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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/04/2025 TO 17/04/2025

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	
2025/04/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/17	2029	08/05/2025		Bond Future	136.1549	136.1549	136.0272	136.0272	0.094	0.0000	0.0000
2025/04/17	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2025/04/17	2029	08/05/2025	137.85 Put	Bond Future	1695.1500	1.6952	1822.7700	1.8228	7.529	0.0000	0.0000
2025/04/17	2029	07/08/2025		Bond Future	138.8416	138.8416	138.6920	138.6920	0.108	0.0000	0.0000
2025/04/17	2029	07/08/2025	137.41 Call	Bond Future	1431.5700	1.4316	1281.9600	1.2820	10.451	0.0000	0.0000
2025/04/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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
2025/04/17	2029	06/11/2025		Bond Future	140.1136	140.1136	139.9482	139.9482	0.118	0.0000
2025/04/17	2029	06/11/2025	139.79 Call	Bond Future	323.6000	0.3236	158.2300	0.1582	51.103	0.0000
2025/04/17	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2029	05/02/2026		Bond Future	142.8455	142.8455	142.6784	142.6784	0.117	0.0000
2025/04/17	2029	05/02/2026	140.11 Call	Bond Future	2735.4500	2.7355	2568.4000	2.5684	6.107	0.0000
2025/04/17	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2029	07/05/2026		Bond Future	144.1658	144.1658	143.9954	143.9954	0.118	0.0000
2025/04/17	2029	07/05/2026	141.82 Call	Bond Future	2345.7500	2.3458	2175.3600	2.1754	7.264	0.0000
2025/04/17	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2030	08/05/2025	8.72 Put	Bond Future	1748.6000	1.7486	1691.5500	1.6916	3.263	0.0000
2025/04/17	2030	08/05/2025	8.72 Call	Bond Future	27.2600	0.0273	28.0700	0.0281	2.971	0.0000
2025/04/17	2030	08/05/2025	9.22 Put	Bond Future	414.4500	0.4145	378.7900	0.3788	8.604	0.0000
2025/04/17	2030	08/05/2025	9.22 Call	Bond Future	541.0400	0.5410	563.2400	0.5632	4.103	0.0000
2025/04/17	2030	08/05/2025	9.54 Call	Bond Future	1385.9500	1.3860	1429.5100	1.4295	3.143	0.0000
2025/04/17	2030	08/05/2025	9.54 Put	Bond Future	99.3000	0.0993	85.0000	0.0850	14.401	0.0000
2025/04/17	2030	08/05/2025	8.68 Put	Bond Future	1890.0600	1.8901	1832.7200	1.8327	3.034	0.0000
2025/04/17	2030	08/05/2025	8.68 Call	Bond Future	18.9900	0.0190	19.5100	0.0195	2.738	0.0000
2025/04/17	2030	08/05/2025	9.18 Put	Bond Future	481.9600	0.4820	443.4300	0.4434	7.994	0.0000
2025/04/17	2030	08/05/2025	9.18 Call	Bond Future	462.3100	0.4623	481.6400	0.4816	4.181	0.0000
2025/04/17	2030	08/05/2025	9.99 Call	Bond Future	2896.1600	2.8962	2952.2400	2.9522	1.936	0.0000
2025/04/17	2030	08/05/2025	9.99 Put	Bond Future	7.3700	0.0074	5.5900	0.0056	24.152	0.0000
2025/04/17	2030	08/05/2025	8.95 Put	Bond Future	1012.8000	1.0128	961.0700	0.9611	5.108	0.0000
2025/04/17	2030	08/05/2025	8.95 Call	Bond Future	146.9200	0.1469	153.0500	0.1531	4.172	0.0000
2025/04/17	2030	08/05/2025	9.45 Put	Bond Future	154.2600	0.1543	134.7900	0.1348	12.622	0.0000
2025/04/17	2030	08/05/2025	9.45 Call	Bond Future	1116.4100	1.1164	1154.8000	1.1548	3.439	0.0000
2025/04/17	2030	08/05/2025	11.86 Call	Bond Future	9197.4400	9.1974	9255.3000	9.2553	0.629	0.0000
2025/04/17	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2030	08/05/2025	10.31 Put	Bond Future	0.8400	0.0008	0.5800	0.0006	30.952	0.0000
2025/04/17	2030	08/05/2025	10.31 Call	Bond Future	4008.5500	4.0086	4066.1500	4.0662	1.437	0.0000
2025/04/17	2030	08/05/2025	12.28 Call	Bond Future	10540.5900	10.5406	10598.4500	10.5985	0.549	0.0000
2025/04/17	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2030	08/05/2025	10.69 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000
2025/04/17	2030	08/05/2025	10.69 Call	Bond Future	5314.9400	5.3149	5372.7800	5.3728	1.088	0.0000
2025/04/17	2030	08/05/2025		Bond Future	9.1854	97.7747	9.1696	97.8325	0.172	0.0000
2025/04/17	2030	08/05/2025	9.93 Call	Bond Future	2687.9100	2.6879	2743.3100	2.7433	2.061	0.0000
2025/04/17	2030	08/05/2025	9.93 Put	Bond Future	10.7900	0.0108	8.3300	0.0083	22.799	0.0000
2025/04/17	2030	07/08/2025	12.12 Call	Bond Future	9314.2900	9.3143	9359.2900	9.3593	0.483	0.0000
2025/04/17	2030	07/08/2025	12.12 Put	Bond Future	0.4800	0.0005	0.4300	0.0004	10.417	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
2025/04/17	2030	07/08/2025	10.48 Put	Bond Future	100.3500	0.1004	95.2100	0.0952	5.122	0.0000	0.0000
2025/04/17	2030	07/08/2025	10.48 Call	Bond Future	4185.6200	4.1856	4225.5300	4.2255	0.954	0.0000	0.0000
2025/04/17	2030	07/08/2025		Bond Future	9.2772	95.6696	9.2643	95.7146	0.139	0.0000	0.0000
2025/04/17	2030	07/08/2025	11.11 Call	Bond Future	6158.4400	6.1584	6202.1500	6.2022	0.710	0.0000	0.0000
2025/04/17	2030	07/08/2025	11.11 Put	Bond Future	19.4600	0.0195	18.1200	0.0181	6.886	0.0000	0.0000
2025/04/17	2030	07/08/2025	8.72 Put	Bond Future	2241.8000	2.2418	2203.1900	2.2032	1.722	0.0000	0.0000
2025/04/17	2030	07/08/2025	8.72 Call	Bond Future	273.3300	0.2733	279.7700	0.2798	2.356	0.0000	0.0000
2025/04/17	2030	07/08/2025	9.22 Put	Bond Future	1098.5600	1.0986	1068.9000	1.0689	2.700	0.0000	0.0000
2025/04/17	2030	07/08/2025	9.22 Call	Bond Future	898.8100	0.8988	914.2000	0.9142	1.712	0.0000	0.0000
2025/04/17	2030	07/08/2025	9.81 Call	Bond Future	2225.5600	2.2256	2256.1800	2.2562	1.376	0.0000	0.0000
2025/04/17	2030	07/08/2025	9.81 Put	Bond Future	388.7000	0.3887	374.2700	0.3743	3.712	0.0000	0.0000
2025/04/17	2030	06/11/2025	8.72 Put	Bond Future	2643.3100	2.6433	2615.1700	2.6152	1.065	0.0000	0.0000
2025/04/17	2030	06/11/2025	8.72 Call	Bond Future	436.9100	0.4369	445.9600	0.4460	2.071	0.0000	0.0000
2025/04/17	2030	06/11/2025	9.22 Put	Bond Future	1584.1800	1.5842	1563.2900	1.5633	1.319	0.0000	0.0000
2025/04/17	2030	06/11/2025	9.22 Call	Bond Future	1068.3000	1.0683	1084.6000	1.0846	1.526	0.0000	0.0000
2025/04/17	2030	06/11/2025	10.08 Call	Bond Future	2886.1000	2.8861	2913.2600	2.9133	0.941	0.0000	0.0000
2025/04/17	2030	06/11/2025	10.08 Put	Bond Future	577.6300	0.5776	567.6000	0.5676	1.736	0.0000	0.0000
2025/04/17	2030	06/11/2025		Bond Future	9.3747	97.5143	9.3636	97.5515	0.119	0.0000	0.0000
2025/04/17	2030	06/11/2025	9.54 Call	Bond Future	1652.9100	1.6529	1673.7600	1.6738	1.261	0.0000	0.0000
2025/04/17	2030	06/11/2025	9.54 Put	Bond Future	1105.7200	1.1057	1089.3800	1.0894	1.478	0.0000	0.0000
2025/04/17	2030	05/02/2026		Bond Future	9.4884	95.3840	9.4759	95.4232	0.131	0.0000	0.0000
2025/04/17	2030	05/02/2026	9.49 Call	Bond Future	1568.9000	1.5689	1589.6400	1.5896	1.322	0.0000	0.0000
2025/04/17	2030	05/02/2026	9.49 Put	Bond Future	1563.7400	1.5637	1545.3500	1.5454	1.176	0.0000	0.0000
2025/04/17	2030	07/05/2026		Bond Future	9.6261	97.2223	9.6125	97.2627	0.141	0.0000	0.0000
2025/04/17	2030	07/05/2026	9.39 Call	Bond Future	1322.0600	1.3221	1343.3400	1.3433	1.610	0.0000	0.0000
2025/04/17	2030	07/05/2026	9.39 Put	Bond Future	2027.2400	2.0272	2008.1600	2.0082	0.941	0.0000	0.0000
2025/04/17	2032	08/05/2025	9.40 Put	Bond Future	3241.6300	3.2416	3236.8600	3.2369	0.147	0.0000	0.0000
2025/04/17	2032	08/05/2025	9.40 Call	Bond Future	5.6300	0.0056	4.8600	0.0049	13.677	0.0000	0.0000
2025/04/17	2032	08/05/2025	9.90 Put	Bond Future	1199.8200	1.1998	1185.0000	1.1850	1.235	0.0000	0.0000
2025/04/17	2032	08/05/2025	9.90 Call	Bond Future	327.8000	0.3278	316.9800	0.3170	3.301	0.0000	0.0000
2025/04/17	2032	08/05/2025	10.28 Call	Bond Future	1263.0600	1.2631	1252.0500	1.2521	0.872	0.0000	0.0000
2025/04/17	2032	08/05/2025	10.28 Put	Bond Future	388.4000	0.3884	373.3900	0.3734	3.865	0.0000	0.0000
2025/04/17	2032	08/05/2025	9.42 Put	Bond Future	3147.2400	3.1472	3142.3000	3.1423	0.157	0.0000	0.0000
2025/04/17	2032	08/05/2025	9.42 Call	Bond Future	7.2600	0.0073	6.3200	0.0063	12.948	0.0000	0.0000
