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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/03/2025 TO 03/03/2025

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
2025/03/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/03	2029	08/05/2025		Bond Future	136.1840	136.1840	136.3587	0.128	0.0000	0.0000
2025/03/03	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2029	08/05/2025	137.85 Put	Bond Future	1666.0300	1.6660	1491.2700	1.4913	10.490	0.0000
2025/03/03	2029	07/08/2025		Bond Future	138.8841	138.8841	139.0625	0.128	0.0000	0.0000
2025/03/03	2029	07/08/2025	137.41 Call	Bond Future	1474.1400	1.4741	1652.5300	1.6525	12.101	0.0000
2025/03/03	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	
2025/03/03	2029	06/11/2025		Bond Future	140.1752	140.1752	140.3573	140.3573	0.130	0.0000	0.0000
2025/03/03	2029	06/11/2025	139.79 Call	Bond Future	385.1800	0.3852	567.2500	0.5673	47.269	0.0000	0.0000
2025/03/03	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2029	05/02/2026		Bond Future	142.8939	142.8939	143.0800	143.0800	0.130	0.0000	0.0000
2025/03/03	2029	05/02/2026	140.11 Call	Bond Future	2783.9400	2.7839	2969.9600	2.9700	6.682	0.0000	0.0000
2025/03/03	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2029	07/05/2026		Bond Future	144.1323	144.1323	144.3221	144.3221	0.132	0.0000	0.0000
2025/03/03	2029	07/05/2026	141.82 Call	Bond Future	2312.2800	2.3123	2502.0600	2.5021	8.207	0.0000	0.0000
2025/03/03	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2030	08/05/2025	8.72 Put	Bond Future	1969.2000	1.9692	1877.2100	1.8772	4.671	0.0000	0.0000
2025/03/03	2030	08/05/2025	8.72 Call	Bond Future	213.3700	0.2134	220.9100	0.2209	3.534	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.22 Put	Bond Future	810.3100	0.8103	744.8600	0.7449	8.077	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.22 Call	Bond Future	902.4100	0.9024	936.4900	0.9365	3.777	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.54 Call	Bond Future	1652.4700	1.6525	1708.3100	1.7083	3.379	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.54 Put	Bond Future	400.3100	0.4003	356.6200	0.3566	10.914	0.0000	0.0000
2025/03/03	2030	08/05/2025	8.68 Put	Bond Future	2089.2400	2.0892	1996.0100	1.9960	4.462	0.0000	0.0000
2025/03/03	2030	08/05/2025	8.68 Call	Bond Future	183.6800	0.1837	189.9800	0.1900	3.430	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.18 Put	Bond Future	878.8000	0.8788	810.6700	0.8107	7.753	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.18 Call	Bond Future	824.6600	0.8247	856.0600	0.8561	3.808	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.99 Call	Bond Future	2982.0500	2.9821	3061.8400	3.0618	2.676	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.99 Put	Bond Future	127.7500	0.1278	108.0100	0.1080	15.452	0.0000	0.0000
2025/03/03	2030	08/05/2025	8.95 Put	Bond Future	1354.6400	1.3546	1272.5700	1.2726	6.058	0.0000	0.0000
2025/03/03	2030	08/05/2025	8.95 Call	Bond Future	454.2700	0.4543	471.7300	0.4717	3.844	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.45 Put	Bond Future	492.9300	0.4929	443.2800	0.4433	10.072	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.45 Call	Bond Future	1420.5900	1.4206	1470.4700	1.4705	3.511	0.0000	0.0000
2025/03/03	2030	08/05/2025	11.86 Call	Bond Future	9162.9800	9.1630	9262.4900	9.2625	1.086	0.0000	0.0000
2025/03/03	2030	08/05/2025	11.86 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/03/03	2030	08/05/2025	10.31 Put	Bond Future	50.3400	0.0503	40.7400	0.0407	19.070	0.0000	0.0000
2025/03/03	2030	08/05/2025	10.31 Call	Bond Future	4023.5600	4.0236	4113.4900	4.1135	2.235	0.0000	0.0000
2025/03/03	2030	08/05/2025	12.28 Call	Bond Future	10506.1000	10.5061	10605.6300	10.6056	0.947	0.0000	0.0000
2025/03/03	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2030	08/05/2025	10.69 Put	Bond Future	11.6400	0.0116	8.7600	0.0088	24.742	0.0000	0.0000
2025/03/03	2030	08/05/2025	10.69 Call	Bond Future	5292.0400	5.2920	5388.6900	5.3887	1.826	0.0000	0.0000
2025/03/03	2030	08/05/2025		Bond Future	9.1948	97.7402	9.1676	97.8397	0.296	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.93 Call	Bond Future	2792.7500	2.7928	2870.0400	2.8700	2.768	0.0000	0.0000
2025/03/03	2030	08/05/2025	9.93 Put	Bond Future	150.1200	0.1501	127.8800	0.1279	14.815	0.0000	0.0000
2025/03/03	2030	07/08/2025	12.12 Call	Bond Future	9291.3000	9.2913	9392.3500	9.3924	1.088	0.0000	0.0000
2025/03/03	2030	07/08/2025	12.12 Put	Bond Future	2.9200	0.0029	2.4100	0.0024	17.466	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	
2025/03/03	2030	07/08/2025	10.48 Put	Bond Future	204.1400	0.2041	186.3500	0.1864	8.715	0.0000	0.0000
2025/03/03	2030	07/08/2025	10.48 Call	Bond Future	4263.9800	4.2640	4347.7500	4.3478	1.965	0.0000	0.0000
2025/03/03	2030	07/08/2025		Bond Future	9.2845	95.6441	9.2554	95.7457	0.313	0.0000	0.0000
2025/03/03	2030	07/08/2025	11.11 Call	Bond Future	6164.3500	6.1644	6259.9500	6.2600	1.551	0.0000	0.0000
2025/03/03	2030	07/08/2025	11.11 Put	Bond Future	50.8000	0.0508	44.8400	0.0448	11.732	0.0000	0.0000
2025/03/03	2030	07/08/2025	8.72 Put	Bond Future	2403.6700	2.4037	2319.1900	2.3192	3.515	0.0000	0.0000
2025/03/03	2030	07/08/2025	8.72 Call	Bond Future	409.7700	0.4098	426.8500	0.4269	4.168	0.0000	0.0000
2025/03/03	2030	07/08/2025	9.22 Put	Bond Future	1319.0600	1.3191	1255.2500	1.2553	4.838	0.0000	0.0000
2025/03/03	2030	07/08/2025	9.22 Call	Bond Future	1093.8800	1.0939	1131.6300	1.1316	3.451	0.0000	0.0000
2025/03/03	2030	07/08/2025	9.81 Call	Bond Future	2388.6100	2.3886	2452.0100	2.4520	2.654	0.0000	0.0000
2025/03/03	2030	07/08/2025	9.81 Put	Bond Future	577.1800	0.5772	539.0200	0.5390	6.611	0.0000	0.0000
2025/03/03	2030	06/11/2025	8.72 Put	Bond Future	2772.4900	2.7725	2689.9700	2.6900	2.976	0.0000	0.0000
2025/03/03	2030	06/11/2025	8.72 Call	Bond Future	546.5600	0.5466	567.8500	0.5679	3.895	0.0000	0.0000
2025/03/03	2030	06/11/2025	9.22 Put	Bond Future	1748.9100	1.7489	1683.6100	1.6836	3.734	0.0000	0.0000
2025/03/03	2030	06/11/2025	9.22 Call	Bond Future	1213.5000	1.2135	1252.0100	1.2520	3.173	0.0000	0.0000
2025/03/03	2030	06/11/2025	10.08 Call	Bond Future	3005.7400	3.0057	3073.0400	3.0730	2.239	0.0000	0.0000
2025/03/03	2030	06/11/2025	10.08 Put	Bond Future	716.8000	0.7168	680.2900	0.6803	5.093	0.0000	0.0000
2025/03/03	2030	06/11/2025		Bond Future	9.3806	97.4948	9.3494	97.5986	0.333	0.0000	0.0000
2025/03/03	2030	06/11/2025	9.54 Call	Bond Future	1797.8300	1.7978	1847.8300	1.8478	2.781	0.0000	0.0000
2025/03/03	2030	06/11/2025	9.54 Put	Bond Future	1270.1700	1.2702	1216.3600	1.2164	4.236	0.0000	0.0000
2025/03/03	2030	05/02/2026		Bond Future	9.4979	95.3541	9.4642	95.4602	0.355	0.0000	0.0000
2025/03/03	2030	05/02/2026	9.49 Call	Bond Future	1690.4400	1.6904	1737.2200	1.7372	2.767	0.0000	0.0000
2025/03/03	2030	05/02/2026	9.49 Put	Bond Future	1715.1600	1.7152	1655.8600	1.6559	3.457	0.0000	0.0000
2025/03/03	2030	07/05/2026		Bond Future	9.6580	97.1275	9.6215	97.2359	0.378	0.0000	0.0000
2025/03/03	2030	07/05/2026	9.39 Call	Bond Future	1453.6800	1.4537	1495.6100	1.4956	2.884	0.0000	0.0000
