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## IIINTEREST RATE DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/04/2025 TO 25/04/2025

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
2025/04/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/25	2029	08/05/2025		Bond Future	136.0845	136.0845	136.2123	0.094	0.0000	0.0000
2025/04/25	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2029	08/05/2025	137.85 Put	Bond Future	1765.5300	1.7655	1637.7500	1.6378	7.237	0.0000
2025/04/25	2029	07/08/2025		Bond Future	138.7507	138.7507	138.8721	0.088	0.0000	0.0000
2025/04/25	2029	07/08/2025	137.41 Call	Bond Future	1340.7200	1.3407	1462.1400	1.4621	9.056	0.0000
2025/04/25	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/04/25	2029	06/11/2025		Bond Future	140.0091	140.0091	140.1361	140.1361	0.091	0.0000	0.0000
2025/04/25	2029	06/11/2025	139.79 Call	Bond Future	219.1000	0.2191	346.1300	0.3461	57.978	0.0000	0.0000
2025/04/25	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2029	05/02/2026		Bond Future	142.7421	142.7421	142.8348	142.8348	0.065	0.0000	0.0000
2025/04/25	2029	05/02/2026	140.11 Call	Bond Future	2632.1400	2.6321	2724.7600	2.7248	3.519	0.0000	0.0000
2025/04/25	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2029	07/05/2026		Bond Future	144.0601	144.0601	144.0451	144.0451	0.010	0.0000	0.0000
2025/04/25	2029	07/05/2026	141.82 Call	Bond Future	2240.1200	2.2401	2225.1300	2.2251	0.669	0.0000	0.0000
2025/04/25	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2030	08/05/2025	8.95 Put	Bond Future	223.5000	0.2235	266.7500	0.2668	19.351	0.0000	0.0000
2025/04/25	2030	08/05/2025	8.95 Call	Bond Future	555.0600	0.5551	603.8500	0.6039	8.790	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.45 Put	Bond Future	5.2400	0.0052	6.5000	0.0065	24.046	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.45 Call	Bond Future	2164.8300	2.1648	2171.6300	2.1716	0.314	0.0000	0.0000
2025/04/25	2030	08/05/2025	8.72 Put	Bond Future	673.9800	0.6740	725.0300	0.7250	7.574	0.0000	0.0000
2025/04/25	2030	08/05/2025	8.72 Call	Bond Future	150.0800	0.1501	206.6700	0.2067	37.707	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.22 Put	Bond Future	36.4900	0.0365	48.0900	0.0481	31.790	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.22 Call	Bond Future	1360.5200	1.3605	1377.6600	1.3777	1.260	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.54 Call	Bond Future	2486.3500	2.4864	2492.1900	2.4922	0.235	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.54 Put	Bond Future	2.2600	0.0023	2.5600	0.0026	13.274	0.0000	0.0000
2025/04/25	2030	08/05/2025	8.68 Put	Bond Future	784.8100	0.7848	832.4000	0.8324	6.064	0.0000	0.0000
2025/04/25	2030	08/05/2025	8.68 Call	Bond Future	111.1800	0.1112	164.3100	0.1643	47.787	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.18 Put	Bond Future	49.4000	0.0494	64.6000	0.0646	30.769	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.18 Call	Bond Future	1227.1900	1.2272	1247.9300	1.2479	1.690	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.99 Call	Bond Future	4086.2500	4.0863	4091.7800	4.0918	0.135	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.99 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/04/25	2030	08/05/2025	11.86 Call	Bond Future	10394.8800	10.3949	10400.4200	10.4004	0.053	0.0000	0.0000
2025/04/25	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2030	08/05/2025	10.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2030	08/05/2025	10.31 Call	Bond Future	5205.1500	5.2052	5210.6900	5.2107	0.106	0.0000	0.0000
2025/04/25	2030	08/05/2025	12.28 Call	Bond Future	11738.0300	11.7380	11743.5700	11.7436	0.047	0.0000	0.0000
2025/04/25	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2030	08/05/2025	10.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2030	08/05/2025	10.69 Call	Bond Future	6512.3300	6.5123	6517.8700	6.5179	0.085	0.0000	0.0000
2025/04/25	2030	08/05/2025		Bond Future	8.8606	98.9721	8.8591	98.9777	0.017	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.93 Call	Bond Future	3874.6000	3.8746	3880.1200	3.8801	0.142	0.0000	0.0000
2025/04/25	2030	08/05/2025	9.93 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/04/25	2030	07/08/2025	12.12 Call	Bond Future	10520.8400	10.5208	10519.9200	10.5199	0.009	0.0000	0.0000
2025/04/25	2030	07/08/2025	12.12 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	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	
2025/04/25	2030	07/08/2025	10.48 Put	Bond Future	30.9000	0.0309	29.7600	0.0298	3.689	0.0000	0.0000
2025/04/25	2030	07/08/2025	10.48 Call	Bond Future	5323.1400	5.3231	5321.1100	5.3211	0.038	0.0000	0.0000
2025/04/25	2030	07/08/2025		Bond Future	8.9339	96.8765	8.9341	96.8756	0.003	0.0000	0.0000
2025/04/25	2030	07/08/2025	11.11 Call	Bond Future	7350.4000	7.3504	7348.2100	7.3482	0.030	0.0000	0.0000
2025/04/25	2030	07/08/2025	11.11 Put	Bond Future	4.4500	0.0045	3.1500	0.0032	29.213	0.0000	0.0000
2025/04/25	2030	07/08/2025	8.72 Put	Bond Future	1352.2300	1.3522	1342.1600	1.3422	0.745	0.0000	0.0000
2025/04/25	2030	07/08/2025	8.72 Call	Bond Future	590.7300	0.5907	579.7700	0.5798	1.855	0.0000	0.0000
2025/04/25	2030	07/08/2025	9.22 Put	Bond Future	542.9500	0.5430	539.4100	0.5394	0.652	0.0000	0.0000
2025/04/25	2030	07/08/2025	9.22 Call	Bond Future	1550.1700	1.5502	1545.7400	1.5457	0.286	0.0000	0.0000
2025/04/25	2030	07/08/2025	9.81 Call	Bond Future	3196.2900	3.1963	3192.7400	3.1927	0.111	0.0000	0.0000
2025/04/25	2030	07/08/2025	9.81 Put	Bond Future	152.4600	0.1525	149.8000	0.1498	1.745	0.0000	0.0000
2025/04/25	2030	06/11/2025	8.72 Put	Bond Future	1780.1200	1.7801	1775.3500	1.7754	0.268	0.0000	0.0000
2025/04/25	2030	06/11/2025	8.72 Call	Bond Future	796.6600	0.7967	793.4400	0.7934	0.404	0.0000	0.0000
2025/04/25	2030	06/11/2025	9.22 Put	Bond Future	972.1400	0.9721	972.2000	0.9722	0.006	0.0000	0.0000
2025/04/25	2030	06/11/2025	9.22 Call	Bond Future	1679.2000	1.6792	1680.8100	1.6808	0.096	0.0000	0.0000
2025/04/25	2030	06/11/2025	10.08 Call	Bond Future	3839.5900	3.8396	3838.4700	3.8385	0.029	0.0000	0.0000
2025/04/25	2030	06/11/2025	10.08 Put	Bond Future	308.1800	0.3082	305.5100	0.3055	0.866	0.0000	0.0000
2025/04/25	2030	06/11/2025		Bond Future	9.0096	98.7372	9.0091	98.7388	0.005	0.0000	0.0000
2025/04/25	2030	06/11/2025	9.54 Call	Bond Future	2412.2800	2.4123	2412.6100	2.4126	0.014	0.0000	0.0000
2025/04/25	2030	06/11/2025	9.54 Put	Bond Future	642.1500	0.6422	640.9300	0.6409	0.190	0.0000	0.0000
2025/04/25	2030	05/02/2026		Bond Future	9.0950	96.6329	9.1027	96.6084	0.084	0.0000	0.0000
2025/04/25	2030	05/02/2026	9.49 Call	Bond Future	2265.0700	2.2651	2245.3500	2.2454	0.871	0.0000	0.0000
2025/04/25	2030	05/02/2026	9.49 Put	Bond Future	1011.0100	1.0110	1015.8400	1.0158	0.478	0.0000	0.0000
2025/04/25	2030	07/05/2026		Bond Future	9.2009	98.4970	9.2345	98.3956	0.365	0.0000	0.0000
2025/04/25	2030	07/05/2026	9.39 Call	Bond Future	1950.1600	1.9502	1892.5700	1.8926	2.953	0.0000	0.0000
2025/04/25	2030	07/05/2026	9.39 Put	Bond Future	1380.6700	1.3807	1424.4900	1.4245	3.174	0.0000	0.0000
2025/04/25	2032	08/05/2025	9.40 Put	Bond Future	1847.2400	1.8472	1800.5300	1.8005	2.529	0.0000	0.0000
2025/04/25	2032	08/05/2025	9.40 Call	Bond Future	27.6000	0.0276	37.2500	0.0373	34.964	0.0000	0.0000
2025/04/25	2032	08/05/2025	9.90 Put	Bond Future	315.5800	0.3156	303.2900	0.3033	3.894	0.0000	0.0000
2025/04/25	2032	08/05/2025	9.90 Call	Bond Future	859.9200	0.8599	903.9900	0.9040	5.125	0.0000	0.0000
2025/04/25	2032	08/05/2025	10.28 Call	Bond Future	2333.0400	2.3330	2386.4800	2.3865	2.291	0.0000	0.0000
2025/04/25	2032	08/05/2025	10.28 Put	Bond Future	42.0200	0.0420	39.1000	0.0391	6.949	0.0000	0.0000
