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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/03/2025 TO 07/03/2025

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
2025/03/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	2029	08/05/2025		Bond Future	136.4970	136.4970	136.5023	0.004	0.0000	0.0000
2025/03/07	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2029	08/05/2025	137.85 Put	Bond Future	1353.0200	1.3530	1347.7400	0.390	0.0000	0.0000
2025/03/07	2029	07/08/2025		Bond Future	139.2044	139.2044	139.1862	0.013	0.0000	0.0000
2025/03/07	2029	07/08/2025	137.41 Call	Bond Future	1794.3700	1.7944	1776.2000	1.013	0.0000	0.0000
2025/03/07	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	
2025/03/07	2029	06/11/2025		Bond Future	140.5027	140.5027	140.4680	140.4680	0.025	0.0000	0.0000
2025/03/07	2029	06/11/2025	139.79 Call	Bond Future	712.7200	0.7127	677.9800	0.6780	4.874	0.0000	0.0000
2025/03/07	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2029	05/02/2026		Bond Future	143.2303	143.2303	143.1623	143.1623	0.048	0.0000	0.0000
2025/03/07	2029	05/02/2026	140.11 Call	Bond Future	3120.3200	3.1203	3052.2500	3.0523	2.182	0.0000	0.0000
2025/03/07	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2029	07/05/2026		Bond Future	144.4763	144.4763	144.3781	144.3781	0.068	0.0000	0.0000
2025/03/07	2029	07/05/2026	141.82 Call	Bond Future	2656.3200	2.6563	2558.1100	2.5581	3.697	0.0000	0.0000
2025/03/07	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2030	08/05/2025	8.72 Put	Bond Future	1685.3600	1.6854	1808.9500	1.8090	7.333	0.0000	0.0000
2025/03/07	2030	08/05/2025	8.72 Call	Bond Future	257.3600	0.2574	222.6500	0.2227	13.487	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.22 Put	Bond Future	626.0000	0.6260	695.4100	0.6954	11.088	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.22 Call	Bond Future	1045.9300	1.0459	957.0400	0.9570	8.499	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.54 Call	Bond Future	1864.7600	1.8648	1745.8100	1.7458	6.379	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.54 Put	Bond Future	284.7700	0.2848	324.1200	0.3241	13.818	0.0000	0.0000
2025/03/07	2030	08/05/2025	8.68 Put	Bond Future	1799.8100	1.7998	1926.9100	1.9269	7.062	0.0000	0.0000
2025/03/07	2030	08/05/2025	8.68 Call	Bond Future	222.0800	0.2221	190.8800	0.1909	14.049	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.18 Put	Bond Future	685.4200	0.6854	759.3000	0.7593	10.779	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.18 Call	Bond Future	959.1100	0.9591	874.6900	0.8747	8.802	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.99 Call	Bond Future	3261.8300	3.2618	3117.7800	3.1178	4.416	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.99 Put	Bond Future	79.7000	0.0797	93.9500	0.0940	17.880	0.0000	0.0000
2025/03/07	2030	08/05/2025	8.95 Put	Bond Future	1111.2100	1.1112	1210.8600	1.2109	8.968	0.0000	0.0000
2025/03/07	2030	08/05/2025	8.95 Call	Bond Future	538.6700	0.5387	480.0200	0.4800	10.888	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.45 Put	Bond Future	359.2800	0.3593	406.0900	0.4061	13.029	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.45 Call	Bond Future	1614.7700	1.6148	1503.2800	1.5033	6.904	0.0000	0.0000
2025/03/07	2030	08/05/2025	11.86 Call	Bond Future	9490.7900	9.4908	9332.4900	9.3325	1.668	0.0000	0.0000
2025/03/07	2030	08/05/2025	11.86 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/03/07	2030	08/05/2025	10.31 Put	Bond Future	28.2300	0.0282	34.1900	0.0342	21.112	0.0000	0.0000
2025/03/07	2030	08/05/2025	10.31 Call	Bond Future	4329.2800	4.3293	4176.9400	4.1769	3.519	0.0000	0.0000
2025/03/07	2030	08/05/2025	12.28 Call	Bond Future	10833.9300	10.8339	10675.6300	10.6756	1.461	0.0000	0.0000
2025/03/07	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2030	08/05/2025	10.69 Put	Bond Future	5.4600	0.0055	6.9100	0.0069	26.557	0.0000	0.0000
2025/03/07	2030	08/05/2025	10.69 Call	Bond Future	5613.6900	5.6137	5456.8400	5.4568	2.794	0.0000	0.0000
2025/03/07	2030	08/05/2025		Bond Future	9.1053	98.0680	9.1485	97.9097	0.474	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.93 Call	Bond Future	3065.8500	3.0659	2924.0200	2.9240	4.626	0.0000	0.0000
2025/03/07	2030	08/05/2025	9.93 Put	Bond Future	95.3900	0.0954	111.8600	0.1119	17.266	0.0000	0.0000
2025/03/07	2030	07/08/2025	12.12 Call	Bond Future	9625.0200	9.6250	9447.0600	9.4471	1.849	0.0000	0.0000
2025/03/07	2030	07/08/2025	12.12 Put	Bond Future	1.7300	0.0017	2.0300	0.0020	17.341	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	
2025/03/07	2030	07/08/2025	10.48 Put	Bond Future	156.6500	0.1567	173.4100	0.1734	10.699	0.0000	0.0000
2025/03/07	2030	07/08/2025	10.48 Call	Bond Future	4551.4000	4.5514	4389.9000	4.3899	3.548	0.0000	0.0000
2025/03/07	2030	07/08/2025		Bond Future	9.1887	95.9790	9.2396	95.8008	0.554	0.0000	0.0000
2025/03/07	2030	07/08/2025	11.11 Call	Bond Future	6484.2000	6.4842	6310.6200	6.3106	2.677	0.0000	0.0000
2025/03/07	2030	07/08/2025	11.11 Put	Bond Future	35.7400	0.0357	40.4200	0.0404	13.095	0.0000	0.0000
2025/03/07	2030	07/08/2025	8.72 Put	Bond Future	2139.7900	2.1398	2270.7400	2.2707	6.120	0.0000	0.0000
2025/03/07	2030	07/08/2025	8.72 Call	Bond Future	480.8000	0.4808	433.4900	0.4335	9.840	0.0000	0.0000
2025/03/07	2030	07/08/2025	9.22 Put	Bond Future	1128.3600	1.1284	1217.0000	1.2170	7.856	0.0000	0.0000
2025/03/07	2030	07/08/2025	9.22 Call	Bond Future	1238.0900	1.2381	1148.4700	1.1485	7.239	0.0000	0.0000
2025/03/07	2030	07/08/2025	9.81 Call	Bond Future	2615.6100	2.6156	2482.4000	2.4824	5.093	0.0000	0.0000
2025/03/07	2030	07/08/2025	9.81 Put	Bond Future	469.2700	0.4693	514.3200	0.5143	9.600	0.0000	0.0000
2025/03/07	2030	06/11/2025	8.72 Put	Bond Future	2512.2200	2.5122	2655.3500	2.6554	5.697	0.0000	0.0000
2025/03/07	2030	06/11/2025	8.72 Call	Bond Future	629.2700	0.6293	579.7800	0.5798	7.865	0.0000	0.0000
2025/03/07	2030	06/11/2025	9.22 Put	Bond Future	1548.8400	1.5488	1656.3900	1.6564	6.944	0.0000	0.0000
2025/03/07	2030	06/11/2025	9.22 Call	Bond Future	1356.4100	1.3564	1271.3400	1.2713	6.272	0.0000	0.0000
2025/03/07	2030	06/11/2025	10.08 Call	Bond Future	3242.4500	3.2425	3105.8200	3.1058	4.214	0.0000	0.0000
2025/03/07	2030	06/11/2025	10.08 Put	Bond Future	610.5300	0.6105	666.5200	0.6665	9.171	0.0000	0.0000
2025/03/07	2030	06/11/2025		Bond Future	9.2776	97.8377	9.3354	97.6451	0.623	0.0000	0.0000
2025/03/07	2030	06/11/2025	9.54 Call	Bond Future	1979.0700	1.9791	1872.2900	1.8723	5.395	0.0000	0.0000
2025/03/07	2030	06/11/2025	9.54 Put	Bond Future	1108.4300	1.1084	1194.2700	1.1943	7.744	0.0000	0.0000
2025/03/07	2030	05/02/2026		Bond Future	9.3865	95.7054	9.4559	95.4863	0.739	0.0000	0.0000
2025/03/07	2030	05/02/2026	9.49 Call	Bond Future	1859.1400	1.8591	1758.9100	1.7589	5.391	0.0000	0.0000
2025/03/07	2030	05/02/2026	9.49 Put	Bond Future	1532.6300	1.5326	1651.4800	1.6515	7.755	0.0000	0.0000
2025/03/07	2030	07/05/2026		Bond Future	9.5371	97.4875	9.6183	97.2453	0.852	0.0000	0.0000
2025/03/07	2030	07/05/2026	9.39 Call	Bond Future	1604.9800	1.6050	1508.0800	1.5081	6.037	0.0000	0.0000
