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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/03/2025 TO 12/03/2025

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
2025/03/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	2029	08/05/2025		Bond Future	136.4843	136.4843	136.4574	0.020	0.0000	0.0000
2025/03/12	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2029	08/05/2025	137.85 Put	Bond Future	1365.6800	1.3657	1392.6400	1.3926	1.974	0.0000
2025/03/12	2029	07/08/2025		Bond Future	139.1683	139.1683	139.1414	0.019	0.0000	0.0000
2025/03/12	2029	07/08/2025	137.41 Call	Bond Future	1758.2900	1.7583	1731.4300	1.528	0.0000	0.0000
2025/03/12	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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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	
2025/03/12	2029	06/11/2025		Bond Future	140.4502	140.4502	140.4241	140.4241	0.019	0.0000	0.0000
2025/03/12	2029	06/11/2025	139.79 Call	Bond Future	660.1900	0.6602	634.1000	0.6341	3.952	0.0000	0.0000
2025/03/12	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2029	05/02/2026		Bond Future	143.1450	143.1450	143.1197	143.1197	0.018	0.0000	0.0000
2025/03/12	2029	05/02/2026	140.11 Call	Bond Future	3034.9600	3.0350	3009.7100	3.0097	0.832	0.0000	0.0000
2025/03/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2029	07/05/2026		Bond Future	144.3613	144.3613	144.3377	144.3377	0.016	0.0000	0.0000
2025/03/12	2029	07/05/2026	141.82 Call	Bond Future	2541.3200	2.5413	2517.7100	2.5177	0.929	0.0000	0.0000
2025/03/12	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2030	08/05/2025	8.72 Put	Bond Future	1591.5200	1.5915	1711.8000	1.7118	7.558	0.0000	0.0000
2025/03/12	2030	08/05/2025	8.72 Call	Bond Future	261.2600	0.2613	219.7400	0.2197	15.892	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.22 Put	Bond Future	561.6300	0.5616	621.0700	0.6211	10.583	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.22 Call	Bond Future	1079.3000	1.0793	976.9400	0.9769	9.484	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.54 Call	Bond Future	1922.2500	1.9223	1790.1300	1.7901	6.873	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.54 Put	Bond Future	244.5200	0.2445	274.2000	0.2742	12.138	0.0000	0.0000
2025/03/12	2030	08/05/2025	8.68 Put	Bond Future	1704.6100	1.7046	1829.2400	1.8292	7.311	0.0000	0.0000
2025/03/12	2030	08/05/2025	8.68 Call	Bond Future	224.6200	0.2246	187.4500	0.1875	16.548	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.18 Put	Bond Future	618.1200	0.6181	682.1400	0.6821	10.357	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.18 Call	Bond Future	989.5500	0.9896	891.7700	0.8918	9.881	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.99 Call	Bond Future	3343.5400	3.3435	3190.3500	3.1904	4.582	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.99 Put	Bond Future	63.6700	0.0637	72.2800	0.0723	13.523	0.0000	0.0000
2025/03/12	2030	08/05/2025	8.95 Put	Bond Future	1028.0700	1.0281	1120.4800	1.1205	8.989	0.0000	0.0000
2025/03/12	2030	08/05/2025	8.95 Call	Bond Future	553.2700	0.5533	483.8800	0.4839	12.542	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.45 Put	Bond Future	312.5500	0.3126	349.2600	0.3493	11.745	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.45 Call	Bond Future	1665.7800	1.6658	1540.6900	1.5407	7.509	0.0000	0.0000
2025/03/12	2030	08/05/2025	11.86 Call	Bond Future	9588.5200	9.5885	9426.7200	9.4267	1.687	0.0000	0.0000
2025/03/12	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2030	08/05/2025	10.31 Put	Bond Future	21.2500	0.0213	24.2500	0.0243	14.118	0.0000	0.0000
2025/03/12	2030	08/05/2025	10.31 Call	Bond Future	4420.0400	4.4200	4261.2400	4.2612	3.593	0.0000	0.0000
2025/03/12	2030	08/05/2025	12.28 Call	Bond Future	10931.6700	10.9317	10769.8700	10.7699	1.480	0.0000	0.0000
2025/03/12	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2030	08/05/2025	10.69 Put	Bond Future	3.7100	0.0037	4.2800	0.0043	15.364	0.0000	0.0000
2025/03/12	2030	08/05/2025	10.69 Call	Bond Future	5709.6800	5.7097	5548.4500	5.5485	2.824	0.0000	0.0000
2025/03/12	2030	08/05/2025		Bond Future	9.0787	98.1658	9.1228	98.0040	0.485	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.93 Call	Bond Future	3145.1400	3.1451	2993.6500	2.9937	4.817	0.0000	0.0000
2025/03/12	2030	08/05/2025	9.93 Put	Bond Future	76.9400	0.0769	87.2500	0.0873	13.400	0.0000	0.0000
2025/03/12	2030	07/08/2025	12.12 Call	Bond Future	9707.6600	9.7077	9543.3200	9.5433	1.693	0.0000	0.0000
2025/03/12	2030	07/08/2025	12.12 Put	Bond Future	1.3500	0.0014	1.5300	0.0015	13.333	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	
2025/03/12	2030	07/08/2025	10.48 Put	Bond Future	140.7400	0.1407	153.8700	0.1539	9.329	0.0000	0.0000
2025/03/12	2030	07/08/2025	10.48 Call	Bond Future	4618.5100	4.6185	4467.1200	4.4671	3.278	0.0000	0.0000
2025/03/12	2030	07/08/2025		Bond Future	9.1650	96.0621	9.2119	95.8975	0.512	0.0000	0.0000
2025/03/12	2030	07/08/2025	11.11 Call	Bond Future	6562.1600	6.5622	6401.0400	6.4010	2.455	0.0000	0.0000
2025/03/12	2030	07/08/2025	11.11 Put	Bond Future	30.6800	0.0307	34.0800	0.0341	11.082	0.0000	0.0000
2025/03/12	2030	07/08/2025	8.72 Put	Bond Future	2069.1900	2.0692	2184.6100	2.1846	5.578	0.0000	0.0000
2025/03/12	2030	07/08/2025	8.72 Call	Bond Future	493.2200	0.4932	444.1200	0.4441	9.955	0.0000	0.0000
2025/03/12	2030	07/08/2025	9.22 Put	Bond Future	1074.6100	1.0746	1149.4700	1.1495	6.966	0.0000	0.0000
2025/03/12	2030	07/08/2025	9.22 Call	Bond Future	1267.3600	1.2674	1177.7000	1.1777	7.075	0.0000	0.0000
2025/03/12	2030	07/08/2025	9.81 Call	Bond Future	2665.8500	2.6659	2537.5900	2.5376	4.811	0.0000	0.0000
2025/03/12	2030	07/08/2025	9.81 Put	Bond Future	436.4900	0.4365	472.7500	0.4728	8.307	0.0000	0.0000
2025/03/12	2030	06/11/2025	8.72 Put	Bond Future	2456.8000	2.4568	2571.9100	2.5719	4.685	0.0000	0.0000
2025/03/12	2030	06/11/2025	8.72 Call	Bond Future	648.0300	0.6480	596.1600	0.5962	8.004	0.0000	0.0000
2025/03/12	2030	06/11/2025	9.22 Put	Bond Future	1505.6600	1.5057	1588.6200	1.5886	5.510	0.0000	0.0000
2025/03/12	2030	06/11/2025	9.22 Call	Bond Future	1387.4100	1.3874	1303.3900	1.3034	6.056	0.0000	0.0000
2025/03/12	2030	06/11/2025	10.08 Call	Bond Future	3294.3900	3.2944	3166.1800	3.1662	3.892	0.0000	0.0000
2025/03/12	2030	06/11/2025	10.08 Put	Bond Future	588.2900	0.5883	627.0600	0.6271	6.590	0.0000	0.0000
2025/03/12	2030	06/11/2025		Bond Future	9.2554	97.9119	9.3054	97.7449	0.541	0.0000	0.0000
2025/03/12	2030	06/11/2025	9.54 Call	Bond Future	2018.2900	2.0183	1915.3500	1.9154	5.100	0.0000	0.0000