2025/03/03	2030	07/05/2026	9.39 Put	Bond Future	2253.6900	2.2537	2187.2000	2.1872	2.950	0.0000	0.0000
2025/03/03	2032	08/05/2025	9.40 Put	Bond Future	2657.9600	2.6580	2599.5300	2.5995	2.198	0.0000	0.0000
2025/03/03	2032	08/05/2025	9.40 Call	Bond Future	237.4300	0.2374	232.4300	0.2324	2.106	0.0000	0.0000
2025/03/03	2032	08/05/2025	9.90 Put	Bond Future	1147.8300	1.1478	1096.6100	1.0966	4.462	0.0000	0.0000
2025/03/03	2032	08/05/2025	9.90 Call	Bond Future	1091.2800	1.0913	1093.4900	1.0935	0.203	0.0000	0.0000
2025/03/03	2032	08/05/2025	10.28 Call	Bond Future	2226.9300	2.2269	2243.3600	2.2434	0.738	0.0000	0.0000
2025/03/03	2032	08/05/2025	10.28 Put	Bond Future	536.8000	0.5368	499.8000	0.4998	6.893	0.0000	0.0000
2025/03/03	2032	08/05/2025	9.42 Put	Bond Future	2581.1200	2.5811	2522.6700	2.5227	2.265	0.0000	0.0000
2025/03/03	2032	08/05/2025	9.42 Call	Bond Future	256.6100	0.2566	251.5900	0.2516	1.956	0.0000	0.0000
2025/03/03	2032	08/05/2025	9.92 Put	Bond Future	1105.4700	1.1055	1054.8700	1.0549	4.577	0.0000	0.0000
2025/03/03	2032	08/05/2025	9.92 Call	Bond Future	1141.9100	1.1419	1144.7400	1.1447	0.248	0.0000	0.0000
2025/03/03	2032	08/05/2025	10.97 Call	Bond Future	4871.1900	4.8712	4910.5800	4.9106	0.809	0.0000	0.0000
2025/03/03	2032	08/05/2025	10.97 Put	Bond Future	115.6700	0.1157	101.6300	0.1016	12.138	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	
2025/03/03	2032	08/05/2025		Bond Future	9.9122	92.7991	9.9007	92.8525	0.116	0.0000	0.0000
2025/03/03	2032	08/05/2025	10.91 Call	Bond Future	4627.2300	4.6272	4665.1600	4.6652	0.820	0.0000	0.0000
2025/03/03	2032	08/05/2025	10.91 Put	Bond Future	132.9600	0.1330	117.4600	0.1175	11.658	0.0000	0.0000
2025/03/03	2032	07/08/2025		Bond Future	10.0098	94.6165	9.9977	94.6711	0.121	0.0000	0.0000
2025/03/03	2032	07/08/2025	12.01 Call	Bond Future	8574.7900	8.5748	8622.9500	8.6230	0.562	0.0000	0.0000
2025/03/03	2032	07/08/2025	12.01 Put	Bond Future	89.6700	0.0897	83.2000	0.0832	7.215	0.0000	0.0000
2025/03/03	2032	07/08/2025	9.40 Put	Bond Future	3362.0300	3.3620	3309.2800	3.3093	1.569	0.0000	0.0000
2025/03/03	2032	07/08/2025	9.40 Call	Bond Future	559.1500	0.5592	561.0300	0.5610	0.336	0.0000	0.0000
2025/03/03	2032	07/08/2025	9.90 Put	Bond Future	1880.6900	1.8807	1836.1600	1.8362	2.368	0.0000	0.0000
2025/03/03	2032	07/08/2025	9.90 Call	Bond Future	1383.6600	1.3837	1393.7600	1.3938	0.730	0.0000	0.0000
2025/03/03	2032	07/08/2025	10.59 Call	Bond Future	3310.5500	3.3106	3337.0300	3.3370	0.800	0.0000	0.0000
2025/03/03	2032	07/08/2025	10.59 Put	Bond Future	740.7500	0.7408	712.6000	0.7126	3.800	0.0000	0.0000
2025/03/03	2032	06/11/2025	9.40 Put	Bond Future	3967.4200	3.9674	3916.8500	3.9169	1.275	0.0000	0.0000
2025/03/03	2032	06/11/2025	9.40 Call	Bond Future	746.5400	0.7465	751.9100	0.7519	0.719	0.0000	0.0000
2025/03/03	2032	06/11/2025	9.90 Put	Bond Future	2529.7000	2.5297	2486.3300	2.4863	1.714	0.0000	0.0000
2025/03/03	2032	06/11/2025	9.90 Call	Bond Future	1554.6100	1.5546	1567.1800	1.5672	0.809	0.0000	0.0000
2025/03/03	2032	06/11/2025	10.89 Call	Bond Future	4212.8600	4.2129	4243.0800	4.2431	0.717	0.0000	0.0000
2025/03/03	2032	06/11/2025	10.89 Put	Bond Future	935.5200	0.9355	909.8000	0.9098	2.749	0.0000	0.0000
2025/03/03	2032	06/11/2025		Bond Future	10.1219	92.2859	10.1091	92.3418	0.127	0.0000	0.0000
2025/03/03	2032	06/11/2025	10.42 Call	Bond Future	2806.3000	2.8063	2828.2500	2.8283	0.782	0.0000	0.0000
2025/03/03	2032	06/11/2025	10.42 Put	Bond Future	1516.3400	1.5163	1482.3500	1.4824	2.242	0.0000	0.0000
2025/03/03	2032	05/02/2026		Bond Future	10.2493	94.0530	10.2357	94.1103	0.132	0.0000	0.0000
2025/03/03	2032	05/02/2026	10.16 Call	Bond Future	2102.0900	2.1021	2120.0100	2.1200	0.852	0.0000	0.0000
2025/03/03	2032	05/02/2026	10.16 Put	Bond Future	2479.5600	2.4796	2440.1700	2.4402	1.589	0.0000	0.0000
2025/03/03	2032	07/05/2026		Bond Future	10.3990	91.6426	10.3846	91.7013	0.139	0.0000	0.0000
2025/03/03	2032	07/05/2026	10.14 Call	Bond Future	2039.4800	2.0395	2057.1600	2.0572	0.867	0.0000	0.0000
2025/03/03	2032	07/05/2026	10.14 Put	Bond Future	3100.3900	3.1004	3059.3700	3.0594	1.323	0.0000	0.0000
2025/03/03	2033	08/05/2025		Bond Future	129.3061	129.3061	129.5785	129.5785	0.211	0.0000	0.0000
2025/03/03	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2033	08/05/2025	130.62 Put	Bond Future	1313.9500	1.3140	1041.4800	1.0415	20.737	0.0000	0.0000
2025/03/03	2033	07/08/2025		Bond Future	131.8699	131.8699	132.1479	132.1479	0.211	0.0000	0.0000
2025/03/03	2033	07/08/2025	128.65 Call	Bond Future	3219.8900	3.2199	3497.9000	3.4979	8.634	0.0000	0.0000
2025/03/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2033	06/11/2025		Bond Future	132.9247	132.9247	133.2083	133.2083	0.213	0.0000	0.0000
2025/03/03	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	68.2800	0.0683	100.000	0.0000	0.0000
2025/03/03	2033	06/11/2025	133.14 Put	Bond Future	215.3400	0.2153	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/03	2033	05/02/2026		Bond Future	135.5029	135.5029	135.7925	135.7925	0.214	0.0000	0.0000
2025/03/03	2033	05/02/2026	132.88 Call	Bond Future	2622.9200	2.6229	2912.5000	2.9125	11.040	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	
2025/03/03	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2033	07/05/2026		Bond Future	136.4997	136.4997	136.7950	136.7950	0.216	0.0000	0.0000
2025/03/03	2033	07/05/2026	135.16 Call	Bond Future	1339.6800	1.3397	1634.9600	1.6350	22.041	0.0000	0.0000
2025/03/03	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2037	08/05/2025	10.50 Put	Bond Future	3470.5800	3.4706	3348.9200	3.3489	3.505	0.0000	0.0000
2025/03/03	2037	08/05/2025	10.50 Call	Bond Future	322.6400	0.3226	326.1900	0.3262	1.100	0.0000	0.0000
2025/03/03	2037	08/05/2025	11.00 Put	Bond Future	1541.8900	1.5419	1446.7600	1.4468	6.170	0.0000	0.0000
2025/03/03	2037	08/05/2025	11.00 Call	Bond Future	1336.2000	1.3362	1366.2800	1.3663	2.251	0.0000	0.0000
2025/03/03	2037	08/05/2025	11.46 Call	Bond Future	2991.5500	2.9916	3058.4500	3.0585	2.236	0.0000	0.0000
2025/03/03	2037	08/05/2025	11.46 Put	Bond Future	612.3500	0.6124	554.0400	0.5540	9.522	0.0000	0.0000
2025/03/03	2037	08/05/2025	12.55 Put	Bond Future	42.1400	0.0421	34.0100	0.0340	19.293	0.0000	0.0000
2025/03/03	2037	08/05/2025	12.55 Call	Bond Future	8113.1500	8.1132	8230.2300	8.2302	1.443	0.0000	0.0000
2025/03/03	2037	08/05/2025	13.30 Put	Bond Future	2.5300	0.0025	1.7900	0.0018	29.249	0.0000	0.0000
2025/03/03	2037	08/05/2025	13.30 Call	Bond Future	11664.2000	11.6642	11788.6700	11.7887	1.067	0.0000	0.0000
2025/03/03	2037	08/05/2025	13.35 Put	Bond Future	2.0500	0.0021	1.4400	0.0014	29.756	0.0000	0.0000
2025/03/03	2037	08/05/2025	13.35 Call	Bond Future	11894.2800	11.8943	12018.8800	12.0189	1.048	0.0000	0.0000
2025/03/03	2037	08/05/2025		Bond Future	11.0359	85.9143	11.0140	86.0395	0.198	0.0000	0.0000
2025/03/03	2037	08/05/2025	12.25 Call	Bond Future	6656.4100	6.6564	6766.2000	6.7662	1.649	0.0000	0.0000
2025/03/03	2037	08/05/2025	12.25 Put	Bond Future	93.8900	0.0939	78.4700	0.0785	16.423	0.0000	0.0000
2025/03/03	2037	07/08/2025		Bond Future	11.1529	83.3360	11.1301	83.4638	0.204	0.0000	0.0000
