	4.0845	3.545	0.0000
2025/04/16	R035	06/11/2025	10.58 Call	Bond Future	975.7600	0.9758	1032.6900	1.0327	5.834	0.0000
2025/04/16	R035	06/11/2025	11.67 Call	Bond Future	3877.6200	3.8776	4010.7900	4.0108	3.434	0.0000
2025/04/16	R035	06/11/2025	11.67 Put	Bond Future	1461.3100	1.4613	1387.4200	1.3874	5.056	0.0000
2025/04/16	R035	06/11/2025	10.44 Put	Bond Future	4779.8900	4.7799	4620.1600	4.6202	3.342	0.0000
2025/04/16	R035	06/11/2025	10.44 Call	Bond Future	755.4500	0.7555	802.7800	0.8028	6.265	0.0000
2025/04/16	R035	06/11/2025	10.94 Put	Bond Future	3043.1100	3.0431	2919.3700	2.9194	4.066	0.0000
2025/04/16	R035	06/11/2025	10.94 Call	Bond Future	1713.7400	1.7137	1797.0600	1.7971	4.862	0.0000
2025/04/16	R035	06/11/2025	11.99 Call	Bond Future	5030.0200	5.0300	5180.3800	5.1804	2.989	0.0000
2025/04/16	R035	06/11/2025	11.99 Put	Bond Future	1039.3000	1.0393	982.6000	0.9826	5.456	0.0000
2025/04/16	R035	06/11/2025		Bond Future	11.1942	88.5408	11.1543	88.7479	0.357	0.0000
2025/04/16	R035	06/11/2025	11.20 Call	Bond Future	2393.4000	2.3934	2495.7500	2.4958	4.276	0.0000
2025/04/16	R035	06/11/2025	11.20 Put	Bond Future	2363.5500	2.3636	2258.8400	2.2588	4.430	0.0000
2025/04/16	R035	05/02/2026	10.44 Put	Bond Future	5604.2000	5.6042	5442.2200	5.4422	2.890	0.0000
2025/04/16	R035	05/02/2026	10.44 Call	Bond Future	885.9700	0.8860	935.3200	0.9353	5.570	0.0000
2025/04/16	R035	05/02/2026	10.94 Put	Bond Future	3849.3800	3.8494	3718.2400	3.7182	3.407	0.0000
2025/04/16	R035	05/02/2026	10.94 Call	Bond Future	1785.9800	1.7860	1866.1700	1.8662	4.490	0.0000
2025/04/16	R035	05/02/2026	12.44 Call	Bond Future	6401.5000	6.4015	6561.1400	6.5611	2.494	0.0000
2025/04/16	R035	05/02/2026	12.44 Put	Bond Future	1096.7900	1.0968	1045.1000	1.0451	4.713	0.0000
2025/04/16	R035	05/02/2026		Bond Future	11.3427	90.2456	11.3008	90.4570	0.369	0.0000
2025/04/16	R035	05/02/2026	10.79 Call	Bond Future	1474.0300	1.4740	1544.6600	1.5447	4.792	0.0000
2025/04/16	R035	05/02/2026	10.79 Put	Bond Future	4322.9300	4.3229	4182.2300	4.1822	3.255	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
2025/04/16	R035	07/05/2026		Bond Future	11.4915	87.4781	11.4477	87.6937	0.381	0.0000
2025/04/16	R035	07/05/2026	10.86 Call	Bond Future	1720.2500	1.7203	1794.1900	1.7942	4.298	0.0000
2025/04/16	R035	07/05/2026	10.86 Put	Bond Future	4902.4300	4.9024	4760.7800	4.7608	2.889	0.0000
2025/04/16	R038	08/05/2025		Bond Future	11.5103	97.0366	11.4685	97.3058	0.363	0.0000
2025/04/16	R038	08/05/2025	11.24 Call	Bond Future	259.6400	0.2596	306.9700	0.3070	18.229	0.0000
2025/04/16	R038	08/05/2025	11.24 Put	Bond Future	2020.6000	2.0206	1798.6800	1.7987	10.983	0.0000
