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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/04/2025 TO 22/04/2025

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	
2025/04/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/22	2029	08/05/2025		Bond Future	136.0272	136.0272	136.1295	136.1295	0.075	0.0000	0.0000
2025/04/22	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	2029	08/05/2025	137.85 Put	Bond Future	1822.7700	1.8228	1720.5400	1.7205	5.608	0.0000	0.0000
2025/04/22	2029	07/08/2025		Bond Future	138.6920	138.6920	138.7962	138.7962	0.075	0.0000	0.0000
2025/04/22	2029	07/08/2025	137.41 Call	Bond Future	1281.9600	1.2820	1386.2400	1.3862	8.134	0.0000	0.0000
2025/04/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	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
2025/04/22	2029	06/11/2025		Bond Future	139.9482	139.9482	140.0545	140.0545	0.076	0.0000
2025/04/22	2029	06/11/2025	139.79 Call	Bond Future	158.2300	0.1582	264.5400	0.2645	67.187	0.0000
2025/04/22	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2029	05/02/2026		Bond Future	142.6784	142.6784	142.7871	142.7871	0.076	0.0000
2025/04/22	2029	05/02/2026	140.11 Call	Bond Future	2568.4000	2.5684	2677.0600	2.6771	4.231	0.0000
2025/04/22	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2029	07/05/2026		Bond Future	143.9954	143.9954	144.1058	144.1058	0.077	0.0000
2025/04/22	2029	07/05/2026	141.82 Call	Bond Future	2175.3600	2.1754	2285.8000	2.2858	5.077	0.0000
2025/04/22	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2030	08/05/2025	8.72 Put	Bond Future	1691.5500	1.6916	1674.0500	1.6741	1.035	0.0000
2025/04/22	2030	08/05/2025	8.72 Call	Bond Future	28.0700	0.0281	14.3800	0.0144	48.771	0.0000
2025/04/22	2030	08/05/2025	9.22 Put	Bond Future	378.7900	0.3788	318.8700	0.3189	15.819	0.0000
2025/04/22	2030	08/05/2025	9.22 Call	Bond Future	563.2400	0.5632	507.1300	0.5071	9.962	0.0000
2025/04/22	2030	08/05/2025	9.54 Call	Bond Future	1429.5100	1.4295	1401.5700	1.4016	1.955	0.0000
2025/04/22	2030	08/05/2025	9.54 Put	Bond Future	85.0000	0.0850	53.2500	0.0533	37.353	0.0000
2025/04/22	2030	08/05/2025	8.68 Put	Bond Future	1832.7200	1.8327	1818.5900	1.8186	0.771	0.0000
2025/04/22	2030	08/05/2025	8.68 Call	Bond Future	19.5100	0.0195	9.1900	0.0092	52.896	0.0000
2025/04/22	2030	08/05/2025	9.18 Put	Bond Future	443.4300	0.4434	382.8600	0.3829	13.659	0.0000
2025/04/22	2030	08/05/2025	9.18 Call	Bond Future	481.6400	0.4816	424.8800	0.4249	11.785	0.0000
2025/04/22	2030	08/05/2025	9.99 Call	Bond Future	2952.2400	2.9522	2952.2600	2.9523	0.001	0.0000
2025/04/22	2030	08/05/2025	9.99 Put	Bond Future	5.5900	0.0056	1.8000	0.0018	67.800	0.0000
2025/04/22	2030	08/05/2025	8.95 Put	Bond Future	961.0700	0.9611	916.1100	0.9161	4.678	0.0000
2025/04/22	2030	08/05/2025	8.95 Call	Bond Future	153.0500	0.1531	111.9000	0.1119	26.887	0.0000
2025/04/22	2030	08/05/2025	9.45 Put	Bond Future	134.7900	0.1348	93.2900	0.0933	30.789	0.0000
2025/04/22	2030	08/05/2025	9.45 Call	Bond Future	1154.8000	1.1548	1117.1100	1.1171	3.264	0.0000
2025/04/22	2030	08/05/2025	11.86 Call	Bond Future	9255.3000	9.2553	9259.1100	9.2591	0.041	0.0000
2025/04/22	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2030	08/05/2025	10.31 Put	Bond Future	0.5800	0.0006	0.1000	0.0001	82.759	0.0000
2025/04/22	2030	08/05/2025	10.31 Call	Bond Future	4066.1500	4.0662	4069.4800	4.0695	0.082	0.0000
2025/04/22	2030	08/05/2025	12.28 Call	Bond Future	10598.4500	10.5985	10602.2600	10.6023	0.036	0.0000
2025/04/22	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2030	08/05/2025	10.69 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/04/22	2030	08/05/2025	10.69 Call	Bond Future	5372.7800	5.3728	5376.5600	5.3766	0.070	0.0000
2025/04/22	2030	08/05/2025		Bond Future	9.1696	97.8325	9.1685	97.8363	0.011	0.0000
2025/04/22	2030	08/05/2025	9.93 Call	Bond Future	2743.3100	2.7433	2741.7600	2.7418	0.057	0.0000
2025/04/22	2030	08/05/2025	9.93 Put	Bond Future	8.3300	0.0083	2.9700	0.0030	64.346	0.0000
2025/04/22	2030	07/08/2025	12.12 Call	Bond Future	9359.2900	9.3593	9363.0800	9.3631	0.040	0.0000
2025/04/22	2030	07/08/2025	12.12 Put	Bond Future	0.4300	0.0004	0.3100	0.0003	27.907	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
2025/04/22	2030	07/08/2025	10.48 Put	Bond Future	95.2100	0.0952	86.0700	0.0861	9.600	0.0000	0.0000
2025/04/22	2030	07/08/2025	10.48 Call	Bond Future	4225.5300	4.2255	4220.3000	4.2203	0.124	0.0000	0.0000
2025/04/22	2030	07/08/2025		Bond Future	9.2643	95.7146	9.2632	95.7185	0.012	0.0000	0.0000
2025/04/22	2030	07/08/2025	11.11 Call	Bond Future	6202.1500	6.2022	6203.3300	6.2033	0.019	0.0000	0.0000
2025/04/22	2030	07/08/2025	11.11 Put	Bond Future	18.1200	0.0181	15.3900	0.0154	15.066	0.0000	0.0000
2025/04/22	2030	07/08/2025	8.72 Put	Bond Future	2203.1900	2.2032	2184.8300	2.1848	0.833	0.0000	0.0000
2025/04/22	2030	07/08/2025	8.72 Call	Bond Future	279.7700	0.2798	265.3200	0.2653	5.165	0.0000	0.0000
2025/04/22	2030	07/08/2025	9.22 Put	Bond Future	1068.9000	1.0689	1044.5700	1.0446	2.276	0.0000	0.0000
2025/04/22	2030	07/08/2025	9.22 Call	Bond Future	914.2000	0.9142	893.7800	0.8938	2.234	0.0000	0.0000
2025/04/22	2030	07/08/2025	9.81 Call	Bond Future	2256.1800	2.2562	2240.6800	2.2407	0.687	0.0000	0.0000
2025/04/22	2030	07/08/2025	9.81 Put	Bond Future	374.2700	0.3743	354.8600	0.3549	5.186	0.0000	0.0000
2025/04/22	2030	06/11/2025	8.72 Put	Bond Future	2615.1700	2.6152	2599.9400	2.5999	0.582	0.0000	0.0000
2025/04/22	2030	06/11/2025	8.72 Call	Bond Future	445.9600	0.4460	434.9900	0.4350	2.460	0.0000	0.0000
2025/04/22	2030	06/11/2025	9.22 Put	Bond Future	1563.2900	1.5633	1544.8800	1.5449	1.178	0.0000	0.0000
2025/04/22	2030	06/11/2025	9.22 Call	Bond Future	1084.6000	1.0846	1070.4500	1.0705	1.305	0.0000	0.0000
2025/04/22	2030	06/11/2025	10.08 Call	Bond Future	2913.2600	2.9133	2901.9200	2.9019	0.389	0.0000	0.0000
2025/04/22	2030	06/11/2025	10.08 Put	Bond Future	567.6000	0.5676	552.0000	0.5520	2.748	0.0000	0.0000
2025/04/22	2030	06/11/2025		Bond Future	9.3636	97.5515	9.3623	97.5557	0.014	0.0000	0.0000
2025/04/22	2030	06/11/2025	9.54 Call	Bond Future	1673.7600	1.6738	1659.5900	1.6596	0.847	0.0000	0.0000
2025/04/22	2030	06/11/2025	9.54 Put	Bond Future	1089.3800	1.0894	1070.9500	1.0710	1.692	0.0000	0.0000
2025/04/22	2030	05/02/2026		Bond Future	9.4759	95.4232	9.4745	95.4277	0.015	0.0000	0.0000
2025/04/22	2030	05/02/2026	9.49 Call	Bond Future	1589.6400	1.5896	1578.5700	1.5786	0.696	0.0000	0.0000
2025/04/22	2030	05/02/2026	9.49 Put	Bond Future	1545.3500	1.5454	1529.7700	1.5298	1.008	0.0000	0.0000
2025/04/22	2030	07/05/2026		Bond Future	9.6125	97.2627	9.6109	97.2675	0.017	0.0000	0.0000
2025/04/22	2030	07/05/2026	9.39 Call	Bond Future	1343.3400	1.3433	1334.8500	1.3349	0.632	0.0000	0.0000
2025/04/22	2030	07/05/2026	9.39 Put	Bond Future	2008.1600	2.0082	1994.8500	1.9949	0.663	0.0000	0.0000
2025/04/22	2032	08/05/2025	9.40 Put	Bond Future	3236.8600	3.2369	3228.0100	3.2280	0.273	0.0000	0.0000
2025/04/22	2032	08/05/2025	9.40 Call	Bond Future	4.8600	0.0049	1.5200	0.0015	68.724	0.0000	0.0000
2025/04/22	2032	08/05/2025	9.90 Put	Bond Future	1185.0000	1.1850	1109.0000	1.1090	6.414	0.0000	0.0000
2025/04/22	2032	08/05/2025	9.90 Call	Bond Future	316.9800	0.3170	246.4900	0.2465	22.238	0.0000	0.0000
2025/04/22	2032	08/05/2025	10.28 Call	Bond Future	1252.0500	1.2521	1174.6300	1.1746	6.183	0.0000	0.0000
2025/04/22	2032	08/05/2025	10.28 Put	Bond Future	373.3900	0.3734	290.4600	0.2905	22.210	0.0000	0.0000