2025/03/07	2030	07/05/2026	9.39 Put	Bond Future	2045.0300	2.0450	2190.2700	2.1903	7.102	0.0000	0.0000
2025/03/07	2032	08/05/2025	9.40 Put	Bond Future	2386.6200	2.3866	2559.5500	2.5596	7.246	0.0000	0.0000
2025/03/07	2032	08/05/2025	9.40 Call	Bond Future	262.4100	0.2624	215.5300	0.2155	17.865	0.0000	0.0000
2025/03/07	2032	08/05/2025	9.90 Put	Bond Future	955.6500	0.9557	1064.3500	1.0644	11.374	0.0000	0.0000
2025/03/07	2032	08/05/2025	9.90 Call	Bond Future	1195.4200	1.1954	1084.3100	1.0843	9.295	0.0000	0.0000
2025/03/07	2032	08/05/2025	10.28 Call	Bond Future	2402.3500	2.4024	2249.6000	2.2496	6.358	0.0000	0.0000
2025/03/07	2032	08/05/2025	10.28 Put	Bond Future	415.9000	0.4159	482.9600	0.4830	16.124	0.0000	0.0000
2025/03/07	2032	08/05/2025	9.42 Put	Bond Future	2311.8900	2.3119	2482.5500	2.4826	7.382	0.0000	0.0000
2025/03/07	2032	08/05/2025	9.42 Call	Bond Future	283.7000	0.2837	234.5500	0.2346	17.325	0.0000	0.0000
2025/03/07	2032	08/05/2025	9.92 Put	Bond Future	917.1500	0.9172	1023.2600	1.0233	11.570	0.0000	0.0000
2025/03/07	2032	08/05/2025	9.92 Call	Bond Future	1249.9100	1.2499	1136.2100	1.1362	9.097	0.0000	0.0000
2025/03/07	2032	08/05/2025	10.97 Call	Bond Future	5129.2500	5.1293	4930.7400	4.9307	3.870	0.0000	0.0000
2025/03/07	2032	08/05/2025	10.97 Put	Bond Future	77.4100	0.0774	98.7100	0.0987	27.516	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	
2025/03/07	2032	08/05/2025		Bond Future	9.8486	93.0954	9.8957	92.8756	0.479	0.0000	0.0000
2025/03/07	2032	08/05/2025	10.91 Call	Bond Future	4880.7600	4.8808	4684.7700	4.6848	4.016	0.0000	0.0000
2025/03/07	2032	08/05/2025	10.91 Put	Bond Future	90.1700	0.0902	113.9900	0.1140	26.417	0.0000	0.0000
2025/03/07	2032	07/08/2025		Bond Future	9.9428	94.9193	9.9960	94.6791	0.534	0.0000	0.0000
2025/03/07	2032	07/08/2025	12.01 Call	Bond Future	8858.0800	8.8581	8628.1500	8.6282	2.596	0.0000	0.0000
2025/03/07	2032	07/08/2025	12.01 Put	Bond Future	70.1400	0.0701	80.4100	0.0804	14.642	0.0000	0.0000
2025/03/07	2032	07/08/2025	9.40 Put	Bond Future	3113.0300	3.1130	3297.2700	3.2973	5.918	0.0000	0.0000
2025/03/07	2032	07/08/2025	9.40 Call	Bond Future	612.9700	0.6130	557.0100	0.5570	9.129	0.0000	0.0000
2025/03/07	2032	07/08/2025	9.90 Put	Bond Future	1690.9300	1.6909	1823.6000	1.8236	7.846	0.0000	0.0000
2025/03/07	2032	07/08/2025	9.90 Call	Bond Future	1496.7200	1.4967	1389.1900	1.3892	7.184	0.0000	0.0000
2025/03/07	2032	07/08/2025	10.59 Call	Bond Future	3509.0200	3.5090	3335.1000	3.3351	4.956	0.0000	0.0000
2025/03/07	2032	07/08/2025	10.59 Put	Bond Future	636.4000	0.6364	702.6800	0.7027	10.415	0.0000	0.0000
2025/03/07	2032	06/11/2025	9.40 Put	Bond Future	3722.5400	3.7225	3912.9700	3.9130	5.116	0.0000	0.0000
2025/03/07	2032	06/11/2025	9.40 Call	Bond Future	811.8800	0.8119	746.8500	0.7469	8.010	0.0000	0.0000
2025/03/07	2032	06/11/2025	9.90 Put	Bond Future	2333.8900	2.3339	2481.2500	2.4813	6.314	0.0000	0.0000
2025/03/07	2032	06/11/2025	9.90 Call	Bond Future	1669.0200	1.6690	1560.9200	1.5609	6.477	0.0000	0.0000
2025/03/07	2032	06/11/2025	10.89 Call	Bond Future	4422.0700	4.4221	4236.8600	4.2369	4.188	0.0000	0.0000
2025/03/07	2032	06/11/2025	10.89 Put	Bond Future	834.5100	0.8345	904.7600	0.9048	8.418	0.0000	0.0000
2025/03/07	2032	06/11/2025		Bond Future	10.0510	92.5961	10.1093	92.3406	0.581	0.0000	0.0000
2025/03/07	2032	06/11/2025	10.42 Call	Bond Future	2974.2400	2.9742	2820.7300	2.8207	5.161	0.0000	0.0000
2025/03/07	2032	06/11/2025	10.42 Put	Bond Future	1374.0600	1.3741	1476.0100	1.4760	7.420	0.0000	0.0000
2025/03/07	2032	05/02/2026		Bond Future	10.1741	94.3708	10.2408	94.0888	0.656	0.0000	0.0000
2025/03/07	2032	05/02/2026	10.16 Call	Bond Future	2239.8900	2.2399	2103.2600	2.1033	6.100	0.0000	0.0000
2025/03/07	2032	05/02/2026	10.16 Put	Bond Future	2299.4900	2.2995	2444.9000	2.4449	6.324	0.0000	0.0000
2025/03/07	2032	07/05/2026		Bond Future	10.3190	91.9686	10.3940	91.6629	0.727	0.0000	0.0000
2025/03/07	2032	07/05/2026	10.14 Call	Bond Future	2171.0900	2.1711	2032.2200	2.0322	6.396	0.0000	0.0000
2025/03/07	2032	07/05/2026	10.14 Put	Bond Future	2906.0400	2.9060	3072.7900	3.0728	5.738	0.0000	0.0000
2025/03/07	2033	08/05/2025		Bond Future	129.5891	129.5891	129.1063	129.1063	0.373	0.0000	0.0000
2025/03/07	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2033	08/05/2025	130.62 Put	Bond Future	1030.9400	1.0309	1513.7300	1.5137	46.830	0.0000	0.0000
2025/03/07	2033	07/08/2025		Bond Future	132.1595	132.1595	131.6448	131.6448	0.389	0.0000	0.0000
2025/03/07	2033	07/08/2025	128.65 Call	Bond Future	3509.4500	3.5095	2994.7800	2.9948	14.665	0.0000	0.0000
2025/03/07	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2033	06/11/2025		Bond Future	133.2209	133.2209	132.6809	132.6809	0.405	0.0000	0.0000
2025/03/07	2033	06/11/2025	133.14 Call	Bond Future	80.8500	0.0809	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/07	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	459.1100	0.4591	100.000	0.0000	0.0000
2025/03/07	2033	05/02/2026		Bond Future	135.8072	135.8072	135.2259	135.2259	0.428	0.0000	0.0000
2025/03/07	2033	05/02/2026	132.88 Call	Bond Future	2927.2300	2.9272	2345.8500	2.3459	19.861	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	
2025/03/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2033	07/05/2026		Bond Future	136.8107	136.8107	136.1913	136.1913	0.453	0.0000	0.0000
2025/03/07	2033	07/05/2026	135.16 Call	Bond Future	1650.7100	1.6507	1031.3300	1.0313	37.522	0.0000	0.0000
2025/03/07	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2037	08/05/2025	10.50 Put	Bond Future	3251.4800	3.2515	3613.0400	3.6130	11.120	0.0000	0.0000
2025/03/07	2037	08/05/2025	10.50 Call	Bond Future	323.8200	0.3238	244.4400	0.2444	24.514	0.0000	0.0000
2025/03/07	2037	08/05/2025	11.00 Put	Bond Future	1367.3100	1.3673	1588.1400	1.5881	16.151	0.0000	0.0000
2025/03/07	2037	08/05/2025	11.00 Call	Bond Future	1381.9000	1.3819	1161.7900	1.1618	15.928	0.0000	0.0000
2025/03/07	2037	08/05/2025	11.46 Call	Bond Future	3104.2500	3.1043	2766.0000	2.7660	10.896	0.0000	0.0000
2025/03/07	2037	08/05/2025	11.46 Put	Bond Future	504.7700	0.5048	607.4600	0.6075	20.344	0.0000	0.0000
2025/03/07	2037	08/05/2025	12.55 Put	Bond Future	27.5000	0.0275	35.0400	0.0350	27.418	0.0000	0.0000
2025/03/07	2037	08/05/2025	12.55 Call	Bond Future	8318.7900	8.3188	7885.3900	7.8854	5.210	0.0000	0.0000
2025/03/07	2037	08/05/2025	13.30 Put	Bond Future	1.2600	0.0013	1.7000	0.0017	34.921	0.0000	0.0000
2025/03/07	2037	08/05/2025	13.30 Call	Bond Future	11883.2100	11.8832	11442.7100	11.4427	3.707	0.0000	0.0000
2025/03/07	2037	08/05/2025	13.35 Put	Bond Future	1.0000	0.0010	1.3600	0.0014	36.000	0.0000	0.0000
2025/03/07	2037	08/05/2025	13.35 Call	Bond Future	12113.5100	12.1135	11672.9300	11.6729	3.637	0.0000	0.0000
2025/03/07	2037	08/05/2025		Bond Future	10.9975	86.1346	11.0745	85.6936	0.700	0.0000	0.0000
2025/03/07	2037	08/05/2025	12.25 Call	Bond Future	6848.6400	6.8486	6424.6800	6.4247	6.190	0.0000	0.0000
2025/03/07	2037	08/05/2025	12.25 Put	Bond Future	65.8400	0.0658	82.8200	0.0828	25.790	0.0000	0.0000