2025/04/16	R038	07/08/2025		Bond Future	11.6441	98.9274	11.6005	99.2019	0.374	0.0000
2025/04/16	R038	07/08/2025	11.24 Call	Bond Future	925.2400	0.9252	1004.5300	1.0045	8.570	0.0000
2025/04/16	R038	07/08/2025	11.24 Put	Bond Future	3518.5000	3.5185	3323.3000	3.3233	5.548	0.0000
2025/04/16	R038	06/11/2025		Bond Future	11.7893	95.3492	11.7439	95.6292	0.385	0.0000
2025/04/16	R038	06/11/2025	11.24 Call	Bond Future	1220.4400	1.2204	1303.4000	1.3034	6.798	0.0000
2025/04/16	R038	06/11/2025	11.24 Put	Bond Future	4690.7200	4.6907	4493.6300	4.4936	4.202	0.0000
2025/04/16	R038	06/11/2025	12.33 Call	Bond Future	4785.2300	4.7852	4973.3000	4.9733	3.930	0.0000
2025/04/16	R038	06/11/2025	12.33 Put	Bond Future	1543.0800	1.5431	1451.1000	1.4511	5.961	0.0000
2025/04/16	R038	06/11/2025	10.98 Put	Bond Future	5936.4900	5.9365	5714.9700	5.7150	3.731	0.0000
2025/04/16	R038	06/11/2025	10.98 Call	Bond Future	758.3000	0.7583	816.8300	0.8168	7.719	0.0000
2025/04/16	R038	05/02/2026		Bond Future	11.9437	97.1844	11.8962	97.4701	0.397	0.0000
2025/04/16	R038	05/02/2026	11.44 Call	Bond Future	1852.0600	1.8521	1952.6700	1.9527	5.432	0.0000
2025/04/16	R038	05/02/2026	11.44 Put	Bond Future	4952.9200	4.9529	4767.8400	4.7678	3.737	0.0000
2025/04/16	R038	07/05/2026		Bond Future	12.1054	93.5700	12.0559	93.8614	0.409	0.0000
2025/04/16	R038	07/05/2026	11.40 Call	Bond Future	1933.2400	1.9332	2029.4500	2.0295	4.977	0.0000
2025/04/16	R038	07/05/2026	11.40 Put	Bond Future	6212.5100	6.2125	6017.2800	6.0173	3.143	0.0000
2025/04/16	R053	08/05/2025		Bond Future	11.8877	99.2143	11.8460	99.5453	0.350	0.0000
2025/04/16	R053	08/05/2025	12.64 Call	Bond Future	5706.9500	5.7070	6019.7200	6.0197	5.481	0.0000
2025/04/16	R053	08/05/2025	12.64 Put	Bond Future	59.8600	0.0599	41.6200	0.0416	30.471	0.0000
2025/04/16	R053	07/08/2025		Bond Future	12.0097	101.1475	11.9664	101.4850	0.360	0.0000
2025/04/16	R053	07/08/2025	13.17 Call	Bond Future	8814.1400	8.8141	9104.2000	9.1042	3.291	0.0000
2025/04/16	R053	07/08/2025	13.17 Put	Bond Future	500.6900	0.5007	453.2700	0.4533	9.471	0.0000
2025/04/16	R053	06/11/2025		Bond Future	12.1405	97.2337	12.0954	97.5780	0.371	0.0000
2025/04/16	R053	06/11/2025	11.76 Call	Bond Future	2219.0800	2.2191	2345.8100	2.3458	5.711	0.0000
2025/04/16	R053	06/11/2025	11.76 Put	Bond Future	5199.6300	5.1996	4982.1000	4.9821	4.184	0.0000
2025/04/16	R053	05/02/2026		Bond Future	12.2779	99.1052	12.2310	99.4564	0.382	0.0000
2025/04/16	R053	05/02/2026	11.49 Call	Bond Future	1697.3600	1.6974	1794.7800	1.7948	5.740	0.0000
2025/04/16	R053	05/02/2026	11.49 Put	Bond Future	7925.9300	7.9259	7672.1900	7.6722	3.201	0.0000