2025/03/03	2037	07/08/2025	13.01 Call	Bond Future	9729.6100	9.7296	9843.3800	9.8434	1.169	0.0000	0.0000
2025/03/03	2037	07/08/2025	13.01 Put	Bond Future	166.1500	0.1662	152.1500	0.1522	8.426	0.0000	0.0000
2025/03/03	2037	07/08/2025	12.17 Call	Bond Future	6077.1900	6.0772	6167.2500	6.1673	1.482	0.0000	0.0000
2025/03/03	2037	07/08/2025	12.17 Put	Bond Future	635.1400	0.6351	597.4300	0.5974	5.937	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.42 Call	Bond Future	3116.8400	3.1168	3175.0500	3.1751	1.868	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.42 Put	Bond Future	1636.8700	1.6369	1567.3100	1.5673	4.250	0.0000	0.0000
2025/03/03	2037	07/08/2025	10.55 Put	Bond Future	4288.1000	4.2881	4178.5100	4.1785	2.556	0.0000	0.0000
2025/03/03	2037	07/08/2025	10.55 Call	Bond Future	807.9100	0.8079	826.0900	0.8261	2.250	0.0000	0.0000
2025/03/03	2037	07/08/2025	10.64 Put	Bond Future	3917.5600	3.9176	3811.3900	3.8114	2.710	0.0000	0.0000
2025/03/03	2037	07/08/2025	10.64 Call	Bond Future	969.6400	0.9696	991.2400	0.9912	2.228	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.82 Call	Bond Future	4624.1100	4.6241	4700.6900	4.7007	1.656	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.82 Put	Bond Future	996.4800	0.9965	945.2900	0.9453	5.137	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.07 Call	Bond Future	1998.1900	1.9982	2039.1800	2.0392	2.051	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.07 Put	Bond Future	2464.7900	2.4648	2378.0100	2.3780	3.521	0.0000	0.0000
2025/03/03	2037	07/08/2025	10.34 Put	Bond Future	5241.9900	5.2420	5125.6200	5.1256	2.220	0.0000	0.0000
2025/03/03	2037	07/08/2025	10.34 Call	Bond Future	501.9600	0.5020	513.3600	0.5134	2.271	0.0000	0.0000
2025/03/03	2037	07/08/2025	10.50 Put	Bond Future	4503.9000	4.5039	4392.5300	4.3925	2.473	0.0000	0.0000
2025/03/03	2037	07/08/2025	10.50 Call	Bond Future	726.0300	0.7260	742.4300	0.7424	2.259	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	
2025/03/03	2037	07/08/2025	11.00 Put	Bond Future	2666.4200	2.6664	2576.2500	2.5763	3.382	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.00 Call	Bond Future	1802.7300	1.8027	1840.3300	1.8403	2.086	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.83 Call	Bond Future	4664.2000	4.6642	4741.2000	4.7412	1.651	0.0000	0.0000
2025/03/03	2037	07/08/2025	11.83 Put	Bond Future	983.9000	0.9839	933.1300	0.9331	5.160	0.0000	0.0000
2025/03/03	2037	06/11/2025	10.50 Put	Bond Future	5353.4900	5.3535	5244.9300	5.2449	2.028	0.0000	0.0000
2025/03/03	2037	06/11/2025	10.50 Call	Bond Future	955.1400	0.9551	977.1000	0.9771	2.299	0.0000	0.0000
2025/03/03	2037	06/11/2025	11.00 Put	Bond Future	3512.3400	3.5123	3422.2300	3.4222	2.566	0.0000	0.0000
2025/03/03	2037	06/11/2025	11.00 Call	Bond Future	2001.4700	2.0015	2041.8800	2.0419	2.019	0.0000	0.0000
2025/03/03	2037	06/11/2025	12.16 Call	Bond Future	5881.4100	5.8814	5965.4100	5.9654	1.428	0.0000	0.0000
2025/03/03	2037	06/11/2025	12.16 Put	Bond Future	1187.0500	1.1871	1140.5300	1.1405	3.919	0.0000	0.0000
2025/03/03	2037	06/11/2025		Bond Future	11.2712	84.9482	11.2475	85.0787	0.210	0.0000	0.0000
2025/03/03	2037	06/11/2025	11.63 Call	Bond Future	3916.5000	3.9165	3982.0200	3.9820	1.673	0.0000	0.0000
2025/03/03	2037	06/11/2025	11.63 Put	Bond Future	1975.0400	1.9750	1910.0400	1.9100	3.291	0.0000	0.0000
2025/03/03	2037	05/02/2026	12.27 Call	Bond Future	6145.2300	6.1452	6228.0300	6.2280	1.347	0.0000	0.0000
2025/03/03	2037	05/02/2026	12.27 Put	Bond Future	1650.1800	1.6502	1599.7800	1.5998	3.054	0.0000	0.0000
2025/03/03	2037	05/02/2026	10.90 Put	Bond Future	4711.8300	4.7118	4616.6900	4.6167	2.019	0.0000	0.0000
2025/03/03	2037	05/02/2026	10.90 Call	Bond Future	1946.2900	1.9463	1984.3500	1.9844	1.956	0.0000	0.0000
2025/03/03	2037	05/02/2026		Bond Future	11.4019	82.3163	11.3772	82.4495	0.217	0.0000	0.0000
2025/03/03	2037	05/02/2026	11.20 Call	Bond Future	2683.0700	2.6831	2731.4500	2.7315	1.803	0.0000	0.0000
2025/03/03	2037	05/02/2026	11.20 Put	Bond Future	3780.4600	3.7805	3695.6400	3.6956	2.244	0.0000	0.0000
2025/03/03	2037	05/02/2026	11.86 Call	Bond Future	4697.1400	4.6971	4767.7600	4.7678	1.503	0.0000	0.0000
2025/03/03	2037	05/02/2026	11.86 Put	Bond Future	2281.1900	2.2812	2218.6100	2.2186	2.743	0.0000	0.0000
2025/03/03	2037	05/02/2026	11.36 Call	Bond Future	3126.3500	3.1264	3180.3000	3.1803	1.726	0.0000	0.0000
2025/03/03	2037	05/02/2026	11.36 Put	Bond Future	3352.5600	3.3526	3273.3100	3.2733	2.364	0.0000	0.0000
2025/03/03	2037	05/02/2026	10.65 Put	Bond Future	5623.6500	5.6237	5520.3400	5.5203	1.837	0.0000	0.0000
2025/03/03	2037	05/02/2026	10.65 Call	Bond Future	1432.5500	1.4326	1462.4400	1.4624	2.086	0.0000	0.0000
2025/03/03	2037	07/05/2026		Bond Future	11.5524	83.8457	11.5266	83.9817	0.223	0.0000	0.0000
2025/03/03	2037	07/05/2026	11.32 Call	Bond Future	2979.3900	2.9794	3030.9200	3.0309	1.730	0.0000	0.0000
2025/03/03	2037	07/05/2026	11.32 Put	Bond Future	4215.5600	4.2156	4131.0600	4.1311	2.004	0.0000	0.0000
2025/03/03	2038	08/05/2025		Bond Future	140.8165	140.8165	141.2601	141.2601	0.315	0.0000	0.0000
2025/03/03	2038	08/05/2025	139.68 Call	Bond Future	1136.4800	1.1365	1580.0600	1.5801	39.031	0.0000	0.0000
2025/03/03	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2038	07/08/2025		Bond Future	141.4903	141.4903	141.9427	141.9427	0.320	0.0000	0.0000
2025/03/03	2038	07/08/2025	139.56 Call	Bond Future	1930.2800	1.9303	2382.7400	2.3827	23.440	0.0000	0.0000
2025/03/03	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2038	06/11/2025		Bond Future	144.2624	144.2624	144.7241	144.7241	0.320	0.0000	0.0000
2025/03/03	2038	06/11/2025	143.88 Call	Bond Future	382.3700	0.3824	844.1300	0.8441	120.763	0.0000	0.0000
2025/03/03	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/03	2038	05/02/2026		Bond Future	144.8993	144.8993	145.3701	145.3701	0.325	0.0000	0.0000
2025/03/03	2038	05/02/2026	143.20 Call	Bond Future	1699.3400	1.6993	2170.1300	2.1701	27.704	0.0000	0.0000
2025/03/03	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2038	07/05/2026		Bond Future	147.6323	147.6323	148.1125	148.1125	0.325	0.0000	0.0000
2025/03/03	2038	07/05/2026	144.53 Call	Bond Future	3102.2800	3.1023	3582.5200	3.5825	15.480	0.0000	0.0000
2025/03/03	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2040	08/05/2025	13.43 Put	Bond Future	6.8100	0.0068	5.1500	0.0052	24.376	0.0000	0.0000
2025/03/03	2040	08/05/2025	13.43 Call	Bond Future	11487.0800	11.4871	11588.7700	11.5888	0.885	0.0000	0.0000
2025/03/03	2040	08/05/2025	12.75 Put	Bond Future	71.1600	0.0712	59.6400	0.0596	16.189	0.0000	0.0000
2025/03/03	2040	08/05/2025	12.75 Call	Bond Future	8075.5600	8.0756	8167.3900	8.1674	1.137	0.0000	0.0000
2025/03/03	2040	08/05/2025	13.50 Put	Bond Future	5.2000	0.0052	3.8900	0.0039	25.192	0.0000	0.0000
2025/03/03	2040	08/05/2025	13.50 Call	Bond Future	11829.1100	11.8291	11931.1500	11.9312	0.863	0.0000	0.0000
2025/03/03	2040	08/05/2025		Bond Future	11.3524	85.8637	11.3356	85.9670	0.147	0.0000	0.0000
2025/03/03	2040	08/05/2025	12.63 Call	Bond Future	7459.6000	7.4596	7548.4600	7.5485	1.191	0.0000	0.0000
2025/03/03	2040	08/05/2025	12.63 Put	Bond Future	95.4800	0.0955	80.9900	0.0810	15.176	0.0000	0.0000
