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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/04/2025 TO 01/04/2025

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/04/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/04/01	2029	08/05/2025		Bond Future	136.5248	136.5248	136.5255	0.001	0.0000	0.0000
2025/04/01	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2029	08/05/2025	137.85 Put	Bond Future	1325.2200	1.3252	1324.5200	0.053	0.0000	0.0000
2025/04/01	2029	07/08/2025		Bond Future	139.2170	139.2170	139.2179	0.001	0.0000	0.0000
2025/04/01	2029	07/08/2025	137.41 Call	Bond Future	1807.0200	1.8070	1807.8500	0.046	0.0000	0.0000
2025/04/01	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/04/01	2029	06/11/2025		Bond Future	140.4918	140.4918	140.4928	140.4928	0.001	0.0000	0.0000
2025/04/01	2029	06/11/2025	139.79 Call	Bond Future	701.7700	0.7018	702.7700	0.7028	0.142	0.0000	0.0000
2025/04/01	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2029	05/02/2026		Bond Future	143.2233	143.2233	143.2247	143.2247	0.001	0.0000	0.0000
2025/04/01	2029	05/02/2026	140.11 Call	Bond Future	3113.3100	3.1133	3114.7300	3.1147	0.046	0.0000	0.0000
2025/04/01	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2029	07/05/2026		Bond Future	144.5014	144.5014	144.5028	144.5028	0.001	0.0000	0.0000
2025/04/01	2029	07/05/2026	141.82 Call	Bond Future	2681.3800	2.6814	2682.8200	2.6828	0.054	0.0000	0.0000
2025/04/01	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2030	08/05/2025	8.72 Put	Bond Future	1597.5400	1.5975	1621.6900	1.6217	1.512	0.0000	0.0000
2025/04/01	2030	08/05/2025	8.72 Call	Bond Future	123.6900	0.1237	113.6800	0.1137	8.093	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.22 Put	Bond Future	467.4600	0.4675	473.1700	0.4732	1.221	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.22 Call	Bond Future	841.5400	0.8415	813.0900	0.8131	3.381	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.54 Call	Bond Future	1697.1900	1.6972	1663.3000	1.6633	1.997	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.54 Put	Bond Future	163.0500	0.1631	163.3200	0.1633	0.166	0.0000	0.0000
2025/04/01	2030	08/05/2025	8.68 Put	Bond Future	1723.3700	1.7234	1748.8900	1.7489	1.481	0.0000	0.0000
2025/04/01	2030	08/05/2025	8.68 Call	Bond Future	99.7900	0.0998	91.1500	0.0912	8.658	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.18 Put	Bond Future	525.8900	0.5259	532.7300	0.5327	1.301	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.18 Call	Bond Future	753.7300	0.7537	726.4100	0.7264	3.625	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.99 Call	Bond Future	3163.8900	3.1639	3129.0500	3.1291	1.101	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.99 Put	Bond Future	27.6100	0.0276	26.9300	0.0269	2.463	0.0000	0.0000
2025/04/01	2030	08/05/2025	8.95 Put	Bond Future	969.4200	0.9694	984.5200	0.9845	1.558	0.0000	0.0000
2025/04/01	2030	08/05/2025	8.95 Call	Bond Future	351.0300	0.3510	331.9700	0.3320	5.430	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.45 Put	Bond Future	223.5400	0.2235	224.7300	0.2247	0.532	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.45 Call	Bond Future	1433.1800	1.4332	1400.2100	1.4002	2.300	0.0000	0.0000
2025/04/01	2030	08/05/2025	11.86 Call	Bond Future	9444.9300	9.4449	9410.7700	9.4108	0.362	0.0000	0.0000
2025/04/01	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2030	08/05/2025	10.31 Put	Bond Future	6.7000	0.0067	6.3700	0.0064	4.925	0.0000	0.0000
2025/04/01	2030	08/05/2025	10.31 Call	Bond Future	4261.9000	4.2619	4227.4100	4.2274	0.809	0.0000	0.0000
2025/04/01	2030	08/05/2025	12.28 Call	Bond Future	10788.0800	10.7881	10753.9200	10.7539	0.317	0.0000	0.0000
2025/04/01	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2030	08/05/2025	10.69 Put	Bond Future	0.8500	0.0009	0.7700	0.0008	9.412	0.0000	0.0000
2025/04/01	2030	08/05/2025	10.69 Call	Bond Future	5563.2300	5.5632	5528.9900	5.5290	0.615	0.0000	0.0000
2025/04/01	2030	08/05/2025		Bond Future	9.1178	98.0222	9.1271	97.9880	0.102	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.93 Call	Bond Future	2960.1600	2.9602	2925.2800	2.9253	1.178	0.0000	0.0000
2025/04/01	2030	08/05/2025	9.93 Put	Bond Future	35.5500	0.0356	34.8300	0.0348	2.025	0.0000	0.0000
2025/04/01	2030	07/08/2025	12.12 Call	Bond Future	9565.7500	9.5658	9531.0000	9.5310	0.363	0.0000	0.0000
2025/04/01	2030	07/08/2025	12.12 Put	Bond Future	0.6900	0.0007	0.6900	0.0007	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/04/01	2030	07/08/2025	10.48 Put	Bond Future	117.6400	0.1176	118.5800	0.1186	0.799	0.0000	0.0000
2025/04/01	2030	07/08/2025	10.48 Call	Bond Future	4454.1600	4.4542	4420.3500	4.4204	0.759	0.0000	0.0000
2025/04/01	2030	07/08/2025		Bond Future	9.2053	95.9208	9.2152	95.8861	0.108	0.0000	0.0000
2025/04/01	2030	07/08/2025	11.11 Call	Bond Future	6412.3700	6.4124	6377.7000	6.3777	0.541	0.0000	0.0000
2025/04/01	2030	07/08/2025	11.11 Put	Bond Future	22.1400	0.0221	22.2200	0.0222	0.361	0.0000	0.0000
2025/04/01	2030	07/08/2025	8.72 Put	Bond Future	2106.2500	2.1063	2129.0000	2.1290	1.080	0.0000	0.0000
2025/04/01	2030	07/08/2025	8.72 Call	Bond Future	389.0300	0.3890	377.0300	0.3770	3.085	0.0000	0.0000
2025/04/01	2030	07/08/2025	9.22 Put	Bond Future	1059.5000	1.0595	1072.2900	1.0723	1.207	0.0000	0.0000
2025/04/01	2030	07/08/2025	9.22 Call	Bond Future	1111.0000	1.1110	1089.0400	1.0890	1.977	0.0000	0.0000
2025/04/01	2030	07/08/2025	9.81 Call	Bond Future	2491.3800	2.4914	2461.2300	2.4612	1.210	0.0000	0.0000
2025/04/01	2030	07/08/2025	9.81 Put	Bond Future	403.2700	0.4033	407.8700	0.4079	1.141	0.0000	0.0000
2025/04/01	2030	06/11/2025	8.72 Put	Bond Future	2474.6500	2.4747	2497.8800	2.4979	0.939	0.0000	0.0000
2025/04/01	2030	06/11/2025	8.72 Call	Bond Future	521.1000	0.5211	509.1600	0.5092	2.291	0.0000	0.0000
2025/04/01	2030	06/11/2025	9.22 Put	Bond Future	1473.3500	1.4734	1488.8400	1.4888	1.051	0.0000	0.0000
2025/04/01	2030	06/11/2025	9.22 Call	Bond Future	1210.3200	1.2103	1190.6400	1.1906	1.626	0.0000	0.0000
2025/04/01	2030	06/11/2025	10.08 Call	Bond Future	3097.9000	3.0979	3068.5100	3.0685	0.949	0.0000	0.0000
2025/04/01	2030	06/11/2025	10.08 Put	Bond Future	536.5800	0.5366	542.3600	0.5424	1.077	0.0000	0.0000
2025/04/01	2030	06/11/2025		Bond Future	9.2988	97.7671	9.3093	97.7320	0.113	0.0000	0.0000
2025/04/01	2030	06/11/2025	9.54 Call	Bond Future	1826.6500	1.8267	1802.6100	1.8026	1.316	0.0000	0.0000
2025/04/01	2030	06/11/2025	9.54 Put	Bond Future	1026.6100	1.0266	1037.7400	1.0377	1.084	0.0000	0.0000
2025/04/01	2030	05/02/2026		Bond Future	9.4083	95.6365	9.4196	95.6009	0.120	0.0000	0.0000
2025/04/01	2030	05/02/2026	9.49 Call	Bond Future	1712.6000	1.7126	1691.1100	1.6911	1.255	0.0000	0.0000
2025/04/01	2030	05/02/2026	9.49 Put	Bond Future	1455.0000	1.4550	1469.1200	1.4691	0.970	0.0000	0.0000
2025/04/01	2030	07/05/2026		Bond Future	9.5511	97.4455	9.5632	97.4095	0.126	0.0000	0.0000
2025/04/01	2030	07/05/2026	9.39 Call	Bond Future	1482.8900	1.4829	1464.1400	1.4641	1.264	0.0000	0.0000
2025/04/01	2030	07/05/2026	9.39 Put	Bond Future	1964.8800	1.9649	1982.1200	1.9821	0.877	0.0000	0.0000
2025/04/01	2032	08/05/2025	9.40 Put	Bond Future	2520.2400	2.5202	2531.3600	2.5314	0.441	0.0000	0.0000