2025/04/17	2032	08/05/2025	9.92 Put	Bond Future	1139.5600	1.1396	1124.3800	1.1244	1.332	0.0000	0.0000
2025/04/17	2032	08/05/2025	9.92 Call	Bond Future	360.5300	0.3605	349.3500	0.3494	3.101	0.0000	0.0000
2025/04/17	2032	08/05/2025	10.97 Call	Bond Future	3967.1500	3.9672	3967.9000	3.9679	0.019	0.0000	0.0000
2025/04/17	2032	08/05/2025	10.97 Put	Bond Future	27.1000	0.0271	23.8500	0.0239	11.993	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/17	2032	08/05/2025		Bond Future			10.0886	91.9836	10.0877	91.9876	0.009	0.0000	0.0000
2025/04/17	2032	08/05/2025	10.91 Call	Bond Future			3713.7200	3.7137	3713.8200	3.7138	0.003	0.0000	0.0000
2025/04/17	2032	08/05/2025	10.91 Put	Bond Future			34.9200	0.0349	31.0200	0.0310	11.168	0.0000	0.0000
2025/04/17	2032	07/08/2025		Bond Future			10.1973	93.7759	10.1994	93.7669	0.020	0.0000	0.0000
2025/04/17	2032	07/08/2025	12.01 Call	Bond Future			7688.2600	7.6883	7678.9400	7.6789	0.121	0.0000	0.0000
2025/04/17	2032	07/08/2025	12.01 Put	Bond Future			43.6900	0.0437	43.4200	0.0434	0.618	0.0000	0.0000
2025/04/17	2032	07/08/2025	9.40 Put	Bond Future			3867.4700	3.8675	3873.2600	3.8733	0.150	0.0000	0.0000
2025/04/17	2032	07/08/2025	9.40 Call	Bond Future			224.0400	0.2240	220.7800	0.2208	1.455	0.0000	0.0000
2025/04/17	2032	07/08/2025	9.90 Put	Bond Future			2148.1500	2.1482	2151.4200	2.1514	0.152	0.0000	0.0000
2025/04/17	2032	07/08/2025	9.90 Call	Bond Future			810.5700	0.8106	804.7900	0.8048	0.713	0.0000	0.0000
2025/04/17	2032	07/08/2025	10.59 Call	Bond Future			2503.7100	2.5037	2495.2900	2.4953	0.336	0.0000	0.0000
2025/04/17	2032	07/08/2025	10.59 Put	Bond Future			774.4600	0.7745	775.0900	0.7751	0.081	0.0000	0.0000
2025/04/17	2032	06/11/2025	9.40 Put	Bond Future			4492.1000	4.4921	4507.4000	4.5074	0.341	0.0000	0.0000
2025/04/17	2032	06/11/2025	9.40 Call	Bond Future			408.2700	0.4083	405.9300	0.4059	0.573	0.0000	0.0000
2025/04/17	2032	06/11/2025	9.90 Put	Bond Future			2882.4200	2.8824	2894.8100	2.8948	0.430	0.0000	0.0000
2025/04/17	2032	06/11/2025	9.90 Call	Bond Future			1044.3800	1.0444	1039.1300	1.0391	0.503	0.0000	0.0000
2025/04/17	2032	06/11/2025	10.89 Call	Bond Future			3434.8800	3.4349	3425.4400	3.4254	0.275	0.0000	0.0000
2025/04/17	2032	06/11/2025	10.89 Put	Bond Future			1020.4900	1.0205	1028.6900	1.0287	0.804	0.0000	0.0000
2025/04/17	2032	06/11/2025		Bond Future			10.3207	91.4229	10.3248	91.4053	0.040	0.0000	0.0000
2025/04/17	2032	06/11/2025	10.42 Call	Bond Future			2134.0500	2.1341	2127.3300	2.1273	0.315	0.0000	0.0000
2025/04/17	2032	06/11/2025	10.42 Put	Bond Future			1707.0400	1.7070	1717.9600	1.7180	0.640	0.0000	0.0000
2025/04/17	2032	05/02/2026		Bond Future			10.4567	93.1833	10.4607	93.1665	0.039	0.0000	0.0000
2025/04/17	2032	05/02/2026	10.16 Call	Bond Future			1558.7300	1.5587	1553.7600	1.5538	0.319	0.0000	0.0000
2025/04/17	2032	05/02/2026	10.16 Put	Bond Future			2805.8800	2.8059	2817.7000	2.8177	0.421	0.0000	0.0000
2025/04/17	2032	07/05/2026		Bond Future			10.6030	90.8180	10.6071	90.8013	0.039	0.0000	0.0000
2025/04/17	2032	07/05/2026	10.14 Call	Bond Future			1537.8100	1.5378	1534.1500	1.5342	0.238	0.0000	0.0000
2025/04/17	2032	07/05/2026	10.14 Put	Bond Future			3423.2900	3.4233	3436.3500	3.4364	0.382	0.0000	0.0000
2025/04/17	2033	08/05/2025		Bond Future			127.5185	127.5185	127.5194	127.5194	0.001	0.0000	0.0000
2025/04/17	2033	08/05/2025	130.62 Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	2033	08/05/2025	130.62 Put	Bond Future			3101.5200	3.1015	3100.6300	3.1006	0.029	0.0000	0.0000
2025/04/17	2033	07/08/2025		Bond Future			130.0347	130.0347	130.0174	130.0174	0.013	0.0000	0.0000
2025/04/17	2033	07/08/2025	128.65 Call	Bond Future			1384.7100	1.3847	1367.4100	1.3674	1.249	0.0000	0.0000
2025/04/17	2033	07/08/2025	128.65 Put	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	2033	06/11/2025		Bond Future			131.0351	131.0351	131.0055	131.0055	0.023	0.0000	0.0000
2025/04/17	2033	06/11/2025	133.14 Call	Bond Future			0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	2033	06/11/2025	133.14 Put	Bond Future			2104.9300	2.1049	2134.4600	2.1345	1.403	0.0000	0.0000
2025/04/17	2033	05/02/2026		Bond Future			133.5899	133.5899	133.5613	133.5613	0.021	0.0000	0.0000
2025/04/17	2033	05/02/2026	132.88 Call	Bond Future			709.9400	0.7099	681.2500	0.6813	4.041	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
2025/04/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	2033	07/05/2026		Bond Future	134.6270	134.6270	134.5976	134.5976	0.022	0.0000	0.0000
2025/04/17	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	2033	07/05/2026	135.16 Put	Bond Future	533.0200	0.5330	562.3600	0.5624	5.504	0.0000	0.0000
2025/04/17	2037	08/05/2025	10.50 Put	Bond Future	5442.6000	5.4426	5629.4600	5.6295	3.433	0.0000	0.0000
2025/04/17	2037	08/05/2025	10.50 Call	Bond Future	0.5500	0.0006	0.2800	0.0003	49.091	0.0000	0.0000
2025/04/17	2037	08/05/2025	11.00 Put	Bond Future	2582.4300	2.5824	2747.6300	2.7476	6.397	0.0000	0.0000
2025/04/17	2037	08/05/2025	11.00 Call	Bond Future	82.6300	0.0826	60.7000	0.0607	26.540	0.0000	0.0000
2025/04/17	2037	08/05/2025	11.46 Call	Bond Future	845.2200	0.8452	734.2700	0.7343	13.127	0.0000	0.0000
2025/04/17	2037	08/05/2025	11.46 Put	Bond Future	760.1300	0.7601	836.3100	0.8363	10.022	0.0000	0.0000
2025/04/17	2037	08/05/2025	12.55 Put	Bond Future	3.8400	0.0038	4.0800	0.0041	6.250	0.0000	0.0000
2025/04/17	2037	08/05/2025	12.55 Call	Bond Future	5780.7400	5.7807	5593.8500	5.5939	3.233	0.0000	0.0000
2025/04/17	2037	08/05/2025	13.30 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/04/17	2037	08/05/2025	13.30 Call	Bond Future	9367.5800	9.3676	9180.4400	9.1804	1.998	0.0000	0.0000
2025/04/17	2037	08/05/2025	13.35 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/04/17	2037	08/05/2025	13.35 Call	Bond Future	9598.1300	9.5981	9411.0000	9.4110	1.950	0.0000	0.0000
2025/04/17	2037	08/05/2025		Bond Future	11.4445	83.6202	11.4786	83.4331	0.298	0.0000	0.0000
2025/04/17	2037	08/05/2025	12.25 Call	Bond Future	4290.1900	4.2902	4105.0900	4.1051	4.314	0.0000	0.0000
2025/04/17	2037	08/05/2025	12.25 Put	Bond Future	21.7800	0.0218	23.8100	0.0238	9.320	0.0000	0.0000
2025/04/17	2037	07/08/2025		Bond Future	11.5798	80.9886	11.6174	80.7860	0.325	0.0000	0.0000
2025/04/17	2037	07/08/2025	13.01 Call	Bond Future	7403.0700	7.4031	7214.3800	7.2144	2.549	0.0000	0.0000
2025/04/17	2037	07/08/2025	13.01 Put	Bond Future	186.9800	0.1870	200.9300	0.2009	7.461	0.0000	0.0000
2025/04/17	2037	07/08/2025	12.17 Call	Bond Future	3832.4000	3.8324	3675.8500	3.6759	4.085	0.0000	0.0000
2025/04/17	2037	07/08/2025	12.17 Put	Bond Future	737.7200	0.7377	783.8100	0.7838	6.248	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.42 Call	Bond Future	1342.9800	1.3430	1249.8500	1.2499	6.935	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.42 Put	Bond Future	2210.3800	2.2104	2319.8900	2.3199	4.954	0.0000	0.0000
2025/04/17	2037	07/08/2025	10.55 Put	Bond Future	5953.0600	5.9531	6138.3300	6.1383	3.112	0.0000	0.0000
2025/04/17	2037	07/08/2025	10.55 Call	Bond Future	125.5000	0.1255	108.1300	0.1081	13.841	0.0000	0.0000
2025/04/17	2037	07/08/2025	10.64 Put	Bond Future	5468.5900	5.4686	5648.8900	5.6489	3.297	0.0000	0.0000
2025/04/17	2037	07/08/2025	10.64 Call	Bond Future	173.3000	0.1733	150.9600	0.1510	12.891	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.82 Call	Bond Future	2536.4600	2.5365	2406.1700	2.4062	5.137	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.82 Put	Bond Future	1256.2000	1.2562	1328.5500	1.3286	5.759	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.07 Call	Bond Future	627.5200	0.6275	569.9500	0.5700	9.174	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.07 Put	Bond Future	3441.4900	3.4415	3586.5600	3.5866	4.215	0.0000	0.0000