2025/03/07	2037	07/08/2025		Bond Future	11.1128	83.5612	11.1956	83.0968	0.745	0.0000	0.0000
2025/03/07	2037	07/08/2025	13.01 Call	Bond Future	9929.0500	9.9291	9489.8900	9.4899	4.423	0.0000	0.0000
2025/03/07	2037	07/08/2025	13.01 Put	Bond Future	140.4300	0.1404	165.6000	0.1656	17.924	0.0000	0.0000
2025/03/07	2037	07/08/2025	12.17 Call	Bond Future	6233.0800	6.2331	5848.9800	5.8490	6.162	0.0000	0.0000
2025/03/07	2037	07/08/2025	12.17 Put	Bond Future	565.8700	0.5659	646.1000	0.6461	14.178	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.42 Call	Bond Future	3215.1700	3.2152	2925.8400	2.9258	8.999	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.42 Put	Bond Future	1510.0400	1.5100	1685.0400	1.6850	11.589	0.0000	0.0000
2025/03/07	2037	07/08/2025	10.55 Put	Bond Future	4091.3300	4.0913	4429.9700	4.4300	8.277	0.0000	0.0000
2025/03/07	2037	07/08/2025	10.55 Call	Bond Future	836.3000	0.8363	710.6100	0.7106	15.029	0.0000	0.0000
2025/03/07	2037	07/08/2025	10.64 Put	Bond Future	3726.5800	3.7266	4048.4500	4.0485	8.637	0.0000	0.0000
2025/03/07	2037	07/08/2025	10.64 Call	Bond Future	1003.8200	1.0038	861.3600	0.8614	14.192	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.82 Call	Bond Future	4755.5100	4.7555	4408.8000	4.4088	7.291	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.82 Put	Bond Future	902.7200	0.9027	1020.3400	1.0203	13.030	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.07 Call	Bond Future	2065.9800	2.0660	1839.1000	1.8391	10.982	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.07 Put	Bond Future	2307.4200	2.3074	2544.8700	2.5449	10.291	0.0000	0.0000
2025/03/07	2037	07/08/2025	10.34 Put	Bond Future	5033.9300	5.0339	5409.6100	5.4096	7.463	0.0000	0.0000
2025/03/07	2037	07/08/2025	10.34 Call	Bond Future	519.0600	0.5191	430.4100	0.4304	17.079	0.0000	0.0000
2025/03/07	2037	07/08/2025	10.50 Put	Bond Future	4304.1400	4.3041	4651.7900	4.6518	8.077	0.0000	0.0000
2025/03/07	2037	07/08/2025	10.50 Call	Bond Future	751.4300	0.7514	634.7500	0.6348	15.528	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	
2025/03/07	2037	07/08/2025	11.00 Put	Bond Future	2503.0900	2.5031	2754.1200	2.7541	10.029	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.00 Call	Bond Future	1864.5600	1.8646	1651.2600	1.6513	11.440	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.83 Call	Bond Future	4796.3700	4.7964	4448.3900	4.4484	7.255	0.0000	0.0000
2025/03/07	2037	07/08/2025	11.83 Put	Bond Future	890.9100	0.8909	1007.2600	1.0073	13.060	0.0000	0.0000
2025/03/07	2037	06/11/2025	10.50 Put	Bond Future	5158.8200	5.1588	5519.9600	5.5200	7.000	0.0000	0.0000
2025/03/07	2037	06/11/2025	10.50 Call	Bond Future	991.4200	0.9914	869.7500	0.8698	12.272	0.0000	0.0000
2025/03/07	2037	06/11/2025	11.00 Put	Bond Future	3349.7300	3.3497	3632.9500	3.6330	8.455	0.0000	0.0000
2025/03/07	2037	06/11/2025	11.00 Call	Bond Future	2069.8100	2.0698	1870.2200	1.8702	9.643	0.0000	0.0000
2025/03/07	2037	06/11/2025	12.16 Call	Bond Future	6027.4000	6.0274	5671.1200	5.6711	5.911	0.0000	0.0000
2025/03/07	2037	06/11/2025	12.16 Put	Bond Future	1102.0900	1.1021	1228.6200	1.2286	11.481	0.0000	0.0000
2025/03/07	2037	06/11/2025		Bond Future	11.2293	85.1791	11.3171	84.6963	0.782	0.0000	0.0000
2025/03/07	2037	06/11/2025	11.63 Call	Bond Future	4029.3100	4.0293	3734.9100	3.7349	7.306	0.0000	0.0000
2025/03/07	2037	06/11/2025	11.63 Put	Bond Future	1856.9000	1.8569	2045.3100	2.0453	10.146	0.0000	0.0000
2025/03/07	2037	05/02/2026	12.27 Call	Bond Future	6290.0800	6.2901	5927.8800	5.9279	5.758	0.0000	0.0000
2025/03/07	2037	05/02/2026	12.27 Put	Bond Future	1558.2300	1.5582	1707.8300	1.7078	9.601	0.0000	0.0000
2025/03/07	2037	05/02/2026	10.90 Put	Bond Future	4540.2200	4.5402	4860.1600	4.8602	7.047	0.0000	0.0000
2025/03/07	2037	05/02/2026	10.90 Call	Bond Future	2011.4800	2.0115	1819.6200	1.8196	9.538	0.0000	0.0000
2025/03/07	2037	05/02/2026		Bond Future	11.3580	82.5531	11.4531	82.0413	0.837	0.0000	0.0000
2025/03/07	2037	05/02/2026	11.20 Call	Bond Future	2766.4700	2.7665	2533.4600	2.5335	8.423	0.0000	0.0000
2025/03/07	2037	05/02/2026	11.20 Put	Bond Future	3627.0600	3.6271	3905.8500	3.9059	7.686	0.0000	0.0000
2025/03/07	2037	05/02/2026	11.86 Call	Bond Future	4820.1200	4.8201	4500.7900	4.5008	6.625	0.0000	0.0000
2025/03/07	2037	05/02/2026	11.86 Put	Bond Future	2167.3700	2.1674	2359.8400	2.3598	8.880	0.0000	0.0000
2025/03/07	2037	05/02/2026	11.36 Call	Bond Future	3219.6100	3.2196	2964.6000	2.9646	7.921	0.0000	0.0000
2025/03/07	2037	05/02/2026	11.36 Put	Bond Future	3209.0200	3.2090	3465.8100	3.4658	8.002	0.0000	0.0000
2025/03/07	2037	05/02/2026	10.65 Put	Bond Future	5437.7200	5.4377	5793.8300	5.7938	6.549	0.0000	0.0000
2025/03/07	2037	05/02/2026	10.65 Call	Bond Future	1483.4200	1.4834	1327.7300	1.3277	10.495	0.0000	0.0000
2025/03/07	2037	07/05/2026		Bond Future	11.5063	84.0889	11.6085	83.5512	0.888	0.0000	0.0000
2025/03/07	2037	07/05/2026	11.32 Call	Bond Future	3069.4000	3.0694	2822.8200	2.8228	8.033	0.0000	0.0000
2025/03/07	2037	07/05/2026	11.32 Put	Bond Future	4062.3800	4.0624	4353.5300	4.3535	7.167	0.0000	0.0000
2025/03/07	2038	08/05/2025		Bond Future	140.7741	140.7741	140.7549	140.7549	0.014	0.0000	0.0000
2025/03/07	2038	08/05/2025	139.68 Call	Bond Future	1094.0700	1.0941	1074.8900	1.0749	1.753	0.0000	0.0000
2025/03/07	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2038	07/08/2025		Bond Future	141.4466	141.4466	141.4025	141.4025	0.031	0.0000	0.0000
2025/03/07	2038	07/08/2025	139.56 Call	Bond Future	1886.6200	1.8866	1842.5400	1.8425	2.336	0.0000	0.0000
2025/03/07	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2038	06/11/2025		Bond Future	144.2203	144.2203	144.1591	144.1591	0.042	0.0000	0.0000
2025/03/07	2038	06/11/2025	143.88 Call	Bond Future	340.3100	0.3403	279.1000	0.2791	17.987	0.0000	0.0000
2025/03/07	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	
2025/03/07	2038	05/02/2026		Bond Future	144.8563	144.8563	144.7597	144.7597	0.067	0.0000	0.0000
2025/03/07	2038	05/02/2026	143.20 Call	Bond Future	1656.2500	1.6563	1559.6800	1.5597	5.831	0.0000	0.0000
2025/03/07	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2038	07/05/2026		Bond Future	147.5916	147.5916	147.4645	147.4645	0.086	0.0000	0.0000
2025/03/07	2038	07/05/2026	144.53 Call	Bond Future	3061.6100	3.0616	2934.4700	2.9345	4.153	0.0000	0.0000
2025/03/07	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2040	08/05/2025	13.43 Put	Bond Future	3.5500	0.0036	5.4900	0.0055	54.648	0.0000	0.0000
2025/03/07	2040	08/05/2025	13.43 Call	Bond Future	11785.9400	11.7859	11091.7400	11.0917	5.890	0.0000	0.0000
2025/03/07	2040	08/05/2025	12.75 Put	Bond Future	46.7000	0.0467	66.3000	0.0663	41.970	0.0000	0.0000
2025/03/07	2040	08/05/2025	12.75 Call	Bond Future	8353.2200	8.3532	7676.6800	7.6767	8.099	0.0000	0.0000
2025/03/07	2040	08/05/2025	13.50 Put	Bond Future	2.6400	0.0026	4.1100	0.0041	55.682	0.0000	0.0000
2025/03/07	2040	08/05/2025	13.50 Call	Bond Future	12128.6700	12.1287	11434.0000	11.4340	5.728	0.0000	0.0000
2025/03/07	2040	08/05/2025		Bond Future	11.3036	86.1658	11.4163	85.4696	0.997	0.0000	0.0000
