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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/04/2025 TO 30/04/2025

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
2025/04/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	2029	08/05/2025		Bond Future	136.3432	136.3432	136.4203	136.4203	0.057	0.0000
2025/04/30	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2029	08/05/2025	137.85 Put	Bond Future	1506.7800	1.5068	1429.6900	1.4297	5.116	0.0000
2025/04/30	2029	07/08/2025		Bond Future	139.0059	139.0059	139.0846	139.0846	0.057	0.0000
2025/04/30	2029	07/08/2025	137.41 Call	Bond Future	1595.9100	1.5959	1674.6000	1.6746	4.931	0.0000
2025/04/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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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	
2025/04/30	2029	06/11/2025			Bond Future	140.2736	140.2736	140.3540	0.057	0.0000	0.0000	
2025/04/30	2029	06/11/2025	139.79 Call		Bond Future	483.5900	0.4836	564.0400	16.636	0.0000	0.0000	
2025/04/30	2029	06/11/2025	139.79 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2029	05/02/2026			Bond Future	142.9761	142.9761	143.0585	0.058	0.0000	0.0000	
2025/04/30	2029	05/02/2026	140.11 Call		Bond Future	2866.0500	2.8661	2948.4500	2.875	0.0000	0.0000	
2025/04/30	2029	05/02/2026	140.11 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2029	07/05/2026			Bond Future	144.1910	144.1910	144.2751	0.058	0.0000	0.0000	
2025/04/30	2029	07/05/2026	141.82 Call		Bond Future	2370.9500	2.3710	2455.1400	3.551	0.0000	0.0000	
2025/04/30	2029	07/05/2026	141.82 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2030	08/05/2025	8.72 Put		Bond Future	530.6100	0.5306	510.3000	3.828	0.0000	0.0000	
2025/04/30	2030	08/05/2025	8.72 Call		Bond Future	208.5400	0.2085	191.1700	8.329	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.22 Put		Bond Future	13.0300	0.0130	9.2500	0.0093	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.22 Call		Bond Future	1538.8900	1.5389	1538.0500	0.055	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.54 Call		Bond Future	2686.1100	2.6861	2688.9500	0.106	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.54 Put		Bond Future	0.1900	0.0002	0.0900	0.0001	0.0000	0.0000	
2025/04/30	2030	08/05/2025	8.68 Put		Bond Future	632.0800	0.6321	613.0500	3.011	0.0000	0.0000	
2025/04/30	2030	08/05/2025	8.68 Call		Bond Future	160.2800	0.1603	144.1900	0.1442	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.18 Put		Bond Future	19.7700	0.0198	14.6300	0.0146	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.18 Call		Bond Future	1399.3900	1.3994	1397.1900	0.157	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.99 Call		Bond Future	4288.0600	4.2881	4291.0000	0.069	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.99 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2030	08/05/2025	8.95 Put		Bond Future	141.5100	0.1415	124.6700	0.1247	0.0000	0.0000	
2025/04/30	2030	08/05/2025	8.95 Call		Bond Future	674.9000	0.6749	661.0000	0.6610	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.45 Put		Bond Future	0.7400	0.0007	0.3900	0.0004	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.45 Call		Bond Future	2362.1600	2.3622	2364.7500	0.110	0.0000	0.0000	
2025/04/30	2030	08/05/2025	11.86 Call		Bond Future	10596.7100	10.5967	10599.6500	0.028	0.0000	0.0000	
2025/04/30	2030	08/05/2025	11.86 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2030	08/05/2025	10.31 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2030	08/05/2025	10.31 Call		Bond Future	5406.9800	5.4070	5409.9200	0.054	0.0000	0.0000	
2025/04/30	2030	08/05/2025	12.28 Call		Bond Future	11939.8600	11.9399	11942.8000	0.025	0.0000	0.0000	
2025/04/30	2030	08/05/2025	12.28 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2030	08/05/2025	10.69 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2030	08/05/2025	10.69 Call		Bond Future	6714.1600	6.7142	6717.1000	0.044	0.0000	0.0000	
2025/04/30	2030	08/05/2025			Bond Future	8.8063	99.1739	8.8055	99.1769	0.009	0.0000	0.0000
2025/04/30	2030	08/05/2025	9.93 Call		Bond Future	4076.3900	4.0764	4079.3300	0.072	0.0000	0.0000	
2025/04/30	2030	08/05/2025	9.93 Put		Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	2030	07/08/2025	12.12 Call		Bond Future	10720.1800	10.7202	10723.2600	0.029	0.0000	0.0000	
2025/04/30	2030	07/08/2025	12.12 Put		Bond Future	0.0200	0.0000	0.0100	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
2025/04/30	2030	07/08/2025	10.48 Put	Bond Future	21.8500	0.0219	21.0900	0.0211	3.478	0.0000	0.0000
2025/04/30	2030	07/08/2025	10.48 Call	Bond Future	5513.4700	5.5135	5515.8000	5.5158	0.042	0.0000	0.0000
2025/04/30	2030	07/08/2025		Bond Future	8.8777	97.0759	8.8768	97.0790	0.010	0.0000	0.0000
2025/04/30	2030	07/08/2025	11.11 Call	Bond Future	7547.3800	7.5474	7550.3500	7.5504	0.039	0.0000	0.0000
2025/04/30	2030	07/08/2025	11.11 Put	Bond Future	2.0500	0.0021	1.9300	0.0019	5.854	0.0000	0.0000
2025/04/30	2030	07/08/2025	8.72 Put	Bond Future	1202.9200	1.2029	1196.7400	1.1967	0.514	0.0000	0.0000
2025/04/30	2030	07/08/2025	8.72 Call	Bond Future	640.8000	0.6408	637.7100	0.6377	0.482	0.0000	0.0000
2025/04/30	2030	07/08/2025	9.22 Put	Bond Future	459.2100	0.4592	454.1400	0.4541	1.104	0.0000	0.0000
2025/04/30	2030	07/08/2025	9.22 Call	Bond Future	1665.8100	1.6658	1663.8300	1.6638	0.119	0.0000	0.0000
2025/04/30	2030	07/08/2025	9.81 Call	Bond Future	3362.3400	3.3623	3362.9300	3.3629	0.018	0.0000	0.0000
2025/04/30	2030	07/08/2025	9.81 Put	Bond Future	119.1300	0.1191	116.6300	0.1166	2.099	0.0000	0.0000
2025/04/30	2030	06/11/2025	8.72 Put	Bond Future	1638.8500	1.6389	1633.8100	1.6338	0.308	0.0000	0.0000
2025/04/30	2030	06/11/2025	8.72 Call	Bond Future	861.7100	0.8617	859.9900	0.8600	0.200	0.0000	0.0000
2025/04/30	2030	06/11/2025	9.22 Put	Bond Future	878.4500	0.8785	873.9500	0.8740	0.512	0.0000	0.0000
2025/04/30	2030	06/11/2025	9.22 Call	Bond Future	1791.8300	1.7918	1790.6500	1.7907	0.066	0.0000	0.0000
2025/04/30	2030	06/11/2025	10.08 Call	Bond Future	4003.8900	4.0039	4004.6100	4.0046	0.018	0.0000	0.0000
2025/04/30	2030	06/11/2025	10.08 Put	Bond Future	266.1600	0.2662	263.5600	0.2636	0.977	0.0000	0.0000
2025/04/30	2030	06/11/2025		Bond Future	8.9485	98.9436	8.9475	98.9469	0.011	0.0000	0.0000
2025/04/30	2030	06/11/2025	9.54 Call	Bond Future	2547.6600	2.5477	2547.1500	2.5472	0.020	0.0000	0.0000
2025/04/30	2030	06/11/2025	9.54 Put	Bond Future	571.2100	0.5712	567.3800	0.5674	0.671	0.0000	0.0000
2025/04/30	2030	05/02/2026		Bond Future	9.0373	96.8179	9.0361	96.8216	0.013	0.0000	0.0000
2025/04/30	2030	05/02/2026	9.49 Call	Bond Future	2369.5600	2.3696	2369.4100	2.3694	0.006	0.0000	0.0000
2025/04/30	2030	05/02/2026	9.49 Put	Bond Future	930.5600	0.9306	926.7200	0.9267	0.413	0.0000	0.0000
2025/04/30	2030	07/05/2026		Bond Future	9.1635	98.6101	9.1622	98.6142	0.015	0.0000	0.0000
2025/04/30	2030	07/05/2026	9.39 Call	Bond Future	2004.8100	2.0048	2005.0000	2.0050	0.009	0.0000	0.0000
2025/04/30	2030	07/05/2026	9.39 Put	Bond Future	1322.2500	1.3223	1318.3200	1.3183	0.297	0.0000	0.0000
2025/04/30	2032	08/05/2025	9.40 Put	Bond Future	1496.6900	1.4967	1440.6900	1.4407	3.742	0.0000	0.0000
2025/04/30	2032	08/05/2025	9.40 Call	Bond Future	31.3400	0.0313	27.4000	0.0274	12.572	0.0000	0.0000
2025/04/30	2032	08/05/2025	9.90 Put	Bond Future	144.0200	0.1440	114.7200	0.1147	20.344	0.0000	0.0000
2025/04/30	2032	08/05/2025	9.90 Call	Bond Future	1042.6500	1.0427	1065.4100	1.0654	2.183	0.0000	0.0000
2025/04/30	2032	08/05/2025	10.28 Call	Bond Future	2653.4200	2.6534	2702.0900	2.7021	1.834	0.0000	0.0000
