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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2025 TO 29/04/2025

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
2025/04/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	2029	08/05/2025		Bond Future	136.2123	136.2123	136.3432	0.096	0.0000	0.0000
2025/04/29	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2029	08/05/2025	137.85 Put	Bond Future	1637.7500	1.6378	1506.7800	1.5068	7.997	0.0000
2025/04/29	2029	07/08/2025		Bond Future	138.8721	138.8721	139.0059	0.096	0.0000	0.0000
2025/04/29	2029	07/08/2025	137.41 Call	Bond Future	1462.1400	1.4621	1595.9100	1.5959	9.149	0.0000
2025/04/29	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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3,723
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5,676
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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
2025/04/29	2029	06/11/2025		Bond Future	140.1361	140.1361	140.2736	140.2736	0.098	0.0000
2025/04/29	2029	06/11/2025	139.79 Call	Bond Future	346.1300	0.3461	483.5900	0.4836	39.713	0.0000
2025/04/29	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2029	05/02/2026		Bond Future	142.8348	142.8348	142.9761	142.9761	0.099	0.0000
2025/04/29	2029	05/02/2026	140.11 Call	Bond Future	2724.7600	2.7248	2866.0500	2.8661	5.185	0.0000
2025/04/29	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2029	07/05/2026		Bond Future	144.0451	144.0451	144.1910	144.1910	0.101	0.0000
2025/04/29	2029	07/05/2026	141.82 Call	Bond Future	2225.1300	2.2251	2370.9500	2.3710	6.553	0.0000
2025/04/29	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2030	08/05/2025	8.72 Put	Bond Future	725.0300	0.7250	530.6100	0.5306	26.815	0.0000
2025/04/29	2030	08/05/2025	8.72 Call	Bond Future	206.6700	0.2067	208.5400	0.2085	0.905	0.0000
2025/04/29	2030	08/05/2025	9.22 Put	Bond Future	48.0900	0.0481	13.0300	0.0130	72.905	0.0000
2025/04/29	2030	08/05/2025	9.22 Call	Bond Future	1377.6600	1.3777	1538.8900	1.5389	11.703	0.0000
2025/04/29	2030	08/05/2025	9.54 Call	Bond Future	2492.1900	2.4922	2686.1100	2.6861	7.781	0.0000
2025/04/29	2030	08/05/2025	9.54 Put	Bond Future	2.5600	0.0026	0.1900	0.0002	92.578	0.0000
2025/04/29	2030	08/05/2025	8.68 Put	Bond Future	832.4000	0.8324	632.0800	0.6321	24.065	0.0000
2025/04/29	2030	08/05/2025	8.68 Call	Bond Future	164.3100	0.1643	160.2800	0.1603	2.453	0.0000
2025/04/29	2030	08/05/2025	9.18 Put	Bond Future	64.6000	0.0646	19.7700	0.0198	69.396	0.0000
2025/04/29	2030	08/05/2025	9.18 Call	Bond Future	1247.9300	1.2479	1399.3900	1.3994	12.137	0.0000
2025/04/29	2030	08/05/2025	9.99 Call	Bond Future	4091.7800	4.0918	4288.0600	4.2881	4.797	0.0000
2025/04/29	2030	08/05/2025	9.99 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/04/29	2030	08/05/2025	8.95 Put	Bond Future	266.7500	0.2668	141.5100	0.1415	46.950	0.0000
2025/04/29	2030	08/05/2025	8.95 Call	Bond Future	603.8500	0.6039	674.9000	0.6749	11.766	0.0000
2025/04/29	2030	08/05/2025	9.45 Put	Bond Future	6.5000	0.0065	0.7400	0.0007	88.615	0.0000
2025/04/29	2030	08/05/2025	9.45 Call	Bond Future	2171.6300	2.1716	2362.1600	2.3622	8.774	0.0000
2025/04/29	2030	08/05/2025	11.86 Call	Bond Future	10400.4200	10.4004	10596.7100	10.5967	1.887	0.0000
2025/04/29	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2030	08/05/2025	10.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2030	08/05/2025	10.31 Call	Bond Future	5210.6900	5.2107	5406.9800	5.4070	3.767	0.0000
2025/04/29	2030	08/05/2025	12.28 Call	Bond Future	11743.5700	11.7436	11939.8600	11.9399	1.671	0.0000
2025/04/29	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2030	08/05/2025	10.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2030	08/05/2025	10.69 Call	Bond Future	6517.8700	6.5179	6714.1600	6.7142	3.012	0.0000
2025/04/29	2030	08/05/2025		Bond Future	8.8591	98.9777	8.8063	99.1739	0.596	0.0000
2025/04/29	2030	08/05/2025	9.93 Call	Bond Future	3880.1200	3.8801	4076.3900	4.0764	5.058	0.0000
2025/04/29	2030	08/05/2025	9.93 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/04/29	2030	07/08/2025	12.12 Call	Bond Future	10519.9200	10.5199	10720.1800	10.7202	1.904	0.0000
2025/04/29	2030	07/08/2025	12.12 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	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
2025/04/29	2030	07/08/2025	10.48 Put	Bond Future	29.7600	0.0298	21.8500	0.0219	26.579	0.0000	0.0000
2025/04/29	2030	07/08/2025	10.48 Call	Bond Future	5321.1100	5.3211	5513.4700	5.5135	3.615	0.0000	0.0000
2025/04/29	2030	07/08/2025		Bond Future	8.9341	96.8756	8.8777	97.0759	0.632	0.0000	0.0000
2025/04/29	2030	07/08/2025	11.11 Call	Bond Future	7348.2100	7.3482	7547.3800	7.5474	2.710	0.0000	0.0000
2025/04/29	2030	07/08/2025	11.11 Put	Bond Future	3.1500	0.0032	2.0500	0.0021	34.921	0.0000	0.0000
2025/04/29	2030	07/08/2025	8.72 Put	Bond Future	1342.1600	1.3422	1202.9200	1.2029	10.374	0.0000	0.0000
2025/04/29	2030	07/08/2025	8.72 Call	Bond Future	579.7700	0.5798	640.8000	0.6408	10.527	0.0000	0.0000
2025/04/29	2030	07/08/2025	9.22 Put	Bond Future	539.4100	0.5394	459.2100	0.4592	14.868	0.0000	0.0000
2025/04/29	2030	07/08/2025	9.22 Call	Bond Future	1545.7400	1.5457	1665.8100	1.6658	7.768	0.0000	0.0000
2025/04/29	2030	07/08/2025	9.81 Call	Bond Future	3192.7400	3.1927	3362.3400	3.3623	5.312	0.0000	0.0000
2025/04/29	2030	07/08/2025	9.81 Put	Bond Future	149.8000	0.1498	119.1300	0.1191	20.474	0.0000	0.0000
2025/04/29	2030	06/11/2025	8.72 Put	Bond Future	1775.3500	1.7754	1638.8500	1.6389	7.689	0.0000	0.0000
2025/04/29	2030	06/11/2025	8.72 Call	Bond Future	793.4400	0.7934	861.7100	0.8617	8.604	0.0000	0.0000
2025/04/29	2030	06/11/2025	9.22 Put	Bond Future	972.2000	0.9722	878.4500	0.8785	9.643	0.0000	0.0000
2025/04/29	2030	06/11/2025	9.22 Call	Bond Future	1680.8100	1.6808	1791.8300	1.7918	6.605	0.0000	0.0000
2025/04/29	2030	06/11/2025	10.08 Call	Bond Future	3838.4700	3.8385	4003.8900	4.0039	4.310	0.0000	0.0000
2025/04/29	2030	06/11/2025	10.08 Put	Bond Future	305.5100	0.3055	266.1600	0.2662	12.880	0.0000	0.0000
2025/04/29	2030	06/11/2025		Bond Future	9.0091	98.7388	8.9485	98.9436	0.673	0.0000	0.0000
2025/04/29	2030	06/11/2025	9.54 Call	Bond Future	2412.6100	2.4126	2547.6600	2.5477	5.598	0.0000	0.0000
2025/04/29	2030	06/11/2025	9.54 Put	Bond Future	640.9300	0.6409	571.2100	0.5712	10.878	0.0000	0.0000
2025/04/29	2030	05/02/2026		Bond Future	9.1027	96.6084	9.0373	96.8179	0.718	0.0000	0.0000
2025/04/29	2030	05/02/2026	9.49 Call	Bond Future	2245.3500	2.2454	2369.5600	2.3696	5.532	0.0000	0.0000
2025/04/29	2030	05/02/2026	9.49 Put	Bond Future	1015.8400	1.0158	930.5600	0.9306	8.395	0.0000	0.0000
2025/04/29	2030	07/05/2026		Bond Future	9.2345	98.3956	9.1635	98.6101	0.768	0.0000	0.0000
2025/04/29	2030	07/05/2026	9.39 Call	Bond Future	1892.5700	1.8926	2004.8100	2.0048	5.931	0.0000	0.0000
2025/04/29	2030	07/05/2026	9.39 Put	Bond Future	1424.4900	1.4245	1322.2500	1.3223	7.177	0.0000	0.0000
2025/04/29	2032	08/05/2025	9.40 Put	Bond Future	1800.5300	1.8005	1496.6900	1.4967	16.875	0.0000	0.0000
2025/04/29	2032	08/05/2025	9.40 Call	Bond Future	37.2500	0.0373	31.3400	0.0313	15.866	0.0000	0.0000
2025/04/29	2032	08/05/2025	9.90 Put	Bond Future	303.2900	0.3033	144.0200	0.1440	52.514	0.0000	0.0000
2025/04/29	2032	08/05/2025	9.90 Call	Bond Future	903.9900	0.9040	1042.6500	1.0427	15.339	0.0000	0.0000
2025/04/29	2032	08/05/2025	10.28 Call	Bond Future	2386.4800	2.3865	2653.4200	2.6534	11.186	0.0000	0.0000
2025/04/29	2032	08/05/2025	10.28 Put	Bond Future	39.1000	0.0391	8.1100	0.0081	79.258	0.0000	0.0000