2025/03/07	2040	08/05/2025	12.63 Call	Bond Future	7730.6200	7.7306	7060.7800	7.0608	8.665	0.0000	0.0000
2025/03/07	2040	08/05/2025	12.63 Put	Bond Future	64.3800	0.0644	90.6800	0.0907	40.851	0.0000	0.0000
2025/03/07	2040	07/08/2025		Bond Future	11.4204	83.3423	11.5400	82.6178	1.047	0.0000	0.0000
2025/03/07	2040	07/08/2025	13.29 Call	Bond Future	10491.9200	10.4919	9810.2800	9.8103	6.497	0.0000	0.0000
2025/03/07	2040	07/08/2025	13.29 Put	Bond Future	171.8900	0.1719	214.6900	0.2147	24.900	0.0000	0.0000
2025/03/07	2040	06/11/2025		Bond Future	11.5377	84.9559	11.6633	84.2080	1.089	0.0000	0.0000
2025/03/07	2040	06/11/2025	11.84 Call	Bond Future	4038.9900	4.0390	3601.1000	3.6011	10.842	0.0000	0.0000
2025/03/07	2040	06/11/2025	11.84 Put	Bond Future	2256.6500	2.2567	2566.6000	2.5666	13.735	0.0000	0.0000
2025/03/07	2040	05/02/2026		Bond Future	11.6663	82.0750	11.8003	81.2931	1.149	0.0000	0.0000
2025/03/07	2040	05/02/2026	11.49 Call	Bond Future	2912.5000	2.9125	2558.7500	2.5588	12.146	0.0000	0.0000
2025/03/07	2040	05/02/2026	11.49 Put	Bond Future	3957.9400	3.9579	4386.0600	4.3861	10.817	0.0000	0.0000
2025/03/07	2040	07/05/2026		Bond Future	11.8122	83.6014	11.9545	82.7888	1.204	0.0000	0.0000
2025/03/07	2040	07/05/2026	11.67 Call	Bond Future	3524.1200	3.5241	3139.5800	3.1396	10.912	0.0000	0.0000
2025/03/07	2040	07/05/2026	11.67 Put	Bond Future	4348.8400	4.3488	4776.9300	4.7769	9.844	0.0000	0.0000
2025/03/07	2044	08/05/2025	11.76 Call	Bond Future	2802.3900	2.8024	2252.7300	2.2527	19.614	0.0000	0.0000
2025/03/07	2044	08/05/2025	11.76 Put	Bond Future	775.8900	0.7759	1035.8100	1.0358	33.500	0.0000	0.0000
2025/03/07	2044	08/05/2025	11.35 Put	Bond Future	1807.1600	1.8072	2276.1700	2.2762	25.953	0.0000	0.0000
2025/03/07	2044	08/05/2025	11.35 Call	Bond Future	1258.4000	1.2584	917.8300	0.9178	27.064	0.0000	0.0000
2025/03/07	2044	08/05/2025	10.85 Put	Bond Future	4134.9800	4.1350	4843.2800	4.8433	17.129	0.0000	0.0000
2025/03/07	2044	08/05/2025	10.85 Call	Bond Future	254.9300	0.2549	153.6500	0.1537	39.729	0.0000	0.0000
2025/03/07	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2044	08/05/2025	Put	Bond Future	18119.5500	18.1196	18929.1300	18.9291	4.468	0.0000	0.0000
2025/03/07	2044	08/05/2025	12.40 Call	Bond Future	5953.5600	5.9536	5217.4200	5.2174	12.365	0.0000	0.0000
2025/03/07	2044	08/05/2025	12.40 Put	Bond Future	167.1300	0.1671	240.5700	0.2406	43.942	0.0000	0.0000
2025/03/07	2044	08/05/2025	11.65 Call	Bond Future	2334.5800	2.3346	1835.7200	1.8357	21.368	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	
2025/03/07	2044	08/05/2025	11.65 Put	Bond Future	985.7300	0.9857	1296.4500	1.2965	31.522	0.0000	0.0000
2025/03/07	2044	08/05/2025	10.92 Put	Bond Future	3737.2000	3.7372	4419.8200	4.4198	18.266	0.0000	0.0000
2025/03/07	2044	08/05/2025	10.92 Call	Bond Future	336.7100	0.3367	209.7500	0.2098	37.706	0.0000	0.0000
2025/03/07	2044	08/05/2025		Bond Future	11.4356	81.8805	11.5636	81.0709	1.119	0.0000	0.0000
2025/03/07	2044	08/05/2025	12.72 Call	Bond Future	7628.7500	7.6288	6854.4200	6.8544	10.150	0.0000	0.0000
2025/03/07	2044	08/05/2025	12.72 Put	Bond Future	73.1200	0.0731	108.3700	0.1084	48.208	0.0000	0.0000
2025/03/07	2044	07/08/2025		Bond Future	11.5476	79.0983	11.6827	78.2590	1.169	0.0000	0.0000
2025/03/07	2044	07/08/2025	13.34 Call	Bond Future	10276.1900	10.2762	9497.4100	9.4974	7.578	0.0000	0.0000
2025/03/07	2044	07/08/2025	13.34 Put	Bond Future	215.8700	0.2159	276.4200	0.2764	28.049	0.0000	0.0000
2025/03/07	2044	07/08/2025	11.85 Call	Bond Future	3560.6500	3.5607	3047.4600	3.0475	14.413	0.0000	0.0000
2025/03/07	2044	07/08/2025	11.85 Put	Bond Future	1700.9800	1.7010	2027.1200	2.0271	19.174	0.0000	0.0000
2025/03/07	2044	07/08/2025	11.30 Put	Bond Future	3263.6800	3.2637	3775.7900	3.7758	15.691	0.0000	0.0000
2025/03/07	2044	07/08/2025	11.30 Call	Bond Future	1686.5200	1.6865	1359.3000	1.3593	19.402	0.0000	0.0000
2025/03/07	2044	07/08/2025	10.63 Put	Bond Future	6503.2300	6.5032	7229.8700	7.2299	11.174	0.0000	0.0000
2025/03/07	2044	07/08/2025	10.63 Call	Bond Future	396.9900	0.3970	284.3000	0.2843	28.386	0.0000	0.0000
2025/03/07	2044	06/11/2025		Bond Future	11.6595	80.6297	11.8010	79.7652	1.213	0.0000	0.0000
2025/03/07	2044	06/11/2025	11.88 Call	Bond Future	3820.4700	3.8205	3334.3800	3.3344	12.723	0.0000	0.0000
2025/03/07	2044	06/11/2025	11.88 Put	Bond Future	2479.5100	2.4795	2857.9500	2.8580	15.263	0.0000	0.0000
2025/03/07	2044	05/02/2026		Bond Future	11.7817	77.7910	11.9316	76.8914	1.273	0.0000	0.0000
2025/03/07	2044	05/02/2026	11.56 Call	Bond Future	2928.2400	2.9282	2531.2900	2.5313	13.556	0.0000	0.0000
2025/03/07	2044	05/02/2026	11.56 Put	Bond Future	4289.9000	4.2899	4792.5900	4.7926	11.718	0.0000	0.0000
2025/03/07	2044	07/05/2026		Bond Future	11.9193	79.2376	12.0777	78.3058	1.329	0.0000	0.0000
2025/03/07	2044	07/05/2026	11.80 Call	Bond Future	3674.1200	3.6741	3230.4000	3.2304	12.077	0.0000	0.0000
2025/03/07	2044	07/05/2026	11.80 Put	Bond Future	4388.3100	4.3883	4876.3400	4.8763	11.121	0.0000	0.0000
2025/03/07	2046	08/05/2025		Bond Future	120.8666	120.8666	120.6690	120.6690	0.163	0.0000	0.0000
2025/03/07	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2046	08/05/2025	121.97 Put	Bond Future	1103.4100	1.1034	1300.9900	1.3010	17.906	0.0000	0.0000
2025/03/07	2046	07/08/2025		Bond Future	123.2639	123.2639	123.0415	123.0415	0.180	0.0000	0.0000
2025/03/07	2046	07/08/2025	118.69 Call	Bond Future	4573.8600	4.5739	4351.5200	4.3515	4.861	0.0000	0.0000
2025/03/07	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2046	06/11/2025		Bond Future	123.4313	123.4313	123.1901	123.1901	0.195	0.0000	0.0000
2025/03/07	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2046	06/11/2025	125.41 Put	Bond Future	1978.7100	1.9787	2219.8800	2.2199	12.188	0.0000	0.0000
2025/03/07	2046	05/02/2026		Bond Future	125.8268	125.8268	125.5523	125.5523	0.218	0.0000	0.0000
2025/03/07	2046	05/02/2026	121.65 Call	Bond Future	4176.8200	4.1768	3902.2600	3.9023	6.573	0.0000	0.0000
2025/03/07	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2046	07/05/2026		Bond Future	125.9082	125.9082	125.6029	125.6029	0.242	0.0000	0.0000
2025/03/07	2046	07/05/2026	124.95 Call	Bond Future	958.2200	0.9582	652.9100	0.6529	31.862	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
2025/03/07	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	2050	08/05/2025		Bond Future	122.4991	122.4991	122.1762	0.264	0.0000	0.0000
2025/03/07	2050	08/05/2025	121.16 Call	Bond Future	1339.1400	1.3391	1016.2200	1.0162	24.114	0.0000
2025/03/07	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	2050	07/08/2025		Bond Future	122.5672	122.5672	122.2168	0.286	0.0000	0.0000
2025/03/07	2050	07/08/2025	119.89 Call	Bond Future	2677.1600	2.6772	2326.7700	2.3268	13.088	0.0000
2025/03/07	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	2050	06/11/2025		Bond Future	124.9705	124.9705	124.5993	0.297	0.0000	0.0000
2025/03/07	2050	06/11/2025	124.42 Call	Bond Future	550.5200	0.5505	179.2800	0.1793	67.434	0.0000