2025/04/17	2037	07/08/2025	10.34 Put	Bond Future	7141.0800	7.1411	7334.9700	7.3350	2.715	0.0000	0.0000
2025/04/17	2037	07/08/2025	10.34 Call	Bond Future	53.6800	0.0537	44.9300	0.0449	16.300	0.0000	0.0000
2025/04/17	2037	07/08/2025	10.50 Put	Bond Future	6229.0700	6.2291	6416.7600	6.4168	3.013	0.0000	0.0000
2025/04/17	2037	07/08/2025	10.50 Call	Bond Future	103.8300	0.1038	88.8800	0.0889	14.399	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	
2025/04/17	2037	07/08/2025	11.00 Put	Bond Future	3734.4400	3.7344	3886.0100	3.8860	4.059	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.00 Call	Bond Future	523.3800	0.5234	472.3100	0.4723	9.758	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.83 Call	Bond Future	2570.7000	2.5707	2439.5500	2.4396	5.102	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.83 Put	Bond Future	1237.7700	1.2378	1309.2600	1.3093	5.776	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.45 Call	Bond Future	1419.3500	1.4194	1323.0700	1.3231	6.783	0.0000	0.0000
2025/04/17	2037	07/08/2025	11.45 Put	Bond Future	2122.8600	2.1229	2229.2200	2.2292	5.010	0.0000	0.0000
2025/04/17	2037	06/11/2025	10.50 Put	Bond Future	7080.6000	7.0806	7266.9400	7.2669	2.632	0.0000	0.0000
2025/04/17	2037	06/11/2025	10.50 Call	Bond Future	284.1800	0.2842	256.6200	0.2566	9.698	0.0000	0.0000
2025/04/17	2037	06/11/2025	11.00 Put	Bond Future	4740.0000	4.7400	4894.0900	4.8941	3.251	0.0000	0.0000
2025/04/17	2037	06/11/2025	11.00 Call	Bond Future	831.0600	0.8311	771.2500	0.7713	7.197	0.0000	0.0000
2025/04/17	2037	06/11/2025	12.16 Call	Bond Future	3851.0100	3.8510	3710.3700	3.7104	3.652	0.0000	0.0000
2025/04/17	2037	06/11/2025	12.16 Put	Bond Future	1554.7200	1.5547	1627.9800	1.6280	4.712	0.0000	0.0000
2025/04/17	2037	06/11/2025		Bond Future	11.7161	82.5501	11.7567	82.3362	0.346	0.0000	0.0000
2025/04/17	2037	06/11/2025	11.63 Call	Bond Future	2191.8200	2.1918	2085.0500	2.0851	4.871	0.0000	0.0000
2025/04/17	2037	06/11/2025	11.63 Put	Bond Future	2648.4300	2.6484	2755.5600	2.7556	4.045	0.0000	0.0000
2025/04/17	2037	05/02/2026	12.27 Call	Bond Future	4129.4300	4.1294	3992.5100	3.9925	3.316	0.0000	0.0000
2025/04/17	2037	05/02/2026	12.27 Put	Bond Future	2069.8500	2.0699	2149.9100	2.1499	3.868	0.0000	0.0000
2025/04/17	2037	05/02/2026	10.90 Put	Bond Future	6063.6600	6.0637	6225.0900	6.2251	2.662	0.0000	0.0000
2025/04/17	2037	05/02/2026	10.90 Call	Bond Future	862.6500	0.8627	807.1000	0.8071	6.439	0.0000	0.0000
2025/04/17	2037	05/02/2026		Bond Future	11.8638	79.8808	11.9059	79.6638	0.355	0.0000	0.0000
2025/04/17	2037	05/02/2026	11.20 Call	Bond Future	1336.6900	1.3367	1262.1700	1.2622	5.575	0.0000	0.0000
2025/04/17	2037	05/02/2026	11.20 Put	Bond Future	4869.5500	4.8696	5012.0100	5.0120	2.926	0.0000	0.0000
2025/04/17	2037	05/02/2026	11.86 Call	Bond Future	2881.2200	2.8812	2766.8600	2.7669	3.969	0.0000	0.0000
2025/04/17	2037	05/02/2026	11.86 Put	Bond Future	2900.7400	2.9007	3003.3600	3.0034	3.538	0.0000	0.0000
2025/04/17	2037	05/02/2026	11.36 Call	Bond Future	1650.0000	1.6500	1565.6600	1.5657	5.112	0.0000	0.0000
2025/04/17	2037	05/02/2026	11.36 Put	Bond Future	4311.6800	4.3117	4444.3200	4.4443	3.076	0.0000	0.0000
2025/04/17	2037	05/02/2026	10.65 Put	Bond Future	7200.3100	7.2003	7375.2000	7.3752	2.429	0.0000	0.0000
2025/04/17	2037	05/02/2026	10.65 Call	Bond Future	573.7400	0.5737	531.6500	0.5317	7.336	0.0000	0.0000
2025/04/17	2037	05/02/2026	12.73 Call	Bond Future	5709.2300	5.7092	5551.4900	5.5515	2.763	0.0000	0.0000
2025/04/17	2037	05/02/2026	12.73 Put	Bond Future	1406.5200	1.4065	1465.7600	1.4658	4.212	0.0000	0.0000
2025/04/17	2037	05/02/2026	11.40 Put	Bond Future	4180.4100	4.1804	4310.8700	4.3109	3.121	0.0000	0.0000
2025/04/17	2037	05/02/2026	11.40 Call	Bond Future	1734.5500	1.7346	1648.0300	1.6480	4.988	0.0000	0.0000
2025/04/17	2037	07/05/2026		Bond Future	12.0230	81.4196	12.0668	81.1989	0.364	0.0000	0.0000
2025/04/17	2037	07/05/2026	11.32 Call	Bond Future	1710.4300	1.7104	1632.2900	1.6323	4.568	0.0000	0.0000
2025/04/17	2037	07/05/2026	11.32 Put	Bond Future	5372.7400	5.3727	5515.3000	5.5153	2.653	0.0000	0.0000
2025/04/17	2038	08/05/2025		Bond Future	138.7695	138.7695	138.7709	138.7709	0.001	0.0000	0.0000
2025/04/17	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	2038	08/05/2025	139.68 Put	Bond Future	910.5500	0.9106	909.1100	0.9091	0.158	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/17	2038	07/08/2025		Bond Future	139.3753		139.3753	139.3570		139.3570	0.013	0.0000	0.0000
2025/04/17	2038	07/08/2025	139.56 Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/04/17	2038	07/08/2025	139.56 Put	Bond Future	184.6600	0.1847	203.0400	0.2030		9.953	0.0000	0.0000	0.0000
2025/04/17	2038	06/11/2025		Bond Future	142.0970		142.0970	142.0654		142.0654	0.022	0.0000	0.0000
2025/04/17	2038	06/11/2025	143.88 Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/04/17	2038	06/11/2025	143.88 Put	Bond Future	1783.0300	1.7830	1814.6300	1.8146		1.772	0.0000	0.0000	0.0000
2025/04/17	2038	05/02/2026		Bond Future	142.6933		142.6933	142.6622		142.6622	0.022	0.0000	0.0000
2025/04/17	2038	05/02/2026	143.20 Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/04/17	2038	05/02/2026	143.20 Put	Bond Future	506.7500	0.5068	537.8500	0.5379		6.137	0.0000	0.0000	0.0000
2025/04/17	2038	07/05/2026		Bond Future	145.4777		145.4777	145.4465		145.4465	0.021	0.0000	0.0000
2025/04/17	2038	07/05/2026	144.53 Call	Bond Future	947.7100	0.9477	916.5200	0.9165		3.291	0.0000	0.0000	0.0000
2025/04/17	2038	07/05/2026	144.53 Put	Bond Future	0.0000		0.0000	0.0000		0.000	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025	13.43 Put	Bond Future	0.1200	0.0001	0.1200	0.0001		0.000	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025	13.43 Call	Bond Future	8899.8000	8.8998	8670.2000	8.6702		2.580	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025	12.75 Put	Bond Future	8.3900	0.0084	9.2700	0.0093		10.489	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025	12.75 Call	Bond Future	5432.2000	5.4322	5203.4800	5.2035		4.210	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025	13.50 Put	Bond Future	0.0700	0.0001	0.0700	0.0001		0.000	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025	13.50 Call	Bond Future	9243.3900	9.2434	9013.7900	9.0138		2.484	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025		Bond Future	11.7799	83.2831	11.8190	83.0535		0.331	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025	12.63 Call	Bond Future	4800.2600	4.8003	4572.6200	4.5726		4.742	0.0000	0.0000	0.0000
2025/04/17	2040	08/05/2025	12.63 Put	Bond Future	16.7300	0.0167	18.6900	0.0187		11.715	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025		Bond Future	11.9170	80.3943	11.9597	80.1484		0.358	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	13.29 Call	Bond Future	7611.2300	7.6112	7383.7000	7.3837		2.989	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	13.29 Put	Bond Future	239.1700	0.2392	257.5100	0.2575		7.668	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	12.60 Call	Bond Future	4514.4400	4.5144	4318.0100	4.3180		4.351	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	12.60 Put	Bond Future	711.3900	0.7114	760.8300	0.7608		6.950	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	11.00 Put	Bond Future	5783.0600	5.7831	5999.4200	5.9994		3.741	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	11.00 Call	Bond Future	210.8100	0.2108	181.3000	0.1813		13.998	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	11.70 Put	Bond Future	2591.8500	2.5919	2730.7900	2.7308		5.361	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	11.70 Call	Bond Future	1323.3000	1.3233	1216.3700	1.2164		8.081	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	12.40 Call	Bond Future	3683.1900	3.6832	3501.4500	3.5015		4.934	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	12.40 Put	Bond Future	964.8900	0.9649	1029.0200	1.0290		6.646	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	10.80 Put	Bond Future	6965.9500	6.9660	7195.2100	7.1952		3.291	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	10.80 Call	Bond Future	101.7800	0.1018	85.1700	0.0852		16.320	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	11.40 Put	Bond Future	3758.1900	3.7582	3934.1800	3.9342		4.683	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	11.40 Call	Bond Future	685.6600	0.6857	615.7800	0.6158		10.192	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	12.00 Call	Bond Future	2204.7500	2.2048	2061.3300	2.0613		6.505	0.0000	0.0000	0.0000