2025/04/30	2032	08/05/2025	10.28 Put	Bond Future	8.1100	0.0081	4.7200	0.0047	41.800	0.0000	0.0000
2025/04/30	2032	08/05/2025	9.42 Put	Bond Future	1409.2100	1.4092	1352.7000	1.3527	4.010	0.0000	0.0000
2025/04/30	2032	08/05/2025	9.42 Call	Bond Future	39.8800	0.0399	35.4300	0.0354	11.158	0.0000	0.0000
2025/04/30	2032	08/05/2025	9.92 Put	Bond Future	126.4000	0.1264	99.3600	0.0994	21.392	0.0000	0.0000
2025/04/30	2032	08/05/2025	9.92 Call	Bond Future	1118.0200	1.1180	1143.0400	1.1430	2.238	0.0000	0.0000
2025/04/30	2032	08/05/2025	10.97 Call	Bond Future	5710.7100	5.7107	5762.7600	5.7628	0.911	0.0000	0.0000
2025/04/30	2032	08/05/2025	10.97 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/30	2032	08/05/2025		Bond Future	9.7080	93.7543	9.6970	93.8063	0.114	0.0000	0.0000
2025/04/30	2032	08/05/2025	10.91 Call	Bond Future	5449.4700	5.4495	5501.5100	5.5015	0.955	0.0000	0.0000
2025/04/30	2032	08/05/2025	10.91 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/30	2032	07/08/2025		Bond Future	9.8015	95.5619	9.7899	95.6150	0.119	0.0000	0.0000
2025/04/30	2032	07/08/2025	12.01 Call	Bond Future	9437.3900	9.4374	9489.9300	9.4899	0.557	0.0000	0.0000
2025/04/30	2032	07/08/2025	12.01 Put	Bond Future	6.8300	0.0068	6.2600	0.0063	8.346	0.0000	0.0000
2025/04/30	2032	07/08/2025	9.40 Put	Bond Future	2396.1500	2.3962	2352.8900	2.3529	1.805	0.0000	0.0000
2025/04/30	2032	07/08/2025	9.40 Call	Bond Future	538.7100	0.5387	548.5600	0.5486	1.828	0.0000	0.0000
2025/04/30	2032	07/08/2025	9.90 Put	Bond Future	1108.7200	1.1087	1079.0100	1.0790	2.680	0.0000	0.0000
2025/04/30	2032	07/08/2025	9.90 Call	Bond Future	1557.1300	1.5571	1580.5300	1.5805	1.503	0.0000	0.0000
2025/04/30	2032	07/08/2025	10.59 Call	Bond Future	3819.5100	3.8195	3860.0500	3.8601	1.061	0.0000	0.0000
2025/04/30	2032	07/08/2025	10.59 Put	Bond Future	304.2700	0.3043	291.7000	0.2917	4.131	0.0000	0.0000
2025/04/30	2032	06/11/2025	9.40 Put	Bond Future	3074.9400	3.0749	3033.4700	3.0335	1.349	0.0000	0.0000
2025/04/30	2032	06/11/2025	9.40 Call	Bond Future	807.3400	0.8073	820.1600	0.8202	1.588	0.0000	0.0000
2025/04/30	2032	06/11/2025	9.90 Put	Bond Future	1801.9600	1.8020	1770.6600	1.7707	1.737	0.0000	0.0000
2025/04/30	2032	06/11/2025	9.90 Call	Bond Future	1780.1500	1.7802	1803.1400	1.8031	1.291	0.0000	0.0000
2025/04/30	2032	06/11/2025	10.89 Call	Bond Future	4767.2100	4.7672	4807.8100	4.8078	0.852	0.0000	0.0000
2025/04/30	2032	06/11/2025	10.89 Put	Bond Future	536.5900	0.5366	522.9000	0.5229	2.551	0.0000	0.0000
2025/04/30	2032	06/11/2025		Bond Future	9.9049	93.2391	9.8927	93.2934	0.124	0.0000	0.0000
2025/04/30	2032	06/11/2025	10.42 Call	Bond Future	3215.9100	3.2159	3249.1700	3.2492	1.034	0.0000	0.0000
2025/04/30	2032	06/11/2025	10.42 Put	Bond Future	972.6700	0.9727	951.6400	0.9516	2.162	0.0000	0.0000
2025/04/30	2032	05/02/2026		Bond Future	10.0232	95.0127	10.0102	95.0683	0.130	0.0000	0.0000
2025/04/30	2032	05/02/2026	10.16 Call	Bond Future	2415.4300	2.4154	2442.6900	2.4427	1.129	0.0000	0.0000
2025/04/30	2032	05/02/2026	10.16 Put	Bond Future	1833.1800	1.8332	1804.8100	1.8048	1.548	0.0000	0.0000
2025/04/30	2032	07/05/2026		Bond Future	10.1622	92.6121	10.1483	92.6691	0.136	0.0000	0.0000
2025/04/30	2032	07/05/2026	10.14 Call	Bond Future	2308.7500	2.3088	2334.5800	2.3346	1.119	0.0000	0.0000
2025/04/30	2032	07/05/2026	10.14 Put	Bond Future	2400.1600	2.4002	2368.9800	2.3690	1.299	0.0000	0.0000
2025/04/30	2033	08/05/2025		Bond Future	127.4695	127.4695	127.4967	127.4967	0.021	0.0000	0.0000
2025/04/30	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2033	08/05/2025	130.62 Put	Bond Future	3150.5300	3.1505	3123.3100	3.1233	0.864	0.0000	0.0000
2025/04/30	2033	07/08/2025		Bond Future	129.9588	129.9588	129.9867	129.9867	0.021	0.0000	0.0000
2025/04/30	2033	07/08/2025	128.65 Call	Bond Future	1308.7900	1.3088	1336.6600	1.3367	2.129	0.0000	0.0000
2025/04/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2033	06/11/2025		Bond Future	130.9503	130.9503	130.9789	130.9789	0.022	0.0000	0.0000
2025/04/30	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2033	06/11/2025	133.14 Put	Bond Future	2189.7400	2.1897	2161.0900	2.1611	1.308	0.0000	0.0000
2025/04/30	2033	05/02/2026		Bond Future	133.4732	133.4732	133.5027	133.5027	0.022	0.0000	0.0000
2025/04/30	2033	05/02/2026	132.88 Call	Bond Future	593.1500	0.5932	622.7200	0.6227	4.985	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
2025/04/30	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2033	07/05/2026		Bond Future	134.4073	134.4073	134.4376	134.4376	0.023	0.0000	0.0000
2025/04/30	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2033	07/05/2026	135.16 Put	Bond Future	752.7200	0.7527	722.3800	0.7224	4.031	0.0000	0.0000
2025/04/30	2037	08/05/2025	10.50 Put	Bond Future	3945.5500	3.9456	3795.7600	3.7958	3.796	0.0000	0.0000
2025/04/30	2037	08/05/2025	10.50 Call	Bond Future	0.4300	0.0004	0.3300	0.0003	23.256	0.0000	0.0000
2025/04/30	2037	08/05/2025	11.00 Put	Bond Future	1160.0500	1.1601	1022.6900	1.0227	11.841	0.0000	0.0000
2025/04/30	2037	08/05/2025	11.00 Call	Bond Future	157.1800	0.1572	169.5100	0.1695	7.845	0.0000	0.0000
2025/04/30	2037	08/05/2025	11.46 Call	Bond Future	1649.7300	1.6497	1773.5700	1.7736	7.507	0.0000	0.0000
2025/04/30	2037	08/05/2025	11.46 Put	Bond Future	67.7100	0.0677	41.8600	0.0419	38.178	0.0000	0.0000
2025/04/30	2037	08/05/2025	12.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2037	08/05/2025	12.55 Call	Bond Future	7273.8300	7.2738	7423.5200	7.4235	2.058	0.0000	0.0000
2025/04/30	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2037	08/05/2025	13.30 Call	Bond Future	10864.4900	10.8645	11014.1800	11.0142	1.378	0.0000	0.0000
2025/04/30	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2037	08/05/2025	13.35 Call	Bond Future	11095.0500	11.0951	11244.7400	11.2447	1.349	0.0000	0.0000
2025/04/30	2037	08/05/2025		Bond Future	11.1761	85.1171	11.1496	85.2668	0.237	0.0000	0.0000
2025/04/30	2037	08/05/2025	12.25 Call	Bond Future	5765.3500	5.7654	5915.0300	5.9150	2.596	0.0000	0.0000
2025/04/30	2037	08/05/2025	12.25 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/30	2037	07/08/2025		Bond Future	11.3034	82.4975	11.2758	82.6500	0.244	0.0000	0.0000
2025/04/30	2037	07/08/2025	13.01 Call	Bond Future	8804.6700	8.8047	8949.7400	8.9497	1.648	0.0000	0.0000
2025/04/30	2037	07/08/2025	13.01 Put	Bond Future	79.7500	0.0798	72.2500	0.0723	9.404	0.0000	0.0000
2025/04/30	2037	07/08/2025	12.17 Call	Bond Future	4990.1600	4.9902	5114.6100	5.1146	2.494	0.0000	0.0000
2025/04/30	2037	07/08/2025	12.17 Put	Bond Future	386.6500	0.3867	358.5300	0.3585	7.273	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.42 Call	Bond Future	2036.5400	2.0365	2116.2300	2.1162	3.913	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.42 Put	Bond Future	1395.1100	1.3951	1322.2300	1.3222	5.224	0.0000	0.0000
2025/04/30	2037	07/08/2025	10.55 Put	Bond Future	4566.5800	4.5666	4430.9600	4.4310	2.970	0.0000	0.0000
2025/04/30	2037	07/08/2025	10.55 Call	Bond Future	247.8500	0.2479	264.8000	0.2648	6.839	0.0000	0.0000
2025/04/30	2037	07/08/2025	10.64 Put	Bond Future	4121.4400	4.1214	3990.5500	3.9906	3.176	0.0000	0.0000
2025/04/30	2037	07/08/2025	10.64 Call	Bond Future	334.9800	0.3350	356.6600	0.3567	6.472	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.82 Call	Bond Future	3508.2500	3.5083	3615.3300	3.6153	3.052	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.82 Put	Bond Future	719.1600	0.7192	673.6700	0.6737	6.325	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.07 Call	Bond Future	1055.7900	1.0558	1107.6000	1.1076	4.907	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.07 Put	Bond Future	2360.9300	2.3609	2260.1700	2.2602	4.268	0.0000	0.0000