2025/03/07	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	2050	05/02/2026		Bond Future	124.9864	124.9864	124.5783	0.327	0.0000	0.0000
2025/03/07	2050	05/02/2026	122.82 Call	Bond Future	2166.4000	2.1664	1758.2800	1.7583	18.839	0.0000
2025/03/07	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	2050	07/05/2026		Bond Future	127.3461	127.3461	126.9055	0.346	0.0000	0.0000
2025/03/07	2050	07/05/2026	124.07 Call	Bond Future	3276.0900	3.2761	2835.5100	2.8355	13.448	0.0000
2025/03/07	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/07	AL37	08/05/2025		Index Future	1096.5910	1096.5910	1094.6050	0.181	0.0000	0.0000
2025/03/07	AL37	07/08/2025		Index Future	1118.0760	1118.0760	1115.8620	0.198	0.0000	0.0000
2025/03/07	AL37	06/11/2025		Index Future	1139.7460	1139.7460	1137.3610	0.209	0.0000	0.0000
2025/03/07	AL37	05/02/2026		Index Future	1161.6240	1161.6240	1158.9280	0.232	0.0000	0.0000
2025/03/07	AL37	07/05/2026		Index Future	1183.3390	1183.3390	1180.3630	0.251	0.0000	0.0000
2025/03/07	AL7T	08/05/2025		Index Future	1311.2880	1311.2880	1305.7070	0.426	0.0000	0.0000
2025/03/07	AL7T	07/08/2025		Index Future	1336.9790	1336.9790	1331.0630	0.442	0.0000	0.0000
2025/03/07	AL7T	06/11/2025		Index Future	1362.8920	1362.8920	1356.7080	0.454	0.0000	0.0000
2025/03/07	AL7T	05/02/2026		Index Future	1389.0540	1389.0540	1382.4360	0.476	0.0000	0.0000
2025/03/07	AL7T	07/05/2026		Index Future	1415.0200	1415.0200	1408.0040	0.496	0.0000	0.0000
2025/03/07	ALBI	08/05/2025		Index Future	1128.0420	1128.0420	1122.3910	0.501	0.0000	0.0000
2025/03/07	ALBI	07/08/2025		Index Future	1150.1430	1150.1430	1144.1870	0.518	0.0000	0.0000
2025/03/07	ALBI	06/11/2025		Index Future	1172.4340	1172.4340	1166.2320	0.529	0.0000	0.0000
2025/03/07	ALBI	05/02/2026		Index Future	1194.9400	1194.9400	1188.3470	0.552	0.0000	0.0000
2025/03/07	ALBI	07/05/2026		Index Future	1217.2770	1217.2770	1210.3260	0.571	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	
2025/03/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	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
2025/03/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/07	ES33	08/05/2025		Bond Future	11.2140	81.3932	11.3015	80.9903	0.781	0.0000
2025/03/07	ES33	08/05/2025	12.73 Call	Bond Future	6621.2500	6.6213	6218.3500	6.2184	6.085	0.0000
2025/03/07	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES33	07/08/2025		Bond Future	11.3491	83.0076	11.4437	82.5828	0.834	0.0000
2025/03/07	ES33	07/08/2025	13.56 Call	Bond Future	9203.0400	9.2030	8778.2100	8.7782	4.616	0.0000
2025/03/07	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES33	06/11/2025		Bond Future	11.5020	80.8388	11.6032	80.3964	0.880	0.0000
2025/03/07	ES33	06/11/2025	12.01 Call	Bond Future	2188.5400	2.1885	1746.2100	1.7462	20.211	0.0000
2025/03/07	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES33	05/02/2026		Bond Future	11.6739	82.4065	11.7845	81.9368	0.948	0.0000
2025/03/07	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES33	05/02/2026	11.49 Put	Bond Future	788.9300	0.7889	1258.7200	1.2587	59.548	0.0000
2025/03/07	ES33	07/05/2026		Bond Future	11.8622	80.1638	11.9821	79.6694	1.011	0.0000
2025/03/07	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES33	07/05/2026	11.69 Put	Bond Future	716.7500	0.7168	1211.1500	1.2112	68.978	0.0000
2025/03/07	ES42	08/05/2025		Bond Future	11.7984	76.4557	11.9162	75.7690	0.998	0.0000
2025/03/07	ES42	08/05/2025	13.25 Call	Bond Future	7824.8000	7.8248	7138.0600	7.1381	8.776	0.0000
2025/03/07	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES42	07/08/2025		Bond Future	11.9178	77.9719	12.0422	77.2585	1.044	0.0000
2025/03/07	ES42	07/08/2025	13.79 Call	Bond Future	9699.7500	9.6998	8986.3000	8.9863	7.355	0.0000
2025/03/07	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES42	06/11/2025		Bond Future	12.0479	75.2349	12.1787	74.4987	1.086	0.0000
2025/03/07	ES42	06/11/2025	12.39 Call	Bond Future	1901.0100	1.9010	1164.8000	1.1648	38.727	0.0000
2025/03/07	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES42	05/02/2026		Bond Future	12.1861	76.6925	12.3253	75.9244	1.142	0.0000
2025/03/07	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES42	05/02/2026	11.85 Put	Bond Future	1907.2600	1.9073	2675.3300	2.6753	40.271	0.0000
2025/03/07	ES42	07/05/2026		Bond Future	12.3400	73.8722	12.4876	73.0748	1.196	0.0000
2025/03/07	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	ES42	07/05/2026	12.20 Put	Bond Future	769.2400	0.7692	1566.6500	1.5667	103.662	0.0000
2025/03/07	GOVI	08/05/2025		GOVI	1110.8260	1110.8260	1105.5040	1105.5040	0.479	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	
2025/03/07	GOVI	08/05/2025	1,022. Call 00	GOVI	888260.0000	88.8260	835040.0000	83.5040	5.991	0.0000	0.0000
2025/03/07	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	GOVI	07/08/2025		GOVI	1132.5900	1132.5900	1126.9720	1126.9720	0.496	0.0000	0.0000
2025/03/07	GOVI	07/08/2025	1,011. Call 00	GOVI	1215900.0000	121.5900	1159720.0000	115.9720	4.620	0.0000	0.0000
2025/03/07	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	GOVI	06/11/2025		GOVI	1154.5420	1154.5420	1148.6850	1148.6850	0.507	0.0000	0.0000
2025/03/07	GOVI	06/11/2025	1,112. Call 00	GOVI	425420.0000	42.5420	366850.0000	36.6850	13.768	0.0000	0.0000
2025/03/07	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	GOVI	05/02/2026		GOVI	1176.7040	1176.7040	1170.4680	1170.4680	0.530	0.0000	0.0000
2025/03/07	GOVI	05/02/2026	1,150. Call 00	GOVI	267040.0000	26.7040	204680.0000	20.4680	23.352	0.0000	0.0000
2025/03/07	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	GOVI	07/05/2026		GOVI	1198.7000	1198.7000	1192.1160	1192.1160	0.549	0.0000	0.0000
2025/03/07	GOVI	07/05/2026	1,177. Call 00	GOVI	217000.0000	21.7000	151160.0000	15.1160	30.341	0.0000	0.0000
2025/03/07	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/07	IGOV	08/05/2025		Index Future	380.8580	380.8580	380.2740	380.2740	0.153	0.0000	0.0000
2025/03/07	IGOV	07/08/2025		Index Future	388.4120	388.4120	387.7510	387.7510	0.170	0.0000	0.0000
2025/03/07	IGOV	06/11/2025		Index Future	396.0310	396.0310	395.3120	395.3120	0.182	0.0000	0.0000
2025/03/07	IGOV	05/02/2026		Index Future	403.7210	403.7210	402.8970	402.8970	0.204	0.0000	0.0000
2025/03/07	IGOV	07/05/2026		Index Future	411.3560	411.3560	410.4360	410.4360	0.224	0.0000	0.0000
2025/03/07	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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	
2025/03/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/07	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/07	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/07	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/07	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/07	R033	08/05/2025		Bond Future	9.9433	101.4583	9.9903	101.2053	0.473	0.0000	0.0000
2025/03/07	R033	08/05/2025	10.33 Call	Bond Future	2551.3100	2.5513	2368.8000	2.3688	7.154	0.0000	0.0000
2025/03/07	R033	08/05/2025	10.33 Put	Bond Future	494.9300	0.4949	565.3700	0.5654	14.232	0.0000	0.0000
2025/03/07	R033	07/08/2025		Bond Future	10.0364	103.4460	10.0891	103.1706	0.524	0.0000	0.0000