2025/04/17	2040	07/08/2025	12.00 Put	Bond Future	1727.4900	1.7275	1829.9400	1.8299		5.931	0.0000	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
2025/04/17	2040	06/11/2025		Bond Future	12.0544	81.9442	12.1001	81.6863	0.379	0.0000
2025/04/17	2040	06/11/2025	11.84 Call	Bond Future	1954.1200	1.9541	1832.4600	1.8325	6.226	0.0000
2025/04/17	2040	06/11/2025	11.84 Put	Bond Future	3183.4400	3.1834	3319.7400	3.3197	4.282	0.0000
2025/04/17	2040	05/02/2026	13.23 Call	Bond Future	6771.7100	6.7717	6571.5200	6.5715	2.956	0.0000
2025/04/17	2040	05/02/2026	13.23 Put	Bond Future	1365.7800	1.3658	1427.4100	1.4274	4.512	0.0000
2025/04/17	2040	05/02/2026	11.82 Put	Bond Future	4271.8500	4.2719	4419.1300	4.4191	3.448	0.0000
2025/04/17	2040	05/02/2026	11.82 Call	Bond Future	2105.5700	2.1056	1991.0300	1.9910	5.440	0.0000
2025/04/17	2040	05/02/2026		Bond Future	12.2024	79.0126	12.2497	78.7508	0.388	0.0000
2025/04/17	2040	05/02/2026	11.49 Call	Bond Future	1379.6200	1.3796	1291.1100	1.2911	6.416	0.0000
2025/04/17	2040	05/02/2026	11.49 Put	Bond Future	5487.3800	5.4874	5660.6900	5.6607	3.158	0.0000
2025/04/17	2040	07/05/2026		Bond Future	12.3605	80.5344	12.4097	80.2680	0.398	0.0000
2025/04/17	2040	07/05/2026	11.67 Call	Bond Future	1842.8000	1.8428	1745.4100	1.7454	5.285	0.0000
2025/04/17	2040	07/05/2026	11.67 Put	Bond Future	5734.4700	5.7345	5903.4700	5.9035	2.947	0.0000
2025/04/17	2044	08/05/2025	10.85 Put	Bond Future	7079.5400	7.0795	7312.0300	7.3120	3.284	0.0000
2025/04/17	2044	08/05/2025	10.85 Call	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2025/04/17	2044	08/05/2025	11.76 Call	Bond Future	367.2000	0.3672	316.4200	0.3164	13.829	0.0000
2025/04/17	2044	08/05/2025	11.76 Put	Bond Future	1540.1500	1.5402	1721.8800	1.7219	11.800	0.0000
2025/04/17	2044	08/05/2025	11.35 Put	Bond Future	3769.5500	3.7696	3997.9700	3.9980	6.060	0.0000
2025/04/17	2044	08/05/2025	11.35 Call	Bond Future	21.3400	0.0213	17.2500	0.0173	19.166	0.0000
2025/04/17	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2044	08/05/2025	Put	Bond Future	21319.0000	21.3190	21551.5100	21.5515	1.091	0.0000
2025/04/17	2044	08/05/2025	12.40 Call	Bond Future	2723.8500	2.7239	2529.3700	2.5294	7.140	0.0000
2025/04/17	2044	08/05/2025	12.40 Put	Bond Future	136.8700	0.1369	174.9000	0.1749	27.785	0.0000
2025/04/17	2044	08/05/2025	11.65 Call	Bond Future	201.8600	0.2019	171.1500	0.1712	15.214	0.0000
2025/04/17	2044	08/05/2025	11.65 Put	Bond Future	2052.4600	2.0525	2254.2600	2.2543	9.832	0.0000
2025/04/17	2044	08/05/2025	10.92 Put	Bond Future	6600.0500	6.6001	6832.5300	6.8325	3.522	0.0000
2025/04/17	2044	08/05/2025	10.92 Call	Bond Future	0.1100	0.0001	0.0800	0.0001	27.273	0.0000
2025/04/17	2044	08/05/2025		Bond Future	11.9541	78.6810	11.9932	78.4485	0.327	0.0000
2025/04/17	2044	08/05/2025	12.72 Call	Bond Future	4383.2200	4.3832	4160.3500	4.1604	5.085	0.0000
2025/04/17	2044	08/05/2025	12.72 Put	Bond Future	27.0400	0.0270	36.6800	0.0367	35.651	0.0000
2025/04/17	2044	07/08/2025		Bond Future	12.0874	75.8279	12.1299	75.5797	0.352	0.0000
2025/04/17	2044	07/08/2025	13.34 Call	Bond Future	7084.8100	7.0848	6858.8100	6.8588	3.190	0.0000
2025/04/17	2044	07/08/2025	13.34 Put	Bond Future	294.9400	0.2949	317.1500	0.3172	7.530	0.0000
2025/04/17	2044	07/08/2025	11.85 Call	Bond Future	1278.3100	1.2783	1172.1800	1.1722	8.302	0.0000
2025/04/17	2044	07/08/2025	11.85 Put	Bond Future	2689.0900	2.6891	2831.1700	2.8312	5.284	0.0000
2025/04/17	2044	07/08/2025	11.30 Put	Bond Future	5167.3300	5.1673	5373.9700	5.3740	3.999	0.0000
2025/04/17	2044	07/08/2025	11.30 Call	Bond Future	319.7200	0.3197	278.1500	0.2782	13.002	0.0000
2025/04/17	2044	07/08/2025	10.63 Put	Bond Future	9399.4700	9.3995	9642.8100	9.6428	2.589	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
2025/04/17	2044	07/08/2025	10.63 Call	Bond Future	22.7800	0.0228	17.9100	0.0179	21.378	0.0000
2025/04/17	2044	06/11/2025		Bond Future	12.2204	77.2897	12.2658	77.0298	0.371	0.0000
2025/04/17	2044	06/11/2025	11.88 Call	Bond Future	1721.4200	1.7214	1610.2800	1.6103	6.456	0.0000
2025/04/17	2044	06/11/2025	11.88 Put	Bond Future	3720.4600	3.7205	3869.2300	3.8692	3.999	0.0000
2025/04/17	2044	05/02/2026		Bond Future	12.3632	74.3937	12.4101	74.1299	0.380	0.0000
2025/04/17	2044	05/02/2026	11.56 Call	Bond Future	1222.7200	1.2227	1139.2900	1.1393	6.823	0.0000
2025/04/17	2044	05/02/2026	11.56 Put	Bond Future	5981.6600	5.9817	6162.0900	6.1621	3.016	0.0000
2025/04/17	2044	07/05/2026		Bond Future	12.5147	75.8265	12.5635	75.5580	0.390	0.0000
2025/04/17	2044	07/05/2026	11.80 Call	Bond Future	1815.2000	1.8152	1716.0300	1.7160	5.463	0.0000
2025/04/17	2044	07/05/2026	11.80 Put	Bond Future	5940.5000	5.9405	6109.7800	6.1098	2.850	0.0000
2025/04/17	2046	08/05/2025		Bond Future	118.2951	118.2951	118.3836	118.3836	0.075	0.0000
2025/04/17	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2046	08/05/2025	121.97 Put	Bond Future	3674.9100	3.6749	3586.4000	3.5864	2.408	0.0000
2025/04/17	2046	07/08/2025		Bond Future	120.6292	120.6292	120.7027	120.7027	0.061	0.0000
2025/04/17	2046	07/08/2025	118.69 Call	Bond Future	1939.2100	1.9392	2012.7300	2.0127	3.791	0.0000
2025/04/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2046	06/11/2025		Bond Future	120.7229	120.7229	120.7866	120.7866	0.053	0.0000
2025/04/17	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2046	06/11/2025	125.41 Put	Bond Future	4687.0600	4.6871	4623.4000	4.6234	1.358	0.0000
2025/04/17	2046	05/02/2026		Bond Future	123.0765	123.0765	123.1427	123.1427	0.054	0.0000
2025/04/17	2046	05/02/2026	121.65 Call	Bond Future	1426.4600	1.4265	1492.7100	1.4927	4.644	0.0000
2025/04/17	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2046	07/05/2026		Bond Future	123.1714	123.1714	123.2387	123.2387	0.055	0.0000
2025/04/17	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2046	07/05/2026	124.95 Put	Bond Future	1778.6200	1.7786	1711.3100	1.7113	3.784	0.0000
2025/04/17	2050	08/05/2025		Bond Future	119.3221	119.3221	119.3235	119.3235	0.001	0.0000
2025/04/17	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2050	08/05/2025	121.16 Put	Bond Future	1837.9200	1.8379	1836.5300	1.8365	0.076	0.0000
2025/04/17	2050	07/08/2025		Bond Future	119.3005	119.3005	119.2848	119.2848	0.013	0.0000
2025/04/17	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2050	07/08/2025	119.89 Put	Bond Future	589.5100	0.5895	605.1900	0.6052	2.660	0.0000
2025/04/17	2050	06/11/2025		Bond Future	121.6301	121.6301	121.6034	121.6034	0.022	0.0000
2025/04/17	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2050	06/11/2025	124.42 Put	Bond Future	2789.8600	2.7899	2816.6500	2.8167	0.960	0.0000
2025/04/17	2050	05/02/2026		Bond Future	121.5794	121.5794	121.5528	121.5528	0.022	0.0000
