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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/04/2025 TO 24/04/2025

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
2025/04/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	2029	08/05/2025		Bond Future	136.1842	136.1842	136.0845	136.0845	0.073	0.0000
2025/04/24	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2029	08/05/2025	137.85 Put	Bond Future	1665.8000	1.6658	1765.5300	1.7655	5.987	0.0000
2025/04/24	2029	07/08/2025		Bond Future	138.8524	138.8524	138.7507	138.7507	0.073	0.0000
2025/04/24	2029	07/08/2025	137.41 Call	Bond Future	1442.3500	1.4424	1340.7200	1.3407	7.046	0.0000
2025/04/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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4,451
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4,472
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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
2025/04/24	2029	06/11/2025		Bond Future	140.1124	140.1124	140.0091	0.074	0.0000	0.0000
2025/04/24	2029	06/11/2025	139.79 Call	Bond Future	322.4000	0.3224	219.1000	0.2191	32.041	0.0000
2025/04/24	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2029	05/02/2026		Bond Future	142.8472	142.8472	142.7421	142.7421	0.074	0.0000
2025/04/24	2029	05/02/2026	140.11 Call	Bond Future	2737.1600	2.7372	2632.1400	2.6321	3.837	0.0000
2025/04/24	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2029	07/05/2026		Bond Future	144.1669	144.1669	144.0601	144.0601	0.074	0.0000
2025/04/24	2029	07/05/2026	141.82 Call	Bond Future	2346.9400	2.3469	2240.1200	2.2401	4.551	0.0000
2025/04/24	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2030	08/05/2025	8.72 Put	Bond Future	1172.2600	1.1723	673.9800	0.6740	42.506	0.0000
2025/04/24	2030	08/05/2025	8.72 Call	Bond Future	47.3300	0.0473	150.0800	0.1501	217.093	0.0000
2025/04/24	2030	08/05/2025	9.22 Put	Bond Future	133.8000	0.1338	36.4900	0.0365	72.728	0.0000
2025/04/24	2030	08/05/2025	9.22 Call	Bond Future	856.8000	0.8568	1360.5200	1.3605	58.791	0.0000
2025/04/24	2030	08/05/2025	9.54 Call	Bond Future	1897.5300	1.8975	2486.3500	2.4864	31.031	0.0000
2025/04/24	2030	08/05/2025	9.54 Put	Bond Future	14.4700	0.0145	2.2600	0.0023	84.381	0.0000
2025/04/24	2030	08/05/2025	8.68 Put	Bond Future	1307.0800	1.3071	784.8100	0.7848	39.957	0.0000
2025/04/24	2030	08/05/2025	8.68 Call	Bond Future	32.4200	0.0324	111.1800	0.1112	242.936	0.0000
2025/04/24	2030	08/05/2025	9.18 Put	Bond Future	169.0900	0.1691	49.4000	0.0494	70.785	0.0000
2025/04/24	2030	08/05/2025	9.18 Call	Bond Future	745.8500	0.7459	1227.1900	1.2272	64.536	0.0000
2025/04/24	2030	08/05/2025	9.99 Call	Bond Future	3485.4600	3.4855	4086.2500	4.0863	17.237	0.0000
2025/04/24	2030	08/05/2025	9.99 Put	Bond Future	0.2600	0.0003	0.0200	0.0000	92.308	0.0000
2025/04/24	2030	08/05/2025	8.95 Put	Bond Future	527.2400	0.5272	223.5000	0.2235	57.609	0.0000
2025/04/24	2030	08/05/2025	8.95 Call	Bond Future	257.7700	0.2578	555.0600	0.5551	115.331	0.0000
2025/04/24	2030	08/05/2025	9.45 Put	Bond Future	28.7300	0.0287	5.2400	0.0052	81.761	0.0000
2025/04/24	2030	08/05/2025	9.45 Call	Bond Future	1587.2900	1.5873	2164.8300	2.1648	36.385	0.0000
2025/04/24	2030	08/05/2025	11.86 Call	Bond Future	9793.8500	9.7939	10394.8800	10.3949	6.137	0.0000
2025/04/24	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2030	08/05/2025	10.31 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/04/24	2030	08/05/2025	10.31 Call	Bond Future	4604.1300	4.6041	5205.1500	5.2052	13.054	0.0000
2025/04/24	2030	08/05/2025	12.28 Call	Bond Future	11137.0000	11.1370	11738.0300	11.7380	5.397	0.0000
2025/04/24	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2030	08/05/2025	10.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2030	08/05/2025	10.69 Call	Bond Future	5911.3000	5.9113	6512.3300	6.5123	10.167	0.0000
2025/04/24	2030	08/05/2025		Bond Future	9.0230	98.3711	8.8606	98.9721	1.800	0.0000
2025/04/24	2030	08/05/2025	9.93 Call	Bond Future	3274.0000	3.2740	3874.6000	3.8746	18.345	0.0000
2025/04/24	2030	08/05/2025	9.93 Put	Bond Future	0.4700	0.0005	0.0400	0.0000	91.489	0.0000
2025/04/24	2030	07/08/2025	12.12 Call	Bond Future	9908.2000	9.9082	10520.8400	10.5208	6.183	0.0000
2025/04/24	2030	07/08/2025	12.12 Put	Bond Future	0.1400	0.0001	0.0600	0.0001	57.143	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
2025/04/24	2030	07/08/2025	10.48 Put	Bond Future	54.0500	0.0541	30.9000	0.0309	42.831	0.0000	0.0000
2025/04/24	2030	07/08/2025	10.48 Call	Bond Future	4733.5700	4.7336	5323.1400	5.3231	12.455	0.0000	0.0000
2025/04/24	2030	07/08/2025		Bond Future	9.1075	96.2638	8.9339	96.8765	1.906	0.0000	0.0000
2025/04/24	2030	07/08/2025	11.11 Call	Bond Future	6741.9600	6.7420	7350.4000	7.3504	9.025	0.0000	0.0000
2025/04/24	2030	07/08/2025	11.11 Put	Bond Future	8.7300	0.0087	4.4500	0.0045	49.026	0.0000	0.0000
2025/04/24	2030	07/08/2025	8.72 Put	Bond Future	1768.5800	1.7686	1352.2300	1.3522	23.541	0.0000	0.0000
2025/04/24	2030	07/08/2025	8.72 Call	Bond Future	394.3600	0.3944	590.7300	0.5907	49.795	0.0000	0.0000
2025/04/24	2030	07/08/2025	9.22 Put	Bond Future	781.0600	0.7811	542.9500	0.5430	30.485	0.0000	0.0000
2025/04/24	2030	07/08/2025	9.22 Call	Bond Future	1175.5600	1.1756	1550.1700	1.5502	31.867	0.0000	0.0000
2025/04/24	2030	07/08/2025	9.81 Call	Bond Future	2673.8400	2.6738	3196.2900	3.1963	19.539	0.0000	0.0000
2025/04/24	2030	07/08/2025	9.81 Put	Bond Future	242.7300	0.2427	152.4600	0.1525	37.189	0.0000	0.0000
2025/04/24	2030	06/11/2025	8.72 Put	Bond Future	2193.7200	2.1937	1780.1200	1.7801	18.854	0.0000	0.0000
2025/04/24	2030	06/11/2025	8.72 Call	Bond Future	585.5000	0.5855	796.6600	0.7967	36.065	0.0000	0.0000
2025/04/24	2030	06/11/2025	9.22 Put	Bond Future	1253.5300	1.2535	972.1400	0.9721	22.448	0.0000	0.0000
2025/04/24	2030	06/11/2025	9.22 Call	Bond Future	1335.8300	1.3358	1679.2000	1.6792	25.705	0.0000	0.0000
2025/04/24	2030	06/11/2025	10.08 Call	Bond Future	3329.8400	3.3298	3839.5900	3.8396	15.309	0.0000	0.0000
2025/04/24	2030	06/11/2025	10.08 Put	Bond Future	423.1900	0.4232	308.1800	0.3082	27.177	0.0000	0.0000
2025/04/24	2030	06/11/2025		Bond Future	9.1954	98.1125	9.0096	98.7372	2.021	0.0000	0.0000
2025/04/24	2030	06/11/2025	9.54 Call	Bond Future	1994.8000	1.9948	2412.2800	2.4123	20.928	0.0000	0.0000
2025/04/24	2030	06/11/2025	9.54 Put	Bond Future	849.4300	0.8494	642.1500	0.6422	24.402	0.0000	0.0000
2025/04/24	2030	05/02/2026		Bond Future	9.2948	95.9959	9.0950	96.6329	2.150	0.0000	0.0000
2025/04/24	2030	05/02/2026	9.49 Call	Bond Future	1883.9300	1.8839	2265.0700	2.2651	20.231	0.0000	0.0000
2025/04/24	2030	05/02/2026	9.49 Put	Bond Future	1266.8700	1.2669	1011.0100	1.0110	20.196	0.0000	0.0000
2025/04/24	2030	07/05/2026		Bond Future	9.4167	97.8475	9.2009	98.4970	2.291	0.0000	0.0000
2025/04/24	2030	07/05/2026	9.39 Call	Bond Future	1606.8300	1.6068	1950.1600	1.9502	21.367	0.0000	0.0000
2025/04/24	2030	07/05/2026	9.39 Put	Bond Future	1686.8500	1.6869	1380.6700	1.3807	18.151	0.0000	0.0000
2025/04/24	2032	08/05/2025	9.40 Put	Bond Future	2559.3400	2.5593	1847.2400	1.8472	27.824	0.0000	0.0000
2025/04/24	2032	08/05/2025	9.40 Call	Bond Future	6.5200	0.0065	27.6000	0.0276	323.313	0.0000	0.0000
2025/04/24	2032	08/05/2025	9.90 Put	Bond Future	661.4300	0.6614	315.5800	0.3156	52.288	0.0000	0.0000
2025/04/24	2032	08/05/2025	9.90 Call	Bond Future	472.5900	0.4726	859.9200	0.8599	81.959	0.0000	0.0000
2025/04/24	2032	08/05/2025	10.28 Call	Bond Future	1686.3600	1.6864	2333.0400	2.3330	38.348	0.0000	0.0000