2025/04/16	R053	07/05/2026		Bond Future	12.4204	95.1504	12.3715	95.5086	0.393	0.0000
2025/04/16	R053	07/05/2026	11.69 Call	Bond Future	2490.7000	2.4907	2609.5600	2.6096	4.772	0.0000
2025/04/16	R053	07/05/2026	11.69 Put	Bond Future	8115.4400	8.1154	7876.1500	7.8762	2.949	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
2025/04/16	R186	08/05/2025		Bond Future	8.2014	107.5036	8.1954	107.5126	0.073	0.0000
2025/04/16	R186	08/05/2025	8.47 Call	Bond Future	421.6000	0.4216	428.5400	0.4285	1.646	0.0000
2025/04/16	R186	08/05/2025	8.47 Put	Bond Future	16.1000	0.0161	13.9600	0.0140	13.292	0.0000
2025/04/16	R186	07/08/2025		Bond Future	8.2624	104.2899	8.2552	104.2991	0.087	0.0000
2025/04/16	R186	07/08/2025	9.68 Call	Bond Future	1816.8300	1.8168	1825.4000	1.8254	0.472	0.0000
2025/04/16	R186	07/08/2025	9.68 Put	Bond Future	14.1000	0.0141	13.4400	0.0134	4.681	0.0000
2025/04/16	R186	07/08/2025	10.25 Call	Bond Future	2519.7900	2.5198	2528.7600	2.5288	0.356	0.0000
2025/04/16	R186	07/08/2025	10.25 Put	Bond Future	4.7100	0.0047	4.4500	0.0045	5.520	0.0000
2025/04/16	R186	07/08/2025	9.22 Put	Bond Future	36.3800	0.0364	34.9700	0.0350	3.876	0.0000
2025/04/16	R186	07/08/2025	9.22 Call	Bond Future	1259.0400	1.2590	1266.8600	1.2669	0.621	0.0000
2025/04/16	R186	06/11/2025		Bond Future	8.3659	106.3009	8.3567	106.3106	0.110	0.0000
2025/04/16	R186	06/11/2025	8.13 Call	Bond Future	177.6600	0.1777	180.5700	0.1806	1.638	0.0000
2025/04/16	R186	06/11/2025	8.13 Put	Bond Future	427.6800	0.4277	420.8800	0.4209	1.590	0.0000
2025/04/16	R186	05/02/2026		Bond Future	8.5413	103.0404	8.5290	103.0506	0.144	0.0000
2025/04/16	R186	05/02/2026	8.43 Call	Bond Future	268.3800	0.2684	272.5000	0.2725	1.535	0.0000
2025/04/16	R186	05/02/2026	8.43 Put	Bond Future	360.3300	0.3603	354.2900	0.3543	1.676	0.0000
2025/04/16	R186	07/05/2026		Bond Future	8.8662	105.0262	8.8482	105.0368	0.203	0.0000
2025/04/16	R186	07/05/2026	8.69 Call	Bond Future	237.3000	0.2373	241.6600	0.2417	1.837	0.0000
2025/04/16	R186	07/05/2026	8.69 Put	Bond Future	341.0500	0.3411	334.8200	0.3348	1.827	0.0000
2025/04/16	R202	08/05/2025		Bond Future	268.6967	268.6967	268.7035	268.7035	0.003	0.0000
2025/04/16	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R202	08/05/2025	272.31 Put	Bond Future	3613.3400	3.6133	3606.4800	3.6065	0.190	0.0000
2025/04/16	R202	07/08/2025		Bond Future	268.7446	268.7446	268.7518	268.7518	0.003	0.0000
2025/04/16	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R202	07/08/2025	271.60 Put	Bond Future	2855.3600	2.8554	2848.2000	2.8482	0.251	0.0000
2025/04/16	R202	06/11/2025		Bond Future	273.9922	273.9922	274.0003	274.0003	0.003	0.0000