2025/04/29	2032	08/05/2025	9.42 Put	Bond Future	1713.0700	1.7131	1409.2100	1.4092	17.738	0.0000	0.0000
2025/04/29	2032	08/05/2025	9.42 Call	Bond Future	45.8100	0.0458	39.8800	0.0399	12.945	0.0000	0.0000
2025/04/29	2032	08/05/2025	9.92 Put	Bond Future	275.9300	0.2759	126.4000	0.1264	54.191	0.0000	0.0000
2025/04/29	2032	08/05/2025	9.92 Call	Bond Future	969.6200	0.9696	1118.0200	1.1180	15.305	0.0000	0.0000
2025/04/29	2032	08/05/2025	10.97 Call	Bond Future	5413.1000	5.4131	5710.7100	5.7107	5.498	0.0000	0.0000
2025/04/29	2032	08/05/2025	10.97 Put	Bond Future	0.3300	0.0003	0.0100	0.0000	96.970	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
2025/04/29	2032	08/05/2025		Bond Future	9.7714	93.4563	9.7080	93.7543	0.649	0.0000	0.0000
2025/04/29	2032	08/05/2025	10.91 Call	Bond Future	5152.0400	5.1520	5449.4700	5.4495	5.773	0.0000	0.0000
2025/04/29	2032	08/05/2025	10.91 Put	Bond Future	0.5200	0.0005	0.0200	0.0000	96.154	0.0000	0.0000
2025/04/29	2032	07/08/2025		Bond Future	9.8682	95.2581	9.8015	95.5619	0.675	0.0000	0.0000
2025/04/29	2032	07/08/2025	12.01 Call	Bond Future	9136.9300	9.1369	9437.3900	9.4374	3.288	0.0000	0.0000
2025/04/29	2032	07/08/2025	12.01 Put	Bond Future	10.2100	0.0102	6.8300	0.0068	33.105	0.0000	0.0000
2025/04/29	2032	07/08/2025	9.40 Put	Bond Future	2638.6200	2.6386	2396.1500	2.3962	9.189	0.0000	0.0000
2025/04/29	2032	07/08/2025	9.40 Call	Bond Future	477.3400	0.4773	538.7100	0.5387	12.857	0.0000	0.0000
2025/04/29	2032	07/08/2025	9.90 Put	Bond Future	1273.7900	1.2738	1108.7200	1.1087	12.959	0.0000	0.0000
2025/04/29	2032	07/08/2025	9.90 Call	Bond Future	1418.3600	1.4184	1557.1300	1.5571	9.784	0.0000	0.0000
2025/04/29	2032	07/08/2025	10.59 Call	Bond Future	3585.4300	3.5854	3819.5100	3.8195	6.529	0.0000	0.0000
2025/04/29	2032	07/08/2025	10.59 Put	Bond Future	374.0300	0.3740	304.2700	0.3043	18.651	0.0000	0.0000
2025/04/29	2032	06/11/2025	9.40 Put	Bond Future	3309.0800	3.3091	3074.9400	3.0749	7.076	0.0000	0.0000
2025/04/29	2032	06/11/2025	9.40 Call	Bond Future	731.1600	0.7312	807.3400	0.8073	10.419	0.0000	0.0000
2025/04/29	2032	06/11/2025	9.90 Put	Bond Future	1977.5800	1.9776	1801.9600	1.8020	8.881	0.0000	0.0000
2025/04/29	2032	06/11/2025	9.90 Call	Bond Future	1645.4500	1.6455	1780.1500	1.7802	8.186	0.0000	0.0000
2025/04/29	2032	06/11/2025	10.89 Call	Bond Future	4532.9700	4.5330	4767.2100	4.7672	5.167	0.0000	0.0000
2025/04/29	2032	06/11/2025	10.89 Put	Bond Future	612.6700	0.6127	536.5900	0.5366	12.418	0.0000	0.0000
2025/04/29	2032	06/11/2025		Bond Future	9.9752	92.9288	9.9049	93.2391	0.705	0.0000	0.0000
2025/04/29	2032	06/11/2025	10.42 Call	Bond Future	3022.9500	3.0230	3215.9100	3.2159	6.383	0.0000	0.0000
2025/04/29	2032	06/11/2025	10.42 Put	Bond Future	1090.0300	1.0900	972.6700	0.9727	10.767	0.0000	0.0000
2025/04/29	2032	05/02/2026		Bond Future	10.0976	94.6957	10.0232	95.0127	0.736	0.0000	0.0000
2025/04/29	2032	05/02/2026	10.16 Call	Bond Future	2258.1700	2.2582	2415.4300	2.4154	6.964	0.0000	0.0000
2025/04/29	2032	05/02/2026	10.16 Put	Bond Future	1992.9300	1.9929	1833.1800	1.8332	8.016	0.0000	0.0000
2025/04/29	2032	07/05/2026		Bond Future	10.2410	92.2882	10.1622	92.6121	0.769	0.0000	0.0000
2025/04/29	2032	07/05/2026	10.14 Call	Bond Future	2160.7500	2.1608	2308.7500	2.3088	6.849	0.0000	0.0000
2025/04/29	2032	07/05/2026	10.14 Put	Bond Future	2576.0800	2.5761	2400.1600	2.4002	6.829	0.0000	0.0000
2025/04/29	2033	08/05/2025		Bond Future	127.3876	127.3876	127.4695	127.4695	0.064	0.0000	0.0000
2025/04/29	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2033	08/05/2025	130.62 Put	Bond Future	3232.3600	3.2324	3150.5300	3.1505	2.532	0.0000	0.0000
2025/04/29	2033	07/08/2025		Bond Future	129.8751	129.8751	129.9588	129.9588	0.064	0.0000	0.0000
2025/04/29	2033	07/08/2025	128.65 Call	Bond Future	1225.1400	1.2251	1308.7900	1.3088	6.828	0.0000	0.0000
2025/04/29	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2033	06/11/2025		Bond Future	130.8640	130.8640	130.9503	130.9503	0.066	0.0000	0.0000
2025/04/29	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2033	06/11/2025	133.14 Put	Bond Future	2275.9700	2.2760	2189.7400	2.1897	3.789	0.0000	0.0000
2025/04/29	2033	05/02/2026		Bond Future	133.3842	133.3842	133.4732	133.4732	0.067	0.0000	0.0000
2025/04/29	2033	05/02/2026	132.88 Call	Bond Future	504.1500	0.5042	593.1500	0.5932	17.653	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
2025/04/29	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2033	07/05/2026		Bond Future	134.3148	134.3148	134.4073	134.4073	0.069	0.0000	0.0000
2025/04/29	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2033	07/05/2026	135.16 Put	Bond Future	845.1800	0.8452	752.7200	0.7527	10.940	0.0000	0.0000
2025/04/29	2037	08/05/2025	10.50 Put	Bond Future	4281.1600	4.2812	3945.5500	3.9456	7.839	0.0000	0.0000
2025/04/29	2037	08/05/2025	10.50 Call	Bond Future	1.4000	0.0014	0.4300	0.0004	69.286	0.0000	0.0000
2025/04/29	2037	08/05/2025	11.00 Put	Bond Future	1498.6700	1.4987	1160.0500	1.1601	22.595	0.0000	0.0000
2025/04/29	2037	08/05/2025	11.00 Call	Bond Future	161.1600	0.1612	157.1800	0.1572	2.470	0.0000	0.0000
2025/04/29	2037	08/05/2025	11.46 Call	Bond Future	1429.8400	1.4298	1649.7300	1.6497	15.379	0.0000	0.0000
2025/04/29	2037	08/05/2025	11.46 Put	Bond Future	182.4600	0.1825	67.7100	0.0677	62.890	0.0000	0.0000
2025/04/29	2037	08/05/2025	12.55 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/29	2037	08/05/2025	12.55 Call	Bond Future	6939.2000	6.9392	7273.8300	7.2738	4.822	0.0000	0.0000
2025/04/29	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2037	08/05/2025	13.30 Call	Bond Future	10529.8500	10.5299	10864.4900	10.8645	3.178	0.0000	0.0000
2025/04/29	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2037	08/05/2025	13.35 Call	Bond Future	10760.4100	10.7604	11095.0500	11.0951	3.110	0.0000	0.0000
2025/04/29	2037	08/05/2025		Bond Future	11.2355	84.7825	11.1761	85.1171	0.529	0.0000	0.0000
2025/04/29	2037	08/05/2025	12.25 Call	Bond Future	5430.9600	5.4310	5765.3500	5.7654	6.157	0.0000	0.0000
2025/04/29	2037	08/05/2025	12.25 Put	Bond Future	0.2600	0.0003	0.0100	0.0000	96.154	0.0000	0.0000
2025/04/29	2037	07/08/2025		Bond Future	11.3653	82.1562	11.3034	82.4975	0.544	0.0000	0.0000
2025/04/29	2037	07/08/2025	13.01 Call	Bond Future	8486.7000	8.4867	8804.6700	8.8047	3.747	0.0000	0.0000
2025/04/29	2037	07/08/2025	13.01 Put	Bond Future	103.0400	0.1030	79.7500	0.0798	22.603	0.0000	0.0000
2025/04/29	2037	07/08/2025	12.17 Call	Bond Future	4727.8100	4.7278	4990.1600	4.9902	5.549	0.0000	0.0000
2025/04/29	2037	07/08/2025	12.17 Put	Bond Future	465.5600	0.4656	386.6500	0.3867	16.949	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.42 Call	Bond Future	1880.8100	1.8808	2036.5400	2.0365	8.280	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.42 Put	Bond Future	1580.6400	1.5806	1395.1100	1.3951	11.738	0.0000	0.0000
2025/04/29	2037	07/08/2025	10.55 Put	Bond Future	4879.8000	4.8798	4566.5800	4.5666	6.419	0.0000	0.0000
2025/04/29	2037	07/08/2025	10.55 Call	Bond Future	219.8100	0.2198	247.8500	0.2479	12.756	0.0000	0.0000
2025/04/29	2037	07/08/2025	10.64 Put	Bond Future	4426.0500	4.4261	4121.4400	4.1214	6.882	0.0000	0.0000
2025/04/29	2037	07/08/2025	10.64 Call	Bond Future	298.3300	0.2983	334.9800	0.3350	12.285	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.82 Call	Bond Future	3289.0200	3.2890	3508.2500	3.5083	6.666	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.82 Put	Bond Future	841.1900	0.8412	719.1600	0.7192	14.507	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.07 Call	Bond Future	959.9400	0.9599	1055.7900	1.0558	9.985	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.07 Put	Bond Future	2606.3400	2.6063	2360.9300	2.3609	9.416	0.0000	0.0000