2025/04/30	2037	07/08/2025	10.34 Put	Bond Future	5691.9600	5.6920	5548.1200	5.5481	2.527	0.0000	0.0000
2025/04/30	2037	07/08/2025	10.34 Call	Bond Future	113.3900	0.1134	122.1200	0.1221	7.699	0.0000	0.0000
2025/04/30	2037	07/08/2025	10.50 Put	Bond Future	4823.8300	4.8238	4685.8900	4.6859	2.860	0.0000	0.0000
2025/04/30	2037	07/08/2025	10.50 Call	Bond Future	207.4200	0.2074	222.0500	0.2221	7.053	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	
2025/04/30	2037	07/08/2025	11.00 Put	Bond Future	2603.5700	2.6036	2497.3000	2.4973	4.082	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.00 Call	Bond Future	901.3400	0.9013	947.6400	0.9476	5.137	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.83 Call	Bond Future	3548.6300	3.5486	3656.3000	3.6563	3.034	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.83 Put	Bond Future	706.8700	0.7069	661.9700	0.6620	6.352	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.45 Call	Bond Future	2135.4600	2.1355	2217.4400	2.2174	3.839	0.0000	0.0000
2025/04/30	2037	07/08/2025	11.45 Put	Bond Future	1330.1400	1.3301	1259.5500	1.2596	5.307	0.0000	0.0000
2025/04/30	2037	06/11/2025	10.50 Put	Bond Future	5732.4700	5.7325	5600.6200	5.6006	2.300	0.0000	0.0000
2025/04/30	2037	06/11/2025	10.50 Call	Bond Future	470.4300	0.4704	494.2700	0.4943	5.068	0.0000	0.0000
2025/04/30	2037	06/11/2025	11.00 Put	Bond Future	3639.3400	3.6393	3533.3900	3.5334	2.911	0.0000	0.0000
2025/04/30	2037	06/11/2025	11.00 Call	Bond Future	1264.7800	1.2648	1314.5200	1.3145	3.933	0.0000	0.0000
2025/04/30	2037	06/11/2025	12.16 Call	Bond Future	4891.2200	4.8912	5001.5900	5.0016	2.256	0.0000	0.0000
2025/04/30	2037	06/11/2025	12.16 Put	Bond Future	1060.5500	1.0606	1015.2300	1.0152	4.273	0.0000	0.0000
2025/04/30	2037	06/11/2025		Bond Future	11.4294	84.0845	11.4007	84.2402	0.251	0.0000	0.0000
2025/04/30	2037	06/11/2025	11.63 Call	Bond Future	2982.6200	2.9826	3068.3100	3.0683	2.873	0.0000	0.0000
2025/04/30	2037	06/11/2025	11.63 Put	Bond Future	1904.8500	1.9049	1834.8500	1.8349	3.675	0.0000	0.0000
2025/04/30	2037	05/02/2026	12.27 Call	Bond Future	5135.7700	5.1358	5243.0300	5.2430	2.088	0.0000	0.0000
2025/04/30	2037	05/02/2026	12.27 Put	Bond Future	1531.7400	1.5317	1480.0900	1.4801	3.372	0.0000	0.0000
2025/04/30	2037	05/02/2026	10.90 Put	Bond Future	4899.3000	4.8993	4785.7700	4.7858	2.317	0.0000	0.0000
2025/04/30	2037	05/02/2026	10.90 Call	Bond Future	1242.7400	1.2427	1288.1200	1.2881	3.652	0.0000	0.0000
2025/04/30	2037	05/02/2026		Bond Future	11.5687	81.4253	11.5387	81.5842	0.259	0.0000	0.0000
2025/04/30	2037	05/02/2026	11.20 Call	Bond Future	1863.7800	1.8638	1923.7300	1.9237	3.217	0.0000	0.0000
2025/04/30	2037	05/02/2026	11.20 Put	Bond Future	3852.1900	3.8522	3753.2300	3.7532	2.569	0.0000	0.0000
2025/04/30	2037	05/02/2026	11.86 Call	Bond Future	3724.2600	3.7243	3815.3500	3.8154	2.446	0.0000	0.0000
2025/04/30	2037	05/02/2026	11.86 Put	Bond Future	2199.3300	2.1993	2131.5100	2.1315	3.084	0.0000	0.0000
2025/04/30	2037	05/02/2026	11.36 Call	Bond Future	2257.0000	2.2570	2324.8400	2.3248	3.006	0.0000	0.0000
2025/04/30	2037	05/02/2026	11.36 Put	Bond Future	3374.2300	3.3742	3283.1600	3.2832	2.699	0.0000	0.0000
2025/04/30	2037	05/02/2026	10.65 Put	Bond Future	5928.4400	5.9284	5803.7300	5.8037	2.104	0.0000	0.0000
2025/04/30	2037	05/02/2026	10.65 Call	Bond Future	846.3200	0.8463	880.5200	0.8805	4.041	0.0000	0.0000
2025/04/30	2037	05/02/2026	12.73 Call	Bond Future	6861.9900	6.8620	6983.6800	6.9837	1.773	0.0000	0.0000
2025/04/30	2037	05/02/2026	12.73 Put	Bond Future	1014.8300	1.0148	977.6100	0.9776	3.668	0.0000	0.0000
2025/04/30	2037	05/02/2026	11.40 Put	Bond Future	3263.0800	3.2631	3173.9700	3.1740	2.731	0.0000	0.0000
2025/04/30	2037	05/02/2026	11.40 Call	Bond Future	2361.6700	2.3617	2431.4700	2.4315	2.956	0.0000	0.0000
2025/04/30	2037	07/05/2026		Bond Future	11.7274	82.9313	11.6962	83.0935	0.266	0.0000	0.0000
2025/04/30	2037	07/05/2026	11.32 Call	Bond Future	2189.9600	2.1900	2253.1600	2.2532	2.886	0.0000	0.0000
2025/04/30	2037	07/05/2026	11.32 Put	Bond Future	4340.5000	4.3405	4241.5100	4.2415	2.281	0.0000	0.0000
2025/04/30	2038	08/05/2025		Bond Future	138.4814	138.4814	138.5115	138.5115	0.022	0.0000	0.0000
2025/04/30	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2038	08/05/2025	139.68 Put	Bond Future	1198.6100	1.1986	1168.5500	1.1686	2.508	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
2025/04/30	2038	07/08/2025		Bond Future	139.0512	139.0512	139.0819	139.0819	0.022	0.0000
2025/04/30	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2038	07/08/2025	139.56 Put	Bond Future	508.8500	0.5089	478.1000	0.4781	6.043	0.0000
2025/04/30	2038	06/11/2025		Bond Future	141.7603	141.7603	141.7918	141.7918	0.022	0.0000
2025/04/30	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2038	06/11/2025	143.88 Put	Bond Future	2119.7500	2.1198	2088.1700	2.0882	1.490	0.0000
2025/04/30	2038	05/02/2026		Bond Future	142.3147	142.3147	142.3470	142.3470	0.023	0.0000
2025/04/30	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2038	05/02/2026	143.20 Put	Bond Future	885.3500	0.8854	853.0000	0.8530	3.654	0.0000
2025/04/30	2038	07/05/2026		Bond Future	144.9853	144.9853	145.0189	145.0189	0.023	0.0000
2025/04/30	2038	07/05/2026	144.53 Call	Bond Future	455.3300	0.4553	488.8700	0.4889	7.366	0.0000
2025/04/30	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2040	08/05/2025	13.43 Call	Bond Future	9991.6500	9.9917	10030.5100	10.0305	0.389	0.0000
2025/04/30	2040	08/05/2025	12.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2040	08/05/2025	12.75 Call	Bond Future	6515.7800	6.5158	6554.6400	6.5546	0.596	0.0000
2025/04/30	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2040	08/05/2025	13.50 Call	Bond Future	10335.2900	10.3353	10374.1500	10.3742	0.376	0.0000
2025/04/30	2040	08/05/2025		Bond Future	11.5965	84.3750	11.5901	84.4139	0.056	0.0000
2025/04/30	2040	08/05/2025	12.63 Call	Bond Future	5875.5200	5.8755	5914.3700	5.9144	0.661	0.0000
2025/04/30	2040	08/05/2025	12.63 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/04/30	2040	07/08/2025		Bond Future	11.7292	81.4904	11.7225	81.5300	0.057	0.0000
2025/04/30	2040	07/08/2025	13.29 Call	Bond Future	8584.6100	8.5846	8619.5300	8.6195	0.407	0.0000
2025/04/30	2040	07/08/2025	13.29 Put	Bond Future	116.4400	0.1164	111.7300	0.1117	4.045	0.0000
2025/04/30	2040	07/08/2025	12.60 Call	Bond Future	5310.9900	5.3110	5338.7200	5.3387	0.522	0.0000
2025/04/30	2040	07/08/2025	12.60 Put	Bond Future	411.8300	0.4118	399.9300	0.3999	2.890	0.0000
2025/04/30	2040	07/08/2025	11.00 Put	Bond Future	4760.3300	4.7603	4721.8500	4.7219	0.808	0.0000
2025/04/30	2040	07/08/2025	11.00 Call	Bond Future	284.1900	0.2842	285.3400	0.2853	0.405	0.0000
2025/04/30	2040	07/08/2025	11.70 Put	Bond Future	1860.8000	1.8608	1831.9900	1.8320	1.548	0.0000
2025/04/30	2040	07/08/2025	11.70 Call	Bond Future	1688.3600	1.6884	1699.1800	1.6992	0.641	0.0000
2025/04/30	2040	07/08/2025	12.40 Call	Bond Future	4401.2100	4.4012	4425.7700	4.4258	0.558	0.0000
2025/04/30	2040	07/08/2025	12.40 Put	Bond Future	586.8000	0.5868	571.7300	0.5717	2.568	0.0000
2025/04/30	2040	07/08/2025	10.80 Put	Bond Future	5905.3400	5.9053	5865.9800	5.8660	0.667	0.0000
2025/04/30	2040	07/08/2025	10.80 Call	Bond Future	137.2800	0.1373	137.5500	0.1376	0.197	0.0000
2025/04/30	2040	07/08/2025	11.40 Put	Bond Future	2877.4200	2.8774	2843.2700	2.8433	1.187	0.0000
2025/04/30	2040	07/08/2025	11.40 Call	Bond Future	901.0000	0.9010	906.4800	0.9065	0.608	0.0000
2025/04/30	2040	07/08/2025	12.00 Call	Bond Future	2729.5000	2.7295	2746.4400	2.7464	0.621	0.0000