2025/04/24	2032	08/05/2025	10.28 Put	Bond Future	128.5200	0.1285	42.0200	0.0420	67.305	0.0000	0.0000
2025/04/24	2032	08/05/2025	9.42 Put	Bond Future	2465.4400	2.4654	1758.3700	1.7584	28.679	0.0000	0.0000
2025/04/24	2032	08/05/2025	9.42 Call	Bond Future	8.6400	0.0086	34.7500	0.0348	302.199	0.0000	0.0000
2025/04/24	2032	08/05/2025	9.92 Put	Bond Future	614.5000	0.6145	287.5300	0.2875	53.209	0.0000	0.0000
2025/04/24	2032	08/05/2025	9.92 Call	Bond Future	518.6500	0.5187	924.8600	0.9249	78.321	0.0000	0.0000
2025/04/24	2032	08/05/2025	10.97 Call	Bond Future	4625.7600	4.6258	5356.8400	5.3568	15.805	0.0000	0.0000
2025/04/24	2032	08/05/2025	10.97 Put	Bond Future	2.5300	0.0025	0.4300	0.0004	83.004	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
2025/04/24	2032	08/05/2025		Bond Future	9.9406	92.6668	9.7834	93.4000	1.581	0.0000
2025/04/24	2032	08/05/2025	10.91 Call	Bond Future	4365.6500	4.3657	5095.8200	5.0958	16.725	0.0000
2025/04/24	2032	08/05/2025	10.91 Put	Bond Future	3.6700	0.0037	0.6600	0.0007	82.016	0.0000
2025/04/24	2032	07/08/2025		Bond Future	10.0447	94.4594	9.8795	95.2068	1.645	0.0000
2025/04/24	2032	07/08/2025	12.01 Call	Bond Future	8351.2800	8.3513	9088.7800	9.0888	8.831	0.0000
2025/04/24	2032	07/08/2025	12.01 Put	Bond Future	23.2400	0.0232	13.3600	0.0134	42.513	0.0000
2025/04/24	2032	07/08/2025	9.40 Put	Bond Future	3269.5600	3.2696	2678.8700	2.6789	18.066	0.0000
2025/04/24	2032	07/08/2025	9.40 Call	Bond Future	309.6000	0.3096	466.2900	0.4663	50.610	0.0000
2025/04/24	2032	07/08/2025	9.90 Put	Bond Future	1694.3700	1.6944	1294.8300	1.2948	23.580	0.0000
2025/04/24	2032	07/08/2025	9.90 Call	Bond Future	1040.2600	1.0403	1388.1000	1.3881	33.438	0.0000
2025/04/24	2032	07/08/2025	10.59 Call	Bond Future	2959.7200	2.9597	3541.0900	3.5411	19.643	0.0000
2025/04/24	2032	07/08/2025	10.59 Put	Bond Future	547.0000	0.5470	380.9900	0.3810	30.349	0.0000
2025/04/24	2032	06/11/2025	9.40 Put	Bond Future	3924.2000	3.9242	3349.2300	3.3492	14.652	0.0000
2025/04/24	2032	06/11/2025	9.40 Call	Bond Future	529.7300	0.5297	716.7600	0.7168	35.307	0.0000
2025/04/24	2032	06/11/2025	9.90 Put	Bond Future	2430.5600	2.4306	2000.9000	2.0009	17.677	0.0000
2025/04/24	2032	06/11/2025	9.90 Call	Bond Future	1281.8800	1.2819	1614.2200	1.6142	25.926	0.0000
2025/04/24	2032	06/11/2025	10.89 Call	Bond Future	3907.6600	3.9077	4487.9000	4.4879	14.849	0.0000
2025/04/24	2032	06/11/2025	10.89 Put	Bond Future	803.9100	0.8039	622.1500	0.6222	22.609	0.0000
2025/04/24	2032	06/11/2025		Bond Future	10.1617	92.1123	9.9876	92.8743	1.713	0.0000
2025/04/24	2032	06/11/2025	10.42 Call	Bond Future	2504.7600	2.5048	2982.7400	2.9827	19.083	0.0000
2025/04/24	2032	06/11/2025	10.42 Put	Bond Future	1388.3900	1.3884	1104.3700	1.1044	20.457	0.0000
2025/04/24	2032	05/02/2026		Bond Future	10.2884	93.8881	10.1048	94.6650	1.785	0.0000
2025/04/24	2032	05/02/2026	10.16 Call	Bond Future	1852.4400	1.8524	2236.9100	2.2369	20.755	0.0000
2025/04/24	2032	05/02/2026	10.16 Put	Bond Future	2394.7800	2.3948	2002.3900	2.0024	16.385	0.0000
2025/04/24	2032	07/05/2026		Bond Future	10.4248	91.5378	10.2308	92.3298	1.861	0.0000
2025/04/24	2032	07/05/2026	10.14 Call	Bond Future	1818.3700	1.8184	2180.3800	2.1804	19.908	0.0000
2025/04/24	2032	07/05/2026	10.14 Put	Bond Future	2984.1100	2.9841	2554.0500	2.5541	14.412	0.0000
2025/04/24	2033	08/05/2025		Bond Future	127.2654	127.2654	127.4478	127.4478	0.143	0.0000
2025/04/24	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2033	08/05/2025	130.62 Put	Bond Future	3354.5900	3.3546	3172.2300	3.1722	5.436	0.0000
2025/04/24	2033	07/08/2025		Bond Future	129.7588	129.7588	129.9448	129.9448	0.143	0.0000
2025/04/24	2033	07/08/2025	128.65 Call	Bond Future	1108.8100	1.1088	1294.8100	1.2948	16.775	0.0000
2025/04/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2033	06/11/2025		Bond Future	130.7420	130.7420	130.9320	130.9320	0.145	0.0000
2025/04/24	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2033	06/11/2025	133.14 Put	Bond Future	2397.9800	2.3980	2208.0200	2.2080	7.922	0.0000
2025/04/24	2033	05/02/2026		Bond Future	133.2939	133.2939	133.4878	133.4878	0.145	0.0000
2025/04/24	2033	05/02/2026	132.88 Call	Bond Future	413.9200	0.4139	607.8200	0.6078	46.845	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
2025/04/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2033	07/05/2026		Bond Future	134.3246	134.3246	134.5226	134.5226	0.147	0.0000	0.0000
2025/04/24	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2033	07/05/2026	135.16 Put	Bond Future	835.3700	0.8354	637.4200	0.6374	23.696	0.0000	0.0000
2025/04/24	2037	08/05/2025	10.50 Put	Bond Future	4976.9300	4.9769	4182.7400	4.1827	15.957	0.0000	0.0000
2025/04/24	2037	08/05/2025	10.50 Call	Bond Future	0.1400	0.0001	0.7200	0.0007	414.286	0.0000	0.0000
2025/04/24	2037	08/05/2025	11.00 Put	Bond Future	2106.9200	2.1069	1419.0500	1.4191	32.648	0.0000	0.0000
2025/04/24	2037	08/05/2025	11.00 Call	Bond Future	72.3800	0.0724	179.2800	0.1793	147.693	0.0000	0.0000
2025/04/24	2037	08/05/2025	11.46 Call	Bond Future	976.4600	0.9765	1529.3600	1.5294	56.623	0.0000	0.0000
2025/04/24	2037	08/05/2025	11.46 Put	Bond Future	426.1100	0.4261	184.2400	0.1842	56.762	0.0000	0.0000
2025/04/24	2037	08/05/2025	12.55 Put	Bond Future	0.2200	0.0002	0.0200	0.0000	90.909	0.0000	0.0000
2025/04/24	2037	08/05/2025	12.55 Call	Bond Future	6242.3800	6.2424	7036.9500	7.0370	12.729	0.0000	0.0000
2025/04/24	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2037	08/05/2025	13.30 Call	Bond Future	9832.8200	9.8328	10627.5900	10.6276	8.083	0.0000	0.0000
2025/04/24	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2037	08/05/2025	13.35 Call	Bond Future	10063.3800	10.0634	10858.1500	10.8582	7.898	0.0000	0.0000
2025/04/24	2037	08/05/2025		Bond Future	11.3604	84.0855	11.2181	84.8802	1.252	0.0000	0.0000
2025/04/24	2037	08/05/2025	12.25 Call	Bond Future	4736.3700	4.7364	5528.8700	5.5289	16.732	0.0000	0.0000
2025/04/24	2037	08/05/2025	12.25 Put	Bond Future	2.7000	0.0027	0.4300	0.0004	84.074	0.0000	0.0000
2025/04/24	2037	07/08/2025		Bond Future	11.4943	81.4512	11.3462	82.2614	1.289	0.0000	0.0000
2025/04/24	2037	07/08/2025	13.01 Call	Bond Future	7814.1100	7.8141	8581.3000	8.5813	9.818	0.0000	0.0000
2025/04/24	2037	07/08/2025	13.01 Put	Bond Future	135.5000	0.1355	92.4600	0.0925	31.764	0.0000	0.0000
2025/04/24	2037	07/08/2025	12.17 Call	Bond Future	4143.3800	4.1434	4795.1100	4.7951	15.729	0.0000	0.0000
2025/04/24	2037	07/08/2025	12.17 Put	Bond Future	586.1800	0.5862	427.6800	0.4277	27.039	0.0000	0.0000
2025/04/24	2037	07/08/2025	11.42 Call	Bond Future	1497.6800	1.4977	1903.1700	1.9032	27.075	0.0000	0.0000
2025/04/24	2037	07/08/2025	11.42 Put	Bond Future	1902.5600	1.9026	1497.8200	1.4978	21.273	0.0000	0.0000
2025/04/24	2037	07/08/2025	10.55 Put	Bond Future	5508.5700	5.5086	4778.9700	4.7790	13.245	0.0000	0.0000
2025/04/24	2037	07/08/2025	10.55 Call	Bond Future	143.5300	0.1435	224.1600	0.2242	56.176	0.0000	0.0000
2025/04/24	2037	07/08/2025	10.64 Put	Bond Future	5031.0400	5.0310	4324.1800	4.3242	14.050	0.0000	0.0000
2025/04/24	2037	07/08/2025	10.64 Call	Bond Future	198.2700	0.1983	301.6400	0.3016	52.136	0.0000	0.0000
2025/04/24	2037	07/08/2025	11.82 Call	Bond Future	2780.5700	2.7806	3336.0500	3.3361	19.977	0.0000	0.0000
2025/04/24	2037	07/08/2025	11.82 Put	Bond Future	1037.7900	1.0378	783.0400	0.7830	24.547	0.0000	0.0000
2025/04/24	2037	07/08/2025	11.07 Call	Bond Future	710.0200	0.7100	966.6100	0.9666	36.138	0.0000	0.0000