2025/04/16	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R202	06/11/2025	275.64 Put	Bond Future	1647.8000	1.6478	1639.6700	1.6397	0.493	0.0000
2025/04/16	R202	05/02/2026		Bond Future	273.9779	273.9779	273.9867	273.9867	0.003	0.0000
2025/04/16	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R202	05/02/2026	277.82 Put	Bond Future	3842.0800	3.8421	3833.3000	3.8333	0.229	0.0000
2025/04/16	R202	07/05/2026		Bond Future	279.3240	279.3240	279.3335	279.3335	0.003	0.0000
2025/04/16	R202	07/05/2026	277.55 Call	Bond Future	1773.9900	1.7740	1783.5400	1.7835	0.538	0.0000
2025/04/16	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R209	08/05/2025		Bond Future	11.2318	69.8687	11.1953	70.0459	0.326	0.0000
2025/04/16	R209	08/05/2025	11.89 Call	Bond Future	3131.5000	3.1315	3296.6600	3.2967	5.274	0.0000
2025/04/16	R209	08/05/2025	11.89 Put	Bond Future	42.6300	0.0426	30.5400	0.0305	28.360	0.0000
2025/04/16	R209	07/08/2025		Bond Future	11.3497	71.2301	11.3117	71.4108	0.334	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
2025/04/16	R209	07/08/2025	12.68 Call	Bond Future	6155.7700	6.1558	6317.5100	6.3175	2.627	0.0000
2025/04/16	R209	07/08/2025	12.68 Put	Bond Future	203.9300	0.2039	185.0000	0.1850	9.283	0.0000
2025/04/16	R209	06/11/2025		Bond Future	11.4780	69.4509	11.4385	69.6353	0.344	0.0000
2025/04/16	R209	06/11/2025	11.27 Call	Bond Future	1674.0600	1.6741	1751.7200	1.7517	4.639	0.0000
2025/04/16	R209	06/11/2025	11.27 Put	Bond Future	2652.3700	2.6524	2545.6600	2.5457	4.023	0.0000
2025/04/16	R209	05/02/2026		Bond Future	11.6146	70.7881	11.5735	70.9762	0.354	0.0000
2025/04/16	R209	05/02/2026	10.93 Call	Bond Future	1151.4700	1.1515	1207.8000	1.2078	4.892	0.0000
2025/04/16	R209	05/02/2026	10.93 Put	Bond Future	4375.2500	4.3753	4243.4900	4.2435	3.011	0.0000
2025/04/16	R209	07/05/2026		Bond Future	11.7576	68.9998	11.7148	69.1917	0.364	0.0000
2025/04/16	R209	07/05/2026	11.07 Call	Bond Future	1520.6200	1.5206	1584.5900	1.5846	4.207	0.0000
2025/04/16	R209	07/05/2026	11.07 Put	Bond Future	4690.6600	4.6907	4562.7600	4.5628	2.727	0.0000
2025/04/16	R210	08/05/2025		Bond Future	246.4915	246.4915	246.4915	246.4915	0.000	0.0000
2025/04/16	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R210	08/05/2025	248.03 Put	Bond Future	1538.4700	1.5385	1538.4700	1.5385	0.000	0.0000
2025/04/16	R210	07/08/2025		Bond Future	251.3555	251.3555	251.3554	251.3554	0.000	0.0000
2025/04/16	R210	07/08/2025	248.44 Call	Bond Future	2915.4600	2.9155	2915.4000	2.9154	0.002	0.0000
2025/04/16	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R210	06/11/2025		Bond Future	252.8347	252.8347	252.8353	252.8353	0.000	0.0000