2025/04/17	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	2050	05/02/2026	122.82 Put	Bond Future	1240.6200	1.2406	1267.1600	1.2672	2.139	0.0000
2025/04/17	2050	07/05/2026		Bond Future	123.9517	123.9517	123.9252	123.9252	0.021	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
2025/04/17	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	2050	07/05/2026	124.07 Put	Bond Future	118.3000	0.1183	144.8500	0.1449	22.443	0.0000	0.0000
2025/04/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	AL37	08/05/2025		Index Future	1089.8530	1089.8530	1090.2530	1090.2530	0.037	0.0000	0.0000
2025/04/17	AL37	07/08/2025		Index Future	1111.0900	1111.0900	1111.3400	1111.3400	0.023	0.0000	0.0000
2025/04/17	AL37	06/11/2025		Index Future	1132.5210	1132.5210	1132.6740	1132.6740	0.014	0.0000	0.0000
2025/04/17	AL37	05/02/2026		Index Future	1154.3430	1154.3430	1154.5110	1154.5110	0.015	0.0000	0.0000
2025/04/17	AL37	07/05/2026		Index Future	1176.6260	1176.6260	1176.8000	1176.8000	0.015	0.0000	0.0000
2025/04/17	AL7T	08/05/2025		Index Future	1280.5250	1280.5250	1277.9900	1277.9900	0.198	0.0000	0.0000
2025/04/17	AL7T	07/08/2025		Index Future	1305.4770	1305.4770	1302.7080	1302.7080	0.212	0.0000	0.0000
2025/04/17	AL7T	06/11/2025		Index Future	1330.6580	1330.6580	1327.7160	1327.7160	0.221	0.0000	0.0000
2025/04/17	AL7T	05/02/2026		Index Future	1356.2970	1356.2970	1353.3130	1353.3130	0.220	0.0000	0.0000
2025/04/17	AL7T	07/05/2026		Index Future	1382.4780	1382.4780	1379.4400	1379.4400	0.220	0.0000	0.0000
2025/04/17	ALBI	08/05/2025		Index Future	1104.2080	1104.2080	1102.7450	1102.7450	0.132	0.0000	0.0000
2025/04/17	ALBI	07/08/2025		Index Future	1125.7240	1125.7240	1124.0740	1124.0740	0.147	0.0000	0.0000
2025/04/17	ALBI	06/11/2025		Index Future	1147.4380	1147.4380	1145.6530	1145.6530	0.156	0.0000	0.0000
2025/04/17	ALBI	05/02/2026		Index Future	1169.5470	1169.5470	1167.7400	1167.7400	0.155	0.0000	0.0000
2025/04/17	ALBI	07/05/2026		Index Future	1192.1230	1192.1230	1190.2830	1190.2830	0.154	0.0000	0.0000
2025/04/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	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
2025/04/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/17	ES33	08/05/2025		Bond Future	11.6234	79.5312	11.6523	79.4020	0.248	0.0000
2025/04/17	ES33	08/05/2025	12.73 Call	Bond Future	4759.2400	4.7592	4630.0100	4.6300	2.715	0.0000
2025/04/17	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	ES33	07/08/2025		Bond Future	11.7792	81.1006	11.8120	80.9574	0.279	0.0000
2025/04/17	ES33	07/08/2025	13.56 Call	Bond Future	7295.9700	7.2960	7152.8200	7.1528	1.962	0.0000
2025/04/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	ES33	06/11/2025		Bond Future	11.9539	78.8880	11.9900	78.7349	0.302	0.0000
2025/04/17	ES33	06/11/2025	12.01 Call	Bond Future	237.7300	0.2377	84.6500	0.0847	64.392	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
2025/04/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	ES33	05/02/2026		Bond Future	12.1464	80.4250	12.1840	80.2700	0.310	0.0000	0.0000
2025/04/17	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	ES33	05/02/2026	11.49 Put	Bond Future	2770.4600	2.7705	2925.5000	2.9255	5.596	0.0000	0.0000
2025/04/17	ES33	07/05/2026		Bond Future	12.3454	78.1960	12.3848	78.0383	0.319	0.0000	0.0000
2025/04/17	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	ES33	07/05/2026	11.69 Put	Bond Future	2684.5400	2.6845	2842.2200	2.8422	5.874	0.0000	0.0000
2025/04/17	ES42	08/05/2025		Bond Future	12.2296	73.9880	12.2686	73.7710	0.319	0.0000	0.0000
2025/04/17	ES42	08/05/2025	13.25 Call	Bond Future	5357.1300	5.3571	5140.1400	5.1401	4.050	0.0000	0.0000
2025/04/17	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	ES42	07/08/2025		Bond Future	12.3666	75.4480	12.4091	75.2162	0.343	0.0000	0.0000
2025/04/17	ES42	07/08/2025	13.79 Call	Bond Future	7175.8400	7.1758	6943.9900	6.9440	3.231	0.0000	0.0000
2025/04/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	ES42	06/11/2025		Bond Future	12.5154	72.6559	12.5609	72.4127	0.363	0.0000	0.0000
2025/04/17	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	ES42	06/11/2025	12.39 Put	Bond Future	677.9900	0.6780	921.1900	0.9212	35.871	0.0000	0.0000
2025/04/17	ES42	05/02/2026		Bond Future	12.6707	74.0708	12.7178	73.8239	0.371	0.0000	0.0000
2025/04/17	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	ES42	05/02/2026	11.85 Put	Bond Future	4528.9300	4.5289	4775.7800	4.7758	5.451	0.0000	0.0000
2025/04/17	ES42	07/05/2026		Bond Future	12.8353	71.2493	12.8842	70.9980	0.381	0.0000	0.0000
2025/04/17	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	ES42	07/05/2026	12.20 Put	Bond Future	3392.0800	3.3921	3643.3900	3.6434	7.409	0.0000	0.0000
2025/04/17	GOVI	08/05/2025		GOVI	1088.1610	1088.1610	1086.7890	1086.7890	0.126	0.0000	0.0000
2025/04/17	GOVI	08/05/2025	1,022.00 Call 00	GOVI	661610.0000	66.1610	647890.0000	64.7890	2.074	0.0000	0.0000
2025/04/17	GOVI	08/05/2025	1,022.00 Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	GOVI	07/08/2025		GOVI	1109.3650	1109.3650	1107.8090	1107.8090	0.140	0.0000	0.0000
2025/04/17	GOVI	07/08/2025	1,011.00 Call 00	GOVI	983650.0000	98.3650	968090.0000	96.8090	1.582	0.0000	0.0000
2025/04/17	GOVI	07/08/2025	1,011.00 Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	GOVI	06/11/2025		GOVI	1130.7630	1130.7630	1129.0750	1129.0750	0.149	0.0000	0.0000
2025/04/17	GOVI	06/11/2025	1,112.00 Call 00	GOVI	187630.0000	18.7630	170750.0000	17.0750	8.996	0.0000	0.0000
2025/04/17	GOVI	06/11/2025	1,112.00 Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	GOVI	05/02/2026		GOVI	1152.5500	1152.5500	1150.8430	1150.8430	0.148	0.0000	0.0000
2025/04/17	GOVI	05/02/2026	1,150.00 Call 00	GOVI	25500.0000	2.5500	8430.0000	0.8430	66.941	0.0000	0.0000
2025/04/17	GOVI	05/02/2026	1,150.00 Put 00	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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/04/17	GOVI	07/05/2026		GOVI		1174.7980	1174.7980	1173.0600	1173.0600	0.148	0.0000	0.0000
2025/04/17	GOVI	07/05/2026	1,177. Call 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	GOVI	07/05/2026	1,177. Put 00	GOVI		22020.0000	2.2020	39400.0000	3.9400	78.928	0.0000	0.0000
2025/04/17	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/04/17	IGOV	08/05/2025		Index Future		375.0430	375.0430	375.0010	375.0010	0.011	0.0000	0.0000
2025/04/17	IGOV	07/08/2025		Index Future		382.4430	382.4430	382.3470	382.3470	0.025	0.0000	0.0000
2025/04/17	IGOV	06/11/2025		Index Future		389.9110	389.9110	389.7780	389.7780	0.034	0.0000	0.0000
2025/04/17	IGOV	05/02/2026		Index Future		397.5130	397.5130	397.3820	397.3820	0.033	0.0000	0.0000
2025/04/17	IGOV	07/05/2026		Index Future		405.2730	405.2730	405.1400	405.1400	0.033	0.0000	0.0000
2025/04/17	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/04/17	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/04/17	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/04/17	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/04/17	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/04/17	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/04/17	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/04/17	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/04/17	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/04/17	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/04/17	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/04/17	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/04/17	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/04/17	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/04/17	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/04/17	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/17	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/17	JBAF	17/06/2026		Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/04/17	R033	08/05/2025		Bond Future		10.1680	100.2563	10.1722	100.2341	0.041	0.0000	0.0000