2025/04/25	2032	08/05/2025	9.42 Put	Bond Future	1758.3700	1.7584	1713.0700	1.7131	2.576	0.0000	0.0000
2025/04/25	2032	08/05/2025	9.42 Call	Bond Future	34.7500	0.0348	45.8100	0.0458	31.827	0.0000	0.0000
2025/04/25	2032	08/05/2025	9.92 Put	Bond Future	287.5300	0.2875	275.9300	0.2759	4.034	0.0000	0.0000
2025/04/25	2032	08/05/2025	9.92 Call	Bond Future	924.8600	0.9249	969.6200	0.9696	4.840	0.0000	0.0000
2025/04/25	2032	08/05/2025	10.97 Call	Bond Future	5356.8400	5.3568	5413.1000	5.4131	1.050	0.0000	0.0000
2025/04/25	2032	08/05/2025	10.97 Put	Bond Future	0.4300	0.0004	0.3300	0.0003	23.256	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	
2025/04/25	2032	08/05/2025		Bond Future	9.7834	93.4000	9.7714	93.4563	0.123	0.0000	0.0000
2025/04/25	2032	08/05/2025	10.91 Call	Bond Future	5095.8200	5.0958	5152.0400	5.1520	1.103	0.0000	0.0000
2025/04/25	2032	08/05/2025	10.91 Put	Bond Future	0.6600	0.0007	0.5200	0.0005	21.212	0.0000	0.0000
2025/04/25	2032	07/08/2025		Bond Future	9.8795	95.2068	9.8682	95.2581	0.114	0.0000	0.0000
2025/04/25	2032	07/08/2025	12.01 Call	Bond Future	9088.7800	9.0888	9136.9300	9.1369	0.530	0.0000	0.0000
2025/04/25	2032	07/08/2025	12.01 Put	Bond Future	13.3600	0.0134	10.2100	0.0102	23.578	0.0000	0.0000
2025/04/25	2032	07/08/2025	9.40 Put	Bond Future	2678.8700	2.6789	2638.6200	2.6386	1.502	0.0000	0.0000
2025/04/25	2032	07/08/2025	9.40 Call	Bond Future	466.2900	0.4663	477.3400	0.4773	2.370	0.0000	0.0000
2025/04/25	2032	07/08/2025	9.90 Put	Bond Future	1294.8300	1.2948	1273.7900	1.2738	1.625	0.0000	0.0000
2025/04/25	2032	07/08/2025	9.90 Call	Bond Future	1388.1000	1.3881	1418.3600	1.4184	2.180	0.0000	0.0000
2025/04/25	2032	07/08/2025	10.59 Call	Bond Future	3541.0900	3.5411	3585.4300	3.5854	1.252	0.0000	0.0000
2025/04/25	2032	07/08/2025	10.59 Put	Bond Future	380.9900	0.3810	374.0300	0.3740	1.827	0.0000	0.0000
2025/04/25	2032	06/11/2025	9.40 Put	Bond Future	3349.2300	3.3492	3309.0800	3.3091	1.199	0.0000	0.0000
2025/04/25	2032	06/11/2025	9.40 Call	Bond Future	716.7600	0.7168	731.1600	0.7312	2.009	0.0000	0.0000
2025/04/25	2032	06/11/2025	9.90 Put	Bond Future	2000.9000	2.0009	1977.5800	1.9776	1.165	0.0000	0.0000
2025/04/25	2032	06/11/2025	9.90 Call	Bond Future	1614.2200	1.6142	1645.4500	1.6455	1.935	0.0000	0.0000
2025/04/25	2032	06/11/2025	10.89 Call	Bond Future	4487.9000	4.4879	4532.9700	4.5330	1.004	0.0000	0.0000
2025/04/25	2032	06/11/2025	10.89 Put	Bond Future	622.1500	0.6222	612.6700	0.6127	1.524	0.0000	0.0000
2025/04/25	2032	06/11/2025		Bond Future	9.9876	92.8743	9.9752	92.9288	0.124	0.0000	0.0000
2025/04/25	2032	06/11/2025	10.42 Call	Bond Future	2982.7400	2.9827	3022.9500	3.0230	1.348	0.0000	0.0000
2025/04/25	2032	06/11/2025	10.42 Put	Bond Future	1104.3700	1.1044	1090.0300	1.0900	1.298	0.0000	0.0000
2025/04/25	2032	05/02/2026		Bond Future	10.1048	94.6650	10.0976	94.6957	0.071	0.0000	0.0000
2025/04/25	2032	05/02/2026	10.16 Call	Bond Future	2236.9100	2.2369	2258.1700	2.2582	0.950	0.0000	0.0000
2025/04/25	2032	05/02/2026	10.16 Put	Bond Future	2002.3900	2.0024	1992.9300	1.9929	0.472	0.0000	0.0000
2025/04/25	2032	07/05/2026		Bond Future	10.2308	92.3298	10.2410	92.2882	0.099	0.0000	0.0000
2025/04/25	2032	07/05/2026	10.14 Call	Bond Future	2180.3800	2.1804	2160.7500	2.1608	0.900	0.0000	0.0000
2025/04/25	2032	07/05/2026	10.14 Put	Bond Future	2554.0500	2.5541	2576.0800	2.5761	0.863	0.0000	0.0000
2025/04/25	2033	08/05/2025		Bond Future	127.4478	127.4478	127.3876	127.3876	0.047	0.0000	0.0000
2025/04/25	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2033	08/05/2025	130.62 Put	Bond Future	3172.2300	3.1722	3232.3600	3.2324	1.896	0.0000	0.0000
2025/04/25	2033	07/08/2025		Bond Future	129.9448	129.9448	129.8751	129.8751	0.054	0.0000	0.0000
2025/04/25	2033	07/08/2025	128.65 Call	Bond Future	1294.8100	1.2948	1225.1400	1.2251	5.381	0.0000	0.0000
2025/04/25	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2033	06/11/2025		Bond Future	130.9320	130.9320	130.8640	130.8640	0.052	0.0000	0.0000
2025/04/25	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2033	06/11/2025	133.14 Put	Bond Future	2208.0200	2.2080	2275.9700	2.2760	3.077	0.0000	0.0000
2025/04/25	2033	05/02/2026		Bond Future	133.4878	133.4878	133.3842	133.3842	0.078	0.0000	0.0000
2025/04/25	2033	05/02/2026	132.88 Call	Bond Future	607.8200	0.6078	504.1500	0.5042	17.056	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	
2025/04/25	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2033	07/05/2026		Bond Future	134.5226	134.5226	134.3148	134.3148	0.154	0.0000	0.0000
2025/04/25	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2033	07/05/2026	135.16 Put	Bond Future	637.4200	0.6374	845.1800	0.8452	32.594	0.0000	0.0000
2025/04/25	2037	08/05/2025	10.50 Put	Bond Future	4182.7400	4.1827	4281.1600	4.2812	2.353	0.0000	0.0000
2025/04/25	2037	08/05/2025	10.50 Call	Bond Future	0.7200	0.0007	1.4000	0.0014	94.444	0.0000	0.0000
2025/04/25	2037	08/05/2025	11.00 Put	Bond Future	1419.0500	1.4191	1498.6700	1.4987	5.611	0.0000	0.0000
2025/04/25	2037	08/05/2025	11.00 Call	Bond Future	179.2800	0.1793	161.1600	0.1612	10.107	0.0000	0.0000
2025/04/25	2037	08/05/2025	11.46 Call	Bond Future	1529.3600	1.5294	1429.8400	1.4298	6.507	0.0000	0.0000
2025/04/25	2037	08/05/2025	11.46 Put	Bond Future	184.2400	0.1842	182.4600	0.1825	0.966	0.0000	0.0000
2025/04/25	2037	08/05/2025	12.55 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/04/25	2037	08/05/2025	12.55 Call	Bond Future	7036.9500	7.0370	6939.2000	6.9392	1.389	0.0000	0.0000
2025/04/25	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2037	08/05/2025	13.30 Call	Bond Future	10627.5900	10.6276	10529.8500	10.5299	0.920	0.0000	0.0000
2025/04/25	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2037	08/05/2025	13.35 Call	Bond Future	10858.1500	10.8582	10760.4100	10.7604	0.900	0.0000	0.0000
2025/04/25	2037	08/05/2025		Bond Future	11.2181	84.8802	11.2355	84.7825	0.155	0.0000	0.0000
2025/04/25	2037	08/05/2025	12.25 Call	Bond Future	5528.8700	5.5289	5430.9600	5.4310	1.771	0.0000	0.0000
2025/04/25	2037	08/05/2025	12.25 Put	Bond Future	0.4300	0.0004	0.2600	0.0003	39.535	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.45 Call	Bond Future	1998.5800	1.9986	1974.6000	1.9746	1.200	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.45 Put	Bond Future	1429.3400	1.4293	1510.5400	1.5105	5.681	0.0000	0.0000
2025/04/25	2037	07/08/2025		Bond Future	11.3462	82.2614	11.3653	82.1562	0.168	0.0000	0.0000
2025/04/25	2037	07/08/2025	13.01 Call	Bond Future	8581.3000	8.5813	8486.7000	8.4867	1.102	0.0000	0.0000
2025/04/25	2037	07/08/2025	13.01 Put	Bond Future	92.4600	0.0925	103.0400	0.1030	11.443	0.0000	0.0000
2025/04/25	2037	07/08/2025	12.17 Call	Bond Future	4795.1100	4.7951	4727.8100	4.7278	1.404	0.0000	0.0000
2025/04/25	2037	07/08/2025	12.17 Put	Bond Future	427.6800	0.4277	465.5600	0.4656	8.857	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.42 Call	Bond Future	1903.1700	1.9032	1880.8100	1.8808	1.175	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.42 Put	Bond Future	1497.8200	1.4978	1580.6400	1.5806	5.529	0.0000	0.0000
2025/04/25	2037	07/08/2025	10.55 Put	Bond Future	4778.9700	4.7790	4879.8000	4.8798	2.110	0.0000	0.0000
2025/04/25	2037	07/08/2025	10.55 Call	Bond Future	224.1600	0.2242	219.8100	0.2198	1.941	0.0000	0.0000
2025/04/25	2037	07/08/2025	10.50 Put	Bond Future	5040.6900	5.0407	5141.2000	5.1412	1.994	0.0000	0.0000
2025/04/25	2037	07/08/2025	10.50 Call	Bond Future	188.2000	0.1882	183.5300	0.1835	2.481	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.00 Put	Bond Future	2759.5200	2.7595	2860.2700	2.8603	3.651	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.00 Call	Bond Future	821.2100	0.8212	816.7800	0.8168	0.539	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.83 Call	Bond Future	3375.6200	3.3756	3327.9900	3.3280	1.411	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.83 Put	Bond Future	769.9400	0.7699	827.4900	0.8275	7.475	0.0000	0.0000