2025/04/29	2037	07/08/2025	10.34 Put	Bond Future	6019.5900	6.0196	5691.9600	5.6920	5.443	0.0000	0.0000
2025/04/29	2037	07/08/2025	10.34 Call	Bond Future	99.7600	0.0998	113.3900	0.1134	13.663	0.0000	0.0000
2025/04/29	2037	07/08/2025	10.50 Put	Bond Future	5141.2000	5.1412	4823.8300	4.8238	6.173	0.0000	0.0000
2025/04/29	2037	07/08/2025	10.50 Call	Bond Future	183.5300	0.1835	207.4200	0.2074	13.017	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
2025/04/29	2037	07/08/2025	11.00 Put	Bond Future	2860.2700	2.8603	2603.5700	2.6036	8.975	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.00 Call	Bond Future	816.7800	0.8168	901.3400	0.9013	10.353	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.83 Call	Bond Future	3327.9900	3.3280	3548.6300	3.5486	6.630	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.83 Put	Bond Future	827.4900	0.8275	706.8700	0.7069	14.577	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.45 Call	Bond Future	1974.6000	1.9746	2135.4600	2.1355	8.146	0.0000	0.0000
2025/04/29	2037	07/08/2025	11.45 Put	Bond Future	1510.5400	1.5105	1330.1400	1.3301	11.943	0.0000	0.0000
2025/04/29	2037	06/11/2025	10.50 Put	Bond Future	6036.7100	6.0367	5732.4700	5.7325	5.040	0.0000	0.0000
2025/04/29	2037	06/11/2025	10.50 Call	Bond Future	426.3100	0.4263	470.4300	0.4704	10.349	0.0000	0.0000
2025/04/29	2037	06/11/2025	11.00 Put	Bond Future	3890.8400	3.8908	3639.3400	3.6393	6.464	0.0000	0.0000
2025/04/29	2037	06/11/2025	11.00 Call	Bond Future	1167.9200	1.1679	1264.7800	1.2648	8.293	0.0000	0.0000
2025/04/29	2037	06/11/2025	12.16 Call	Bond Future	4659.1400	4.6591	4891.2200	4.8912	4.981	0.0000	0.0000
2025/04/29	2037	06/11/2025	12.16 Put	Bond Future	1176.8300	1.1768	1060.5500	1.0606	9.881	0.0000	0.0000
2025/04/29	2037	06/11/2025		Bond Future	11.4938	83.7361	11.4294	84.0845	0.561	0.0000	0.0000
2025/04/29	2037	06/11/2025	11.63 Call	Bond Future	2807.5500	2.8076	2982.6200	2.9826	6.236	0.0000	0.0000
2025/04/29	2037	06/11/2025	11.63 Put	Bond Future	2078.1400	2.0781	1904.8500	1.9049	8.339	0.0000	0.0000
2025/04/29	2037	05/02/2026	12.27 Call	Bond Future	4908.5300	4.9085	5135.7700	5.1358	4.629	0.0000	0.0000
2025/04/29	2037	05/02/2026	12.27 Put	Bond Future	1660.2400	1.6602	1531.7400	1.5317	7.740	0.0000	0.0000
2025/04/29	2037	05/02/2026	10.90 Put	Bond Future	5164.8400	5.1648	4899.3000	4.8993	5.141	0.0000	0.0000
2025/04/29	2037	05/02/2026	10.90 Call	Bond Future	1152.5400	1.1525	1242.7400	1.2427	7.826	0.0000	0.0000
2025/04/29	2037	05/02/2026		Bond Future	11.6359	81.0695	11.5687	81.4253	0.578	0.0000	0.0000
2025/04/29	2037	05/02/2026	11.20 Call	Bond Future	1742.4900	1.7425	1863.7800	1.8638	6.961	0.0000	0.0000
2025/04/29	2037	05/02/2026	11.20 Put	Bond Future	4086.6400	4.0866	3852.1900	3.8522	5.737	0.0000	0.0000
2025/04/29	2037	05/02/2026	11.86 Call	Bond Future	3534.1100	3.5341	3724.2600	3.7243	5.380	0.0000	0.0000
2025/04/29	2037	05/02/2026	11.86 Put	Bond Future	2364.9200	2.3649	2199.3300	2.1993	7.002	0.0000	0.0000
2025/04/29	2037	05/02/2026	11.36 Call	Bond Future	2118.5900	2.1186	2257.0000	2.2570	6.533	0.0000	0.0000
2025/04/29	2037	05/02/2026	11.36 Put	Bond Future	3591.5600	3.5916	3374.2300	3.3742	6.051	0.0000	0.0000
2025/04/29	2037	05/02/2026	10.65 Put	Bond Future	6217.3200	6.2173	5928.4400	5.9284	4.646	0.0000	0.0000
2025/04/29	2037	05/02/2026	10.65 Call	Bond Future	779.4600	0.7795	846.3200	0.8463	8.578	0.0000	0.0000
2025/04/29	2037	05/02/2026	12.73 Call	Bond Future	6600.7600	6.6008	6861.9900	6.8620	3.958	0.0000	0.0000
2025/04/29	2037	05/02/2026	12.73 Put	Bond Future	1109.3400	1.1093	1014.8300	1.0148	8.519	0.0000	0.0000
2025/04/29	2037	05/02/2026	11.40 Put	Bond Future	3476.1300	3.4761	3263.0800	3.2631	6.129	0.0000	0.0000
2025/04/29	2037	05/02/2026	11.40 Call	Bond Future	2218.9800	2.2190	2361.6700	2.3617	6.430	0.0000	0.0000
2025/04/29	2037	07/05/2026		Bond Future	11.7978	82.5681	11.7274	82.9313	0.596	0.0000	0.0000
2025/04/29	2037	07/05/2026	11.32 Call	Bond Future	2059.9600	2.0600	2189.9600	2.1900	6.311	0.0000	0.0000
2025/04/29	2037	07/05/2026	11.32 Put	Bond Future	4573.7600	4.5738	4340.5000	4.3405	5.100	0.0000	0.0000
2025/04/29	2038	08/05/2025		Bond Future	138.3910	138.3910	138.4814	138.4814	0.065	0.0000	0.0000
2025/04/29	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2038	08/05/2025	139.68 Put	Bond Future	1289.0200	1.2890	1198.6100	1.1986	7.014	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	
2025/04/29	2038	07/08/2025		Bond Future	138.9587	138.9587	139.0512	139.0512	0.067	0.0000	0.0000
2025/04/29	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2038	07/08/2025	139.56 Put	Bond Future	601.3000	0.6013	508.8500	0.5089	15.375	0.0000	0.0000
2025/04/29	2038	06/11/2025		Bond Future	141.6651	141.6651	141.7603	141.7603	0.067	0.0000	0.0000
2025/04/29	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2038	06/11/2025	143.88 Put	Bond Future	2214.9400	2.2149	2119.7500	2.1198	4.298	0.0000	0.0000
2025/04/29	2038	05/02/2026		Bond Future	142.2160	142.2160	142.3147	142.3147	0.069	0.0000	0.0000
2025/04/29	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2038	05/02/2026	143.20 Put	Bond Future	984.0100	0.9840	885.3500	0.8854	10.026	0.0000	0.0000
2025/04/29	2038	07/05/2026		Bond Future	144.8834	144.8834	144.9853	144.9853	0.070	0.0000	0.0000
2025/04/29	2038	07/05/2026	144.53 Call	Bond Future	353.3600	0.3534	455.3300	0.4553	28.857	0.0000	0.0000
2025/04/29	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2040	08/05/2025	13.43 Call	Bond Future	9724.5500	9.7246	9991.6500	9.9917	2.747	0.0000	0.0000
2025/04/29	2040	08/05/2025	12.75 Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/29	2040	08/05/2025	12.75 Call	Bond Future	6248.8300	6.2488	6515.7800	6.5158	4.272	0.0000	0.0000
2025/04/29	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2040	08/05/2025	13.50 Call	Bond Future	10068.1900	10.0682	10335.2900	10.3353	2.653	0.0000	0.0000
2025/04/29	2040	08/05/2025		Bond Future	11.6411	84.1079	11.5965	84.3750	0.382	0.0000	0.0000
2025/04/29	2040	08/05/2025	12.63 Call	Bond Future	5608.9700	5.6090	5875.5200	5.8755	4.752	0.0000	0.0000
2025/04/29	2040	08/05/2025	12.63 Put	Bond Future	0.5700	0.0006	0.0200	0.0000	96.491	0.0000	0.0000
2025/04/29	2040	07/08/2025		Bond Future	11.7755	81.2180	11.7292	81.4904	0.393	0.0000	0.0000
2025/04/29	2040	07/08/2025	13.29 Call	Bond Future	8338.6400	8.3386	8584.6100	8.5846	2.950	0.0000	0.0000
2025/04/29	2040	07/08/2025	13.29 Put	Bond Future	142.9000	0.1429	116.4400	0.1164	18.516	0.0000	0.0000
2025/04/29	2040	07/08/2025	12.60 Call	Bond Future	5106.7800	5.1068	5310.9900	5.3110	3.999	0.0000	0.0000
2025/04/29	2040	07/08/2025	12.60 Put	Bond Future	480.0500	0.4801	411.8300	0.4118	14.211	0.0000	0.0000
2025/04/29	2040	07/08/2025	11.00 Put	Bond Future	5012.6400	5.0126	4760.3300	4.7603	5.033	0.0000	0.0000
2025/04/29	2040	07/08/2025	11.00 Call	Bond Future	264.0700	0.2641	284.1900	0.2842	7.619	0.0000	0.0000
2025/04/29	2040	07/08/2025	11.70 Put	Bond Future	2036.4800	2.0365	1860.8000	1.8608	8.627	0.0000	0.0000
2025/04/29	2040	07/08/2025	11.70 Call	Bond Future	1591.6100	1.5916	1688.3600	1.6884	6.079	0.0000	0.0000
2025/04/29	2040	07/08/2025	12.40 Call	Bond Future	4216.0200	4.2160	4401.2100	4.4012	4.393	0.0000	0.0000
2025/04/29	2040	07/08/2025	12.40 Put	Bond Future	674.0400	0.6740	586.8000	0.5868	12.943	0.0000	0.0000