2025/03/12	2030	06/11/2025	9.54 Put	Bond Future	1073.4700	1.0735	1137.5100	1.1375	5.966	0.0000	0.0000
2025/03/12	2030	05/02/2026		Bond Future	9.3697	95.7588	9.4232	95.5896	0.571	0.0000	0.0000
2025/03/12	2030	05/02/2026	9.49 Call	Bond Future	1893.5800	1.8936	1800.2300	1.8002	4.930	0.0000	0.0000
2025/03/12	2030	05/02/2026	9.49 Put	Bond Future	1513.6700	1.5137	1589.5400	1.5895	5.012	0.0000	0.0000
2025/03/12	2030	07/05/2026		Bond Future	9.5250	97.5235	9.5824	97.3523	0.603	0.0000	0.0000
2025/03/12	2030	07/05/2026	9.39 Call	Bond Future	1628.0900	1.6281	1546.0600	1.5461	5.038	0.0000	0.0000
2025/03/12	2030	07/05/2026	9.39 Put	Bond Future	2032.0600	2.0321	2121.2500	2.1213	4.389	0.0000	0.0000
2025/03/12	2032	08/05/2025	9.40 Put	Bond Future	2159.6100	2.1596	2314.7400	2.3147	7.183	0.0000	0.0000
2025/03/12	2032	08/05/2025	9.40 Call	Bond Future	284.2100	0.2842	237.6000	0.2376	16.400	0.0000	0.0000
2025/03/12	2032	08/05/2025	9.90 Put	Bond Future	815.5800	0.8156	894.4700	0.8945	9.673	0.0000	0.0000
2025/03/12	2032	08/05/2025	9.90 Call	Bond Future	1304.1600	1.3042	1181.3100	1.1813	9.420	0.0000	0.0000
2025/03/12	2032	08/05/2025	10.28 Call	Bond Future	2577.2500	2.5773	2412.3400	2.4123	6.399	0.0000	0.0000
2025/03/12	2032	08/05/2025	10.28 Put	Bond Future	341.9900	0.3420	378.8200	0.3788	10.769	0.0000	0.0000
2025/03/12	2032	08/05/2025	9.42 Put	Bond Future	2087.3900	2.0874	2239.7200	2.2397	7.298	0.0000	0.0000
2025/03/12	2032	08/05/2025	9.42 Call	Bond Future	308.0100	0.3080	258.6000	0.2586	16.042	0.0000	0.0000
2025/03/12	2032	08/05/2025	9.92 Put	Bond Future	780.8900	0.7809	857.0200	0.8570	9.749	0.0000	0.0000
2025/03/12	2032	08/05/2025	9.92 Call	Bond Future	1362.4600	1.3625	1236.8500	1.2369	9.219	0.0000	0.0000
2025/03/12	2032	08/05/2025	10.97 Call	Bond Future	5361.2600	5.3613	5166.2600	5.1663	3.637	0.0000	0.0000
2025/03/12	2032	08/05/2025	10.97 Put	Bond Future	60.6100	0.0606	67.3500	0.0674	11.120	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
2025/03/12	2032	08/05/2025		Bond Future	9.7953	93.3442	9.8385	93.1425	0.440	0.0000	0.0000
2025/03/12	2032	08/05/2025	10.91 Call	Bond Future	5110.2500	5.1103	4916.4300	4.9164	3.793	0.0000	0.0000
2025/03/12	2032	08/05/2025	10.91 Put	Bond Future	70.8500	0.0709	78.7700	0.0788	11.179	0.0000	0.0000
2025/03/12	2032	07/08/2025		Bond Future	9.8904	95.1571	9.9357	94.9518	0.457	0.0000	0.0000
2025/03/12	2032	07/08/2025	12.01 Call	Bond Future	9084.9000	9.0849	8884.7700	8.8848	2.203	0.0000	0.0000
2025/03/12	2032	07/08/2025	12.01 Put	Bond Future	59.2000	0.0592	64.3100	0.0643	8.632	0.0000	0.0000
2025/03/12	2032	07/08/2025	9.40 Put	Bond Future	2930.0800	2.9301	3074.2600	3.0743	4.921	0.0000	0.0000
2025/03/12	2032	07/08/2025	9.40 Call	Bond Future	667.7800	0.6678	606.7200	0.6067	9.144	0.0000	0.0000
2025/03/12	2032	07/08/2025	9.90 Put	Bond Future	1558.3000	1.5583	1655.1300	1.6551	6.214	0.0000	0.0000
2025/03/12	2032	07/08/2025	9.90 Call	Bond Future	1601.8500	1.6019	1493.4400	1.4934	6.768	0.0000	0.0000
2025/03/12	2032	07/08/2025	10.59 Call	Bond Future	3679.1900	3.6792	3516.9900	3.5170	4.409	0.0000	0.0000
2025/03/12	2032	07/08/2025	10.59 Put	Bond Future	568.8100	0.5688	611.8500	0.6119	7.567	0.0000	0.0000
2025/03/12	2032	06/11/2025	9.40 Put	Bond Future	3549.1600	3.5492	3693.8000	3.6938	4.075	0.0000	0.0000
2025/03/12	2032	06/11/2025	9.40 Call	Bond Future	870.7100	0.8707	806.8700	0.8069	7.332	0.0000	0.0000
2025/03/12	2032	06/11/2025	9.90 Put	Bond Future	2199.9600	2.2000	2306.9200	2.3069	4.862	0.0000	0.0000
2025/03/12	2032	06/11/2025	9.90 Call	Bond Future	1767.3000	1.7673	1665.7800	1.6658	5.744	0.0000	0.0000
2025/03/12	2032	06/11/2025	10.89 Call	Bond Future	4590.0500	4.5901	4427.4500	4.4275	3.542	0.0000	0.0000
2025/03/12	2032	06/11/2025	10.89 Put	Bond Future	770.2800	0.7703	816.1600	0.8162	5.956	0.0000	0.0000
2025/03/12	2032	06/11/2025		Bond Future	9.9981	92.8283	10.0456	92.6198	0.475	0.0000	0.0000
2025/03/12	2032	06/11/2025	10.42 Call	Bond Future	3111.9800	3.1120	2974.2000	2.9742	4.427	0.0000	0.0000
2025/03/12	2032	06/11/2025	10.42 Put	Bond Future	1279.5900	1.2796	1350.2900	1.3503	5.525	0.0000	0.0000
2025/03/12	2032	05/02/2026		Bond Future	10.1233	94.5863	10.1731	94.3748	0.493	0.0000	0.0000
2025/03/12	2032	05/02/2026	10.16 Call	Bond Future	2341.1700	2.3412	2228.7000	2.2287	4.804	0.0000	0.0000
2025/03/12	2032	05/02/2026	10.16 Put	Bond Future	2185.2600	2.1853	2284.3600	2.2844	4.535	0.0000	0.0000
2025/03/12	2032	07/05/2026		Bond Future	10.2697	92.1704	10.3221	91.9561	0.510	0.0000	0.0000
2025/03/12	2032	07/05/2026	10.14 Call	Bond Future	2255.8900	2.2559	2151.5300	2.1515	4.626	0.0000	0.0000
2025/03/12	2032	07/05/2026	10.14 Put	Bond Future	2788.9900	2.7890	2898.9800	2.8990	3.944	0.0000	0.0000
2025/03/12	2033	08/05/2025		Bond Future	129.1389	129.1389	129.1182	129.1182	0.016	0.0000	0.0000
2025/03/12	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2033	08/05/2025	130.62 Put	Bond Future	1481.1300	1.4811	1501.8000	1.5018	1.396	0.0000	0.0000
2025/03/12	2033	07/08/2025		Bond Future	131.6784	131.6784	131.6579	131.6579	0.016	0.0000	0.0000
2025/03/12	2033	07/08/2025	128.65 Call	Bond Future	3028.4000	3.0284	3007.8700	3.0079	0.678	0.0000	0.0000
2025/03/12	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2033	06/11/2025		Bond Future	132.7156	132.7156	132.6959	132.6959	0.015	0.0000	0.0000
2025/03/12	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2033	06/11/2025	133.14 Put	Bond Future	424.4000	0.4244	444.1300	0.4441	4.649	0.0000	0.0000
2025/03/12	2033	05/02/2026		Bond Future	135.2621	135.2621	135.2433	135.2433	0.014	0.0000	0.0000
2025/03/12	2033	05/02/2026	132.88 Call	Bond Future	2382.1400	2.3821	2363.2600	2.3633	0.793	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	
2025/03/12	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2033	07/05/2026		Bond Future	136.2291	136.2291	136.2119	136.2119	0.013	0.0000	0.0000
2025/03/12	2033	07/05/2026	135.16 Call	Bond Future	1069.1200	1.0691	1051.9400	1.0519	1.607	0.0000	0.0000
2025/03/12	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2037	08/05/2025	10.50 Put	Bond Future	3063.2800	3.0633	3158.1300	3.1581	3.096	0.0000	0.0000
2025/03/12	2037	08/05/2025	10.50 Call	Bond Future	327.1400	0.3271	296.2400	0.2962	9.445	0.0000	0.0000
2025/03/12	2037	08/05/2025	11.00 Put	Bond Future	1223.9900	1.2240	1272.2900	1.2723	3.946	0.0000	0.0000
2025/03/12	2037	08/05/2025	11.00 Call	Bond Future	1430.1000	1.4301	1352.6500	1.3527	5.416	0.0000	0.0000
2025/03/12	2037	08/05/2025	11.46 Call	Bond Future	3212.0000	3.2120	3103.8500	3.1039	3.367	0.0000	0.0000