2025/04/01	2032	08/05/2025	9.40 Call	Bond Future	121.5100	0.1215	113.9000	0.1139	6.263	0.0000	0.0000
2025/04/01	2032	08/05/2025	9.90 Put	Bond Future	947.5600	0.9476	944.6500	0.9447	0.307	0.0000	0.0000
2025/04/01	2032	08/05/2025	9.90 Call	Bond Future	912.8100	0.9128	891.1700	0.8912	2.371	0.0000	0.0000
2025/04/01	2032	08/05/2025	10.28 Call	Bond Future	2087.3900	2.0874	2062.6300	2.0626	1.186	0.0000	0.0000
2025/04/01	2032	08/05/2025	10.28 Put	Bond Future	375.4600	0.3755	369.4300	0.3694	1.606	0.0000	0.0000
2025/04/01	2032	08/05/2025	9.42 Put	Bond Future	2438.9300	2.4389	2449.4600	2.4495	0.432	0.0000	0.0000
2025/04/01	2032	08/05/2025	9.42 Call	Bond Future	136.2200	0.1362	128.0200	0.1280	6.020	0.0000	0.0000
2025/04/01	2032	08/05/2025	9.92 Put	Bond Future	905.5600	0.9056	902.3000	0.9023	0.360	0.0000	0.0000
2025/04/01	2032	08/05/2025	9.92 Call	Bond Future	963.8000	0.9638	941.8100	0.9418	2.282	0.0000	0.0000
2025/04/01	2032	08/05/2025	10.97 Call	Bond Future	4830.1900	4.8302	4808.7400	4.8087	0.444	0.0000	0.0000
2025/04/01	2032	08/05/2025	10.97 Put	Bond Future	52.8700	0.0529	50.1500	0.0502	5.145	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	
2025/04/01	2032	08/05/2025		Bond Future	9.9075	92.8209	9.9115	92.8022	0.041	0.0000	0.0000
2025/04/01	2032	08/05/2025	10.91 Call	Bond Future	4579.2400	4.5792	4557.4900	4.5575	0.475	0.0000	0.0000
2025/04/01	2032	08/05/2025	10.91 Put	Bond Future	63.1700	0.0632	60.1500	0.0602	4.781	0.0000	0.0000
2025/04/01	2032	07/08/2025		Bond Future	10.0072	94.6285	10.0114	94.6095	0.042	0.0000	0.0000
2025/04/01	2032	07/08/2025	12.01 Call	Bond Future	8533.1200	8.5331	8513.6200	8.5136	0.229	0.0000	0.0000
2025/04/01	2032	07/08/2025	12.01 Put	Bond Future	35.9600	0.0360	35.4900	0.0355	1.307	0.0000	0.0000
2025/04/01	2032	07/08/2025	9.40 Put	Bond Future	3242.9500	3.2430	3253.6100	3.2536	0.329	0.0000	0.0000
2025/04/01	2032	07/08/2025	9.40 Call	Bond Future	452.1100	0.4521	443.7400	0.4437	1.851	0.0000	0.0000
2025/04/01	2032	07/08/2025	9.90 Put	Bond Future	1765.0000	1.7650	1769.5400	1.7695	0.257	0.0000	0.0000
2025/04/01	2032	07/08/2025	9.90 Call	Bond Future	1280.0100	1.2800	1265.5200	1.2655	1.132	0.0000	0.0000
2025/04/01	2032	07/08/2025	10.59 Call	Bond Future	3228.4500	3.2285	3209.1500	3.2092	0.598	0.0000	0.0000
2025/04/01	2032	07/08/2025	10.59 Put	Bond Future	646.6100	0.6466	646.3400	0.6463	0.042	0.0000	0.0000
2025/04/01	2032	06/11/2025	9.40 Put	Bond Future	3881.6700	3.8817	3892.7600	3.8928	0.286	0.0000	0.0000
2025/04/01	2032	06/11/2025	9.40 Call	Bond Future	663.8400	0.6638	655.7700	0.6558	1.216	0.0000	0.0000
2025/04/01	2032	06/11/2025	9.90 Put	Bond Future	2456.4000	2.4564	2463.0300	2.4630	0.270	0.0000	0.0000
2025/04/01	2032	06/11/2025	9.90 Call	Bond Future	1484.3600	1.4844	1471.8300	1.4718	0.844	0.0000	0.0000
2025/04/01	2032	06/11/2025	10.89 Call	Bond Future	4150.6600	4.1507	4132.4800	4.1325	0.438	0.0000	0.0000
2025/04/01	2032	06/11/2025	10.89 Put	Bond Future	870.2700	0.8703	871.2500	0.8713	0.113	0.0000	0.0000
2025/04/01	2032	06/11/2025		Bond Future	10.1212	92.2889	10.1256	92.2698	0.043	0.0000	0.0000
2025/04/01	2032	06/11/2025	10.42 Call	Bond Future	2741.6900	2.7417	2725.5300	2.7255	0.589	0.0000	0.0000
2025/04/01	2032	06/11/2025	10.42 Put	Bond Future	1448.6800	1.4487	1451.6800	1.4517	0.207	0.0000	0.0000
2025/04/01	2032	05/02/2026		Bond Future	10.2474	94.0609	10.2519	94.0417	0.045	0.0000	0.0000
2025/04/01	2032	05/02/2026	10.16 Call	Bond Future	2047.2400	2.0472	2034.3200	2.0343	0.631	0.0000	0.0000
2025/04/01	2032	05/02/2026	10.16 Put	Bond Future	2416.7300	2.4167	2423.0900	2.4231	0.263	0.0000	0.0000
2025/04/01	2032	07/05/2026		Bond Future	10.3898	91.6801	10.3946	91.6607	0.046	0.0000	0.0000
2025/04/01	2032	07/05/2026	10.14 Call	Bond Future	1988.3200	1.9883	1976.6300	1.9766	0.588	0.0000	0.0000
2025/04/01	2032	07/05/2026	10.14 Put	Bond Future	3011.7700	3.0118	3019.4800	3.0195	0.256	0.0000	0.0000
2025/04/01	2033	08/05/2025		Bond Future	128.6473	128.6473	128.3756	128.3756	0.211	0.0000	0.0000
2025/04/01	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2033	08/05/2025	130.62 Put	Bond Future	1972.6700	1.9727	2244.4400	2.2444	13.777	0.0000	0.0000
2025/04/01	2033	07/08/2025		Bond Future	131.1842	131.1842	130.9071	130.9071	0.211	0.0000	0.0000
2025/04/01	2033	07/08/2025	128.65 Call	Bond Future	2534.2300	2.5342	2257.1400	2.2571	10.934	0.0000	0.0000
2025/04/01	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2033	06/11/2025		Bond Future	132.2027	132.2027	131.9204	131.9204	0.214	0.0000	0.0000
2025/04/01	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2033	06/11/2025	133.14 Put	Bond Future	937.2600	0.9373	1219.5600	1.2196	30.120	0.0000	0.0000
2025/04/01	2033	05/02/2026		Bond Future	134.7732	134.7732	134.4857	134.4857	0.213	0.0000	0.0000
2025/04/01	2033	05/02/2026	132.88 Call	Bond Future	1893.2100	1.8932	1605.7300	1.6057	15.185	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
2025/04/01	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/01	2033	07/05/2026		Bond Future	135.7866	135.7866	135.4934	135.4934	0.216	0.0000
2025/04/01	2033	07/05/2026	135.16 Call	Bond Future	626.5600	0.6266	333.4200	0.3334	46.786	0.0000
2025/04/01	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/01	2037	08/05/2025	10.50 Put	Bond Future	3798.1400	3.7981	3733.1500	3.7332	1.711	0.0000
2025/04/01	2037	08/05/2025	10.50 Call	Bond Future	68.2600	0.0683	68.5000	0.0685	0.352	0.0000
2025/04/01	2037	08/05/2025	11.00 Put	Bond Future	1482.3900	1.4824	1429.4600	1.4295	3.571	0.0000
2025/04/01	2037	08/05/2025	11.00 Call	Bond Future	694.7600	0.6948	707.0600	0.7071	1.770	0.0000
2025/04/01	2037	08/05/2025	11.46 Call	Bond Future	2225.5400	2.2255	2262.9600	2.2630	1.681	0.0000
2025/04/01	2037	08/05/2025	11.46 Put	Bond Future	428.2800	0.4283	400.4700	0.4005	6.493	0.0000
2025/04/01	2037	08/05/2025	12.55 Put	Bond Future	7.5600	0.0076	6.3400	0.0063	16.138	0.0000
2025/04/01	2037	08/05/2025	12.55 Call	Bond Future	7496.6300	7.4966	7560.6400	7.5606	0.854	0.0000
2025/04/01	2037	08/05/2025	13.30 Put	Bond Future	0.1200	0.0001	0.0900	0.0001	25.000	0.0000
2025/04/01	2037	08/05/2025	13.30 Call	Bond Future	11079.8500	11.0799	11145.0500	11.1451	0.588	0.0000
2025/04/01	2037	08/05/2025	13.35 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000
2025/04/01	2037	08/05/2025	13.35 Call	Bond Future	11310.3800	11.3104	11375.5800	11.3756	0.576	0.0000
2025/04/01	2037	08/05/2025		Bond Future	11.1380	85.3324	11.1265	85.3976	0.103	0.0000
2025/04/01	2037	08/05/2025	12.25 Call	Bond Future	6006.1900	6.0062	6068.0200	6.0680	1.029	0.0000
2025/04/01	2037	08/05/2025	12.25 Put	Bond Future	25.6100	0.0256	22.2100	0.0222	13.276	0.0000
2025/04/01	2037	07/08/2025		Bond Future	11.2609	82.7332	11.2489	82.7998	0.106	0.0000
2025/04/01	2037	07/08/2025	13.01 Call	Bond Future	9098.4600	9.0985	9159.1300	9.1591	0.667	0.0000
2025/04/01	2037	07/08/2025	13.01 Put	Bond Future	137.7900	0.1378	131.8400	0.1318	4.318	0.0000
2025/04/01	2037	07/08/2025	12.17 Call	Bond Future	5396.9900	5.3970	5446.2400	5.4462	0.913	0.0000
2025/04/01	2037	07/08/2025	12.17 Put	Bond Future	557.7300	0.5577	540.3600	0.5404	3.114	0.0000
2025/04/01	2037	07/08/2025	11.42 Call	Bond Future	2489.5400	2.4895	2520.6900	2.5207	1.251	0.0000