2025/03/03	2040	07/08/2025		Bond Future	11.4711	83.0337	11.4538	83.1391	0.151	0.0000	0.0000
2025/03/03	2040	07/08/2025	13.29 Call	Bond Future	10217.7800	10.2178	10308.4200	10.3084	0.887	0.0000	0.0000
2025/03/03	2040	07/08/2025	13.29 Put	Bond Future	206.3600	0.2064	191.5400	0.1915	7.182	0.0000	0.0000
2025/03/03	2040	06/11/2025		Bond Future	11.5905	84.6399	11.5725	84.7477	0.156	0.0000	0.0000
2025/03/03	2040	06/11/2025	11.84 Call	Bond Future	3885.5000	3.8855	3931.5000	3.9315	1.184	0.0000	0.0000
2025/03/03	2040	06/11/2025	11.84 Put	Bond Future	2419.1100	2.4191	2357.3500	2.3574	2.553	0.0000	0.0000
2025/03/03	2040	05/02/2026		Bond Future	11.7215	81.7514	11.7027	81.8615	0.161	0.0000	0.0000
2025/03/03	2040	05/02/2026	11.49 Call	Bond Future	2792.1300	2.7921	2827.8300	2.8278	1.279	0.0000	0.0000
2025/03/03	2040	05/02/2026	11.49 Put	Bond Future	4161.0800	4.1611	4086.7300	4.0867	1.787	0.0000	0.0000
2025/03/03	2040	07/05/2026		Bond Future	11.8700	83.2699	11.8503	83.3824	0.165	0.0000	0.0000
2025/03/03	2040	07/05/2026	11.67 Call	Bond Future	3391.1400	3.3911	3431.4400	3.4314	1.188	0.0000	0.0000
2025/03/03	2040	07/05/2026	11.67 Put	Bond Future	4547.3700	4.5474	4475.1900	4.4752	1.587	0.0000	0.0000
2025/03/03	2044	08/05/2025	11.76 Call	Bond Future	2701.2000	2.7012	2717.8500	2.7179	0.616	0.0000	0.0000
2025/03/03	2044	08/05/2025	11.76 Put	Bond Future	917.4700	0.9175	861.0200	0.8610	6.153	0.0000	0.0000
2025/03/03	2044	08/05/2025	11.35 Put	Bond Future	2012.3500	2.0124	1936.7200	1.9367	3.758	0.0000	0.0000
2025/03/03	2044	08/05/2025	11.35 Call	Bond Future	1220.8200	1.2208	1218.2900	1.2183	0.207	0.0000	0.0000
2025/03/03	2044	08/05/2025	10.85 Put	Bond Future	4379.8400	4.3798	4299.0800	4.2991	1.844	0.0000	0.0000
2025/03/03	2044	08/05/2025	10.85 Call	Bond Future	257.0200	0.2570	249.3600	0.2494	2.980	0.0000	0.0000
2025/03/03	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2044	08/05/2025	Put	Bond Future	18362.3200	18.3623	18289.2200	18.2892	0.398	0.0000	0.0000
2025/03/03	2044	08/05/2025	12.40 Call	Bond Future	5766.2200	5.7662	5815.0600	5.8151	0.847	0.0000	0.0000
2025/03/03	2044	08/05/2025	12.40 Put	Bond Future	222.5600	0.2226	198.3000	0.1983	10.900	0.0000	0.0000
2025/03/03	2044	08/05/2025	11.65 Call	Bond Future	2251.3800	2.2514	2262.0800	2.2621	0.475	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	
2025/03/03	2044	08/05/2025	11.65 Put	Bond Future	1145.3000	1.1453	1082.9000	1.0829	5.448	0.0000	0.0000
2025/03/03	2044	08/05/2025	10.92 Put	Bond Future	3979.8100	3.9798	3898.5600	3.8986	2.042	0.0000	0.0000
2025/03/03	2044	08/05/2025	10.92 Call	Bond Future	336.5500	0.3366	328.4000	0.3284	2.422	0.0000	0.0000
2025/03/03	2044	08/05/2025		Bond Future	11.4737	81.6377	11.4622	81.7108	0.100	0.0000	0.0000
2025/03/03	2044	08/05/2025	12.72 Call	Bond Future	7416.9200	7.4169	7475.9600	7.4760	0.796	0.0000	0.0000
2025/03/03	2044	08/05/2025	12.72 Put	Bond Future	104.0600	0.1041	90.0000	0.0900	13.511	0.0000	0.0000
2025/03/03	2044	07/08/2025		Bond Future	11.5873	78.8502	11.5753	78.9248	0.103	0.0000	0.0000
2025/03/03	2044	07/08/2025	13.34 Call	Bond Future	10063.9700	10.0640	10123.6700	10.1237	0.593	0.0000	0.0000
2025/03/03	2044	07/08/2025	13.34 Put	Bond Future	251.7200	0.2517	236.8200	0.2368	5.919	0.0000	0.0000
2025/03/03	2044	06/11/2025		Bond Future	11.7009	80.3755	11.6884	80.4518	0.106	0.0000	0.0000
2025/03/03	2044	06/11/2025	11.88 Call	Bond Future	3710.0900	3.7101	3735.4400	3.7354	0.683	0.0000	0.0000
2025/03/03	2044	06/11/2025	11.88 Put	Bond Future	2623.3100	2.6233	2572.4000	2.5724	1.941	0.0000	0.0000
2025/03/03	2044	05/02/2026		Bond Future	11.8248	77.5306	11.8119	77.6086	0.109	0.0000	0.0000
2025/03/03	2044	05/02/2026	11.56 Call	Bond Future	2840.5300	2.8405	2860.2900	2.8603	0.696	0.0000	0.0000
2025/03/03	2044	05/02/2026	11.56 Put	Bond Future	4462.6000	4.4626	4404.4000	4.4044	1.304	0.0000	0.0000
2025/03/03	2044	07/05/2026		Bond Future	11.9644	78.9705	11.9509	79.0502	0.113	0.0000	0.0000
2025/03/03	2044	07/05/2026	11.80 Call	Bond Future	3570.7100	3.5707	3595.6900	3.5957	0.700	0.0000	0.0000
2025/03/03	2044	07/05/2026	11.80 Put	Bond Future	4552.0000	4.5520	4497.2600	4.4973	1.203	0.0000	0.0000
2025/03/03	2046	08/05/2025		Bond Future	120.9041	120.9041	121.4432	121.4432	0.446	0.0000	0.0000
2025/03/03	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2046	08/05/2025	121.97 Put	Bond Future	1065.8700	1.0659	526.8500	0.5269	50.571	0.0000	0.0000
2025/03/03	2046	07/08/2025		Bond Future	123.3012	123.3012	123.8512	123.8512	0.446	0.0000	0.0000
2025/03/03	2046	07/08/2025	118.69 Call	Bond Future	4611.2300	4.6112	5161.2200	5.1612	11.927	0.0000	0.0000
2025/03/03	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2046	06/11/2025		Bond Future	123.4694	123.4694	124.0302	124.0302	0.454	0.0000	0.0000
2025/03/03	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2046	06/11/2025	125.41 Put	Bond Future	1940.6000	1.9406	1379.7800	1.3798	28.899	0.0000	0.0000
2025/03/03	2046	05/02/2026		Bond Future	125.8634	125.8634	126.4355	126.4355	0.454	0.0000	0.0000
2025/03/03	2046	05/02/2026	121.65 Call	Bond Future	4213.4300	4.2134	4785.4700	4.7855	13.577	0.0000	0.0000
2025/03/03	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2046	07/05/2026		Bond Future	125.9455	125.9455	126.5287	126.5287	0.463	0.0000	0.0000
2025/03/03	2046	07/05/2026	124.95 Call	Bond Future	995.5400	0.9955	1578.6500	1.5787	58.572	0.0000	0.0000
2025/03/03	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2050	08/05/2025		Bond Future	122.4337	122.4337	123.0431	123.0431	0.498	0.0000	0.0000
2025/03/03	2050	08/05/2025	121.16 Call	Bond Future	1273.6500	1.2737	1883.1400	1.8831	47.854	0.0000	0.0000
2025/03/03	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	2050	07/08/2025		Bond Future	122.5009	122.5009	123.1226	123.1226	0.508	0.0000	0.0000
2025/03/03	2050	07/08/2025	119.89 Call	Bond Future	2610.9000	2.6109	3232.6000	3.2326	23.812	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
2025/03/03	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/03	2050	06/11/2025		Bond Future	124.9011	124.9011	125.5352	125.5352	0.508	0.0000
2025/03/03	2050	06/11/2025	124.42 Call	Bond Future	481.1300	0.4811	1115.1900	1.1152	131.786	0.0000
2025/03/03	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	2050	05/02/2026		Bond Future	124.9160	124.9160	125.5624	125.5624	0.517	0.0000
2025/03/03	2050	05/02/2026	122.82 Call	Bond Future	2096.0300	2.0960	2742.3900	2.7424	30.837	0.0000
2025/03/03	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	2050	07/05/2026		Bond Future	127.2716	127.2716	127.9308	127.9308	0.518	0.0000
2025/03/03	2050	07/05/2026	124.07 Call	Bond Future	3201.5900	3.2016	3860.7900	3.8608	20.590	0.0000
2025/03/03	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/03	AL37	08/05/2025		Index Future	1092.8410	1092.8410	1094.0270	1094.0270	0.109	0.0000
2025/03/03	AL37	07/08/2025		Index Future	1114.2450	1114.2450	1115.4580	1115.4580	0.109	0.0000
2025/03/03	AL37	06/11/2025		Index Future	1135.8230	1135.8230	1137.0690	1137.0690	0.110	0.0000
2025/03/03	AL37	05/02/2026		Index Future	1157.6070	1157.6070	1158.8860	1158.8860	0.110	0.0000