2025/04/30	2040	07/08/2025	12.00 Put	Bond Future	1156.1300	1.1561	1133.4400	1.1334	1.963	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
2025/04/30	2040	06/11/2025		Bond Future	11.8600	83.0580	11.8529	83.0985	0.059	0.0000
2025/04/30	2040	06/11/2025	11.84 Call	Bond Future	2455.8100	2.4558	2469.8800	2.4699	0.573	0.0000
2025/04/30	2040	06/11/2025	11.84 Put	Bond Future	2571.3800	2.5714	2544.8700	2.5449	1.031	0.0000
2025/04/30	2040	05/02/2026	13.23 Call	Bond Future	7560.9300	7.5609	7589.8400	7.5898	0.382	0.0000
2025/04/30	2040	05/02/2026	13.23 Put	Bond Future	1039.0500	1.0391	1026.3400	1.0263	1.223	0.0000
2025/04/30	2040	05/02/2026	11.82 Put	Bond Future	3543.9200	3.5439	3516.3400	3.5163	0.778	0.0000
2025/04/30	2040	05/02/2026	11.82 Call	Bond Future	2493.5900	2.4936	2507.6300	2.5076	0.563	0.0000
2025/04/30	2040	05/02/2026		Bond Future	12.0035	80.1286	11.9962	80.1702	0.061	0.0000
2025/04/30	2040	05/02/2026	11.49 Call	Bond Future	1660.4100	1.6604	1670.5700	1.6706	0.612	0.0000
2025/04/30	2040	05/02/2026	11.49 Put	Bond Future	4652.2200	4.6522	4620.7600	4.6208	0.676	0.0000
2025/04/30	2040	07/05/2026		Bond Future	12.1646	81.6103	12.1569	81.6530	0.063	0.0000
2025/04/30	2040	07/05/2026	11.67 Call	Bond Future	2225.2300	2.2252	2237.6300	2.2376	0.557	0.0000
2025/04/30	2040	07/05/2026	11.67 Put	Bond Future	5041.0500	5.0411	5010.7300	5.0107	0.601	0.0000
2025/04/30	2044	08/05/2025	10.85 Put	Bond Future	5883.0600	5.8831	5905.2100	5.9052	0.377	0.0000
2025/04/30	2044	08/05/2025	10.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2044	08/05/2025	11.76 Call	Bond Future	562.6200	0.5626	519.8900	0.5199	7.595	0.0000
2025/04/30	2044	08/05/2025	11.76 Put	Bond Future	539.1300	0.5391	518.5500	0.5186	3.817	0.0000
2025/04/30	2044	08/05/2025	11.35 Put	Bond Future	2568.8900	2.5689	2585.4100	2.5854	0.643	0.0000
2025/04/30	2044	08/05/2025	11.35 Call	Bond Future	17.1200	0.0171	11.4900	0.0115	32.886	0.0000
2025/04/30	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2044	08/05/2025	Put	Bond Future	20122.5600	20.1226	20144.7100	20.1447	0.110	0.0000
2025/04/30	2044	08/05/2025	12.40 Call	Bond Future	3786.0400	3.7860	3762.8600	3.7629	0.612	0.0000
2025/04/30	2044	08/05/2025	12.40 Put	Bond Future	2.6200	0.0026	1.5900	0.0016	39.313	0.0000
2025/04/30	2044	08/05/2025	11.65 Call	Bond Future	277.7500	0.2778	243.5000	0.2435	12.331	0.0000
2025/04/30	2044	08/05/2025	11.65 Put	Bond Future	931.9100	0.9319	919.8100	0.9198	1.298	0.0000
2025/04/30	2044	08/05/2025	10.92 Put	Bond Future	5403.5200	5.4035	5425.6600	5.4257	0.410	0.0000
2025/04/30	2044	08/05/2025	10.92 Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/04/30	2044	08/05/2025		Bond Future	11.7562	79.8774	11.7598	79.8553	0.031	0.0000
2025/04/30	2044	08/05/2025	12.72 Call	Bond Future	5552.6900	5.5527	5530.5000	5.5305	0.400	0.0000
2025/04/30	2044	08/05/2025	12.72 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000
2025/04/30	2044	07/08/2025		Bond Future	11.8844	77.0314	11.8882	77.0089	0.032	0.0000
2025/04/30	2044	07/08/2025	13.34 Call	Bond Future	8157.2400	8.1572	8132.5900	8.1326	0.302	0.0000
2025/04/30	2044	07/08/2025	13.34 Put	Bond Future	163.8400	0.1638	161.7100	0.1617	1.300	0.0000
2025/04/30	2044	07/08/2025	11.85 Call	Bond Future	1755.0700	1.7551	1734.6700	1.7347	1.162	0.0000
2025/04/30	2044	07/08/2025	11.85 Put	Bond Future	1962.3200	1.9623	1964.4400	1.9644	0.108	0.0000
2025/04/30	2044	07/08/2025	11.30 Put	Bond Future	4136.6300	4.1366	4148.3300	4.1483	0.283	0.0000
2025/04/30	2044	07/08/2025	11.30 Call	Bond Future	492.5500	0.4926	481.7300	0.4817	2.197	0.0000
2025/04/30	2044	07/08/2025	10.63 Put	Bond Future	8208.6200	8.2086	8229.4900	8.2295	0.254	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
2025/04/30	2044	07/08/2025	10.63 Call		Bond Future	35.4600	0.0355	33.8100	0.0338	4.653	0.0000	0.0000
2025/04/30	2044	07/08/2025	12.20 Call		Bond Future	3000.8000	3.0008	2976.9300	2.9769	0.795	0.0000	0.0000
2025/04/30	2044	07/08/2025	12.20 Put		Bond Future	1142.6600	1.1427	1141.3100	1.1413	0.118	0.0000	0.0000
2025/04/30	2044	06/11/2025	12.20 Call		Bond Future	3179.9300	3.1799	3159.9600	3.1600	0.628	0.0000	0.0000
2025/04/30	2044	06/11/2025	12.20 Put		Bond Future	2073.9700	2.0740	2076.7700	2.0768	0.135	0.0000	0.0000
2025/04/30	2044	06/11/2025			Bond Future	12.0104	78.5131	12.0142	78.4904	0.032	0.0000	0.0000
2025/04/30	2044	06/11/2025	11.88 Call		Bond Future	2142.5300	2.1425	2125.3900	2.1254	0.800	0.0000	0.0000
2025/04/30	2044	06/11/2025	11.88 Put		Bond Future	2918.1400	2.9181	2923.7700	2.9238	0.193	0.0000	0.0000
2025/04/30	2044	05/02/2026			Bond Future	12.1480	75.6225	12.1519	75.5996	0.033	0.0000	0.0000
2025/04/30	2044	05/02/2026	11.56 Call		Bond Future	1579.8800	1.5799	1567.3200	1.5673	0.795	0.0000	0.0000
2025/04/30	2044	05/02/2026	11.56 Put		Bond Future	5110.0200	5.1100	5120.4200	5.1204	0.204	0.0000	0.0000
2025/04/30	2044	07/05/2026			Bond Future	12.3013	77.0208	12.3054	76.9977	0.033	0.0000	0.0000
2025/04/30	2044	07/05/2026	11.80 Call		Bond Future	2233.2600	2.2333	2219.7900	2.2198	0.603	0.0000	0.0000
2025/04/30	2044	07/05/2026	11.80 Put		Bond Future	5164.2300	5.1642	5173.8900	5.1739	0.187	0.0000	0.0000
2025/04/30	2046	08/05/2025			Bond Future	117.8961	117.8961	118.2697	118.2697	0.317	0.0000	0.0000
2025/04/30	2046	08/05/2025	121.97 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2046	08/05/2025	121.97 Put		Bond Future	4073.9200	4.0739	3700.3400	3.7003	9.170	0.0000	0.0000
2025/04/30	2046	07/08/2025			Bond Future	120.1985	120.1985	120.5795	120.5795	0.317	0.0000	0.0000
2025/04/30	2046	07/08/2025	118.69 Call		Bond Future	1508.4800	1.5085	1889.4900	1.8895	25.258	0.0000	0.0000
2025/04/30	2046	07/08/2025	118.69 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2046	06/11/2025			Bond Future	120.2765	120.2765	120.6649	120.6649	0.323	0.0000	0.0000
2025/04/30	2046	06/11/2025	125.41 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2046	06/11/2025	125.41 Put		Bond Future	5133.5400	5.1335	4745.0700	4.7451	7.567	0.0000	0.0000
2025/04/30	2046	05/02/2026			Bond Future	122.5933	122.5933	122.9896	122.9896	0.323	0.0000	0.0000
2025/04/30	2046	05/02/2026	121.65 Call		Bond Future	943.2700	0.9433	1339.5700	1.3396	42.013	0.0000	0.0000
2025/04/30	2046	05/02/2026	121.65 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2046	07/05/2026			Bond Future	122.5846	122.5846	122.9885	122.9885	0.329	0.0000	0.0000
2025/04/30	2046	07/05/2026	124.95 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2046	07/05/2026	124.95 Put		Bond Future	2365.3700	2.3654	1961.4600	1.9615	17.076	0.0000	0.0000
2025/04/30	2050	08/05/2025			Bond Future	119.4493	119.4493	119.0841	119.0841	0.306	0.0000	0.0000
2025/04/30	2050	08/05/2025	121.16 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2050	08/05/2025	121.16 Put		Bond Future	1710.6600	1.7107	2075.8800	2.0759	21.350	0.0000	0.0000
2025/04/30	2050	07/08/2025			Bond Future	119.4039	119.4039	119.0316	119.0316	0.312	0.0000	0.0000
2025/04/30	2050	07/08/2025	119.89 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2050	07/08/2025	119.89 Put		Bond Future	486.1500	0.4862	858.3700	0.8584	76.565	0.0000	0.0000
2025/04/30	2050	06/11/2025			Bond Future	121.7302	121.7302	121.3509	121.3509	0.312	0.0000	0.0000
2025/04/30	2050	06/11/2025	124.42 Call		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2050	06/11/2025	124.42 Put		Bond Future	2689.8500	2.6899	3069.0600	3.0691	14.098	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
2025/04/30	2050	05/02/2026		Bond Future	121.6510	121.6510	121.2645	121.2645	0.318	0.0000
2025/04/30	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	2050	05/02/2026	122.82 Put	Bond Future	1168.9800	1.1690	1555.4900	1.5555	33.064	0.0000