2025/04/01	2037	07/08/2025	11.42 Put	Bond Future	1612.3600	1.6124	1576.8900	1.5769	2.200	0.0000
2025/04/01	2037	07/08/2025	10.55 Put	Bond Future	4555.3900	4.5554	4497.0200	4.4970	1.281	0.0000
2025/04/01	2037	07/08/2025	10.55 Call	Bond Future	472.4100	0.4724	480.6600	0.4807	1.746	0.0000
2025/04/01	2037	07/08/2025	10.64 Put	Bond Future	4145.3800	4.1454	4088.8400	4.0888	1.364	0.0000
2025/04/01	2037	07/08/2025	10.64 Call	Bond Future	594.6700	0.5947	604.7500	0.6048	1.695	0.0000
2025/04/01	2037	07/08/2025	11.82 Call	Bond Future	3953.3600	3.9534	3995.1000	3.9951	1.056	0.0000
2025/04/01	2037	07/08/2025	11.82 Put	Bond Future	928.5200	0.9285	903.6400	0.9036	2.680	0.0000
2025/04/01	2037	07/08/2025	11.07 Call	Bond Future	1456.8400	1.4568	1477.9100	1.4779	1.446	0.0000
2025/04/01	2037	07/08/2025	11.07 Put	Bond Future	2526.2300	2.5262	2480.6800	2.4807	1.803	0.0000
2025/04/01	2037	07/08/2025	10.34 Put	Bond Future	5601.4300	5.6014	5539.6000	5.5396	1.104	0.0000
2025/04/01	2037	07/08/2025	10.34 Call	Bond Future	258.6100	0.2586	263.4000	0.2634	1.852	0.0000
2025/04/01	2037	07/08/2025	10.50 Put	Bond Future	4793.1800	4.7932	4733.8700	4.7339	1.237	0.0000
2025/04/01	2037	07/08/2025	10.50 Call	Bond Future	412.5200	0.4125	419.8300	0.4198	1.772	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	
2025/04/01	2037	07/08/2025	11.00 Put	Bond Future	2750.8200	2.7508	2703.3000	2.7033	1.727	0.0000	0.0000
2025/04/01	2037	07/08/2025	11.00 Call	Bond Future	1284.3400	1.2843	1303.4400	1.3034	1.487	0.0000	0.0000
2025/04/01	2037	07/08/2025	11.83 Call	Bond Future	3992.8900	3.9929	4034.8700	4.0349	1.051	0.0000	0.0000
2025/04/01	2037	07/08/2025	11.83 Put	Bond Future	915.3800	0.9154	890.7400	0.8907	2.692	0.0000	0.0000
2025/04/01	2037	06/11/2025	10.50 Put	Bond Future	5684.5100	5.6845	5626.9800	5.6270	1.012	0.0000	0.0000
2025/04/01	2037	06/11/2025	10.50 Call	Bond Future	663.4600	0.6635	674.0100	0.6740	1.590	0.0000	0.0000
2025/04/01	2037	06/11/2025	11.00 Put	Bond Future	3689.0800	3.6891	3641.6400	3.6416	1.286	0.0000	0.0000
2025/04/01	2037	06/11/2025	11.00 Call	Bond Future	1555.5100	1.5555	1576.1500	1.5762	1.327	0.0000	0.0000
2025/04/01	2037	06/11/2025	12.16 Call	Bond Future	5252.0600	5.2521	5297.0800	5.2971	0.857	0.0000	0.0000
2025/04/01	2037	06/11/2025	12.16 Put	Bond Future	1180.4000	1.1804	1157.3400	1.1573	1.954	0.0000	0.0000
2025/04/01	2037	06/11/2025		Bond Future	11.3850	84.3255	11.3725	84.3935	0.110	0.0000	0.0000
2025/04/01	2037	06/11/2025	11.63 Call	Bond Future	3339.0200	3.3390	3373.8000	3.3738	1.042	0.0000	0.0000
2025/04/01	2037	06/11/2025	11.63 Put	Bond Future	2020.2600	2.0203	1986.9600	1.9870	1.648	0.0000	0.0000
2025/04/01	2037	05/02/2026	12.27 Call	Bond Future	5558.8400	5.5588	5602.9400	5.6029	0.793	0.0000	0.0000
2025/04/01	2037	05/02/2026	12.27 Put	Bond Future	1694.2900	1.6943	1668.7800	1.6688	1.506	0.0000	0.0000
2025/04/01	2037	05/02/2026	10.90 Put	Bond Future	4965.4700	4.9655	4915.3300	4.9153	1.010	0.0000	0.0000
2025/04/01	2037	05/02/2026	10.90 Call	Bond Future	1569.4300	1.5694	1588.9000	1.5889	1.241	0.0000	0.0000
2025/04/01	2037	05/02/2026		Bond Future	11.5197	81.6858	11.5066	81.7554	0.113	0.0000	0.0000
2025/04/01	2037	05/02/2026	11.20 Call	Bond Future	2240.1900	2.2402	2265.3500	2.2654	1.123	0.0000	0.0000
2025/04/01	2037	05/02/2026	11.20 Put	Bond Future	3968.0800	3.9681	3923.6300	3.9236	1.120	0.0000	0.0000
2025/04/01	2037	05/02/2026	11.86 Call	Bond Future	4149.2400	4.1492	4186.6900	4.1867	0.903	0.0000	0.0000
2025/04/01	2037	05/02/2026	11.86 Put	Bond Future	2363.7900	2.3638	2331.6300	2.3316	1.361	0.0000	0.0000
2025/04/01	2037	05/02/2026	11.36 Call	Bond Future	2652.4200	2.6524	2680.6600	2.6807	1.065	0.0000	0.0000
2025/04/01	2037	05/02/2026	11.36 Put	Bond Future	3509.1300	3.5091	3467.7600	3.4678	1.179	0.0000	0.0000
2025/04/01	2037	05/02/2026	10.65 Put	Bond Future	5939.3100	5.9393	5884.7400	5.8847	0.919	0.0000	0.0000
2025/04/01	2037	05/02/2026	10.65 Call	Bond Future	1117.7100	1.1177	1132.7500	1.1328	1.346	0.0000	0.0000
2025/04/01	2037	07/05/2026		Bond Future	11.6700	83.2299	11.6563	83.3011	0.117	0.0000	0.0000
2025/04/01	2037	07/05/2026	11.32 Call	Bond Future	2557.3000	2.5573	2584.1800	2.5842	1.051	0.0000	0.0000
2025/04/01	2037	07/05/2026	11.32 Put	Bond Future	4409.2700	4.4093	4364.9400	4.3649	1.005	0.0000	0.0000
2025/04/01	2038	08/05/2025		Bond Future	139.2865	139.2865	139.5108	139.5108	0.161	0.0000	0.0000
2025/04/01	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2038	08/05/2025	139.68 Put	Bond Future	393.4800	0.3935	169.2200	0.1692	56.994	0.0000	0.0000
2025/04/01	2038	07/08/2025		Bond Future	139.9011	139.9011	140.1297	140.1297	0.163	0.0000	0.0000
2025/04/01	2038	07/08/2025	139.56 Call	Bond Future	341.1200	0.3411	569.7200	0.5697	67.015	0.0000	0.0000
2025/04/01	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2038	06/11/2025		Bond Future	142.6280	142.6280	142.8616	142.8616	0.164	0.0000	0.0000
2025/04/01	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2038	06/11/2025	143.88 Put	Bond Future	1251.9600	1.2520	1018.4100	1.0184	18.655	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	
2025/04/01	2038	05/02/2026		Bond Future	143.2262	143.2262	143.4638	143.4638	0.166	0.0000	0.0000
2025/04/01	2038	05/02/2026	143.20 Call	Bond Future	26.1700	0.0262	263.8200	0.2638	908.101	0.0000	0.0000
2025/04/01	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2038	07/05/2026		Bond Future	145.9713	145.9713	146.2139	146.2139	0.166	0.0000	0.0000
2025/04/01	2038	07/05/2026	144.53 Call	Bond Future	1441.3000	1.4413	1683.9400	1.6839	16.835	0.0000	0.0000
2025/04/01	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2040	08/05/2025	13.43 Put	Bond Future	0.7500	0.0008	0.5700	0.0006	24.000	0.0000	0.0000
2025/04/01	2040	08/05/2025	13.43 Call	Bond Future	10548.3600	10.5484	10649.2500	10.6493	0.956	0.0000	0.0000
2025/04/01	2040	08/05/2025	12.75 Put	Bond Future	16.0100	0.0160	13.3200	0.0133	16.802	0.0000	0.0000
2025/04/01	2040	08/05/2025	12.75 Call	Bond Future	7087.7500	7.0878	7186.1300	7.1861	1.388	0.0000	0.0000
2025/04/01	2040	08/05/2025	13.50 Put	Bond Future	0.5000	0.0005	0.3700	0.0004	26.000	0.0000	0.0000
2025/04/01	2040	08/05/2025	13.50 Call	Bond Future	10891.7500	10.8918	10992.6900	10.9927	0.927	0.0000	0.0000
2025/04/01	2040	08/05/2025		Bond Future	11.5046	84.9310	11.4879	85.0321	0.144	0.0000	0.0000
2025/04/01	2040	08/05/2025	12.63 Call	Bond Future	6457.2500	6.4573	6554.2800	6.5543	1.503	0.0000	0.0000
2025/04/01	2040	08/05/2025	12.63 Put	Bond Future	25.7900	0.0258	21.7500	0.0218	15.665	0.0000	0.0000
2025/04/01	2040	07/08/2025		Bond Future	11.6309	82.0734	11.6136	82.1765	0.149	0.0000	0.0000
2025/04/01	2040	07/08/2025	13.29 Call	Bond Future	9243.3900	9.2434	9336.7400	9.3367	1.010	0.0000	0.0000
2025/04/01	2040	07/08/2025	13.29 Put	Bond Future	192.2600	0.1923	182.4700	0.1825	5.092	0.0000	0.0000
2025/04/01	2040	07/08/2025	10.80 Put	Bond Future	5539.5400	5.5395	5447.7200	5.4477	1.658	0.0000	0.0000
2025/04/01	2040	07/08/2025	10.80 Call	Bond Future	354.4400	0.3544	365.7600	0.3658	3.194	0.0000	0.0000
2025/04/01	2040	07/08/2025	11.40 Put	Bond Future	2835.4800	2.8355	2766.8400	2.7668	2.421	0.0000	0.0000
2025/04/01	2040	07/08/2025	11.40 Call	Bond Future	1442.0200	1.4420	1476.5200	1.4765	2.392	0.0000	0.0000