2025/04/22	2032	08/05/2025	9.42 Put	Bond Future	3142.3000	3.1423	3132.5800	3.1326	0.309	0.0000	0.0000
2025/04/22	2032	08/05/2025	9.42 Call	Bond Future	6.3200	0.0063	2.1100	0.0021	66.614	0.0000	0.0000
2025/04/22	2032	08/05/2025	9.92 Put	Bond Future	1124.3800	1.1244	1045.6400	1.0456	7.003	0.0000	0.0000
2025/04/22	2032	08/05/2025	9.92 Call	Bond Future	349.3500	0.3494	276.1200	0.2761	20.962	0.0000	0.0000
2025/04/22	2032	08/05/2025	10.97 Call	Bond Future	3967.9000	3.9679	3959.3900	3.9594	0.214	0.0000	0.0000
2025/04/22	2032	08/05/2025	10.97 Put	Bond Future	23.8500	0.0239	9.8300	0.0098	58.784	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
2025/04/22	2032	08/05/2025		Bond Future	10.0877	91.9876	10.0865	91.9931	0.012	0.0000
2025/04/22	2032	08/05/2025	10.91 Call	Bond Future	3713.8200	3.7138	3701.9700	3.7020	0.319	0.0000
2025/04/22	2032	08/05/2025	10.91 Put	Bond Future	31.0200	0.0310	13.6600	0.0137	55.964	0.0000
2025/04/22	2032	07/08/2025		Bond Future	10.1994	93.7669	10.1981	93.7725	0.012	0.0000
2025/04/22	2032	07/08/2025	12.01 Call	Bond Future	7678.9400	7.6789	7678.8600	7.6789	0.001	0.0000
2025/04/22	2032	07/08/2025	12.01 Put	Bond Future	43.4200	0.0434	37.6800	0.0377	13.220	0.0000
2025/04/22	2032	07/08/2025	9.40 Put	Bond Future	3873.2600	3.8733	3852.6000	3.8526	0.533	0.0000
2025/04/22	2032	07/08/2025	9.40 Call	Bond Future	220.7800	0.2208	205.7800	0.2058	6.794	0.0000
2025/04/22	2032	07/08/2025	9.90 Put	Bond Future	2151.4200	2.1514	2119.0500	2.1191	1.505	0.0000
2025/04/22	2032	07/08/2025	9.90 Call	Bond Future	804.7900	0.8048	778.0800	0.7781	3.319	0.0000
2025/04/22	2032	07/08/2025	10.59 Call	Bond Future	2495.2900	2.4953	2469.2900	2.4693	1.042	0.0000
2025/04/22	2032	07/08/2025	10.59 Put	Bond Future	775.0900	0.7751	743.4300	0.7434	4.085	0.0000
2025/04/22	2032	06/11/2025	9.40 Put	Bond Future	4507.4000	4.5074	4488.7000	4.4887	0.415	0.0000
2025/04/22	2032	06/11/2025	9.40 Call	Bond Future	405.9300	0.4059	393.2200	0.3932	3.131	0.0000
2025/04/22	2032	06/11/2025	9.90 Put	Bond Future	2894.8100	2.8948	2870.2000	2.8702	0.850	0.0000
2025/04/22	2032	06/11/2025	9.90 Call	Bond Future	1039.1300	1.0391	1020.5100	1.0205	1.792	0.0000
2025/04/22	2032	06/11/2025	10.89 Call	Bond Future	3425.4400	3.4254	3407.4900	3.4075	0.524	0.0000
2025/04/22	2032	06/11/2025	10.89 Put	Bond Future	1028.6900	1.0287	1004.7500	1.0048	2.327	0.0000
2025/04/22	2032	06/11/2025		Bond Future	10.3248	91.4053	10.3234	91.4113	0.013	0.0000
2025/04/22	2032	06/11/2025	10.42 Call	Bond Future	2127.3300	2.1273	2106.9500	2.1070	0.958	0.0000
2025/04/22	2032	06/11/2025	10.42 Put	Bond Future	1717.9600	1.7180	1691.5900	1.6916	1.535	0.0000
2025/04/22	2032	05/02/2026		Bond Future	10.4607	93.1665	10.4592	93.1728	0.015	0.0000
2025/04/22	2032	05/02/2026	10.16 Call	Bond Future	1553.7600	1.5538	1538.7600	1.5388	0.965	0.0000
2025/04/22	2032	05/02/2026	10.16 Put	Bond Future	2817.7000	2.8177	2796.3700	2.7964	0.757	0.0000
2025/04/22	2032	07/05/2026		Bond Future	10.6071	90.8013	10.6055	90.8079	0.016	0.0000
2025/04/22	2032	07/05/2026	10.14 Call	Bond Future	1534.1500	1.5342	1522.0800	1.5221	0.787	0.0000
2025/04/22	2032	07/05/2026	10.14 Put	Bond Future	3436.3500	3.4364	3417.6500	3.4177	0.544	0.0000
2025/04/22	2033	08/05/2025		Bond Future	127.5194	127.5194	127.2530	127.2530	0.209	0.0000
2025/04/22	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2033	08/05/2025	130.62 Put	Bond Future	3100.6300	3.1006	3367.0500	3.3671	8.592	0.0000
2025/04/22	2033	07/08/2025		Bond Future	130.0174	130.0174	129.7458	129.7458	0.209	0.0000
2025/04/22	2033	07/08/2025	128.65 Call	Bond Future	1367.4100	1.3674	1095.8300	1.0958	19.861	0.0000
2025/04/22	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2033	06/11/2025		Bond Future	131.0055	131.0055	130.7285	130.7285	0.211	0.0000
2025/04/22	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2033	06/11/2025	133.14 Put	Bond Future	2134.4600	2.1345	2411.4800	2.4115	12.978	0.0000
2025/04/22	2033	05/02/2026		Bond Future	133.5613	133.5613	133.2791	133.2791	0.211	0.0000
2025/04/22	2033	05/02/2026	132.88 Call	Bond Future	681.2500	0.6813	399.1300	0.3991	41.412	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
2025/04/22	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	2033	07/05/2026		Bond Future	134.5976	134.5976	134.3096	134.3096	0.214	0.0000	0.0000
2025/04/22	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	2033	07/05/2026	135.16 Put	Bond Future	562.3600	0.5624	850.3900	0.8504	51.218	0.0000	0.0000
2025/04/22	2037	08/05/2025	10.50 Put	Bond Future	5629.4600	5.6295	5759.0500	5.7591	2.302	0.0000	0.0000
2025/04/22	2037	08/05/2025	10.50 Call	Bond Future	0.2800	0.0003	0.0300	0.0000	89.286	0.0000	0.0000
2025/04/22	2037	08/05/2025	11.00 Put	Bond Future	2747.6300	2.7476	2843.3200	2.8433	3.483	0.0000	0.0000
2025/04/22	2037	08/05/2025	11.00 Call	Bond Future	60.7000	0.0607	26.5500	0.0266	56.260	0.0000	0.0000
2025/04/22	2037	08/05/2025	11.46 Call	Bond Future	734.2700	0.7343	574.3100	0.5743	21.785	0.0000	0.0000
2025/04/22	2037	08/05/2025	11.46 Put	Bond Future	836.3100	0.8363	806.1900	0.8062	3.602	0.0000	0.0000
2025/04/22	2037	08/05/2025	12.55 Put	Bond Future	4.0800	0.0041	1.3300	0.0013	67.402	0.0000	0.0000
2025/04/22	2037	08/05/2025	12.55 Call	Bond Future	5593.8500	5.5939	5461.2600	5.4613	2.370	0.0000	0.0000
2025/04/22	2037	08/05/2025	13.30 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/22	2037	08/05/2025	13.30 Call	Bond Future	9180.4400	9.1804	9050.5900	9.0506	1.414	0.0000	0.0000
2025/04/22	2037	08/05/2025	13.35 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/22	2037	08/05/2025	13.35 Call	Bond Future	9411.0000	9.4110	9281.1500	9.2812	1.380	0.0000	0.0000
2025/04/22	2037	08/05/2025		Bond Future	11.4786	83.4331	11.5023	83.3032	0.206	0.0000	0.0000
2025/04/22	2037	08/05/2025	12.25 Call	Bond Future	4105.0900	4.1051	3963.2900	3.9633	3.454	0.0000	0.0000
2025/04/22	2037	08/05/2025	12.25 Put	Bond Future	23.8100	0.0238	11.8500	0.0119	50.231	0.0000	0.0000
2025/04/22	2037	07/08/2025		Bond Future	11.6174	80.7860	11.6421	80.6537	0.212	0.0000	0.0000
2025/04/22	2037	07/08/2025	13.01 Call	Bond Future	7214.3800	7.2144	7074.7000	7.0747	1.936	0.0000	0.0000
2025/04/22	2037	07/08/2025	13.01 Put	Bond Future	200.9300	0.2009	193.5300	0.1935	3.683	0.0000	0.0000
2025/04/22	2037	07/08/2025	12.17 Call	Bond Future	3675.8500	3.6759	3542.9000	3.5429	3.617	0.0000	0.0000
2025/04/22	2037	07/08/2025	12.17 Put	Bond Future	783.8100	0.7838	783.1400	0.7831	0.085	0.0000	0.0000
2025/04/22	2037	07/08/2025	11.42 Call	Bond Future	1249.8500	1.2499	1158.4300	1.1584	7.314	0.0000	0.0000
2025/04/22	2037	07/08/2025	11.42 Put	Bond Future	2319.8900	2.3199	2360.7500	2.3608	1.761	0.0000	0.0000
2025/04/22	2037	07/08/2025	10.55 Put	Bond Future	6138.3300	6.1383	6252.0000	6.2520	1.852	0.0000	0.0000
2025/04/22	2037	07/08/2025	10.55 Call	Bond Future	108.1300	0.1081	89.5200	0.0895	17.211	0.0000	0.0000
2025/04/22	2037	07/08/2025	10.64 Put	Bond Future	5648.8900	5.6489	5757.2500	5.7573	1.918	0.0000	0.0000
2025/04/22	2037	07/08/2025	10.64 Call	Bond Future	150.9600	0.1510	127.0400	0.1270	15.845	0.0000	0.0000
2025/04/22	2037	07/08/2025	11.82 Call	Bond Future	2406.1700	2.4062	2286.8700	2.2869	4.958	0.0000	0.0000
2025/04/22	2037	07/08/2025	11.82 Put	Bond Future	1328.5500	1.3286	1341.5300	1.3415	0.977	0.0000	0.0000
2025/04/22	2037	07/08/2025	11.07 Call	Bond Future	569.9500	0.5700	510.6600	0.5107	10.403	0.0000	0.0000