2025/04/30	2050	07/05/2026		Bond Future	123.9338	123.9338	123.5405	123.5405	0.317	0.0000
2025/04/30	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	2050	07/05/2026	124.07 Put	Bond Future	136.2300	0.1362	529.5400	0.5295	288.710	0.0000
2025/04/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	AL37	08/05/2025		Index Future	1108.3700	1108.3700	1108.7340	1108.7340	0.033	0.0000
2025/04/30	AL37	07/08/2025		Index Future	1129.7400	1129.7400	1130.1120	1130.1120	0.033	0.0000
2025/04/30	AL37	06/11/2025		Index Future	1151.4810	1151.4810	1151.8620	1151.8620	0.033	0.0000
2025/04/30	AL37	05/02/2026		Index Future	1173.4020	1173.4020	1173.7940	1173.7940	0.033	0.0000
2025/04/30	AL37	07/05/2026		Index Future	1195.1830	1195.1830	1195.5860	1195.5860	0.034	0.0000
2025/04/30	AL7T	08/05/2025		Index Future	1303.5010	1303.5010	1305.8820	1305.8820	0.183	0.0000
2025/04/30	AL7T	07/08/2025		Index Future	1328.6320	1328.6320	1331.0610	1331.0610	0.183	0.0000
2025/04/30	AL7T	06/11/2025		Index Future	1354.2010	1354.2010	1356.6790	1356.6790	0.183	0.0000
2025/04/30	AL7T	05/02/2026		Index Future	1379.9820	1379.9820	1382.5110	1382.5110	0.183	0.0000
2025/04/30	AL7T	07/05/2026		Index Future	1405.5970	1405.5970	1408.1780	1408.1780	0.184	0.0000
2025/04/30	ALBI	08/05/2025		Index Future	1120.1360	1120.1360	1120.6530	1120.6530	0.046	0.0000
2025/04/30	ALBI	07/08/2025		Index Future	1141.7320	1141.7320	1142.2600	1142.2600	0.046	0.0000
2025/04/30	ALBI	06/11/2025		Index Future	1163.7050	1163.7050	1164.2440	1164.2440	0.046	0.0000
2025/04/30	ALBI	05/02/2026		Index Future	1185.8580	1185.8580	1186.4120	1186.4120	0.047	0.0000
2025/04/30	ALBI	07/05/2026		Index Future	1207.8700	1207.8700	1208.4380	1208.4380	0.047	0.0000
2025/04/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/04/30	C044	31/01/2044	12.73 Call 12.73 Put	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/04/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/04/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES33	08/05/2025		Bond Future	11.3425	80.8026	11.3159	80.9246	0.235	0.0000	0.0000
2025/04/30	ES33	08/05/2025		Bond Future	6030.6300	6.0306	6152.6000	6.1526	2.023	0.0000	0.0000
2025/04/30	ES33	08/05/2025	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/04/30	ES33	07/08/2025	Bond Future	11.4890	82.3806	11.4611	82.5051	0.243	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	
2025/04/30	ES33	07/08/2025	13.56 Call	Bond Future	8576.0000	8.5760	8700.4700	8.7005	1.451	0.0000	0.0000
2025/04/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES33	06/11/2025		Bond Future	11.6508	80.1896	11.6216	80.3166	0.251	0.0000	0.0000
2025/04/30	ES33	06/11/2025	12.01 Call	Bond Future	1539.3200	1.5393	1666.3600	1.6664	8.253	0.0000	0.0000
2025/04/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES33	05/02/2026		Bond Future	11.8327	81.7334	11.8020	81.8631	0.260	0.0000	0.0000
2025/04/30	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES33	05/02/2026	11.49 Put	Bond Future	1462.1200	1.4621	1332.3700	1.3324	8.874	0.0000	0.0000
2025/04/30	ES33	07/05/2026		Bond Future	12.0309	79.4696	11.9986	79.6020	0.269	0.0000	0.0000
2025/04/30	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES33	07/05/2026	11.69 Put	Bond Future	1410.9700	1.4110	1278.5300	1.2785	9.386	0.0000	0.0000
2025/04/30	ES42	08/05/2025		Bond Future	12.0314	75.1067	12.0249	75.1435	0.054	0.0000	0.0000
2025/04/30	ES42	08/05/2025	13.25 Call	Bond Future	6475.7700	6.4758	6512.5600	6.5126	0.568	0.0000	0.0000
2025/04/30	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES42	07/08/2025		Bond Future	12.1635	76.5734	12.1568	76.6110	0.055	0.0000	0.0000
2025/04/30	ES42	07/08/2025	13.79 Call	Bond Future	8301.2700	8.3013	8338.8100	8.3388	0.452	0.0000	0.0000
2025/04/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES42	06/11/2025		Bond Future	12.3048	73.7999	12.2979	73.8383	0.057	0.0000	0.0000
2025/04/30	ES42	06/11/2025	12.39 Call	Bond Future	466.0100	0.4660	504.4100	0.5044	8.240	0.0000	0.0000
2025/04/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES42	05/02/2026		Bond Future	12.4549	75.2199	12.4476	75.2593	0.059	0.0000	0.0000
2025/04/30	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES42	05/02/2026	11.85 Put	Bond Future	3379.8300	3.3798	3340.4500	3.3405	1.165	0.0000	0.0000
2025/04/30	ES42	07/05/2026		Bond Future	12.6213	72.3645	12.6136	72.4049	0.061	0.0000	0.0000
2025/04/30	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	ES42	07/05/2026	12.20 Put	Bond Future	2276.9300	2.2769	2236.5100	2.2365	1.775	0.0000	0.0000
2025/04/30	GOVI	08/05/2025		GOVI	1103.7990	1103.7990	1104.3300	1104.3300	0.048	0.0000	0.0000
2025/04/30	GOVI	08/05/2025	1,022. Call 00	GOVI	817990.0000	81.7990	823300.0000	82.3300	0.649	0.0000	0.0000
2025/04/30	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	GOVI	07/08/2025		GOVI	1125.0800	1125.0800	1125.6220	1125.6220	0.048	0.0000	0.0000
2025/04/30	GOVI	07/08/2025	1,011. Call 00	GOVI	1140800.0000	114.0800	1146220.0000	114.6220	0.475	0.0000	0.0000
2025/04/30	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	GOVI	06/11/2025		GOVI	1146.7320	1146.7320	1147.2870	1147.2870	0.048	0.0000	0.0000
2025/04/30	GOVI	06/11/2025	1,112. Call 00	GOVI	347320.0000	34.7320	352870.0000	35.2870	1.598	0.0000	0.0000
2025/04/30	GOVI	06/11/2025	1,112. Put 00	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
2025/04/30	GOVI	05/02/2026		GOVI	1168.5630	1168.5630	1169.1310	1169.1310	0.049	0.0000
2025/04/30	GOVI	05/02/2026	1,150. Call 00	GOVI	185630.0000	18.5630	191310.0000	19.1310	3.060	0.0000
2025/04/30	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/30	GOVI	07/05/2026		GOVI	1190.2540	1190.2540	1190.8370	1190.8370	0.049	0.0000
2025/04/30	GOVI	07/05/2026	1,177. Call 00	GOVI	132540.0000	13.2540	138370.0000	13.8370	4.399	0.0000
2025/04/30	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/04/30	IGOV	08/05/2025		Index Future	374.6740	374.6740	374.6780	374.6780	0.001	0.0000
2025/04/30	IGOV	07/08/2025		Index Future	381.9910	381.9910	381.9950	381.9950	0.001	0.0000
2025/04/30	IGOV	06/11/2025		Index Future	389.4330	389.4330	389.4380	389.4380	0.001	0.0000
2025/04/30	IGOV	05/02/2026		Index Future	396.9360	396.9360	396.9430	396.9430	0.002	0.0000
2025/04/30	IGOV	07/05/2026		Index Future	404.3920	404.3920	404.4000	404.4000	0.002	0.0000
2025/04/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/04/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/04/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/04/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/04/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/04/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/04/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/04/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/04/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/04/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/04/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/04/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/04/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/04/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/04/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/04/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/04/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/04/30	R033	08/05/2025		Bond Future	9.8180	102.1362	9.8020	102.2236	0.164	0.0000
2025/04/30	R033	08/05/2025	10.33 Call	Bond Future	2740.7800	2.7408	2825.0500	2.8251	3.075	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
2025/04/30	R033	08/05/2025	10.33 Put	Bond Future	6.4700	0.0065	3.3600	0.0034	48.068	0.0000	0.0000