2025/04/01	2040	07/08/2025	12.00 Call	Bond Future	3445.9300	3.4459	3506.9500	3.5070	1.771	0.0000	0.0000
2025/04/01	2040	07/08/2025	12.00 Put	Bond Future	1289.6000	1.2896	1247.4800	1.2475	3.266	0.0000	0.0000
2025/04/01	2040	06/11/2025		Bond Future	11.7577	83.6528	11.7397	83.7581	0.153	0.0000	0.0000
2025/04/01	2040	06/11/2025	11.84 Call	Bond Future	3018.3100	3.0183	3069.6200	3.0696	1.700	0.0000	0.0000
2025/04/01	2040	06/11/2025	11.84 Put	Bond Future	2539.0200	2.5390	2485.0300	2.4850	2.126	0.0000	0.0000
2025/04/01	2040	05/02/2026		Bond Future	11.8946	80.7496	11.8758	80.8572	0.157	0.0000	0.0000
2025/04/01	2040	05/02/2026	11.49 Call	Bond Future	2190.4400	2.1904	2229.1700	2.2292	1.768	0.0000	0.0000
2025/04/01	2040	05/02/2026	11.49 Put	Bond Future	4561.1900	4.5612	4492.4000	4.4924	1.508	0.0000	0.0000
2025/04/01	2040	07/05/2026		Bond Future	12.0454	82.2757	12.0258	82.3855	0.162	0.0000	0.0000
2025/04/01	2040	07/05/2026	11.67 Call	Bond Future	2699.1400	2.6991	2742.0800	2.7421	1.591	0.0000	0.0000
2025/04/01	2040	07/05/2026	11.67 Put	Bond Future	4849.5500	4.8496	4782.6900	4.7827	1.379	0.0000	0.0000
2025/04/01	2044	08/05/2025	10.85 Put	Bond Future	5302.3900	5.3024	5200.1800	5.2002	1.928	0.0000	0.0000
2025/04/01	2044	08/05/2025	10.85 Call	Bond Future	25.3100	0.0253	25.9100	0.0259	2.371	0.0000	0.0000
2025/04/01	2044	08/05/2025	11.76 Call	Bond Future	1536.8600	1.5369	1582.8700	1.5829	2.994	0.0000	0.0000
2025/04/01	2044	08/05/2025	11.76 Put	Bond Future	907.3900	0.9074	850.5900	0.8506	6.260	0.0000	0.0000
2025/04/01	2044	08/05/2025	11.35 Put	Bond Future	2366.8100	2.3668	2278.4200	2.2784	3.735	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/04/01	2044	08/05/2025	11.35 Call	Bond Future	421.0200	0.4210	435.4400	0.4354	3.425	0.0000	0.0000
2025/04/01	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2044	08/05/2025	Put	Bond Future	19516.5800	19.5166	19413.7700	19.4138	0.527	0.0000	0.0000
2025/04/01	2044	08/05/2025	12.40 Call	Bond Future	4515.7400	4.5157	4604.0100	4.6040	1.955	0.0000	0.0000
2025/04/01	2044	08/05/2025	12.40 Put	Bond Future	126.3400	0.1263	111.8000	0.1118	11.509	0.0000	0.0000
2025/04/01	2044	08/05/2025	11.65 Call	Bond Future	1156.8900	1.1569	1193.4400	1.1934	3.159	0.0000	0.0000
2025/04/01	2044	08/05/2025	11.65 Put	Bond Future	1205.0700	1.2051	1138.8100	1.1388	5.498	0.0000	0.0000
2025/04/01	2044	08/05/2025	10.92 Put	Bond Future	4839.3800	4.8394	4737.6900	4.7377	2.101	0.0000	0.0000
2025/04/01	2044	08/05/2025	10.92 Call	Bond Future	41.8600	0.0419	42.9800	0.0430	2.676	0.0000	0.0000
2025/04/01	2044	08/05/2025		Bond Future	11.6578	80.4834	11.6412	80.5862	0.142	0.0000	0.0000
2025/04/01	2044	08/05/2025	12.72 Call	Bond Future	6198.8200	6.1988	6295.8300	6.2958	1.565	0.0000	0.0000
2025/04/01	2044	08/05/2025	12.72 Put	Bond Future	40.2200	0.0402	34.4200	0.0344	14.421	0.0000	0.0000
2025/04/01	2044	07/08/2025		Bond Future	11.7797	77.6645	11.7625	77.7694	0.146	0.0000	0.0000
2025/04/01	2044	07/08/2025	13.34 Call	Bond Future	8858.1700	8.8582	8951.6400	8.9516	1.055	0.0000	0.0000
2025/04/01	2044	07/08/2025	13.34 Put	Bond Future	231.6600	0.2317	220.2700	0.2203	4.917	0.0000	0.0000
2025/04/01	2044	07/08/2025	11.85 Call	Bond Future	2376.0800	2.3761	2425.3200	2.4253	2.072	0.0000	0.0000
2025/04/01	2044	07/08/2025	11.85 Put	Bond Future	1950.2200	1.9502	1894.6000	1.8946	2.852	0.0000	0.0000
2025/04/01	2044	07/08/2025	11.30 Put	Bond Future	3883.4700	3.8835	3802.5000	3.8025	2.085	0.0000	0.0000
2025/04/01	2044	07/08/2025	11.30 Call	Bond Future	872.5000	0.8725	896.3900	0.8964	2.738	0.0000	0.0000
2025/04/01	2044	07/08/2025	10.63 Put	Bond Future	7662.4900	7.6625	7562.0800	7.5621	1.310	0.0000	0.0000
2025/04/01	2044	07/08/2025	10.63 Call	Bond Future	122.4400	0.1224	126.8900	0.1269	3.634	0.0000	0.0000
2025/04/01	2044	06/11/2025		Bond Future	11.9017	79.1591	11.8838	79.2661	0.150	0.0000	0.0000
2025/04/01	2044	06/11/2025	11.88 Call	Bond Future	2806.2700	2.8063	2854.7700	2.8548	1.728	0.0000	0.0000
2025/04/01	2044	06/11/2025	11.88 Put	Bond Future	2935.9600	2.9360	2877.3800	2.8774	1.995	0.0000	0.0000
2025/04/01	2044	05/02/2026		Bond Future	12.0326	76.2948	12.0140	76.4042	0.155	0.0000	0.0000
2025/04/01	2044	05/02/2026	11.56 Call	Bond Future	2048.2100	2.0482	2085.5200	2.0855	1.822	0.0000	0.0000
2025/04/01	2044	05/02/2026	11.56 Put	Bond Future	4906.0900	4.9061	4834.0300	4.8340	1.469	0.0000	0.0000
2025/04/01	2044	07/05/2026		Bond Future	12.1760	77.7365	12.1566	77.8482	0.159	0.0000	0.0000
2025/04/01	2044	07/05/2026	11.80 Call	Bond Future	2822.4500	2.8225	2866.3800	2.8664	1.556	0.0000	0.0000
2025/04/01	2044	07/05/2026	11.80 Put	Bond Future	5037.7000	5.0377	4969.9300	4.9699	1.345	0.0000	0.0000
2025/04/01	2046	08/05/2025		Bond Future	119.6528	119.6528	119.3887	119.3887	0.221	0.0000	0.0000
2025/04/01	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2046	08/05/2025	121.97 Put	Bond Future	2317.1800	2.3172	2581.3000	2.5813	11.398	0.0000	0.0000
2025/04/01	2046	07/08/2025		Bond Future	122.0123	122.0123	121.7431	121.7431	0.221	0.0000	0.0000
2025/04/01	2046	07/08/2025	118.69 Call	Bond Future	3322.2500	3.3223	3053.1400	3.0531	8.100	0.0000	0.0000
2025/04/01	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2046	06/11/2025		Bond Future	122.1291	122.1291	121.8547	121.8547	0.225	0.0000	0.0000
2025/04/01	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/04/01	2046	06/11/2025	125.41 Put	Bond Future	3280.9200	3.2809	3555.3100	3.5553	8.363	0.0000	0.0000
2025/04/01	2046	05/02/2026		Bond Future	124.5031	124.5031	124.2237	124.2237	0.224	0.0000	0.0000
2025/04/01	2046	05/02/2026	121.65 Call	Bond Future	2853.0600	2.8531	2573.6900	2.5737	9.792	0.0000	0.0000
2025/04/01	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2046	07/05/2026		Bond Future	124.5824	124.5824	124.2973	124.2973	0.229	0.0000	0.0000
2025/04/01	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2046	07/05/2026	124.95 Put	Bond Future	367.6300	0.3676	652.6600	0.6527	77.532	0.0000	0.0000
2025/04/01	2050	08/05/2025		Bond Future	120.8484	120.8484	120.6514	120.6514	0.163	0.0000	0.0000
2025/04/01	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2050	08/05/2025	121.16 Put	Bond Future	311.5600	0.3116	508.6400	0.5086	63.256	0.0000	0.0000
2025/04/01	2050	07/08/2025		Bond Future	120.8555	120.8555	120.6546	120.6546	0.166	0.0000	0.0000
2025/04/01	2050	07/08/2025	119.89 Call	Bond Future	965.4900	0.9655	764.6000	0.7646	20.807	0.0000	0.0000
2025/04/01	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2050	06/11/2025		Bond Future	123.2113	123.2113	123.0069	123.0069	0.166	0.0000	0.0000
2025/04/01	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2050	06/11/2025	124.42 Put	Bond Future	1208.7400	1.2087	1413.1100	1.4131	16.908	0.0000	0.0000
2025/04/01	2050	05/02/2026		Bond Future	123.1837	123.1837	122.9751	122.9751	0.169	0.0000	0.0000
2025/04/01	2050	05/02/2026	122.82 Call	Bond Future	363.7400	0.3637	155.1400	0.1551	57.349	0.0000	0.0000
2025/04/01	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	2050	07/05/2026		Bond Future	125.5445	125.5445	125.3324	125.3324	0.169	0.0000	0.0000
2025/04/01	2050	07/05/2026	124.07 Call	Bond Future	1474.5100	1.4745	1262.3500	1.2624	14.389	0.0000	0.0000