2025/04/17	R033	08/05/2025	10.33 Call	Bond Future		1229.2800	1.2293	1199.8200	1.1998	2.397	0.0000	0.0000
2025/04/17	R033	08/05/2025	10.33 Put	Bond Future		374.9100	0.3749	367.6300	0.3676	1.942	0.0000	0.0000
2025/04/17	R033	07/08/2025		Bond Future		10.2742	102.2098	10.2814	102.1728	0.070	0.0000	0.0000
2025/04/17	R033	07/08/2025	10.33 Call	Bond Future		1738.9800	1.7390	1709.9100	1.7099	1.672	0.0000	0.0000
2025/04/17	R033	07/08/2025	10.33 Put	Bond Future		1451.7800	1.4518	1459.7200	1.4597	0.547	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	
2025/04/17	R033	06/11/2025		Bond Future	10.3936	99.1366	10.4029	99.0898	0.090	0.0000	0.0000
2025/04/17	R033	06/11/2025	10.33 Call	Bond Future	1912.5800	1.9126	1886.8800	1.8869	1.344	0.0000	0.0000
2025/04/17	R033	06/11/2025	10.33 Put	Bond Future	2231.3900	2.2314	2252.5700	2.2526	0.949	0.0000	0.0000
2025/04/17	R033	05/02/2026		Bond Future	10.5239	101.0453	10.5334	100.9989	0.091	0.0000	0.0000
2025/04/17	R033	05/02/2026	10.49 Call	Bond Future	2403.8200	2.4038	2376.3900	2.3764	1.141	0.0000	0.0000
2025/04/17	R033	05/02/2026	10.49 Put	Bond Future	2568.2700	2.5683	2587.2400	2.5872	0.739	0.0000	0.0000
2025/04/17	R033	07/05/2026		Bond Future	10.6631	97.9474	10.6731	97.9006	0.094	0.0000	0.0000
2025/04/17	R033	07/05/2026	10.38 Call	Bond Future	2101.4800	2.1015	2077.6900	2.0777	1.132	0.0000	0.0000
2025/04/17	R033	07/05/2026	10.38 Put	Bond Future	3442.3100	3.4423	3465.3600	3.4654	0.670	0.0000	0.0000
2025/04/17	R035	08/05/2025	10.08 Put	Bond Future	4625.7300	4.6257	4783.9200	4.7839	3.420	0.0000	0.0000
2025/04/17	R035	08/05/2025	10.08 Call	Bond Future	1.4700	0.0015	0.8400	0.0008	42.857	0.0000	0.0000
2025/04/17	R035	08/05/2025	10.58 Put	Bond Future	1934.6000	1.9346	2059.0800	2.0591	6.434	0.0000	0.0000
2025/04/17	R035	08/05/2025	10.58 Call	Bond Future	165.0000	0.1650	130.6600	0.1307	20.812	0.0000	0.0000
2025/04/17	R035	08/05/2025	11.01 Call	Bond Future	1118.9200	1.1189	1006.5900	1.0066	10.039	0.0000	0.0000
2025/04/17	R035	08/05/2025	11.01 Put	Bond Future	527.5200	0.5275	574.0100	0.5740	8.813	0.0000	0.0000
2025/04/17	R035	08/05/2025	11.70 Call	Bond Future	4228.9700	4.2290	4071.4800	4.0715	3.724	0.0000	0.0000
2025/04/17	R035	08/05/2025	11.70 Put	Bond Future	21.6500	0.0217	22.9800	0.0230	6.143	0.0000	0.0000
2025/04/17	R035	08/05/2025	10.95 Call	Bond Future	921.5000	0.9215	819.1500	0.8192	11.107	0.0000	0.0000
2025/04/17	R035	08/05/2025	10.95 Put	Bond Future	654.4700	0.6545	710.9400	0.7109	8.628	0.0000	0.0000
2025/04/17	R035	08/05/2025	10.44 Put	Bond Future	2619.3100	2.6193	2761.8000	2.7618	5.440	0.0000	0.0000
2025/04/17	R035	08/05/2025	10.44 Call	Bond Future	62.4700	0.0625	46.1400	0.0461	26.141	0.0000	0.0000
2025/04/17	R035	08/05/2025	13.35 Call	Bond Future	12062.6500	12.0627	11903.8300	11.9038	1.317	0.0000	0.0000
2025/04/17	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	R035	08/05/2025	12.70 Call	Bond Future	9094.4800	9.0945	8935.6600	8.9357	1.746	0.0000	0.0000
2025/04/17	R035	08/05/2025	12.70 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/04/17	R035	08/05/2025	11.46 Put	Bond Future	75.4100	0.0754	81.5100	0.0815	8.089	0.0000	0.0000
2025/04/17	R035	08/05/2025	11.46 Call	Bond Future	3048.4800	3.0485	2895.7600	2.8958	5.010	0.0000	0.0000
2025/04/17	R035	08/05/2025		Bond Future	10.9008	89.7404	10.9301	89.5816	0.268	0.0000	0.0000
2025/04/17	R035	08/05/2025	11.78 Call	Bond Future	4627.2200	4.6272	4469.1400	4.4691	3.416	0.0000	0.0000
2025/04/17	R035	08/05/2025	11.78 Put	Bond Future	13.9100	0.0139	14.6500	0.0147	5.320	0.0000	0.0000
2025/04/17	R035	07/08/2025		Bond Future	11.0202	91.4890	11.0531	91.3143	0.299	0.0000	0.0000
2025/04/17	R035	07/08/2025	12.65 Call	Bond Future	8231.5900	8.2316	8064.5500	8.0646	2.029	0.0000	0.0000
2025/04/17	R035	07/08/2025	12.65 Put	Bond Future	114.2900	0.1143	121.9900	0.1220	6.737	0.0000	0.0000
2025/04/17	R035	07/08/2025	10.08 Put	Bond Future	5366.7000	5.3667	5521.9000	5.5219	2.892	0.0000	0.0000
2025/04/17	R035	07/08/2025	10.08 Call	Bond Future	168.1400	0.1681	148.6000	0.1486	11.621	0.0000	0.0000
2025/04/17	R035	07/08/2025	10.58 Put	Bond Future	3111.2500	3.1113	3230.5100	3.2305	3.833	0.0000	0.0000
2025/04/17	R035	07/08/2025	10.58 Call	Bond Future	727.3300	0.7273	671.8500	0.6719	7.628	0.0000	0.0000
2025/04/17	R035	07/08/2025	11.34 Call	Bond Future	2769.1900	2.7692	2649.9300	2.6499	4.307	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	
2025/04/17	R035	07/08/2025	11.34 Put	Bond Future	1090.4400	1.0904	1145.9200	1.1459	5.088	0.0000	0.0000
2025/04/17	R035	07/08/2025	11.30 Call	Bond Future	2629.6000	2.6296	2513.0200	2.5130	4.433	0.0000	0.0000
2025/04/17	R035	07/08/2025	11.30 Put	Bond Future	1158.4300	1.1584	1216.5900	1.2166	5.021	0.0000	0.0000
2025/04/17	R035	06/11/2025	9.91 Put	Bond Future	7045.5100	7.0455	7192.0500	7.1921	2.080	0.0000	0.0000
2025/04/17	R035	06/11/2025	9.91 Call	Bond Future	250.0900	0.2501	210.5400	0.2105	15.814	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.41 Put	Bond Future	4740.9300	4.7409	4828.6100	4.8286	1.849	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.41 Call	Bond Future	758.3600	0.7584	659.9500	0.6600	12.977	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.43 Call	Bond Future	3201.9500	3.2020	3013.9000	3.0139	5.873	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.43 Put	Bond Future	1786.0000	1.7860	1784.0400	1.7840	0.110	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.95 Call	Bond Future	5029.5400	5.0295	4829.7200	4.8297	3.973	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.95 Put	Bond Future	1026.3800	1.0264	1012.6500	1.0127	1.338	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.45 Call	Bond Future	3266.5900	3.2666	3077.9200	3.0779	5.776	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.45 Put	Bond Future	1749.1400	1.7491	1746.5600	1.7466	0.148	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.95 Put	Bond Future	2891.2200	2.8912	2921.7400	2.9217	1.056	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.95 Call	Bond Future	1821.7100	1.8217	1666.1400	1.6661	8.540	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.08 Put	Bond Future	6202.7600	6.2028	6333.4100	6.3334	2.106	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.08 Call	Bond Future	376.5100	0.3765	321.0700	0.3211	14.725	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.58 Put	Bond Future	4084.4900	4.0845	4152.1300	4.1521	1.656	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.58 Call	Bond Future	1032.6900	1.0327	914.2400	0.9142	11.470	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.67 Call	Bond Future	4010.7900	4.0108	3815.5500	3.8156	4.868	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.67 Put	Bond Future	1387.4200	1.3874	1378.2700	1.3783	0.659	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.44 Put	Bond Future	4620.1600	4.6202	4703.8500	4.7039	1.811	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.44 Call	Bond Future	802.7800	0.8028	700.3800	0.7004	12.756	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.94 Put	Bond Future	2919.3700	2.9194	2950.7100	2.9507	1.074	0.0000	0.0000
2025/04/17	R035	06/11/2025	10.94 Call	Bond Future	1797.0600	1.7971	1642.3100	1.6423	8.611	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.99 Call	Bond Future	5180.3800	5.1804	4980.4200	4.9804	3.860	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.99 Put	Bond Future	982.6000	0.9826	968.7300	0.9687	1.412	0.0000	0.0000