2025/04/30	R033	07/08/2025		Bond Future	9.9112	104.1055	9.8943	104.1946	0.170	0.0000	0.0000
2025/04/30	R033	07/08/2025	10.33 Call	Bond Future	2856.1500	2.8562	2914.5100	2.9145	2.043	0.0000	0.0000
2025/04/30	R033	07/08/2025	10.33 Put	Bond Future	673.2800	0.6733	642.5100	0.6425	4.570	0.0000	0.0000
2025/04/30	R033	06/11/2025		Bond Future	10.0132	101.0643	9.9955	101.1553	0.177	0.0000	0.0000
2025/04/30	R033	06/11/2025	10.33 Call	Bond Future	2993.7800	2.9938	3046.2400	3.0462	1.752	0.0000	0.0000
2025/04/30	R033	06/11/2025	10.33 Put	Bond Future	1384.9300	1.3849	1346.3800	1.3464	2.784	0.0000	0.0000
2025/04/30	R033	05/02/2026		Bond Future	10.1287	102.9865	10.1101	103.0795	0.185	0.0000	0.0000
2025/04/30	R033	05/02/2026	10.49 Call	Bond Future	3449.6500	3.4497	3503.8900	3.5039	1.572	0.0000	0.0000
2025/04/30	R033	05/02/2026	10.49 Put	Bond Future	1672.9300	1.6729	1634.1200	1.6341	2.320	0.0000	0.0000
2025/04/30	R033	07/05/2026		Bond Future	10.2630	99.8494	10.2432	99.9446	0.193	0.0000	0.0000
2025/04/30	R033	07/05/2026	10.38 Call	Bond Future	3057.3700	3.0574	3105.9000	3.1059	1.587	0.0000	0.0000
2025/04/30	R033	07/05/2026	10.38 Put	Bond Future	2496.1900	2.4962	2449.5400	2.4495	1.869	0.0000	0.0000
2025/04/30	R035	08/05/2025	10.08 Put	Bond Future	3048.4700	3.0485	2873.7700	2.8738	5.731	0.0000	0.0000
2025/04/30	R035	08/05/2025	10.08 Call	Bond Future	1.2300	0.0012	1.1700	0.0012	4.878	0.0000	0.0000
2025/04/30	R035	08/05/2025	10.58 Put	Bond Future	594.8100	0.5948	473.8400	0.4738	20.338	0.0000	0.0000
2025/04/30	R035	08/05/2025	10.58 Call	Bond Future	402.2300	0.4022	455.9000	0.4559	13.343	0.0000	0.0000
2025/04/30	R035	08/05/2025	11.01 Call	Bond Future	2195.8400	2.1958	2357.3400	2.3573	7.355	0.0000	0.0000
2025/04/30	R035	08/05/2025	11.01 Put	Bond Future	27.4200	0.0274	14.2800	0.0143	47.921	0.0000	0.0000
2025/04/30	R035	08/05/2025	11.70 Call	Bond Future	5784.3500	5.7844	5958.9800	5.9590	3.019	0.0000	0.0000
2025/04/30	R035	08/05/2025	11.70 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/30	R035	08/05/2025	10.95 Call	Bond Future	1890.6700	1.8907	2044.8600	2.0449	8.155	0.0000	0.0000
2025/04/30	R035	08/05/2025	10.95 Put	Bond Future	46.6200	0.0466	26.1700	0.0262	43.865	0.0000	0.0000
2025/04/30	R035	08/05/2025	10.44 Put	Bond Future	1121.7700	1.1218	965.8900	0.9659	13.896	0.0000	0.0000
2025/04/30	R035	08/05/2025	10.44 Call	Bond Future	141.9500	0.1420	160.7100	0.1607	13.216	0.0000	0.0000
2025/04/30	R035	08/05/2025	13.35 Call	Bond Future	13639.6700	13.6397	13814.3100	13.8143	1.280	0.0000	0.0000
2025/04/30	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R035	08/05/2025	12.70 Call	Bond Future	10671.4700	10.6715	10846.1100	10.8461	1.637	0.0000	0.0000
2025/04/30	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R035	08/05/2025	11.46 Put	Bond Future	0.2400	0.0002	0.0600	0.0001	75.000	0.0000	0.0000
2025/04/30	R035	08/05/2025	11.46 Call	Bond Future	4550.3300	4.5503	4724.7900	4.7248	3.834	0.0000	0.0000
2025/04/30	R035	08/05/2025		Bond Future	10.6145	91.3174	10.5832	91.4921	0.295	0.0000	0.0000
2025/04/30	R035	08/05/2025	11.78 Call	Bond Future	6190.3400	6.1903	6364.9700	6.3650	2.821	0.0000	0.0000
2025/04/30	R035	08/05/2025	11.78 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/30	R035	07/08/2025		Bond Future	10.7250	93.0781	10.6924	93.2562	0.304	0.0000	0.0000
2025/04/30	R035	07/08/2025	12.65 Call	Bond Future	9741.4000	9.7414	9915.1500	9.9152	1.784	0.0000	0.0000
2025/04/30	R035	07/08/2025	12.65 Put	Bond Future	35.0200	0.0350	30.7400	0.0307	12.222	0.0000	0.0000
2025/04/30	R035	07/08/2025	10.08 Put	Bond Future	3953.7200	3.9537	3802.9900	3.8030	3.812	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
2025/04/30	R035	07/08/2025	10.08 Call	Bond Future	344.2400	0.3442	371.5400	0.3715	7.931	0.0000	0.0000
2025/04/30	R035	07/08/2025	10.58 Put	Bond Future	2032.8000	2.0328	1924.9500	1.9250	5.305	0.0000	0.0000
2025/04/30	R035	07/08/2025	10.58 Call	Bond Future	1237.9600	1.2380	1308.1400	1.3081	5.669	0.0000	0.0000
2025/04/30	R035	07/08/2025	11.34 Call	Bond Future	3848.4500	3.8485	3981.7300	3.9817	3.463	0.0000	0.0000
2025/04/30	R035	07/08/2025	11.34 Put	Bond Future	580.6200	0.5806	535.8700	0.5359	7.707	0.0000	0.0000
2025/04/30	R035	07/08/2025	11.30 Call	Bond Future	3684.1200	3.6841	3814.8500	3.8149	3.548	0.0000	0.0000
2025/04/30	R035	07/08/2025	11.30 Put	Bond Future	623.8700	0.6239	576.5700	0.5766	7.582	0.0000	0.0000
2025/04/30	R035	06/11/2025	9.91 Put	Bond Future	5586.6500	5.5867	5431.7100	5.4317	2.773	0.0000	0.0000
2025/04/30	R035	06/11/2025	9.91 Call	Bond Future	407.0800	0.4071	433.7700	0.4338	6.556	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.41 Put	Bond Future	3504.0100	3.5040	3379.8400	3.3798	3.544	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.41 Call	Bond Future	1137.2900	1.1373	1194.7500	1.1948	5.052	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.43 Call	Bond Future	4162.2300	4.1622	4286.6100	4.2866	2.988	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.43 Put	Bond Future	1130.4300	1.1304	1073.1800	1.0732	5.064	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.95 Call	Bond Future	6221.1000	6.2211	6368.1300	6.3681	2.363	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.95 Put	Bond Future	602.0900	0.6021	567.4900	0.5675	5.747	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.45 Call	Bond Future	4237.0300	4.2370	4362.4600	4.3625	2.960	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.45 Put	Bond Future	1103.7300	1.1037	1047.5300	1.0475	5.092	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.95 Put	Bond Future	1968.8700	1.9689	1882.7100	1.8827	4.376	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.95 Call	Bond Future	2515.2100	2.5152	2610.6800	2.6107	3.796	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.08 Put	Bond Future	4807.0200	4.8070	4661.3300	4.6613	3.031	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.08 Call	Bond Future	596.6200	0.5966	632.5600	0.6326	6.024	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.58 Put	Bond Future	2942.6100	2.9426	2830.4900	2.8305	3.810	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.58 Call	Bond Future	1506.6600	1.5067	1576.1700	1.5762	4.614	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.67 Call	Bond Future	5086.6700	5.0867	5222.6400	5.2226	2.673	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.67 Put	Bond Future	847.4500	0.8475	801.7900	0.8018	5.388	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.44 Put	Bond Future	3399.3800	3.3994	3277.3200	3.2773	3.591	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.44 Call	Bond Future	1197.8500	1.1979	1257.4200	1.2574	4.973	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.94 Put	Bond Future	1991.1200	1.9911	1904.2800	1.9043	4.361	0.0000	0.0000
2025/04/30	R035	06/11/2025	10.94 Call	Bond Future	2484.6600	2.4847	2579.4500	2.5795	3.815	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.99 Call	Bond Future	6386.8900	6.3869	6535.3000	6.5353	2.324	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.99 Put	Bond Future	573.2600	0.5733	540.0400	0.5400	5.795	0.0000	0.0000
2025/04/30	R035	06/11/2025		Bond Future	10.8469	90.3637	10.8128	90.5454	0.314	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.20 Call	Bond Future	3333.1400	3.3331	3444.5700	3.4446	3.343	0.0000	0.0000
2025/04/30	R035	06/11/2025	11.20 Put	Bond Future	1480.3800	1.4804	1410.1800	1.4102	4.742	0.0000	0.0000
2025/04/30	R035	05/02/2026	10.44 Put	Bond Future	4272.6200	4.2726	4147.1800	4.1472	2.936	0.0000	0.0000
2025/04/30	R035	05/02/2026	10.44 Call	Bond Future	1391.5700	1.3916	1451.5000	1.4515	4.307	0.0000	0.0000