2025/04/22	2037	07/08/2025	11.07 Put	Bond Future	3586.5600	3.5866	3659.5500	3.6596	2.035	0.0000	0.0000
2025/04/22	2037	07/08/2025	10.34 Put	Bond Future	7334.9700	7.3350	7457.9200	7.4579	1.676	0.0000	0.0000
2025/04/22	2037	07/08/2025	10.34 Call	Bond Future	44.9300	0.0449	35.6000	0.0356	20.766	0.0000	0.0000
2025/04/22	2037	07/08/2025	10.50 Put	Bond Future	6416.7600	6.4168	6533.0400	6.5330	1.812	0.0000	0.0000
2025/04/22	2037	07/08/2025	10.50 Call	Bond Future	88.8800	0.0889	72.8800	0.0729	18.002	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
2025/04/22	2037	07/08/2025	11.00 Put	Bond Future	3886.0100	3.8860	3965.5600	3.9656	2.047	0.0000
2025/04/22	2037	07/08/2025	11.00 Call	Bond Future	472.3100	0.4723	419.5800	0.4196	11.164	0.0000
2025/04/22	2037	07/08/2025	11.83 Call	Bond Future	2439.5500	2.4396	2319.7200	2.3197	4.912	0.0000
2025/04/22	2037	07/08/2025	11.83 Put	Bond Future	1309.2600	1.3093	1321.7100	1.3217	0.951	0.0000
2025/04/22	2037	07/08/2025	11.45 Call	Bond Future	1323.0700	1.3231	1229.1400	1.2291	7.099	0.0000
2025/04/22	2037	07/08/2025	11.45 Put	Bond Future	2229.2200	2.2292	2267.5700	2.2676	1.720	0.0000
2025/04/22	2037	06/11/2025	10.50 Put	Bond Future	7266.9400	7.2669	7376.4500	7.3765	1.507	0.0000
2025/04/22	2037	06/11/2025	10.50 Call	Bond Future	256.6200	0.2566	231.4700	0.2315	9.800	0.0000
2025/04/22	2037	06/11/2025	11.00 Put	Bond Future	4894.0900	4.8941	4975.4500	4.9755	1.662	0.0000
2025/04/22	2037	06/11/2025	11.00 Call	Bond Future	771.2500	0.7713	717.9500	0.7180	6.911	0.0000
2025/04/22	2037	06/11/2025	12.16 Call	Bond Future	3710.3700	3.7104	3594.3900	3.5944	3.126	0.0000
2025/04/22	2037	06/11/2025	12.16 Put	Bond Future	1627.9800	1.6280	1646.6600	1.6467	1.147	0.0000
2025/04/22	2037	06/11/2025		Bond Future	11.7567	82.3362	11.7824	82.2015	0.218	0.0000
2025/04/22	2037	06/11/2025	11.63 Call	Bond Future	2085.0500	2.0851	1992.8200	1.9928	4.423	0.0000
2025/04/22	2037	06/11/2025	11.63 Put	Bond Future	2755.5600	2.7556	2797.9900	2.7980	1.540	0.0000
2025/04/22	2037	05/02/2026	12.27 Call	Bond Future	3992.5100	3.9925	3883.8400	3.8838	2.722	0.0000
2025/04/22	2037	05/02/2026	12.27 Put	Bond Future	2149.9100	2.1499	2178.3200	2.1783	1.321	0.0000
2025/04/22	2037	05/02/2026	10.90 Put	Bond Future	6225.0900	6.2251	6315.7100	6.3157	1.456	0.0000
2025/04/22	2037	05/02/2026	10.90 Call	Bond Future	807.1000	0.8071	760.6400	0.7606	5.756	0.0000
2025/04/22	2037	05/02/2026		Bond Future	11.9059	79.6638	11.9326	79.5268	0.224	0.0000
2025/04/22	2037	05/02/2026	11.20 Call	Bond Future	1262.1700	1.2622	1200.7000	1.2007	4.870	0.0000
2025/04/22	2037	05/02/2026	11.20 Put	Bond Future	5012.0100	5.0120	5087.6200	5.0876	1.509	0.0000
2025/04/22	2037	05/02/2026	11.86 Call	Bond Future	2766.8600	2.7669	2673.5900	2.6736	3.371	0.0000
2025/04/22	2037	05/02/2026	11.86 Put	Bond Future	3003.3600	3.0034	3047.1700	3.0472	1.459	0.0000
2025/04/22	2037	05/02/2026	11.36 Call	Bond Future	1565.6600	1.5657	1496.0200	1.4960	4.448	0.0000
2025/04/22	2037	05/02/2026	11.36 Put	Bond Future	4444.3200	4.4443	4511.7600	4.5118	1.517	0.0000
2025/04/22	2037	05/02/2026	10.65 Put	Bond Future	7375.2000	7.3752	7477.2400	7.4772	1.384	0.0000
2025/04/22	2037	05/02/2026	10.65 Call	Bond Future	531.6500	0.5317	496.6100	0.4966	6.591	0.0000
2025/04/22	2037	05/02/2026	12.73 Call	Bond Future	5551.4900	5.5515	5430.3500	5.4304	2.182	0.0000
2025/04/22	2037	05/02/2026	12.73 Put	Bond Future	1465.7600	1.4658	1481.7000	1.4817	1.087	0.0000
2025/04/22	2037	05/02/2026	11.40 Put	Bond Future	4310.8700	4.3109	4376.2800	4.3763	1.517	0.0000
2025/04/22	2037	05/02/2026	11.40 Call	Bond Future	1648.0300	1.6480	1576.3600	1.5764	4.349	0.0000
2025/04/22	2037	07/05/2026		Bond Future	12.0668	81.1989	12.0946	81.0593	0.230	0.0000
2025/04/22	2037	07/05/2026	11.32 Call	Bond Future	1632.2900	1.6323	1568.0300	1.5680	3.937	0.0000
2025/04/22	2037	07/05/2026	11.32 Put	Bond Future	5515.3000	5.5153	5590.5700	5.5906	1.365	0.0000
2025/04/22	2038	08/05/2025		Bond Future	138.7709	138.7709	138.4839	138.4839	0.207	0.0000
2025/04/22	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2038	08/05/2025	139.68 Put	Bond Future	909.1100	0.9091	1196.1400	1.1961	31.573	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
2025/04/22	2038	07/08/2025		Bond Future	139.3570	139.3570	139.0639	139.0639	0.210	0.0000
2025/04/22	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/22	2038	07/08/2025	139.56 Put	Bond Future	203.0400	0.2030	496.1000	0.4961	144.336	0.0000
2025/04/22	2038	06/11/2025		Bond Future	142.0654	142.0654	141.7671	141.7671	0.210	0.0000
2025/04/22	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2038	06/11/2025	143.88 Put	Bond Future	1814.6300	1.8146	2112.9100	2.1129	16.438	0.0000
2025/04/22	2038	05/02/2026		Bond Future	142.6622	142.6622	142.3574	142.3574	0.214	0.0000
2025/04/22	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2038	05/02/2026	143.20 Put	Bond Future	537.8500	0.5379	842.6400	0.8426	56.668	0.0000
2025/04/22	2038	07/05/2026		Bond Future	145.4465	145.4465	145.1360	145.1360	0.213	0.0000
2025/04/22	2038	07/05/2026	144.53 Call	Bond Future	916.5200	0.9165	606.0100	0.6060	33.879	0.0000
2025/04/22	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2040	08/05/2025	13.43 Put	Bond Future	0.1200	0.0001	0.0100	0.0000	91.667	0.0000
2025/04/22	2040	08/05/2025	13.43 Call	Bond Future	8670.2000	8.6702	8531.4300	8.5314	1.601	0.0000
2025/04/22	2040	08/05/2025	12.75 Put	Bond Future	9.2700	0.0093	3.6600	0.0037	60.518	0.0000
2025/04/22	2040	08/05/2025	12.75 Call	Bond Future	5203.4800	5.2035	5059.2100	5.0592	2.773	0.0000
2025/04/22	2040	08/05/2025	13.50 Put	Bond Future	0.0700	0.0001	0.0100	0.0000	85.714	0.0000
2025/04/22	2040	08/05/2025	13.50 Call	Bond Future	9013.7900	9.0138	8875.0700	8.8751	1.539	0.0000
2025/04/22	2040	08/05/2025		Bond Future	11.8190	83.0535	11.8426	82.9148	0.200	0.0000
2025/04/22	2040	08/05/2025	12.63 Call	Bond Future	4572.6200	4.5726	4424.0000	4.4240	3.250	0.0000
2025/04/22	2040	08/05/2025	12.63 Put	Bond Future	18.6900	0.0187	8.7300	0.0087	53.291	0.0000
2025/04/22	2040	07/08/2025		Bond Future	11.9597	80.1484	11.9843	80.0071	0.206	0.0000
2025/04/22	2040	07/08/2025	13.29 Call	Bond Future	7383.7000	7.3837	7233.8200	7.2338	2.030	0.0000
2025/04/22	2040	07/08/2025	13.29 Put	Bond Future	257.5100	0.2575	248.9500	0.2490	3.324	0.0000
2025/04/22	2040	07/08/2025	12.60 Call	Bond Future	4318.0100	4.3180	4173.2600	4.1733	3.352	0.0000
2025/04/22	2040	07/08/2025	12.60 Put	Bond Future	760.8300	0.7608	757.4000	0.7574	0.451	0.0000
2025/04/22	2040	07/08/2025	11.00 Put	Bond Future	5999.4200	5.9994	6112.9200	6.1129	1.892	0.0000
2025/04/22	2040	07/08/2025	11.00 Call	Bond Future	181.3000	0.1813	153.4800	0.1535	15.345	0.0000
2025/04/22	2040	07/08/2025	11.70 Put	Bond Future	2730.7900	2.7308	2778.8100	2.7788	1.758	0.0000
2025/04/22	2040	07/08/2025	11.70 Call	Bond Future	1216.3700	1.2164	1123.0700	1.1231	7.670	0.0000
2025/04/22	2040	07/08/2025	12.40 Call	Bond Future	3501.4500	3.5015	3362.4000	3.3624	3.971	0.0000
2025/04/22	2040	07/08/2025	12.40 Put	Bond Future	1029.0200	1.0290	1031.2900	1.0313	0.221	0.0000
2025/04/22	2040	07/08/2025	10.80 Put	Bond Future	7195.2100	7.1952	7320.8500	7.3209	1.746	0.0000
2025/04/22	2040	07/08/2025	10.80 Call	Bond Future	85.1700	0.0852	69.4900	0.0695	18.410	0.0000
2025/04/22	2040	07/08/2025	11.40 Put	Bond Future	3934.1800	3.9342	4011.7800	4.0118	1.972	0.0000
2025/04/22	2040	07/08/2025	11.40 Call	Bond Future	615.7800	0.6158	552.0600	0.5521	10.348	0.0000
2025/04/22	2040	07/08/2025	12.00 Call	Bond Future	2061.3300	2.0613	1943.2800	1.9433	5.727	0.0000