2025/04/24	2037	07/08/2025	11.07 Put	Bond Future	3061.4700	3.0615	2507.8300	2.5078	18.084	0.0000	0.0000
2025/04/24	2037	07/08/2025	10.34 Put	Bond Future	6686.0100	6.6860	5916.7400	5.9167	11.506	0.0000	0.0000
2025/04/24	2037	07/08/2025	10.34 Call	Bond Future	61.1300	0.0611	102.0900	0.1021	67.005	0.0000	0.0000
2025/04/24	2037	07/08/2025	10.50 Put	Bond Future	5781.4100	5.7814	5040.6900	5.0407	12.812	0.0000	0.0000
2025/04/24	2037	07/08/2025	10.50 Call	Bond Future	118.6900	0.1187	188.2000	0.1882	58.564	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
2025/04/24	2037	07/08/2025	11.00 Put	Bond Future	3341.9900	3.3420	2759.5200	2.7595	17.429	0.0000
2025/04/24	2037	07/08/2025	11.00 Call	Bond Future	593.4500	0.5935	821.2100	0.8212	38.379	0.0000
2025/04/24	2037	07/08/2025	11.83 Call	Bond Future	2816.9000	2.8169	3375.6200	3.3756	19.835	0.0000
2025/04/24	2037	07/08/2025	11.83 Put	Bond Future	1021.4500	1.0215	769.9400	0.7699	24.623	0.0000
2025/04/24	2037	07/08/2025	11.45 Call	Bond Future	1580.6700	1.5807	1998.5800	1.9986	26.439	0.0000
2025/04/24	2037	07/08/2025	11.45 Put	Bond Future	1821.6600	1.8217	1429.3400	1.4293	21.536	0.0000
2025/04/24	2037	06/11/2025	10.50 Put	Bond Future	6651.2300	6.6512	5941.1500	5.9412	10.676	0.0000
2025/04/24	2037	06/11/2025	10.50 Call	Bond Future	319.9300	0.3199	435.8200	0.4358	36.224	0.0000
2025/04/24	2037	06/11/2025	11.00 Put	Bond Future	4365.9300	4.3659	3787.8800	3.7879	13.240	0.0000
2025/04/24	2037	06/11/2025	11.00 Call	Bond Future	922.1100	0.9221	1170.0300	1.1700	26.886	0.0000
2025/04/24	2037	06/11/2025	12.16 Call	Bond Future	4125.7800	4.1258	4703.5100	4.7035	14.003	0.0000
2025/04/24	2037	06/11/2025	12.16 Put	Bond Future	1364.3700	1.3644	1116.1300	1.1161	18.194	0.0000
2025/04/24	2037	06/11/2025		Bond Future	11.6284	83.0152	11.4743	83.8412	1.325	0.0000
2025/04/24	2037	06/11/2025	11.63 Call	Bond Future	2383.6600	2.3837	2825.5700	2.8256	18.539	0.0000
2025/04/24	2037	06/11/2025	11.63 Put	Bond Future	2375.1500	2.3752	1991.0900	1.9911	16.170	0.0000
2025/04/24	2037	05/02/2026	12.27 Call	Bond Future	4402.0900	4.4021	4962.7500	4.9628	12.736	0.0000
2025/04/24	2037	05/02/2026	12.27 Put	Bond Future	1866.5700	1.8666	1585.1100	1.5851	15.079	0.0000
2025/04/24	2037	05/02/2026	10.90 Put	Bond Future	5676.3300	5.6763	5061.5300	5.0615	10.831	0.0000
2025/04/24	2037	05/02/2026	10.90 Call	Bond Future	951.2600	0.9513	1178.5800	1.1786	23.897	0.0000
2025/04/24	2037	05/02/2026		Bond Future	11.7720	80.3568	11.6114	81.1989	1.364	0.0000
2025/04/24	2037	05/02/2026	11.20 Call	Bond Future	1462.2000	1.4622	1765.6100	1.7656	20.750	0.0000
2025/04/24	2037	05/02/2026	11.20 Put	Bond Future	4519.1200	4.5191	3980.4100	3.9804	11.921	0.0000
2025/04/24	2037	05/02/2026	11.86 Call	Bond Future	3100.3900	3.1004	3572.1900	3.5722	15.217	0.0000
2025/04/24	2037	05/02/2026	11.86 Put	Bond Future	2643.9700	2.6440	2273.6500	2.2737	14.006	0.0000
2025/04/24	2037	05/02/2026	11.36 Call	Bond Future	1797.7900	1.7978	2143.2900	2.1433	19.218	0.0000
2025/04/24	2037	05/02/2026	11.36 Put	Bond Future	3983.5300	3.9835	3486.9100	3.4869	12.467	0.0000
2025/04/24	2037	05/02/2026	10.65 Put	Bond Future	6786.5400	6.7865	6114.6700	6.1147	9.900	0.0000
2025/04/24	2037	05/02/2026	10.65 Call	Bond Future	635.9100	0.6359	806.1600	0.8062	26.773	0.0000
2025/04/24	2037	05/02/2026	12.73 Call	Bond Future	6032.8600	6.0329	6673.0200	6.6730	10.611	0.0000
2025/04/24	2037	05/02/2026	12.73 Put	Bond Future	1254.2100	1.2542	1052.2500	1.0523	16.103	0.0000
2025/04/24	2037	05/02/2026	11.40 Put	Bond Future	3858.2300	3.8582	3372.1200	3.3721	12.599	0.0000
2025/04/24	2037	05/02/2026	11.40 Call	Bond Future	1888.3100	1.8883	2244.3200	2.2443	18.853	0.0000
2025/04/24	2037	07/05/2026		Bond Future	11.9270	81.9060	11.7597	82.7645	1.403	0.0000
2025/04/24	2037	07/05/2026	11.32 Call	Bond Future	1855.4100	1.8554	2181.4000	2.1814	17.570	0.0000
2025/04/24	2037	07/05/2026	11.32 Put	Bond Future	5031.2600	5.0313	4498.7400	4.4987	10.584	0.0000
2025/04/24	2038	08/05/2025		Bond Future	138.4992	138.4992	138.6481	138.6481	0.108	0.0000
2025/04/24	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2038	08/05/2025	139.68 Put	Bond Future	1180.8300	1.1808	1031.8800	1.0319	12.614	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
2025/04/24	2038	07/08/2025		Bond Future	139.0780	139.0780	139.2299	0.109	0.0000	0.0000
2025/04/24	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2038	07/08/2025	139.56 Put	Bond Future	482.0400	0.4820	330.1200	0.3301	31.516	0.0000
2025/04/24	2038	06/11/2025		Bond Future	141.7829	141.7829	141.9382	0.110	0.0000	0.0000
2025/04/24	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2038	06/11/2025	143.88 Put	Bond Future	2097.1300	2.0971	1941.8300	1.9418	7.405	0.0000
2025/04/24	2038	05/02/2026		Bond Future	142.3733	142.3733	142.5319	0.111	0.0000	0.0000
2025/04/24	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2038	05/02/2026	143.20 Put	Bond Future	826.6900	0.8267	668.1400	0.6681	19.179	0.0000
2025/04/24	2038	07/05/2026		Bond Future	145.1534	145.1534	145.3153	0.112	0.0000	0.0000
2025/04/24	2038	07/05/2026	144.53 Call	Bond Future	623.3900	0.6234	785.3400	0.7853	25.979	0.0000
2025/04/24	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2040	08/05/2025	13.43 Call	Bond Future	9279.2700	9.2793	9948.7200	9.9487	7.214	0.0000
2025/04/24	2040	08/05/2025	12.75 Put	Bond Future	0.7800	0.0008	0.1400	0.0001	82.051	0.0000
2025/04/24	2040	08/05/2025	12.75 Call	Bond Future	5804.1800	5.8042	6472.9900	6.4730	11.523	0.0000
2025/04/24	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2040	08/05/2025	13.50 Call	Bond Future	9622.9100	9.6229	10292.3600	10.2924	6.957	0.0000
2025/04/24	2040	08/05/2025		Bond Future	11.7158	83.6627	11.6037	84.3321	0.957	0.0000
2025/04/24	2040	08/05/2025	12.63 Call	Bond Future	5165.2400	5.1652	5833.0200	5.8330	12.928	0.0000
2025/04/24	2040	08/05/2025	12.63 Put	Bond Future	2.1200	0.0021	0.4500	0.0005	78.774	0.0000
2025/04/24	2040	07/08/2025		Bond Future	11.8523	80.7696	11.7357	81.4520	0.984	0.0000
2025/04/24	2040	07/08/2025	13.29 Call	Bond Future	7930.5000	7.9305	8566.8600	8.5669	8.024	0.0000
2025/04/24	2040	07/08/2025	13.29 Put	Bond Future	183.1900	0.1832	137.0600	0.1371	25.182	0.0000
2025/04/24	2040	07/08/2025	12.60 Call	Bond Future	4762.6000	4.7626	5317.1200	5.3171	11.643	0.0000
2025/04/24	2040	07/08/2025	12.60 Put	Bond Future	584.3000	0.5843	456.3300	0.4563	21.901	0.0000
2025/04/24	2040	07/08/2025	11.00 Put	Bond Future	5422.4600	5.4225	4825.6000	4.8256	11.007	0.0000
2025/04/24	2040	07/08/2025	11.00 Call	Bond Future	225.4600	0.2255	311.0900	0.3111	37.980	0.0000
2025/04/24	2040	07/08/2025	11.70 Put	Bond Future	2314.4500	2.3145	1939.6300	1.9396	16.195	0.0000
2025/04/24	2040	07/08/2025	11.70 Call	Bond Future	1421.1500	1.4212	1728.8200	1.7288	21.649	0.0000
2025/04/24	2040	07/08/2025	12.40 Call	Bond Future	3901.7300	3.9017	4416.3100	4.4163	13.189	0.0000
2025/04/24	2040	07/08/2025	12.40 Put	Bond Future	808.1800	0.8082	640.2700	0.6403	20.776	0.0000
2025/04/24	2040	07/08/2025	10.80 Put	Bond Future	6596.5500	6.5966	5961.8200	5.9618	9.622	0.0000
2025/04/24	2040	07/08/2025	10.80 Call	Bond Future	107.6300	0.1076	155.3900	0.1554	44.374	0.0000
2025/04/24	2040	07/08/2025	11.40 Put	Bond Future	3435.4500	3.4355	2955.3300	2.9553	13.975	0.0000
2025/04/24	2040	07/08/2025	11.40 Call	Bond Future	738.1700	0.7382	940.5400	0.9405	27.415	0.0000
2025/04/24	2040	07/08/2025	12.00 Call	Bond Future	2354.6400	2.3546	2762.5000	2.7625	17.322	0.0000