2025/04/30	R035	05/02/2026	10.94 Put	Bond Future	2808.0500	2.8081	2711.8300	2.7118	3.427	0.0000	0.0000
2025/04/30	R035	05/02/2026	10.94 Call	Bond Future	2581.8300	2.5818	2670.9800	2.6710	3.453	0.0000	0.0000
2025/04/30	R035	05/02/2026	12.44 Call	Bond Future	7855.9700	7.8560	8008.1700	8.0082	1.937	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
2025/04/30	R035	05/02/2026	12.44 Put	Bond Future	714.0800	0.7141	680.9100	0.6809	4.645	0.0000	0.0000
2025/04/30	R035	05/02/2026		Bond Future	10.9835	92.0828	10.9479	92.2682	0.325	0.0000	0.0000
2025/04/30	R035	05/02/2026	10.79 Call	Bond Future	2182.8600	2.1829	2263.3500	2.2634	3.687	0.0000	0.0000
2025/04/30	R035	05/02/2026	10.79 Put	Bond Future	3194.5800	3.1946	3089.7000	3.0897	3.283	0.0000	0.0000
2025/04/30	R035	07/05/2026		Bond Future	11.1295	89.2832	11.0922	89.4723	0.336	0.0000	0.0000
2025/04/30	R035	07/05/2026	10.86 Call	Bond Future	2344.3000	2.3443	2425.1500	2.4252	3.449	0.0000	0.0000
2025/04/30	R035	07/05/2026	10.86 Put	Bond Future	3721.4300	3.7214	3613.1400	3.6131	2.910	0.0000	0.0000
2025/04/30	R038	08/05/2025		Bond Future	11.2157	98.9581	11.1943	99.0999	0.191	0.0000	0.0000
2025/04/30	R038	08/05/2025	11.24 Call	Bond Future	678.3700	0.6784	725.1300	0.7251	6.893	0.0000	0.0000
2025/04/30	R038	08/05/2025	11.24 Put	Bond Future	517.8000	0.5178	422.7600	0.4228	18.355	0.0000	0.0000
2025/04/30	R038	07/08/2025		Bond Future	11.3405	100.8661	11.3182	101.0107	0.196	0.0000	0.0000
2025/04/30	R038	07/08/2025	11.24 Call	Bond Future	1510.0300	1.5100	1567.2000	1.5672	3.786	0.0000	0.0000
2025/04/30	R038	07/08/2025	11.24 Put	Bond Future	2164.5300	2.1645	2077.1300	2.0771	4.038	0.0000	0.0000
2025/04/30	R038	06/11/2025		Bond Future	11.4736	97.3211	11.4504	97.4687	0.203	0.0000	0.0000
2025/04/30	R038	06/11/2025	11.24 Call	Bond Future	1880.5400	1.8805	1936.7100	1.9367	2.987	0.0000	0.0000
2025/04/30	R038	06/11/2025	11.24 Put	Bond Future	3378.9000	3.3789	3287.4500	3.2875	2.707	0.0000	0.0000
2025/04/30	R038	06/11/2025	12.33 Call	Bond Future	6190.4600	6.1905	6300.0800	6.3001	1.771	0.0000	0.0000
2025/04/30	R038	06/11/2025	12.33 Put	Bond Future	976.3900	0.9764	938.3900	0.9384	3.892	0.0000	0.0000
2025/04/30	R038	06/11/2025	10.98 Put	Bond Future	4424.5900	4.4246	4318.3900	4.3184	2.400	0.0000	0.0000
2025/04/30	R038	06/11/2025	10.98 Call	Bond Future	1218.3200	1.2183	1259.7400	1.2597	3.400	0.0000	0.0000
2025/04/30	R038	05/02/2026		Bond Future	11.6181	99.1718	11.5938	99.3225	0.209	0.0000	0.0000
2025/04/30	R038	05/02/2026	11.44 Call	Bond Future	2609.6900	2.6097	2673.9600	2.6740	2.463	0.0000	0.0000
2025/04/30	R038	05/02/2026	11.44 Put	Bond Future	3723.1300	3.7231	3636.7100	3.6367	2.321	0.0000	0.0000
2025/04/30	R038	07/05/2026		Bond Future	11.7778	95.5222	11.7524	95.6760	0.216	0.0000	0.0000
2025/04/30	R038	07/05/2026	11.40 Call	Bond Future	2614.9500	2.6150	2675.0400	2.6750	2.298	0.0000	0.0000
2025/04/30	R038	07/05/2026	11.40 Put	Bond Future	4941.9600	4.9420	4848.2400	4.8482	1.896	0.0000	0.0000
2025/04/30	R053	08/05/2025		Bond Future	11.6600	101.0491	11.6688	100.9772	0.075	0.0000	0.0000
2025/04/30	R053	08/05/2025	12.64 Call	Bond Future	7482.0100	7.4820	7410.0600	7.4101	0.962	0.0000	0.0000
2025/04/30	R053	08/05/2025	12.64 Put	Bond Future	0.0900	0.0001	0.0400	0.0000	55.556	0.0000	0.0000
2025/04/30	R053	07/08/2025		Bond Future	11.7758	102.9974	11.7849	102.9243	0.077	0.0000	0.0000
2025/04/30	R053	07/08/2025	13.17 Call	Bond Future	10429.9000	10.4299	10356.8100	10.3568	0.701	0.0000	0.0000
2025/04/30	R053	07/08/2025	13.17 Put	Bond Future	266.5400	0.2665	266.6100	0.2666	0.026	0.0000	0.0000
2025/04/30	R053	06/11/2025		Bond Future	11.8979	99.1152	11.9073	99.0407	0.079	0.0000	0.0000
2025/04/30	R053	06/11/2025	11.76 Call	Bond Future	2876.4400	2.8764	2833.0900	2.8331	1.507	0.0000	0.0000
2025/04/30	R053	06/11/2025	11.76 Put	Bond Future	3975.5700	3.9756	4006.6800	4.0067	0.783	0.0000	0.0000
2025/04/30	R053	05/02/2026		Bond Future	12.0286	100.9999	12.0384	100.9243	0.081	0.0000	0.0000
2025/04/30	R053	05/02/2026	11.49 Call	Bond Future	2288.4600	2.2885	2255.1100	2.2551	1.457	0.0000	0.0000
2025/04/30	R053	05/02/2026	11.49 Put	Bond Future	6622.3500	6.6224	6664.6100	6.6646	0.638	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	
2025/04/30	R053	07/05/2026		Bond Future	12.1708	97.0067	12.1809	96.9301	0.083	0.0000	0.0000
2025/04/30	R053	07/05/2026	11.69 Call	Bond Future	3069.9900	3.0700	3033.6300	3.0336	1.184	0.0000	0.0000
2025/04/30	R053	07/05/2026	11.69 Put	Bond Future	6838.4500	6.8385	6878.6500	6.8787	0.588	0.0000	0.0000
2025/04/30	R186	08/05/2025		Bond Future	7.9838	107.8336	7.9934	107.8190	0.121	0.0000	0.0000
2025/04/30	R186	08/05/2025	8.47 Call	Bond Future	736.5400	0.7365	721.6000	0.7216	2.028	0.0000	0.0000
2025/04/30	R186	08/05/2025	8.47 Put	Bond Future	0.9700	0.0010	0.6900	0.0007	28.866	0.0000	0.0000
2025/04/30	R186	07/08/2025		Bond Future	8.0182	104.6049	8.0297	104.5900	0.144	0.0000	0.0000
2025/04/30	R186	07/08/2025	9.68 Call	Bond Future	2121.6700	2.1217	2106.8100	2.1068	0.700	0.0000	0.0000
2025/04/30	R186	07/08/2025	9.68 Put	Bond Future	3.9100	0.0039	3.9400	0.0039	0.767	0.0000	0.0000
2025/04/30	R186	07/08/2025	10.25 Call	Bond Future	2830.7900	2.8308	2815.9000	2.8159	0.526	0.0000	0.0000
2025/04/30	R186	07/08/2025	10.25 Put	Bond Future	0.6800	0.0007	0.6800	0.0007	0.000	0.0000	0.0000
2025/04/30	R186	07/08/2025	9.22 Put	Bond Future	11.7400	0.0117	11.9300	0.0119	1.618	0.0000	0.0000
2025/04/30	R186	07/08/2025	9.22 Call	Bond Future	1549.4300	1.5494	1534.7300	1.5347	0.949	0.0000	0.0000
2025/04/30	R186	06/11/2025		Bond Future	8.0672	106.6177	8.0812	106.6027	0.174	0.0000	0.0000
2025/04/30	R186	06/11/2025	8.13 Call	Bond Future	347.3300	0.3473	338.5700	0.3386	2.522	0.0000	0.0000
2025/04/30	R186	06/11/2025	8.13 Put	Bond Future	280.5700	0.2806	286.7500	0.2868	2.203	0.0000	0.0000
2025/04/30	R186	05/02/2026		Bond Future	8.1800	103.3394	8.1980	103.3245	0.220	0.0000	0.0000
2025/04/30	R186	05/02/2026	8.43 Call	Bond Future	440.7600	0.4408	431.2800	0.4313	2.151	0.0000	0.0000
2025/04/30	R186	05/02/2026	8.43 Put	Bond Future	233.7700	0.2338	239.2100	0.2392	2.327	0.0000	0.0000
2025/04/30	R186	07/05/2026		Bond Future	8.4823	105.2526	8.5073	105.2378	0.295	0.0000	0.0000
2025/04/30	R186	07/05/2026	8.69 Call	Bond Future	359.3400	0.3593	350.6100	0.3506	2.429	0.0000	0.0000
2025/04/30	R186	07/05/2026	8.69 Put	Bond Future	236.7500	0.2368	242.8200	0.2428	2.564	0.0000	0.0000
2025/04/30	R202	08/05/2025		Bond Future	268.7954	268.7954	268.8536	268.8536	0.022	0.0000	0.0000
2025/04/30	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R202	08/05/2025	272.31 Put	Bond Future	3514.6400	3.5146	3456.3700	3.4564	1.658	0.0000	0.0000
2025/04/30	R202	07/08/2025		Bond Future	268.7904	268.7904	268.8498	268.8498	0.022	0.0000	0.0000
2025/04/30	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R202	07/08/2025	271.60 Put	Bond Future	2809.6000	2.8096	2750.2400	2.7502	2.113	0.0000	0.0000
2025/04/30	R202	06/11/2025		Bond Future	274.0274	274.0274	274.0887	274.0887	0.022	0.0000	0.0000
2025/04/30	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R202	06/11/2025	275.64 Put	Bond Future	1612.6400	1.6126	1551.3400	1.5513	3.801	0.0000	0.0000
2025/04/30	R202	05/02/2026		Bond Future	273.9474	273.9474	274.0099	274.0099	0.023	0.0000	0.0000
2025/04/30	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R202	05/02/2026	277.82 Put	Bond Future	3872.6300	3.8726	3810.1000	3.8101	1.615	0.0000	0.0000
2025/04/30	R202	07/05/2026		Bond Future	279.0890	279.0890	279.1538	279.1538	0.023	0.0000	0.0000
2025/04/30	R202	07/05/2026	277.55 Call	Bond Future	1538.9900	1.5390	1603.7800	1.6038	4.210	0.0000	0.0000