2025/04/25	2037	07/08/2025	10.64 Put	Bond Future	4324.1800	4.3242	4426.0500	4.4261	2.356	0.0000	0.0000
2025/04/25	2037	07/08/2025	10.64 Call	Bond Future	301.6400	0.3016	298.3300	0.2983	1.097	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	
2025/04/25	2037	07/08/2025	11.82 Call	Bond Future	3336.0500	3.3361	3289.0200	3.2890	1.410	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.82 Put	Bond Future	783.0400	0.7830	841.1900	0.8412	7.426	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.07 Call	Bond Future	966.6100	0.9666	959.9400	0.9599	0.690	0.0000	0.0000
2025/04/25	2037	07/08/2025	11.07 Put	Bond Future	2507.8300	2.5078	2606.3400	2.6063	3.928	0.0000	0.0000
2025/04/25	2037	07/08/2025	10.34 Put	Bond Future	5916.7400	5.9167	6019.5900	6.0196	1.738	0.0000	0.0000
2025/04/25	2037	07/08/2025	10.34 Call	Bond Future	102.0900	0.1021	99.7600	0.0998	2.282	0.0000	0.0000
2025/04/25	2037	06/11/2025	10.50 Put	Bond Future	5941.1500	5.9412	6036.7100	6.0367	1.608	0.0000	0.0000
2025/04/25	2037	06/11/2025	10.50 Call	Bond Future	435.8200	0.4358	426.3100	0.4263	2.182	0.0000	0.0000
2025/04/25	2037	06/11/2025	11.00 Put	Bond Future	3787.8800	3.7879	3890.8400	3.8908	2.718	0.0000	0.0000
2025/04/25	2037	06/11/2025	11.00 Call	Bond Future	1170.0300	1.1700	1167.9200	1.1679	0.180	0.0000	0.0000
2025/04/25	2037	06/11/2025	12.16 Call	Bond Future	4703.5100	4.7035	4659.1400	4.6591	0.943	0.0000	0.0000
2025/04/25	2037	06/11/2025	12.16 Put	Bond Future	1116.1300	1.1161	1176.8300	1.1768	5.438	0.0000	0.0000
2025/04/25	2037	06/11/2025		Bond Future	11.4743	83.8412	11.4938	83.7361	0.170	0.0000	0.0000
2025/04/25	2037	06/11/2025	11.63 Call	Bond Future	2825.5700	2.8256	2807.5500	2.8076	0.638	0.0000	0.0000
2025/04/25	2037	06/11/2025	11.63 Put	Bond Future	1991.0900	1.9911	2078.1400	2.0781	4.372	0.0000	0.0000
2025/04/25	2037	05/02/2026	10.65 Put	Bond Future	6114.6700	6.1147	6217.3200	6.2173	1.679	0.0000	0.0000
2025/04/25	2037	05/02/2026	10.65 Call	Bond Future	806.1600	0.8062	779.4600	0.7795	3.312	0.0000	0.0000
2025/04/25	2037	05/02/2026	12.73 Call	Bond Future	6673.0200	6.6730	6600.7600	6.6008	1.083	0.0000	0.0000
2025/04/25	2037	05/02/2026	12.73 Put	Bond Future	1052.2500	1.0523	1109.3400	1.1093	5.426	0.0000	0.0000
2025/04/25	2037	05/02/2026	11.40 Put	Bond Future	3372.1200	3.3721	3476.1300	3.4761	3.084	0.0000	0.0000
2025/04/25	2037	05/02/2026	11.40 Call	Bond Future	2244.3200	2.2443	2218.9800	2.2190	1.129	0.0000	0.0000
2025/04/25	2037	05/02/2026	12.27 Call	Bond Future	4962.7500	4.9628	4908.5300	4.9085	1.093	0.0000	0.0000
2025/04/25	2037	05/02/2026	12.27 Put	Bond Future	1585.1100	1.5851	1660.2400	1.6602	4.740	0.0000	0.0000
2025/04/25	2037	05/02/2026	10.90 Put	Bond Future	5061.5300	5.0615	5164.8400	5.1648	2.041	0.0000	0.0000
2025/04/25	2037	05/02/2026	10.90 Call	Bond Future	1178.5800	1.1786	1152.5400	1.1525	2.209	0.0000	0.0000
2025/04/25	2037	05/02/2026	11.86 Call	Bond Future	3572.1900	3.5722	3534.1100	3.5341	1.066	0.0000	0.0000
2025/04/25	2037	05/02/2026	11.86 Put	Bond Future	2273.6500	2.2737	2364.9200	2.3649	4.014	0.0000	0.0000
2025/04/25	2037	05/02/2026	11.36 Call	Bond Future	2143.2900	2.1433	2118.5900	2.1186	1.152	0.0000	0.0000
2025/04/25	2037	05/02/2026	11.36 Put	Bond Future	3486.9100	3.4869	3591.5600	3.5916	3.001	0.0000	0.0000
2025/04/25	2037	05/02/2026		Bond Future	11.6114	81.1989	11.6359	81.0695	0.211	0.0000	0.0000
2025/04/25	2037	05/02/2026	11.20 Call	Bond Future	1765.6100	1.7656	1742.4900	1.7425	1.309	0.0000	0.0000
2025/04/25	2037	05/02/2026	11.20 Put	Bond Future	3980.4100	3.9804	4086.6400	4.0866	2.669	0.0000	0.0000
2025/04/25	2037	07/05/2026		Bond Future	11.7597	82.7645	11.7978	82.5681	0.324	0.0000	0.0000
2025/04/25	2037	07/05/2026	11.32 Call	Bond Future	2181.4000	2.1814	2059.9600	2.0600	5.567	0.0000	0.0000
2025/04/25	2037	07/05/2026	11.32 Put	Bond Future	4498.7400	4.4987	4573.7600	4.5738	1.668	0.0000	0.0000
2025/04/25	2038	08/05/2025		Bond Future	138.6481	138.6481	138.3910	138.3910	0.185	0.0000	0.0000
2025/04/25	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2038	08/05/2025	139.68 Put	Bond Future	1031.8800	1.0319	1289.0200	1.2890	24.920	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	
2025/04/25	2038	07/08/2025		Bond Future	139.2299	139.2299	138.9587	138.9587	0.195	0.0000	0.0000
2025/04/25	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2038	07/08/2025	139.56 Put	Bond Future	330.1200	0.3301	601.3000	0.6013	82.146	0.0000	0.0000
2025/04/25	2038	06/11/2025		Bond Future	141.9382	141.9382	141.6651	141.6651	0.192	0.0000	0.0000
2025/04/25	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2038	06/11/2025	143.88 Put	Bond Future	1941.8300	1.9418	2214.9400	2.2149	14.065	0.0000	0.0000
2025/04/25	2038	05/02/2026		Bond Future	142.5319	142.5319	142.2160	142.2160	0.222	0.0000	0.0000
2025/04/25	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2038	05/02/2026	143.20 Put	Bond Future	668.1400	0.6681	984.0100	0.9840	47.276	0.0000	0.0000
2025/04/25	2038	07/05/2026		Bond Future	145.3153	145.3153	144.8834	144.8834	0.297	0.0000	0.0000
2025/04/25	2038	07/05/2026	144.53 Call	Bond Future	785.3400	0.7853	353.3600	0.3534	55.005	0.0000	0.0000
2025/04/25	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2040	08/05/2025	13.43 Call	Bond Future	9948.7200	9.9487	9724.5500	9.7246	2.253	0.0000	0.0000
2025/04/25	2040	08/05/2025	12.75 Put	Bond Future	0.1400	0.0001	0.1500	0.0002	7.143	0.0000	0.0000
2025/04/25	2040	08/05/2025	12.75 Call	Bond Future	6472.9900	6.4730	6248.8300	6.2488	3.463	0.0000	0.0000
2025/04/25	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2040	08/05/2025	13.50 Call	Bond Future	10292.3600	10.2924	10068.1900	10.0682	2.178	0.0000	0.0000
2025/04/25	2040	08/05/2025		Bond Future	11.6037	84.3321	11.6411	84.1079	0.322	0.0000	0.0000
2025/04/25	2040	08/05/2025	12.63 Call	Bond Future	5833.0200	5.8330	5608.9700	5.6090	3.841	0.0000	0.0000
2025/04/25	2040	08/05/2025	12.63 Put	Bond Future	0.4500	0.0005	0.5700	0.0006	26.667	0.0000	0.0000
2025/04/25	2040	07/08/2025	12.60 Call	Bond Future	5317.1200	5.3171	5106.7800	5.1068	3.956	0.0000	0.0000
2025/04/25	2040	07/08/2025	12.60 Put	Bond Future	456.3300	0.4563	480.0500	0.4801	5.198	0.0000	0.0000
2025/04/25	2040	07/08/2025	11.00 Put	Bond Future	4825.6000	4.8256	5012.6400	5.0126	3.876	0.0000	0.0000
2025/04/25	2040	07/08/2025	11.00 Call	Bond Future	311.0900	0.3111	264.0700	0.2641	15.115	0.0000	0.0000
2025/04/25	2040	07/08/2025	11.70 Put	Bond Future	1939.6300	1.9396	2036.4800	2.0365	4.993	0.0000	0.0000
2025/04/25	2040	07/08/2025	11.70 Call	Bond Future	1728.8200	1.7288	1591.6100	1.5916	7.937	0.0000	0.0000
2025/04/25	2040	07/08/2025	12.40 Call	Bond Future	4416.3100	4.4163	4216.0200	4.2160	4.535	0.0000	0.0000
2025/04/25	2040	07/08/2025	12.40 Put	Bond Future	640.2700	0.6403	674.0400	0.6740	5.274	0.0000	0.0000
2025/04/25	2040	07/08/2025	10.80 Put	Bond Future	5961.8200	5.9618	6167.9800	6.1680	3.458	0.0000	0.0000
2025/04/25	2040	07/08/2025	10.80 Call	Bond Future	155.3900	0.1554	127.4900	0.1275	17.955	0.0000	0.0000
2025/04/25	2040	07/08/2025	11.40 Put	Bond Future	2955.3300	2.9553	3092.1400	3.0921	4.629	0.0000	0.0000
2025/04/25	2040	07/08/2025	11.40 Call	Bond Future	940.5400	0.9405	843.2900	0.8433	10.340	0.0000	0.0000
2025/04/25	2040	07/08/2025	12.00 Call	Bond Future	2762.5000	2.7625	2591.8400	2.5918	6.178	0.0000	0.0000
2025/04/25	2040	07/08/2025	12.00 Put	Bond Future	1227.5000	1.2275	1290.9000	1.2909	5.165	0.0000	0.0000
2025/04/25	2040	07/08/2025		Bond Future	11.7357	81.4520	11.7755	81.2180	0.339	0.0000	0.0000