2025/04/24	2040	07/08/2025	12.00 Put	Bond Future	1502.1300	1.5021	1227.5000	1.2275	18.283	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
2025/04/24	2040	06/11/2025		Bond Future	11.9883	82.3204	11.8672	83.0163	1.010	0.0000
2025/04/24	2040	06/11/2025	11.84 Call	Bond Future	2075.2200	2.0752	2404.7200	2.4047	15.878	0.0000
2025/04/24	2040	06/11/2025	11.84 Put	Bond Future	2928.3200	2.9283	2562.0000	2.5620	12.510	0.0000
2025/04/24	2040	05/02/2026	13.23 Call	Bond Future	7033.5900	7.0336	7583.9600	7.5840	7.825	0.0000
2025/04/24	2040	05/02/2026	13.23 Put	Bond Future	1242.2800	1.2423	1083.2800	1.0833	12.799	0.0000
2025/04/24	2040	05/02/2026	11.82 Put	Bond Future	4006.9800	4.0070	3607.6500	3.6077	9.966	0.0000
2025/04/24	2040	05/02/2026	11.82 Call	Bond Future	2226.0800	2.2261	2536.1200	2.5361	13.928	0.0000
2025/04/24	2040	05/02/2026		Bond Future	12.1333	79.3980	12.0072	80.1074	1.039	0.0000
2025/04/24	2040	05/02/2026	11.49 Call	Bond Future	1465.0800	1.4651	1703.0200	1.7030	16.241	0.0000
2025/04/24	2040	05/02/2026	11.49 Put	Bond Future	5187.4600	5.1875	4716.0300	4.7160	9.088	0.0000
2025/04/24	2040	07/05/2026		Bond Future	12.2883	80.9286	12.1571	81.6518	1.068	0.0000
2025/04/24	2040	07/05/2026	11.67 Call	Bond Future	1950.2600	1.9503	2218.7000	2.2187	13.764	0.0000
2025/04/24	2040	07/05/2026	11.67 Put	Bond Future	5447.7900	5.4478	4992.9600	4.9930	8.349	0.0000
2025/04/24	2044	08/05/2025	10.85 Put	Bond Future	6605.5700	6.6056	5863.8700	5.8639	11.228	0.0000
2025/04/24	2044	08/05/2025	10.85 Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0.0000
2025/04/24	2044	08/05/2025	11.76 Call	Bond Future	416.1400	0.4161	712.3500	0.7124	71.180	0.0000
2025/04/24	2044	08/05/2025	11.76 Put	Bond Future	1115.1500	1.1152	669.6400	0.6696	39.951	0.0000
2025/04/24	2044	08/05/2025	11.35 Put	Bond Future	3291.5300	3.2915	2576.6200	2.5766	21.720	0.0000
2025/04/24	2044	08/05/2025	11.35 Call	Bond Future	17.2600	0.0173	44.0700	0.0441	155.330	0.0000
2025/04/24	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	2044	08/05/2025	Put	Bond Future	20845.0600	20.8451	20103.3400	20.1033	3.558	0.0000
2025/04/24	2044	08/05/2025	12.40 Call	Bond Future	3106.4700	3.1065	3816.9700	3.8170	22.872	0.0000
2025/04/24	2044	08/05/2025	12.40 Put	Bond Future	45.5500	0.0456	14.3300	0.0143	68.540	0.0000
2025/04/24	2044	08/05/2025	11.65 Call	Bond Future	218.2800	0.2183	410.5600	0.4106	88.089	0.0000
2025/04/24	2044	08/05/2025	11.65 Put	Bond Future	1594.9400	1.5949	1045.5000	1.0455	34.449	0.0000
2025/04/24	2044	08/05/2025	10.92 Put	Bond Future	6126.0300	6.1260	5384.4000	5.3844	12.106	0.0000
2025/04/24	2044	08/05/2025	10.92 Call	Bond Future	0.0300	0.0000	0.1200	0.0001	300.000	0.0000
2025/04/24	2044	08/05/2025		Bond Future	11.8751	79.1549	11.7530	79.8967	1.028	0.0000
2025/04/24	2044	08/05/2025	12.72 Call	Bond Future	4835.0300	4.8350	5572.9200	5.5729	15.261	0.0000
2025/04/24	2044	08/05/2025	12.72 Put	Bond Future	4.9100	0.0049	1.0800	0.0011	78.004	0.0000
2025/04/24	2044	07/08/2025		Bond Future	12.0072	76.3000	11.8803	77.0561	1.056	0.0000
2025/04/24	2044	07/08/2025	13.34 Call	Bond Future	7483.0200	7.4830	8180.2000	8.1802	9.317	0.0000
2025/04/24	2044	07/08/2025	13.34 Put	Bond Future	221.0200	0.2210	162.1100	0.1621	26.654	0.0000
2025/04/24	2044	07/08/2025	11.85 Call	Bond Future	1412.8100	1.4128	1754.7500	1.7548	24.203	0.0000
2025/04/24	2044	07/08/2025	11.85 Put	Bond Future	2351.4600	2.3515	1937.3100	1.9373	17.612	0.0000
2025/04/24	2044	07/08/2025	11.30 Put	Bond Future	4732.7100	4.7327	4112.2200	4.1122	13.111	0.0000
2025/04/24	2044	07/08/2025	11.30 Call	Bond Future	357.2300	0.3572	492.8300	0.4928	37.959	0.0000
2025/04/24	2044	07/08/2025	10.63 Put	Bond Future	8929.2000	8.9292	8188.7800	8.1888	8.292	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
2025/04/24	2044	07/08/2025	10.63 Call		Bond Future	24.6400	0.0246	40.3100	0.0403	63.596	0.0000	0.0000
2025/04/24	2044	07/08/2025	12.20 Call		Bond Future	2535.2800	2.5353	3006.4300	3.0064	18.584	0.0000	0.0000
2025/04/24	2044	07/08/2025	12.20 Put		Bond Future	1408.5400	1.4085	1123.6000	1.1236	20.229	0.0000	0.0000
2025/04/24	2044	06/11/2025	12.20 Call		Bond Future	2820.4400	2.8204	3246.5400	3.2465	15.108	0.0000	0.0000
2025/04/24	2044	06/11/2025	12.20 Put		Bond Future	2462.6100	2.4626	2117.9100	2.1179	13.997	0.0000	0.0000
2025/04/24	2044	06/11/2025			Bond Future	12.1382	77.7650	12.0065	78.5358	1.084	0.0000	0.0000
2025/04/24	2044	06/11/2025	11.88 Call		Bond Future	1867.8300	1.8678	2205.0000	2.2050	18.051	0.0000	0.0000
2025/04/24	2044	06/11/2025	11.88 Put		Bond Future	3391.5700	3.3916	2957.9400	2.9579	12.786	0.0000	0.0000
2025/04/24	2044	05/02/2026			Bond Future	12.2773	74.8800	12.1405	75.6659	1.114	0.0000	0.0000
2025/04/24	2044	05/02/2026	11.56 Call		Bond Future	1327.3700	1.3274	1574.3000	1.5743	18.603	0.0000	0.0000
2025/04/24	2044	05/02/2026	11.56 Put		Bond Future	5600.0200	5.6000	5061.1300	5.0611	9.623	0.0000	0.0000
2025/04/24	2044	07/05/2026			Bond Future	12.4252	76.3234	12.2830	77.1246	1.145	0.0000	0.0000
2025/04/24	2044	07/05/2026	11.80 Call		Bond Future	1954.0800	1.9541	2251.5500	2.2516	15.223	0.0000	0.0000
2025/04/24	2044	07/05/2026	11.80 Put		Bond Future	5582.4700	5.5825	5078.7300	5.0787	9.024	0.0000	0.0000
2025/04/24	2046	08/05/2025			Bond Future	117.7886	117.7886	117.7918	117.7918	0.003	0.0000	0.0000
2025/04/24	2046	08/05/2025	121.97 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2046	08/05/2025	121.97 Put		Bond Future	4181.3700	4.1814	4178.2500	4.1783	0.075	0.0000	0.0000
2025/04/24	2046	07/08/2025			Bond Future	120.0964	120.0964	120.0995	120.0995	0.003	0.0000	0.0000
2025/04/24	2046	07/08/2025	118.69 Call		Bond Future	1406.4000	1.4064	1409.5200	1.4095	0.222	0.0000	0.0000
2025/04/24	2046	07/08/2025	118.69 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2046	06/11/2025			Bond Future	120.1683	120.1683	120.1717	120.1717	0.003	0.0000	0.0000
2025/04/24	2046	06/11/2025	125.41 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2046	06/11/2025	125.41 Put		Bond Future	5241.7200	5.2417	5238.3000	5.2383	0.065	0.0000	0.0000
2025/04/24	2046	05/02/2026			Bond Future	122.5133	122.5133	122.5173	122.5173	0.003	0.0000	0.0000
2025/04/24	2046	05/02/2026	121.65 Call		Bond Future	863.3200	0.8633	867.2800	0.8673	0.459	0.0000	0.0000
2025/04/24	2046	05/02/2026	121.65 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2046	07/05/2026			Bond Future	122.5954	122.5954	122.5996	122.5996	0.003	0.0000	0.0000
2025/04/24	2046	07/05/2026	124.95 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2046	07/05/2026	124.95 Put		Bond Future	2354.5800	2.3546	2350.4400	2.3504	0.176	0.0000	0.0000
2025/04/24	2050	08/05/2025			Bond Future	119.3399	119.3399	119.3432	119.3432	0.003	0.0000	0.0000
2025/04/24	2050	08/05/2025	121.16 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2050	08/05/2025	121.16 Put		Bond Future	1820.1300	1.8201	1816.8100	1.8168	0.182	0.0000	0.0000
2025/04/24	2050	07/08/2025			Bond Future	119.2996	119.2996	119.3030	119.3030	0.003	0.0000	0.0000
2025/04/24	2050	07/08/2025	119.89 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2050	07/08/2025	119.89 Put		Bond Future	590.4500	0.5905	586.9900	0.5870	0.586	0.0000	0.0000
2025/04/24	2050	06/11/2025			Bond Future	121.6199	121.6199	121.6236	121.6236	0.003	0.0000	0.0000
2025/04/24	2050	06/11/2025	124.42 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2050	06/11/2025	124.42 Put		Bond Future	2800.0800	2.8001	2796.4000	2.7964	0.131	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