2025/03/03	AL37	07/05/2026		Index Future	1179.2230	1179.2230	1180.5380	1180.5380	0.112	0.0000
2025/03/03	AL7T	08/05/2025		Index Future	1307.4010	1307.4010	1309.0600	1309.0600	0.127	0.0000
2025/03/03	AL7T	07/08/2025		Index Future	1333.0070	1333.0070	1334.7030	1334.7030	0.127	0.0000
2025/03/03	AL7T	06/11/2025		Index Future	1358.8220	1358.8220	1360.5610	1360.5610	0.128	0.0000
2025/03/03	AL7T	05/02/2026		Index Future	1384.8830	1384.8830	1386.6670	1386.6670	0.129	0.0000
2025/03/03	AL7T	07/05/2026		Index Future	1410.7420	1410.7420	1412.5740	1412.5740	0.130	0.0000
2025/03/03	ALBI	08/05/2025		Index Future	1124.5590	1124.5590	1125.9300	1125.9300	0.122	0.0000
2025/03/03	ALBI	07/08/2025		Index Future	1146.5840	1146.5840	1147.9860	1147.9860	0.122	0.0000
2025/03/03	ALBI	06/11/2025		Index Future	1168.7890	1168.7890	1170.2270	1170.2270	0.123	0.0000
2025/03/03	ALBI	05/02/2026		Index Future	1191.2050	1191.2050	1192.6810	1192.6810	0.124	0.0000
2025/03/03	ALBI	07/05/2026		Index Future	1213.4480	1213.4480	1214.9630	1214.9630	0.125	0.0000
2025/03/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/03	C038	31/01/2038		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
2025/03/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/03/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/03/03	ES33	08/05/2025		Bond Future	11.2541	81.2082	11.2319	81.3104	0.197	0.0000
2025/03/03	ES33	08/05/2025	12.73 Call	Bond Future	6436.2000	6.4362	6538.4500	6.5385	1.589	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
2025/03/03	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	ES33	07/08/2025		Bond Future	11.3912	82.8184	11.3680	82.9228	0.204	0.0000
2025/03/03	ES33	07/08/2025	13.56 Call	Bond Future	9013.7600	9.0138	9118.1600	9.1182	1.158	0.0000
2025/03/03	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES33	06/11/2025		Bond Future	11.5464	80.6444	11.5220	80.7511	0.211	0.0000
2025/03/03	ES33	06/11/2025	12.01 Call	Bond Future	1994.1900	1.9942	2100.8400	2.1008	5.348	0.0000
2025/03/03	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES33	05/02/2026		Bond Future	11.7208	82.2069	11.6952	82.3159	0.219	0.0000
2025/03/03	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES33	05/02/2026	11.49 Put	Bond Future	988.5300	0.9885	879.5300	0.8795	11.026	0.0000
2025/03/03	ES33	07/05/2026		Bond Future	11.9118	79.9587	11.8849	80.0700	0.226	0.0000
2025/03/03	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES33	07/05/2026	11.69 Put	Bond Future	921.8900	0.9219	810.5900	0.8106	12.073	0.0000
2025/03/03	ES42	08/05/2025		Bond Future	11.8530	76.1364	11.8310	76.2647	0.185	0.0000
2025/03/03	ES42	08/05/2025	13.25 Call	Bond Future	7505.5300	7.5055	7633.8300	7.6338	1.709	0.0000
2025/03/03	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES42	07/08/2025		Bond Future	11.9744	77.6458	11.9516	77.7767	0.190	0.0000
2025/03/03	ES42	07/08/2025	13.79 Call	Bond Future	9373.5800	9.3736	9504.5400	9.5045	1.397	0.0000
2025/03/03	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES42	06/11/2025		Bond Future	12.1070	74.9010	12.0832	75.0347	0.196	0.0000
2025/03/03	ES42	06/11/2025	12.39 Call	Bond Future	1567.0800	1.5671	1700.8000	1.7008	8.533	0.0000
2025/03/03	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES42	05/02/2026		Bond Future	12.2477	76.3506	12.2231	76.4872	0.202	0.0000
2025/03/03	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES42	05/02/2026	11.85 Put	Bond Future	2249.1000	2.2491	2112.5200	2.1125	6.073	0.0000
2025/03/03	ES42	07/05/2026		Bond Future	12.4045	73.5220	12.3788	73.6615	0.208	0.0000
2025/03/03	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	ES42	07/05/2026	12.20 Put	Bond Future	1119.3800	1.1194	979.9100	0.9799	12.460	0.0000
2025/03/03	GOVI	08/05/2025		GOVI	1107.4350	1107.4350	1108.7450	1108.7450	0.118	0.0000
2025/03/03	GOVI	08/05/2025	1,022.00 Call	GOVI	854350.0000	85.4350	867450.0000	86.7450	1.533	0.0000
2025/03/03	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	GOVI	07/08/2025		GOVI	1129.1250	1129.1250	1130.4650	1130.4650	0.119	0.0000
2025/03/03	GOVI	07/08/2025	1,011.00 Call	GOVI	1181250.0000	118.1250	1194650.0000	119.4650	1.134	0.0000
2025/03/03	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/03	GOVI	06/11/2025		GOVI	1150.9920	1150.9920	1152.3660	1152.3660	0.119	0.0000
2025/03/03	GOVI	06/11/2025	1,112.00 Call	GOVI	389920.0000	38.9920	403660.0000	40.3660	3.524	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/03/03	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	GOVI	05/02/2026		GOVI		1173.0670	1173.0670	1174.4770	1174.4770	0.120	0.0000	0.0000
2025/03/03	GOVI	05/02/2026	1,150. Call 00	GOVI		230670.0000	23.0670	244770.0000	24.4770	6.113	0.0000	0.0000
2025/03/03	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	GOVI	07/05/2026		GOVI		1194.9710	1194.9710	1196.4200	1196.4200	0.121	0.0000	0.0000
2025/03/03	GOVI	07/05/2026	1,177. Call 00	GOVI		179710.0000	17.9710	194200.0000	19.4200	8.063	0.0000	0.0000
2025/03/03	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/03	IGOV	08/05/2025		Index Future		380.5050	380.5050	381.6190	381.6190	0.293	0.0000	0.0000
2025/03/03	IGOV	07/08/2025		Index Future		388.0490	388.0490	389.1870	389.1870	0.293	0.0000	0.0000
2025/03/03	IGOV	06/11/2025		Index Future		395.6540	395.6540	396.8180	396.8180	0.294	0.0000	0.0000
2025/03/03	IGOV	05/02/2026		Index Future		403.3310	403.3310	404.5200	404.5200	0.295	0.0000	0.0000
2025/03/03	IGOV	07/05/2026		Index Future		410.9490	410.9490	412.1650	412.1650	0.296	0.0000	0.0000
2025/03/03	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/03	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/03	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/03	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/03	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/03	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/03	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/03	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/03	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/03	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/03	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/03	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/03/03	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/03	JBAF	19/03/2025		Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/03	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/03	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/03	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/03	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	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	
2025/03/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/03	R033	08/05/2025		Bond Future	10.0689	100.7842	10.0419	100.9287	0.268	0.0000	0.0000
2025/03/03	R033	08/05/2025	10.33 Call	Bond Future	2125.4000	2.1254	2197.0000	2.1970	3.369	0.0000	0.0000
2025/03/03	R033	08/05/2025	10.33 Put	Bond Future	743.1400	0.7431	670.2000	0.6702	9.815	0.0000	0.0000
2025/03/03	R033	07/08/2025		Bond Future	10.1683	102.7579	10.1399	102.9054	0.279	0.0000	0.0000
2025/03/03	R033	07/08/2025	10.33 Call	Bond Future	2394.0400	2.3940	2462.0800	2.4621	2.842	0.0000	0.0000