2025/04/16	R210	06/11/2025	252.14 Call	Bond Future	694.6800	0.6947	695.3200	0.6953	0.092	0.0000
2025/04/16	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R210	05/02/2026		Bond Future	257.7633	257.7633	257.7646	257.7646	0.001	0.0000
2025/04/16	R210	05/02/2026	253.10 Call	Bond Future	4663.2900	4.6633	4664.5800	4.6646	0.028	0.0000
2025/04/16	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R210	07/05/2026		Bond Future	259.2970	259.2970	259.2987	259.2987	0.001	0.0000
2025/04/16	R210	07/05/2026	255.40 Call	Bond Future	3897.0200	3.8970	3898.7400	3.8987	0.044	0.0000
2025/04/16	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/16	R213	08/05/2025		Bond Future	9.7173	89.5538	9.6859	89.6806	0.323	0.0000
2025/04/16	R213	08/05/2025	10.52 Call	Bond Future	3197.1300	3.1971	3315.6500	3.3157	3.707	0.0000
2025/04/16	R213	08/05/2025	10.52 Put	Bond Future	33.1300	0.0331	24.8400	0.0248	25.023	0.0000
2025/04/16	R213	07/08/2025		Bond Future	9.8150	91.2988	9.7818	91.4280	0.338	0.0000
2025/04/16	R213	07/08/2025	11.66 Call	Bond Future	6862.9100	6.8629	6988.5400	6.9885	1.831	0.0000
2025/04/16	R213	07/08/2025	11.66 Put	Bond Future	31.2100	0.0312	27.5700	0.0276	11.663	0.0000
2025/04/16	R213	06/11/2025		Bond Future	9.9332	89.5058	9.8980	89.6378	0.354	0.0000
2025/04/16	R213	06/11/2025	10.05 Call	Bond Future	1837.5800	1.8376	1907.3800	1.9074	3.798	0.0000
2025/04/16	R213	06/11/2025	10.05 Put	Bond Future	1401.4200	1.4014	1339.2400	1.3392	4.437	0.0000
2025/04/16	R213	05/02/2026		Bond Future	10.0675	91.2295	10.0301	91.3642	0.372	0.0000
2025/04/16	R213	05/02/2026	9.89 Call	Bond Future	1534.1200	1.5341	1593.0700	1.5931	3.843	0.0000
2025/04/16	R213	05/02/2026	9.89 Put	Bond Future	2174.8300	2.1748	2099.0500	2.0991	3.484	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
2025/04/16	R213	07/05/2026		Bond Future	10.2056	89.4337	10.1657	89.5713	0.391	0.0000	0.0000
2025/04/16	R213	07/05/2026	9.80 Call	Bond Future	1326.9300	1.3269	1379.8500	1.3799	3.988	0.0000	0.0000
2025/04/16	R213	07/05/2026	9.80 Put	Bond Future	2738.0000	2.7380	2653.3600	2.6534	3.091	0.0000	0.0000
2025/04/16	R214	08/05/2025		Bond Future	11.6761	64.3344	11.6447	64.4945	0.270	0.0000	0.0000
2025/04/16	R214	08/05/2025	12.40 Call	Bond Future	3553.2400	3.5532	3704.3300	3.7043	4.252	0.0000	0.0000
2025/04/16	R214	08/05/2025	12.40 Put	Bond Future	33.2000	0.0332	24.1500	0.0242	27.259	0.0000	0.0000
2025/04/16	R214	07/08/2025		Bond Future	11.7909	65.5879	11.7583	65.7512	0.276	0.0000	0.0000
2025/04/16	R214	07/08/2025	12.97 Call	Bond Future	5785.5000	5.7855	5926.4900	5.9265	2.437	0.0000	0.0000