2025/04/24	2050	05/02/2026		Bond Future	121.5689	121.5689	121.5730	121.5730	0.003	0.0000	0.0000
2025/04/24	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2050	05/02/2026	122.82 Put	Bond Future	1251.0600	1.2511	1246.9700	1.2470	0.327	0.0000	0.0000
2025/04/24	2050	07/05/2026		Bond Future	123.9427	123.9427	123.9470	123.9470	0.003	0.0000	0.0000
2025/04/24	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	2050	07/05/2026	124.07 Put	Bond Future	127.2600	0.1273	122.9700	0.1230	3.371	0.0000	0.0000
2025/04/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	AL37	08/05/2025		Index Future	1097.4150	1097.4150	1105.0600	1105.0600	0.697	0.0000	0.0000
2025/04/24	AL37	07/08/2025		Index Future	1118.6430	1118.6430	1126.4370	1126.4370	0.697	0.0000	0.0000
2025/04/24	AL37	06/11/2025		Index Future	1140.1340	1140.1340	1148.0810	1148.0810	0.697	0.0000	0.0000
2025/04/24	AL37	05/02/2026		Index Future	1162.1280	1162.1280	1170.2300	1170.2300	0.697	0.0000	0.0000
2025/04/24	AL37	07/05/2026		Index Future	1184.5760	1184.5760	1192.8370	1192.8370	0.697	0.0000	0.0000
2025/04/24	AL7T	08/05/2025		Index Future	1287.7740	1287.7740	1299.2570	1299.2570	0.892	0.0000	0.0000
2025/04/24	AL7T	07/08/2025		Index Future	1312.6850	1312.6850	1324.3910	1324.3910	0.892	0.0000	0.0000
2025/04/24	AL7T	06/11/2025		Index Future	1337.9040	1337.9040	1349.8380	1349.8380	0.892	0.0000	0.0000
2025/04/24	AL7T	05/02/2026		Index Future	1363.7130	1363.7130	1375.8800	1375.8800	0.892	0.0000	0.0000
2025/04/24	AL7T	07/05/2026		Index Future	1390.0550	1390.0550	1402.4590	1402.4590	0.892	0.0000	0.0000
2025/04/24	ALBI	08/05/2025		Index Future	1110.2120	1110.2120	1118.4220	1118.4220	0.739	0.0000	0.0000
2025/04/24	ALBI	07/08/2025		Index Future	1131.6880	1131.6880	1140.0570	1140.0570	0.740	0.0000	0.0000
2025/04/24	ALBI	06/11/2025		Index Future	1153.4300	1153.4300	1161.9630	1161.9630	0.740	0.0000	0.0000
2025/04/24	ALBI	05/02/2026		Index Future	1175.6800	1175.6800	1184.3800	1184.3800	0.740	0.0000	0.0000
2025/04/24	ALBI	07/05/2026		Index Future	1198.3900	1198.3900	1207.2600	1207.2600	0.740	0.0000	0.0000
2025/04/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	C040	31/01/2040		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
2025/04/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	ES33	08/05/2025		Bond Future	11.5280	79.9602	11.3905	80.5836	1.193	0.0000
2025/04/24	ES33	08/05/2025	12.73 Call	Bond Future	5188.1700	5.1882	5811.6000	5.8116	12.016	0.0000
2025/04/24	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	ES33	07/08/2025		Bond Future	11.6819	81.5268	11.5380	82.1624	1.231	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	
2025/04/24	ES33	07/08/2025	13.56 Call	Bond Future	7722.1500	7.7222	8357.8400	8.3578	8.232	0.0000	0.0000
2025/04/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	ES33	06/11/2025		Bond Future	11.8535	79.3163	11.7027	79.9646	1.271	0.0000	0.0000
2025/04/24	ES33	06/11/2025	12.01 Call	Bond Future	666.1100	0.6661	1314.3500	1.3144	97.317	0.0000	0.0000
2025/04/24	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	ES33	05/02/2026		Bond Future	12.0405	80.8636	11.8823	81.5247	1.314	0.0000	0.0000
2025/04/24	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	ES33	05/02/2026	11.49 Put	Bond Future	2331.8300	2.3318	1670.7600	1.6708	28.350	0.0000	0.0000
2025/04/24	ES33	07/05/2026		Bond Future	12.2339	78.6444	12.0678	79.3186	1.357	0.0000	0.0000
2025/04/24	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	ES33	07/05/2026	11.69 Put	Bond Future	2236.1600	2.2362	1561.9900	1.5620	30.149	0.0000	0.0000
2025/04/24	ES42	08/05/2025		Bond Future	12.1554	74.4034	12.0283	75.1240	1.046	0.0000	0.0000
2025/04/24	ES42	08/05/2025	13.25 Call	Bond Future	5772.4600	5.7725	6493.0700	6.4931	12.484	0.0000	0.0000
2025/04/24	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	ES42	07/08/2025		Bond Future	12.2915	75.8611	12.1595	76.5959	1.074	0.0000	0.0000
2025/04/24	ES42	07/08/2025	13.79 Call	Bond Future	7588.8900	7.5889	8323.7100	8.3237	9.683	0.0000	0.0000
2025/04/24	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	ES42	06/11/2025		Bond Future	12.4384	73.0711	12.3011	73.8204	1.104	0.0000	0.0000
2025/04/24	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	486.5200	0.4865	100.000	0.0000	0.0000
2025/04/24	ES42	06/11/2025	12.39 Put	Bond Future	262.7800	0.2628	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/24	ES42	05/02/2026		Bond Future	12.5902	74.4960	12.4475	75.2601	1.134	0.0000	0.0000
2025/04/24	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	ES42	05/02/2026	11.85 Put	Bond Future	4103.7200	4.1037	3339.6400	3.3396	18.619	0.0000	0.0000
2025/04/24	ES42	07/05/2026		Bond Future	12.7512	71.6840	12.6026	72.4631	1.166	0.0000	0.0000
2025/04/24	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	ES42	07/05/2026	12.20 Put	Bond Future	2957.4300	2.9574	2178.2900	2.1783	26.345	0.0000	0.0000
2025/04/24	GOVI	08/05/2025		GOVI	1094.0400	1094.0400	1101.9860	1101.9860	0.726	0.0000	0.0000
2025/04/24	GOVI	08/05/2025	1,022.00 Call	GOVI	720400.0000	72.0400	799860.0000	79.9860	11.030	0.0000	0.0000
2025/04/24	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	GOVI	07/08/2025		GOVI	1115.2030	1115.2030	1123.3030	1123.3030	0.726	0.0000	0.0000
2025/04/24	GOVI	07/08/2025	1,011.00 Call	GOVI	1042030.0000	104.2030	1123030.0000	112.3030	7.773	0.0000	0.0000
2025/04/24	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	GOVI	06/11/2025		GOVI	1136.6280	1136.6280	1144.8870	1144.8870	0.727	0.0000	0.0000
2025/04/24	GOVI	06/11/2025	1,112.00 Call	GOVI	246280.0000	24.6280	328870.0000	32.8870	33.535	0.0000	0.0000
2025/04/24	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/04/24	GOVI	05/02/2026		GOVI	1158.5540	1158.5540	1166.9750	1166.9750	0.727	0.0000
2025/04/24	GOVI	05/02/2026	1,150. Call 00	GOVI	85540.0000	8.5540	169750.0000	16.9750	98.445	0.0000
2025/04/24	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	GOVI	07/05/2026		GOVI	1180.9330	1180.9330	1189.5180	1189.5180	0.727	0.0000
2025/04/24	GOVI	07/05/2026	1,177. Call 00	GOVI	39330.0000	3.9330	125180.0000	12.5180	218.281	0.0000
2025/04/24	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/04/24	IGOV	08/05/2025		Index Future	374.6180	374.6180	374.7230	374.7230	0.028	0.0000
2025/04/24	IGOV	07/08/2025		Index Future	381.9570	381.9570	382.0640	382.0640	0.028	0.0000
2025/04/24	IGOV	06/11/2025		Index Future	389.3860	389.3860	389.4970	389.4970	0.029	0.0000
2025/04/24	IGOV	05/02/2026		Index Future	396.9870	396.9870	397.1000	397.1000	0.028	0.0000
2025/04/24	IGOV	07/05/2026		Index Future	404.7430	404.7430	404.8590	404.8590	0.029	0.0000
2025/04/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/04/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/04/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/04/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/04/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/04/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/04/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/04/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/04/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/04/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/04/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/04/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/04/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/04/24	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/04/24	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/04/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/04/24	R033	08/05/2025		Bond Future	10.0505	100.8823	9.8934	101.7275	1.564	0.0000