2025/04/25	2040	07/08/2025	13.29 Call	Bond Future	8566.8600	8.5669	8338.6400	8.3386	2.664	0.0000	0.0000
2025/04/25	2040	07/08/2025	13.29 Put	Bond Future	137.0600	0.1371	142.9000	0.1429	4.261	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	
2025/04/25	2040	06/11/2025		Bond Future	11.8672	83.0163	11.9082	82.7798	0.345	0.0000	0.0000
2025/04/25	2040	06/11/2025	11.84 Call	Bond Future	2404.7200	2.4047	2343.0500	2.3431	2.565	0.0000	0.0000
2025/04/25	2040	06/11/2025	11.84 Put	Bond Future	2562.0000	2.5620	2736.8300	2.7368	6.824	0.0000	0.0000
2025/04/25	2040	05/02/2026	13.23 Call	Bond Future	7583.9600	7.5840	7353.2800	7.3533	3.042	0.0000	0.0000
2025/04/25	2040	05/02/2026	13.23 Put	Bond Future	1083.2800	1.0833	1115.5500	1.1156	2.979	0.0000	0.0000
2025/04/25	2040	05/02/2026	11.82 Put	Bond Future	3607.6500	3.6077	3719.4900	3.7195	3.100	0.0000	0.0000
2025/04/25	2040	05/02/2026	11.82 Call	Bond Future	2536.1200	2.5361	2385.0100	2.3850	5.958	0.0000	0.0000
2025/04/25	2040	05/02/2026		Bond Future	12.0072	80.1074	12.0538	79.8444	0.387	0.0000	0.0000
2025/04/25	2040	05/02/2026	11.49 Call	Bond Future	1703.0200	1.7030	1579.4400	1.5794	7.257	0.0000	0.0000
2025/04/25	2040	05/02/2026	11.49 Put	Bond Future	4716.0300	4.7160	4855.4000	4.8554	2.955	0.0000	0.0000
2025/04/25	2040	07/05/2026		Bond Future	12.1571	81.6518	12.2171	81.3199	0.493	0.0000	0.0000
2025/04/25	2040	07/05/2026	11.67 Call	Bond Future	2218.7000	2.2187	2130.4600	2.1305	3.977	0.0000	0.0000
2025/04/25	2040	07/05/2026	11.67 Put	Bond Future	4992.9600	4.9930	5236.6500	5.2367	4.881	0.0000	0.0000
2025/04/25	2044	08/05/2025	10.85 Put	Bond Future	5863.8700	5.8639	6123.4100	6.1234	4.426	0.0000	0.0000
2025/04/25	2044	08/05/2025	10.85 Call	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000	0.0000
2025/04/25	2044	08/05/2025	11.76 Call	Bond Future	712.3500	0.7124	558.2200	0.5582	21.637	0.0000	0.0000
2025/04/25	2044	08/05/2025	11.76 Put	Bond Future	669.6400	0.6696	775.0200	0.7750	15.737	0.0000	0.0000
2025/04/25	2044	08/05/2025	11.35 Put	Bond Future	2576.6200	2.5766	2822.9500	2.8230	9.560	0.0000	0.0000
2025/04/25	2044	08/05/2025	11.35 Call	Bond Future	44.0700	0.0441	30.8900	0.0309	29.907	0.0000	0.0000
2025/04/25	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2044	08/05/2025	Put	Bond Future	20103.3400	20.1033	20362.8500	20.3629	1.291	0.0000	0.0000
2025/04/25	2044	08/05/2025		Bond Future	11.7530	79.8967	11.7955	79.6372	0.362	0.0000	0.0000
2025/04/25	2044	08/05/2025	12.72 Call	Bond Future	5572.9200	5.5729	5313.6000	5.3136	4.653	0.0000	0.0000
2025/04/25	2044	08/05/2025	12.72 Put	Bond Future	1.0800	0.0011	1.2700	0.0013	17.593	0.0000	0.0000
2025/04/25	2044	08/05/2025	12.40 Call	Bond Future	3816.9700	3.8170	3558.9900	3.5590	6.759	0.0000	0.0000
2025/04/25	2044	08/05/2025	12.40 Put	Bond Future	14.3300	0.0143	15.8600	0.0159	10.677	0.0000	0.0000
2025/04/25	2044	08/05/2025	11.65 Call	Bond Future	410.5600	0.4106	300.0700	0.3001	26.912	0.0000	0.0000
2025/04/25	2044	08/05/2025	11.65 Put	Bond Future	1045.5000	1.0455	1194.5200	1.1945	14.253	0.0000	0.0000
2025/04/25	2044	08/05/2025	10.92 Put	Bond Future	5384.4000	5.3844	5643.9600	5.6440	4.821	0.0000	0.0000
2025/04/25	2044	08/05/2025	10.92 Call	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0.0000	0.0000
2025/04/25	2044	07/08/2025		Bond Future	11.8803	77.0561	11.9253	76.7864	0.379	0.0000	0.0000
2025/04/25	2044	07/08/2025	13.34 Call	Bond Future	8180.2000	8.1802	7943.9800	7.9440	2.888	0.0000	0.0000
2025/04/25	2044	07/08/2025	13.34 Put	Bond Future	162.1100	0.1621	195.6000	0.1956	20.659	0.0000	0.0000
2025/04/25	2044	07/08/2025	12.20 Call	Bond Future	3006.4300	3.0064	2877.2000	2.8772	4.298	0.0000	0.0000
2025/04/25	2044	07/08/2025	12.20 Put	Bond Future	1123.6000	1.1236	1264.0800	1.2641	12.503	0.0000	0.0000
2025/04/25	2044	07/08/2025	11.85 Call	Bond Future	1754.7500	1.7548	1673.0700	1.6731	4.655	0.0000	0.0000
2025/04/25	2044	07/08/2025	11.85 Put	Bond Future	1937.3100	1.9373	2125.3400	2.1253	9.706	0.0000	0.0000
2025/04/25	2044	07/08/2025	11.30 Put	Bond Future	4112.2200	4.1122	4355.5500	4.3556	5.917	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/04/25	2044	07/08/2025	11.30 Call			Bond Future	492.8300	0.4928	466.4500	0.4665	5.353	0.0000	0.0000
2025/04/25	2044	07/08/2025	10.63 Put			Bond Future	8188.7800	8.1888	8452.1200	8.4521	3.216	0.0000	0.0000
2025/04/25	2044	07/08/2025	10.63 Call			Bond Future	40.3100	0.0403	33.9400	0.0339	15.803	0.0000	0.0000
2025/04/25	2044	06/11/2025	12.20 Call			Bond Future	3246.5400	3.2465	3062.3500	3.0624	5.673	0.0000	0.0000
2025/04/25	2044	06/11/2025	12.20 Put			Bond Future	2117.9100	2.1179	2206.6500	2.2067	4.190	0.0000	0.0000
2025/04/25	2044	06/11/2025				Bond Future	12.0065	78.5358	12.0529	78.2629	0.386	0.0000	0.0000
2025/04/25	2044	06/11/2025	11.88 Call			Bond Future	2205.0000	2.2050	2053.4500	2.0535	6.873	0.0000	0.0000
2025/04/25	2044	06/11/2025	11.88 Put			Bond Future	2957.9400	2.9579	3079.3200	3.0793	4.104	0.0000	0.0000
2025/04/25	2044	05/02/2026				Bond Future	12.1405	75.6659	12.1923	75.3669	0.427	0.0000	0.0000
2025/04/25	2044	05/02/2026	11.56 Call			Bond Future	1574.3000	1.5743	1513.7800	1.5138	3.844	0.0000	0.0000
2025/04/25	2044	05/02/2026	11.56 Put			Bond Future	5061.1300	5.0611	5299.5700	5.2996	4.711	0.0000	0.0000
2025/04/25	2044	07/05/2026				Bond Future	12.2830	77.1246	12.3475	76.7594	0.525	0.0000	0.0000
2025/04/25	2044	07/05/2026	11.80 Call			Bond Future	2251.5500	2.2516	2150.1600	2.1502	4.503	0.0000	0.0000
2025/04/25	2044	07/05/2026	11.80 Put			Bond Future	5078.7300	5.0787	5342.4700	5.3425	5.193	0.0000	0.0000
2025/04/25	2046	08/05/2025				Bond Future	117.7918	117.7918	117.9065	117.9065	0.097	0.0000	0.0000
2025/04/25	2046	08/05/2025	121.97 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2046	08/05/2025	121.97 Put			Bond Future	4178.2500	4.1783	4063.5100	4.0635	2.746	0.0000	0.0000
2025/04/25	2046	07/08/2025				Bond Future	120.0995	120.0995	120.2089	120.2089	0.091	0.0000	0.0000
2025/04/25	2046	07/08/2025	118.69 Call			Bond Future	1409.5200	1.4095	1518.8500	1.5189	7.757	0.0000	0.0000
2025/04/25	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2046	06/11/2025				Bond Future	120.1717	120.1717	120.2860	120.2860	0.095	0.0000	0.0000
2025/04/25	2046	06/11/2025	125.41 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2046	06/11/2025	125.41 Put			Bond Future	5238.3000	5.2383	5124.0400	5.1240	2.181	0.0000	0.0000
2025/04/25	2046	05/02/2026				Bond Future	122.5173	122.5173	122.6019	122.6019	0.069	0.0000	0.0000
2025/04/25	2046	05/02/2026	121.65 Call			Bond Future	867.2800	0.8673	951.9100	0.9519	9.758	0.0000	0.0000
2025/04/25	2046	05/02/2026	121.65 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2046	07/05/2026				Bond Future	122.5996	122.5996	122.5917	122.5917	0.006	0.0000	0.0000
2025/04/25	2046	07/05/2026	124.95 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2046	07/05/2026	124.95 Put			Bond Future	2350.4400	2.3504	2358.3000	2.3583	0.334	0.0000	0.0000
2025/04/25	2050	08/05/2025				Bond Future	119.3432	119.3432	119.3715	119.3715	0.024	0.0000	0.0000
2025/04/25	2050	08/05/2025	121.16 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2050	08/05/2025	121.16 Put			Bond Future	1816.8100	1.8168	1788.4700	1.7885	1.560	0.0000	0.0000
2025/04/25	2050	07/08/2025				Bond Future	119.3030	119.3030	119.3243	119.3243	0.018	0.0000	0.0000
2025/04/25	2050	07/08/2025	119.89 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2050	07/08/2025	119.89 Put			Bond Future	586.9900	0.5870	565.7500	0.5658	3.618	0.0000	0.0000
2025/04/25	2050	06/11/2025				Bond Future	121.6236	121.6236	121.6483	121.6483	0.020	0.0000	0.0000
2025/04/25	2050	06/11/2025	124.42 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2050	06/11/2025	124.42 Put			Bond Future	2796.4000	2.7964	2771.7500	2.7718	0.881	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	