2025/03/12	2037	08/05/2025	11.46 Put	Bond Future	421.0000	0.4210	438.6000	0.4386	4.181	0.0000	0.0000
2025/03/12	2037	08/05/2025	12.55 Put	Bond Future	18.3200	0.0183	18.7900	0.0188	2.566	0.0000	0.0000
2025/03/12	2037	08/05/2025	12.55 Call	Bond Future	8501.1300	8.5011	8375.8500	8.3759	1.474	0.0000	0.0000
2025/03/12	2037	08/05/2025	13.30 Put	Bond Future	0.6500	0.0007	0.6500	0.0007	0.000	0.0000	0.0000
2025/03/12	2037	08/05/2025	13.30 Call	Bond Future	12074.1200	12.0741	11948.3700	11.9484	1.041	0.0000	0.0000
2025/03/12	2037	08/05/2025	13.35 Put	Bond Future	0.5100	0.0005	0.5100	0.0005	0.000	0.0000	0.0000
2025/03/12	2037	08/05/2025	13.35 Call	Bond Future	12304.5400	12.3045	12178.7900	12.1788	1.022	0.0000	0.0000
2025/03/12	2037	08/05/2025		Bond Future	10.9642	86.3261	10.9860	86.2004	0.199	0.0000	0.0000
2025/03/12	2037	08/05/2025	12.25 Call	Bond Future	7021.3200	7.0213	6897.0900	6.8971	1.769	0.0000	0.0000
2025/03/12	2037	08/05/2025	12.25 Put	Bond Future	47.0000	0.0470	48.5200	0.0485	3.234	0.0000	0.0000
2025/03/12	2037	07/08/2025		Bond Future	11.0808	83.7418	11.1034	83.6140	0.204	0.0000	0.0000
2025/03/12	2037	07/08/2025	13.01 Call	Bond Future	10092.6100	10.0926	9968.5600	9.9686	1.229	0.0000	0.0000
2025/03/12	2037	07/08/2025	13.01 Put	Bond Future	123.3500	0.1234	127.1500	0.1272	3.081	0.0000	0.0000
2025/03/12	2037	07/08/2025	12.17 Call	Bond Future	6364.2400	6.3642	6251.4500	6.2515	1.772	0.0000	0.0000
2025/03/12	2037	07/08/2025	12.17 Put	Bond Future	516.3900	0.5164	531.4500	0.5315	2.916	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.42 Call	Bond Future	3298.8400	3.2988	3209.8300	3.2098	2.698	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.42 Put	Bond Future	1413.0700	1.4131	1451.9100	1.4519	2.749	0.0000	0.0000
2025/03/12	2037	07/08/2025	10.55 Put	Bond Future	3933.4900	3.9335	4019.9900	4.0200	2.199	0.0000	0.0000
2025/03/12	2037	07/08/2025	10.55 Call	Bond Future	859.1000	0.8591	817.7500	0.8178	4.813	0.0000	0.0000
2025/03/12	2037	07/08/2025	10.64 Put	Bond Future	3574.1000	3.5741	3655.3200	3.6553	2.272	0.0000	0.0000
2025/03/12	2037	07/08/2025	10.64 Call	Bond Future	1031.9800	1.0320	985.3500	0.9854	4.518	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.82 Call	Bond Future	4867.0500	4.8671	4763.1500	4.7632	2.135	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.82 Put	Bond Future	833.6200	0.8336	857.5700	0.8576	2.873	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.07 Call	Bond Future	2123.2400	2.1232	2051.6200	2.0516	3.373	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.07 Put	Bond Future	2184.0400	2.1840	2240.2700	2.2403	2.575	0.0000	0.0000
2025/03/12	2037	07/08/2025	10.34 Put	Bond Future	4866.5000	4.8665	4964.6500	4.9647	2.017	0.0000	0.0000
2025/03/12	2037	07/08/2025	10.34 Call	Bond Future	532.2700	0.5323	502.5700	0.5026	5.580	0.0000	0.0000
2025/03/12	2037	07/08/2025	10.50 Put	Bond Future	4143.4900	4.1435	4232.8800	4.2329	2.157	0.0000	0.0000
2025/03/12	2037	07/08/2025	10.50 Call	Bond Future	771.4200	0.7714	732.9600	0.7330	4.986	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	
2025/03/12	2037	07/08/2025	11.00 Put	Bond Future	2374.5800	2.3746	2434.7100	2.4347	2.532	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.00 Call	Bond Future	1916.6900	1.9167	1848.9700	1.8490	3.533	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.83 Call	Bond Future	4908.5100	4.9085	4804.3000	4.8043	2.123	0.0000	0.0000
2025/03/12	2037	07/08/2025	11.83 Put	Bond Future	822.4100	0.8224	846.0500	0.8461	2.874	0.0000	0.0000
2025/03/12	2037	06/11/2025	10.50 Put	Bond Future	5016.9400	5.0169	5106.8200	5.1068	1.792	0.0000	0.0000
2025/03/12	2037	06/11/2025	10.50 Call	Bond Future	1024.5900	1.0246	984.8400	0.9848	3.880	0.0000	0.0000
2025/03/12	2037	06/11/2025	11.00 Put	Bond Future	3236.5000	3.2365	3302.9900	3.3030	2.054	0.0000	0.0000
2025/03/12	2037	06/11/2025	11.00 Call	Bond Future	2131.6300	2.1316	2068.4900	2.0685	2.962	0.0000	0.0000
2025/03/12	2037	06/11/2025	12.16 Call	Bond Future	6149.2700	6.1493	6044.8700	6.0449	1.698	0.0000	0.0000
2025/03/12	2037	06/11/2025	12.16 Put	Bond Future	1048.9100	1.0489	1074.1400	1.0741	2.405	0.0000	0.0000
2025/03/12	2037	06/11/2025		Bond Future	11.1977	85.3542	11.2211	85.2245	0.209	0.0000	0.0000
2025/03/12	2037	06/11/2025	11.63 Call	Bond Future	4126.4200	4.1264	4037.4900	4.0375	2.155	0.0000	0.0000
2025/03/12	2037	06/11/2025	11.63 Put	Bond Future	1778.9600	1.7790	1819.6600	1.8197	2.288	0.0000	0.0000
2025/03/12	2037	05/02/2026	12.27 Call	Bond Future	6393.9900	6.3940	6293.4500	6.2935	1.572	0.0000	0.0000
2025/03/12	2037	05/02/2026	12.27 Put	Bond Future	1503.0300	1.5030	1533.8500	1.5339	2.051	0.0000	0.0000
2025/03/12	2037	05/02/2026	10.90 Put	Bond Future	4427.7900	4.4278	4502.8600	4.5029	1.695	0.0000	0.0000
2025/03/12	2037	05/02/2026	10.90 Call	Bond Future	2058.1600	2.0582	2001.8700	2.0019	2.735	0.0000	0.0000
2025/03/12	2037	05/02/2026		Bond Future	11.3287	82.7122	11.3529	82.5808	0.214	0.0000	0.0000
2025/03/12	2037	05/02/2026	11.20 Call	Bond Future	2828.0000	2.8280	2760.1300	2.7601	2.400	0.0000	0.0000
2025/03/12	2037	05/02/2026	11.20 Put	Bond Future	3529.4800	3.5295	3592.9700	3.5930	1.799	0.0000	0.0000
2025/03/12	2037	05/02/2026	11.86 Call	Bond Future	4908.7100	4.9087	4818.7600	4.8188	1.832	0.0000	0.0000
2025/03/12	2037	05/02/2026	11.86 Put	Bond Future	2096.8500	2.0969	2138.2600	2.1383	1.975	0.0000	0.0000
2025/03/12	2037	05/02/2026	11.36 Call	Bond Future	3288.3700	3.2884	3214.6300	3.2146	2.242	0.0000	0.0000
2025/03/12	2037	05/02/2026	11.36 Put	Bond Future	3118.6700	3.1187	3176.2900	3.1763	1.848	0.0000	0.0000
2025/03/12	2037	05/02/2026	10.65 Put	Bond Future	5315.4700	5.3155	5400.3900	5.4004	1.598	0.0000	0.0000
2025/03/12	2037	05/02/2026	10.65 Call	Bond Future	1520.2800	1.5203	1473.8400	1.4738	3.055	0.0000	0.0000
2025/03/12	2037	07/05/2026		Bond Future	11.4787	84.2351	11.5038	84.1023	0.219	0.0000	0.0000
2025/03/12	2037	07/05/2026	11.32 Call	Bond Future	3126.0500	3.1261	3058.1800	3.0582	2.171	0.0000	0.0000
2025/03/12	2037	07/05/2026	11.32 Put	Bond Future	3972.8000	3.9728	4037.7300	4.0377	1.634	0.0000	0.0000
2025/03/12	2038	08/05/2025		Bond Future	140.7411	140.7411	140.8699	140.8699	0.092	0.0000	0.0000
2025/03/12	2038	08/05/2025	139.68 Call	Bond Future	1061.1300	1.0611	1189.9400	1.1899	12.139	0.0000	0.0000
2025/03/12	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2038	07/08/2025		Bond Future	141.3887	141.3887	141.5210	141.5210	0.094	0.0000	0.0000
2025/03/12	2038	07/08/2025	139.56 Call	Bond Future	1828.7300	1.8287	1960.9500	1.9610	7.230	0.0000	0.0000