2025/04/29	2040	07/08/2025	10.80 Put	Bond Future	6167.9800	6.1680	5905.3400	5.9053	4.258	0.0000	0.0000
2025/04/29	2040	07/08/2025	10.80 Call	Bond Future	127.4900	0.1275	137.2800	0.1373	7.679	0.0000	0.0000
2025/04/29	2040	07/08/2025	11.40 Put	Bond Future	3092.1400	3.0921	2877.4200	2.8774	6.944	0.0000	0.0000
2025/04/29	2040	07/08/2025	11.40 Call	Bond Future	843.2900	0.8433	901.0000	0.9010	6.843	0.0000	0.0000
2025/04/29	2040	07/08/2025	12.00 Call	Bond Future	2591.8400	2.5918	2729.5000	2.7295	5.311	0.0000	0.0000
2025/04/29	2040	07/08/2025	12.00 Put	Bond Future	1290.9000	1.2909	1156.1300	1.1561	10.440	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
2025/04/29	2040	06/11/2025		Bond Future	11.9082	82.7798	11.8600	83.0580	0.405	0.0000
2025/04/29	2040	06/11/2025	11.84 Call	Bond Future	2343.0500	2.3431	2455.8100	2.4558	4.813	0.0000
2025/04/29	2040	06/11/2025	11.84 Put	Bond Future	2736.8300	2.7368	2571.3800	2.5714	6.045	0.0000
2025/04/29	2040	05/02/2026	13.23 Call	Bond Future	7353.2800	7.3533	7560.9300	7.5609	2.824	0.0000
2025/04/29	2040	05/02/2026	13.23 Put	Bond Future	1115.5500	1.1156	1039.0500	1.0391	6.858	0.0000
2025/04/29	2040	05/02/2026	11.82 Put	Bond Future	3719.4900	3.7195	3543.9200	3.5439	4.720	0.0000
2025/04/29	2040	05/02/2026	11.82 Call	Bond Future	2385.0100	2.3850	2493.5900	2.4936	4.553	0.0000
2025/04/29	2040	05/02/2026		Bond Future	12.0538	79.8444	12.0035	80.1286	0.417	0.0000
2025/04/29	2040	05/02/2026	11.49 Call	Bond Future	1579.4400	1.5794	1660.4100	1.6604	5.127	0.0000
2025/04/29	2040	05/02/2026	11.49 Put	Bond Future	4855.4000	4.8554	4652.2200	4.6522	4.185	0.0000
2025/04/29	2040	07/05/2026		Bond Future	12.2171	81.3199	12.1646	81.6103	0.430	0.0000
2025/04/29	2040	07/05/2026	11.67 Call	Bond Future	2130.4600	2.1305	2225.2300	2.2252	4.448	0.0000
2025/04/29	2040	07/05/2026	11.67 Put	Bond Future	5236.6500	5.2367	5041.0500	5.0411	3.735	0.0000
2025/04/29	2044	08/05/2025	10.85 Put	Bond Future	6123.4100	6.1234	5883.0600	5.8831	3.925	0.0000
2025/04/29	2044	08/05/2025	10.85 Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000
2025/04/29	2044	08/05/2025	11.76 Call	Bond Future	558.2200	0.5582	562.6200	0.5626	0.788	0.0000
2025/04/29	2044	08/05/2025	11.76 Put	Bond Future	775.0200	0.7750	539.1300	0.5391	30.437	0.0000
2025/04/29	2044	08/05/2025	11.35 Put	Bond Future	2822.9500	2.8230	2568.8900	2.5689	9.000	0.0000
2025/04/29	2044	08/05/2025	11.35 Call	Bond Future	30.8900	0.0309	17.1200	0.0171	44.578	0.0000
2025/04/29	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2044	08/05/2025	Put	Bond Future	20362.8500	20.3629	20122.5600	20.1226	1.180	0.0000
2025/04/29	2044	08/05/2025	12.40 Call	Bond Future	3558.9900	3.5590	3786.0400	3.7860	6.380	0.0000
2025/04/29	2044	08/05/2025	12.40 Put	Bond Future	15.8600	0.0159	2.6200	0.0026	83.480	0.0000
2025/04/29	2044	08/05/2025	11.65 Call	Bond Future	300.0700	0.3001	277.7500	0.2778	7.438	0.0000
2025/04/29	2044	08/05/2025	11.65 Put	Bond Future	1194.5200	1.1945	931.9100	0.9319	21.985	0.0000
2025/04/29	2044	08/05/2025	10.92 Put	Bond Future	5643.9600	5.6440	5403.5200	5.4035	4.260	0.0000
2025/04/29	2044	08/05/2025	10.92 Call	Bond Future	0.1700	0.0002	0.0200	0.0000	88.235	0.0000
2025/04/29	2044	08/05/2025		Bond Future	11.7955	79.6372	11.7562	79.8774	0.334	0.0000
2025/04/29	2044	08/05/2025	12.72 Call	Bond Future	5313.6000	5.3136	5552.6900	5.5527	4.500	0.0000
2025/04/29	2044	08/05/2025	12.72 Put	Bond Future	1.2700	0.0013	0.0700	0.0001	94.488	0.0000
2025/04/29	2044	07/08/2025		Bond Future	11.9253	76.7864	11.8844	77.0314	0.343	0.0000
2025/04/29	2044	07/08/2025	13.34 Call	Bond Future	7943.9800	7.9440	8157.2400	8.1572	2.685	0.0000
2025/04/29	2044	07/08/2025	13.34 Put	Bond Future	195.6000	0.1956	163.8400	0.1638	16.237	0.0000
2025/04/29	2044	07/08/2025	11.85 Call	Bond Future	1673.0700	1.6731	1755.0700	1.7551	4.901	0.0000
2025/04/29	2044	07/08/2025	11.85 Put	Bond Future	2125.3400	2.1253	1962.3200	1.9623	7.670	0.0000
2025/04/29	2044	07/08/2025	11.30 Put	Bond Future	4355.5500	4.3556	4136.6300	4.1366	5.026	0.0000
2025/04/29	2044	07/08/2025	11.30 Call	Bond Future	466.4500	0.4665	492.5500	0.4926	5.595	0.0000
2025/04/29	2044	07/08/2025	10.63 Put	Bond Future	8452.1200	8.4521	8208.6200	8.2086	2.881	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
2025/04/29	2044	07/08/2025	10.63 Call	Bond Future	33.9400	0.0339	35.4600	0.0355	4.478	0.0000	0.0000
2025/04/29	2044	07/08/2025	12.20 Call	Bond Future	2877.2000	2.8772	3000.8000	3.0008	4.296	0.0000	0.0000
2025/04/29	2044	07/08/2025	12.20 Put	Bond Future	1264.0800	1.2641	1142.6600	1.1427	9.605	0.0000	0.0000
2025/04/29	2044	06/11/2025	12.20 Call	Bond Future	3062.3500	3.0624	3179.9300	3.1799	3.840	0.0000	0.0000
2025/04/29	2044	06/11/2025	12.20 Put	Bond Future	2206.6500	2.2067	2073.9700	2.0740	6.013	0.0000	0.0000
2025/04/29	2044	06/11/2025		Bond Future	12.0529	78.2629	12.0104	78.5131	0.353	0.0000	0.0000
2025/04/29	2044	06/11/2025	11.88 Call	Bond Future	2053.4500	2.0535	2142.5300	2.1425	4.338	0.0000	0.0000
2025/04/29	2044	06/11/2025	11.88 Put	Bond Future	3079.3200	3.0793	2918.1400	2.9181	5.234	0.0000	0.0000
2025/04/29	2044	05/02/2026		Bond Future	12.1923	75.3669	12.1480	75.6225	0.363	0.0000	0.0000
2025/04/29	2044	05/02/2026	11.56 Call	Bond Future	1513.7800	1.5138	1579.8800	1.5799	4.367	0.0000	0.0000
2025/04/29	2044	05/02/2026	11.56 Put	Bond Future	5299.5700	5.2996	5110.0200	5.1100	3.577	0.0000	0.0000
2025/04/29	2044	07/05/2026		Bond Future	12.3475	76.7594	12.3013	77.0208	0.374	0.0000	0.0000
2025/04/29	2044	07/05/2026	11.80 Call	Bond Future	2150.1600	2.1502	2233.2600	2.2333	3.865	0.0000	0.0000
2025/04/29	2044	07/05/2026	11.80 Put	Bond Future	5342.4700	5.3425	5164.2300	5.1642	3.336	0.0000	0.0000
2025/04/29	2046	08/05/2025		Bond Future	117.9065	117.9065	117.8961	117.8961	0.009	0.0000	0.0000
2025/04/29	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2046	08/05/2025	121.97 Put	Bond Future	4063.5100	4.0635	4073.9200	4.0739	0.256	0.0000	0.0000
2025/04/29	2046	07/08/2025		Bond Future	120.2089	120.2089	120.1985	120.1985	0.009	0.0000	0.0000
2025/04/29	2046	07/08/2025	118.69 Call	Bond Future	1518.8500	1.5189	1508.4800	1.5085	0.683	0.0000	0.0000
2025/04/29	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2046	06/11/2025		Bond Future	120.2860	120.2860	120.2765	120.2765	0.008	0.0000	0.0000
2025/04/29	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2046	06/11/2025	125.41 Put	Bond Future	5124.0400	5.1240	5133.5400	5.1335	0.185	0.0000	0.0000
2025/04/29	2046	05/02/2026		Bond Future	122.6019	122.6019	122.5933	122.5933	0.007	0.0000	0.0000
2025/04/29	2046	05/02/2026	121.65 Call	Bond Future	951.9100	0.9519	943.2700	0.9433	0.908	0.0000	0.0000
2025/04/29	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2046	07/05/2026		Bond Future	122.5917	122.5917	122.5846	122.5846	0.006	0.0000	0.0000
2025/04/29	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2046	07/05/2026	124.95 Put	Bond Future	2358.3000	2.3583	2365.3700	2.3654	0.300	0.0000	0.0000
2025/04/29	2050	08/05/2025		Bond Future	119.3715	119.3715	119.4493	119.4493	0.065	0.0000	0.0000
2025/04/29	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2050	08/05/2025	121.16 Put	Bond Future	1788.4700	1.7885	1710.6600	1.7107	4.351	0.0000	0.0000
2025/04/29	2050	07/08/2025		Bond Future	119.3243	119.3243	119.4039	119.4039	0.067	0.0000	0.0000
2025/04/29	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2050	07/08/2025	119.89 Put	Bond Future	565.7500	0.5658	486.1500	0.4862	14.070	0.0000	0.0000