2025/04/25	2050	05/02/2026		Bond Future	121.5730	121.5730	121.5660	121.5660	0.006	0.0000	0.0000
2025/04/25	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2050	05/02/2026	122.82 Put	Bond Future	1246.9700	1.2470	1254.0100	1.2540	0.565	0.0000	0.0000
2025/04/25	2050	07/05/2026		Bond Future	123.9470	123.9470	123.8460	123.8460	0.082	0.0000	0.0000
2025/04/25	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	2050	07/05/2026	124.07 Put	Bond Future	122.9700	0.1230	224.0400	0.2240	82.191	0.0000	0.0000
2025/04/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	AL37	08/05/2025		Index Future	1105.0600	1105.0600	1105.4760	1105.4760	0.038	0.0000	0.0000
2025/04/25	AL37	07/08/2025		Index Future	1126.4370	1126.4370	1126.7880	1126.7880	0.031	0.0000	0.0000
2025/04/25	AL37	06/11/2025		Index Future	1148.0810	1148.0810	1148.4620	1148.4620	0.033	0.0000	0.0000
2025/04/25	AL37	05/02/2026		Index Future	1170.2300	1170.2300	1170.3140	1170.3140	0.007	0.0000	0.0000
2025/04/25	AL37	07/05/2026		Index Future	1192.8370	1192.8370	1192.0210	1192.0210	0.068	0.0000	0.0000
2025/04/25	AL7T	08/05/2025		Index Future	1299.2570	1299.2570	1298.2940	1298.2940	0.074	0.0000	0.0000
2025/04/25	AL7T	07/08/2025		Index Future	1324.3910	1324.3910	1323.3230	1323.3230	0.081	0.0000	0.0000
2025/04/25	AL7T	06/11/2025		Index Future	1349.8380	1349.8380	1348.7780	1348.7780	0.079	0.0000	0.0000
2025/04/25	AL7T	05/02/2026		Index Future	1375.8800	1375.8800	1374.4410	1374.4410	0.105	0.0000	0.0000
2025/04/25	AL7T	07/05/2026		Index Future	1402.4590	1402.4590	1399.9340	1399.9340	0.180	0.0000	0.0000
2025/04/25	ALBI	08/05/2025		Index Future	1118.4220	1118.4220	1116.9740	1116.9740	0.129	0.0000	0.0000
2025/04/25	ALBI	07/08/2025		Index Future	1140.0570	1140.0570	1138.5070	1138.5070	0.136	0.0000	0.0000
2025/04/25	ALBI	06/11/2025		Index Future	1161.9630	1161.9630	1160.4080	1160.4080	0.134	0.0000	0.0000
2025/04/25	ALBI	05/02/2026		Index Future	1184.3800	1184.3800	1182.4860	1182.4860	0.160	0.0000	0.0000
2025/04/25	ALBI	07/05/2026		Index Future	1207.2600	1207.2600	1204.4190	1204.4190	0.235	0.0000	0.0000
2025/04/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	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	
2025/04/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/04/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/25	ES33	08/05/2025		Bond Future	11.3905	80.5836	11.4025	80.5288	0.106	0.0000	0.0000
2025/04/25	ES33	08/05/2025	12.73 Call	Bond Future	5811.6000	5.8116	5756.8000	5.7568	0.943	0.0000	0.0000
2025/04/25	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES33	07/08/2025		Bond Future	11.5380	82.1624	11.5518	82.1013	0.119	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	
2025/04/25	ES33	07/08/2025	13.56 Call	Bond Future	8357.8400	8.3578	8296.6900	8.2967	0.732	0.0000	0.0000
2025/04/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES33	06/11/2025		Bond Future	11.7027	79.9646	11.7167	79.9043	0.119	0.0000	0.0000
2025/04/25	ES33	06/11/2025	12.01 Call	Bond Future	1314.3500	1.3144	1254.0600	1.2541	4.587	0.0000	0.0000
2025/04/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES33	05/02/2026		Bond Future	11.8823	81.5247	11.9020	81.4419	0.166	0.0000	0.0000
2025/04/25	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES33	05/02/2026	11.49 Put	Bond Future	1670.7600	1.6708	1753.6100	1.7536	4.959	0.0000	0.0000
2025/04/25	ES33	07/05/2026		Bond Future	12.0678	79.3186	12.1039	79.1717	0.298	0.0000	0.0000
2025/04/25	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES33	07/05/2026	11.69 Put	Bond Future	1561.9900	1.5620	1708.8500	1.7089	9.402	0.0000	0.0000
2025/04/25	ES42	08/05/2025		Bond Future	12.0283	75.1240	12.0758	74.8536	0.395	0.0000	0.0000
2025/04/25	ES42	08/05/2025	13.25 Call	Bond Future	6493.0700	6.4931	6222.6900	6.2227	4.164	0.0000	0.0000
2025/04/25	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES42	07/08/2025		Bond Future	12.1595	76.5959	12.2097	76.3152	0.413	0.0000	0.0000
2025/04/25	ES42	07/08/2025	13.79 Call	Bond Future	8323.7100	8.3237	8043.0600	8.0431	3.372	0.0000	0.0000
2025/04/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES42	06/11/2025		Bond Future	12.3011	73.8204	12.3529	73.5362	0.421	0.0000	0.0000
2025/04/25	ES42	06/11/2025	12.39 Call	Bond Future	486.5200	0.4865	202.2800	0.2023	58.423	0.0000	0.0000
2025/04/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES42	05/02/2026		Bond Future	12.4475	75.2601	12.5051	74.9504	0.463	0.0000	0.0000
2025/04/25	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES42	05/02/2026	11.85 Put	Bond Future	3339.6400	3.3396	3649.3400	3.6493	9.273	0.0000	0.0000
2025/04/25	ES42	07/05/2026		Bond Future	12.6026	72.4631	12.6736	72.0891	0.564	0.0000	0.0000
2025/04/25	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	ES42	07/05/2026	12.20 Put	Bond Future	2178.2900	2.1783	2552.3000	2.5523	17.170	0.0000	0.0000
2025/04/25	GOVI	08/05/2025		GOVI	1101.9860	1101.9860	1100.7160	1100.7160	0.115	0.0000	0.0000
2025/04/25	GOVI	08/05/2025	1,022.00 Call	GOVI	799860.0000	79.9860	787160.0000	78.7160	1.588	0.0000	0.0000
2025/04/25	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	GOVI	07/08/2025		GOVI	1123.3030	1123.3030	1121.9360	1121.9360	0.122	0.0000	0.0000
2025/04/25	GOVI	07/08/2025	1,011.00 Call	GOVI	1123030.0000	112.3030	1109360.0000	110.9360	1.217	0.0000	0.0000
2025/04/25	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	GOVI	06/11/2025		GOVI	1144.8870	1144.8870	1143.5180	1143.5180	0.120	0.0000	0.0000
2025/04/25	GOVI	06/11/2025	1,112.00 Call	GOVI	328870.0000	32.8870	315180.0000	31.5180	4.163	0.0000	0.0000
2025/04/25	GOVI	06/11/2025	1,112.00 Put	GOVI	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	
2025/04/25	GOVI	05/02/2026		GOVI	1166.9750	1166.9750	1165.2750	1165.2750	0.146	0.0000	0.0000
2025/04/25	GOVI	05/02/2026	1,150. Call 00	GOVI	169750.0000	16.9750	152750.0000	15.2750	10.015	0.0000	0.0000
2025/04/25	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	GOVI	07/05/2026		GOVI	1189.5180	1189.5180	1186.8890	1186.8890	0.221	0.0000	0.0000
2025/04/25	GOVI	07/05/2026	1,177. Call 00	GOVI	125180.0000	12.5180	98890.0000	9.8890	21.002	0.0000	0.0000
2025/04/25	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/04/25	IGOV	08/05/2025		Index Future	374.7230	374.7230	374.6620	374.6620	0.016	0.0000	0.0000
2025/04/25	IGOV	07/08/2025		Index Future	382.0640	382.0640	381.9770	381.9770	0.023	0.0000	0.0000
2025/04/25	IGOV	06/11/2025		Index Future	389.4970	389.4970	389.4160	389.4160	0.021	0.0000	0.0000
2025/04/25	IGOV	05/02/2026		Index Future	397.1000	397.1000	396.9150	396.9150	0.047	0.0000	0.0000
2025/04/25	IGOV	07/05/2026		Index Future	404.8590	404.8590	404.3640	404.3640	0.122	0.0000	0.0000
2025/04/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/04/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/04/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/04/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/04/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/04/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/04/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/04/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/04/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/04/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/04/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/04/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/04/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/04/25	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/04/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/04/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/04/25	R033	08/05/2025		Bond Future	9.8934	101.7275	9.8814	101.7925	0.121	0.0000	0.0000