2025/03/07	R033	07/08/2025	10.33 Call	Bond Future	2774.6700	2.7747	2594.7000	2.5947	6.486	0.0000	0.0000
2025/03/07	R033	07/08/2025	10.33 Put	Bond Future	1251.3300	1.2513	1346.7300	1.3467	7.624	0.0000	0.0000
2025/03/07	R033	06/11/2025		Bond Future	10.1422	100.4050	10.1998	100.1127	0.567	0.0000	0.0000
2025/03/07	R033	06/11/2025	10.33 Call	Bond Future	2829.7800	2.8298	2656.3200	2.6563	6.130	0.0000	0.0000
2025/03/07	R033	06/11/2025	10.33 Put	Bond Future	1880.2300	1.8802	1999.0300	1.9990	6.318	0.0000	0.0000
2025/03/07	R033	05/02/2026		Bond Future	10.2614	102.3291	10.3267	102.0077	0.636	0.0000	0.0000
2025/03/07	R033	05/02/2026	10.49 Call	Bond Future	3323.1300	3.3231	3132.3900	3.1324	5.740	0.0000	0.0000
2025/03/07	R033	05/02/2026	10.49 Put	Bond Future	2203.8300	2.2038	2334.4500	2.3345	5.927	0.0000	0.0000
2025/03/07	R033	07/05/2026		Bond Future	10.4004	99.1907	10.4733	98.8435	0.701	0.0000	0.0000
2025/03/07	R033	07/05/2026	10.38 Call	Bond Future	2891.8100	2.8918	2706.2200	2.7062	6.418	0.0000	0.0000
2025/03/07	R033	07/05/2026	10.38 Put	Bond Future	2989.3300	2.9893	3150.9200	3.1509	5.406	0.0000	0.0000
2025/03/07	R035	08/05/2025	10.08 Put	Bond Future	3036.2800	3.0363	3410.5300	3.4105	12.326	0.0000	0.0000
2025/03/07	R035	08/05/2025	10.08 Call	Bond Future	332.3300	0.3323	245.8300	0.2458	26.028	0.0000	0.0000
2025/03/07	R035	08/05/2025	10.58 Put	Bond Future	1255.6600	1.2557	1481.3600	1.4814	17.975	0.0000	0.0000
2025/03/07	R035	08/05/2025	10.58 Call	Bond Future	1406.3700	1.4064	1171.3200	1.1713	16.713	0.0000	0.0000
2025/03/07	R035	08/05/2025	11.01 Call	Bond Future	3000.8700	3.0009	2651.7000	2.6517	11.636	0.0000	0.0000
2025/03/07	R035	08/05/2025	11.01 Put	Bond Future	489.1600	0.4892	600.7400	0.6007	22.811	0.0000	0.0000
2025/03/07	R035	08/05/2025	11.70 Call	Bond Future	6209.9800	6.2100	5773.8300	5.7738	7.023	0.0000	0.0000
2025/03/07	R035	08/05/2025	11.70 Put	Bond Future	82.3500	0.0824	106.9500	0.1070	29.872	0.0000	0.0000
2025/03/07	R035	08/05/2025	10.95 Call	Bond Future	2750.1600	2.7502	2414.1200	2.4141	12.219	0.0000	0.0000
2025/03/07	R035	08/05/2025	10.95 Put	Bond Future	562.8200	0.5628	687.5300	0.6875	22.158	0.0000	0.0000
2025/03/07	R035	08/05/2025	10.44 Put	Bond Future	1648.6700	1.6487	1918.2200	1.9182	16.350	0.0000	0.0000
2025/03/07	R035	08/05/2025	10.44 Call	Bond Future	1012.1400	1.0121	820.9400	0.8209	18.891	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	
2025/03/07	R035	08/05/2025	13.35 Call	Bond Future	13983.0400	13.9830	13522.3300	13.5223	3.295	0.0000	0.0000
2025/03/07	R035	08/05/2025	13.35 Put	Bond Future	0.0800	0.0001	0.1200	0.0001	50.000	0.0000	0.0000
2025/03/07	R035	08/05/2025	12.70 Call	Bond Future	11016.8200	11.0168	10556.9700	10.5570	4.174	0.0000	0.0000
2025/03/07	R035	08/05/2025	12.70 Put	Bond Future	2.0600	0.0021	2.9600	0.0030	43.689	0.0000	0.0000
2025/03/07	R035	08/05/2025	11.46 Put	Bond Future	157.3000	0.1573	200.7300	0.2007	27.610	0.0000	0.0000
2025/03/07	R035	08/05/2025	11.46 Call	Bond Future	5050.6800	5.0507	4633.3600	4.6334	8.263	0.0000	0.0000
2025/03/07	R035	08/05/2025		Bond Future	10.5531	91.6607	10.6356	91.2000	0.782	0.0000	0.0000
2025/03/07	R035	08/05/2025	11.78 Call	Bond Future	6599.6600	6.5997	6159.1400	6.1591	6.675	0.0000	0.0000
2025/03/07	R035	08/05/2025	11.78 Put	Bond Future	66.0400	0.0660	86.2700	0.0863	30.633	0.0000	0.0000
2025/03/07	R035	07/08/2025		Bond Future	10.6558	93.4566	10.7447	92.9710	0.835	0.0000	0.0000
2025/03/07	R035	07/08/2025	12.65 Call	Bond Future	10180.1700	10.1802	9713.9900	9.7140	4.579	0.0000	0.0000
2025/03/07	R035	07/08/2025	12.65 Put	Bond Future	95.3400	0.0953	114.7000	0.1147	20.306	0.0000	0.0000
2025/03/07	R035	07/08/2025	10.08 Put	Bond Future	3981.2900	3.9813	4342.0600	4.3421	9.062	0.0000	0.0000
2025/03/07	R035	07/08/2025	10.08 Call	Bond Future	750.2600	0.7503	625.4900	0.6255	16.630	0.0000	0.0000
2025/03/07	R035	07/08/2025	10.58 Put	Bond Future	2277.9500	2.2780	2536.3100	2.5363	11.342	0.0000	0.0000
2025/03/07	R035	07/08/2025	10.58 Call	Bond Future	1861.5600	1.8616	1634.3800	1.6344	12.204	0.0000	0.0000
2025/03/07	R035	07/08/2025	11.34 Call	Bond Future	4504.3600	4.5044	4143.1300	4.1431	8.020	0.0000	0.0000
2025/03/07	R035	07/08/2025	11.34 Put	Bond Future	858.0800	0.8581	982.3900	0.9824	14.487	0.0000	0.0000
2025/03/07	R035	07/08/2025	11.30 Call	Bond Future	4344.7000	4.3447	3989.1000	3.9891	8.185	0.0000	0.0000
2025/03/07	R035	07/08/2025	11.30 Put	Bond Future	906.0000	0.9060	1035.9400	1.0359	14.342	0.0000	0.0000
2025/03/07	R035	06/11/2025	9.91 Put	Bond Future	5541.2400	5.5412	5937.6200	5.9376	7.153	0.0000	0.0000
2025/03/07	R035	06/11/2025	9.91 Call	Bond Future	758.8800	0.7589	650.0500	0.6501	14.341	0.0000	0.0000
2025/03/07	R035	06/11/2025	10.41 Put	Bond Future	3653.2100	3.6532	3970.3500	3.9704	8.681	0.0000	0.0000
2025/03/07	R035	06/11/2025	10.41 Call	Bond Future	1683.7000	1.6837	1495.6300	1.4956	11.170	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.43 Call	Bond Future	4822.8200	4.8228	4478.0900	4.4781	7.148	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.43 Put	Bond Future	1393.8100	1.3938	1554.2900	1.5543	11.514	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.95 Call	Bond Future	6840.4100	6.8404	6440.8900	6.4409	5.841	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.95 Put	Bond Future	824.1900	0.8242	929.8800	0.9299	12.823	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.45 Call	Bond Future	4896.6900	4.8967	4549.7100	4.5497	7.086	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.45 Put	Bond Future	1366.1800	1.3662	1524.4100	1.5244	11.582	0.0000	0.0000
2025/03/07	R035	06/11/2025	10.95 Put	Bond Future	2227.1400	2.2271	2454.9200	2.4549	10.227	0.0000	0.0000
2025/03/07	R035	06/11/2025	10.95 Call	Bond Future	3170.6900	3.1707	2893.2600	2.8933	8.750	0.0000	0.0000
2025/03/07	R035	06/11/2025	10.08 Put	Bond Future	4835.6400	4.8356	5205.1300	5.2051	7.641	0.0000	0.0000
2025/03/07	R035	06/11/2025	10.08 Call	Bond Future	1022.4500	1.0225	886.7300	0.8867	13.274	0.0000	0.0000
2025/03/07	R035	06/11/2025	10.58 Put	Bond Future	3139.4900	3.1395	3428.5000	3.4285	9.206	0.0000	0.0000
2025/03/07	R035	06/11/2025	10.58 Call	Bond Future	2100.7500	2.1008	1884.5500	1.8846	10.292	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.67 Call	Bond Future	5731.6400	5.7316	5359.3800	5.3594	6.495	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.67 Put	Bond Future	1095.2100	1.0952	1228.1600	1.2282	12.139	0.0000	0.0000
2025/03/07	R035	06/11/2025		Bond Future	10.7725	90.7610	10.8672	90.2557	0.879	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
2025/03/07	R035	06/11/2025	11.20 Call	Bond Future	3999.3000	3.9993	3684.9200	7.861	0.0000	0.0000
2025/03/07	R035	06/11/2025	11.20 Put	Bond Future	1749.3300	1.7493	1940.1600	10.909	0.0000	0.0000
2025/03/07	R035	05/02/2026		Bond Future	10.9032	92.5009	11.0063	0.946	0.0000	0.0000
2025/03/07	R035	05/02/2026	10.79 Call	Bond Future	2686.9500	2.6870	2437.6800	9.277	0.0000	0.0000
2025/03/07	R035	05/02/2026	10.79 Put	Bond Future	3280.5500	3.2806	3567.3300	8.742	0.0000	0.0000
2025/03/07	R035	07/05/2026		Bond Future	11.0437	89.7187	11.1549	1.007	0.0000	0.0000