2025/04/29	2050	06/11/2025		Bond Future	121.6483	121.6483	121.7302	121.7302	0.067	0.0000	0.0000
2025/04/29	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	2050	06/11/2025	124.42 Put	Bond Future	2771.7500	2.7718	2689.8500	2.6899	2.955	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
2025/04/29	2050	05/02/2026		Bond Future	121.5660	121.5660	121.6510	121.6510	0.070	0.0000
2025/04/29	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/29	2050	05/02/2026	122.82 Put	Bond Future	1254.0100	1.2540	1168.9800	1.1690	6.781	0.0000
2025/04/29	2050	07/05/2026		Bond Future	123.8460	123.8460	123.9338	123.9338	0.071	0.0000
2025/04/29	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	2050	07/05/2026	124.07 Put	Bond Future	224.0400	0.2240	136.2300	0.1362	39.194	0.0000
2025/04/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	AL37	08/05/2025		Index Future	1105.4760	1105.4760	1108.3700	1108.3700	0.262	0.0000
2025/04/29	AL37	07/08/2025		Index Future	1126.7880	1126.7880	1129.7400	1129.7400	0.262	0.0000
2025/04/29	AL37	06/11/2025		Index Future	1148.4620	1148.4620	1151.4810	1151.4810	0.263	0.0000
2025/04/29	AL37	05/02/2026		Index Future	1170.3140	1170.3140	1173.4020	1173.4020	0.264	0.0000
2025/04/29	AL37	07/05/2026		Index Future	1192.0210	1192.0210	1195.1830	1195.1830	0.265	0.0000
2025/04/29	AL7T	08/05/2025		Index Future	1298.2940	1298.2940	1303.5010	1303.5010	0.401	0.0000
2025/04/29	AL7T	07/08/2025		Index Future	1323.3230	1323.3230	1328.6320	1328.6320	0.401	0.0000
2025/04/29	AL7T	06/11/2025		Index Future	1348.7780	1348.7780	1354.2010	1354.2010	0.402	0.0000
2025/04/29	AL7T	05/02/2026		Index Future	1374.4410	1374.4410	1379.9820	1379.9820	0.403	0.0000
2025/04/29	AL7T	07/05/2026		Index Future	1399.9340	1399.9340	1405.5970	1405.5970	0.405	0.0000
2025/04/29	ALBI	08/05/2025		Index Future	1116.9740	1116.9740	1120.1360	1120.1360	0.283	0.0000
2025/04/29	ALBI	07/08/2025		Index Future	1138.5070	1138.5070	1141.7320	1141.7320	0.283	0.0000
2025/04/29	ALBI	06/11/2025		Index Future	1160.4080	1160.4080	1163.7050	1163.7050	0.284	0.0000
2025/04/29	ALBI	05/02/2026		Index Future	1182.4860	1182.4860	1185.8580	1185.8580	0.285	0.0000
2025/04/29	ALBI	07/05/2026		Index Future	1204.4190	1204.4190	1207.8700	1207.8700	0.287	0.0000
2025/04/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/04/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/04/29	ES33	08/05/2025		Bond Future	11.4025	80.5288	11.3425	80.8026	0.526	0.0000
2025/04/29	ES33	08/05/2025	12.73 Call	Bond Future	5756.8000	5.7568	6030.6300	6.0306	4.757	0.0000
2025/04/29	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/29	ES33	07/08/2025		Bond Future	11.5518	82.1013	11.4890	82.3806	0.544	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	
2025/04/29	ES33	07/08/2025	13.56 Call	Bond Future	8296.6900	8.2967	8576.0000	8.5760	3.367	0.0000	0.0000
2025/04/29	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES33	06/11/2025		Bond Future	11.7167	79.9043	11.6508	80.1896	0.562	0.0000	0.0000
2025/04/29	ES33	06/11/2025	12.01 Call	Bond Future	1254.0600	1.2541	1539.3200	1.5393	22.747	0.0000	0.0000
2025/04/29	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES33	05/02/2026		Bond Future	11.9020	81.4419	11.8327	81.7334	0.582	0.0000	0.0000
2025/04/29	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES33	05/02/2026	11.49 Put	Bond Future	1753.6100	1.7536	1462.1200	1.4621	16.622	0.0000	0.0000
2025/04/29	ES33	07/05/2026		Bond Future	12.1039	79.1717	12.0309	79.4696	0.603	0.0000	0.0000
2025/04/29	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES33	07/05/2026	11.69 Put	Bond Future	1708.8500	1.7089	1410.9700	1.4110	17.432	0.0000	0.0000
2025/04/29	ES42	08/05/2025		Bond Future	12.0758	74.8536	12.0314	75.1067	0.368	0.0000	0.0000
2025/04/29	ES42	08/05/2025	13.25 Call	Bond Future	6222.6900	6.2227	6475.7700	6.4758	4.067	0.0000	0.0000
2025/04/29	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES42	07/08/2025		Bond Future	12.2097	76.3152	12.1635	76.5734	0.378	0.0000	0.0000
2025/04/29	ES42	07/08/2025	13.79 Call	Bond Future	8043.0600	8.0431	8301.2700	8.3013	3.210	0.0000	0.0000
2025/04/29	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES42	06/11/2025		Bond Future	12.3529	73.5362	12.3048	73.7999	0.389	0.0000	0.0000
2025/04/29	ES42	06/11/2025	12.39 Call	Bond Future	202.2800	0.2023	466.0100	0.4660	130.379	0.0000	0.0000
2025/04/29	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES42	05/02/2026		Bond Future	12.5051	74.9504	12.4549	75.2199	0.401	0.0000	0.0000
2025/04/29	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES42	05/02/2026	11.85 Put	Bond Future	3649.3400	3.6493	3379.8300	3.3798	7.385	0.0000	0.0000
2025/04/29	ES42	07/05/2026		Bond Future	12.6736	72.0891	12.6213	72.3645	0.413	0.0000	0.0000
2025/04/29	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	ES42	07/05/2026	12.20 Put	Bond Future	2552.3000	2.5523	2276.9300	2.2769	10.789	0.0000	0.0000
2025/04/29	GOVI	08/05/2025		GOVI	1100.7160	1100.7160	1103.7990	1103.7990	0.280	0.0000	0.0000
2025/04/29	GOVI	08/05/2025	1,022.00 Call	GOVI	787160.0000	78.7160	817990.0000	81.7990	3.917	0.0000	0.0000
2025/04/29	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	GOVI	07/08/2025		GOVI	1121.9360	1121.9360	1125.0800	1125.0800	0.280	0.0000	0.0000
2025/04/29	GOVI	07/08/2025	1,011.00 Call	GOVI	1109360.0000	110.9360	1140800.0000	114.0800	2.834	0.0000	0.0000
2025/04/29	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	GOVI	06/11/2025		GOVI	1143.5180	1143.5180	1146.7320	1146.7320	0.281	0.0000	0.0000
2025/04/29	GOVI	06/11/2025	1,112.00 Call	GOVI	315180.0000	31.5180	347320.0000	34.7320	10.197	0.0000	0.0000
2025/04/29	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
2025/04/29	GOVI	05/02/2026		GOVI	1165.2750	1165.2750	1168.5630	1168.5630	0.282	0.0000
2025/04/29	GOVI	05/02/2026	1,150. Call 00	GOVI	152750.0000	15.2750	185630.0000	18.5630	21.525	0.0000
2025/04/29	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	GOVI	07/05/2026		GOVI	1186.8890	1186.8890	1190.2540	1190.2540	0.284	0.0000
2025/04/29	GOVI	07/05/2026	1,177. Call 00	GOVI	98890.0000	9.8890	132540.0000	13.2540	34.028	0.0000
2025/04/29	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/04/29	IGOV	08/05/2025		Index Future	374.6620	374.6620	374.6740	374.6740	0.003	0.0000
2025/04/29	IGOV	07/08/2025		Index Future	381.9770	381.9770	381.9910	381.9910	0.004	0.0000
2025/04/29	IGOV	06/11/2025		Index Future	389.4160	389.4160	389.4330	389.4330	0.004	0.0000
2025/04/29	IGOV	05/02/2026		Index Future	396.9150	396.9150	396.9360	396.9360	0.005	0.0000
2025/04/29	IGOV	07/05/2026		Index Future	404.3640	404.3640	404.3920	404.3920	0.007	0.0000
2025/04/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/04/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/04/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/04/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/04/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/04/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/04/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/04/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/04/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/04/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/04/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/04/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/04/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/04/29	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/04/29	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/04/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/04/29	R033	08/05/2025		Bond Future	9.8814	101.7925	9.8180	102.1362	0.641	0.0000