2025/04/22	2040	07/08/2025	12.00 Put	Bond Future	1829.9400	1.8299	1853.2100	1.8532	1.272	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
2025/04/22	2040	06/11/2025		Bond Future	12.1001	81.6863	12.1256	81.5425	0.211	0.0000
2025/04/22	2040	06/11/2025	11.84 Call	Bond Future	1832.4600	1.8325	1742.5700	1.7426	4.905	0.0000
2025/04/22	2040	06/11/2025	11.84 Put	Bond Future	3319.7400	3.3197	3373.6300	3.3736	1.623	0.0000
2025/04/22	2040	05/02/2026	13.23 Call	Bond Future	6571.5200	6.5715	6438.4500	6.4385	2.025	0.0000
2025/04/22	2040	05/02/2026	13.23 Put	Bond Future	1427.4100	1.4274	1440.7600	1.4408	0.935	0.0000
2025/04/22	2040	05/02/2026	11.82 Put	Bond Future	4419.1300	4.4191	4483.8500	4.4839	1.465	0.0000
2025/04/22	2040	05/02/2026	11.82 Call	Bond Future	1991.0300	1.9910	1909.3300	1.9093	4.103	0.0000
2025/04/22	2040	05/02/2026		Bond Future	12.2497	78.7508	12.2763	78.6044	0.217	0.0000
2025/04/22	2040	05/02/2026	11.49 Call	Bond Future	1291.1100	1.2911	1227.2900	1.2273	4.943	0.0000
2025/04/22	2040	05/02/2026	11.49 Put	Bond Future	5660.6900	5.6607	5743.2900	5.7433	1.459	0.0000
2025/04/22	2040	07/05/2026		Bond Future	12.4097	80.2680	12.4373	80.1190	0.222	0.0000
2025/04/22	2040	07/05/2026	11.67 Call	Bond Future	1745.4100	1.7454	1676.5500	1.6766	3.945	0.0000
2025/04/22	2040	07/05/2026	11.67 Put	Bond Future	5903.4700	5.9035	5983.6800	5.9837	1.359	0.0000
2025/04/22	2044	08/05/2025	10.85 Put	Bond Future	7312.0300	7.3120	7422.7400	7.4227	1.514	0.0000
2025/04/22	2044	08/05/2025	10.85 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/04/22	2044	08/05/2025	11.76 Call	Bond Future	316.4200	0.3164	209.9700	0.2100	33.642	0.0000
2025/04/22	2044	08/05/2025	11.76 Put	Bond Future	1721.8800	1.7219	1726.1600	1.7262	0.249	0.0000
2025/04/22	2044	08/05/2025	11.35 Put	Bond Future	3997.9700	3.9980	4096.9700	4.0970	2.476	0.0000
2025/04/22	2044	08/05/2025	11.35 Call	Bond Future	17.2500	0.0173	5.5200	0.0055	68.000	0.0000
2025/04/22	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2044	08/05/2025	Put	Bond Future	21551.5100	21.5515	21662.2400	21.6622	0.514	0.0000
2025/04/22	2044	08/05/2025	12.40 Call	Bond Future	2529.3700	2.5294	2369.9900	2.3700	6.301	0.0000
2025/04/22	2044	08/05/2025	12.40 Put	Bond Future	174.9000	0.1749	126.2500	0.1263	27.816	0.0000
2025/04/22	2044	08/05/2025	11.65 Call	Bond Future	171.1500	0.1712	98.7400	0.0987	42.308	0.0000
2025/04/22	2044	08/05/2025	11.65 Put	Bond Future	2254.2600	2.2543	2292.5800	2.2926	1.700	0.0000
2025/04/22	2044	08/05/2025	10.92 Put	Bond Future	6832.5300	6.8325	6943.1900	6.9432	1.620	0.0000
2025/04/22	2044	08/05/2025	10.92 Call	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000
2025/04/22	2044	08/05/2025		Bond Future	11.9932	78.4485	12.0119	78.3378	0.156	0.0000
2025/04/22	2044	08/05/2025	12.72 Call	Bond Future	4160.3500	4.1604	4031.8900	4.0319	3.088	0.0000
2025/04/22	2044	08/05/2025	12.72 Put	Bond Future	36.6800	0.0367	18.9500	0.0190	48.337	0.0000
2025/04/22	2044	07/08/2025		Bond Future	12.1299	75.5797	12.1493	75.4669	0.160	0.0000
2025/04/22	2044	07/08/2025	13.34 Call	Bond Future	6858.8100	6.8588	6734.0200	6.7340	1.819	0.0000
2025/04/22	2044	07/08/2025	13.34 Put	Bond Future	317.1500	0.3172	305.1300	0.3051	3.790	0.0000
2025/04/22	2044	07/08/2025	11.85 Call	Bond Future	1172.1800	1.1722	1090.8500	1.0909	6.938	0.0000
2025/04/22	2044	07/08/2025	11.85 Put	Bond Future	2831.1700	2.8312	2862.6100	2.8626	1.110	0.0000
2025/04/22	2044	07/08/2025	11.30 Put	Bond Future	5373.9700	5.3740	5452.3900	5.4524	1.459	0.0000
2025/04/22	2044	07/08/2025	11.30 Call	Bond Future	278.1500	0.2782	243.8000	0.2438	12.349	0.0000
2025/04/22	2044	07/08/2025	10.63 Put	Bond Future	9642.8100	9.6428	9751.4800	9.7515	1.127	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
2025/04/22	2044	07/08/2025	10.63 Call	Bond Future	17.9100	0.0179	13.8100	0.0138	22.892	0.0000
2025/04/22	2044	06/11/2025		Bond Future	12.2658	77.0298	12.2859	76.9151	0.164	0.0000
2025/04/22	2044	06/11/2025	11.88 Call	Bond Future	1610.2800	1.6103	1537.2700	1.5373	4.534	0.0000
2025/04/22	2044	06/11/2025	11.88 Put	Bond Future	3869.2300	3.8692	3910.9700	3.9110	1.079	0.0000
2025/04/22	2044	05/02/2026		Bond Future	12.4101	74.1299	12.4310	74.0131	0.168	0.0000
2025/04/22	2044	05/02/2026	11.56 Call	Bond Future	1139.2900	1.1393	1087.9500	1.0880	4.506	0.0000
2025/04/22	2044	05/02/2026	11.56 Put	Bond Future	6162.0900	6.1621	6227.5800	6.2276	1.063	0.0000
2025/04/22	2044	07/05/2026		Bond Future	12.5635	75.5580	12.5852	75.4391	0.173	0.0000
2025/04/22	2044	07/05/2026	11.80 Call	Bond Future	1716.0300	1.7160	1657.6100	1.6576	3.404	0.0000
2025/04/22	2044	07/05/2026	11.80 Put	Bond Future	6109.7800	6.1098	6170.2900	6.1703	0.990	0.0000
2025/04/22	2046	08/05/2025		Bond Future	118.3836	118.3836	117.7760	117.7760	0.513	0.0000
2025/04/22	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2046	08/05/2025	121.97 Put	Bond Future	3586.4000	3.5864	4194.0100	4.1940	16.942	0.0000
2025/04/22	2046	07/08/2025		Bond Future	120.7027	120.7027	120.0832	120.0832	0.513	0.0000
2025/04/22	2046	07/08/2025	118.69 Call	Bond Future	2012.7300	2.0127	1393.2200	1.3932	30.780	0.0000
2025/04/22	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2046	06/11/2025		Bond Future	120.7866	120.7866	120.1548	120.1548	0.523	0.0000
2025/04/22	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2046	06/11/2025	125.41 Put	Bond Future	4623.4000	4.6234	5255.1700	5.2552	13.665	0.0000
2025/04/22	2046	05/02/2026		Bond Future	123.1427	123.1427	122.4988	122.4988	0.523	0.0000
2025/04/22	2046	05/02/2026	121.65 Call	Bond Future	1492.7100	1.4927	848.7700	0.8488	43.139	0.0000
2025/04/22	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2046	07/05/2026		Bond Future	123.2387	123.2387	122.5815	122.5815	0.533	0.0000
2025/04/22	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2046	07/05/2026	124.95 Put	Bond Future	1711.3100	1.7113	2368.5200	2.3685	38.404	0.0000
2025/04/22	2050	08/05/2025		Bond Future	119.3235	119.3235	118.7404	118.7404	0.489	0.0000
2025/04/22	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2050	08/05/2025	121.16 Put	Bond Future	1836.5300	1.8365	2419.6200	2.4196	31.750	0.0000
2025/04/22	2050	07/08/2025		Bond Future	119.2848	119.2848	118.6903	118.6903	0.498	0.0000
2025/04/22	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2050	07/08/2025	119.89 Put	Bond Future	605.1900	0.6052	1199.6700	1.1997	98.230	0.0000
2025/04/22	2050	06/11/2025		Bond Future	121.6034	121.6034	120.9975	120.9975	0.498	0.0000
2025/04/22	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2050	06/11/2025	124.42 Put	Bond Future	2816.6500	2.8167	3422.4600	3.4225	21.508	0.0000
2025/04/22	2050	05/02/2026		Bond Future	121.5528	121.5528	120.9348	120.9348	0.508	0.0000
2025/04/22	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	2050	05/02/2026	122.82 Put	Bond Future	1267.1600	1.2672	1885.2000	1.8852	48.774	0.0000
2025/04/22	2050	07/05/2026		Bond Future	123.9252	123.9252	123.2953	123.2953	0.508	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
2025/04/22	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	2050	07/05/2026	124.07 Put	Bond Future	144.8500	0.1449	774.6700	0.7747	434.808	0.0000	0.0000
2025/04/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	AL37	08/05/2025		Index Future	1090.2530	1090.2530	1090.5780	1090.5780	0.030	0.0000	0.0000
2025/04/22	AL37	07/08/2025		Index Future	1111.3400	1111.3400	1111.6740	1111.6740	0.030	0.0000	0.0000