2025/03/07	R035	07/05/2026	10.86 Call	Bond Future	2901.2600	2.9013	2641.6700	8.947	0.0000	0.0000
2025/03/07	R035	07/05/2026	10.86 Put	Bond Future	3842.8400	3.8428	4146.9100	7.913	0.0000	0.0000
2025/03/07	R038	08/05/2025		Bond Future	11.0059	100.3612	11.1035	0.886	0.0000	0.0000
2025/03/07	R038	08/05/2025	11.24 Call	Bond Future	2482.1900	2.4822	2054.9300	17.213	0.0000	0.0000
2025/03/07	R038	08/05/2025	11.24 Put	Bond Future	918.5200	0.9185	1147.4300	24.922	0.0000	0.0000
2025/03/07	R038	07/08/2025		Bond Future	11.1175	102.3274	11.2216	0.937	0.0000	0.0000
2025/03/07	R038	07/08/2025	11.24 Call	Bond Future	2840.5900	2.8406	2541.6100	10.525	0.0000	0.0000
2025/03/07	R038	07/08/2025	11.24 Put	Bond Future	2033.8200	2.0338	2421.1200	19.043	0.0000	0.0000
2025/03/07	R038	06/11/2025		Bond Future	11.2394	98.8233	11.3496	0.980	0.0000	0.0000
2025/03/07	R038	06/11/2025	11.24 Call	Bond Future	3085.4300	3.0854	2725.5400	11.664	0.0000	0.0000
2025/03/07	R038	06/11/2025	11.24 Put	Bond Future	3081.6000	3.0816	3432.6500	11.392	0.0000	0.0000
2025/03/07	R038	06/11/2025	12.33 Call	Bond Future	7751.3700	7.7514	7189.1300	7.253	0.0000	0.0000
2025/03/07	R038	06/11/2025	12.33 Put	Bond Future	1035.1100	1.0351	1183.8100	14.366	0.0000	0.0000
2025/03/07	R038	06/11/2025	10.98 Put	Bond Future	3947.8200	3.9478	4360.2800	10.448	0.0000	0.0000
2025/03/07	R038	06/11/2025	10.98 Call	Bond Future	2243.7400	2.2437	1945.2600	13.303	0.0000	0.0000
2025/03/07	R038	05/02/2026		Bond Future	11.3718	100.7167	11.4903	1.042	0.0000	0.0000
2025/03/07	R038	05/02/2026	11.44 Call	Bond Future	3833.4700	3.8335	3431.3000	10.491	0.0000	0.0000
2025/03/07	R038	05/02/2026	11.44 Put	Bond Future	3402.0200	3.4020	3747.5500	10.157	0.0000	0.0000
2025/03/07	R038	07/05/2026		Bond Future	11.5192	97.1062	11.6459	1.100	0.0000	0.0000
2025/03/07	R038	07/05/2026	11.40 Call	Bond Future	3736.5800	3.7366	3351.1000	10.316	0.0000	0.0000
2025/03/07	R038	07/05/2026	11.40 Put	Bond Future	4479.6100	4.4796	4875.1300	8.829	0.0000	0.0000
2025/03/07	R053	08/05/2025		Bond Future	11.3332	103.7926	11.4561	1.084	0.0000	0.0000
2025/03/07	R053	08/05/2025	12.64 Call	Bond Future	10306.8500	10.3069	9298.1600	9.787	0.0000	0.0000
2025/03/07	R053	08/05/2025	12.64 Put	Bond Future	81.4600	0.0815	119.9900	47.299	0.0000	0.0000
2025/03/07	R053	07/08/2025		Bond Future	11.4330	105.8260	11.5625	1.133	0.0000	0.0000
2025/03/07	R053	07/08/2025	13.17 Call	Bond Future	13298.6500	13.2987	12292.9300	7.563	0.0000	0.0000
2025/03/07	R053	07/08/2025	13.17 Put	Bond Future	306.7300	0.3067	386.5200	26.013	0.0000	0.0000
2025/03/07	R053	06/11/2025		Bond Future	11.5405	102.0112	11.6762	1.177	0.0000	0.0000
2025/03/07	R053	06/11/2025	11.76 Call	Bond Future	5013.2900	5.0133	4376.0700	12.711	0.0000	0.0000
2025/03/07	R053	06/11/2025	11.76 Put	Bond Future	3216.3900	3.2164	3697.3500	14.953	0.0000	0.0000
2025/03/07	R053	05/02/2026		Bond Future	11.6555	103.9656	11.7994	1.235	0.0000	0.0000
2025/03/07	R053	05/02/2026	11.49 Call	Bond Future	3952.6800	3.9527	3416.8200	13.557	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	
2025/03/07	R053	05/02/2026	11.49 Put	Bond Future	5320.8800	5.3209	5948.4100	5.9484	11.794	0.0000	0.0000
2025/03/07	R053	07/05/2026		Bond Future	11.7814	100.0382	11.9336	98.8332	1.291	0.0000	0.0000
2025/03/07	R053	07/05/2026	11.69 Call	Bond Future	4949.5500	4.9496	4357.5600	4.3576	11.960	0.0000	0.0000
2025/03/07	R053	07/05/2026	11.69 Put	Bond Future	5686.5600	5.6866	6299.5400	6.2995	10.779	0.0000	0.0000
2025/03/07	R186	08/05/2025		Bond Future	8.2858	107.3759	8.3078	107.3427	0.266	0.0000	0.0000
2025/03/07	R186	08/05/2025	8.47 Call	Bond Future	402.4400	0.4024	376.7800	0.3768	6.376	0.0000	0.0000
2025/03/07	R186	08/05/2025	8.47 Put	Bond Future	124.5800	0.1246	132.1900	0.1322	6.109	0.0000	0.0000
2025/03/07	R186	07/08/2025		Bond Future	8.3550	104.1707	8.3955	104.1187	0.484	0.0000	0.0000
2025/03/07	R186	07/08/2025	9.68 Call	Bond Future	1724.9800	1.7250	1674.7300	1.6747	2.913	0.0000	0.0000
2025/03/07	R186	07/08/2025	9.68 Put	Bond Future	41.4500	0.0415	43.1900	0.0432	4.198	0.0000	0.0000
2025/03/07	R186	07/08/2025	10.25 Call	Bond Future	2413.8400	2.4138	2362.7000	2.3627	2.119	0.0000	0.0000
2025/03/07	R186	07/08/2025	10.25 Put	Bond Future	17.9600	0.0180	18.8100	0.0188	4.733	0.0000	0.0000
2025/03/07	R186	07/08/2025	9.22 Put	Bond Future	81.9600	0.0820	86.8400	0.0868	5.954	0.0000	0.0000
2025/03/07	R186	07/08/2025	9.22 Call	Bond Future	1185.4200	1.1854	1138.3100	1.1383	3.974	0.0000	0.0000
2025/03/07	R186	06/11/2025		Bond Future	8.4725	106.1883	8.5339	106.1234	0.726	0.0000	0.0000
2025/03/07	R186	06/11/2025	8.13 Call	Bond Future	190.2900	0.1903	168.6700	0.1687	11.362	0.0000	0.0000
2025/03/07	R186	06/11/2025	8.13 Put	Bond Future	552.9400	0.5529	596.2100	0.5962	7.825	0.0000	0.0000
2025/03/07	R186	05/02/2026		Bond Future	8.6917	102.9164	8.8016	102.8260	1.264	0.0000	0.0000
2025/03/07	R186	05/02/2026	8.43 Call	Bond Future	267.3000	0.2673	227.8600	0.2279	14.755	0.0000	0.0000
2025/03/07	R186	05/02/2026	8.43 Put	Bond Future	483.2400	0.4832	534.2200	0.5342	10.550	0.0000	0.0000
2025/03/07	R186	07/05/2026		Bond Future	9.1956	104.8327	9.3876	104.7202	2.089	0.0000	0.0000
2025/03/07	R186	07/05/2026	8.69 Call	Bond Future	183.6400	0.1836	146.6500	0.1467	20.143	0.0000	0.0000
2025/03/07	R186	07/05/2026	8.69 Put	Bond Future	480.8900	0.4809	556.4300	0.5564	15.708	0.0000	0.0000
2025/03/07	R202	08/05/2025		Bond Future	272.8972	272.8972	272.1641	272.1641	0.269	0.0000	0.0000
2025/03/07	R202	08/05/2025	272.31 Call	Bond Future	587.2100	0.5872	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/07	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	145.8600	0.1459	100.000	0.0000	0.0000
2025/03/07	R202	07/08/2025		Bond Future	273.0877	273.0877	272.2931	272.2931	0.291	0.0000	0.0000
2025/03/07	R202	07/08/2025	271.60 Call	Bond Future	1487.6800	1.4877	693.1200	0.6931	53.409	0.0000	0.0000
2025/03/07	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	R202	06/11/2025		Bond Future	278.4429	278.4429	277.6017	277.6017	0.302	0.0000	0.0000
2025/03/07	R202	06/11/2025	275.64 Call	Bond Future	2802.9400	2.8029	1961.7200	1.9617	30.012	0.0000	0.0000
2025/03/07	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	R202	05/02/2026		Bond Future	278.5200	278.5200	277.5971	277.5971	0.331	0.0000	0.0000
2025/03/07	R202	05/02/2026	277.82 Call	Bond Future	699.9900	0.7000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/07	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	222.9400	0.2229	100.000	0.0000	0.0000
2025/03/07	R202	07/05/2026		Bond Future	283.7794	283.7794	282.7841	282.7841	0.351	0.0000	0.0000
2025/03/07	R202	07/05/2026	277.55 Call	Bond Future	6229.3900	6.2294	5234.0600	5.2341	15.978	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
2025/03/07	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	R209	08/05/2025		Bond Future	10.7723	72.1407	10.8595	71.7018	0.810	0.0000
2025/03/07	R209	08/05/2025	11.89 Call	Bond Future	5430.9600	5.4310	5013.1600	5.0132	7.693	0.0000
2025/03/07	R209	08/05/2025	11.89 Put	Bond Future	70.0500	0.0701	91.1200	0.0911	30.079	0.0000