2025/04/01	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	AL37	08/05/2025		Index Future	1203.4290	1203.4290	1095.9910	1095.9910	8.928	0.0000	0.0000
2025/04/01	AL37	07/08/2025		Index Future	1226.8660	1226.8660	1117.3360	1117.3360	8.928	0.0000	0.0000
2025/04/01	AL37	06/11/2025		Index Future	1250.5050	1250.5050	1138.8680	1138.8680	8.927	0.0000	0.0000
2025/04/01	AL37	05/02/2026		Index Future	1274.5470	1274.5470	1160.7660	1160.7660	8.927	0.0000	0.0000
2025/04/01	AL37	07/05/2026		Index Future	1298.7290	1298.7290	1182.7930	1182.7930	8.927	0.0000	0.0000
2025/04/01	AL7T	08/05/2025		Index Future	1304.0680	1304.0680	1305.0210	1305.0210	0.073	0.0000	0.0000
2025/04/01	AL7T	07/08/2025		Index Future	1329.4660	1329.4660	1330.4380	1330.4380	0.073	0.0000	0.0000
2025/04/01	AL7T	06/11/2025		Index Future	1355.0810	1355.0810	1356.0760	1356.0760	0.073	0.0000	0.0000
2025/04/01	AL7T	05/02/2026		Index Future	1381.1340	1381.1340	1382.1510	1382.1510	0.074	0.0000	0.0000
2025/04/01	AL7T	07/05/2026		Index Future	1407.3380	1407.3380	1408.3780	1408.3780	0.074	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	
2025/04/01	ALBI	08/05/2025		Index Future	1119.2140	1119.2140	1119.8580	1119.8580	0.058	0.0000	0.0000
2025/04/01	ALBI	07/08/2025		Index Future	1141.0120	1141.0120	1141.6680	1141.6680	0.057	0.0000	0.0000
2025/04/01	ALBI	06/11/2025		Index Future	1162.9960	1162.9960	1163.6690	1163.6690	0.058	0.0000	0.0000
2025/04/01	ALBI	05/02/2026		Index Future	1185.3560	1185.3560	1186.0440	1186.0440	0.058	0.0000	0.0000
2025/04/01	ALBI	07/05/2026		Index Future	1207.8450	1207.8450	1208.5500	1208.5500	0.058	0.0000	0.0000
2025/04/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/04/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2025/04/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/04/01	ES33	08/05/2025		Bond Future	11.3303	80.8586	11.3185	80.9123	0.103	0.0000	0.0000
2025/04/01	ES33	08/05/2025	12.73 Call	Bond Future	6086.6400	6.0866	6140.2700	6.1403	0.881	0.0000	0.0000
2025/04/01	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES33	07/08/2025		Bond Future	11.4728	82.4531	11.4605	82.5079	0.107	0.0000	0.0000
2025/04/01	ES33	07/08/2025	13.56 Call	Bond Future	8648.5300	8.6485	8703.2800	8.7033	0.633	0.0000	0.0000
2025/04/01	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES33	06/11/2025		Bond Future	11.6337	80.2641	11.6208	80.3202	0.111	0.0000	0.0000
2025/04/01	ES33	06/11/2025	12.01 Call	Bond Future	1613.8400	1.6138	1669.9200	1.6699	3.475	0.0000	0.0000
2025/04/01	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES33	05/02/2026		Bond Future	11.8114	81.8234	11.7978	81.8808	0.115	0.0000	0.0000
2025/04/01	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES33	05/02/2026	11.49 Put	Bond Future	1372.0300	1.3720	1314.6600	1.3147	4.181	0.0000	0.0000
2025/04/01	ES33	07/05/2026		Bond Future	12.0007	79.5933	11.9864	79.6520	0.119	0.0000	0.0000
2025/04/01	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES33	07/05/2026	11.69 Put	Bond Future	1287.2600	1.2873	1228.5600	1.2286	4.560	0.0000	0.0000
2025/04/01	ES42	08/05/2025		Bond Future	12.0071	75.2453	11.9802	75.3996	0.224	0.0000	0.0000
2025/04/01	ES42	08/05/2025	13.25 Call	Bond Future	6614.3900	6.6144	6768.6900	6.7687	2.333	0.0000	0.0000
2025/04/01	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES42	07/08/2025		Bond Future	12.1358	76.7290	12.1079	76.8864	0.230	0.0000	0.0000
2025/04/01	ES42	07/08/2025	13.79 Call	Bond Future	8456.8700	8.4569	8614.2300	8.6142	1.861	0.0000	0.0000
2025/04/01	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES42	06/11/2025		Bond Future	12.2760	73.9591	12.2469	74.1197	0.237	0.0000	0.0000
2025/04/01	ES42	06/11/2025	12.39 Call	Bond Future	625.1600	0.6252	785.8000	0.7858	25.696	0.0000	0.0000
2025/04/01	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES42	05/02/2026		Bond Future	12.4225	75.3949	12.3923	75.5589	0.244	0.0000	0.0000
2025/04/01	ES42	05/02/2026	11.85 Call	Bond Future	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/04/01	ES42	05/02/2026	11.85 Put	Bond Future	3204.8500	3.2049	3040.8300	3.0408	5.118	0.0000	0.0000
2025/04/01	ES42	07/05/2026		Bond Future	12.5819	72.5725	12.5504	72.7398	0.251	0.0000	0.0000
2025/04/01	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	ES42	07/05/2026	12.20 Put	Bond Future	2068.9500	2.0690	1901.5700	1.9016	8.090	0.0000	0.0000
2025/04/01	GOVI	08/05/2025		GOVI	1102.5780	1102.5780	1103.1420	1103.1420	0.051	0.0000	0.0000
2025/04/01	GOVI	08/05/2025	1,022. Call 00	GOVI	805780.0000	80.5780	811420.0000	81.1420	0.700	0.0000	0.0000
2025/04/01	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	GOVI	07/08/2025		GOVI	1124.0520	1124.0520	1124.6270	1124.6270	0.051	0.0000	0.0000
2025/04/01	GOVI	07/08/2025	1,011. Call 00	GOVI	1130520.0000	113.0520	1136270.0000	113.6270	0.509	0.0000	0.0000
2025/04/01	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	GOVI	06/11/2025		GOVI	1145.7090	1145.7090	1146.2990	1146.2990	0.051	0.0000	0.0000
2025/04/01	GOVI	06/11/2025	1,112. Call 00	GOVI	337090.0000	33.7090	342990.0000	34.2990	1.750	0.0000	0.0000
2025/04/01	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	GOVI	05/02/2026		GOVI	1167.7360	1167.7360	1168.3410	1168.3410	0.052	0.0000	0.0000
2025/04/01	GOVI	05/02/2026	1,150. Call 00	GOVI	177360.0000	17.7360	183410.0000	18.3410	3.411	0.0000	0.0000
2025/04/01	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	GOVI	07/05/2026		GOVI	1189.8920	1189.8920	1190.5110	1190.5110	0.052	0.0000	0.0000
2025/04/01	GOVI	07/05/2026	1,177. Call 00	GOVI	128920.0000	12.8920	135110.0000	13.5110	4.801	0.0000	0.0000
2025/04/01	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/04/01	IGOV	08/05/2025		Index Future	377.9130	377.9130	377.6710	377.6710	0.064	0.0000	0.0000
2025/04/01	IGOV	07/08/2025		Index Future	385.3660	385.3660	385.1190	385.1190	0.064	0.0000	0.0000
2025/04/01	IGOV	06/11/2025		Index Future	392.8820	392.8820	392.6310	392.6310	0.064	0.0000	0.0000
2025/04/01	IGOV	05/02/2026		Index Future	400.5240	400.5240	400.2700	400.2700	0.063	0.0000	0.0000
2025/04/01	IGOV	07/05/2026		Index Future	408.2110	408.2110	407.9530	407.9530	0.063	0.0000	0.0000
2025/04/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/04/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/04/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/04/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/04/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/04/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/04/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/04/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/04/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/04/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/04/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/04/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/04/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/04/01	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2025/04/01	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/04/01	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/04/01	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/01	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/04/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/04/01	R033	08/05/2025		Bond Future	9.9714	101.3070	9.9703	101.3126	0.011	0.0000	0.0000