2025/04/22	AL37	06/11/2025		Index Future	1132.6740	1132.6740	1133.0280	1133.0280	0.031	0.0000	0.0000
2025/04/22	AL37	05/02/2026		Index Future	1154.5110	1154.5110	1154.8830	1154.8830	0.032	0.0000	0.0000
2025/04/22	AL37	07/05/2026		Index Future	1176.8000	1176.8000	1177.1890	1177.1890	0.033	0.0000	0.0000
2025/04/22	AL7T	08/05/2025		Index Future	1277.9900	1277.9900	1276.5240	1276.5240	0.115	0.0000	0.0000
2025/04/22	AL7T	07/08/2025		Index Future	1302.7080	1302.7080	1301.2160	1301.2160	0.115	0.0000	0.0000
2025/04/22	AL7T	06/11/2025		Index Future	1327.7160	1327.7160	1326.2120	1326.2120	0.113	0.0000	0.0000
2025/04/22	AL7T	05/02/2026		Index Future	1353.3130	1353.3130	1351.7920	1351.7920	0.112	0.0000	0.0000
2025/04/22	AL7T	07/05/2026		Index Future	1379.4400	1379.4400	1377.9020	1377.9020	0.111	0.0000	0.0000
2025/04/22	ALBI	08/05/2025		Index Future	1102.7450	1102.7450	1102.0480	1102.0480	0.063	0.0000	0.0000
2025/04/22	ALBI	07/08/2025		Index Future	1124.0740	1124.0740	1123.3660	1123.3660	0.063	0.0000	0.0000
2025/04/22	ALBI	06/11/2025		Index Future	1145.6530	1145.6530	1144.9450	1144.9450	0.062	0.0000	0.0000
2025/04/22	ALBI	05/02/2026		Index Future	1167.7400	1167.7400	1167.0300	1167.0300	0.061	0.0000	0.0000
2025/04/22	ALBI	07/05/2026		Index Future	1190.2830	1190.2830	1189.5700	1189.5700	0.060	0.0000	0.0000
2025/04/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/22	ES33	08/05/2025		Bond Future	11.6523	79.4020	11.6758	79.2970	0.202	0.0000
2025/04/22	ES33	08/05/2025	12.73 Call	Bond Future	4630.0100	4.6300	4524.9800	4.5250	2.268	0.0000
2025/04/22	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES33	07/08/2025		Bond Future	11.8120	80.9574	11.8366	80.8504	0.208	0.0000
2025/04/22	ES33	07/08/2025	13.56 Call	Bond Future	7152.8200	7.1528	7045.8200	7.0458	1.496	0.0000
2025/04/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES33	06/11/2025		Bond Future	11.9900	78.7349	12.0157	78.6260	0.215	0.0000
2025/04/22	ES33	06/11/2025	12.01 Call	Bond Future	84.6500	0.0847	0.0000	0.0000	(100.000)	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/22	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	24.2800	0.0243	100.000	0.0000
2025/04/22	ES33	05/02/2026		Bond Future	12.1840	80.2700	12.2109	80.1592	0.221	0.0000
2025/04/22	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES33	05/02/2026	11.49 Put	Bond Future	2925.5000	2.9255	3036.3100	3.0363	3.788	0.0000
2025/04/22	ES33	07/05/2026		Bond Future	12.3848	78.0383	12.4130	77.9255	0.228	0.0000
2025/04/22	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES33	07/05/2026	11.69 Put	Bond Future	2842.2200	2.8422	2955.0600	2.9551	3.970	0.0000
2025/04/22	ES42	08/05/2025		Bond Future	12.2686	73.7710	12.2923	73.6400	0.193	0.0000
2025/04/22	ES42	08/05/2025	13.25 Call	Bond Future	5140.1400	5.1401	5009.0800	5.0091	2.550	0.0000
2025/04/22	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES42	07/08/2025		Bond Future	12.4091	75.2162	12.4336	75.0826	0.198	0.0000
2025/04/22	ES42	07/08/2025	13.79 Call	Bond Future	6943.9900	6.9440	6810.4100	6.8104	1.924	0.0000
2025/04/22	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES42	06/11/2025		Bond Future	12.5609	72.4127	12.5864	72.2767	0.203	0.0000
2025/04/22	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES42	06/11/2025	12.39 Put	Bond Future	921.1900	0.9212	1057.1800	1.0572	14.762	0.0000
2025/04/22	ES42	05/02/2026		Bond Future	12.7178	73.8239	12.7443	73.6854	0.209	0.0000
2025/04/22	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES42	05/02/2026	11.85 Put	Bond Future	4775.7800	4.7758	4914.2800	4.9143	2.900	0.0000
2025/04/22	ES42	07/05/2026		Bond Future	12.8842	70.9980	12.9118	70.8570	0.214	0.0000
2025/04/22	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	ES42	07/05/2026	12.20 Put	Bond Future	3643.3900	3.6434	3784.4300	3.7844	3.871	0.0000
2025/04/22	GOVI	08/05/2025		GOVI	1086.7890	1086.7890	1086.1700	1086.1700	0.057	0.0000
2025/04/22	GOVI	08/05/2025	1,022.00 Call	GOVI	647890.0000	64.7890	641700.0000	64.1700	0.955	0.0000
2025/04/22	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	GOVI	07/08/2025		GOVI	1107.8090	1107.8090	1107.1800	1107.1800	0.057	0.0000
2025/04/22	GOVI	07/08/2025	1,011.00 Call	GOVI	968090.0000	96.8090	961800.0000	96.1800	0.650	0.0000
2025/04/22	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	GOVI	06/11/2025		GOVI	1129.0750	1129.0750	1128.4490	1128.4490	0.055	0.0000
2025/04/22	GOVI	06/11/2025	1,112.00 Call	GOVI	170750.0000	17.0750	164490.0000	16.4490	3.666	0.0000
2025/04/22	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/22	GOVI	05/02/2026		GOVI	1150.8430	1150.8430	1150.2150	1150.2150	0.055	0.0000
2025/04/22	GOVI	05/02/2026	1,150.00 Call	GOVI	8430.0000	0.8430	2150.0000	0.2150	74.496	0.0000
2025/04/22	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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	
2025/04/22	GOVI	07/05/2026		GOVI	1173.0600	1173.0600	1172.4310	1172.4310	0.054	0.0000	0.0000
2025/04/22	GOVI	07/05/2026	1,177. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	GOVI	07/05/2026	1,177. Put 00	GOVI	39400.0000	3.9400	45690.0000	4.5690	15.964	0.0000	0.0000
2025/04/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/04/22	IGOV	08/05/2025		Index Future	375.0010	375.0010	374.2260	374.2260	0.207	0.0000	0.0000
2025/04/22	IGOV	07/08/2025		Index Future	382.3470	382.3470	381.5580	381.5580	0.206	0.0000	0.0000
2025/04/22	IGOV	06/11/2025		Index Future	389.7780	389.7780	388.9780	388.9780	0.205	0.0000	0.0000
2025/04/22	IGOV	05/02/2026		Index Future	397.3820	397.3820	396.5700	396.5700	0.204	0.0000	0.0000
2025/04/22	IGOV	07/05/2026		Index Future	405.1400	405.1400	404.3170	404.3170	0.203	0.0000	0.0000
2025/04/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/04/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/04/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/04/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/04/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/04/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/04/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/04/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/04/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/04/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/04/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/04/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/04/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/04/22	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/04/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/04/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/04/22	R033	08/05/2025		Bond Future	10.1722	100.2341	10.1811	100.1868	0.088	0.0000	0.0000
2025/04/22	R033	08/05/2025	10.33 Call	Bond Future	1199.8200	1.1998	1087.3800	1.0874	9.371	0.0000	0.0000
2025/04/22	R033	08/05/2025	10.33 Put	Bond Future	367.6300	0.3676	302.4800	0.3025	17.722	0.0000	0.0000
2025/04/22	R033	07/08/2025		Bond Future	10.2814	102.1728	10.2907	102.1247	0.091	0.0000	0.0000
2025/04/22	R033	07/08/2025	10.33 Call	Bond Future	1709.9100	1.7099	1648.7300	1.6487	3.578	0.0000	0.0000
2025/04/22	R033	07/08/2025	10.33 Put	Bond Future	1459.7200	1.4597	1446.6700	1.4467	0.894	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	
2025/04/22	R033	06/11/2025		Bond Future	10.4029	99.0898	10.4127	99.0410	0.094	0.0000	0.0000
2025/04/22	R033	06/11/2025	10.33 Call	Bond Future	1886.8800	1.8869	1837.9500	1.8380	2.593	0.0000	0.0000