2025/04/16	R214	07/08/2025	12.97 Put	Bond Future	284.6000	0.2846	262.3700	0.2624	7.811	0.0000	0.0000
2025/04/16	R214	06/11/2025		Bond Future	11.9160	63.5528	11.8822	63.7194	0.284	0.0000	0.0000
2025/04/16	R214	06/11/2025	11.64 Call	Bond Future	1545.2600	1.5453	1610.4000	1.6104	4.215	0.0000	0.0000
2025/04/16	R214	06/11/2025	11.64 Put	Bond Future	2924.7800	2.9248	2823.3800	2.8234	3.467	0.0000	0.0000
2025/04/16	R214	05/02/2026		Bond Future	12.0500	64.7765	12.0149	64.9464	0.291	0.0000	0.0000
2025/04/16	R214	05/02/2026	11.26 Call	Bond Future	1052.6000	1.0526	1097.9700	1.0980	4.310	0.0000	0.0000
2025/04/16	R214	05/02/2026	11.26 Put	Bond Future	5051.2400	5.0512	4926.6800	4.9267	2.466	0.0000	0.0000
2025/04/16	R214	07/05/2026		Bond Future	12.1825	62.7241	12.1461	62.8974	0.299	0.0000	0.0000
2025/04/16	R214	07/05/2026	11.53 Call	Bond Future	1634.5300	1.6345	1693.1500	1.6932	3.586	0.0000	0.0000
2025/04/16	R214	07/05/2026	11.53 Put	Bond Future	4853.8900	4.8539	4739.1600	4.7392	2.364	0.0000	0.0000
2025/04/16	R248	08/05/2025		Bond Future	11.9377	76.9250	11.9061	77.1185	0.264	0.0000	0.0000
2025/04/16	R248	08/05/2025	12.60 Call	Bond Future	3930.4500	3.9305	4108.3200	4.1083	4.525	0.0000	0.0000
2025/04/16	R248	08/05/2025	12.60 Put	Bond Future	61.9500	0.0620	46.3600	0.0464	25.165	0.0000	0.0000
2025/04/16	R248	07/08/2025		Bond Future	12.0597	78.4240	12.0269	78.6212	0.272	0.0000	0.0000
2025/04/16	R248	07/08/2025	13.21 Call	Bond Future	6786.0400	6.7860	6953.5300	6.9535	2.468	0.0000	0.0000
2025/04/16	R248	07/08/2025	13.21 Put	Bond Future	396.0700	0.3961	366.3500	0.3664	7.504	0.0000	0.0000
2025/04/16	R248	06/11/2025		Bond Future	12.1920	75.4940	12.1579	75.6952	0.279	0.0000	0.0000
2025/04/16	R248	06/11/2025	11.74 Call	Bond Future	1474.3300	1.4743	1540.7300	1.5407	4.504	0.0000	0.0000
2025/04/16	R248	06/11/2025	11.74 Put	Bond Future	4222.5600	4.2226	4087.7400	4.0877	3.193	0.0000	0.0000
2025/04/16	R248	05/02/2026		Bond Future	12.3337	76.9474	12.2983	77.1527	0.288	0.0000	0.0000
2025/04/16	R248	05/02/2026	11.46 Call	Bond Future	1168.9000	1.1689	1219.8300	1.2198	4.357	0.0000	0.0000
2025/04/16	R248	05/02/2026	11.46 Put	Bond Future	6529.0200	6.5290	6374.6800	6.3747	2.364	0.0000	0.0000
2025/04/16	R248	07/05/2026		Bond Future	12.4736	73.9867	12.4367	74.1961	0.296	0.0000	0.0000
2025/04/16	R248	07/05/2026	11.72 Call	Bond Future	1819.6200	1.8196	1885.9100	1.8859	3.643	0.0000	0.0000
2025/04/16	R248	07/05/2026	11.72 Put	Bond Future	6313.2500	6.3133	6170.1500	6.1702	2.267	0.0000	0.0000
2025/04/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/16	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
2025/04/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