2025/03/12	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2038	06/11/2025		Bond Future	144.1458	144.1458	144.2816	144.2816	0.094	0.0000	0.0000
2025/03/12	2038	06/11/2025	143.88 Call	Bond Future	265.8200	0.2658	401.6200	0.4016	51.087	0.0000	0.0000
2025/03/12	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	
2025/03/12	2038	05/02/2026		Bond Future	144.7470	144.7470	144.8874	144.8874	0.097	0.0000	0.0000
2025/03/12	2038	05/02/2026	143.20 Call	Bond Future	1546.9700	1.5470	1687.3900	1.6874	9.077	0.0000	0.0000
2025/03/12	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2038	07/05/2026		Bond Future	147.4526	147.4526	147.5973	147.5973	0.098	0.0000	0.0000
2025/03/12	2038	07/05/2026	144.53 Call	Bond Future	2922.6100	2.9226	3067.3400	3.0673	4.952	0.0000	0.0000
2025/03/12	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2040	08/05/2025	13.43 Put	Bond Future	2.2500	0.0023	2.1100	0.0021	6.222	0.0000	0.0000
2025/03/12	2040	08/05/2025	13.43 Call	Bond Future	11833.0000	11.8330	11793.1400	11.7931	0.337	0.0000	0.0000
2025/03/12	2040	08/05/2025	12.75 Put	Bond Future	35.5300	0.0355	34.4300	0.0344	3.096	0.0000	0.0000
2025/03/12	2040	08/05/2025	12.75 Call	Bond Future	8390.4100	8.3904	8349.5900	8.3496	0.487	0.0000	0.0000
2025/03/12	2040	08/05/2025	13.50 Put	Bond Future	1.6300	0.0016	1.5300	0.0015	6.135	0.0000	0.0000
2025/03/12	2040	08/05/2025	13.50 Call	Bond Future	12176.0200	12.1760	12136.2000	12.1362	0.327	0.0000	0.0000
2025/03/12	2040	08/05/2025		Bond Future	11.2958	86.2141	11.3022	86.1744	0.057	0.0000	0.0000
2025/03/12	2040	08/05/2025	12.63 Call	Bond Future	7764.6700	7.7647	7723.6100	7.7236	0.529	0.0000	0.0000
2025/03/12	2040	08/05/2025	12.63 Put	Bond Future	50.0700	0.0501	48.7300	0.0487	2.676	0.0000	0.0000
2025/03/12	2040	07/08/2025		Bond Future	11.4147	83.3770	11.4213	83.3369	0.058	0.0000	0.0000
2025/03/12	2040	07/08/2025	13.29 Call	Bond Future	10513.2500	10.5133	10472.7600	10.4728	0.385	0.0000	0.0000
2025/03/12	2040	07/08/2025	13.29 Put	Bond Future	158.5100	0.1585	158.1000	0.1581	0.259	0.0000	0.0000
2025/03/12	2040	06/11/2025		Bond Future	11.5333	84.9822	11.5400	84.9420	0.058	0.0000	0.0000
2025/03/12	2040	06/11/2025	11.84 Call	Bond Future	4034.2900	4.0343	4003.5500	4.0036	0.762	0.0000	0.0000
2025/03/12	2040	06/11/2025	11.84 Put	Bond Future	2225.5800	2.2256	2235.1100	2.2351	0.428	0.0000	0.0000
2025/03/12	2040	05/02/2026		Bond Future	11.6650	82.0825	11.6718	82.0423	0.059	0.0000	0.0000
2025/03/12	2040	05/02/2026	11.49 Call	Bond Future	2896.7300	2.8967	2872.7100	2.8727	0.829	0.0000	0.0000
2025/03/12	2040	05/02/2026	11.49 Put	Bond Future	3934.5900	3.9346	3950.8100	3.9508	0.412	0.0000	0.0000
2025/03/12	2040	07/05/2026		Bond Future	11.8136	83.5934	11.8206	83.5534	0.059	0.0000	0.0000
2025/03/12	2040	07/05/2026	11.67 Call	Bond Future	3501.9400	3.5019	3477.8000	3.4778	0.689	0.0000	0.0000
2025/03/12	2040	07/05/2026	11.67 Put	Bond Future	4334.6600	4.3347	4350.5000	4.3505	0.365	0.0000	0.0000
2025/03/12	2044	08/05/2025	11.76 Call	Bond Future	2737.0100	2.7370	2604.9500	2.6050	4.825	0.0000	0.0000
2025/03/12	2044	08/05/2025	11.76 Put	Bond Future	726.6500	0.7267	766.2400	0.7662	5.448	0.0000	0.0000
2025/03/12	2044	08/05/2025	11.35 Put	Bond Future	1757.8800	1.7579	1841.9800	1.8420	4.784	0.0000	0.0000
2025/03/12	2044	08/05/2025	11.35 Call	Bond Future	1192.9800	1.1930	1105.4300	1.1054	7.339	0.0000	0.0000
2025/03/12	2044	08/05/2025	10.85 Put	Bond Future	4118.4700	4.1185	4262.2700	4.2623	3.492	0.0000	0.0000
2025/03/12	2044	08/05/2025	10.85 Call	Bond Future	222.2800	0.2223	194.4300	0.1944	12.529	0.0000	0.0000
2025/03/12	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2044	08/05/2025	Put	Bond Future	18135.6900	18.1357	18307.3400	18.3073	0.946	0.0000	0.0000
2025/03/12	2044	08/05/2025	12.40 Call	Bond Future	5913.8500	5.9139	5750.0900	5.7501	2.769	0.0000	0.0000
2025/03/12	2044	08/05/2025	12.40 Put	Bond Future	143.5600	0.1436	151.4500	0.1515	5.496	0.0000	0.0000
2025/03/12	2044	08/05/2025	11.65 Call	Bond Future	2266.8100	2.2668	2144.8500	2.1449	5.380	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	
2025/03/12	2044	08/05/2025	11.65 Put	Bond Future	934.1000	0.9341	983.7900	0.9838	5.320	0.0000	0.0000
2025/03/12	2044	08/05/2025	10.92 Put	Bond Future	3715.1900	3.7152	3852.1100	3.8521	3.685	0.0000	0.0000
2025/03/12	2044	08/05/2025	10.92 Call	Bond Future	298.5600	0.2986	263.8300	0.2638	11.633	0.0000	0.0000
2025/03/12	2044	08/05/2025		Bond Future	11.4381	81.8643	11.4651	81.6927	0.236	0.0000	0.0000
2025/03/12	2044	08/05/2025	12.72 Call	Bond Future	7599.1400	7.5991	7430.5300	7.4305	2.219	0.0000	0.0000
2025/03/12	2044	08/05/2025	12.72 Put	Bond Future	59.6500	0.0597	62.6900	0.0627	5.096	0.0000	0.0000
2025/03/12	2044	07/08/2025		Bond Future	11.5524	79.0680	11.5804	78.8934	0.242	0.0000	0.0000
2025/03/12	2044	07/08/2025	13.34 Call	Bond Future	10235.3500	10.2354	10068.8500	10.0689	1.627	0.0000	0.0000
2025/03/12	2044	07/08/2025	13.34 Put	Bond Future	205.3000	0.2053	213.4800	0.2135	3.984	0.0000	0.0000
2025/03/12	2044	07/08/2025	11.85 Call	Bond Future	3505.2800	3.5053	3387.9900	3.3880	3.346	0.0000	0.0000
2025/03/12	2044	07/08/2025	11.85 Put	Bond Future	1675.8800	1.6759	1733.2700	1.7333	3.424	0.0000	0.0000
2025/03/12	2044	07/08/2025	11.30 Put	Bond Future	3245.7700	3.2458	3342.8100	3.3428	2.990	0.0000	0.0000
2025/03/12	2044	07/08/2025	11.30 Call	Bond Future	1638.3400	1.6383	1560.7000	1.5607	4.739	0.0000	0.0000
2025/03/12	2044	07/08/2025	10.63 Put	Bond Future	6508.4800	6.5085	6655.3300	6.6553	2.256	0.0000	0.0000
2025/03/12	2044	07/08/2025	10.63 Call	Bond Future	371.9700	0.3720	344.1400	0.3441	7.482	0.0000	0.0000
2025/03/12	2044	06/11/2025		Bond Future	11.6659	80.5903	11.6948	80.4129	0.247	0.0000	0.0000
2025/03/12	2044	06/11/2025	11.88 Call	Bond Future	3775.1400	3.7751	3665.6600	3.6657	2.900	0.0000	0.0000
2025/03/12	2044	06/11/2025	11.88 Put	Bond Future	2473.6400	2.4736	2541.5600	2.5416	2.746	0.0000	0.0000
2025/03/12	2044	05/02/2026		Bond Future	11.7914	77.7326	11.8212	77.5526	0.253	0.0000	0.0000
2025/03/12	2044	05/02/2026	11.56 Call	Bond Future	2880.9000	2.8809	2793.7500	2.7938	3.025	0.0000	0.0000
2025/03/12	2044	05/02/2026	11.56 Put	Bond Future	4301.0300	4.3010	4393.8800	4.3939	2.159	0.0000	0.0000
2025/03/12	2044	07/05/2026		Bond Future	11.9319	79.1632	11.9627	78.9808	0.258	0.0000	0.0000
2025/03/12	2044	07/05/2026	11.80 Call	Bond Future	3620.5500	3.6206	3526.4100	3.5264	2.600	0.0000	0.0000
2025/03/12	2044	07/05/2026	11.80 Put	Bond Future	4409.1300	4.4091	4497.4100	4.4974	2.002	0.0000	0.0000