2025/04/24	R033	08/05/2025	10.33 Call	Bond Future	1609.2700	1.6093	2359.9400	2.3599	46.647	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
2025/04/24	R033	08/05/2025	10.33 Put	Bond Future	128.8600	0.1289	34.3000	0.0343	73.382	0.0000	0.0000
2025/04/24	R033	07/08/2025		Bond Future	10.1537	102.8338	9.9889	103.6954	1.623	0.0000	0.0000
2025/04/24	R033	07/08/2025	10.33 Call	Bond Future	2041.8800	2.0419	2588.5400	2.5885	26.772	0.0000	0.0000
2025/04/24	R033	07/08/2025	10.33 Put	Bond Future	1130.7000	1.1307	815.7700	0.8158	27.853	0.0000	0.0000
2025/04/24	R033	06/11/2025		Bond Future	10.2686	99.7647	10.0955	100.6432	1.686	0.0000	0.0000
2025/04/24	R033	06/11/2025	10.33 Call	Bond Future	2199.1200	2.1991	2693.0500	2.6931	22.460	0.0000	0.0000
2025/04/24	R033	06/11/2025	10.33 Put	Bond Future	1889.8600	1.8899	1505.3200	1.5053	20.348	0.0000	0.0000
2025/04/24	R033	05/02/2026		Bond Future	10.3920	101.6879	10.2099	102.5835	1.751	0.0000	0.0000
2025/04/24	R033	05/02/2026	10.49 Call	Bond Future	2709.7500	2.7098	3217.2800	3.2173	18.730	0.0000	0.0000
2025/04/24	R033	05/02/2026	10.49 Put	Bond Future	2231.6300	2.2316	1843.5400	1.8435	17.390	0.0000	0.0000
2025/04/24	R033	07/05/2026		Bond Future	10.5239	98.6038	10.3322	99.5170	1.821	0.0000	0.0000
2025/04/24	R033	07/05/2026	10.38 Call	Bond Future	2375.2700	2.3753	2828.5000	2.8285	19.081	0.0000	0.0000
2025/04/24	R033	07/05/2026	10.38 Put	Bond Future	3059.6600	3.0597	2599.7800	2.5998	15.030	0.0000	0.0000
2025/04/24	R035	08/05/2025	10.08 Put	Bond Future	4143.6200	4.1436	3389.9400	3.3899	18.189	0.0000	0.0000
2025/04/24	R035	08/05/2025	10.08 Call	Bond Future	0.5700	0.0006	2.6100	0.0026	357.895	0.0000	0.0000
2025/04/24	R035	08/05/2025	10.58 Put	Bond Future	1458.1100	1.4581	894.9900	0.8950	38.620	0.0000	0.0000
2025/04/24	R035	08/05/2025	10.58 Call	Bond Future	169.7200	0.1697	362.3200	0.3623	113.481	0.0000	0.0000
2025/04/24	R035	08/05/2025	11.01 Call	Bond Future	1325.5100	1.3255	1927.1800	1.9272	45.392	0.0000	0.0000
2025/04/24	R035	08/05/2025	11.01 Put	Bond Future	252.9000	0.2529	98.8500	0.0989	60.913	0.0000	0.0000
2025/04/24	R035	08/05/2025	11.70 Call	Bond Future	4691.1200	4.6911	5444.6900	5.4447	16.064	0.0000	0.0000
2025/04/24	R035	08/05/2025	11.70 Put	Bond Future	2.5900	0.0026	0.4400	0.0004	83.012	0.0000	0.0000
2025/04/24	R035	08/05/2025	10.95 Call	Bond Future	1089.5500	1.0896	1646.9600	1.6470	51.160	0.0000	0.0000
2025/04/24	R035	08/05/2025	10.95 Put	Bond Future	341.3100	0.3413	143.0000	0.1430	58.103	0.0000	0.0000
2025/04/24	R035	08/05/2025	10.44 Put	Bond Future	2130.9000	2.1309	1461.2700	1.4613	31.425	0.0000	0.0000
2025/04/24	R035	08/05/2025	10.44 Call	Bond Future	55.2700	0.0553	141.3600	0.1414	155.763	0.0000	0.0000
2025/04/24	R035	08/05/2025	13.35 Call	Bond Future	12543.8600	12.5439	13299.5800	13.2996	6.025	0.0000	0.0000
2025/04/24	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	R035	08/05/2025	12.70 Call	Bond Future	9575.6600	9.5757	10331.3800	10.3314	7.892	0.0000	0.0000
2025/04/24	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/24	R035	08/05/2025	11.46 Put	Bond Future	15.8300	0.0158	3.5900	0.0036	77.322	0.0000	0.0000
2025/04/24	R035	08/05/2025	11.46 Call	Bond Future	3470.1100	3.4701	4213.5900	4.2136	21.425	0.0000	0.0000
2025/04/24	R035	08/05/2025		Bond Future	10.8127	90.2216	10.6757	90.9774	1.268	0.0000	0.0000
2025/04/24	R035	08/05/2025	11.78 Call	Bond Future	5095.8800	5.0959	5850.4500	5.8505	14.807	0.0000	0.0000
2025/04/24	R035	08/05/2025	11.78 Put	Bond Future	1.3600	0.0014	0.2100	0.0002	84.559	0.0000	0.0000
2025/04/24	R035	07/08/2025		Bond Future	10.9307	91.9669	10.7877	92.7373	1.308	0.0000	0.0000
2025/04/24	R035	07/08/2025	12.65 Call	Bond Future	8673.9600	8.6740	9418.2700	9.4183	8.581	0.0000	0.0000
2025/04/24	R035	07/08/2025	12.65 Put	Bond Future	78.8100	0.0788	52.7000	0.0527	33.130	0.0000	0.0000
2025/04/24	R035	07/08/2025	10.08 Put	Bond Future	4915.6300	4.9156	4242.6900	4.2427	13.690	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
2025/04/24	R035	07/08/2025	10.08 Call	Bond Future	194.9200	0.1949	292.4000	0.2924	50.010	0.0000
2025/04/24	R035	07/08/2025	10.58 Put	Bond Future	2735.0100	2.7350	2235.6000	2.2356	18.260	0.0000
2025/04/24	R035	07/08/2025	10.58 Call	Bond Future	828.9400	0.8289	1099.9500	1.1000	32.694	0.0000
2025/04/24	R035	07/08/2025	11.34 Call	Bond Future	3041.1300	3.0411	3593.4600	3.5935	18.162	0.0000
2025/04/24	R035	07/08/2025	11.34 Put	Bond Future	884.5300	0.8845	666.4400	0.6664	24.656	0.0000
2025/04/24	R035	07/08/2025	11.30 Call	Bond Future	2892.8800	2.8929	3433.4000	3.4334	18.684	0.0000
2025/04/24	R035	07/08/2025	11.30 Put	Bond Future	943.8600	0.9439	713.9600	0.7140	24.357	0.0000
2025/04/24	R035	06/11/2025	9.91 Put	Bond Future	6581.0100	6.5810	5894.4600	5.8945	10.432	0.0000
2025/04/24	R035	06/11/2025	9.91 Call	Bond Future	265.7500	0.2658	364.6700	0.3647	37.223	0.0000
2025/04/24	R035	06/11/2025	10.41 Put	Bond Future	4300.3500	4.3004	3736.2800	3.7363	13.117	0.0000
2025/04/24	R035	06/11/2025	10.41 Call	Bond Future	797.9400	0.7979	1019.3400	1.0193	27.746	0.0000
2025/04/24	R035	06/11/2025	11.43 Call	Bond Future	3391.8600	3.3919	3908.5400	3.9085	15.233	0.0000
2025/04/24	R035	06/11/2025	11.43 Put	Bond Future	1495.7500	1.4958	1226.9600	1.2270	17.970	0.0000
2025/04/24	R035	06/11/2025	11.95 Call	Bond Future	5307.6500	5.3077	5929.2900	5.9293	11.712	0.0000
2025/04/24	R035	06/11/2025	11.95 Put	Bond Future	824.3300	0.8243	660.5000	0.6605	19.874	0.0000
2025/04/24	R035	06/11/2025	11.45 Call	Bond Future	3460.2500	3.4603	3981.7100	3.9817	15.070	0.0000
2025/04/24	R035	06/11/2025	11.45 Put	Bond Future	1462.6400	1.4626	1198.6300	1.1986	18.050	0.0000
2025/04/24	R035	06/11/2025	10.95 Put	Bond Future	2520.2200	2.5202	2120.4700	2.1205	15.862	0.0000
2025/04/24	R035	06/11/2025	10.95 Call	Bond Future	1930.8700	1.9309	2316.5900	2.3166	19.976	0.0000
2025/04/24	R035	06/11/2025	10.08 Put	Bond Future	5745.4200	5.7454	5094.7300	5.0947	11.325	0.0000
2025/04/24	R035	06/11/2025	10.08 Call	Bond Future	399.3300	0.3993	534.1100	0.5341	33.752	0.0000
2025/04/24	R035	06/11/2025	10.58 Put	Bond Future	3661.3400	3.6613	3148.1600	3.1482	14.016	0.0000
2025/04/24	R035	06/11/2025	10.58 Call	Bond Future	1089.7000	1.0897	1361.9900	1.3620	24.988	0.0000
2025/04/24	R035	06/11/2025	11.67 Call	Bond Future	4243.2500	4.2433	4813.3700	4.8134	13.436	0.0000
2025/04/24	R035	06/11/2025	11.67 Put	Bond Future	1139.7200	1.1397	924.3700	0.9244	18.895	0.0000
2025/04/24	R035	06/11/2025	10.44 Put	Bond Future	4181.9200	4.1819	3626.5900	3.6266	13.279	0.0000
2025/04/24	R035	06/11/2025	10.44 Call	Bond Future	844.7000	0.8447	1074.8400	1.0748	27.245	0.0000
2025/04/24	R035	06/11/2025	10.94 Put	Bond Future	2546.7300	2.5467	2143.9900	2.1440	15.814	0.0000
2025/04/24	R035	06/11/2025	10.94 Call	Bond Future	1904.5800	1.9046	2287.3100	2.2873	20.095	0.0000
2025/04/24	R035	06/11/2025	11.99 Call	Bond Future	5464.8100	5.4648	6092.8700	6.0929	11.493	0.0000
2025/04/24	R035	06/11/2025	11.99 Put	Bond Future	786.8700	0.7869	629.4600	0.6295	20.005	0.0000
2025/04/24	R035	06/11/2025		Bond Future	11.0622	89.2281	10.9129	90.0135	1.349	0.0000
2025/04/24	R035	06/11/2025	11.20 Call	Bond Future	2645.8300	2.6458	3103.3300	3.1033	17.291	0.0000
2025/04/24	R035	06/11/2025	11.20 Put	Bond Future	1928.7600	1.9288	1600.7900	1.6008	17.004	0.0000