2025/04/29	R033	08/05/2025	10.33 Call	Bond Future	2426.5000	2.4265	2740.7800	2.7408	12.952	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
2025/04/29	R033	08/05/2025	10.33 Put	Bond Future	35.8800	0.0359	6.4700	0.0065	81.968	0.0000	0.0000
2025/04/29	R033	07/08/2025		Bond Future	9.9776	103.7550	9.9112	104.1055	0.666	0.0000	0.0000
2025/04/29	R033	07/08/2025	10.33 Call	Bond Future	2635.1800	2.6352	2856.1500	2.8562	8.385	0.0000	0.0000
2025/04/29	R033	07/08/2025	10.33 Put	Bond Future	802.8100	0.8028	673.2800	0.6733	16.135	0.0000	0.0000
2025/04/29	R033	06/11/2025		Bond Future	10.0831	100.7063	10.0132	101.0643	0.693	0.0000	0.0000
2025/04/29	R033	06/11/2025	10.33 Call	Bond Future	2793.8600	2.7939	2993.7800	2.9938	7.156	0.0000	0.0000
2025/04/29	R033	06/11/2025	10.33 Put	Bond Future	1542.9600	1.5430	1384.9300	1.3849	10.242	0.0000	0.0000
2025/04/29	R033	05/02/2026		Bond Future	10.2024	102.6209	10.1287	102.9865	0.722	0.0000	0.0000
2025/04/29	R033	05/02/2026	10.49 Call	Bond Future	3242.2000	3.2422	3449.6500	3.4497	6.398	0.0000	0.0000
2025/04/29	R033	05/02/2026	10.49 Put	Bond Future	1831.0800	1.8311	1672.9300	1.6729	8.637	0.0000	0.0000
2025/04/29	R033	07/05/2026		Bond Future	10.3408	99.4759	10.2630	99.8494	0.752	0.0000	0.0000
2025/04/29	R033	07/05/2026	10.38 Call	Bond Future	2872.1800	2.8722	3057.3700	3.0574	6.448	0.0000	0.0000
2025/04/29	R033	07/05/2026	10.38 Put	Bond Future	2684.4800	2.6845	2496.1900	2.4962	7.014	0.0000	0.0000
2025/04/29	R035	08/05/2025	10.08 Put	Bond Future	3404.9700	3.4050	3048.4700	3.0485	10.470	0.0000	0.0000
2025/04/29	R035	08/05/2025	10.08 Call	Bond Future	2.6700	0.0027	1.2300	0.0012	53.933	0.0000	0.0000
2025/04/29	R035	08/05/2025	10.58 Put	Bond Future	904.5700	0.9046	594.8100	0.5948	34.244	0.0000	0.0000
2025/04/29	R035	08/05/2025	10.58 Call	Bond Future	356.9300	0.3569	402.2300	0.4022	12.692	0.0000	0.0000
2025/04/29	R035	08/05/2025	11.01 Call	Bond Future	1911.9100	1.9119	2195.8400	2.1958	14.851	0.0000	0.0000
2025/04/29	R035	08/05/2025	11.01 Put	Bond Future	98.5500	0.0986	27.4200	0.0274	72.177	0.0000	0.0000
2025/04/29	R035	08/05/2025	11.70 Call	Bond Future	5429.7800	5.4298	5784.3500	5.7844	6.530	0.0000	0.0000
2025/04/29	R035	08/05/2025	11.70 Put	Bond Future	0.5000	0.0005	0.0100	0.0000	98.000	0.0000	0.0000
2025/04/29	R035	08/05/2025	10.95 Call	Bond Future	1632.2400	1.6322	1890.6700	1.8907	15.833	0.0000	0.0000
2025/04/29	R035	08/05/2025	10.95 Put	Bond Future	143.2500	0.1433	46.6200	0.0466	67.455	0.0000	0.0000
2025/04/29	R035	08/05/2025	10.44 Put	Bond Future	1474.3500	1.4744	1121.7700	1.1218	23.914	0.0000	0.0000
2025/04/29	R035	08/05/2025	10.44 Call	Bond Future	139.4700	0.1395	141.9500	0.1420	1.778	0.0000	0.0000
2025/04/29	R035	08/05/2025	13.35 Call	Bond Future	13284.6100	13.2846	13639.6700	13.6397	2.673	0.0000	0.0000
2025/04/29	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	R035	08/05/2025	12.70 Call	Bond Future	10316.4100	10.3164	10671.4700	10.6715	3.442	0.0000	0.0000
2025/04/29	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	R035	08/05/2025	11.46 Put	Bond Future	3.6400	0.0036	0.2400	0.0002	93.407	0.0000	0.0000
2025/04/29	R035	08/05/2025	11.46 Call	Bond Future	4198.6700	4.1987	4550.3300	4.5503	8.376	0.0000	0.0000
2025/04/29	R035	08/05/2025		Bond Future	10.6784	90.9624	10.6145	91.3174	0.598	0.0000	0.0000
2025/04/29	R035	08/05/2025	11.78 Call	Bond Future	5835.5200	5.8355	6190.3400	6.1903	6.080	0.0000	0.0000
2025/04/29	R035	08/05/2025	11.78 Put	Bond Future	0.2500	0.0003	0.0100	0.0000	96.000	0.0000	0.0000
2025/04/29	R035	07/08/2025		Bond Future	10.7916	92.7161	10.7250	93.0781	0.617	0.0000	0.0000
2025/04/29	R035	07/08/2025	12.65 Call	Bond Future	9392.2900	9.3923	9741.4000	9.7414	3.717	0.0000	0.0000
2025/04/29	R035	07/08/2025	12.65 Put	Bond Future	47.9700	0.0480	35.0200	0.0350	26.996	0.0000	0.0000
2025/04/29	R035	07/08/2025	10.08 Put	Bond Future	4274.1000	4.2741	3953.7200	3.9537	7.496	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/29	R035	07/08/2025	10.08 Call			Bond Future	302.5600	0.3026	344.2400	0.3442	13.776	0.0000
2025/04/29	R035	07/08/2025	10.58 Put			Bond Future	2275.9800	2.2760	2032.8000	2.0328	10.685	0.0000
2025/04/29	R035	07/08/2025	10.58 Call			Bond Future	1119.0800	1.1191	1237.9600	1.2380	10.623	0.0000
2025/04/29	R035	07/08/2025	11.34 Call			Bond Future	3598.7300	3.5987	3848.4500	3.8485	6.939	0.0000
2025/04/29	R035	07/08/2025	11.34 Put			Bond Future	692.9600	0.6930	580.6200	0.5806	16.212	0.0000
2025/04/29	R035	07/08/2025	11.30 Call			Bond Future	3440.1300	3.4401	3684.1200	3.6841	7.092	0.0000
2025/04/29	R035	07/08/2025	11.30 Put			Bond Future	741.9400	0.7419	623.8700	0.6239	15.914	0.0000
2025/04/29	R035	06/11/2025	9.91 Put			Bond Future	5911.9100	5.9119	5586.6500	5.5867	5.502	0.0000
2025/04/29	R035	06/11/2025	9.91 Call			Bond Future	362.6900	0.3627	407.0800	0.4071	12.239	0.0000
2025/04/29	R035	06/11/2025	10.41 Put			Bond Future	3772.6700	3.7727	3504.0100	3.5040	7.121	0.0000
2025/04/29	R035	06/11/2025	10.41 Call			Bond Future	1036.3000	1.0363	1137.2900	1.1373	9.745	0.0000
2025/04/29	R035	06/11/2025	11.43 Call			Bond Future	3926.1800	3.9262	4162.2300	4.1622	6.012	0.0000
2025/04/29	R035	06/11/2025	11.43 Put			Bond Future	1264.0300	1.2640	1130.4300	1.1304	10.569	0.0000
2025/04/29	R035	06/11/2025	11.95 Call			Bond Future	5935.3300	5.9353	6221.1000	6.2211	4.815	0.0000
2025/04/29	R035	06/11/2025	11.95 Put			Bond Future	685.9700	0.6860	602.0900	0.6021	12.228	0.0000
2025/04/29	R035	06/11/2025	11.45 Call			Bond Future	3998.7400	3.9987	4237.0300	4.2370	5.959	0.0000
2025/04/29	R035	06/11/2025	11.45 Put			Bond Future	1235.0900	1.2351	1103.7300	1.1037	10.636	0.0000
2025/04/29	R035	06/11/2025	10.95 Put			Bond Future	2162.7900	2.1628	1968.8700	1.9689	8.966	0.0000
2025/04/29	R035	06/11/2025	10.95 Call			Bond Future	2339.4800	2.3395	2515.2100	2.5152	7.511	0.0000
2025/04/29	R035	06/11/2025	10.08 Put			Bond Future	5115.7100	5.1157	4807.0200	4.8070	6.034	0.0000
2025/04/29	R035	06/11/2025	10.08 Call			Bond Future	535.6600	0.5357	596.6200	0.5966	11.380	0.0000
2025/04/29	R035	06/11/2025	10.58 Put			Bond Future	3188.1200	3.1881	2942.6100	2.9426	7.701	0.0000
2025/04/29	R035	06/11/2025	10.58 Call			Bond Future	1382.5200	1.3825	1506.6600	1.5067	8.979	0.0000
2025/04/29	R035	06/11/2025	11.67 Call			Bond Future	4825.5000	4.8255	5086.6700	5.0867	5.412	0.0000
2025/04/29	R035	06/11/2025	11.67 Put			Bond Future	955.9300	0.9559	847.4500	0.8475	11.348	0.0000
2025/04/29	R035	06/11/2025	10.44 Put			Bond Future	3664.0400	3.6640	3399.3800	3.3994	7.223	0.0000
2025/04/29	R035	06/11/2025	10.44 Call			Bond Future	1092.8600	1.0929	1197.8500	1.1979	9.607	0.0000
2025/04/29	R035	06/11/2025	10.94 Put			Bond Future	2186.4100	2.1864	1991.1200	1.9911	8.932	0.0000
2025/04/29	R035	06/11/2025	10.94 Call			Bond Future	2310.3000	2.3103	2484.6600	2.4847	7.547	0.0000
2025/04/29	R035	06/11/2025	11.99 Call			Bond Future	6098.0200	6.0980	6386.8900	6.3869	4.737	0.0000
2025/04/29	R035	06/11/2025	11.99 Put			Bond Future	654.0400	0.6540	573.2600	0.5733	12.351	0.0000
2025/04/29	R035	06/11/2025				Bond Future	10.9166	89.9941	10.8469	90.3637	0.638	0.0000
2025/04/29	R035	06/11/2025	11.20 Call			Bond Future	3124.4900	3.1245	3333.1400	3.3331	6.678	0.0000
2025/04/29	R035	06/11/2025	11.20 Put			Bond Future	1641.3800	1.6414	1480.3800	1.4804	9.809	0.0000
2025/04/29	R035	05/02/2026	10.44 Put			Bond Future	4541.6000	4.5416	4272.6200	4.2726	5.923	0.0000