2025/03/12	2046	08/05/2025		Bond Future	121.0187	121.0187	121.0001	121.0001	0.015	0.0000	0.0000
2025/03/12	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2046	08/05/2025	121.97 Put	Bond Future	951.3000	0.9513	969.8900	0.9699	1.954	0.0000	0.0000
2025/03/12	2046	07/08/2025		Bond Future	123.3986	123.3986	123.3801	123.3801	0.015	0.0000	0.0000
2025/03/12	2046	07/08/2025	118.69 Call	Bond Future	4708.5500	4.7086	4690.1400	4.6901	0.391	0.0000	0.0000
2025/03/12	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2046	06/11/2025		Bond Future	123.5543	123.5543	123.5369	123.5369	0.014	0.0000	0.0000
2025/03/12	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2046	06/11/2025	125.41 Put	Bond Future	1855.7000	1.8557	1873.1300	1.8731	0.939	0.0000	0.0000
2025/03/12	2046	05/02/2026		Bond Future	125.9241	125.9241	125.9077	125.9077	0.013	0.0000	0.0000
2025/03/12	2046	05/02/2026	121.65 Call	Bond Future	4274.1100	4.2741	4257.7200	4.2577	0.383	0.0000	0.0000
2025/03/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2046	07/05/2026		Bond Future	125.9822	125.9822	125.9677	125.9677	0.012	0.0000	0.0000
2025/03/12	2046	07/05/2026	124.95 Call	Bond Future	1032.2400	1.0322	1017.6900	1.0177	1.410	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
2025/03/12	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	2050	08/05/2025		Bond Future	122.1644	122.1644	122.0447	0.098	0.0000	0.0000
2025/03/12	2050	08/05/2025	121.16 Call	Bond Future	1004.3700	1.0044	884.6700	0.8847	11.918	0.0000
2025/03/12	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	2050	07/08/2025		Bond Future	122.2049	122.2049	122.0835	0.099	0.0000	0.0000
2025/03/12	2050	07/08/2025	119.89 Call	Bond Future	2314.8500	2.3149	2193.5400	2.1935	5.241	0.0000
2025/03/12	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	2050	06/11/2025		Bond Future	124.5878	124.5878	124.4651	0.098	0.0000	0.0000
2025/03/12	2050	06/11/2025	124.42 Call	Bond Future	167.7500	0.1678	45.1000	0.0451	73.115	0.0000
2025/03/12	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	2050	05/02/2026		Bond Future	124.5672	124.5672	124.4439	0.099	0.0000	0.0000
2025/03/12	2050	05/02/2026	122.82 Call	Bond Future	1747.2300	1.7472	1623.9000	1.6239	7.059	0.0000
2025/03/12	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	2050	07/05/2026		Bond Future	126.8953	126.8953	126.7712	0.098	0.0000	0.0000
2025/03/12	2050	07/05/2026	124.07 Call	Bond Future	2825.3300	2.8253	2701.1600	2.7012	4.395	0.0000
2025/03/12	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/12	AL37	08/05/2025		Index Future	1098.1190	1098.1190	1096.0860	0.185	0.0000	0.0000
2025/03/12	AL37	07/08/2025		Index Future	1119.4500	1119.4500	1117.3780	0.185	0.0000	0.0000
2025/03/12	AL37	06/11/2025		Index Future	1141.0290	1141.0290	1138.9200	0.185	0.0000	0.0000
2025/03/12	AL37	05/02/2026		Index Future	1162.6800	1162.6800	1160.5350	0.184	0.0000	0.0000
2025/03/12	AL37	07/05/2026		Index Future	1184.2010	1184.2010	1182.0190	0.184	0.0000	0.0000
2025/03/12	AL7T	08/05/2025		Index Future	1314.0220	1314.0220	1311.6830	0.178	0.0000	0.0000
2025/03/12	AL7T	07/08/2025		Index Future	1339.5460	1339.5460	1337.1640	0.178	0.0000	0.0000
2025/03/12	AL7T	06/11/2025		Index Future	1365.3680	1365.3680	1362.9430	0.178	0.0000	0.0000
2025/03/12	AL7T	05/02/2026		Index Future	1391.2760	1391.2760	1388.8090	0.177	0.0000	0.0000
2025/03/12	AL7T	07/05/2026		Index Future	1417.0270	1417.0270	1414.5200	0.177	0.0000	0.0000
2025/03/12	ALBI	08/05/2025		Index Future	1129.2290	1129.2290	1127.5730	0.147	0.0000	0.0000
2025/03/12	ALBI	07/08/2025		Index Future	1151.1640	1151.1640	1149.4780	0.146	0.0000	0.0000
2025/03/12	ALBI	06/11/2025		Index Future	1173.3540	1173.3540	1171.6380	0.146	0.0000	0.0000
2025/03/12	ALBI	05/02/2026		Index Future	1195.6190	1195.6190	1193.8740	0.146	0.0000	0.0000
2025/03/12	ALBI	07/05/2026		Index Future	1217.7490	1217.7490	1215.9760	0.146	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	
2025/03/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/12	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
2025/03/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/12	ES33	08/05/2025		Bond Future	11.1955	81.4788	11.2116	81.4043	0.144	0.0000
2025/03/12	ES33	08/05/2025	12.73 Call	Bond Future	6706.8300	6.7068	6632.3300	6.6323	1.111	0.0000
2025/03/12	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES33	07/08/2025		Bond Future	11.3328	83.0811	11.3496	83.0055	0.148	0.0000
2025/03/12	ES33	07/08/2025	13.56 Call	Bond Future	9276.5000	9.2765	9200.8800	9.2009	0.815	0.0000
2025/03/12	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES33	06/11/2025		Bond Future	11.4870	80.9049	11.5044	80.8284	0.152	0.0000
2025/03/12	ES33	06/11/2025	12.01 Call	Bond Future	2254.6300	2.2546	2178.1900	2.1782	3.390	0.0000
2025/03/12	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES33	05/02/2026		Bond Future	11.6624	82.4555	11.6805	82.3784	0.155	0.0000
2025/03/12	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES33	05/02/2026	11.49 Put	Bond Future	739.9800	0.7400	817.1000	0.8171	10.422	0.0000
2025/03/12	ES33	07/05/2026		Bond Future	11.8538	80.1984	11.8726	80.1208	0.158	0.0000
2025/03/12	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES33	07/05/2026	11.69 Put	Bond Future	682.1000	0.6821	759.7400	0.7597	11.382	0.0000
2025/03/12	ES42	08/05/2025		Bond Future	11.8057	76.4131	11.8168	76.3476	0.095	0.0000
2025/03/12	ES42	08/05/2025	13.25 Call	Bond Future	7782.1800	7.7822	7716.6800	7.7167	0.842	0.0000
2025/03/12	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES42	07/08/2025		Bond Future	11.9276	77.9155	11.9391	77.8490	0.097	0.0000
2025/03/12	ES42	07/08/2025	13.79 Call	Bond Future	9643.3000	9.6433	9576.8400	9.5768	0.689	0.0000
2025/03/12	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES42	06/11/2025		Bond Future	12.0595	75.1690	12.0714	75.1019	0.098	0.0000
2025/03/12	ES42	06/11/2025	12.39 Call	Bond Future	1835.0700	1.8351	1767.9700	1.7680	3.657	0.0000
2025/03/12	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES42	05/02/2026		Bond Future	12.2013	76.6081	12.2135	76.5404	0.100	0.0000
2025/03/12	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES42	05/02/2026	11.85 Put	Bond Future	1991.6500	1.9917	2059.3000	2.0593	3.397	0.0000
2025/03/12	ES42	07/05/2026		Bond Future	12.3585	73.7718	12.3710	73.7038	0.101	0.0000
2025/03/12	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	ES42	07/05/2026	12.20 Put	Bond Future	869.6100	0.8696	937.6300	0.9376	7.822	0.0000