2025/03/03	R033	07/08/2025	10.33 Put	Bond Future	1558.7400	1.5587	1479.2700	1.4793	5.098	0.0000	0.0000
2025/03/03	R033	06/11/2025		Bond Future	10.2810	99.7020	10.2512	99.8526	0.290	0.0000	0.0000
2025/03/03	R033	06/11/2025	10.33 Call	Bond Future	2469.5500	2.4696	2535.8800	2.5359	2.686	0.0000	0.0000
2025/03/03	R033	06/11/2025	10.33 Put	Bond Future	2223.0400	2.2230	2138.7700	2.1388	3.791	0.0000	0.0000
2025/03/03	R033	05/02/2026		Bond Future	10.4077	101.6107	10.3763	101.7645	0.302	0.0000	0.0000
2025/03/03	R033	05/02/2026	10.49 Call	Bond Future	2946.6800	2.9467	3017.9200	3.0179	2.418	0.0000	0.0000
2025/03/03	R033	05/02/2026	10.49 Put	Bond Future	2545.7600	2.5458	2463.1500	2.4632	3.245	0.0000	0.0000
2025/03/03	R033	07/05/2026		Bond Future	10.5550	98.4565	10.5218	98.6137	0.315	0.0000	0.0000
2025/03/03	R033	07/05/2026	10.38 Call	Bond Future	2552.6900	2.5527	2617.0300	2.6170	2.520	0.0000	0.0000
2025/03/03	R033	07/05/2026	10.38 Put	Bond Future	3384.4000	3.3844	3291.6100	3.2916	2.742	0.0000	0.0000
2025/03/03	R035	08/05/2025	10.08 Put	Bond Future	3315.1200	3.3151	3197.4100	3.1974	3.551	0.0000	0.0000
2025/03/03	R035	08/05/2025	10.08 Call	Bond Future	314.7100	0.3147	318.3800	0.3184	1.166	0.0000	0.0000
2025/03/03	R035	08/05/2025	10.58 Put	Bond Future	1463.3700	1.4634	1371.8700	1.3719	6.253	0.0000	0.0000
2025/03/03	R035	08/05/2025	10.58 Call	Bond Future	1317.6200	1.3176	1347.5000	1.3475	2.268	0.0000	0.0000
2025/03/03	R035	08/05/2025	11.01 Call	Bond Future	2830.6300	2.8306	2894.1500	2.8942	2.244	0.0000	0.0000
2025/03/03	R035	08/05/2025	11.01 Put	Bond Future	615.3800	0.6154	557.5200	0.5575	9.402	0.0000	0.0000
2025/03/03	R035	08/05/2025	11.70 Call	Bond Future	5951.6600	5.9517	6054.4500	6.0545	1.727	0.0000	0.0000
2025/03/03	R035	08/05/2025	11.70 Put	Bond Future	120.4900	0.1205	101.9000	0.1019	15.429	0.0000	0.0000
2025/03/03	R035	08/05/2025	10.95 Call	Bond Future	2590.7500	2.5908	2649.6400	2.6496	2.273	0.0000	0.0000
2025/03/03	R035	08/05/2025	10.95 Put	Bond Future	699.8700	0.6999	637.3800	0.6374	8.929	0.0000	0.0000
2025/03/03	R035	08/05/2025	10.44 Put	Bond Future	1881.3000	1.8813	1780.1200	1.7801	5.378	0.0000	0.0000
2025/03/03	R035	08/05/2025	10.44 Call	Bond Future	948.3100	0.9483	968.5100	0.9685	2.130	0.0000	0.0000
2025/03/03	R035	08/05/2025	13.35 Call	Bond Future	13686.7200	13.6867	13808.0200	13.8080	0.886	0.0000	0.0000
2025/03/03	R035	08/05/2025	13.35 Put	Bond Future	0.2200	0.0002	0.1400	0.0001	36.364	0.0000	0.0000
2025/03/03	R035	08/05/2025	12.70 Call	Bond Future	10722.5000	10.7225	10842.7300	10.8427	1.121	0.0000	0.0000
2025/03/03	R035	08/05/2025	12.70 Put	Bond Future	4.2000	0.0042	3.0500	0.0031	27.381	0.0000	0.0000
2025/03/03	R035	08/05/2025	11.46 Put	Bond Future	217.7600	0.2178	188.9000	0.1889	13.253	0.0000	0.0000
2025/03/03	R035	08/05/2025	11.46 Call	Bond Future	4814.6800	4.8147	4907.2000	4.9072	1.922	0.0000	0.0000
2025/03/03	R035	08/05/2025		Bond Future	10.6061	91.3643	10.5844	91.4857	0.205	0.0000	0.0000
2025/03/03	R035	08/05/2025	11.78 Call	Bond Future	6335.6300	6.3356	6441.1000	6.4411	1.665	0.0000	0.0000
2025/03/03	R035	08/05/2025	11.78 Put	Bond Future	98.4700	0.0985	82.5600	0.0826	16.157	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
2025/03/03	R035	07/08/2025		Bond Future	10.7111	93.1537	10.6885	93.2776	0.212	0.0000	0.0000
2025/03/03	R035	07/08/2025	12.65 Call	Bond Future	9900.3700	9.9004	10013.4100	10.0134	1.142	0.0000	0.0000
2025/03/03	R035	07/08/2025	12.65 Put	Bond Future	118.3700	0.1184	107.5800	0.1076	9.115	0.0000	0.0000
2025/03/03	R035	07/08/2025	10.08 Put	Bond Future	4236.6200	4.2366	4129.1300	4.1291	2.537	0.0000	0.0000
2025/03/03	R035	07/08/2025	10.08 Call	Bond Future	702.7600	0.7028	719.1000	0.7191	2.325	0.0000	0.0000
2025/03/03	R035	07/08/2025	10.58 Put	Bond Future	2478.6400	2.4786	2392.3000	2.3923	3.483	0.0000	0.0000
2025/03/03	R035	07/08/2025	10.58 Call	Bond Future	1759.4200	1.7594	1796.9100	1.7969	2.131	0.0000	0.0000
2025/03/03	R035	07/08/2025	11.34 Call	Bond Future	4314.6100	4.3146	4388.1400	4.3881	1.704	0.0000	0.0000
2025/03/03	R035	07/08/2025	11.34 Put	Bond Future	971.1600	0.9712	920.8600	0.9209	5.179	0.0000	0.0000
2025/03/03	R035	07/08/2025	11.30 Call	Bond Future	4159.0300	4.1590	4230.8300	4.2308	1.726	0.0000	0.0000
2025/03/03	R035	07/08/2025	11.30 Put	Bond Future	1023.1600	1.0232	971.1300	0.9711	5.085	0.0000	0.0000
2025/03/03	R035	06/11/2025	9.91 Put	Bond Future	5804.4500	5.8045	5694.8100	5.6948	1.889	0.0000	0.0000
2025/03/03	R035	06/11/2025	9.91 Call	Bond Future	711.9000	0.7119	728.7400	0.7287	2.366	0.0000	0.0000
2025/03/03	R035	06/11/2025	10.41 Put	Bond Future	3873.7000	3.8737	3780.5700	3.7806	2.404	0.0000	0.0000
2025/03/03	R035	06/11/2025	10.41 Call	Bond Future	1594.0000	1.5940	1627.3500	1.6274	2.092	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.43 Call	Bond Future	4637.8500	4.6379	4709.8000	4.7098	1.551	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.43 Put	Bond Future	1519.0300	1.5190	1464.5000	1.4645	3.590	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.95 Call	Bond Future	6617.2200	6.6172	6705.2700	6.7053	1.331	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.95 Put	Bond Future	911.1900	0.9112	872.7600	0.8728	4.218	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.45 Call	Bond Future	4710.0700	4.7101	4782.7100	4.7827	1.542	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.45 Put	Bond Future	1489.7500	1.4898	1435.9100	1.4359	3.614	0.0000	0.0000
2025/03/03	R035	06/11/2025	10.95 Put	Bond Future	2395.4700	2.3955	2323.2000	2.3232	3.017	0.0000	0.0000
2025/03/03	R035	06/11/2025	10.95 Call	Bond Future	3028.8300	3.0288	3083.0400	3.0830	1.790	0.0000	0.0000
2025/03/03	R035	06/11/2025	10.08 Put	Bond Future	5085.5700	5.0856	4980.9900	4.9810	2.056	0.0000	0.0000
2025/03/03	R035	06/11/2025	10.08 Call	Bond Future	962.1900	0.9622	984.0900	0.9841	2.276	0.0000	0.0000
2025/03/03	R035	06/11/2025	10.58 Put	Bond Future	3343.6700	3.3437	3256.9800	3.2570	2.593	0.0000	0.0000
2025/03/03	R035	06/11/2025	10.58 Call	Bond Future	1994.7400	1.9947	2034.5300	2.0345	1.995	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.67 Call	Bond Future	5527.7900	5.5278	5607.6500	5.6077	1.445	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.67 Put	Bond Future	1201.5500	1.2016	1154.9300	1.1549	3.880	0.0000	0.0000
2025/03/03	R035	06/11/2025		Bond Future	10.8306	90.4508	10.8069	90.5772	0.219	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.20 Call	Bond Future	3834.2100	3.8342	3897.9300	3.8979	1.662	0.0000	0.0000
2025/03/03	R035	06/11/2025	11.20 Put	Bond Future	1894.4300	1.8944	1831.6700	1.8317	3.313	0.0000	0.0000
2025/03/03	R035	05/02/2026		Bond Future	10.9642	92.1832	10.9394	92.3124	0.227	0.0000	0.0000
2025/03/03	R035	05/02/2026	10.79 Call	Bond Future	2561.9500	2.5620	2609.7400	2.6097	1.865	0.0000	0.0000
2025/03/03	R035	05/02/2026	10.79 Put	Bond Future	3473.3100	3.4733	3391.9100	3.3919	2.344	0.0000	0.0000
2025/03/03	R035	07/05/2026		Bond Future	11.1078	89.3930	11.0818	89.5250	0.234	0.0000	0.0000
2025/03/03	R035	07/05/2026	10.86 Call	Bond Future	2772.5800	2.7726	2821.9600	2.8220	1.781	0.0000	0.0000