2025/04/01	R033	08/05/2025	10.33 Call	Bond Future	2247.4500	2.2475	2241.5600	2.2416	0.262	0.0000	0.0000
2025/04/01	R033	08/05/2025	10.33 Put	Bond Future	342.3700	0.3424	330.8300	0.3308	3.371	0.0000	0.0000
2025/04/01	R033	07/08/2025		Bond Future	10.0682	103.2799	10.0670	103.2857	0.011	0.0000	0.0000
2025/04/01	R033	07/08/2025	10.33 Call	Bond Future	2519.8200	2.5198	2516.9600	2.5170	0.114	0.0000	0.0000
2025/04/01	R033	07/08/2025	10.33 Put	Bond Future	1162.5100	1.1625	1153.8500	1.1539	0.745	0.0000	0.0000
2025/04/01	R033	06/11/2025		Bond Future	10.1779	100.2240	10.1766	100.2302	0.012	0.0000	0.0000
2025/04/01	R033	06/11/2025	10.33 Call	Bond Future	2618.3200	2.6183	2616.8700	2.6169	0.055	0.0000	0.0000
2025/04/01	R033	06/11/2025	10.33 Put	Bond Future	1849.7700	1.8498	1842.0800	1.8421	0.416	0.0000	0.0000
2025/04/01	R033	05/02/2026		Bond Future	10.2981	102.1482	10.2968	102.1548	0.013	0.0000	0.0000
2025/04/01	R033	05/02/2026	10.49 Call	Bond Future	3132.0200	3.1320	3131.5800	3.1316	0.014	0.0000	0.0000
2025/04/01	R033	05/02/2026	10.49 Put	Bond Future	2193.6000	2.1936	2186.5700	2.1866	0.320	0.0000	0.0000
2025/04/01	R033	07/05/2026		Bond Future	10.4329	99.0361	10.4314	99.0431	0.014	0.0000	0.0000
2025/04/01	R033	07/05/2026	10.38 Call	Bond Future	2726.4500	2.7265	2726.4200	2.7264	0.001	0.0000	0.0000
2025/04/01	R033	07/05/2026	10.38 Put	Bond Future	2978.6000	2.9786	2971.5600	2.9716	0.236	0.0000	0.0000
2025/04/01	R035	08/05/2025	10.08 Put	Bond Future	3341.0400	3.3410	3278.5600	3.2786	1.870	0.0000	0.0000
2025/04/01	R035	08/05/2025	10.08 Call	Bond Future	87.9900	0.0880	88.6100	0.0886	0.705	0.0000	0.0000
2025/04/01	R035	08/05/2025	10.58 Put	Bond Future	1225.7000	1.2257	1177.5600	1.1776	3.928	0.0000	0.0000
2025/04/01	R035	08/05/2025	10.58 Call	Bond Future	827.3100	0.8273	842.2700	0.8423	1.808	0.0000	0.0000
2025/04/01	R035	08/05/2025	11.01 Call	Bond Future	2332.4600	2.3325	2370.5400	2.3705	1.633	0.0000	0.0000
2025/04/01	R035	08/05/2025	11.01 Put	Bond Future	369.8500	0.3699	344.8300	0.3448	6.765	0.0000	0.0000
2025/04/01	R035	08/05/2025	11.70 Call	Bond Future	5611.0300	5.6110	5670.0300	5.6700	1.052	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	
2025/04/01	R035	08/05/2025	11.70 Put	Bond Future	32.5000	0.0325	28.4000	0.0284	12.615	0.0000	0.0000
2025/04/01	R035	08/05/2025	10.95 Call	Bond Future	2082.8600	2.0829	2117.8700	2.1179	1.681	0.0000	0.0000
2025/04/01	R035	08/05/2025	10.95 Put	Bond Future	444.6200	0.4446	416.5300	0.4165	6.318	0.0000	0.0000
2025/04/01	R035	08/05/2025	10.44 Put	Bond Future	1695.4900	1.6955	1641.1200	1.6411	3.207	0.0000	0.0000
2025/04/01	R035	08/05/2025	10.44 Call	Bond Future	509.8600	0.5099	518.5900	0.5186	1.712	0.0000	0.0000
2025/04/01	R035	08/05/2025	13.35 Call	Bond Future	13433.8600	13.4339	13496.9600	13.4970	0.470	0.0000	0.0000
2025/04/01	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	R035	08/05/2025	12.70 Call	Bond Future	10465.9200	10.4659	10528.9600	10.5290	0.602	0.0000	0.0000
2025/04/01	R035	08/05/2025	12.70 Put	Bond Future	0.2600	0.0003	0.2000	0.0002	23.077	0.0000	0.0000
2025/04/01	R035	08/05/2025	11.46 Put	Bond Future	80.2400	0.0802	71.8400	0.0718	10.469	0.0000	0.0000
2025/04/01	R035	08/05/2025	11.46 Call	Bond Future	4424.5200	4.4245	4479.2200	4.4792	1.236	0.0000	0.0000
2025/04/01	R035	08/05/2025		Bond Future	10.6515	91.1116	10.6401	91.1747	0.107	0.0000	0.0000
2025/04/01	R035	08/05/2025	11.78 Call	Bond Future	6008.3400	6.0083	6068.2600	6.0683	0.997	0.0000	0.0000
2025/04/01	R035	08/05/2025	11.78 Put	Bond Future	23.8200	0.0238	20.6400	0.0206	13.350	0.0000	0.0000
2025/04/01	R035	07/08/2025		Bond Future	10.7603	92.8860	10.7485	92.9504	0.110	0.0000	0.0000
2025/04/01	R035	07/08/2025	12.65 Call	Bond Future	9598.1900	9.5982	9658.5800	9.6586	0.629	0.0000	0.0000
2025/04/01	R035	07/08/2025	12.65 Put	Bond Future	83.9800	0.0840	79.9600	0.0800	4.787	0.0000	0.0000
2025/04/01	R035	07/08/2025	10.08 Put	Bond Future	4267.2700	4.2673	4211.1100	4.2111	1.316	0.0000	0.0000
2025/04/01	R035	07/08/2025	10.08 Call	Bond Future	465.6200	0.4656	473.8700	0.4739	1.772	0.0000	0.0000
2025/04/01	R035	07/08/2025	10.58 Put	Bond Future	2383.4500	2.3835	2339.5800	2.3396	1.841	0.0000	0.0000
2025/04/01	R035	07/08/2025	10.58 Call	Bond Future	1396.4400	1.3964	1416.9800	1.4170	1.471	0.0000	0.0000
2025/04/01	R035	07/08/2025	11.34 Call	Bond Future	3906.3400	3.9063	3947.6600	3.9477	1.058	0.0000	0.0000
2025/04/01	R035	07/08/2025	11.34 Put	Bond Future	830.6800	0.8307	807.5900	0.8076	2.780	0.0000	0.0000
2025/04/01	R035	07/08/2025	11.30 Call	Bond Future	3749.7700	3.7498	3790.1300	3.7901	1.076	0.0000	0.0000
2025/04/01	R035	07/08/2025	11.30 Put	Bond Future	881.6900	0.8817	857.6400	0.8576	2.728	0.0000	0.0000
2025/04/01	R035	06/11/2025	9.91 Put	Bond Future	5907.2000	5.9072	5850.0100	5.8500	0.968	0.0000	0.0000
2025/04/01	R035	06/11/2025	9.91 Call	Bond Future	532.6500	0.5327	541.3500	0.5414	1.633	0.0000	0.0000
2025/04/01	R035	06/11/2025	10.41 Put	Bond Future	3878.3100	3.8783	3830.3800	3.8304	1.236	0.0000	0.0000
2025/04/01	R035	06/11/2025	10.41 Call	Bond Future	1316.6100	1.3166	1334.5700	1.3346	1.364	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.43 Call	Bond Future	4273.5100	4.2735	4313.0900	4.3131	0.926	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.43 Put	Bond Future	1436.6900	1.4367	1410.3800	1.4104	1.831	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.95 Call	Bond Future	6254.3400	6.2543	6302.4900	6.3025	0.770	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.95 Put	Bond Future	830.3100	0.8303	812.5700	0.8126	2.137	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.45 Call	Bond Future	4345.6400	4.3456	4385.6000	4.3856	0.920	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.45 Put	Bond Future	1407.3200	1.4073	1381.3900	1.3814	1.843	0.0000	0.0000
2025/04/01	R035	06/11/2025	10.95 Put	Bond Future	2333.5200	2.3335	2297.4000	2.2974	1.548	0.0000	0.0000
2025/04/01	R035	06/11/2025	10.95 Call	Bond Future	2684.8800	2.6849	2714.6500	2.7147	1.109	0.0000	0.0000
2025/04/01	R035	06/11/2025	10.08 Put	Bond Future	5152.9100	5.1529	5098.5300	5.0985	1.055	0.0000	0.0000
2025/04/01	R035	06/11/2025	10.08 Call	Bond Future	747.5300	0.7475	759.0400	0.7590	1.540	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	
2025/04/01	R035	06/11/2025	10.58 Put	Bond Future	3321.4600	3.3215	3277.2000	3.2772	1.333	0.0000	0.0000
2025/04/01	R035	06/11/2025	10.58 Call	Bond Future	1690.5300	1.6905	1712.1600	1.7122	1.279	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.67 Call	Bond Future	5161.9100	5.1619	5205.7400	5.2057	0.849	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.67 Put	Bond Future	1117.6700	1.1177	1095.6100	1.0956	1.974	0.0000	0.0000
2025/04/01	R035	06/11/2025		Bond Future	10.8836	90.1688	10.8712	90.2347	0.114	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.20 Call	Bond Future	3476.8100	3.4768	3511.8700	3.5119	1.008	0.0000	0.0000
2025/04/01	R035	06/11/2025	11.20 Put	Bond Future	1819.0300	1.8190	1788.2000	1.7882	1.695	0.0000	0.0000
2025/04/01	R035	05/02/2026		Bond Future	11.0188	91.9002	11.0058	91.9676	0.118	0.0000	0.0000
2025/04/01	R035	05/02/2026	10.79 Call	Bond Future	2281.7600	2.2818	2307.6100	2.3076	1.133	0.0000	0.0000