2025/04/24	R035	05/02/2026	10.44 Put	Bond Future	5056.1100	5.0561	4491.0900	4.4911	11.175	0.0000
2025/04/24	R035	05/02/2026	10.44 Call	Bond Future	1040.6800	1.0407	1276.4100	1.2764	22.652	0.0000
2025/04/24	R035	05/02/2026	10.94 Put	Bond Future	3401.8500	3.4019	2962.7900	2.9628	12.907	0.0000
2025/04/24	R035	05/02/2026	10.94 Call	Bond Future	2041.2500	2.0413	2402.9400	2.4029	17.719	0.0000
2025/04/24	R035	05/02/2026	12.44 Call	Bond Future	6925.5100	6.9255	7572.7500	7.5728	9.346	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
2025/04/24	R035	05/02/2026	12.44 Put	Bond Future	918.0000	0.9180	764.4900	0.7645	16.722	0.0000	0.0000
2025/04/24	R035	05/02/2026		Bond Future	11.2041	90.9484	11.0480	91.7492	1.393	0.0000	0.0000
2025/04/24	R035	05/02/2026	10.79 Call	Bond Future	1698.1400	1.6981	2021.8400	2.0218	19.062	0.0000	0.0000
2025/04/24	R035	05/02/2026	10.79 Put	Bond Future	3844.2400	3.8442	3367.1900	3.3672	12.409	0.0000	0.0000
2025/04/24	R035	07/05/2026		Bond Future	11.3463	88.1960	11.1832	89.0124	1.438	0.0000	0.0000
2025/04/24	R035	07/05/2026	10.86 Call	Bond Future	1957.4600	1.9575	2288.3500	2.2884	16.904	0.0000	0.0000
2025/04/24	R035	07/05/2026	10.86 Put	Bond Future	4421.7600	4.4218	3936.2100	3.9362	10.981	0.0000	0.0000
2025/04/24	R038	08/05/2025		Bond Future	11.3997	97.7512	11.2575	98.6820	1.247	0.0000	0.0000
2025/04/24	R038	08/05/2025	11.24 Call	Bond Future	302.9700	0.3030	629.2800	0.6293	107.704	0.0000	0.0000
2025/04/24	R038	08/05/2025	11.24 Put	Bond Future	1349.2600	1.3493	744.8600	0.7449	44.795	0.0000	0.0000
2025/04/24	R038	07/08/2025		Bond Future	11.5311	99.6422	11.3830	100.5909	1.284	0.0000	0.0000
2025/04/24	R038	07/08/2025	11.24 Call	Bond Future	1094.5500	1.0946	1458.3400	1.4583	33.236	0.0000	0.0000
2025/04/24	R038	07/08/2025	11.24 Put	Bond Future	2973.0200	2.9730	2388.0600	2.3881	19.676	0.0000	0.0000
2025/04/24	R038	06/11/2025		Bond Future	11.6727	96.0704	11.5184	97.0376	1.322	0.0000	0.0000
2025/04/24	R038	06/11/2025	11.24 Call	Bond Future	1402.8500	1.4029	1758.3400	1.7583	25.341	0.0000	0.0000
2025/04/24	R038	06/11/2025	11.24 Put	Bond Future	4151.9200	4.1519	3540.2000	3.5402	14.733	0.0000	0.0000
2025/04/24	R038	06/11/2025	12.33 Call	Bond Future	5240.0200	5.2400	5956.1600	5.9562	13.667	0.0000	0.0000
2025/04/24	R038	06/11/2025	12.33 Put	Bond Future	1276.6600	1.2767	1025.5900	1.0256	19.666	0.0000	0.0000
2025/04/24	R038	06/11/2025	10.98 Put	Bond Future	5339.5800	5.3396	4632.6300	4.6326	13.240	0.0000	0.0000
2025/04/24	R038	06/11/2025	10.98 Call	Bond Future	882.6000	0.8826	1142.8600	1.1429	29.488	0.0000	0.0000
2025/04/24	R038	05/02/2026		Bond Future	11.8217	97.9221	11.6607	98.9082	1.361	0.0000	0.0000
2025/04/24	R038	05/02/2026	11.44 Call	Bond Future	2081.5600	2.0816	2491.5800	2.4916	19.698	0.0000	0.0000
2025/04/24	R038	05/02/2026	11.44 Put	Bond Future	4444.7500	4.4448	3868.6300	3.8686	12.962	0.0000	0.0000
2025/04/24	R038	07/05/2026		Bond Future	11.9778	94.3236	11.8098	95.3289	1.402	0.0000	0.0000
2025/04/24	R038	07/05/2026	11.40 Call	Bond Future	2157.4500	2.1575	2544.0700	2.5441	17.920	0.0000	0.0000
2025/04/24	R038	07/05/2026	11.40 Put	Bond Future	5683.0900	5.6831	5064.3600	5.0644	10.887	0.0000	0.0000
2025/04/24	R053	08/05/2025		Bond Future	11.7730	100.1310	11.6460	101.1635	1.078	0.0000	0.0000
2025/04/24	R053	08/05/2025	12.64 Call	Bond Future	6570.1800	6.5702	7597.6200	7.5976	15.638	0.0000	0.0000
2025/04/24	R053	08/05/2025	12.64 Put	Bond Future	6.4500	0.0065	1.3700	0.0014	78.760	0.0000	0.0000
2025/04/24	R053	07/08/2025		Bond Future	11.8923	102.0679	11.7605	103.1205	1.108	0.0000	0.0000
2025/04/24	R053	07/08/2025	13.17 Call	Bond Future	9581.5600	9.5816	10540.9000	10.5409	10.012	0.0000	0.0000
2025/04/24	R053	07/08/2025	13.17 Put	Bond Future	347.7400	0.3477	254.4700	0.2545	26.822	0.0000	0.0000
2025/04/24	R053	06/11/2025		Bond Future	12.0194	98.1643	11.8824	99.2374	1.140	0.0000	0.0000
2025/04/24	R053	06/11/2025	11.76 Call	Bond Future	2522.9900	2.5230	2994.9800	2.9950	18.708	0.0000	0.0000
2025/04/24	R053	06/11/2025	11.76 Put	Bond Future	4572.9900	4.5730	3971.8700	3.9719	13.145	0.0000	0.0000
2025/04/24	R053	05/02/2026		Bond Future	12.1516	100.0564	12.0092	101.1503	1.172	0.0000	0.0000
2025/04/24	R053	05/02/2026	11.49 Call	Bond Future	1928.8700	1.9289	2292.3300	2.2923	18.843	0.0000	0.0000
2025/04/24	R053	05/02/2026	11.49 Put	Bond Future	7206.2600	7.2063	6475.7900	6.4758	10.137	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
2025/04/24	R053	07/05/2026		Bond Future	12.2887	96.1217	12.1404	97.2370	1.206	0.0000
2025/04/24	R053	07/05/2026	11.69 Call	Bond Future	2784.0600	2.7841	3211.8200	3.2118	15.365	0.0000
2025/04/24	R053	07/05/2026	11.69 Put	Bond Future	7437.5200	7.4375	6750.0300	6.7500	9.244	0.0000
2025/04/24	R186	08/05/2025		Bond Future	8.0837	107.6819	7.9960	107.8151	1.085	0.0000
2025/04/24	R186	08/05/2025	8.47 Call	Bond Future	584.9100	0.5849	717.1700	0.7172	22.612	0.0000
2025/04/24	R186	08/05/2025	8.47 Put	Bond Future	1.0900	0.0011	0.1500	0.0002	86.239	0.0000
2025/04/24	R186	07/08/2025		Bond Future	8.1328	104.4569	8.0277	104.5927	1.293	0.0000
2025/04/24	R186	07/08/2025	9.68 Call	Bond Future	1976.2100	1.9762	2109.7600	2.1098	6.758	0.0000
2025/04/24	R186	07/08/2025	9.68 Put	Bond Future	6.4900	0.0065	4.2100	0.0042	35.131	0.0000
2025/04/24	R186	07/08/2025	10.25 Call	Bond Future	2684.0200	2.6840	2819.1500	2.8192	5.035	0.0000
2025/04/24	R186	07/08/2025	10.25 Put	Bond Future	1.9500	0.0020	1.2500	0.0013	35.897	0.0000
2025/04/24	R186	07/08/2025	9.22 Put	Bond Future	18.5900	0.0186	12.3300	0.0123	33.674	0.0000
2025/04/24	R186	07/08/2025	9.22 Call	Bond Future	1408.2400	1.4082	1537.8100	1.5378	9.201	0.0000
2025/04/24	R186	06/11/2025		Bond Future	8.2126	106.4632	8.0819	106.6019	1.591	0.0000
2025/04/24	R186	06/11/2025	8.13 Call	Bond Future	232.1600	0.2322	299.5200	0.2995	29.014	0.0000
2025/04/24	R186	06/11/2025	8.13 Put	Bond Future	319.8300	0.3198	248.4800	0.2485	22.309	0.0000
2025/04/24	R186	05/02/2026		Bond Future	8.3377	103.2087	8.1668	103.3503	2.050	0.0000
2025/04/24	R186	05/02/2026	8.43 Call	Bond Future	362.4300	0.3624	443.1000	0.4431	22.258	0.0000
2025/04/24	R186	05/02/2026	8.43 Put	Bond Future	286.1100	0.2861	225.1800	0.2252	21.296	0.0000
2025/04/24	R186	07/05/2026		Bond Future	8.5721	105.1995	8.3275	105.3441	2.853	0.0000
2025/04/24	R186	07/05/2026	8.69 Call	Bond Future	315.3300	0.3153	399.0200	0.3990	26.540	0.0000
2025/04/24	R186	07/05/2026	8.69 Put	Bond Future	245.7700	0.2458	184.9100	0.1849	24.763	0.0000
2025/04/24	R202	08/05/2025		Bond Future	268.5499	268.5499	268.5572	268.5572	0.003	0.0000
2025/04/24	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R202	08/05/2025	272.31 Put	Bond Future	3760.0800	3.7601	3752.8200	3.7528	0.193	0.0000
2025/04/24	R202	07/08/2025		Bond Future	268.5568	268.5568	268.5642	268.5642	0.003	0.0000
2025/04/24	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R202	07/08/2025	271.60 Put	Bond Future	3043.2200	3.0432	3035.8400	3.0358	0.243	0.0000
2025/04/24	R202	06/11/2025		Bond Future	273.7804	273.7804	273.7887	273.7887	0.003	0.0000
2025/04/24	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R202	06/11/2025	275.64 Put	Bond Future	1859.5900	1.8596	1851.3000	1.8513	0.446	0.0000
2025/04/24	R202	05/02/2026		Bond Future	273.7637	273.7637	273.7727	273.7727	0.003	0.0000
2025/04/24	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R202	05/02/2026	277.82 Put	Bond Future	4056.3200	4.0563	4047.2800	4.0473	0.223	0.0000
2025/04/24	R202	07/05/2026		Bond Future	279.1098	279.1098	279.1194	279.1194	0.003	0.0000