2025/03/12	GOVI	08/05/2025		GOVI	1112.0560	1112.0560	1110.4460	1110.4460	0.145	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	
2025/03/12	GOVI	08/05/2025	1,022. Call 00	GOVI	900560.0000	90.0560	884460.0000	88.4460	1.788	0.0000	0.0000
2025/03/12	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	GOVI	07/08/2025		GOVI	1133.6580	1133.6580	1132.0180	1132.0180	0.145	0.0000	0.0000
2025/03/12	GOVI	07/08/2025	1,011. Call 00	GOVI	1226580.0000	122.6580	1210180.0000	121.0180	1.337	0.0000	0.0000
2025/03/12	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	GOVI	06/11/2025		GOVI	1155.5110	1155.5110	1153.8420	1153.8420	0.144	0.0000	0.0000
2025/03/12	GOVI	06/11/2025	1,112. Call 00	GOVI	435110.0000	43.5110	418420.0000	41.8420	3.836	0.0000	0.0000
2025/03/12	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	GOVI	05/02/2026		GOVI	1177.4370	1177.4370	1175.7390	1175.7390	0.144	0.0000	0.0000
2025/03/12	GOVI	05/02/2026	1,150. Call 00	GOVI	274370.0000	27.4370	257390.0000	25.7390	6.189	0.0000	0.0000
2025/03/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	GOVI	07/05/2026		GOVI	1199.2300	1199.2300	1197.5060	1197.5060	0.144	0.0000	0.0000
2025/03/12	GOVI	07/05/2026	1,177. Call 00	GOVI	222300.0000	22.2300	205060.0000	20.5060	7.755	0.0000	0.0000
2025/03/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/12	IGOV	08/05/2025		Index Future	380.4270	380.4270	380.3710	380.3710	0.015	0.0000	0.0000
2025/03/12	IGOV	07/08/2025		Index Future	387.9090	387.9090	387.8520	387.8520	0.015	0.0000	0.0000
2025/03/12	IGOV	06/11/2025		Index Future	395.4770	395.4770	395.4210	395.4210	0.014	0.0000	0.0000
2025/03/12	IGOV	05/02/2026		Index Future	403.0700	403.0700	403.0140	403.0140	0.014	0.0000	0.0000
2025/03/12	IGOV	07/05/2026		Index Future	410.6180	410.6180	410.5620	410.5620	0.014	0.0000	0.0000
2025/03/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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	
2025/03/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/12	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/12	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/12	R033	08/05/2025		Bond Future	9.8901	101.7456	9.9331	101.5128	0.436	0.0000	0.0000
2025/03/12	R033	08/05/2025	10.33 Call	Bond Future	2741.0200	2.7410	2553.4700	2.5535	6.842	0.0000	0.0000
2025/03/12	R033	08/05/2025	10.33 Put	Bond Future	397.3700	0.3974	442.5800	0.4426	11.377	0.0000	0.0000
2025/03/12	R033	07/08/2025		Bond Future	9.9840	103.7216	10.0290	103.4848	0.452	0.0000	0.0000
2025/03/12	R033	07/08/2025	10.33 Call	Bond Future	2920.4200	2.9204	2761.0800	2.7611	5.456	0.0000	0.0000
2025/03/12	R033	07/08/2025	10.33 Put	Bond Future	1121.4600	1.1215	1198.9500	1.1990	6.910	0.0000	0.0000
2025/03/12	R033	06/11/2025		Bond Future	10.0893	100.6749	10.1365	100.4343	0.468	0.0000	0.0000
2025/03/12	R033	06/11/2025	10.33 Call	Bond Future	2961.2000	2.9612	2815.3000	2.8153	4.927	0.0000	0.0000
2025/03/12	R033	06/11/2025	10.33 Put	Bond Future	1741.7700	1.7418	1836.4300	1.8364	5.435	0.0000	0.0000
2025/03/12	R033	05/02/2026		Bond Future	10.2104	102.5812	10.2598	102.3370	0.484	0.0000	0.0000
2025/03/12	R033	05/02/2026	10.49 Call	Bond Future	3446.9400	3.4469	3299.8000	3.2998	4.269	0.0000	0.0000
2025/03/12	R033	05/02/2026	10.49 Put	Bond Future	2075.5300	2.0755	2172.5600	2.1726	4.675	0.0000	0.0000
2025/03/12	R033	07/05/2026		Bond Future	10.3507	99.4284	10.4025	99.1809	0.500	0.0000	0.0000
2025/03/12	R033	07/05/2026	10.38 Call	Bond Future	2988.6500	2.9887	2857.6100	2.8576	4.385	0.0000	0.0000
2025/03/12	R033	07/05/2026	10.38 Put	Bond Future	2848.5100	2.8485	2964.9200	2.9649	4.087	0.0000	0.0000
2025/03/12	R035	08/05/2025	10.08 Put	Bond Future	2901.8100	2.9018	2995.7500	2.9958	3.237	0.0000	0.0000
2025/03/12	R035	08/05/2025	10.08 Call	Bond Future	323.9900	0.3240	292.9200	0.2929	9.590	0.0000	0.0000
2025/03/12	R035	08/05/2025	10.58 Put	Bond Future	1147.6900	1.1477	1194.9200	1.1949	4.115	0.0000	0.0000
2025/03/12	R035	08/05/2025	10.58 Call	Bond Future	1424.5300	1.4245	1346.7500	1.3468	5.460	0.0000	0.0000
2025/03/12	R035	08/05/2025	11.01 Call	Bond Future	3060.3900	3.0604	2953.7700	2.9538	3.484	0.0000	0.0000
2025/03/12	R035	08/05/2025	11.01 Put	Bond Future	422.5500	0.4226	440.9400	0.4409	4.352	0.0000	0.0000
2025/03/12	R035	08/05/2025	11.70 Call	Bond Future	6317.2200	6.3172	6194.5200	6.1945	1.942	0.0000	0.0000
2025/03/12	R035	08/05/2025	11.70 Put	Bond Future	63.4600	0.0635	65.7700	0.0658	3.640	0.0000	0.0000
2025/03/12	R035	08/05/2025	10.95 Call	Bond Future	2803.9200	2.8039	2700.2500	2.7003	3.697	0.0000	0.0000
2025/03/12	R035	08/05/2025	10.95 Put	Bond Future	490.4500	0.4905	511.7900	0.5118	4.351	0.0000	0.0000
2025/03/12	R035	08/05/2025	10.44 Put	Bond Future	1529.5200	1.5295	1589.5300	1.5895	3.923	0.0000	0.0000
2025/03/12	R035	08/05/2025	10.44 Call	Bond Future	1019.1200	1.0191	954.1200	0.9541	6.378	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	
2025/03/12	R035	08/05/2025	13.35 Call	Bond Future	14109.1300	14.1091	13984.1200	13.9841	0.886	0.0000	0.0000
2025/03/12	R035	08/05/2025	13.35 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2025/03/12	R035	08/05/2025	12.70 Call	Bond Future	11142.1200	11.1421	11017.1200	11.0171	1.122	0.0000	0.0000
2025/03/12	R035	08/05/2025	12.70 Put	Bond Future	1.2300	0.0012	1.2400	0.0012	0.813	0.0000	0.0000
2025/03/12	R035	08/05/2025	11.46 Put	Bond Future	126.4600	0.1265	131.5700	0.1316	4.041	0.0000	0.0000
2025/03/12	R035	08/05/2025	11.46 Call	Bond Future	5145.9700	5.1460	5026.0700	5.0261	2.330	0.0000	0.0000
2025/03/12	R035	08/05/2025		Bond Future	10.5306	91.7869	10.5529	91.6619	0.212	0.0000	0.0000
2025/03/12	R035	08/05/2025	11.78 Call	Bond Future	6709.9300	6.7099	6586.6700	6.5867	1.837	0.0000	0.0000
2025/03/12	R035	08/05/2025	11.78 Put	Bond Future	50.1800	0.0502	51.9300	0.0519	3.487	0.0000	0.0000
2025/03/12	R035	07/08/2025		Bond Future	10.6352	93.5696	10.6583	93.4425	0.218	0.0000	0.0000
2025/03/12	R035	07/08/2025	12.65 Call	Bond Future	10282.0400	10.2820	10157.8700	10.1579	1.208	0.0000	0.0000
2025/03/12	R035	07/08/2025	12.65 Put	Bond Future	84.2300	0.0842	87.1200	0.0871	3.431	0.0000	0.0000
2025/03/12	R035	07/08/2025	10.08 Put	Bond Future	3872.4100	3.8724	3960.9000	3.9609	2.285	0.0000	0.0000
2025/03/12	R035	07/08/2025	10.08 Call	Bond Future	754.3600	0.7544	715.7900	0.7158	5.113	0.0000	0.0000
2025/03/12	R035	07/08/2025	10.58 Put	Bond Future	2188.7100	2.1887	2247.7000	2.2477	2.695	0.0000	0.0000
2025/03/12	R035	07/08/2025	10.58 Call	Bond Future	1885.3000	1.8853	1817.2300	1.8172	3.611	0.0000	0.0000
2025/03/12	R035	07/08/2025	11.34 Call	Bond Future	4564.6700	4.5647	4462.3200	4.4623	2.242	0.0000	0.0000