2025/03/03	R035	07/05/2026	10.86 Put	Bond Future	4039.8400	4.0398	3957.2900	3.9573	2.043	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	
2025/03/03	R038	08/05/2025		Bond Future	11.0703	99.9275	11.0381	100.1441	0.291	0.0000	0.0000
2025/03/03	R038	08/05/2025	11.24 Call	Bond Future	2274.7900	2.2748	2375.9200	2.3759	4.446	0.0000	0.0000
2025/03/03	R038	08/05/2025	11.24 Put	Bond Future	1144.8400	1.1448	1029.3900	1.0294	10.084	0.0000	0.0000
2025/03/03	R038	07/08/2025		Bond Future	11.1846	101.8845	11.1511	102.1054	0.300	0.0000	0.0000
2025/03/03	R038	07/08/2025	11.24 Call	Bond Future	2643.2600	2.6433	2740.1200	2.7401	3.664	0.0000	0.0000
2025/03/03	R038	07/08/2025	11.24 Put	Bond Future	2279.4300	2.2794	2155.3200	2.1553	5.445	0.0000	0.0000
2025/03/03	R038	06/11/2025		Bond Future	11.3095	98.3701	11.2746	98.5956	0.309	0.0000	0.0000
2025/03/03	R038	06/11/2025	11.24 Call	Bond Future	2894.3300	2.8943	2988.1000	2.9881	3.240	0.0000	0.0000
2025/03/03	R038	06/11/2025	11.24 Put	Bond Future	3343.7000	3.3437	3211.9700	3.2120	3.940	0.0000	0.0000
2025/03/03	R038	06/11/2025	12.33 Call	Bond Future	7424.2400	7.4242	7585.8300	7.5858	2.177	0.0000	0.0000
2025/03/03	R038	06/11/2025	12.33 Put	Bond Future	1161.1800	1.1612	1097.2700	1.0973	5.504	0.0000	0.0000
2025/03/03	R038	06/11/2025	10.98 Put	Bond Future	4248.6000	4.2486	4097.7300	4.0977	3.551	0.0000	0.0000
2025/03/03	R038	06/11/2025	10.98 Call	Bond Future	2091.3200	2.0913	2165.9500	2.1660	3.569	0.0000	0.0000
2025/03/03	R038	05/02/2026		Bond Future	11.4451	100.2529	11.4087	100.4831	0.319	0.0000	0.0000
2025/03/03	R038	05/02/2026	11.44 Call	Bond Future	3621.2000	3.6212	3725.2900	3.7253	2.874	0.0000	0.0000
2025/03/03	R038	05/02/2026	11.44 Put	Bond Future	3653.5400	3.6535	3527.4700	3.5275	3.451	0.0000	0.0000
2025/03/03	R038	07/05/2026		Bond Future	11.5961	96.6315	11.5580	96.8663	0.328	0.0000	0.0000
2025/03/03	R038	07/05/2026	11.40 Call	Bond Future	3535.7100	3.5357	3633.9000	3.6339	2.777	0.0000	0.0000
2025/03/03	R038	07/05/2026	11.40 Put	Bond Future	4753.4700	4.7535	4616.8300	4.6168	2.875	0.0000	0.0000
2025/03/03	R053	08/05/2025		Bond Future	11.3813	103.3806	11.3596	103.5665	0.191	0.0000	0.0000
2025/03/03	R053	08/05/2025	12.64 Call	Bond Future	9935.1600	9.9352	10100.3900	10.1004	1.663	0.0000	0.0000
2025/03/03	R053	08/05/2025	12.64 Put	Bond Future	121.7500	0.1218	101.1600	0.1012	16.912	0.0000	0.0000
2025/03/03	R053	07/08/2025		Bond Future	11.4829	105.4053	11.4604	105.5948	0.196	0.0000	0.0000
2025/03/03	R053	07/08/2025	13.17 Call	Bond Future	12935.2400	12.9352	13096.8900	13.0969	1.250	0.0000	0.0000
2025/03/03	R053	07/08/2025	13.17 Put	Bond Future	364.0200	0.3640	336.1600	0.3362	7.653	0.0000	0.0000
2025/03/03	R053	06/11/2025		Bond Future	11.5924	101.5806	11.5690	101.7740	0.202	0.0000	0.0000
2025/03/03	R053	06/11/2025	11.76 Call	Bond Future	4811.5500	4.8116	4898.8800	4.8989	1.815	0.0000	0.0000
2025/03/03	R053	06/11/2025	11.76 Put	Bond Future	3445.2800	3.4453	3339.1200	3.3391	3.081	0.0000	0.0000
2025/03/03	R053	05/02/2026		Bond Future	11.7097	103.5247	11.6853	103.7223	0.208	0.0000	0.0000
2025/03/03	R053	05/02/2026	11.49 Call	Bond Future	3787.0700	3.7871	3858.4900	3.8585	1.886	0.0000	0.0000
2025/03/03	R053	05/02/2026	11.49 Put	Bond Future	5596.1000	5.5961	5469.9500	5.4700	2.254	0.0000	0.0000
2025/03/03	R053	07/05/2026		Bond Future	11.8380	99.5867	11.8127	99.7884	0.214	0.0000	0.0000
2025/03/03	R053	07/05/2026	11.69 Call	Bond Future	4761.8000	4.7618	4843.0400	4.8430	1.706	0.0000	0.0000
2025/03/03	R053	07/05/2026	11.69 Put	Bond Future	5950.2500	5.9503	5829.7900	5.8298	2.024	0.0000	0.0000
2025/03/03	R186	08/05/2025		Bond Future	8.3699	107.2490	8.3520	107.2760	0.214	0.0000	0.0000
2025/03/03	R186	08/05/2025	8.47 Call	Bond Future	331.7900	0.3318	342.8700	0.3429	3.339	0.0000	0.0000
2025/03/03	R186	08/05/2025	8.47 Put	Bond Future	180.8900	0.1809	164.9800	0.1650	8.795	0.0000	0.0000
2025/03/03	R186	07/08/2025		Bond Future	8.4564	104.0405	8.4348	104.0682	0.255	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/03/03	R186	07/08/2025	9.68 Call	Bond Future		1609.8200	1.6098	1632.8900	1.6329	1.433	0.0000	0.0000
2025/03/03	R186	07/08/2025	9.68 Put	Bond Future		56.4400	0.0564	51.8800	0.0519	8.079	0.0000	0.0000
2025/03/03	R186	07/08/2025	10.25 Call	Bond Future		2291.0000	2.2910	2316.2500	2.3163	1.102	0.0000	0.0000
2025/03/03	R186	07/08/2025	10.25 Put	Bond Future		25.2700	0.0253	22.8900	0.0229	9.418	0.0000	0.0000
2025/03/03	R186	07/08/2025	9.22 Put	Bond Future		108.5400	0.1085	100.9500	0.1010	6.993	0.0000	0.0000
2025/03/03	R186	07/08/2025	9.22 Call	Bond Future		1081.8500	1.0819	1101.8900	1.1019	1.852	0.0000	0.0000
2025/03/03	R186	06/11/2025		Bond Future		8.5998	106.0539	8.5728	106.0823	0.314	0.0000	0.0000
2025/03/03	R186	06/11/2025	8.13 Call	Bond Future		152.2400	0.1522	158.7000	0.1587	4.243	0.0000	0.0000
2025/03/03	R186	06/11/2025	8.13 Put	Bond Future		649.2800	0.6493	627.2900	0.6273	3.387	0.0000	0.0000
2025/03/03	R186	05/02/2026		Bond Future		8.8604	102.7776	8.8248	102.8069	0.402	0.0000	0.0000
2025/03/03	R186	05/02/2026	8.43 Call	Bond Future		217.6500	0.2177	226.6200	0.2266	4.121	0.0000	0.0000
2025/03/03	R186	05/02/2026	8.43 Put	Bond Future		572.4100	0.5724	552.0800	0.5521	3.552	0.0000	0.0000
2025/03/03	R186	07/05/2026		Bond Future		9.4411	104.6889	9.3894	104.7192	0.548	0.0000	0.0000
2025/03/03	R186	07/05/2026	8.69 Call	Bond Future		139.6500	0.1397	147.6100	0.1476	5.700	0.0000	0.0000
2025/03/03	R186	07/05/2026	8.69 Put	Bond Future		580.6900	0.5807	558.4000	0.5584	3.839	0.0000	0.0000
2025/03/03	R202	08/05/2025		Bond Future		272.6842	272.6842	273.6684	273.6684	0.361	0.0000	0.0000
2025/03/03	R202	08/05/2025	272.31 Call	Bond Future		374.1700	0.3742	1358.3600	1.3584	263.033	0.0000	0.0000
2025/03/03	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R202	07/08/2025		Bond Future		272.8712	272.8712	273.8750	273.8750	0.368	0.0000	0.0000
2025/03/03	R202	07/08/2025	271.60 Call	Bond Future		1271.2200	1.2712	2275.0200	2.2750	78.964	0.0000	0.0000
2025/03/03	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R202	06/11/2025		Bond Future		278.2178	278.2178	279.2420	279.2420	0.368	0.0000	0.0000
2025/03/03	R202	06/11/2025	275.64 Call	Bond Future		2577.8000	2.5778	3601.9800	3.6020	39.731	0.0000	0.0000
2025/03/03	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R202	05/02/2026		Bond Future		278.2912	278.2912	279.3353	279.3353	0.375	0.0000	0.0000
2025/03/03	R202	05/02/2026	277.82 Call	Bond Future		471.1800	0.4712	1515.3000	1.5153	221.597	0.0000	0.0000
2025/03/03	R202	05/02/2026	277.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R202	07/05/2026		Bond Future		283.5402	283.5402	284.6051	284.6051	0.376	0.0000	0.0000
2025/03/03	R202	07/05/2026	277.55 Call	Bond Future		5990.1900	5.9902	7055.0700	7.0551	17.777	0.0000	0.0000
2025/03/03	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R209	08/05/2025		Bond Future		10.8203	71.8990	10.7985	72.0083	0.201	0.0000	0.0000
2025/03/03	R209	08/05/2025	11.89 Call	Bond Future		5220.7900	5.2208	5314.1100	5.3141	1.787	0.0000	0.0000
2025/03/03	R209	08/05/2025	11.89 Put	Bond Future		101.5700	0.1016	85.6000	0.0856	15.723	0.0000	0.0000