2025/04/01	R035	05/02/2026	10.79 Put	Bond Future	3476.0600	3.4761	3434.5100	3.4345	1.195	0.0000	0.0000
2025/04/01	R035	07/05/2026		Bond Future	11.1592	89.1331	11.1456	89.2020	0.122	0.0000	0.0000
2025/04/01	R035	07/05/2026	10.86 Call	Bond Future	2517.0700	2.5171	2543.7500	2.5438	1.060	0.0000	0.0000
2025/04/01	R035	07/05/2026	10.86 Put	Bond Future	4044.2100	4.0442	4001.9900	4.0020	1.044	0.0000	0.0000
2025/04/01	R038	08/05/2025		Bond Future	11.1763	99.2196	11.1648	99.2959	0.103	0.0000	0.0000
2025/04/01	R038	08/05/2025	11.24 Call	Bond Future	1406.2900	1.4063	1434.1100	1.4341	1.978	0.0000	0.0000
2025/04/01	R038	08/05/2025	11.24 Put	Bond Future	984.2200	0.9842	935.7800	0.9358	4.922	0.0000	0.0000
2025/04/01	R038	07/08/2025		Bond Future	11.2965	101.1519	11.2846	101.2297	0.106	0.0000	0.0000
2025/04/01	R038	07/08/2025	11.24 Call	Bond Future	2021.0500	2.0211	2050.3900	2.0504	1.452	0.0000	0.0000
2025/04/01	R038	07/08/2025	11.24 Put	Bond Future	2389.8000	2.3898	2341.3700	2.3414	2.027	0.0000	0.0000
2025/04/01	R038	06/11/2025		Bond Future	11.4276	97.6135	11.4151	97.6931	0.109	0.0000	0.0000
2025/04/01	R038	06/11/2025	11.24 Call	Bond Future	2277.9500	2.2780	2307.3100	2.3073	1.289	0.0000	0.0000
2025/04/01	R038	06/11/2025	11.24 Put	Bond Future	3483.8700	3.4839	3433.6800	3.4337	1.441	0.0000	0.0000
2025/04/01	R038	06/11/2025	12.33 Call	Bond Future	6630.5800	6.6306	6686.4600	6.6865	0.843	0.0000	0.0000
2025/04/01	R038	06/11/2025	12.33 Put	Bond Future	1124.0700	1.1241	1100.4000	1.1004	2.106	0.0000	0.0000
2025/04/01	R038	06/11/2025	10.98 Put	Bond Future	4480.0000	4.4800	4422.7200	4.4227	1.279	0.0000	0.0000
2025/04/01	R038	06/11/2025	10.98 Call	Bond Future	1566.1700	1.5662	1588.4400	1.5884	1.422	0.0000	0.0000
2025/04/01	R038	05/02/2026		Bond Future	11.5673	99.4873	11.5543	99.5687	0.113	0.0000	0.0000
2025/04/01	R038	05/02/2026	11.44 Call	Bond Future	3099.6400	3.0996	3133.3200	3.1333	1.087	0.0000	0.0000
2025/04/01	R038	05/02/2026	11.44 Put	Bond Future	3897.5900	3.8976	3849.9400	3.8499	1.223	0.0000	0.0000
2025/04/01	R038	07/05/2026		Bond Future	11.7184	95.8829	11.7047	95.9660	0.116	0.0000	0.0000
2025/04/01	R038	07/05/2026	11.40 Call	Bond Future	3000.6700	3.0007	3032.6400	3.0326	1.065	0.0000	0.0000
2025/04/01	R038	07/05/2026	11.40 Put	Bond Future	4966.9600	4.9670	4915.8200	4.9158	1.030	0.0000	0.0000
2025/04/01	R053	08/05/2025		Bond Future	11.5569	101.9001	11.5405	102.0369	0.142	0.0000	0.0000
2025/04/01	R053	08/05/2025	12.64 Call	Bond Future	8388.7400	8.3887	8517.5900	8.5176	1.536	0.0000	0.0000
2025/04/01	R053	08/05/2025	12.64 Put	Bond Future	55.8200	0.0558	47.8800	0.0479	14.224	0.0000	0.0000
2025/04/01	R053	07/08/2025		Bond Future	11.6664	103.8846	11.6493	104.0241	0.146	0.0000	0.0000
2025/04/01	R053	07/08/2025	13.17 Call	Bond Future	11417.8900	11.4179	11540.1200	11.5401	1.071	0.0000	0.0000
2025/04/01	R053	07/08/2025	13.17 Put	Bond Future	367.3400	0.3673	350.0800	0.3501	4.699	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	
2025/04/01	R053	06/11/2025		Bond Future	11.7841	100.0205	11.7664	100.1629	0.150	0.0000	0.0000
2025/04/01	R053	06/11/2025	11.76 Call	Bond Future	3795.8300	3.7958	3860.2300	3.8602	1.697	0.0000	0.0000
2025/04/01	R053	06/11/2025	11.76 Put	Bond Future	3989.5700	3.9896	3911.5800	3.9116	1.955	0.0000	0.0000
2025/04/01	R053	05/02/2026		Bond Future	11.9081	101.9404	11.8896	102.0859	0.155	0.0000	0.0000
2025/04/01	R053	05/02/2026	11.49 Call	Bond Future	2961.7700	2.9618	3013.6400	3.0136	1.751	0.0000	0.0000
2025/04/01	R053	05/02/2026	11.49 Put	Bond Future	6355.1000	6.3551	6261.5400	6.2615	1.472	0.0000	0.0000
2025/04/01	R053	07/05/2026		Bond Future	12.0401	98.0051	12.0209	98.1536	0.160	0.0000	0.0000
2025/04/01	R053	07/05/2026	11.69 Call	Bond Future	3901.4300	3.9014	3960.9800	3.9610	1.526	0.0000	0.0000
2025/04/01	R053	07/05/2026	11.69 Put	Bond Future	6671.5300	6.6715	6582.5400	6.5825	1.334	0.0000	0.0000
2025/04/01	R186	08/05/2025		Bond Future	8.2847	107.3775	8.2784	107.3870	0.076	0.0000	0.0000
2025/04/01	R186	08/05/2025	8.47 Call	Bond Future	343.7700	0.3438	349.1300	0.3491	1.559	0.0000	0.0000
2025/04/01	R186	08/05/2025	8.47 Put	Bond Future	64.2900	0.0643	60.1500	0.0602	6.440	0.0000	0.0000
2025/04/01	R186	07/08/2025		Bond Future	8.3632	104.1602	8.3556	104.1699	0.091	0.0000	0.0000
2025/04/01	R186	07/08/2025	9.68 Call	Bond Future	1693.8400	1.6938	1702.7300	1.7027	0.525	0.0000	0.0000
2025/04/01	R186	07/08/2025	9.68 Put	Bond Future	20.8200	0.0208	19.9500	0.0200	4.179	0.0000	0.0000
2025/04/01	R186	07/08/2025	10.25 Call	Bond Future	2392.9700	2.3930	2402.3600	2.4024	0.392	0.0000	0.0000
2025/04/01	R186	07/08/2025	10.25 Put	Bond Future	7.6000	0.0076	7.2300	0.0072	4.868	0.0000	0.0000
2025/04/01	R186	07/08/2025	9.22 Put	Bond Future	49.2400	0.0492	47.5000	0.0475	3.534	0.0000	0.0000
2025/04/01	R186	07/08/2025	9.22 Call	Bond Future	1142.1900	1.1422	1150.2100	1.1502	0.702	0.0000	0.0000
2025/04/01	R186	06/11/2025		Bond Future	8.4941	106.1654	8.4844	106.1756	0.114	0.0000	0.0000
2025/04/01	R186	06/11/2025	8.13 Call	Bond Future	144.7500	0.1448	147.3000	0.1473	1.762	0.0000	0.0000
2025/04/01	R186	06/11/2025	8.13 Put	Bond Future	530.2800	0.5303	522.5800	0.5226	1.452	0.0000	0.0000
2025/04/01	R186	05/02/2026		Bond Future	8.7156	102.8968	8.7026	102.9075	0.149	0.0000	0.0000
2025/04/01	R186	05/02/2026	8.43 Call	Bond Future	216.7900	0.2168	220.4600	0.2205	1.693	0.0000	0.0000
2025/04/01	R186	05/02/2026	8.43 Put	Bond Future	452.4000	0.4524	445.3700	0.4454	1.554	0.0000	0.0000
2025/04/01	R186	07/05/2026		Bond Future	9.1776	104.8432	9.1585	104.8545	0.209	0.0000	0.0000
2025/04/01	R186	07/05/2026	8.69 Call	Bond Future	162.5100	0.1625	166.0800	0.1661	2.197	0.0000	0.0000
2025/04/01	R186	07/05/2026	8.69 Put	Bond Future	449.2500	0.4493	441.5900	0.4416	1.705	0.0000	0.0000
2025/04/01	R202	08/05/2025		Bond Future	271.1040	271.1040	271.1102	271.1102	0.002	0.0000	0.0000
2025/04/01	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	R202	08/05/2025	272.31 Put	Bond Future	1206.0100	1.2060	1199.8400	1.1998	0.512	0.0000	0.0000
2025/04/01	R202	07/08/2025		Bond Future	271.1960	271.1960	271.2024	271.2024	0.002	0.0000	0.0000
2025/04/01	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	R202	07/08/2025	271.60 Put	Bond Future	403.9800	0.4040	397.6200	0.3976	1.574	0.0000	0.0000
2025/04/01	R202	06/11/2025		Bond Future	276.4827	276.4827	276.4901	276.4901	0.003	0.0000	0.0000
2025/04/01	R202	06/11/2025	275.64 Call	Bond Future	842.6900	0.8427	850.1200	0.8501	0.882	0.0000	0.0000
2025/04/01	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	R202	05/02/2026		Bond Future	276.5009	276.5009	276.5084	276.5084	0.003	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
2025/04/01	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/04/01	R202	05/02/2026	277.82 Put	Bond Future	1319.0700	1.3191	1311.5700	1.3116	0.569	0.0000
2025/04/01	R202	07/05/2026		Bond Future	281.8008	281.8008	281.8092	281.8092	0.003	0.0000
2025/04/01	R202	07/05/2026	277.55 Call	Bond Future	4250.8000	4.2508	4259.2100	4.2592	0.198	0.0000
2025/04/01	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/01	R209	08/05/2025		Bond Future	10.8951	71.5238	10.8838	71.5803	0.104	0.0000