2025/04/24	R202	07/05/2026	277.55 Call	Bond Future	1559.8000	1.5598	1569.3900	1.5694	0.615	0.0000
2025/04/24	R202	07/05/2026	277.55 Put	Bond Future	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/24	R209	08/05/2025		Bond Future	11.1023	70.4990	10.9654	71.1741	1.234	0.0000
2025/04/24	R209	08/05/2025	11.89 Call	Bond Future	3723.4700	3.7235	4395.0200	4.3950	18.036	0.0000
2025/04/24	R209	08/05/2025	11.89 Put	Bond Future	4.2800	0.0043	0.7700	0.0008	82.009	0.0000
2025/04/24	R209	07/08/2025		Bond Future	11.2173	71.8628	11.0752	72.5509	1.267	0.0000
2025/04/24	R209	07/08/2025	12.68 Call	Bond Future	6716.6400	6.7166	7364.5500	7.3646	9.646	0.0000
2025/04/24	R209	07/08/2025	12.68 Put	Bond Future	132.1400	0.1321	91.9100	0.0919	30.445	0.0000
2025/04/24	R209	06/11/2025		Bond Future	11.3416	70.0905	11.1939	70.7920	1.302	0.0000
2025/04/24	R209	06/11/2025	11.27 Call	Bond Future	1930.1600	1.9302	2286.6700	2.2867	18.470	0.0000
2025/04/24	R209	06/11/2025	11.27 Put	Bond Future	2268.9200	2.2689	1923.8800	1.9239	15.207	0.0000
2025/04/24	R209	05/02/2026		Bond Future	11.4724	71.4417	11.3188	72.1569	1.339	0.0000
2025/04/24	R209	05/02/2026	10.93 Call	Bond Future	1336.3500	1.3364	1599.0400	1.5990	19.657	0.0000
2025/04/24	R209	05/02/2026	10.93 Put	Bond Future	3906.4700	3.9065	3453.9600	3.4540	11.584	0.0000
2025/04/24	R209	07/05/2026		Bond Future	11.6094	69.6672	11.4496	70.3964	1.376	0.0000
2025/04/24	R209	07/05/2026	11.07 Call	Bond Future	1737.4900	1.7375	2025.8100	2.0258	16.594	0.0000
2025/04/24	R209	07/05/2026	11.07 Put	Bond Future	4240.1300	4.2401	3799.2500	3.7993	10.398	0.0000
2025/04/24	R210	08/05/2025		Bond Future	246.8976	246.8976	246.8973	246.8973	0.000	0.0000
2025/04/24	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R210	08/05/2025	248.03 Put	Bond Future	1132.3700	1.1324	1132.7000	1.1327	0.029	0.0000
2025/04/24	R210	07/08/2025		Bond Future	251.7349	251.7349	251.7346	251.7346	0.000	0.0000
2025/04/24	R210	07/08/2025	248.44 Call	Bond Future	3294.8500	3.2949	3294.6300	3.2946	0.007	0.0000
2025/04/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R210	06/11/2025		Bond Future	253.1993	253.1993	253.1997	253.1997	0.000	0.0000
2025/04/24	R210	06/11/2025	252.14 Call	Bond Future	1059.2900	1.0593	1059.7000	1.0597	0.039	0.0000
2025/04/24	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R210	05/02/2026		Bond Future	258.1411	258.1411	258.1420	258.1420	0.000	0.0000
2025/04/24	R210	05/02/2026	253.10 Call	Bond Future	5041.0600	5.0411	5042.0200	5.0420	0.019	0.0000
2025/04/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R210	07/05/2026		Bond Future	259.6803	259.6803	259.6817	259.6817	0.001	0.0000
2025/04/24	R210	07/05/2026	255.40 Call	Bond Future	4280.2900	4.2803	4281.6500	4.2817	0.032	0.0000
2025/04/24	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/24	R213	08/05/2025		Bond Future	9.5286	90.3185	9.3765	90.9410	1.596	0.0000
2025/04/24	R213	08/05/2025	10.52 Call	Bond Future	3930.9300	3.9309	4551.5600	4.5516	15.788	0.0000
2025/04/24	R213	08/05/2025	10.52 Put	Bond Future	2.1600	0.0022	0.3700	0.0004	82.870	0.0000
2025/04/24	R213	07/08/2025		Bond Future	9.6189	92.0657	9.4583	92.7002	1.671	0.0000
2025/04/24	R213	07/08/2025	11.66 Call	Bond Future	7612.2500	7.6123	8240.8100	8.2408	8.257	0.0000
2025/04/24	R213	07/08/2025	11.66 Put	Bond Future	13.6400	0.0136	7.6800	0.0077	43.695	0.0000
2025/04/24	R213	06/11/2025		Bond Future	9.7274	90.2807	9.5572	90.9277	1.749	0.0000
2025/04/24	R213	06/11/2025	10.05 Call	Bond Future	2271.3700	2.2714	2693.0000	2.6930	18.563	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
2025/04/24	R213	06/11/2025	10.05 Put	Bond Future	1060.2500	1.0603	834.9600	0.8350	21.249	0.0000	0.0000
2025/04/24	R213	05/02/2026		Bond Future	9.8483	92.0216	9.6676	92.6812	1.835	0.0000	0.0000
2025/04/24	R213	05/02/2026	9.89 Call	Bond Future	1906.0600	1.9061	2266.6800	2.2667	18.920	0.0000	0.0000
2025/04/24	R213	05/02/2026	9.89 Put	Bond Future	1754.6500	1.7547	1455.7000	1.4557	17.038	0.0000	0.0000
2025/04/24	R213	07/05/2026		Bond Future	9.9721	90.2426	9.7800	90.9152	1.927	0.0000	0.0000
2025/04/24	R213	07/05/2026	9.80 Call	Bond Future	1661.3600	1.6614	1987.7000	1.9877	19.643	0.0000	0.0000
2025/04/24	R213	07/05/2026	9.80 Put	Bond Future	2263.4900	2.2635	1917.3100	1.9173	15.294	0.0000	0.0000
2025/04/24	R214	08/05/2025		Bond Future	11.5721	64.8662	11.4452	65.5234	1.096	0.0000	0.0000
2025/04/24	R214	08/05/2025	12.40 Call	Bond Future	4055.4500	4.0555	4709.7800	4.7098	16.135	0.0000	0.0000
2025/04/24	R214	08/05/2025	12.40 Put	Bond Future	3.5500	0.0036	0.7000	0.0007	80.282	0.0000	0.0000
2025/04/24	R214	07/08/2025		Bond Future	11.6849	66.1210	11.5536	66.7910	1.124	0.0000	0.0000
2025/04/24	R214	07/08/2025	12.97 Call	Bond Future	6234.0400	6.2340	6849.1800	6.8492	9.867	0.0000	0.0000
2025/04/24	R214	07/08/2025	12.97 Put	Bond Future	200.0300	0.2000	145.2600	0.1453	27.381	0.0000	0.0000
2025/04/24	R214	06/11/2025		Bond Future	11.8072	64.0914	11.6712	64.7744	1.152	0.0000	0.0000
2025/04/24	R214	06/11/2025	11.64 Call	Bond Future	1734.8500	1.7349	2056.7400	2.0567	18.554	0.0000	0.0000
2025/04/24	R214	06/11/2025	11.64 Put	Bond Future	2575.7500	2.5758	2214.7100	2.2147	14.017	0.0000	0.0000
2025/04/24	R214	05/02/2026		Bond Future	11.9368	65.3271	11.7958	66.0234	1.182	0.0000	0.0000
2025/04/24	R214	05/02/2026	11.26 Call	Bond Future	1182.6600	1.1827	1409.1200	1.4091	19.148	0.0000	0.0000
2025/04/24	R214	05/02/2026	11.26 Put	Bond Future	4630.7100	4.6307	4160.8900	4.1609	10.146	0.0000	0.0000
2025/04/24	R214	07/05/2026		Bond Future	12.0649	63.2865	11.9187	63.9963	1.211	0.0000	0.0000
2025/04/24	R214	07/05/2026	11.53 Call	Bond Future	1808.1100	1.8081	2088.2900	2.0883	15.496	0.0000	0.0000
2025/04/24	R214	07/05/2026	11.53 Put	Bond Future	4465.0900	4.4651	4035.4500	4.0355	9.622	0.0000	0.0000
2025/04/24	R248	08/05/2025		Bond Future	11.8431	77.5073	11.7312	78.2060	0.945	0.0000	0.0000
2025/04/24	R248	08/05/2025	12.60 Call	Bond Future	4459.9100	4.4599	5151.8400	5.1518	15.514	0.0000	0.0000
2025/04/24	R248	08/05/2025	12.60 Put	Bond Future	9.1300	0.0091	2.4100	0.0024	73.604	0.0000	0.0000
2025/04/24	R248	07/08/2025		Bond Future	11.9633	79.0067	11.8472	79.7188	0.970	0.0000	0.0000
2025/04/24	R248	07/08/2025	13.21 Call	Bond Future	7261.3100	7.2613	7904.9700	7.9050	8.864	0.0000	0.0000
2025/04/24	R248	07/08/2025	13.21 Put	Bond Future	288.6600	0.2887	220.1400	0.2201	23.737	0.0000	0.0000
2025/04/24	R248	06/11/2025		Bond Future	12.0928	76.0823	11.9723	76.8083	0.997	0.0000	0.0000
2025/04/24	R248	06/11/2025	11.74 Call	Bond Future	1638.9100	1.6389	1927.8900	1.9279	17.632	0.0000	0.0000
2025/04/24	R248	06/11/2025	11.74 Put	Bond Future	3798.8400	3.7988	3361.8000	3.3618	11.505	0.0000	0.0000
2025/04/24	R248	05/02/2026		Bond Future	12.2303	77.5490	12.1049	78.2892	1.025	0.0000	0.0000
2025/04/24	R248	05/02/2026	11.46 Call	Bond Future	1295.0100	1.2950	1515.5500	1.5156	17.030	0.0000	0.0000
2025/04/24	R248	05/02/2026	11.46 Put	Bond Future	6053.5400	6.0535	5533.8400	5.5338	8.585	0.0000	0.0000
2025/04/24	R248	07/05/2026		Bond Future	12.3659	74.6013	12.2357	75.3560	1.053	0.0000	0.0000
2025/04/24	R248	07/05/2026	11.72 Call	Bond Future	1991.7500	1.9918	2267.7800	2.2678	13.859	0.0000	0.0000
2025/04/24	R248	07/05/2026	11.72 Put	Bond Future	5870.7700	5.8708	5392.1300	5.3921	8.153	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
2025/04/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

	0
	0
	0
	0

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