2025/04/25	R033	08/05/2025	10.33 Call	Bond Future	2359.9400	2.3599	2426.5000	2.4265	2.820	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	
2025/04/25	R033	08/05/2025	10.33 Put	Bond Future	34.3000	0.0343	35.8800	0.0359	4.606	0.0000	0.0000
2025/04/25	R033	07/08/2025		Bond Future	9.9889	103.6954	9.9776	103.7550	0.113	0.0000	0.0000
2025/04/25	R033	07/08/2025	10.33 Call	Bond Future	2588.5400	2.5885	2635.1800	2.6352	1.802	0.0000	0.0000
2025/04/25	R033	07/08/2025	10.33 Put	Bond Future	815.7700	0.8158	802.8100	0.8028	1.589	0.0000	0.0000
2025/04/25	R033	06/11/2025		Bond Future	10.0955	100.6432	10.0831	100.7063	0.123	0.0000	0.0000
2025/04/25	R033	06/11/2025	10.33 Call	Bond Future	2693.0500	2.6931	2793.8600	2.7939	3.743	0.0000	0.0000
2025/04/25	R033	06/11/2025	10.33 Put	Bond Future	1505.3200	1.5053	1542.9600	1.5430	2.500	0.0000	0.0000
2025/04/25	R033	05/02/2026		Bond Future	10.2099	102.5835	10.2024	102.6209	0.074	0.0000	0.0000
2025/04/25	R033	05/02/2026	10.49 Call	Bond Future	3217.2800	3.2173	3242.2000	3.2422	0.775	0.0000	0.0000
2025/04/25	R033	05/02/2026	10.49 Put	Bond Future	1843.5400	1.8435	1831.0800	1.8311	0.676	0.0000	0.0000
2025/04/25	R033	07/05/2026		Bond Future	10.3322	99.5170	10.3408	99.4759	0.083	0.0000	0.0000
2025/04/25	R033	07/05/2026	10.38 Call	Bond Future	2828.5000	2.8285	2872.1800	2.8722	1.544	0.0000	0.0000
2025/04/25	R033	07/05/2026	10.38 Put	Bond Future	2599.7800	2.5998	2684.4800	2.6845	3.258	0.0000	0.0000
2025/04/25	R035	08/05/2025	10.08 Put	Bond Future	3389.9400	3.3899	3404.9700	3.4050	0.443	0.0000	0.0000
2025/04/25	R035	08/05/2025	10.08 Call	Bond Future	2.6100	0.0026	2.6700	0.0027	2.299	0.0000	0.0000
2025/04/25	R035	08/05/2025	10.58 Put	Bond Future	894.9900	0.8950	904.5700	0.9046	1.070	0.0000	0.0000
2025/04/25	R035	08/05/2025	10.58 Call	Bond Future	362.3200	0.3623	356.9300	0.3569	1.488	0.0000	0.0000
2025/04/25	R035	08/05/2025	11.01 Call	Bond Future	1927.1800	1.9272	1911.9100	1.9119	0.792	0.0000	0.0000
2025/04/25	R035	08/05/2025	11.01 Put	Bond Future	98.8500	0.0989	98.5500	0.0986	0.303	0.0000	0.0000
2025/04/25	R035	08/05/2025	13.35 Call	Bond Future	13299.5800	13.2996	13284.6100	13.2846	0.113	0.0000	0.0000
2025/04/25	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R035	08/05/2025	12.70 Call	Bond Future	10331.3800	10.3314	10316.4100	10.3164	0.145	0.0000	0.0000
2025/04/25	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R035	08/05/2025	11.46 Put	Bond Future	3.5900	0.0036	3.6400	0.0036	1.393	0.0000	0.0000
2025/04/25	R035	08/05/2025	11.46 Call	Bond Future	4213.5900	4.2136	4198.6700	4.1987	0.354	0.0000	0.0000
2025/04/25	R035	08/05/2025	11.70 Call	Bond Future	5444.6900	5.4447	5429.7800	5.4298	0.274	0.0000	0.0000
2025/04/25	R035	08/05/2025	11.70 Put	Bond Future	0.4400	0.0004	0.5000	0.0005	13.636	0.0000	0.0000
2025/04/25	R035	08/05/2025	10.95 Call	Bond Future	1646.9600	1.6470	1632.2400	1.6322	0.894	0.0000	0.0000
2025/04/25	R035	08/05/2025	10.95 Put	Bond Future	143.0000	0.1430	143.2500	0.1433	0.175	0.0000	0.0000
2025/04/25	R035	08/05/2025	10.44 Put	Bond Future	1461.2700	1.4613	1474.3500	1.4744	0.895	0.0000	0.0000
2025/04/25	R035	08/05/2025	10.44 Call	Bond Future	141.3600	0.1414	139.4700	0.1395	1.337	0.0000	0.0000
2025/04/25	R035	08/05/2025		Bond Future	10.6757	90.9774	10.6784	90.9624	0.025	0.0000	0.0000
2025/04/25	R035	08/05/2025	11.78 Call	Bond Future	5850.4500	5.8505	5835.5200	5.8355	0.255	0.0000	0.0000
2025/04/25	R035	08/05/2025	11.78 Put	Bond Future	0.2100	0.0002	0.2500	0.0003	19.048	0.0000	0.0000
2025/04/25	R035	07/08/2025		Bond Future	10.7877	92.7373	10.7916	92.7161	0.036	0.0000	0.0000
2025/04/25	R035	07/08/2025	12.65 Call	Bond Future	9418.2700	9.4183	9392.2900	9.3923	0.276	0.0000	0.0000
2025/04/25	R035	07/08/2025	12.65 Put	Bond Future	52.7000	0.0527	47.9700	0.0480	8.975	0.0000	0.0000
2025/04/25	R035	07/08/2025	10.08 Put	Bond Future	4242.6900	4.2427	4274.1000	4.2741	0.740	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	
2025/04/25	R035	07/08/2025	10.08 Call	Bond Future	292.4000	0.2924	302.5600	0.3026	3.475	0.0000	0.0000
2025/04/25	R035	07/08/2025	10.58 Put	Bond Future	2235.6000	2.2356	2275.9800	2.2760	1.806	0.0000	0.0000
2025/04/25	R035	07/08/2025	10.58 Call	Bond Future	1099.9500	1.1000	1119.0800	1.1191	1.739	0.0000	0.0000
2025/04/25	R035	07/08/2025	11.34 Call	Bond Future	3593.4600	3.5935	3598.7300	3.5987	0.147	0.0000	0.0000
2025/04/25	R035	07/08/2025	11.34 Put	Bond Future	666.4400	0.6664	692.9600	0.6930	3.979	0.0000	0.0000
2025/04/25	R035	07/08/2025	11.30 Call	Bond Future	3433.4000	3.4334	3440.1300	3.4401	0.196	0.0000	0.0000
2025/04/25	R035	07/08/2025	11.30 Put	Bond Future	713.9600	0.7140	741.9400	0.7419	3.919	0.0000	0.0000
2025/04/25	R035	06/11/2025	9.91 Put	Bond Future	5894.4600	5.8945	5911.9100	5.9119	0.296	0.0000	0.0000
2025/04/25	R035	06/11/2025	9.91 Call	Bond Future	364.6700	0.3647	362.6900	0.3627	0.543	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.41 Put	Bond Future	3736.2800	3.7363	3772.6700	3.7727	0.974	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.41 Call	Bond Future	1019.3400	1.0193	1036.3000	1.0363	1.664	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.43 Call	Bond Future	3908.5400	3.9085	3926.1800	3.9262	0.451	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.43 Put	Bond Future	1226.9600	1.2270	1264.0300	1.2640	3.021	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.95 Call	Bond Future	5929.2900	5.9293	5935.3300	5.9353	0.102	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.95 Put	Bond Future	660.5000	0.6605	685.9700	0.6860	3.856	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.45 Call	Bond Future	3981.7100	3.9817	3998.7400	3.9987	0.428	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.45 Put	Bond Future	1198.6300	1.1986	1235.0900	1.2351	3.042	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.95 Put	Bond Future	2120.4700	2.1205	2162.7900	2.1628	1.996	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.95 Call	Bond Future	2316.5900	2.3166	2339.4800	2.3395	0.988	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.08 Put	Bond Future	5094.7300	5.0947	5115.7100	5.1157	0.412	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.08 Call	Bond Future	534.1100	0.5341	535.6600	0.5357	0.290	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.58 Put	Bond Future	3148.1600	3.1482	3188.1200	3.1881	1.269	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.58 Call	Bond Future	1361.9900	1.3620	1382.5200	1.3825	1.507	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.67 Call	Bond Future	4813.3700	4.8134	4825.5000	4.8255	0.252	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.67 Put	Bond Future	924.3700	0.9244	955.9300	0.9559	3.414	0.0000	0.0000
2025/04/25	R035	06/11/2025		Bond Future	10.9129	90.0135	10.9166	89.9941	0.034	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.20 Call	Bond Future	3103.3300	3.1033	3124.4900	3.1245	0.682	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.20 Put	Bond Future	1600.7900	1.6008	1641.3800	1.6414	2.536	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.44 Put	Bond Future	3626.5900	3.6266	3664.0400	3.6640	1.033	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.44 Call	Bond Future	1074.8400	1.0748	1092.8600	1.0929	1.677	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.94 Put	Bond Future	2143.9900	2.1440	2186.4100	2.1864	1.979	0.0000	0.0000
2025/04/25	R035	06/11/2025	10.94 Call	Bond Future	2287.3100	2.2873	2310.3000	2.3103	1.005	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.99 Call	Bond Future	6092.8700	6.0929	6098.0200	6.0980	0.085	0.0000	0.0000
2025/04/25	R035	06/11/2025	11.99 Put	Bond Future	629.4600	0.6295	654.0400	0.6540	3.905	0.0000	0.0000