2025/04/29	R035	05/02/2026	10.44 Call			Bond Future	1283.1100	1.2831	1391.5700	1.3916	8.453	0.0000
2025/04/29	R035	05/02/2026	10.94 Put			Bond Future	3019.4200	3.0194	2808.0500	2.8081	7.000	0.0000
2025/04/29	R035	05/02/2026	10.94 Call			Bond Future	2415.7600	2.4158	2581.8300	2.5818	6.874	0.0000
2025/04/29	R035	05/02/2026	12.44 Call			Bond Future	7556.9500	7.5570	7855.9700	7.8560	3.957	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
2025/04/29	R035	05/02/2026	12.44 Put	Bond Future	792.5000	0.7925	714.0800	0.7141	9.895	0.0000
2025/04/29	R035	05/02/2026		Bond Future	11.0565	91.7054	10.9835	92.0828	0.660	0.0000
2025/04/29	R035	05/02/2026	10.79 Call	Bond Future	2034.1400	2.0341	2182.8600	2.1829	7.311	0.0000
2025/04/29	R035	05/02/2026	10.79 Put	Bond Future	3423.3000	3.4233	3194.5800	3.1946	6.681	0.0000
2025/04/29	R035	07/05/2026		Bond Future	11.2060	88.8977	11.1295	89.2832	0.682	0.0000
2025/04/29	R035	07/05/2026	10.86 Call	Bond Future	2192.8500	2.1929	2344.3000	2.3443	6.907	0.0000
2025/04/29	R035	07/05/2026	10.86 Put	Bond Future	3955.4300	3.9554	3721.4300	3.7214	5.916	0.0000
2025/04/29	R038	08/05/2025		Bond Future	11.2750	98.5668	11.2157	98.9581	0.526	0.0000
2025/04/29	R038	08/05/2025	11.24 Call	Bond Future	603.8200	0.6038	678.3700	0.6784	12.346	0.0000
2025/04/29	R038	08/05/2025	11.24 Put	Bond Future	834.5200	0.8345	517.8000	0.5178	37.952	0.0000
2025/04/29	R038	07/08/2025		Bond Future	11.4022	100.4671	11.3405	100.8661	0.542	0.0000
2025/04/29	R038	07/08/2025	11.24 Call	Bond Future	1371.6500	1.3717	1510.0300	1.5100	10.089	0.0000
2025/04/29	R038	07/08/2025	11.24 Put	Bond Future	2425.1900	2.4252	2164.5300	2.1645	10.748	0.0000
2025/04/29	R038	06/11/2025		Bond Future	11.5380	96.9138	11.4736	97.3211	0.558	0.0000
2025/04/29	R038	06/11/2025	11.24 Call	Bond Future	1739.8400	1.7398	1880.5400	1.8805	8.087	0.0000
2025/04/29	R038	06/11/2025	11.24 Put	Bond Future	3645.4800	3.6455	3378.9000	3.3789	7.313	0.0000
2025/04/29	R038	06/11/2025	12.33 Call	Bond Future	5900.7400	5.9007	6190.4600	6.1905	4.910	0.0000
2025/04/29	R038	06/11/2025	12.33 Put	Bond Future	1093.9500	1.0940	976.3900	0.9764	10.746	0.0000
2025/04/29	R038	06/11/2025	10.98 Put	Bond Future	4730.0400	4.7300	4424.5900	4.4246	6.458	0.0000
2025/04/29	R038	06/11/2025	10.98 Call	Bond Future	1116.4900	1.1165	1218.3200	1.2183	9.121	0.0000
2025/04/29	R038	05/02/2026		Bond Future	11.6854	98.7560	11.6181	99.1718	0.576	0.0000
2025/04/29	R038	05/02/2026	11.44 Call	Bond Future	2444.7600	2.4448	2609.6900	2.6097	6.746	0.0000
2025/04/29	R038	05/02/2026	11.44 Put	Bond Future	3974.0800	3.9741	3723.1300	3.7231	6.315	0.0000
2025/04/29	R038	07/05/2026		Bond Future	11.8483	95.0975	11.7778	95.5222	0.594	0.0000
2025/04/29	R038	07/05/2026	11.40 Call	Bond Future	2459.7900	2.4598	2614.9500	2.6150	6.308	0.0000
2025/04/29	R038	07/05/2026	11.40 Put	Bond Future	5211.5100	5.2115	4941.9600	4.9420	5.172	0.0000
2025/04/29	R053	08/05/2025		Bond Future	11.6989	100.7313	11.6600	101.0491	0.333	0.0000
2025/04/29	R053	08/05/2025	12.64 Call	Bond Future	7165.7100	7.1657	7482.0100	7.4820	4.414	0.0000
2025/04/29	R053	08/05/2025	12.64 Put	Bond Future	1.6100	0.0016	0.0900	0.0001	94.410	0.0000
2025/04/29	R053	07/08/2025		Bond Future	11.8162	102.6733	11.7758	102.9974	0.342	0.0000
2025/04/29	R053	07/08/2025	13.17 Call	Bond Future	10154.4200	10.1544	10429.9000	10.4299	2.713	0.0000
2025/04/29	R053	07/08/2025	13.17 Put	Bond Future	315.2000	0.3152	266.5400	0.2665	15.438	0.0000
2025/04/29	R053	06/11/2025		Bond Future	11.9399	98.7841	11.8979	99.1152	0.352	0.0000
2025/04/29	R053	06/11/2025	11.76 Call	Bond Future	2759.6900	2.7597	2876.4400	2.8764	4.231	0.0000
2025/04/29	R053	06/11/2025	11.76 Put	Bond Future	4189.8600	4.1899	3975.5700	3.9756	5.114	0.0000
2025/04/29	R053	05/02/2026		Bond Future	12.0724	100.6617	12.0286	100.9999	0.363	0.0000
2025/04/29	R053	05/02/2026	11.49 Call	Bond Future	2196.5900	2.1966	2288.4600	2.2885	4.182	0.0000
2025/04/29	R053	05/02/2026	11.49 Put	Bond Future	6868.7000	6.8687	6622.3500	6.6224	3.587	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
2025/04/29	R053	07/05/2026		Bond Future	12.2166	96.6611	12.1708	97.0067	0.375	0.0000
2025/04/29	R053	07/05/2026	11.69 Call	Bond Future	2958.1300	2.9581	3069.9900	3.0700	3.781	0.0000
2025/04/29	R053	07/05/2026	11.69 Put	Bond Future	7072.1800	7.0722	6838.4500	6.8385	3.305	0.0000
2025/04/29	R186	08/05/2025		Bond Future	8.0057	107.8004	7.9838	107.8336	0.273	0.0000
2025/04/29	R186	08/05/2025	8.47 Call	Bond Future	706.7700	0.7068	736.5400	0.7365	4.212	0.0000
2025/04/29	R186	08/05/2025	8.47 Put	Bond Future	4.4600	0.0045	0.9700	0.0010	78.251	0.0000
2025/04/29	R186	07/08/2025		Bond Future	8.0446	104.5708	8.0182	104.6049	0.328	0.0000
2025/04/29	R186	07/08/2025	9.68 Call	Bond Future	2088.6600	2.0887	2121.6700	2.1217	1.580	0.0000
2025/04/29	R186	07/08/2025	9.68 Put	Bond Future	4.9900	0.0050	3.9100	0.0039	21.643	0.0000
2025/04/29	R186	07/08/2025	10.25 Call	Bond Future	2796.9500	2.7970	2830.7900	2.8308	1.210	0.0000
2025/04/29	R186	07/08/2025	10.25 Put	Bond Future	0.9300	0.0009	0.6800	0.0007	26.882	0.0000
2025/04/29	R186	07/08/2025	9.22 Put	Bond Future	14.4100	0.0144	11.7400	0.0117	18.529	0.0000
2025/04/29	R186	07/08/2025	9.22 Call	Bond Future	1518.0100	1.5180	1549.4300	1.5494	2.070	0.0000
2025/04/29	R186	06/11/2025		Bond Future	8.1005	106.5822	8.0672	106.6177	0.412	0.0000
2025/04/29	R186	06/11/2025	8.13 Call	Bond Future	331.9300	0.3319	347.3300	0.3473	4.640	0.0000
2025/04/29	R186	06/11/2025	8.13 Put	Bond Future	300.6100	0.3006	280.5700	0.2806	6.666	0.0000
2025/04/29	R186	05/02/2026		Bond Future	8.2246	103.3024	8.1800	103.3394	0.543	0.0000
2025/04/29	R186	05/02/2026	8.43 Call	Bond Future	421.0900	0.4211	440.7600	0.4408	4.671	0.0000
2025/04/29	R186	05/02/2026	8.43 Put	Bond Future	251.1200	0.2511	233.7700	0.2338	6.909	0.0000
2025/04/29	R186	07/05/2026		Bond Future	8.5481	105.2137	8.4823	105.2526	0.770	0.0000
2025/04/29	R186	07/05/2026	8.69 Call	Bond Future	339.2400	0.3392	359.3400	0.3593	5.925	0.0000
2025/04/29	R186	07/05/2026	8.69 Put	Bond Future	255.5400	0.2555	236.7500	0.2368	7.353	0.0000
2025/04/29	R202	08/05/2025		Bond Future	268.6209	268.6209	268.7954	268.7954	0.065	0.0000
2025/04/29	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	R202	08/05/2025	272.31 Put	Bond Future	3689.1000	3.6891	3514.6400	3.5146	4.729	0.0000
2025/04/29	R202	07/08/2025		Bond Future	268.6118	268.6118	268.7904	268.7904	0.066	0.0000
2025/04/29	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	R202	07/08/2025	271.60 Put	Bond Future	2988.2000	2.9882	2809.6000	2.8096	5.977	0.0000
2025/04/29	R202	06/11/2025		Bond Future	273.8437	273.8437	274.0274	274.0274	0.067	0.0000
2025/04/29	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	R202	06/11/2025	275.64 Put	Bond Future	1796.3100	1.7963	1612.6400	1.6126	10.225	0.0000
2025/04/29	R202	05/02/2026		Bond Future	273.7569	273.7569	273.9474	273.9474	0.070	0.0000
2025/04/29	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/29	R202	05/02/2026	277.82 Put	Bond Future	4063.0800	4.0631	3872.6300	3.8726	4.687	0.0000
2025/04/29	R202	07/05/2026		Bond Future	278.8920	278.8920	279.0890	279.0890	0.071	0.0000
2025/04/29	R202	07/05/2026	277.55 Call	Bond Future	1342.0100	1.3420	1538.9900	1.5390	14.678	0.0000
2025/04/29	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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/04/29	R209	08/05/2025		Bond Future		10.9782	71.1107	10.9194	71.4028	0.535	0.0000	0.0000
2025/04/29	R209	08/05/2025	11.89 Call	Bond Future		4331.3700	4.3314	4622.9600	4.6230	6.732	0.0000	0.0000