2025/04/22	R033	06/11/2025	10.33 Put	Bond Future	2252.5700	2.2526	2252.4400	2.2524	0.006	0.0000	0.0000
2025/04/22	R033	05/02/2026		Bond Future	10.5334	100.9989	10.5437	100.9494	0.097	0.0000	0.0000
2025/04/22	R033	05/02/2026	10.49 Call	Bond Future	2376.3900	2.3764	2330.6200	2.3306	1.926	0.0000	0.0000
2025/04/22	R033	05/02/2026	10.49 Put	Bond Future	2587.2400	2.5872	2591.0000	2.5910	0.145	0.0000	0.0000
2025/04/22	R033	07/05/2026		Bond Future	10.6731	97.9006	10.6838	97.8503	0.100	0.0000	0.0000
2025/04/22	R033	07/05/2026	10.38 Call	Bond Future	2077.6900	2.0777	2038.7200	2.0387	1.876	0.0000	0.0000
2025/04/22	R033	07/05/2026	10.38 Put	Bond Future	3465.3600	3.4654	3476.6700	3.4767	0.326	0.0000	0.0000
2025/04/22	R035	08/05/2025	10.08 Put	Bond Future	4783.9200	4.7839	4912.7000	4.9127	2.692	0.0000	0.0000
2025/04/22	R035	08/05/2025	10.08 Call	Bond Future	0.8400	0.0008	0.1100	0.0001	86.905	0.0000	0.0000
2025/04/22	R035	08/05/2025	10.58 Put	Bond Future	2059.0800	2.0591	2127.7800	2.1278	3.336	0.0000	0.0000
2025/04/22	R035	08/05/2025	10.58 Call	Bond Future	130.6600	0.1307	69.8500	0.0699	46.541	0.0000	0.0000
2025/04/22	R035	08/05/2025	11.01 Call	Bond Future	1006.5900	1.0066	834.9400	0.8349	17.053	0.0000	0.0000
2025/04/22	R035	08/05/2025	11.01 Put	Bond Future	574.0100	0.5740	531.8700	0.5319	7.341	0.0000	0.0000
2025/04/22	R035	08/05/2025	11.70 Call	Bond Future	4071.4800	4.0715	3930.4000	3.9304	3.465	0.0000	0.0000
2025/04/22	R035	08/05/2025	11.70 Put	Bond Future	22.9800	0.0230	11.4100	0.0114	50.348	0.0000	0.0000
2025/04/22	R035	08/05/2025	10.95 Call	Bond Future	819.1500	0.8192	655.6500	0.6557	19.960	0.0000	0.0000
2025/04/22	R035	08/05/2025	10.95 Put	Bond Future	710.9400	0.7109	676.9500	0.6770	4.781	0.0000	0.0000
2025/04/22	R035	08/05/2025	10.44 Put	Bond Future	2761.8000	2.7618	2864.0100	2.8640	3.701	0.0000	0.0000
2025/04/22	R035	08/05/2025	10.44 Call	Bond Future	46.1400	0.0461	18.8400	0.0188	59.168	0.0000	0.0000
2025/04/22	R035	08/05/2025	13.35 Call	Bond Future	11903.8300	11.9038	11774.3200	11.7743	1.088	0.0000	0.0000
2025/04/22	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R035	08/05/2025	12.70 Call	Bond Future	8935.6600	8.9357	8806.1200	8.8061	1.450	0.0000	0.0000
2025/04/22	R035	08/05/2025	12.70 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/22	R035	08/05/2025	11.46 Put	Bond Future	81.5100	0.0815	53.4800	0.0535	34.388	0.0000	0.0000
2025/04/22	R035	08/05/2025	11.46 Call	Bond Future	2895.7600	2.8958	2738.2200	2.7382	5.440	0.0000	0.0000
2025/04/22	R035	08/05/2025		Bond Future	10.9301	89.5816	10.9539	89.4521	0.218	0.0000	0.0000
2025/04/22	R035	08/05/2025	11.78 Call	Bond Future	4469.1400	4.4691	4331.5300	4.3315	3.079	0.0000	0.0000
2025/04/22	R035	08/05/2025	11.78 Put	Bond Future	14.6500	0.0147	6.5500	0.0066	55.290	0.0000	0.0000
2025/04/22	R035	07/08/2025		Bond Future	11.0531	91.3143	11.0780	91.1823	0.225	0.0000	0.0000
2025/04/22	R035	07/08/2025	12.65 Call	Bond Future	8064.5500	8.0646	7926.7400	7.9267	1.709	0.0000	0.0000
2025/04/22	R035	07/08/2025	12.65 Put	Bond Future	121.9900	0.1220	116.1600	0.1162	4.779	0.0000	0.0000
2025/04/22	R035	07/08/2025	10.08 Put	Bond Future	5521.9000	5.5219	5630.2300	5.6302	1.962	0.0000	0.0000
2025/04/22	R035	07/08/2025	10.08 Call	Bond Future	148.6000	0.1486	124.9500	0.1250	15.915	0.0000	0.0000
2025/04/22	R035	07/08/2025	10.58 Put	Bond Future	3230.5100	3.2305	3297.1300	3.2971	2.062	0.0000	0.0000
2025/04/22	R035	07/08/2025	10.58 Call	Bond Future	671.8500	0.6719	606.4900	0.6065	9.728	0.0000	0.0000
2025/04/22	R035	07/08/2025	11.34 Call	Bond Future	2649.9300	2.6499	2527.4900	2.5275	4.620	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
2025/04/22	R035	07/08/2025	11.34 Put	Bond Future	1145.9200	1.1459	1155.4600	1.1555	0.833	0.0000	0.0000
2025/04/22	R035	07/08/2025	11.30 Call	Bond Future	2513.0200	2.5130	2392.5000	2.3925	4.796	0.0000	0.0000
2025/04/22	R035	07/08/2025	11.30 Put	Bond Future	1216.5900	1.2166	1228.0500	1.2281	0.942	0.0000	0.0000
2025/04/22	R035	06/11/2025	9.91 Put	Bond Future	7192.0500	7.1921	7304.4400	7.3044	1.563	0.0000	0.0000
2025/04/22	R035	06/11/2025	9.91 Call	Bond Future	210.5400	0.2105	188.6100	0.1886	10.416	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.41 Put	Bond Future	4828.6100	4.8286	4914.2400	4.9142	1.773	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.41 Call	Bond Future	659.9500	0.6600	611.2600	0.6113	7.378	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.43 Call	Bond Future	3013.9000	3.0139	2905.9100	2.9059	3.583	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.43 Put	Bond Future	1784.0400	1.7840	1810.3700	1.8104	1.476	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.95 Call	Bond Future	4829.7200	4.8297	4704.8700	4.7049	2.585	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.95 Put	Bond Future	1012.6500	1.0127	1022.1200	1.0221	0.935	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.45 Call	Bond Future	3077.9200	3.0779	2969.0900	2.9691	3.536	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.45 Put	Bond Future	1746.5600	1.7466	1772.0500	1.7721	1.459	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.95 Put	Bond Future	2921.7400	2.9217	2972.9200	2.9729	1.752	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.95 Call	Bond Future	1666.1400	1.6661	1583.0000	1.5830	4.990	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.08 Put	Bond Future	6333.4100	6.3334	6437.9000	6.4379	1.650	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.08 Call	Bond Future	321.0700	0.3211	291.2400	0.2912	9.291	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.58 Put	Bond Future	4152.1300	4.1521	4226.8400	4.2268	1.799	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.58 Call	Bond Future	914.2400	0.9142	854.6300	0.8546	6.520	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.67 Call	Bond Future	3815.5500	3.8156	3698.5200	3.6985	3.067	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.67 Put	Bond Future	1378.2700	1.3783	1395.5600	1.3956	1.254	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.44 Put	Bond Future	4703.8500	4.7039	4787.6000	4.7876	1.780	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.44 Call	Bond Future	700.3800	0.7004	649.8100	0.6498	7.220	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.94 Put	Bond Future	2950.7100	2.9507	3002.5000	3.0025	1.755	0.0000	0.0000
2025/04/22	R035	06/11/2025	10.94 Call	Bond Future	1642.3100	1.6423	1559.7800	1.5598	5.025	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.99 Call	Bond Future	4980.4200	4.9804	4854.6700	4.8547	2.525	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.99 Put	Bond Future	968.7300	0.9687	977.3000	0.9773	0.885	0.0000	0.0000
2025/04/22	R035	06/11/2025		Bond Future	11.1902	88.5618	11.2162	88.4275	0.232	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.20 Call	Bond Future	2320.4700	2.3205	2223.3100	2.2233	4.187	0.0000	0.0000
2025/04/22	R035	06/11/2025	11.20 Put	Bond Future	2269.6500	2.2697	2306.8100	2.3068	1.637	0.0000	0.0000
2025/04/22	R035	05/02/2026	10.44 Put	Bond Future	5579.7800	5.5798	5666.8600	5.6669	1.561	0.0000	0.0000
2025/04/22	R035	05/02/2026	10.44 Call	Bond Future	884.3000	0.8843	834.6800	0.8347	5.611	0.0000	0.0000
2025/04/22	R035	05/02/2026	10.94 Put	Bond Future	3826.9100	3.8269	3888.4400	3.8884	1.608	0.0000	0.0000
2025/04/22	R035	05/02/2026	10.94 Call	Bond Future	1786.2600	1.7863	1711.0900	1.7111	4.208	0.0000	0.0000
2025/04/22	R035	05/02/2026	12.44 Call	Bond Future	6415.1400	6.4151	6289.5900	6.2896	1.957	0.0000	0.0000