2025/04/25	R035	05/02/2026	10.44 Put	Bond Future	4491.0900	4.4911	4541.6000	4.5416	1.125	0.0000	0.0000
2025/04/25	R035	05/02/2026	10.44 Call	Bond Future	1276.4100	1.2764	1283.1100	1.2831	0.525	0.0000	0.0000
2025/04/25	R035	05/02/2026	10.94 Put	Bond Future	2962.7900	2.9628	3019.4200	3.0194	1.911	0.0000	0.0000
2025/04/25	R035	05/02/2026	10.94 Call	Bond Future	2402.9400	2.4029	2415.7600	2.4158	0.534	0.0000	0.0000
2025/04/25	R035	05/02/2026	12.44 Call	Bond Future	7572.7500	7.5728	7556.9500	7.5570	0.209	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	
2025/04/25	R035	05/02/2026	12.44 Put	Bond Future	764.4900	0.7645	792.5000	0.7925	3.664	0.0000	0.0000
2025/04/25	R035	05/02/2026		Bond Future	11.0480	91.7492	11.0565	91.7054	0.077	0.0000	0.0000
2025/04/25	R035	05/02/2026	10.79 Call	Bond Future	2021.8400	2.0218	2034.1400	2.0341	0.608	0.0000	0.0000
2025/04/25	R035	05/02/2026	10.79 Put	Bond Future	3367.1900	3.3672	3423.3000	3.4233	1.666	0.0000	0.0000
2025/04/25	R035	07/05/2026		Bond Future	11.1832	89.0124	11.2060	88.8977	0.204	0.0000	0.0000
2025/04/25	R035	07/05/2026	10.86 Call	Bond Future	2288.3500	2.2884	2192.8500	2.1929	4.173	0.0000	0.0000
2025/04/25	R035	07/05/2026	10.86 Put	Bond Future	3936.2100	3.9362	3955.4300	3.9554	0.488	0.0000	0.0000
2025/04/25	R038	08/05/2025		Bond Future	11.2575	98.6820	11.2750	98.5668	0.155	0.0000	0.0000
2025/04/25	R038	08/05/2025	11.24 Call	Bond Future	629.2800	0.6293	603.8200	0.6038	4.046	0.0000	0.0000
2025/04/25	R038	08/05/2025	11.24 Put	Bond Future	744.8600	0.7449	834.5200	0.8345	12.037	0.0000	0.0000
2025/04/25	R038	07/08/2025		Bond Future	11.3830	100.5909	11.4022	100.4671	0.169	0.0000	0.0000
2025/04/25	R038	07/08/2025	11.24 Call	Bond Future	1458.3400	1.4583	1371.6500	1.3717	5.944	0.0000	0.0000
2025/04/25	R038	07/08/2025	11.24 Put	Bond Future	2388.0600	2.3881	2425.1900	2.4252	1.555	0.0000	0.0000
2025/04/25	R038	06/11/2025		Bond Future	11.5184	97.0376	11.5380	96.9138	0.170	0.0000	0.0000
2025/04/25	R038	06/11/2025	11.24 Call	Bond Future	1758.3400	1.7583	1739.8400	1.7398	1.052	0.0000	0.0000
2025/04/25	R038	06/11/2025	11.24 Put	Bond Future	3540.2000	3.5402	3645.4800	3.6455	2.974	0.0000	0.0000
2025/04/25	R038	06/11/2025	12.33 Call	Bond Future	5956.1600	5.9562	5900.7400	5.9007	0.930	0.0000	0.0000
2025/04/25	R038	06/11/2025	12.33 Put	Bond Future	1025.5900	1.0256	1093.9500	1.0940	6.665	0.0000	0.0000
2025/04/25	R038	06/11/2025	10.98 Put	Bond Future	4632.6300	4.6326	4730.0400	4.7300	2.103	0.0000	0.0000
2025/04/25	R038	06/11/2025	10.98 Call	Bond Future	1142.8600	1.1429	1116.4900	1.1165	2.307	0.0000	0.0000
2025/04/25	R038	05/02/2026		Bond Future	11.6607	98.9082	11.6854	98.7560	0.212	0.0000	0.0000
2025/04/25	R038	05/02/2026	11.44 Call	Bond Future	2491.5800	2.4916	2444.7600	2.4448	1.879	0.0000	0.0000
2025/04/25	R038	05/02/2026	11.44 Put	Bond Future	3868.6300	3.8686	3974.0800	3.9741	2.726	0.0000	0.0000
2025/04/25	R038	07/05/2026		Bond Future	11.8098	95.3289	11.8483	95.0975	0.325	0.0000	0.0000
2025/04/25	R038	07/05/2026	11.40 Call	Bond Future	2544.0700	2.5441	2459.7900	2.4598	3.313	0.0000	0.0000
2025/04/25	R038	07/05/2026	11.40 Put	Bond Future	5064.3600	5.0644	5211.5100	5.2115	2.906	0.0000	0.0000
2025/04/25	R053	08/05/2025		Bond Future	11.6460	101.1635	11.6989	100.7313	0.454	0.0000	0.0000
2025/04/25	R053	08/05/2025	12.64 Call	Bond Future	7597.6200	7.5976	7165.7100	7.1657	5.685	0.0000	0.0000
2025/04/25	R053	08/05/2025	12.64 Put	Bond Future	1.3700	0.0014	1.6100	0.0016	17.518	0.0000	0.0000
2025/04/25	R053	07/08/2025		Bond Future	11.7605	103.1205	11.8162	102.6733	0.474	0.0000	0.0000
2025/04/25	R053	07/08/2025	13.17 Call	Bond Future	10540.9000	10.5409	10154.4200	10.1544	3.666	0.0000	0.0000
2025/04/25	R053	07/08/2025	13.17 Put	Bond Future	254.4700	0.2545	315.2000	0.3152	23.865	0.0000	0.0000
2025/04/25	R053	06/11/2025		Bond Future	11.8824	99.2374	11.9399	98.7841	0.484	0.0000	0.0000
2025/04/25	R053	06/11/2025	11.76 Call	Bond Future	2994.9800	2.9950	2759.6900	2.7597	7.856	0.0000	0.0000
2025/04/25	R053	06/11/2025	11.76 Put	Bond Future	3971.8700	3.9719	4189.8600	4.1899	5.488	0.0000	0.0000
2025/04/25	R053	05/02/2026		Bond Future	12.0092	101.1503	12.0724	100.6617	0.527	0.0000	0.0000
2025/04/25	R053	05/02/2026	11.49 Call	Bond Future	2292.3300	2.2923	2196.5900	2.1966	4.177	0.0000	0.0000
2025/04/25	R053	05/02/2026	11.49 Put	Bond Future	6475.7900	6.4758	6868.7000	6.8687	6.067	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	
2025/04/25	R053	07/05/2026		Bond Future	12.1404	97.2370	12.2166	96.6611	0.627	0.0000	0.0000
2025/04/25	R053	07/05/2026	11.69 Call	Bond Future	3211.8200	3.2118	2958.1300	2.9581	7.899	0.0000	0.0000
2025/04/25	R053	07/05/2026	11.69 Put	Bond Future	6750.0300	6.7500	7072.1800	7.0722	4.773	0.0000	0.0000
2025/04/25	R186	08/05/2025		Bond Future	7.9960	107.8151	8.0057	107.8004	0.121	0.0000	0.0000
2025/04/25	R186	08/05/2025	8.47 Call	Bond Future	717.1700	0.7172	706.7700	0.7068	1.450	0.0000	0.0000
2025/04/25	R186	08/05/2025	8.47 Put	Bond Future	0.1500	0.0002	4.4600	0.0045	2,873.333	0.0000	0.0000
2025/04/25	R186	07/08/2025		Bond Future	8.0277	104.5927	8.0446	104.5708	0.211	0.0000	0.0000
2025/04/25	R186	07/08/2025	9.68 Call	Bond Future	2109.7600	2.1098	2088.6600	2.0887	1.000	0.0000	0.0000
2025/04/25	R186	07/08/2025	9.68 Put	Bond Future	4.2100	0.0042	4.9900	0.0050	18.527	0.0000	0.0000
2025/04/25	R186	07/08/2025	10.25 Call	Bond Future	2819.1500	2.8192	2796.9500	2.7970	0.787	0.0000	0.0000
2025/04/25	R186	07/08/2025	10.25 Put	Bond Future	1.2500	0.0013	0.9300	0.0009	25.600	0.0000	0.0000
2025/04/25	R186	07/08/2025	9.22 Put	Bond Future	12.3300	0.0123	14.4100	0.0144	16.869	0.0000	0.0000
2025/04/25	R186	07/08/2025	9.22 Call	Bond Future	1537.8100	1.5378	1518.0100	1.5180	1.288	0.0000	0.0000
2025/04/25	R186	06/11/2025		Bond Future	8.0819	106.6019	8.1005	106.5822	0.230	0.0000	0.0000
2025/04/25	R186	06/11/2025	8.13 Call	Bond Future	299.5200	0.2995	331.9300	0.3319	10.821	0.0000	0.0000
2025/04/25	R186	06/11/2025	8.13 Put	Bond Future	248.4800	0.2485	300.6100	0.3006	20.980	0.0000	0.0000
2025/04/25	R186	05/02/2026		Bond Future	8.1668	103.3503	8.2246	103.3024	0.708	0.0000	0.0000
2025/04/25	R186	05/02/2026	8.43 Call	Bond Future	443.1000	0.4431	421.0900	0.4211	4.967	0.0000	0.0000
2025/04/25	R186	05/02/2026	8.43 Put	Bond Future	225.1800	0.2252	251.1200	0.2511	11.520	0.0000	0.0000
2025/04/25	R186	07/05/2026		Bond Future	8.3275	105.3441	8.5481	105.2137	2.649	0.0000	0.0000
2025/04/25	R186	07/05/2026	8.69 Call	Bond Future	399.0200	0.3990	339.2400	0.3392	14.982	0.0000	0.0000
2025/04/25	R186	07/05/2026	8.69 Put	Bond Future	184.9100	0.1849	255.5400	0.2555	38.197	0.0000	0.0000
2025/04/25	R202	08/05/2025		Bond Future	268.5572	268.5572	268.6209	268.6209	0.024	0.0000	0.0000
2025/04/25	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R202	08/05/2025	272.31 Put	Bond Future	3752.8200	3.7528	3689.1000	3.6891	1.698	0.0000	0.0000
2025/04/25	R202	07/08/2025		Bond Future	268.5642	268.5642	268.6118	268.6118	0.018	0.0000	0.0000
2025/04/25	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R202	07/08/2025	271.60 Put	Bond Future	3035.8400	3.0358	2988.2000	2.9882	1.569	0.0000	0.0000
2025/04/25	R202	06/11/2025		Bond Future	273.7887	273.7887	273.8437	273.8437	0.020	0.0000	0.0000
2025/04/25	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R202	06/11/2025	275.64 Put	Bond Future	1851.3000	1.8513	1796.3100	1.7963	2.970	0.0000	0.0000
2025/04/25	R202	05/02/2026		Bond Future	273.7727	273.7727	273.7569	273.7569	0.006	0.0000	0.0000
2025/04/25	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R202	05/02/2026	277.82 Put	Bond Future	4047.2800	4.0473	4063.0800	4.0631	0.390	0.0000	0.0000