2025/03/03	R209	07/08/2025		Bond Future		10.9211	73.3071	10.8985	73.4186	0.206	0.0000	0.0000
2025/03/03	R209	07/08/2025	12.68 Call	Bond Future		8197.0300	8.1970	8294.8400	8.2948	1.193	0.0000	0.0000
2025/03/03	R209	07/08/2025	12.68 Put	Bond Future		168.2200	0.1682	154.5100	0.1545	8.150	0.0000	0.0000
2025/03/03	R209	06/11/2025		Bond Future		11.0317	71.5730	11.0083	71.6869	0.213	0.0000	0.0000
2025/03/03	R209	06/11/2025	11.27 Call	Bond Future		3016.0900	3.0161	3069.8400	3.0698	1.782	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	
2025/03/03	R209	06/11/2025	11.27 Put	Bond Future	1872.3200	1.8723	1812.1700	1.8122	3.213	0.0000	0.0000
2025/03/03	R209	05/02/2026		Bond Future	11.1523	72.9435	11.1279	73.0598	0.219	0.0000	0.0000
2025/03/03	R209	05/02/2026	10.93 Call	Bond Future	2260.1600	2.2602	2301.7100	2.3017	1.838	0.0000	0.0000
2025/03/03	R209	05/02/2026	10.93 Put	Bond Future	3328.4600	3.3285	3253.7300	3.2537	2.245	0.0000	0.0000
2025/03/03	R209	07/05/2026		Bond Future	11.2870	71.1491	11.2615	71.2678	0.225	0.0000	0.0000
2025/03/03	R209	07/05/2026	11.07 Call	Bond Future	2604.0100	2.6040	2649.4100	2.6494	1.743	0.0000	0.0000
2025/03/03	R209	07/05/2026	11.07 Put	Bond Future	3624.7600	3.6248	3551.4600	3.5515	2.022	0.0000	0.0000
2025/03/03	R210	08/05/2025		Bond Future	245.9383	245.9383	246.1360	246.1360	0.080	0.0000	0.0000
2025/03/03	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R210	08/05/2025	248.03 Put	Bond Future	2091.7100	2.0917	1893.9800	1.8940	9.453	0.0000	0.0000
2025/03/03	R210	07/08/2025		Bond Future	250.8146	250.8146	251.0165	251.0165	0.081	0.0000	0.0000
2025/03/03	R210	07/08/2025	248.44 Call	Bond Future	2374.6000	2.3746	2576.5300	2.5765	8.504	0.0000	0.0000
2025/03/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R210	06/11/2025		Bond Future	252.3218	252.3218	252.5279	252.5279	0.082	0.0000	0.0000
2025/03/03	R210	06/11/2025	252.14 Call	Bond Future	181.8200	0.1818	387.9200	0.3879	113.354	0.0000	0.0000
2025/03/03	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R210	05/02/2026		Bond Future	257.2151	257.2151	257.4260	257.4260	0.082	0.0000	0.0000
2025/03/03	R210	05/02/2026	253.10 Call	Bond Future	4115.1000	4.1151	4326.0200	4.3260	5.126	0.0000	0.0000
2025/03/03	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R210	07/05/2026		Bond Future	258.5942	258.5942	258.8094	258.8094	0.083	0.0000	0.0000
2025/03/03	R210	07/05/2026	255.40 Call	Bond Future	3194.1800	3.1942	3409.3900	3.4094	6.738	0.0000	0.0000
2025/03/03	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	R213	08/05/2025		Bond Future	9.5987	90.0335	9.5770	90.1218	0.227	0.0000	0.0000
2025/03/03	R213	08/05/2025	10.52 Call	Bond Future	3780.4600	3.7805	3849.8700	3.8499	1.836	0.0000	0.0000
2025/03/03	R213	08/05/2025	10.52 Put	Bond Future	136.7300	0.1367	117.8200	0.1178	13.830	0.0000	0.0000
2025/03/03	R213	07/08/2025		Bond Future	9.6874	91.7969	9.6644	91.8870	0.237	0.0000	0.0000
2025/03/03	R213	07/08/2025	11.66 Call	Bond Future	7378.5900	7.3786	7463.5900	7.4636	1.152	0.0000	0.0000
2025/03/03	R213	07/08/2025	11.66 Put	Bond Future	48.8000	0.0488	43.6500	0.0437	10.553	0.0000	0.0000
2025/03/03	R213	06/11/2025		Bond Future	9.7964	90.0198	9.7720	90.1119	0.249	0.0000	0.0000
2025/03/03	R213	06/11/2025	10.05 Call	Bond Future	2336.9000	2.3369	2381.1800	2.3812	1.895	0.0000	0.0000
2025/03/03	R213	06/11/2025	10.05 Put	Bond Future	1386.7200	1.3867	1338.8800	1.3389	3.450	0.0000	0.0000
2025/03/03	R213	05/02/2026		Bond Future	9.9247	91.7444	9.8987	91.8386	0.262	0.0000	0.0000
2025/03/03	R213	05/02/2026	9.89 Call	Bond Future	1908.7100	1.9087	1947.5600	1.9476	2.035	0.0000	0.0000
2025/03/03	R213	05/02/2026	9.89 Put	Bond Future	2034.4800	2.0345	1979.1300	1.9791	2.721	0.0000	0.0000
2025/03/03	R213	07/05/2026		Bond Future	10.0709	89.8992	10.0432	89.9955	0.276	0.0000	0.0000
2025/03/03	R213	07/05/2026	9.80 Call	Bond Future	1698.6200	1.6986	1734.1600	1.7342	2.092	0.0000	0.0000
2025/03/03	R213	07/05/2026	9.80 Put	Bond Future	2644.1900	2.6442	2583.4400	2.5834	2.297	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	
2025/03/03	R214	08/05/2025		Bond Future	11.2522	66.5434	11.2306	66.6587	0.192	0.0000	0.0000
2025/03/03	R214	08/05/2025	12.40 Call	Bond Future	5829.5200	5.8295	5928.9600	5.9290	1.706	0.0000	0.0000
2025/03/03	R214	08/05/2025	12.40 Put	Bond Future	100.4600	0.1005	84.5500	0.0846	15.837	0.0000	0.0000
2025/03/03	R214	07/08/2025		Bond Future	11.3508	67.8467	11.3285	67.9644	0.197	0.0000	0.0000
2025/03/03	R214	07/08/2025	12.97 Call	Bond Future	8002.7100	8.0027	8102.1900	8.1022	1.243	0.0000	0.0000
2025/03/03	R214	07/08/2025	12.97 Put	Bond Future	243.0600	0.2431	224.8300	0.2248	7.500	0.0000	0.0000
2025/03/03	R214	06/11/2025		Bond Future	11.4594	65.8597	11.4363	65.9799	0.202	0.0000	0.0000
2025/03/03	R214	06/11/2025	11.64 Call	Bond Future	3156.5100	3.1565	3210.2600	3.2103	1.703	0.0000	0.0000
2025/03/03	R214	06/11/2025	11.64 Put	Bond Future	2229.1600	2.2292	2162.7400	2.1627	2.980	0.0000	0.0000
2025/03/03	R214	05/02/2026		Bond Future	11.5780	67.1211	11.5540	67.2438	0.207	0.0000	0.0000
2025/03/03	R214	05/02/2026	11.26 Call	Bond Future	2210.0900	2.2101	2250.8900	2.2509	1.846	0.0000	0.0000
2025/03/03	R214	05/02/2026	11.26 Put	Bond Future	3864.1000	3.8641	3782.2600	3.7823	2.118	0.0000	0.0000
2025/03/03	R214	07/05/2026		Bond Future	11.7022	65.0702	11.6773	65.1955	0.213	0.0000	0.0000
2025/03/03	R214	07/05/2026	11.53 Call	Bond Future	2998.5700	2.9986	3047.9200	3.0479	1.646	0.0000	0.0000
2025/03/03	R214	07/05/2026	11.53 Put	Bond Future	3871.7900	3.8718	3795.9200	3.7959	1.960	0.0000	0.0000
2025/03/03	R248	08/05/2025		Bond Future	11.4141	80.2482	11.3924	80.3907	0.189	0.0000	0.0000
2025/03/03	R248	08/05/2025	12.60 Call	Bond Future	7329.7900	7.3298	7451.1000	7.4511	1.655	0.0000	0.0000
2025/03/03	R248	08/05/2025	12.60 Put	Bond Future	138.1600	0.1382	116.9600	0.1170	15.345	0.0000	0.0000
2025/03/03	R248	07/08/2025		Bond Future	11.5154	81.8199	11.4930	81.9653	0.194	0.0000	0.0000
2025/03/03	R248	07/08/2025	13.21 Call	Bond Future	10081.8200	10.0818	10205.0000	10.2050	1.222	0.0000	0.0000
2025/03/03	R248	07/08/2025	13.21 Put	Bond Future	295.9000	0.2959	273.7400	0.2737	7.489	0.0000	0.0000
2025/03/03	R248	06/11/2025		Bond Future	11.6264	78.9609	11.6031	79.1093	0.200	0.0000	0.0000
2025/03/03	R248	06/11/2025	11.74 Call	Bond Future	3663.6100	3.6636	3726.9700	3.7270	1.729	0.0000	0.0000
2025/03/03	R248	06/11/2025	11.74 Put	Bond Future	2944.9600	2.9450	2859.8700	2.8599	2.889	0.0000	0.0000
2025/03/03	R248	05/02/2026		Bond Future	11.7473	80.4730	11.7231	80.6245	0.206	0.0000	0.0000
2025/03/03	R248	05/02/2026	11.46 Call	Bond Future	2938.9300	2.9389	2990.6700	2.9907	1.761	0.0000	0.0000
2025/03/03	R248	05/02/2026	11.46 Put	Bond Future	4773.4600	4.7735	4673.6700	4.6737	2.091	0.0000	0.0000
2025/03/03	R248	07/05/2026		Bond Future	11.8734	77.5277	11.8483	77.6824	0.212	0.0000	0.0000
2025/03/03	R248	07/05/2026	11.72 Call	Bond Future	3792.7300	3.7927	3854.5000	3.8545	1.629	0.0000	0.0000
2025/03/03	R248	07/05/2026	11.72 Put	Bond Future	4745.2900	4.7453	4652.4300	4.6524	1.957	0.0000	0.0000
2025/03/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