2025/04/30	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	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/04/30	R209	08/05/2025		Bond Future		10.9194	71.4028	10.8932	71.5337	0.240	0.0000	0.0000
2025/04/30	R209	08/05/2025	11.89 Call	Bond Future		4622.9600	4.6230	4753.8500	4.7539	2.831	0.0000	0.0000
2025/04/30	R209	08/05/2025	11.89 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/30	R209	07/08/2025		Bond Future		11.0284	72.7795	11.0011	72.9130	0.247	0.0000	0.0000
2025/04/30	R209	07/08/2025	12.68 Call	Bond Future		7571.5800	7.5716	7698.3900	7.6984	1.675	0.0000	0.0000
2025/04/30	R209	07/08/2025	12.68 Put	Bond Future		70.3600	0.0704	63.7000	0.0637	9.466	0.0000	0.0000
2025/04/30	R209	06/11/2025		Bond Future		11.1448	71.0272	11.1165	71.1634	0.254	0.0000	0.0000
2025/04/30	R209	06/11/2025	11.27 Call	Bond Future		2359.0400	2.3590	2430.8200	2.4308	3.043	0.0000	0.0000
2025/04/30	R209	06/11/2025	11.27 Put	Bond Future		1761.1100	1.7611	1696.6700	1.6967	3.659	0.0000	0.0000
2025/04/30	R209	05/02/2026		Bond Future		11.2717	72.3782	11.2423	72.5172	0.262	0.0000	0.0000
2025/04/30	R209	05/02/2026	10.93 Call	Bond Future		1698.4200	1.6984	1751.8900	1.7519	3.148	0.0000	0.0000
2025/04/30	R209	05/02/2026	10.93 Put	Bond Future		3332.0300	3.3320	3246.5100	3.2465	2.567	0.0000	0.0000
2025/04/30	R209	07/05/2026		Bond Future		11.4125	70.5670	11.3818	70.7089	0.269	0.0000	0.0000
2025/04/30	R209	07/05/2026	11.07 Call	Bond Future		2038.9100	2.0389	2096.5200	2.0965	2.826	0.0000	0.0000
2025/04/30	R209	07/05/2026	11.07 Put	Bond Future		3641.7700	3.6418	3557.5200	3.5575	2.313	0.0000	0.0000
2025/04/30	R210	08/05/2025		Bond Future		247.0816	247.0816	247.3661	247.3661	0.115	0.0000	0.0000
2025/04/30	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R210	08/05/2025	248.03 Put	Bond Future		948.3600	0.9484	663.9500	0.6640	29.990	0.0000	0.0000
2025/04/30	R210	07/08/2025		Bond Future		251.9070	251.9070	252.1972	252.1972	0.115	0.0000	0.0000
2025/04/30	R210	07/08/2025	248.44 Call	Bond Future		3466.9700	3.4670	3757.1600	3.7572	8.370	0.0000	0.0000
2025/04/30	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R210	06/11/2025		Bond Future		253.3833	253.3833	253.6794	253.6794	0.117	0.0000	0.0000
2025/04/30	R210	06/11/2025	252.14 Call	Bond Future		1243.2800	1.2433	1539.4100	1.5394	23.818	0.0000	0.0000
2025/04/30	R210	06/11/2025	252.14 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R210	05/02/2026		Bond Future		258.2645	258.2645	258.5671	258.5671	0.117	0.0000	0.0000
2025/04/30	R210	05/02/2026	253.10 Call	Bond Future		5164.5000	5.1645	5467.0600	5.4671	5.858	0.0000	0.0000
2025/04/30	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R210	07/05/2026		Bond Future		259.6122	259.6122	259.9206	259.9206	0.119	0.0000	0.0000
2025/04/30	R210	07/05/2026	255.40 Call	Bond Future		4212.1900	4.2122	4520.6200	4.5206	7.322	0.0000	0.0000
2025/04/30	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/30	R213	08/05/2025		Bond Future		9.3018	91.2485	9.2909	91.2934	0.117	0.0000	0.0000
2025/04/30	R213	08/05/2025	10.52 Call	Bond Future		4858.7100	4.8587	4903.6500	4.9037	0.925	0.0000	0.0000
2025/04/30	R213	08/05/2025	10.52 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/04/30	R213	07/08/2025		Bond Future		9.3809	93.0078	9.3693	93.0537	0.123	0.0000	0.0000
2025/04/30	R213	07/08/2025	11.66 Call	Bond Future		8544.4100	8.5444	8589.9700	8.5900	0.533	0.0000	0.0000
2025/04/30	R213	07/08/2025	11.66 Put	Bond Future		3.6700	0.0037	3.3400	0.0033	8.992	0.0000	0.0000
2025/04/30	R213	06/11/2025		Bond Future		9.4745	91.2440	9.4623	91.2910	0.129	0.0000	0.0000
2025/04/30	R213	06/11/2025	10.05 Call	Bond Future		2900.3200	2.9003	2930.4900	2.9305	1.040	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
2025/04/30	R213	06/11/2025	10.05 Put	Bond Future	725.9300	0.7259	709.1400	0.7091	2.313	0.0000	0.0000
2025/04/30	R213	05/02/2026		Bond Future	9.5862	92.9801	9.5731	93.0283	0.136	0.0000	0.0000
2025/04/30	R213	05/02/2026	9.89 Call	Bond Future	2431.9600	2.4320	2458.0700	2.4581	1.074	0.0000	0.0000
2025/04/30	R213	05/02/2026	9.89 Put	Bond Future	1322.0300	1.3220	1300.0100	1.3000	1.666	0.0000	0.0000
2025/04/30	R213	07/05/2026		Bond Future	9.7133	91.1498	9.6994	91.1992	0.144	0.0000	0.0000
2025/04/30	R213	07/05/2026	9.80 Call	Bond Future	2101.8400	2.1018	2125.7700	2.1258	1.139	0.0000	0.0000
2025/04/30	R213	07/05/2026	9.80 Put	Bond Future	1796.7900	1.7968	1771.3600	1.7714	1.415	0.0000	0.0000
2025/04/30	R214	08/05/2025		Bond Future	11.4494	65.5014	11.4432	65.5337	0.054	0.0000	0.0000
2025/04/30	R214	08/05/2025	12.40 Call	Bond Future	4687.1500	4.6872	4719.4400	4.7194	0.689	0.0000	0.0000
2025/04/30	R214	08/05/2025	12.40 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2025/04/30	R214	07/08/2025		Bond Future	11.5588	66.7643	11.5523	66.7973	0.056	0.0000	0.0000
2025/04/30	R214	07/08/2025	12.97 Call	Bond Future	6805.2700	6.8053	6833.4600	6.8335	0.414	0.0000	0.0000
2025/04/30	R214	07/08/2025	12.97 Put	Bond Future	127.9800	0.1280	123.1600	0.1232	3.766	0.0000	0.0000
2025/04/30	R214	06/11/2025		Bond Future	11.6761	64.7493	11.6694	64.7830	0.057	0.0000	0.0000
2025/04/30	R214	06/11/2025	11.64 Call	Bond Future	2068.3000	2.0683	2079.6700	2.0797	0.550	0.0000	0.0000
2025/04/30	R214	06/11/2025	11.64 Put	Bond Future	2251.3700	2.2514	2228.9800	2.2290	0.995	0.0000	0.0000
2025/04/30	R214	05/02/2026		Bond Future	11.8043	65.9810	11.7973	66.0156	0.059	0.0000	0.0000
2025/04/30	R214	05/02/2026	11.26 Call	Bond Future	1350.5200	1.3505	1358.4700	1.3585	0.589	0.0000	0.0000
2025/04/30	R214	05/02/2026	11.26 Put	Bond Future	4144.6200	4.1446	4117.9600	4.1180	0.643	0.0000	0.0000
2025/04/30	R214	07/05/2026		Bond Future	11.9377	63.9035	11.9304	63.9390	0.061	0.0000	0.0000
2025/04/30	R214	07/05/2026	11.53 Call	Bond Future	2069.2900	2.0693	2080.1900	2.0802	0.527	0.0000	0.0000
2025/04/30	R214	07/05/2026	11.53 Put	Bond Future	4109.2600	4.1093	4084.6600	4.0847	0.599	0.0000	0.0000
2025/04/30	R248	08/05/2025		Bond Future	11.7501	78.0873	11.7589	78.0323	0.075	0.0000	0.0000
2025/04/30	R248	08/05/2025	12.60 Call	Bond Future	5031.1700	5.0312	4976.0100	4.9760	1.096	0.0000	0.0000
2025/04/30	R248	08/05/2025	12.60 Put	Bond Future	0.4200	0.0004	0.2200	0.0002	47.619	0.0000	0.0000
2025/04/30	R248	07/08/2025		Bond Future	11.8676	79.5929	11.8767	79.5369	0.077	0.0000	0.0000
2025/04/30	R248	07/08/2025	13.21 Call	Bond Future	7765.6200	7.7656	7709.8200	7.7098	0.719	0.0000	0.0000
2025/04/30	R248	07/08/2025	13.21 Put	Bond Future	206.7200	0.2067	206.8900	0.2069	0.082	0.0000	0.0000
2025/04/30	R248	06/11/2025		Bond Future	11.9930	76.6825	12.0024	76.6256	0.078	0.0000	0.0000
2025/04/30	R248	06/11/2025	11.74 Call	Bond Future	1913.8900	1.9139	1883.2800	1.8833	1.599	0.0000	0.0000
2025/04/30	R248	06/11/2025	11.74 Put	Bond Future	3473.6500	3.4737	3499.9400	3.4999	0.757	0.0000	0.0000
2025/04/30	R248	05/02/2026		Bond Future	12.1298	78.1410	12.1396	78.0833	0.080	0.0000	0.0000
2025/04/30	R248	05/02/2026	11.46 Call	Bond Future	1427.8500	1.4279	1405.2700	1.4053	1.581	0.0000	0.0000
2025/04/30	R248	05/02/2026	11.46 Put	Bond Future	5594.3300	5.5943	5629.5300	5.6295	0.629	0.0000	0.0000
2025/04/30	R248	07/05/2026		Bond Future	12.2716	75.1461	12.2817	75.0875	0.082	0.0000	0.0000
2025/04/30	R248	07/05/2026	11.72 Call	Bond Future	2224.8200	2.2248	2198.0500	2.1981	1.203	0.0000	0.0000
2025/04/30	R248	07/05/2026	11.72 Put	Bond Future	5559.0600	5.5591	5590.8500	5.5909	0.572	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
2025/04/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/04/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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