2025/04/25	R202	07/05/2026		Bond Future	279.1194	279.1194	278.8920	278.8920	0.081	0.0000	0.0000
2025/04/25	R202	07/05/2026	277.55 Call	Bond Future	1569.3900	1.5694	1342.0100	1.3420	14.488	0.0000	0.0000
2025/04/25	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/04/25	R209	08/05/2025		Bond Future	10.9654	71.1741	10.9782	71.1107	0.117	0.0000	0.0000
2025/04/25	R209	08/05/2025	11.89 Call	Bond Future	4395.0200	4.3950	4331.3700	4.3314	1.448	0.0000	0.0000
2025/04/25	R209	08/05/2025	11.89 Put	Bond Future	0.7700	0.0008	0.4800	0.0005	37.662	0.0000	0.0000
2025/04/25	R209	07/08/2025		Bond Future	11.0752	72.5509	11.0894	72.4817	0.128	0.0000	0.0000
2025/04/25	R209	07/08/2025	12.68 Call	Bond Future	7364.5500	7.3646	7294.3700	7.2944	0.953	0.0000	0.0000
2025/04/25	R209	07/08/2025	12.68 Put	Bond Future	91.9100	0.0919	90.9800	0.0910	1.012	0.0000	0.0000
2025/04/25	R209	06/11/2025		Bond Future	11.1939	70.7920	11.2083	70.7232	0.129	0.0000	0.0000
2025/04/25	R209	06/11/2025	11.27 Call	Bond Future	2286.6700	2.2867	2213.3700	2.2134	3.206	0.0000	0.0000
2025/04/25	R209	06/11/2025	11.27 Put	Bond Future	1923.8800	1.9239	1919.4300	1.9194	0.231	0.0000	0.0000
2025/04/25	R209	05/02/2026		Bond Future	11.3188	72.1569	11.3379	72.0678	0.168	0.0000	0.0000
2025/04/25	R209	05/02/2026	10.93 Call	Bond Future	1599.0400	1.5990	1590.4200	1.5904	0.539	0.0000	0.0000
2025/04/25	R209	05/02/2026	10.93 Put	Bond Future	3453.9600	3.4540	3534.4400	3.5344	2.330	0.0000	0.0000
2025/04/25	R209	07/05/2026		Bond Future	11.4496	70.3964	11.4815	70.2501	0.279	0.0000	0.0000
2025/04/25	R209	07/05/2026	11.07 Call	Bond Future	2025.8100	2.0258	1920.4500	1.9205	5.201	0.0000	0.0000
2025/04/25	R209	07/05/2026	11.07 Put	Bond Future	3799.2500	3.7993	3840.2300	3.8402	1.079	0.0000	0.0000
2025/04/25	R210	08/05/2025		Bond Future	246.8973	246.8973	246.9420	246.9420	0.018	0.0000	0.0000
2025/04/25	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R210	08/05/2025	248.03 Put	Bond Future	1132.7000	1.1327	1088.0300	1.0880	3.944	0.0000	0.0000
2025/04/25	R210	07/08/2025		Bond Future	251.7346	251.7346	251.7641	251.7641	0.012	0.0000	0.0000
2025/04/25	R210	07/08/2025	248.44 Call	Bond Future	3294.6300	3.2946	3324.0600	3.3241	0.893	0.0000	0.0000
2025/04/25	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R210	06/11/2025		Bond Future	253.1997	253.1997	253.2356	253.2356	0.014	0.0000	0.0000
2025/04/25	R210	06/11/2025	252.14 Call	Bond Future	1059.7000	1.0597	1095.5800	1.0956	3.386	0.0000	0.0000
2025/04/25	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R210	05/02/2026		Bond Future	258.1420	258.1420	258.1118	258.1118	0.012	0.0000	0.0000
2025/04/25	R210	05/02/2026	253.10 Call	Bond Future	5042.0200	5.0420	5011.7500	5.0118	0.600	0.0000	0.0000
2025/04/25	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R210	07/05/2026		Bond Future	259.6817	259.6817	259.4530	259.4530	0.088	0.0000	0.0000
2025/04/25	R210	07/05/2026	255.40 Call	Bond Future	4281.6500	4.2817	4052.9800	4.0530	5.341	0.0000	0.0000
2025/04/25	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/25	R213	08/05/2025		Bond Future	9.3765	90.9410	9.3598	91.0098	0.179	0.0000	0.0000
2025/04/25	R213	08/05/2025	10.52 Call	Bond Future	4551.5600	4.5516	4620.3400	4.6203	1.511	0.0000	0.0000
2025/04/25	R213	08/05/2025	10.52 Put	Bond Future	0.3700	0.0004	0.2900	0.0003	21.622	0.0000	0.0000
2025/04/25	R213	07/08/2025		Bond Future	9.4583	92.7002	9.4421	92.7644	0.171	0.0000	0.0000
2025/04/25	R213	07/08/2025	11.66 Call	Bond Future	8240.8100	8.2408	8302.8800	8.3029	0.753	0.0000	0.0000
2025/04/25	R213	07/08/2025	11.66 Put	Bond Future	7.6800	0.0077	5.5500	0.0056	27.734	0.0000	0.0000
2025/04/25	R213	06/11/2025		Bond Future	9.5572	90.9277	9.5395	90.9953	0.185	0.0000	0.0000
2025/04/25	R213	06/11/2025	10.05 Call	Bond Future	2693.0000	2.6930	2739.5600	2.7396	1.729	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	
2025/04/25	R213	06/11/2025	10.05 Put	Bond Future	834.9600	0.8350	813.8600	0.8139	2.527	0.0000	0.0000
2025/04/25	R213	05/02/2026		Bond Future	9.6676	92.6812	9.6553	92.7260	0.126	0.0000	0.0000
2025/04/25	R213	05/02/2026	9.89 Call	Bond Future	2266.6800	2.2667	2293.4300	2.2934	1.180	0.0000	0.0000
2025/04/25	R213	05/02/2026	9.89 Put	Bond Future	1455.7000	1.4557	1437.6700	1.4377	1.239	0.0000	0.0000
2025/04/25	R213	07/05/2026		Bond Future	9.7800	90.9152	9.7872	90.8899	0.073	0.0000	0.0000
2025/04/25	R213	07/05/2026	9.80 Call	Bond Future	1987.7000	1.9877	1975.7900	1.9758	0.599	0.0000	0.0000
2025/04/25	R213	07/05/2026	9.80 Put	Bond Future	1917.3100	1.9173	1930.6400	1.9306	0.695	0.0000	0.0000
2025/04/25	R214	08/05/2025		Bond Future	11.4452	65.5234	11.4932	65.2739	0.419	0.0000	0.0000
2025/04/25	R214	08/05/2025	12.40 Call	Bond Future	4709.7800	4.7098	4460.5100	4.4605	5.293	0.0000	0.0000
2025/04/25	R214	08/05/2025	12.40 Put	Bond Future	0.7000	0.0007	0.9800	0.0010	40.000	0.0000	0.0000
2025/04/25	R214	07/08/2025		Bond Future	11.5536	66.7910	11.6040	66.5323	0.437	0.0000	0.0000
2025/04/25	R214	07/08/2025	12.97 Call	Bond Future	6849.1800	6.8492	6600.6200	6.6006	3.629	0.0000	0.0000
2025/04/25	R214	07/08/2025	12.97 Put	Bond Future	145.2600	0.1453	155.3500	0.1554	6.946	0.0000	0.0000
2025/04/25	R214	06/11/2025		Bond Future	11.6712	64.7744	11.7231	64.5124	0.445	0.0000	0.0000
2025/04/25	R214	06/11/2025	11.64 Call	Bond Future	2056.7400	2.0567	1973.5400	1.9735	4.045	0.0000	0.0000
2025/04/25	R214	06/11/2025	11.64 Put	Bond Future	2214.7100	2.2147	2393.5000	2.3935	8.073	0.0000	0.0000
2025/04/25	R214	05/02/2026		Bond Future	11.7958	66.0234	11.8531	65.7390	0.486	0.0000	0.0000
2025/04/25	R214	05/02/2026	11.26 Call	Bond Future	1409.1200	1.4091	1284.4600	1.2845	8.847	0.0000	0.0000
2025/04/25	R214	05/02/2026	11.26 Put	Bond Future	4160.8900	4.1609	4320.5500	4.3206	3.837	0.0000	0.0000
2025/04/25	R214	07/05/2026		Bond Future	11.9187	63.9963	11.9884	63.6563	0.585	0.0000	0.0000
2025/04/25	R214	07/05/2026	11.53 Call	Bond Future	2088.2900	2.0883	1983.5600	1.9836	5.015	0.0000	0.0000
2025/04/25	R214	07/05/2026	11.53 Put	Bond Future	4035.4500	4.0355	4270.7100	4.2707	5.830	0.0000	0.0000
2025/04/25	R248	08/05/2025		Bond Future	11.7312	78.2060	11.7841	77.8748	0.450	0.0000	0.0000
2025/04/25	R248	08/05/2025	12.60 Call	Bond Future	5151.8400	5.1518	4822.3700	4.8224	6.395	0.0000	0.0000
2025/04/25	R248	08/05/2025	12.60 Put	Bond Future	2.4100	0.0024	4.1200	0.0041	70.954	0.0000	0.0000
2025/04/25	R248	07/08/2025		Bond Future	11.8472	79.7188	11.9028	79.3762	0.469	0.0000	0.0000
2025/04/25	R248	07/08/2025	13.21 Call	Bond Future	7904.9700	7.9050	7583.9900	7.5840	4.060	0.0000	0.0000
2025/04/25	R248	07/08/2025	13.21 Put	Bond Future	220.1400	0.2201	241.8400	0.2418	9.857	0.0000	0.0000
2025/04/25	R248	06/11/2025		Bond Future	11.9723	76.8083	12.0297	76.4610	0.480	0.0000	0.0000
2025/04/25	R248	06/11/2025	11.74 Call	Bond Future	1927.8900	1.9279	1848.0100	1.8480	4.143	0.0000	0.0000
2025/04/25	R248	06/11/2025	11.74 Put	Bond Future	3361.8000	3.3618	3629.2400	3.6292	7.955	0.0000	0.0000
2025/04/25	R248	05/02/2026		Bond Future	12.1049	78.2892	12.1681	77.9147	0.522	0.0000	0.0000
2025/04/25	R248	05/02/2026	11.46 Call	Bond Future	1515.5500	1.5156	1377.0600	1.3771	9.138	0.0000	0.0000
2025/04/25	R248	05/02/2026	11.46 Put	Bond Future	5533.8400	5.5338	5769.9000	5.7699	4.266	0.0000	0.0000
2025/04/25	R248	07/05/2026		Bond Future	12.2357	75.3560	12.3115	74.9147	0.620	0.0000	0.0000
2025/04/25	R248	07/05/2026	11.72 Call	Bond Future	2267.7800	2.2678	2155.9900	2.1560	4.929	0.0000	0.0000
2025/04/25	R248	07/05/2026	11.72 Put	Bond Future	5392.1300	5.3921	5721.6100	5.7216	6.110	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
2025/04/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
<b>Total</b>										

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