2025/04/17	R035	06/11/2025		Bond Future	11.1543	88.7479	11.1902	88.5618	0.322	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.20 Call	Bond Future	2495.7500	2.4958	2320.4700	2.3205	7.023	0.0000	0.0000
2025/04/17	R035	06/11/2025	11.20 Put	Bond Future	2258.8400	2.2588	2269.6500	2.2697	0.479	0.0000	0.0000
2025/04/17	R035	05/02/2026	10.44 Put	Bond Future	5442.2200	5.4422	5579.7800	5.5798	2.528	0.0000	0.0000
2025/04/17	R035	05/02/2026	10.44 Call	Bond Future	935.3200	0.9353	884.3000	0.8843	5.455	0.0000	0.0000
2025/04/17	R035	05/02/2026	10.94 Put	Bond Future	3718.2400	3.7182	3826.9100	3.8269	2.923	0.0000	0.0000
2025/04/17	R035	05/02/2026	10.94 Call	Bond Future	1866.1700	1.8662	1786.2600	1.7863	4.282	0.0000	0.0000
2025/04/17	R035	05/02/2026	12.44 Call	Bond Future	6561.1400	6.5611	6415.1400	6.4151	2.225	0.0000	0.0000
2025/04/17	R035	05/02/2026	12.44 Put	Bond Future	1045.1000	1.0451	1087.6800	1.0877	4.074	0.0000	0.0000
2025/04/17	R035	05/02/2026		Bond Future	11.3008	90.4570	11.3382	90.2684	0.330	0.0000	0.0000
2025/04/17	R035	05/02/2026	10.79 Call	Bond Future	1544.6600	1.5447	1473.7400	1.4737	4.591	0.0000	0.0000
2025/04/17	R035	05/02/2026	10.79 Put	Bond Future	4182.2300	4.1822	4299.8900	4.2999	2.813	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
2025/04/17	R035	07/05/2026		Bond Future	11.4477	87.6937	11.4866	87.5020	0.340	0.0000
2025/04/17	R035	07/05/2026	10.86 Call	Bond Future	1794.1900	1.7942	1721.4800	1.7215	4.053	0.0000
2025/04/17	R035	07/05/2026	10.86 Put	Bond Future	4760.7800	4.7608	4879.8000	4.8798	2.500	0.0000
2025/04/17	R038	08/05/2025		Bond Future	11.4685	97.3058	11.4975	97.1186	0.253	0.0000
2025/04/17	R038	08/05/2025	11.24 Call	Bond Future	306.9700	0.3070	249.1300	0.2491	18.842	0.0000
2025/04/17	R038	08/05/2025	11.24 Put	Bond Future	1798.6800	1.7987	1928.0800	1.9281	7.194	0.0000
2025/04/17	R038	07/08/2025		Bond Future	11.6005	99.2019	11.6330	98.9971	0.280	0.0000
2025/04/17	R038	07/08/2025	11.24 Call	Bond Future	1004.5300	1.0045	927.8700	0.9279	7.631	0.0000
2025/04/17	R038	07/08/2025	11.24 Put	Bond Future	3323.3000	3.3233	3451.4300	3.4514	3.856	0.0000
2025/04/17	R038	06/11/2025		Bond Future	11.7439	95.6292	11.7792	95.4116	0.300	0.0000
2025/04/17	R038	06/11/2025	11.24 Call	Bond Future	1303.4000	1.3034	1221.2100	1.2212	6.306	0.0000
2025/04/17	R038	06/11/2025	11.24 Put	Bond Future	4493.6300	4.4936	4629.0800	4.6291	3.014	0.0000
2025/04/17	R038	06/11/2025	12.33 Call	Bond Future	4973.3000	4.9733	4811.0300	4.8110	3.263	0.0000
2025/04/17	R038	06/11/2025	12.33 Put	Bond Future	1451.1000	1.4511	1506.4700	1.5065	3.816	0.0000
2025/04/17	R038	06/11/2025	10.98 Put	Bond Future	5714.9700	5.7150	5872.4400	5.8724	2.755	0.0000
2025/04/17	R038	06/11/2025	10.98 Call	Bond Future	816.8300	0.8168	756.6600	0.7567	7.366	0.0000
2025/04/17	R038	05/02/2026		Bond Future	11.8962	97.4701	11.9328	97.2497	0.307	0.0000
2025/04/17	R038	05/02/2026	11.44 Call	Bond Future	1952.6700	1.9527	1856.0500	1.8561	4.948	0.0000
2025/04/17	R038	05/02/2026	11.44 Put	Bond Future	4767.8400	4.7678	4891.6600	4.8917	2.597	0.0000
2025/04/17	R038	07/05/2026		Bond Future	12.0559	93.8614	12.0940	93.6372	0.316	0.0000
2025/04/17	R038	07/05/2026	11.40 Call	Bond Future	2029.4500	2.0295	1940.4900	1.9405	4.383	0.0000
2025/04/17	R038	07/05/2026	11.40 Put	Bond Future	6017.2800	6.0173	6152.5200	6.1525	2.248	0.0000
2025/04/17	R053	08/05/2025		Bond Future	11.8460	99.5453	11.8802	99.2737	0.288	0.0000
2025/04/17	R053	08/05/2025	12.64 Call	Bond Future	6019.7200	6.0197	5751.5000	5.7515	4.456	0.0000
2025/04/17	R053	08/05/2025	12.64 Put	Bond Future	41.6200	0.0416	45.0300	0.0450	8.193	0.0000
2025/04/17	R053	07/08/2025		Bond Future	11.9664	101.4850	12.0037	101.1939	0.312	0.0000
2025/04/17	R053	07/08/2025	13.17 Call	Bond Future	9104.2000	9.1042	8841.0900	8.8411	2.890	0.0000
2025/04/17	R053	07/08/2025	13.17 Put	Bond Future	453.2700	0.4533	481.2800	0.4813	6.180	0.0000
2025/04/17	R053	06/11/2025		Bond Future	12.0954	97.5780	12.1354	97.2722	0.331	0.0000
2025/04/17	R053	06/11/2025	11.76 Call	Bond Future	2345.8100	2.3458	2212.4200	2.2124	5.686	0.0000
2025/04/17	R053	06/11/2025	11.76 Put	Bond Future	4982.1000	4.9821	5154.4700	5.1545	3.460	0.0000
2025/04/17	R053	05/02/2026		Bond Future	12.2310	99.4564	12.2725	99.1461	0.339	0.0000
2025/04/17	R053	05/02/2026	11.49 Call	Bond Future	1794.7800	1.7948	1688.5600	1.6886	5.918	0.0000
2025/04/17	R053	05/02/2026	11.49 Put	Bond Future	7672.1900	7.6722	7876.2800	7.8763	2.660	0.0000
2025/04/17	R053	07/05/2026		Bond Future	12.3715	95.5086	12.4146	95.1928	0.348	0.0000
2025/04/17	R053	07/05/2026	11.69 Call	Bond Future	2609.5600	2.6096	2486.9400	2.4869	4.699	0.0000
2025/04/17	R053	07/05/2026	11.69 Put	Bond Future	7876.1500	7.8762	8069.2900	8.0693	2.452	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
2025/04/17	R186	08/05/2025		Bond Future	8.1954	107.5126	8.1854	107.5278	0.122	0.0000
2025/04/17	R186	08/05/2025	8.47 Call	Bond Future	428.5400	0.4285	440.9200	0.4409	2.889	0.0000
2025/04/17	R186	08/05/2025	8.47 Put	Bond Future	13.9600	0.0140	11.1600	0.0112	20.057	0.0000
2025/04/17	R186	07/08/2025		Bond Future	8.2552	104.2991	8.2548	104.2996	0.005	0.0000
2025/04/17	R186	07/08/2025	9.68 Call	Bond Future	1825.4000	1.8254	1824.3200	1.8243	0.059	0.0000
2025/04/17	R186	07/08/2025	9.68 Put	Bond Future	13.4400	0.0134	11.8500	0.0119	11.830	0.0000
2025/04/17	R186	07/08/2025	10.25 Call	Bond Future	2528.7600	2.5288	2528.6300	2.5286	0.005	0.0000
2025/04/17	R186	07/08/2025	10.25 Put	Bond Future	4.4500	0.0045	3.8100	0.0038	14.382	0.0000
2025/04/17	R186	07/08/2025	9.22 Put	Bond Future	34.9700	0.0350	31.7900	0.0318	9.094	0.0000
2025/04/17	R186	07/08/2025	9.22 Call	Bond Future	1266.8600	1.2669	1264.1900	1.2642	0.211	0.0000
2025/04/17	R186	06/11/2025		Bond Future	8.3567	106.3106	8.3653	106.3016	0.102	0.0000
2025/04/17	R186	06/11/2025	8.13 Call	Bond Future	180.5700	0.1806	170.6500	0.1707	5.494	0.0000
2025/04/17	R186	06/11/2025	8.13 Put	Bond Future	420.8800	0.4209	419.9900	0.4200	0.211	0.0000
2025/04/17	R186	05/02/2026		Bond Future	8.5290	103.0506	8.5384	103.0428	0.110	0.0000
2025/04/17	R186	05/02/2026	8.43 Call	Bond Future	272.5000	0.2725	283.1000	0.2831	3.890	0.0000
2025/04/17	R186	05/02/2026	8.43 Put	Bond Future	354.2900	0.3543	372.6400	0.3726	5.179	0.0000
2025/04/17	R186	07/05/2026		Bond Future	8.8482	105.0368	8.8607	105.0294	0.142	0.0000
2025/04/17	R186	07/05/2026	8.69 Call	Bond Future	241.6600	0.2417	233.7200	0.2337	3.286	0.0000
2025/04/17	R186	07/05/2026	8.69 Put	Bond Future	334.8200	0.3348	334.2700	0.3343	0.164	0.0000
2025/04/17	R202	08/05/2025		Bond Future	268.7035	268.7035	268.3219	268.3219	0.142	0.0000
2025/04/17	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	R202	08/05/2025	272.31 Put	Bond Future	3606.4800	3.6065	3988.0800	3.9881	10.581	0.0000
2025/04/17	R202	07/08/2025		Bond Future	268.7518	268.7518	268.3245	268.3245	0.159	0.0000
2025/04/17	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	R202	07/08/2025	271.60 Put	Bond Future	2848.2000	2.8482	3275.4600	3.2755	15.001	0.0000
2025/04/17	R202	06/11/2025		Bond Future	274.0003	274.0003	273.5402	273.5402	0.168	0.0000
2025/04/17	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	R202	06/11/2025	275.64 Put	Bond Future	1639.6700	1.6397	2099.8000	2.0998	28.062	0.0000
2025/04/17	R202	05/02/2026		Bond Future	273.9867	273.9867	273.5198	273.5198	0.170	0.0000
2025/04/17	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	R202	05/02/2026	277.82 Put	Bond Future	3833.3000	3.8333	4300.1600	4.3002	12.179	0.0000
2025/04/17	R202	07/05/2026		Bond Future	279.3335	279.3335	278.8584	278.8584	0.170	0.0000