2025/04/22	R035	05/02/2026	12.44 Put	Bond Future	1087.6800	1.0877	1098.8300	1.0988	1.025	0.0000	0.0000
2025/04/22	R035	05/02/2026		Bond Future	11.3382	90.2684	11.3653	90.1317	0.239	0.0000	0.0000
2025/04/22	R035	05/02/2026	10.79 Call	Bond Future	1473.7400	1.4737	1406.1600	1.4062	4.586	0.0000	0.0000
2025/04/22	R035	05/02/2026	10.79 Put	Bond Future	4299.8900	4.2999	4369.0100	4.3690	1.607	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
2025/04/22	R035	07/05/2026		Bond Future	11.4866	87.5020	11.5149	87.3628	0.246	0.0000	0.0000
2025/04/22	R035	07/05/2026	10.86 Call	Bond Future	1721.4800	1.7215	1654.5100	1.6545	3.890	0.0000	0.0000
2025/04/22	R035	07/05/2026	10.86 Put	Bond Future	4879.8000	4.8798	4951.9700	4.9520	1.479	0.0000	0.0000
2025/04/22	R038	08/05/2025		Bond Future	11.4975	97.1186	11.5414	96.8366	0.382	0.0000	0.0000
2025/04/22	R038	08/05/2025	11.24 Call	Bond Future	249.1300	0.2491	130.5100	0.1305	47.614	0.0000	0.0000
2025/04/22	R038	08/05/2025	11.24 Put	Bond Future	1928.0800	1.9281	2091.4000	2.0914	8.471	0.0000	0.0000
2025/04/22	R038	07/08/2025		Bond Future	11.6330	98.9971	11.6787	98.7097	0.393	0.0000	0.0000
2025/04/22	R038	07/08/2025	11.24 Call	Bond Future	927.8700	0.9279	805.2000	0.8052	13.221	0.0000	0.0000
2025/04/22	R038	07/08/2025	11.24 Put	Bond Future	3451.4300	3.4514	3616.1200	3.6161	4.772	0.0000	0.0000
2025/04/22	R038	06/11/2025		Bond Future	11.7792	95.4116	11.8268	95.1190	0.404	0.0000	0.0000
2025/04/22	R038	06/11/2025	11.24 Call	Bond Future	1221.2100	1.2212	1105.8200	1.1058	9.449	0.0000	0.0000
2025/04/22	R038	06/11/2025	11.24 Put	Bond Future	4629.0800	4.6291	4806.2800	4.8063	3.828	0.0000	0.0000
2025/04/22	R038	06/11/2025	12.33 Call	Bond Future	4811.0300	4.8110	4578.5600	4.5786	4.832	0.0000	0.0000
2025/04/22	R038	06/11/2025	12.33 Put	Bond Future	1506.4700	1.5065	1566.5900	1.5666	3.991	0.0000	0.0000
2025/04/22	R038	06/11/2025	10.98 Put	Bond Future	5872.4400	5.8724	6081.0300	6.0810	3.552	0.0000	0.0000
2025/04/22	R038	06/11/2025	10.98 Call	Bond Future	756.6600	0.7567	672.6600	0.6727	11.101	0.0000	0.0000
2025/04/22	R038	05/02/2026		Bond Future	11.9328	97.2497	11.9825	96.9516	0.416	0.0000	0.0000
2025/04/22	R038	05/02/2026	11.44 Call	Bond Future	1856.0500	1.8561	1724.9500	1.7250	7.063	0.0000	0.0000
2025/04/22	R038	05/02/2026	11.44 Put	Bond Future	4891.6600	4.8917	5058.6200	5.0586	3.413	0.0000	0.0000
2025/04/22	R038	07/05/2026		Bond Future	12.0940	93.6372	12.1458	93.3336	0.428	0.0000	0.0000
2025/04/22	R038	07/05/2026	11.40 Call	Bond Future	1940.4900	1.9405	1817.7300	1.8177	6.326	0.0000	0.0000
2025/04/22	R038	07/05/2026	11.40 Put	Bond Future	6152.5200	6.1525	6333.3900	6.3334	2.940	0.0000	0.0000
2025/04/22	R053	08/05/2025		Bond Future	11.8802	99.2737	11.9041	99.0848	0.201	0.0000	0.0000
2025/04/22	R053	08/05/2025	12.64 Call	Bond Future	5751.5000	5.7515	5541.2200	5.5412	3.656	0.0000	0.0000
2025/04/22	R053	08/05/2025	12.64 Put	Bond Future	45.0300	0.0450	23.6000	0.0236	47.590	0.0000	0.0000
2025/04/22	R053	07/08/2025		Bond Future	12.0037	101.1939	12.0285	101.0014	0.206	0.0000	0.0000
2025/04/22	R053	07/08/2025	13.17 Call	Bond Future	8841.0900	8.8411	8636.7700	8.6368	2.311	0.0000	0.0000
2025/04/22	R053	07/08/2025	13.17 Put	Bond Future	481.2800	0.4813	469.4400	0.4694	2.460	0.0000	0.0000
2025/04/22	R053	06/11/2025		Bond Future	12.1354	97.2722	12.1611	97.0763	0.212	0.0000	0.0000
2025/04/22	R053	06/11/2025	11.76 Call	Bond Future	2212.4200	2.2124	2097.4000	2.0974	5.199	0.0000	0.0000
2025/04/22	R053	06/11/2025	11.76 Put	Bond Future	5154.4700	5.1545	5235.3800	5.2354	1.570	0.0000	0.0000
2025/04/22	R053	05/02/2026		Bond Future	12.2725	99.1461	12.2992	98.9465	0.218	0.0000	0.0000
2025/04/22	R053	05/02/2026	11.49 Call	Bond Future	1688.5600	1.6886	1603.4900	1.6035	5.038	0.0000	0.0000
2025/04/22	R053	05/02/2026	11.49 Put	Bond Future	7876.2800	7.8763	7990.7200	7.9907	1.453	0.0000	0.0000
2025/04/22	R053	07/05/2026		Bond Future	12.4146	95.1928	12.4424	94.9896	0.224	0.0000	0.0000
2025/04/22	R053	07/05/2026	11.69 Call	Bond Future	2486.9400	2.4869	2390.4900	2.3905	3.878	0.0000	0.0000
2025/04/22	R053	07/05/2026	11.69 Put	Bond Future	8069.2900	8.0693	8176.0100	8.1760	1.323	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	
2025/04/22	R186	08/05/2025		Bond Future	8.1854	107.5278	8.1897	107.5213	0.053	0.0000	0.0000
2025/04/22	R186	08/05/2025	8.47 Call	Bond Future	440.9200	0.4409	429.6800	0.4297	2.549	0.0000	0.0000
2025/04/22	R186	08/05/2025	8.47 Put	Bond Future	11.1600	0.0112	6.4700	0.0065	42.025	0.0000	0.0000
2025/04/22	R186	07/08/2025		Bond Future	8.2548	104.2996	8.2600	104.2930	0.063	0.0000	0.0000
2025/04/22	R186	07/08/2025	9.68 Call	Bond Future	1824.3200	1.8243	1816.3700	1.8164	0.436	0.0000	0.0000
2025/04/22	R186	07/08/2025	9.68 Put	Bond Future	11.8500	0.0119	10.5500	0.0106	10.970	0.0000	0.0000
2025/04/22	R186	07/08/2025	10.25 Call	Bond Future	2528.6300	2.5286	2521.4000	2.5214	0.286	0.0000	0.0000
2025/04/22	R186	07/08/2025	10.25 Put	Bond Future	3.8100	0.0038	3.2300	0.0032	15.223	0.0000	0.0000
2025/04/22	R186	07/08/2025	9.22 Put	Bond Future	31.7900	0.0318	29.4100	0.0294	7.487	0.0000	0.0000
2025/04/22	R186	07/08/2025	9.22 Call	Bond Future	1264.1900	1.2642	1255.1600	1.2552	0.714	0.0000	0.0000
2025/04/22	R186	06/11/2025		Bond Future	8.3653	106.3016	8.3714	106.2951	0.073	0.0000	0.0000
2025/04/22	R186	06/11/2025	8.13 Call	Bond Future	170.6500	0.1707	165.1000	0.1651	3.252	0.0000	0.0000
2025/04/22	R186	06/11/2025	8.13 Put	Bond Future	419.9900	0.4200	420.9300	0.4209	0.224	0.0000	0.0000
2025/04/22	R186	05/02/2026		Bond Future	8.5384	103.0428	8.5462	103.0365	0.091	0.0000	0.0000
2025/04/22	R186	05/02/2026	8.43 Call	Bond Future	283.1000	0.2831	277.4200	0.2774	2.006	0.0000	0.0000
2025/04/22	R186	05/02/2026	8.43 Put	Bond Future	372.6400	0.3726	373.3500	0.3734	0.191	0.0000	0.0000
2025/04/22	R186	07/05/2026		Bond Future	8.8607	105.0294	8.8714	105.0231	0.121	0.0000	0.0000
2025/04/22	R186	07/05/2026	8.69 Call	Bond Future	233.7200	0.2337	229.1100	0.2291	1.972	0.0000	0.0000
2025/04/22	R186	07/05/2026	8.69 Put	Bond Future	334.2700	0.3343	335.9800	0.3360	0.512	0.0000	0.0000
2025/04/22	R202	08/05/2025		Bond Future	268.3219	268.3219	268.1373	268.1373	0.069	0.0000	0.0000
2025/04/22	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R202	08/05/2025	272.31 Put	Bond Future	3988.0800	3.9881	4172.6600	4.1727	4.628	0.0000	0.0000
2025/04/22	R202	07/08/2025		Bond Future	268.3245	268.3245	268.1366	268.1366	0.070	0.0000	0.0000
2025/04/22	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R202	07/08/2025	271.60 Put	Bond Future	3275.4600	3.2755	3463.3800	3.4634	5.737	0.0000	0.0000
2025/04/22	R202	06/11/2025		Bond Future	273.5402	273.5402	273.3492	273.3492	0.070	0.0000	0.0000
2025/04/22	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R202	06/11/2025	275.64 Put	Bond Future	2099.8000	2.0998	2290.8000	2.2908	9.096	0.0000	0.0000
2025/04/22	R202	05/02/2026		Bond Future	273.5198	273.5198	273.3245	273.3245	0.071	0.0000	0.0000
2025/04/22	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R202	05/02/2026	277.82 Put	Bond Future	4300.1600	4.3002	4495.5100	4.4955	4.543	0.0000	0.0000
2025/04/22	R202	07/05/2026		Bond Future	278.8584	278.8584	278.6599	278.6599	0.071	0.0000	0.0000
2025/04/22	R202	07/05/2026	277.55 Call	Bond Future	1308.4400	1.3084	1109.8500	1.1099	15.178	0.0000	0.0000
2025/04/22	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R209	08/05/2025		Bond Future	11.2244	69.9044	11.2483	69.7888	0.213	0.0000	0.0000