2025/04/01	R209	08/05/2025	11.89 Call	Bond Future	4780.9500	4.7810	4832.9700	4.8330	1.088	0.0000
2025/04/01	R209	08/05/2025	11.89 Put	Bond Future	36.9400	0.0369	32.5000	0.0325	12.019	0.0000
2025/04/01	R209	07/08/2025		Bond Future	11.0004	72.9167	10.9886	72.9743	0.107	0.0000
2025/04/01	R209	07/08/2025	12.68 Call	Bond Future	7763.6700	7.7637	7815.8900	7.8159	0.673	0.0000
2025/04/01	R209	07/08/2025	12.68 Put	Bond Future	125.2500	0.1253	119.8900	0.1199	4.279	0.0000
2025/04/01	R209	06/11/2025		Bond Future	11.1155	71.1679	11.1033	71.2268	0.110	0.0000
2025/04/01	R209	06/11/2025	11.27 Call	Bond Future	2695.6100	2.6956	2723.9300	2.7239	1.051	0.0000
2025/04/01	R209	06/11/2025	11.27 Put	Bond Future	1956.9300	1.9569	1926.3300	1.9263	1.564	0.0000
2025/04/01	R209	05/02/2026		Bond Future	11.2386	72.5345	11.2259	72.5946	0.113	0.0000
2025/04/01	R209	05/02/2026	10.93 Call	Bond Future	1930.6500	1.9307	1952.4200	1.9524	1.128	0.0000
2025/04/01	R209	05/02/2026	10.93 Put	Bond Future	3408.0400	3.4080	3369.6200	3.3696	1.127	0.0000
2025/04/01	R209	07/05/2026		Bond Future	11.3718	70.7550	11.3586	70.8165	0.117	0.0000
2025/04/01	R209	07/05/2026	11.07 Call	Bond Future	2339.0800	2.3391	2362.9500	2.3630	1.020	0.0000
2025/04/01	R209	07/05/2026	11.07 Put	Bond Future	3753.9700	3.7540	3716.3200	3.7163	1.003	0.0000
2025/04/01	R210	08/05/2025		Bond Future	246.7436	246.7436	246.8133	246.8133	0.028	0.0000
2025/04/01	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/01	R210	08/05/2025	248.03 Put	Bond Future	1286.4000	1.2864	1216.6900	1.2167	5.419	0.0000
2025/04/01	R210	07/08/2025		Bond Future	251.6094	251.6094	251.6806	251.6806	0.028	0.0000
2025/04/01	R210	07/08/2025	248.44 Call	Bond Future	3169.3500	3.1694	3240.5600	3.2406	2.247	0.0000
2025/04/01	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/01	R210	06/11/2025		Bond Future	253.0858	253.0858	253.1587	253.1587	0.029	0.0000
2025/04/01	R210	06/11/2025	252.14 Call	Bond Future	945.8400	0.9458	1018.6600	1.0187	7.699	0.0000
2025/04/01	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/01	R210	05/02/2026		Bond Future	258.0062	258.0062	258.0811	258.0811	0.029	0.0000
2025/04/01	R210	05/02/2026	253.10 Call	Bond Future	4906.2100	4.9062	4981.0600	4.9811	1.526	0.0000
2025/04/01	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/01	R210	07/05/2026		Bond Future	259.4552	259.4552	259.5313	259.5313	0.029	0.0000
2025/04/01	R210	07/05/2026	255.40 Call	Bond Future	4055.2400	4.0552	4131.2900	4.1313	1.875	0.0000
2025/04/01	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/04/01	R213	08/05/2025		Bond Future	9.5580	90.1990	9.5570	90.2029	0.010	0.0000
2025/04/01	R213	08/05/2025	10.52 Call	Bond Future	3855.3500	3.8554	3856.1300	3.8561	0.020	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/04/01	R213	08/05/2025	10.52 Put	Bond Future	46.1400	0.0461	42.9700	0.0430	6.870	0.0000	0.0000
2025/04/01	R213	07/08/2025		Bond Future	9.6470	91.9556	9.6459	91.9596	0.011	0.0000	0.0000
2025/04/01	R213	07/08/2025	11.66 Call	Bond Future	7514.5700	7.5146	7517.8700	7.5179	0.044	0.0000	0.0000
2025/04/01	R213	07/08/2025	11.66 Put	Bond Future	26.0800	0.0261	25.3400	0.0253	2.837	0.0000	0.0000
2025/04/01	R213	06/11/2025		Bond Future	9.7560	90.1724	9.7548	90.1769	0.012	0.0000	0.0000
2025/04/01	R213	06/11/2025	10.05 Call	Bond Future	2305.8600	2.3059	2304.8400	2.3048	0.044	0.0000	0.0000
2025/04/01	R213	06/11/2025	10.05 Put	Bond Future	1203.0400	1.2030	1197.5900	1.1976	0.453	0.0000	0.0000
2025/04/01	R213	05/02/2026		Bond Future	9.8806	91.9044	9.8793	91.9091	0.013	0.0000	0.0000
2025/04/01	R213	05/02/2026	9.89 Call	Bond Future	1882.0600	1.8821	1881.4900	1.8815	0.030	0.0000	0.0000
2025/04/01	R213	05/02/2026	9.89 Put	Bond Future	1847.9000	1.8479	1842.6100	1.8426	0.286	0.0000	0.0000
2025/04/01	R213	07/05/2026		Bond Future	10.0159	90.0902	10.0145	90.0953	0.014	0.0000	0.0000
2025/04/01	R213	07/05/2026	9.80 Call	Bond Future	1679.4000	1.6794	1679.1800	1.6792	0.013	0.0000	0.0000
2025/04/01	R213	07/05/2026	9.80 Put	Bond Future	2433.9300	2.4339	2428.6700	2.4287	0.216	0.0000	0.0000
2025/04/01	R214	08/05/2025		Bond Future	11.4154	65.6794	11.3889	65.8186	0.232	0.0000	0.0000
2025/04/01	R214	08/05/2025	12.40 Call	Bond Future	4905.2300	4.9052	5037.1200	5.0371	2.689	0.0000	0.0000
2025/04/01	R214	08/05/2025	12.40 Put	Bond Future	40.1100	0.0401	32.8600	0.0329	18.075	0.0000	0.0000
2025/04/01	R214	07/08/2025		Bond Future	11.5211	66.9585	11.4936	67.1004	0.238	0.0000	0.0000
2025/04/01	R214	07/08/2025	12.97 Call	Bond Future	7082.1800	7.0822	7209.5100	7.2095	1.798	0.0000	0.0000
2025/04/01	R214	07/08/2025	12.97 Put	Bond Future	210.7000	0.2107	196.1400	0.1961	6.910	0.0000	0.0000
2025/04/01	R214	06/11/2025		Bond Future	11.6370	64.9478	11.6085	65.0926	0.244	0.0000	0.0000
2025/04/01	R214	06/11/2025	11.64 Call	Bond Future	2391.9800	2.3920	2462.4500	2.4625	2.946	0.0000	0.0000
2025/04/01	R214	06/11/2025	11.64 Put	Bond Future	2376.4900	2.3765	2302.1700	2.3022	3.127	0.0000	0.0000
2025/04/01	R214	05/02/2026		Bond Future	11.7613	66.1950	11.7318	66.3428	0.251	0.0000	0.0000
2025/04/01	R214	05/02/2026	11.26 Call	Bond Future	1685.1100	1.6851	1736.9800	1.7370	3.078	0.0000	0.0000
2025/04/01	R214	05/02/2026	11.26 Put	Bond Future	4265.2400	4.2652	4169.3500	4.1694	2.248	0.0000	0.0000
2025/04/01	R214	07/05/2026		Bond Future	11.8880	64.1473	11.8573	64.2980	0.257	0.0000	0.0000
2025/04/01	R214	07/05/2026	11.53 Call	Bond Future	2362.0100	2.3620	2424.2500	2.4243	2.635	0.0000	0.0000
2025/04/01	R214	07/05/2026	11.53 Put	Bond Future	4158.1600	4.1582	4069.7000	4.0697	2.127	0.0000	0.0000
2025/04/01	R248	08/05/2025		Bond Future	11.5969	79.0598	11.5805	79.1652	0.142	0.0000	0.0000
2025/04/01	R248	08/05/2025	12.60 Call	Bond Future	6051.9400	6.0519	6150.5100	6.1505	1.629	0.0000	0.0000
2025/04/01	R248	08/05/2025	12.60 Put	Bond Future	48.6600	0.0487	41.8300	0.0418	14.036	0.0000	0.0000
2025/04/01	R248	07/08/2025		Bond Future	11.7062	80.5995	11.6892	80.7070	0.145	0.0000	0.0000
2025/04/01	R248	07/08/2025	13.21 Call	Bond Future	8848.7100	8.8487	8942.9200	8.9429	1.065	0.0000	0.0000
2025/04/01	R248	07/08/2025	13.21 Put	Bond Future	283.2600	0.2833	269.9700	0.2700	4.692	0.0000	0.0000
2025/04/01	R248	06/11/2025		Bond Future	11.8255	77.7091	11.8078	77.8188	0.150	0.0000	0.0000
2025/04/01	R248	06/11/2025	11.74 Call	Bond Future	2649.3500	2.6494	2696.7900	2.6968	1.791	0.0000	0.0000
2025/04/01	R248	06/11/2025	11.74 Put	Bond Future	3182.5000	3.1825	3120.2000	3.1202	1.958	0.0000	0.0000
2025/04/01	R248	05/02/2026		Bond Future	11.9534	79.2011	11.9350	79.3132	0.154	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
2025/04/01	R248	05/02/2026	11.46 Call	Bond Future	2101.8800	2.1019	2139.4700	2.1395	1.788	0.0000	0.0000
2025/04/01	R248	05/02/2026	11.46 Put	Bond Future	5208.3000	5.2083	5133.8300	5.1338	1.430	0.0000	0.0000
2025/04/01	R248	07/05/2026		Bond Future	12.0832	76.2566	12.0641	76.3711	0.158	0.0000	0.0000
2025/04/01	R248	07/05/2026	11.72 Call	Bond Future	2901.2900	2.9013	2946.6000	2.9466	1.562	0.0000	0.0000
2025/04/01	R248	07/05/2026	11.72 Put	Bond Future	5124.9600	5.1250	5055.8500	5.0559	1.348	0.0000	0.0000
2025/04/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/04/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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