2025/04/29	R209	08/05/2025	11.89 Put	Bond Future		0.4800	0.0005	0.0100	0.0000	97.917	0.0000	0.0000
2025/04/29	R209	07/08/2025		Bond Future		11.0894	72.4817	11.0284	72.7795	0.550	0.0000	0.0000
2025/04/29	R209	07/08/2025	12.68 Call	Bond Future		7294.3700	7.2944	7571.5800	7.5716	3.800	0.0000	0.0000
2025/04/29	R209	07/08/2025	12.68 Put	Bond Future		90.9800	0.0910	70.3600	0.0704	22.664	0.0000	0.0000
2025/04/29	R209	06/11/2025		Bond Future		11.2083	70.7232	11.1448	71.0272	0.566	0.0000	0.0000
2025/04/29	R209	06/11/2025	11.27 Call	Bond Future		2213.3700	2.2134	2359.0400	2.3590	6.581	0.0000	0.0000
2025/04/29	R209	06/11/2025	11.27 Put	Bond Future		1919.4300	1.9194	1761.1100	1.7611	8.248	0.0000	0.0000
2025/04/29	R209	05/02/2026		Bond Future		11.3379	72.0678	11.2717	72.3782	0.583	0.0000	0.0000
2025/04/29	R209	05/02/2026	10.93 Call	Bond Future		1590.4200	1.5904	1698.4200	1.6984	6.791	0.0000	0.0000
2025/04/29	R209	05/02/2026	10.93 Put	Bond Future		3534.4400	3.5344	3332.0300	3.3320	5.727	0.0000	0.0000
2025/04/29	R209	07/05/2026		Bond Future		11.4815	70.2501	11.4125	70.5670	0.601	0.0000	0.0000
2025/04/29	R209	07/05/2026	11.07 Call	Bond Future		1920.4500	1.9205	2038.9100	2.0389	6.168	0.0000	0.0000
2025/04/29	R209	07/05/2026	11.07 Put	Bond Future		3840.2300	3.8402	3641.7700	3.6418	5.168	0.0000	0.0000
2025/04/29	R210	08/05/2025		Bond Future		246.9420	246.9420	247.0816	247.0816	0.057	0.0000	0.0000
2025/04/29	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	R210	08/05/2025	248.03 Put	Bond Future		1088.0300	1.0880	948.3600	0.9484	12.837	0.0000	0.0000
2025/04/29	R210	07/08/2025		Bond Future		251.7641	251.7641	251.9070	251.9070	0.057	0.0000	0.0000
2025/04/29	R210	07/08/2025	248.44 Call	Bond Future		3324.0600	3.3241	3466.9700	3.4670	4.299	0.0000	0.0000
2025/04/29	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	R210	06/11/2025		Bond Future		253.2356	253.2356	253.3833	253.3833	0.058	0.0000	0.0000
2025/04/29	R210	06/11/2025	252.14 Call	Bond Future		1095.5800	1.0956	1243.2800	1.2433	13.481	0.0000	0.0000
2025/04/29	R210	06/11/2025	252.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	R210	05/02/2026		Bond Future		258.1118	258.1118	258.2645	258.2645	0.059	0.0000	0.0000
2025/04/29	R210	05/02/2026	253.10 Call	Bond Future		5011.7500	5.0118	5164.5000	5.1645	3.048	0.0000	0.0000
2025/04/29	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	R210	07/05/2026		Bond Future		259.4530	259.4530	259.6122	259.6122	0.061	0.0000	0.0000
2025/04/29	R210	07/05/2026	255.40 Call	Bond Future		4052.9800	4.0530	4212.1900	4.2122	3.928	0.0000	0.0000
2025/04/29	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/29	R213	08/05/2025		Bond Future		9.3598	91.0098	9.3018	91.2485	0.619	0.0000	0.0000
2025/04/29	R213	08/05/2025	10.52 Call	Bond Future		4620.3400	4.6203	4858.7100	4.8587	5.159	0.0000	0.0000
2025/04/29	R213	08/05/2025	10.52 Put	Bond Future		0.2900	0.0003	0.0100	0.0000	96.552	0.0000	0.0000
2025/04/29	R213	07/08/2025		Bond Future		9.4421	92.7644	9.3809	93.0078	0.648	0.0000	0.0000
2025/04/29	R213	07/08/2025	11.66 Call	Bond Future		8302.8800	8.3029	8544.4100	8.5444	2.909	0.0000	0.0000
2025/04/29	R213	07/08/2025	11.66 Put	Bond Future		5.5500	0.0056	3.6700	0.0037	33.874	0.0000	0.0000
2025/04/29	R213	06/11/2025		Bond Future		9.5395	90.9953	9.4745	91.2440	0.681	0.0000	0.0000
2025/04/29	R213	06/11/2025	10.05 Call	Bond Future		2739.5600	2.7396	2900.3200	2.9003	5.868	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
2025/04/29	R213	06/11/2025	10.05 Put	Bond Future	813.8600	0.8139	725.9300	0.7259	10.804	0.0000	0.0000
2025/04/29	R213	05/02/2026		Bond Future	9.6553	92.7260	9.5862	92.9801	0.716	0.0000	0.0000
2025/04/29	R213	05/02/2026	9.89 Call	Bond Future	2293.4300	2.2934	2431.9600	2.4320	6.040	0.0000	0.0000
2025/04/29	R213	05/02/2026	9.89 Put	Bond Future	1437.6700	1.4377	1322.0300	1.3220	8.044	0.0000	0.0000
2025/04/29	R213	07/05/2026		Bond Future	9.7872	90.8899	9.7133	91.1498	0.754	0.0000	0.0000
2025/04/29	R213	07/05/2026	9.80 Call	Bond Future	1975.7900	1.9758	2101.8400	2.1018	6.380	0.0000	0.0000
2025/04/29	R213	07/05/2026	9.80 Put	Bond Future	1930.6400	1.9306	1796.7900	1.7968	6.933	0.0000	0.0000
2025/04/29	R214	08/05/2025		Bond Future	11.4932	65.2739	11.4494	65.5014	0.380	0.0000	0.0000
2025/04/29	R214	08/05/2025	12.40 Call	Bond Future	4460.5100	4.4605	4687.1500	4.6872	5.081	0.0000	0.0000
2025/04/29	R214	08/05/2025	12.40 Put	Bond Future	0.9800	0.0010	0.0500	0.0001	94.898	0.0000	0.0000
2025/04/29	R214	07/08/2025		Bond Future	11.6040	66.5323	11.5588	66.7643	0.390	0.0000	0.0000
2025/04/29	R214	07/08/2025	12.97 Call	Bond Future	6600.6200	6.6006	6805.2700	6.8053	3.100	0.0000	0.0000
2025/04/29	R214	07/08/2025	12.97 Put	Bond Future	155.3500	0.1554	127.9800	0.1280	17.618	0.0000	0.0000
2025/04/29	R214	06/11/2025		Bond Future	11.7231	64.5124	11.6761	64.7493	0.401	0.0000	0.0000
2025/04/29	R214	06/11/2025	11.64 Call	Bond Future	1973.5400	1.9735	2068.3000	2.0683	4.802	0.0000	0.0000
2025/04/29	R214	06/11/2025	11.64 Put	Bond Future	2393.5000	2.3935	2251.3700	2.2514	5.938	0.0000	0.0000
2025/04/29	R214	05/02/2026		Bond Future	11.8531	65.7390	11.8043	65.9810	0.412	0.0000	0.0000
2025/04/29	R214	05/02/2026	11.26 Call	Bond Future	1284.4600	1.2845	1350.5200	1.3505	5.143	0.0000	0.0000
2025/04/29	R214	05/02/2026	11.26 Put	Bond Future	4320.5500	4.3206	4144.6200	4.1446	4.072	0.0000	0.0000
2025/04/29	R214	07/05/2026		Bond Future	11.9884	63.6563	11.9377	63.9035	0.423	0.0000	0.0000
2025/04/29	R214	07/05/2026	11.53 Call	Bond Future	1983.5600	1.9836	2069.2900	2.0693	4.322	0.0000	0.0000
2025/04/29	R214	07/05/2026	11.53 Put	Bond Future	4270.7100	4.2707	4109.2600	4.1093	3.780	0.0000	0.0000
2025/04/29	R248	08/05/2025		Bond Future	11.7841	77.8748	11.7501	78.0873	0.288	0.0000	0.0000
2025/04/29	R248	08/05/2025	12.60 Call	Bond Future	4822.3700	4.8224	5031.1700	5.0312	4.330	0.0000	0.0000
2025/04/29	R248	08/05/2025	12.60 Put	Bond Future	4.1200	0.0041	0.4200	0.0004	89.806	0.0000	0.0000
2025/04/29	R248	07/08/2025		Bond Future	11.9028	79.3762	11.8676	79.5929	0.296	0.0000	0.0000
2025/04/29	R248	07/08/2025	13.21 Call	Bond Future	7583.9900	7.5840	7765.6200	7.7656	2.395	0.0000	0.0000
2025/04/29	R248	07/08/2025	13.21 Put	Bond Future	241.8400	0.2418	206.7200	0.2067	14.522	0.0000	0.0000
2025/04/29	R248	06/11/2025		Bond Future	12.0297	76.4610	11.9930	76.6825	0.305	0.0000	0.0000
2025/04/29	R248	06/11/2025	11.74 Call	Bond Future	1848.0100	1.8480	1913.8900	1.9139	3.565	0.0000	0.0000
2025/04/29	R248	06/11/2025	11.74 Put	Bond Future	3629.2400	3.6292	3473.6500	3.4737	4.287	0.0000	0.0000
2025/04/29	R248	05/02/2026		Bond Future	12.1681	77.9147	12.1298	78.1410	0.314	0.0000	0.0000
2025/04/29	R248	05/02/2026	11.46 Call	Bond Future	1377.0600	1.3771	1427.8500	1.4279	3.688	0.0000	0.0000
2025/04/29	R248	05/02/2026	11.46 Put	Bond Future	5769.9000	5.7699	5594.3300	5.5943	3.043	0.0000	0.0000
2025/04/29	R248	07/05/2026		Bond Future	12.3115	74.9147	12.2716	75.1461	0.324	0.0000	0.0000
2025/04/29	R248	07/05/2026	11.72 Call	Bond Future	2155.9900	2.1560	2224.8200	2.2248	3.193	0.0000	0.0000
2025/04/29	R248	07/05/2026	11.72 Put	Bond Future	5721.6100	5.7216	5559.0600	5.5591	2.841	0.0000	0.0000

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220,559
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18,439
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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
2025/04/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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