2025/04/22	R209	08/05/2025	11.89 Call	Bond Future	3157.3500	3.1574	3027.3000	3.0273	4.119	0.0000	0.0000
2025/04/22	R209	08/05/2025	11.89 Put	Bond Future	32.7600	0.0328	18.2600	0.0183	44.261	0.0000	0.0000
2025/04/22	R209	07/08/2025		Bond Future	11.3441	71.2565	11.3689	71.1387	0.219	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/04/22	R209	07/08/2025	12.68 Call	Bond Future	6174.3400	6.1743	6049.9500	6.0500	2.015	0.0000	0.0000
2025/04/22	R209	07/08/2025	12.68 Put	Bond Future	196.1200	0.1961	189.4900	0.1895	3.381	0.0000	0.0000
2025/04/22	R209	06/11/2025		Bond Future	11.4735	69.4716	11.4993	69.3518	0.224	0.0000	0.0000
2025/04/22	R209	06/11/2025	11.27 Call	Bond Future	1673.0000	1.6730	1594.7500	1.5948	4.677	0.0000	0.0000
2025/04/22	R209	06/11/2025	11.27 Put	Bond Future	2630.6100	2.6306	2672.1800	2.6722	1.580	0.0000	0.0000
2025/04/22	R209	05/02/2026		Bond Future	11.6097	70.8103	11.6365	70.6883	0.230	0.0000	0.0000
2025/04/22	R209	05/02/2026	10.93 Call	Bond Future	1149.0300	1.1490	1093.4700	1.0935	4.835	0.0000	0.0000
2025/04/22	R209	05/02/2026	10.93 Put	Bond Future	4350.6000	4.3506	4417.0500	4.4171	1.527	0.0000	0.0000
2025/04/22	R209	07/05/2026		Bond Future	11.7524	69.0229	11.7802	68.8987	0.236	0.0000	0.0000
2025/04/22	R209	07/05/2026	11.07 Call	Bond Future	1523.8200	1.5238	1464.6900	1.4647	3.880	0.0000	0.0000
2025/04/22	R209	07/05/2026	11.07 Put	Bond Future	4670.7700	4.6708	4735.8900	4.7359	1.394	0.0000	0.0000
2025/04/22	R210	08/05/2025		Bond Future	246.6932	246.6932	246.8988	246.8988	0.083	0.0000	0.0000
2025/04/22	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R210	08/05/2025	248.03 Put	Bond Future	1336.7900	1.3368	1131.1600	1.1312	15.382	0.0000	0.0000
2025/04/22	R210	07/08/2025		Bond Future	251.5259	251.5259	251.7356	251.7356	0.083	0.0000	0.0000
2025/04/22	R210	07/08/2025	248.44 Call	Bond Future	3085.8500	3.0859	3295.6000	3.2956	6.797	0.0000	0.0000
2025/04/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R210	06/11/2025		Bond Future	252.9857	252.9857	253.1993	253.1993	0.084	0.0000	0.0000
2025/04/22	R210	06/11/2025	252.14 Call	Bond Future	845.6800	0.8457	1059.2600	1.0593	25.255	0.0000	0.0000
2025/04/22	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R210	05/02/2026		Bond Future	257.9207	257.9207	258.1390	258.1390	0.085	0.0000	0.0000
2025/04/22	R210	05/02/2026	253.10 Call	Bond Future	4820.7200	4.8207	5038.9600	5.0390	4.527	0.0000	0.0000
2025/04/22	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R210	07/05/2026		Bond Future	259.4576	259.4576	259.6791	259.6791	0.085	0.0000	0.0000
2025/04/22	R210	07/05/2026	255.40 Call	Bond Future	4057.6100	4.0576	4279.1000	4.2791	5.459	0.0000	0.0000
2025/04/22	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	R213	08/05/2025		Bond Future	9.6801	89.7039	9.6740	89.7286	0.063	0.0000	0.0000
2025/04/22	R213	08/05/2025	10.52 Call	Bond Future	3335.5800	3.3356	3347.4700	3.3475	0.356	0.0000	0.0000
2025/04/22	R213	08/05/2025	10.52 Put	Bond Future	21.5000	0.0215	8.6700	0.0087	59.674	0.0000	0.0000
2025/04/22	R213	07/08/2025		Bond Future	9.7791	91.4389	9.7726	91.4641	0.066	0.0000	0.0000
2025/04/22	R213	07/08/2025	11.66 Call	Bond Future	6998.9000	6.9989	7019.9000	7.0199	0.300	0.0000	0.0000
2025/04/22	R213	07/08/2025	11.66 Put	Bond Future	27.0600	0.0271	22.8300	0.0228	15.632	0.0000	0.0000
2025/04/22	R213	06/11/2025		Bond Future	9.8972	89.6407	9.8903	89.6667	0.070	0.0000	0.0000
2025/04/22	R213	06/11/2025	10.05 Call	Bond Future	1913.0500	1.9131	1908.0100	1.9080	0.263	0.0000	0.0000
2025/04/22	R213	06/11/2025	10.05 Put	Bond Future	1341.9500	1.3420	1310.9400	1.3109	2.311	0.0000	0.0000
2025/04/22	R213	05/02/2026		Bond Future	10.0289	91.3684	10.0215	91.3950	0.074	0.0000	0.0000
2025/04/22	R213	05/02/2026	9.89 Call	Bond Future	1601.6800	1.6017	1598.5100	1.5985	0.198	0.0000	0.0000
2025/04/22	R213	05/02/2026	9.89 Put	Bond Future	2103.5200	2.1035	2073.7000	2.0737	1.418	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	
2025/04/22	R213	07/05/2026		Bond Future	10.1644	89.5759	10.1565	89.6032	0.078	0.0000	0.0000
2025/04/22	R213	07/05/2026	9.80 Call	Bond Future	1386.4400	1.3864	1385.3000	1.3853	0.082	0.0000	0.0000
2025/04/22	R213	07/05/2026	9.80 Put	Bond Future	2655.3200	2.6553	2626.8400	2.6268	1.073	0.0000	0.0000
2025/04/22	R214	08/05/2025		Bond Future	11.6839	64.2949	11.7078	64.1738	0.205	0.0000	0.0000
2025/04/22	R214	08/05/2025	12.40 Call	Bond Future	3507.8300	3.5078	3373.8800	3.3739	3.819	0.0000	0.0000
2025/04/22	R214	08/05/2025	12.40 Put	Bond Future	27.2300	0.0272	14.3900	0.0144	47.154	0.0000	0.0000
2025/04/22	R214	07/08/2025		Bond Future	11.8007	65.5385	11.8255	65.4151	0.210	0.0000	0.0000
2025/04/22	R214	07/08/2025	12.97 Call	Bond Future	5733.8400	5.7338	5603.1900	5.6032	2.279	0.0000	0.0000
2025/04/22	R214	07/08/2025	12.97 Put	Bond Future	282.3400	0.2823	275.1300	0.2751	2.554	0.0000	0.0000
2025/04/22	R214	06/11/2025		Bond Future	11.9274	63.4969	11.9530	63.3713	0.215	0.0000	0.0000
2025/04/22	R214	06/11/2025	11.64 Call	Bond Future	1509.1200	1.5091	1432.5200	1.4325	5.076	0.0000	0.0000
2025/04/22	R214	06/11/2025	11.64 Put	Bond Future	2944.5600	2.9446	2993.5900	2.9936	1.665	0.0000	0.0000
2025/04/22	R214	05/02/2026		Bond Future	12.0616	64.7204	12.0882	64.5925	0.220	0.0000	0.0000
2025/04/22	R214	05/02/2026	11.26 Call	Bond Future	1025.7400	1.0257	972.8300	0.9728	5.158	0.0000	0.0000
2025/04/22	R214	05/02/2026	11.26 Put	Bond Future	5080.4300	5.0804	5155.4300	5.1554	1.476	0.0000	0.0000
2025/04/22	R214	07/05/2026		Bond Future	12.1944	62.6675	12.2219	62.5372	0.225	0.0000	0.0000
2025/04/22	R214	07/05/2026	11.53 Call	Bond Future	1603.0500	1.6031	1540.5700	1.5406	3.898	0.0000	0.0000
2025/04/22	R214	07/05/2026	11.53 Put	Bond Future	4879.0500	4.8791	4946.8000	4.9468	1.389	0.0000	0.0000
2025/04/22	R248	08/05/2025		Bond Future	11.9453	76.8785	11.9692	76.7331	0.200	0.0000	0.0000
2025/04/22	R248	08/05/2025	12.60 Call	Bond Future	3874.1100	3.8741	3706.7700	3.7068	4.319	0.0000	0.0000
2025/04/22	R248	08/05/2025	12.60 Put	Bond Future	52.1800	0.0522	30.2600	0.0303	42.008	0.0000	0.0000
2025/04/22	R248	07/08/2025		Bond Future	12.0694	78.3655	12.0942	78.2173	0.205	0.0000	0.0000
2025/04/22	R248	07/08/2025	13.21 Call	Bond Future	6724.3300	6.7243	6566.8500	6.5669	2.342	0.0000	0.0000
2025/04/22	R248	07/08/2025	13.21 Put	Bond Future	392.8700	0.3929	383.5500	0.3836	2.372	0.0000	0.0000
2025/04/22	R248	06/11/2025		Bond Future	12.2032	75.4278	12.2289	75.2769	0.210	0.0000	0.0000
2025/04/22	R248	06/11/2025	11.74 Call	Bond Future	1434.9600	1.4350	1354.0000	1.3540	5.642	0.0000	0.0000
2025/04/22	R248	06/11/2025	11.74 Put	Bond Future	4249.4300	4.2494	4319.2900	4.3193	1.644	0.0000	0.0000
2025/04/22	R248	05/02/2026		Bond Future	12.3452	76.8811	12.3719	76.7276	0.216	0.0000	0.0000
2025/04/22	R248	05/02/2026	11.46 Call	Bond Future	1138.1200	1.1381	1077.9400	1.0779	5.288	0.0000	0.0000
2025/04/22	R248	05/02/2026	11.46 Put	Bond Future	6564.5200	6.5645	6657.9000	6.6579	1.422	0.0000	0.0000
2025/04/22	R248	07/05/2026		Bond Future	12.4855	73.9197	12.5132	73.7633	0.222	0.0000	0.0000
2025/04/22	R248	07/05/2026	11.72 Call	Bond Future	1783.9500	1.7840	1712.5500	1.7126	4.002	0.0000	0.0000
2025/04/22	R248	07/05/2026	11.72 Put	Bond Future	6344.5700	6.3446	6429.5200	6.4295	1.339	0.0000	0.0000
2025/04/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/22	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
2025/04/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