2025/03/12	R035	07/08/2025	11.34 Put	Bond Future	805.4100	0.8054	830.1200	0.8301	3.068	0.0000	0.0000
2025/03/12	R035	07/08/2025	11.30 Call	Bond Future	4403.2700	4.4033	4302.2400	4.3022	2.294	0.0000	0.0000
2025/03/12	R035	07/08/2025	11.30 Put	Bond Future	851.5900	0.8516	877.6200	0.8776	3.057	0.0000	0.0000
2025/03/12	R035	06/11/2025	9.91 Put	Bond Future	5444.5800	5.4446	5540.5000	5.5405	1.762	0.0000	0.0000
2025/03/12	R035	06/11/2025	9.91 Call	Bond Future	767.5600	0.7676	734.6400	0.7346	4.289	0.0000	0.0000
2025/03/12	R035	06/11/2025	10.41 Put	Bond Future	3571.8800	3.5719	3644.9600	3.6450	2.046	0.0000	0.0000
2025/03/12	R035	06/11/2025	10.41 Call	Bond Future	1707.7100	1.7077	1651.9500	1.6520	3.265	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.43 Call	Bond Future	4880.6500	4.8807	4784.6600	4.7847	1.967	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.43 Put	Bond Future	1346.3000	1.3463	1379.1500	1.3792	2.440	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.95 Call	Bond Future	6912.9900	6.9130	6804.2500	6.8043	1.573	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.95 Put	Bond Future	791.4300	0.7914	811.5300	0.8115	2.540	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.45 Call	Bond Future	4955.3500	4.9554	4858.7700	4.8588	1.949	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.45 Put	Bond Future	1319.5000	1.3195	1351.7600	1.3518	2.445	0.0000	0.0000
2025/03/12	R035	06/11/2025	10.95 Put	Bond Future	2163.8100	2.1638	2213.3100	2.2133	2.288	0.0000	0.0000
2025/03/12	R035	06/11/2025	10.95 Call	Bond Future	3212.7000	3.2127	3133.3600	3.1334	2.470	0.0000	0.0000
2025/03/12	R035	06/11/2025	10.08 Put	Bond Future	4742.2100	4.7422	4830.6300	4.8306	1.865	0.0000	0.0000
2025/03/12	R035	06/11/2025	10.08 Call	Bond Future	1034.3600	1.0344	993.9400	0.9939	3.908	0.0000	0.0000
2025/03/12	R035	06/11/2025	10.58 Put	Bond Future	3064.4400	3.0644	3129.7100	3.1297	2.130	0.0000	0.0000
2025/03/12	R035	06/11/2025	10.58 Call	Bond Future	2131.0400	2.1310	2067.4700	2.0675	2.983	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.67 Call	Bond Future	5796.7900	5.7968	5694.2600	5.6943	1.769	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.67 Put	Bond Future	1055.0200	1.0550	1081.3300	1.0813	2.494	0.0000	0.0000
2025/03/12	R035	06/11/2025		Bond Future	10.7529	90.8663	10.7769	90.7375	0.224	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	
2025/03/12	R035	06/11/2025	11.20 Call	Bond Future	4049.7300	4.0497	3961.1200	3.9611	2.188	0.0000	0.0000
2025/03/12	R035	06/11/2025	11.20 Put	Bond Future	1694.4200	1.6944	1734.6500	1.7347	2.374	0.0000	0.0000
2025/03/12	R035	05/02/2026		Bond Future	10.8866	92.5875	10.9116	92.4571	0.229	0.0000	0.0000
2025/03/12	R035	05/02/2026	10.79 Call	Bond Future	2713.9700	2.7140	2646.2400	2.6462	2.496	0.0000	0.0000
2025/03/12	R035	05/02/2026	10.79 Put	Bond Future	3220.9500	3.2210	3283.6300	3.2836	1.946	0.0000	0.0000
2025/03/12	R035	07/05/2026		Bond Future	11.0297	89.7900	11.0556	89.6581	0.235	0.0000	0.0000
2025/03/12	R035	07/05/2026	10.86 Call	Bond Future	2919.4300	2.9194	2853.0300	2.8530	2.274	0.0000	0.0000
2025/03/12	R035	07/05/2026	10.86 Put	Bond Future	3789.7600	3.7898	3855.2100	3.8552	1.727	0.0000	0.0000
2025/03/12	R038	08/05/2025		Bond Future	10.9828	100.5177	10.9994	100.4053	0.151	0.0000	0.0000
2025/03/12	R038	08/05/2025	11.24 Call	Bond Future	2527.3200	2.5273	2439.3200	2.4393	3.482	0.0000	0.0000
2025/03/12	R038	08/05/2025	11.24 Put	Bond Future	807.1500	0.8072	831.5700	0.8316	3.025	0.0000	0.0000
2025/03/12	R038	07/08/2025		Bond Future	11.0960	102.4699	11.1132	102.3557	0.155	0.0000	0.0000
2025/03/12	R038	07/08/2025	11.24 Call	Bond Future	2961.9400	2.9619	2888.7500	2.8888	2.471	0.0000	0.0000
2025/03/12	R038	07/08/2025	11.24 Put	Bond Future	2012.7100	2.0127	2053.6800	2.0537	2.036	0.0000	0.0000
2025/03/12	R038	06/11/2025		Bond Future	11.2187	98.9575	11.2365	98.8420	0.159	0.0000	0.0000
2025/03/12	R038	06/11/2025	11.24 Call	Bond Future	3123.5300	3.1235	3057.1400	3.0571	2.125	0.0000	0.0000
2025/03/12	R038	06/11/2025	11.24 Put	Bond Future	2985.4200	2.9854	3034.5600	3.0346	1.646	0.0000	0.0000
2025/03/12	R038	06/11/2025	12.33 Call	Bond Future	7836.0900	7.8361	7738.2800	7.7383	1.248	0.0000	0.0000
2025/03/12	R038	06/11/2025	12.33 Put	Bond Future	985.5500	0.9856	1003.2700	1.0033	1.798	0.0000	0.0000
2025/03/12	R038	06/11/2025	10.98 Put	Bond Future	3837.7200	3.8377	3897.6600	3.8977	1.562	0.0000	0.0000
2025/03/12	R038	06/11/2025	10.98 Call	Bond Future	2267.9200	2.2679	2212.3300	2.2123	2.451	0.0000	0.0000
2025/03/12	R038	05/02/2026		Bond Future	11.3538	100.8310	11.3722	100.7142	0.162	0.0000	0.0000
2025/03/12	R038	05/02/2026	11.44 Call	Bond Future	3860.5500	3.8606	3792.1800	3.7922	1.771	0.0000	0.0000
2025/03/12	R038	05/02/2026	11.44 Put	Bond Future	3314.8400	3.3148	3363.2100	3.3632	1.459	0.0000	0.0000
2025/03/12	R038	07/05/2026		Bond Future	11.5035	97.2039	11.5224	97.0862	0.165	0.0000	0.0000
2025/03/12	R038	07/05/2026	11.40 Call	Bond Future	3752.5100	3.7525	3689.6400	3.6896	1.675	0.0000	0.0000
2025/03/12	R038	07/05/2026	11.40 Put	Bond Future	4397.8400	4.3978	4452.6900	4.4527	1.247	0.0000	0.0000
2025/03/12	R053	08/05/2025		Bond Future	11.3257	103.8578	11.3477	103.6682	0.195	0.0000	0.0000
2025/03/12	R053	08/05/2025	12.64 Call	Bond Future	10353.2400	10.3532	10165.8000	10.1658	1.810	0.0000	0.0000
2025/03/12	R053	08/05/2025	12.64 Put	Bond Future	62.6900	0.0627	64.8500	0.0649	3.446	0.0000	0.0000
2025/03/12	R053	07/08/2025		Bond Future	11.4272	105.8748	11.4500	105.6820	0.200	0.0000	0.0000
2025/03/12	R053	07/08/2025	13.17 Call	Bond Future	13324.0900	13.3241	13140.0200	13.1400	1.381	0.0000	0.0000
2025/03/12	R053	07/08/2025	13.17 Put	Bond Future	283.4000	0.2834	292.1400	0.2921	3.084	0.0000	0.0000
2025/03/12	R053	06/11/2025		Bond Future	11.5358	102.0497	11.5594	101.8539	0.204	0.0000	0.0000
2025/03/12	R053	06/11/2025	11.76 Call	Bond Future	5001.6200	5.0016	4878.2600	4.8783	2.466	0.0000	0.0000
2025/03/12	R053	06/11/2025	11.76 Put	Bond Future	3166.1900	3.1662	3238.6000	3.2386	2.287	0.0000	0.0000
2025/03/12	R053	05/02/2026		Bond Future	11.6535	103.9815	11.6779	103.7831	0.209	0.0000	0.0000
2025/03/12	R053	05/02/2026	11.49 Call	Bond Future	3925.7400	3.9257	3825.3900	3.8254	2.556	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	
2025/03/12	R053	05/02/2026	11.49 Put	Bond Future	5278.0100	5.2780	5376.0700	5.3761	1.858	0.0000	0.0000
2025/03/12	R053	07/05/2026		Bond Future	11.7818	100.0351	11.8069	99.8343	0.213	0.0000	0.0000