2025/03/07	R209	07/08/2025		Bond Future	10.8712	73.5540	10.9642	73.0942	0.856	0.0000
2025/03/07	R209	07/08/2025	12.68 Call	Bond Future	8415.9200	8.4159	8003.2900	8.0033	4.903	0.0000
2025/03/07	R209	07/08/2025	12.68 Put	Bond Future	140.1700	0.1402	187.4100	0.1874	33.702	0.0000
2025/03/07	R209	06/11/2025		Bond Future	10.9797	71.8259	11.0780	71.3489	0.895	0.0000
2025/03/07	R209	06/11/2025	11.27 Call	Bond Future	3139.7100	3.1397	2854.1200	2.8541	9.096	0.0000
2025/03/07	R209	06/11/2025	11.27 Put	Bond Future	1743.0000	1.7430	1934.4200	1.9344	10.982	0.0000
2025/03/07	R209	05/02/2026		Bond Future	11.0980	73.2026	11.2037	72.6998	0.952	0.0000
2025/03/07	R209	05/02/2026	10.93 Call	Bond Future	2356.4100	2.3564	2119.8100	2.1198	10.041	0.0000
2025/03/07	R209	05/02/2026	10.93 Put	Bond Future	3165.6100	3.1656	3431.9000	3.4319	8.412	0.0000
2025/03/07	R209	07/05/2026		Bond Future	11.2301	71.4147	11.3431	70.8882	1.006	0.0000
2025/03/07	R209	07/05/2026	11.07 Call	Bond Future	2709.0100	2.7090	2455.7500	2.4558	9.349	0.0000
2025/03/07	R209	07/05/2026	11.07 Put	Bond Future	3464.1900	3.4642	3737.3700	3.7374	7.886	0.0000
2025/03/07	R210	08/05/2025		Bond Future	246.6919	246.6919	246.9743	246.9743	0.114	0.0000
2025/03/07	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	R210	08/05/2025	248.03 Put	Bond Future	1338.0800	1.3381	1055.7300	1.0557	21.101	0.0000
2025/03/07	R210	07/08/2025		Bond Future	251.5850	251.5850	251.8302	251.8302	0.097	0.0000
2025/03/07	R210	07/08/2025	248.44 Call	Bond Future	3144.9800	3.1450	3390.2300	3.3902	7.798	0.0000
2025/03/07	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	R210	06/11/2025		Bond Future	253.1084	253.1084	253.3292	253.3292	0.087	0.0000
2025/03/07	R210	06/11/2025	252.14 Call	Bond Future	968.4000	0.9684	1189.2100	1.1892	22.802	0.0000
2025/03/07	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	R210	05/02/2026		Bond Future	258.0215	258.0215	258.1876	258.1876	0.064	0.0000
2025/03/07	R210	05/02/2026	253.10 Call	Bond Future	4921.5200	4.9215	5087.5500	5.0876	3.374	0.0000
2025/03/07	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	R210	07/05/2026		Bond Future	259.4171	259.4171	259.5340	259.5340	0.045	0.0000
2025/03/07	R210	07/05/2026	255.40 Call	Bond Future	4017.1200	4.0171	4134.0100	4.1340	2.910	0.0000
2025/03/07	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/07	R213	08/05/2025		Bond Future	9.5204	90.3520	9.5680	90.1581	0.500	0.0000
2025/03/07	R213	08/05/2025	10.52 Call	Bond Future	4051.9800	4.0520	3882.2700	3.8823	4.188	0.0000
2025/03/07	R213	08/05/2025	10.52 Put	Bond Future	89.7500	0.0898	113.9300	0.1139	26.942	0.0000
2025/03/07	R213	07/08/2025		Bond Future	9.6046	92.1222	9.6589	91.9089	0.565	0.0000
2025/03/07	R213	07/08/2025	11.66 Call	Bond Future	7690.5400	7.6905	7483.5200	7.4835	2.692	0.0000
2025/03/07	R213	07/08/2025	11.66 Put	Bond Future	35.4100	0.0354	41.6500	0.0417	17.622	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	
2025/03/07	R213	06/11/2025		Bond Future	9.7083	90.3528	9.7685	90.1253	0.620	0.0000	0.0000
2025/03/07	R213	06/11/2025	10.05 Call	Bond Future	2517.7200	2.5177	2389.1500	2.3892	5.107	0.0000	0.0000
2025/03/07	R213	06/11/2025	10.05 Put	Bond Future	1234.5000	1.2345	1333.4800	1.3335	8.018	0.0000	0.0000
2025/03/07	R213	05/02/2026		Bond Future	9.8307	92.0855	9.9004	91.8324	0.709	0.0000	0.0000
2025/03/07	R213	05/02/2026	9.89 Call	Bond Future	2066.7400	2.0667	1946.8400	1.9468	5.801	0.0000	0.0000
2025/03/07	R213	05/02/2026	9.89 Put	Bond Future	1851.4700	1.8515	1984.6100	1.9846	7.191	0.0000	0.0000
2025/03/07	R213	07/05/2026		Bond Future	9.9704	90.2486	10.0496	89.9732	0.794	0.0000	0.0000
2025/03/07	R213	07/05/2026	9.80 Call	Bond Future	1842.6600	1.8427	1729.7300	1.7297	6.129	0.0000	0.0000
2025/03/07	R213	07/05/2026	9.80 Put	Bond Future	2438.8300	2.4388	2601.3300	2.6013	6.663	0.0000	0.0000
2025/03/07	R214	08/05/2025		Bond Future	11.1998	66.8244	11.3174	66.1962	1.050	0.0000	0.0000
2025/03/07	R214	08/05/2025	12.40 Call	Bond Future	6078.0900	6.0781	5479.8500	5.4799	9.843	0.0000	0.0000
2025/03/07	R214	08/05/2025	12.40 Put	Bond Future	67.9800	0.0680	97.9900	0.0980	44.145	0.0000	0.0000
2025/03/07	R214	07/08/2025		Bond Future	11.2965	68.1337	11.4203	67.4817	1.096	0.0000	0.0000
2025/03/07	R214	07/08/2025	12.97 Call	Bond Future	8250.3200	8.2503	7649.8200	7.6498	7.279	0.0000	0.0000
2025/03/07	R214	07/08/2025	12.97 Put	Bond Future	203.6700	0.2037	255.1700	0.2552	25.286	0.0000	0.0000
2025/03/07	R214	06/11/2025		Bond Future	11.4030	66.1534	11.5326	65.4813	1.137	0.0000	0.0000
2025/03/07	R214	06/11/2025	11.64 Call	Bond Future	3296.3600	3.2964	2837.4700	2.8375	13.921	0.0000	0.0000
2025/03/07	R214	06/11/2025	11.64 Put	Bond Future	2075.3400	2.0753	2288.5100	2.2885	10.272	0.0000	0.0000
2025/03/07	R214	05/02/2026		Bond Future	11.5193	67.4216	11.6567	66.7213	1.192	0.0000	0.0000
2025/03/07	R214	05/02/2026	11.26 Call	Bond Future	2317.0000	2.3170	2016.8600	2.0169	12.954	0.0000	0.0000
2025/03/07	R214	05/02/2026	11.26 Put	Bond Future	3670.5600	3.6706	4070.7100	4.0707	10.902	0.0000	0.0000
2025/03/07	R214	07/05/2026		Bond Future	11.6411	65.3778	11.7859	64.6517	1.244	0.0000	0.0000
2025/03/07	R214	07/05/2026	11.53 Call	Bond Future	3126.3600	3.1264	2777.7400	2.7777	11.151	0.0000	0.0000
2025/03/07	R214	07/05/2026	11.53 Put	Bond Future	3692.0400	3.6920	4069.5200	4.0695	10.224	0.0000	0.0000
2025/03/07	R248	08/05/2025		Bond Future	11.3614	80.5960	11.4842	79.7884	1.081	0.0000	0.0000
2025/03/07	R248	08/05/2025	12.60 Call	Bond Future	7634.2600	7.6343	6867.2600	6.8673	10.047	0.0000	0.0000
2025/03/07	R248	08/05/2025	12.60 Put	Bond Future	94.7700	0.0948	135.3900	0.1354	42.862	0.0000	0.0000
2025/03/07	R248	07/08/2025		Bond Future	11.4608	82.1751	11.5902	81.3379	1.129	0.0000	0.0000
2025/03/07	R248	07/08/2025	13.21 Call	Bond Future	10389.1000	10.3891	9615.6100	9.6156	7.445	0.0000	0.0000
2025/03/07	R248	07/08/2025	13.21 Put	Bond Future	248.0000	0.2480	311.7400	0.3117	25.702	0.0000	0.0000
2025/03/07	R248	06/11/2025		Bond Future	11.5696	79.3243	11.7051	78.4620	1.171	0.0000	0.0000
2025/03/07	R248	06/11/2025	11.74 Call	Bond Future	3829.3000	3.8293	3355.3400	3.3553	12.377	0.0000	0.0000
2025/03/07	R248	06/11/2025	11.74 Put	Bond Future	2747.2600	2.7473	3135.6000	3.1356	14.136	0.0000	0.0000
2025/03/07	R248	05/02/2026		Bond Future	11.6881	80.8447	11.8318	79.9474	1.229	0.0000	0.0000
2025/03/07	R248	05/02/2026	11.46 Call	Bond Future	3074.7600	3.0748	2585.6900	2.5857	15.906	0.0000	0.0000
2025/03/07	R248	05/02/2026	11.46 Put	Bond Future	4537.5600	4.5376	4945.8000	4.9458	8.997	0.0000	0.0000
2025/03/07	R248	07/05/2026		Bond Future	11.8117	77.9081	11.9633	76.9789	1.283	0.0000	0.0000
2025/03/07	R248	07/05/2026	11.72 Call	Bond Future	3952.9300	3.9529	3494.9000	3.4949	11.587	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	
2025/03/07	R248	07/05/2026	11.72 Put	Bond Future	4525.1000	4.5251	4996.3100	4.9963	10.413	0.0000	0.0000
2025/03/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Open Interest

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