2025/04/17	R202	07/05/2026	277.55 Call	Bond Future	1783.5400	1.7835	1308.4400	1.3084	26.638	0.0000
2025/04/17	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/17	R209	08/05/2025		Bond Future	11.1953	70.0459	11.2244	69.9044	0.261	0.0000
2025/04/17	R209	08/05/2025	11.89 Call	Bond Future	3296.6600	3.2967	3157.3500	3.1574	4.226	0.0000
2025/04/17	R209	08/05/2025	11.89 Put	Bond Future	30.5400	0.0305	32.7600	0.0328	7.269	0.0000
2025/04/17	R209	07/08/2025		Bond Future	11.3117	71.4108	11.3441	71.2565	0.287	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	
2025/04/17	R209	07/08/2025	12.68 Call	Bond Future	6317.5100	6.3175	6174.3400	6.1743	2.266	0.0000	0.0000
2025/04/17	R209	07/08/2025	12.68 Put	Bond Future	185.0000	0.1850	196.1200	0.1961	6.011	0.0000	0.0000
2025/04/17	R209	06/11/2025		Bond Future	11.4385	69.6353	11.4735	69.4716	0.306	0.0000	0.0000
2025/04/17	R209	06/11/2025	11.27 Call	Bond Future	1751.7200	1.7517	1673.0000	1.6730	4.494	0.0000	0.0000
2025/04/17	R209	06/11/2025	11.27 Put	Bond Future	2545.6600	2.5457	2630.6100	2.6306	3.337	0.0000	0.0000
2025/04/17	R209	05/02/2026		Bond Future	11.5735	70.9762	11.6097	70.8103	0.313	0.0000	0.0000
2025/04/17	R209	05/02/2026	10.93 Call	Bond Future	1207.8000	1.2078	1149.0300	1.1490	4.866	0.0000	0.0000
2025/04/17	R209	05/02/2026	10.93 Put	Bond Future	4243.4900	4.2435	4350.6000	4.3506	2.524	0.0000	0.0000
2025/04/17	R209	07/05/2026		Bond Future	11.7148	69.1917	11.7524	69.0229	0.321	0.0000	0.0000
2025/04/17	R209	07/05/2026	11.07 Call	Bond Future	1584.5900	1.5846	1523.8200	1.5238	3.835	0.0000	0.0000
2025/04/17	R209	07/05/2026	11.07 Put	Bond Future	4562.7600	4.5628	4670.7700	4.6708	2.367	0.0000	0.0000
2025/04/17	R210	08/05/2025		Bond Future	246.4915	246.4915	246.6932	246.6932	0.082	0.0000	0.0000
2025/04/17	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	R210	08/05/2025	248.03 Put	Bond Future	1538.4700	1.5385	1336.7900	1.3368	13.109	0.0000	0.0000
2025/04/17	R210	07/08/2025		Bond Future	251.3554	251.3554	251.5259	251.5259	0.068	0.0000	0.0000
2025/04/17	R210	07/08/2025	248.44 Call	Bond Future	2915.4000	2.9154	3085.8500	3.0859	5.847	0.0000	0.0000
2025/04/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	R210	06/11/2025		Bond Future	252.8353	252.8353	252.9857	252.9857	0.059	0.0000	0.0000
2025/04/17	R210	06/11/2025	252.14 Call	Bond Future	695.3200	0.6953	845.6800	0.8457	21.625	0.0000	0.0000
2025/04/17	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	R210	05/02/2026		Bond Future	257.7646	257.7646	257.9207	257.9207	0.061	0.0000	0.0000
2025/04/17	R210	05/02/2026	253.10 Call	Bond Future	4664.5800	4.6646	4820.7200	4.8207	3.347	0.0000	0.0000
2025/04/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	R210	07/05/2026		Bond Future	259.2987	259.2987	259.4576	259.4576	0.061	0.0000	0.0000
2025/04/17	R210	07/05/2026	255.40 Call	Bond Future	3898.7400	3.8987	4057.6100	4.0576	4.075	0.0000	0.0000
2025/04/17	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	R213	08/05/2025		Bond Future	9.6859	89.6806	9.6801	89.7039	0.059	0.0000	0.0000
2025/04/17	R213	08/05/2025	10.52 Call	Bond Future	3315.6500	3.3157	3335.5800	3.3356	0.601	0.0000	0.0000
2025/04/17	R213	08/05/2025	10.52 Put	Bond Future	24.8400	0.0248	21.5000	0.0215	13.446	0.0000	0.0000
2025/04/17	R213	07/08/2025		Bond Future	9.7818	91.4280	9.7791	91.4389	0.029	0.0000	0.0000
2025/04/17	R213	07/08/2025	11.66 Call	Bond Future	6988.5400	6.9885	6998.9000	6.9989	0.148	0.0000	0.0000
2025/04/17	R213	07/08/2025	11.66 Put	Bond Future	27.5700	0.0276	27.0600	0.0271	1.850	0.0000	0.0000
2025/04/17	R213	06/11/2025		Bond Future	9.8980	89.6378	9.8972	89.6407	0.008	0.0000	0.0000
2025/04/17	R213	06/11/2025	10.05 Call	Bond Future	1907.3800	1.9074	1913.0500	1.9131	0.297	0.0000	0.0000
2025/04/17	R213	06/11/2025	10.05 Put	Bond Future	1339.2400	1.3392	1341.9500	1.3420	0.202	0.0000	0.0000
2025/04/17	R213	05/02/2026		Bond Future	10.0301	91.3642	10.0289	91.3684	0.011	0.0000	0.0000
2025/04/17	R213	05/02/2026	9.89 Call	Bond Future	1593.0700	1.5931	1601.6800	1.6017	0.540	0.0000	0.0000
2025/04/17	R213	05/02/2026	9.89 Put	Bond Future	2099.0500	2.0991	2103.5200	2.1035	0.213	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	
2025/04/17	R213	07/05/2026		Bond Future	10.1657	89.5713	10.1644	89.5759	0.013	0.0000	0.0000
2025/04/17	R213	07/05/2026	9.80 Call	Bond Future	1379.8500	1.3799	1386.4400	1.3864	0.478	0.0000	0.0000
2025/04/17	R213	07/05/2026	9.80 Put	Bond Future	2653.3600	2.6534	2655.3200	2.6553	0.074	0.0000	0.0000
2025/04/17	R214	08/05/2025		Bond Future	11.6447	64.4945	11.6839	64.2949	0.337	0.0000	0.0000
2025/04/17	R214	08/05/2025	12.40 Call	Bond Future	3704.3300	3.7043	3507.8300	3.5078	5.305	0.0000	0.0000
2025/04/17	R214	08/05/2025	12.40 Put	Bond Future	24.1500	0.0242	27.2300	0.0272	12.754	0.0000	0.0000
2025/04/17	R214	07/08/2025		Bond Future	11.7583	65.7512	11.8007	65.5385	0.361	0.0000	0.0000
2025/04/17	R214	07/08/2025	12.97 Call	Bond Future	5926.4900	5.9265	5733.8400	5.7338	3.251	0.0000	0.0000
2025/04/17	R214	07/08/2025	12.97 Put	Bond Future	262.3700	0.2624	282.3400	0.2823	7.611	0.0000	0.0000
2025/04/17	R214	06/11/2025		Bond Future	11.8822	63.7194	11.9274	63.4969	0.380	0.0000	0.0000
2025/04/17	R214	06/11/2025	11.64 Call	Bond Future	1610.4000	1.6104	1509.1200	1.5091	6.289	0.0000	0.0000
2025/04/17	R214	06/11/2025	11.64 Put	Bond Future	2823.3800	2.8234	2944.5600	2.9446	4.292	0.0000	0.0000
2025/04/17	R214	05/02/2026		Bond Future	12.0149	64.9464	12.0616	64.7204	0.389	0.0000	0.0000
2025/04/17	R214	05/02/2026	11.26 Call	Bond Future	1097.9700	1.0980	1025.7400	1.0257	6.579	0.0000	0.0000
2025/04/17	R214	05/02/2026	11.26 Put	Bond Future	4926.6800	4.9267	5080.4300	5.0804	3.121	0.0000	0.0000
2025/04/17	R214	07/05/2026		Bond Future	12.1461	62.8974	12.1944	62.6675	0.398	0.0000	0.0000
2025/04/17	R214	07/05/2026	11.53 Call	Bond Future	1693.1500	1.6932	1603.0500	1.6031	5.321	0.0000	0.0000
2025/04/17	R214	07/05/2026	11.53 Put	Bond Future	4739.1600	4.7392	4879.0500	4.8791	2.952	0.0000	0.0000
2025/04/17	R248	08/05/2025		Bond Future	11.9061	77.1185	11.9453	76.8785	0.329	0.0000	0.0000
2025/04/17	R248	08/05/2025	12.60 Call	Bond Future	4108.3200	4.1083	3874.1100	3.8741	5.701	0.0000	0.0000
2025/04/17	R248	08/05/2025	12.60 Put	Bond Future	46.3600	0.0464	52.1800	0.0522	12.554	0.0000	0.0000
2025/04/17	R248	07/08/2025		Bond Future	12.0269	78.6212	12.0694	78.3655	0.354	0.0000	0.0000
2025/04/17	R248	07/08/2025	13.21 Call	Bond Future	6953.5300	6.9535	6724.3300	6.7243	3.296	0.0000	0.0000
2025/04/17	R248	07/08/2025	13.21 Put	Bond Future	366.3500	0.3664	392.8700	0.3929	7.239	0.0000	0.0000
2025/04/17	R248	06/11/2025		Bond Future	12.1579	75.6952	12.2032	75.4278	0.373	0.0000	0.0000
2025/04/17	R248	06/11/2025	11.74 Call	Bond Future	1540.7300	1.5407	1434.9600	1.4350	6.865	0.0000	0.0000
2025/04/17	R248	06/11/2025	11.74 Put	Bond Future	4087.7400	4.0877	4249.4300	4.2494	3.955	0.0000	0.0000
2025/04/17	R248	05/02/2026		Bond Future	12.2983	77.1527	12.3452	76.8811	0.382	0.0000	0.0000
2025/04/17	R248	05/02/2026	11.46 Call	Bond Future	1219.8300	1.2198	1138.1200	1.1381	6.698	0.0000	0.0000
2025/04/17	R248	05/02/2026	11.46 Put	Bond Future	6374.6800	6.3747	6564.5200	6.5645	2.978	0.0000	0.0000
2025/04/17	R248	07/05/2026		Bond Future	12.4367	74.1961	12.4855	73.9197	0.392	0.0000	0.0000
2025/04/17	R248	07/05/2026	11.72 Call	Bond Future	1885.9100	1.8859	1783.9500	1.7840	5.406	0.0000	0.0000
2025/04/17	R248	07/05/2026	11.72 Put	Bond Future	6170.1500	6.1702	6344.5700	6.3446	2.827	0.0000	0.0000
2025/04/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/17	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
2025/04/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
Total										