2025/03/12	R053	07/05/2026	11.69 Call	Bond Future	4916.9300	4.9169	4810.0800	4.8101	2.173	0.0000	0.0000
2025/03/12	R053	07/05/2026	11.69 Put	Bond Future	5656.9800	5.6570	5750.9800	5.7510	1.662	0.0000	0.0000
2025/03/12	R186	08/05/2025		Bond Future	8.2670	107.4044	8.2865	107.3749	0.236	0.0000	0.0000
2025/03/12	R186	08/05/2025	8.47 Call	Bond Future	412.1300	0.4121	389.8300	0.3898	5.411	0.0000	0.0000
2025/03/12	R186	08/05/2025	8.47 Put	Bond Future	105.8300	0.1058	113.0400	0.1130	6.813	0.0000	0.0000
2025/03/12	R186	07/08/2025		Bond Future	8.3463	104.1819	8.3694	104.1522	0.276	0.0000	0.0000
2025/03/12	R186	07/08/2025	9.68 Call	Bond Future	1730.9600	1.7310	1702.9100	1.7029	1.620	0.0000	0.0000
2025/03/12	R186	07/08/2025	9.68 Put	Bond Future	36.2300	0.0362	37.8200	0.0378	4.389	0.0000	0.0000
2025/03/12	R186	07/08/2025	10.25 Call	Bond Future	2422.5300	2.4225	2393.5000	2.3935	1.198	0.0000	0.0000
2025/03/12	R186	07/08/2025	10.25 Put	Bond Future	15.4500	0.0155	16.0600	0.0161	3.948	0.0000	0.0000
2025/03/12	R186	07/08/2025	9.22 Put	Bond Future	74.2700	0.0743	77.7100	0.0777	4.632	0.0000	0.0000
2025/03/12	R186	07/08/2025	9.22 Call	Bond Future	1188.9300	1.1889	1162.7300	1.1627	2.204	0.0000	0.0000
2025/03/12	R186	06/11/2025		Bond Future	8.4724	106.1883	8.5003	106.1589	0.329	0.0000	0.0000
2025/03/12	R186	06/11/2025	8.13 Call	Bond Future	187.1100	0.1871	176.7800	0.1768	5.521	0.0000	0.0000
2025/03/12	R186	06/11/2025	8.13 Put	Bond Future	549.7100	0.5497	568.7900	0.5688	3.471	0.0000	0.0000
2025/03/12	R186	05/02/2026		Bond Future	8.7203	102.8929	8.7555	102.8639	0.403	0.0000	0.0000
2025/03/12	R186	05/02/2026	8.43 Call	Bond Future	251.3800	0.2514	239.5600	0.2396	4.702	0.0000	0.0000
2025/03/12	R186	05/02/2026	8.43 Put	Bond Future	490.8900	0.4909	508.0300	0.5080	3.492	0.0000	0.0000
2025/03/12	R186	07/05/2026		Bond Future	9.2700	104.7891	9.3183	104.7608	0.521	0.0000	0.0000
2025/03/12	R186	07/05/2026	8.69 Call	Bond Future	167.0700	0.1671	157.5700	0.1576	5.686	0.0000	0.0000
2025/03/12	R186	07/05/2026	8.69 Put	Bond Future	507.9600	0.5080	526.7600	0.5268	3.701	0.0000	0.0000
2025/03/12	R202	08/05/2025		Bond Future	271.7405	271.7405	271.6997	271.6997	0.015	0.0000	0.0000
2025/03/12	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	R202	08/05/2025	272.31 Put	Bond Future	569.5500	0.5696	610.3400	0.6103	7.162	0.0000	0.0000
2025/03/12	R202	07/08/2025		Bond Future	271.8618	271.8618	271.8217	271.8217	0.015	0.0000	0.0000
2025/03/12	R202	07/08/2025	271.60 Call	Bond Future	261.8300	0.2618	221.6600	0.2217	15.342	0.0000	0.0000
2025/03/12	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	R202	06/11/2025		Bond Future	277.1635	277.1635	277.1246	277.1246	0.014	0.0000	0.0000
2025/03/12	R202	06/11/2025	275.64 Call	Bond Future	1523.4500	1.5235	1484.5500	1.4846	2.553	0.0000	0.0000
2025/03/12	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	R202	05/02/2026		Bond Future	277.1513	277.1513	277.1155	277.1155	0.013	0.0000	0.0000
2025/03/12	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	R202	05/02/2026	277.82 Put	Bond Future	668.7000	0.6687	704.5400	0.7045	5.360	0.0000	0.0000
2025/03/12	R202	07/05/2026		Bond Future	282.3320	282.3320	282.2989	282.2989	0.012	0.0000	0.0000
2025/03/12	R202	07/05/2026	277.55 Call	Bond Future	4782.0000	4.7820	4748.8800	4.7489	0.693	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
2025/03/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	R209	08/05/2025		Bond Future	10.7547	72.2295	10.7718	72.1435	0.158	0.0000
2025/03/12	R209	08/05/2025	11.89 Call	Bond Future	5503.0100	5.5030	5417.9700	5.4180	1.545	0.0000
2025/03/12	R209	08/05/2025	11.89 Put	Bond Future	53.2700	0.0533	54.2800	0.0543	1.896	0.0000
2025/03/12	R209	07/08/2025		Bond Future	10.8555	73.6323	10.8731	73.5449	0.162	0.0000
2025/03/12	R209	07/08/2025	12.68 Call	Bond Future	8497.6900	8.4977	8413.0900	8.4131	0.996	0.0000
2025/03/12	R209	07/08/2025	12.68 Put	Bond Future	143.6300	0.1436	146.4200	0.1464	1.942	0.0000
2025/03/12	R209	06/11/2025		Bond Future	10.9650	71.8978	10.9831	71.8093	0.166	0.0000
2025/03/12	R209	06/11/2025	11.27 Call	Bond Future	3162.2500	3.1623	3103.3600	3.1034	1.862	0.0000
2025/03/12	R209	06/11/2025	11.27 Put	Bond Future	1693.6400	1.6936	1723.2700	1.7233	1.749	0.0000
2025/03/12	R209	05/02/2026		Bond Future	11.0861	73.2595	11.1048	73.1700	0.169	0.0000
2025/03/12	R209	05/02/2026	10.93 Call	Bond Future	2360.2100	2.3602	2313.9100	2.3139	1.962	0.0000
2025/03/12	R209	05/02/2026	10.93 Put	Bond Future	3112.5300	3.1125	3155.7100	3.1557	1.387	0.0000
2025/03/12	R209	07/05/2026		Bond Future	11.2207	71.4589	11.2400	71.3687	0.172	0.0000
2025/03/12	R209	07/05/2026	11.07 Call	Bond Future	2709.4000	2.7094	2662.3000	2.6623	1.738	0.0000
2025/03/12	R209	07/05/2026	11.07 Put	Bond Future	3420.3100	3.4203	3463.5000	3.4635	1.263	0.0000
2025/03/12	R210	08/05/2025		Bond Future	247.4744	247.4744	247.1334	247.1334	0.138	0.0000
2025/03/12	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	R210	08/05/2025	248.03 Put	Bond Future	555.6400	0.5556	896.5900	0.8966	61.362	0.0000
2025/03/12	R210	07/08/2025		Bond Future	252.3409	252.3409	251.9944	251.9944	0.137	0.0000
2025/03/12	R210	07/08/2025	248.44 Call	Bond Future	3900.8800	3.9009	3554.3900	3.5544	8.882	0.0000
2025/03/12	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	R210	06/11/2025		Bond Future	253.8504	253.8504	253.4996	253.4996	0.138	0.0000
2025/03/12	R210	06/11/2025	252.14 Call	Bond Future	1710.3600	1.7104	1359.5600	1.3596	20.510	0.0000
2025/03/12	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	R210	05/02/2026		Bond Future	258.7203	258.7203	258.3653	258.3653	0.137	0.0000
2025/03/12	R210	05/02/2026	253.10 Call	Bond Future	5620.3100	5.6203	5265.3000	5.2653	6.317	0.0000
2025/03/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	R210	07/05/2026		Bond Future	260.0781	260.0781	259.7205	259.7205	0.137	0.0000
2025/03/12	R210	07/05/2026	255.40 Call	Bond Future	4678.1300	4.6781	4320.5400	4.3205	7.644	0.0000
2025/03/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/12	R213	08/05/2025		Bond Future	9.4781	90.5246	9.5219	90.3460	0.462	0.0000
2025/03/12	R213	08/05/2025	10.52 Call	Bond Future	4208.9300	4.2089	4038.8500	4.0389	4.041	0.0000
2025/03/12	R213	08/05/2025	10.52 Put	Bond Future	74.1200	0.0741	82.6200	0.0826	11.468	0.0000
2025/03/12	R213	07/08/2025		Bond Future	9.5638	92.2828	9.6099	92.1011	0.482	0.0000
2025/03/12	R213	07/08/2025	11.66 Call	Bond Future	7845.7300	7.8457	7667.1900	7.6672	2.276	0.0000
2025/03/12	R213	07/08/2025	11.66 Put	Bond Future	30.0500	0.0301	33.1900	0.0332	10.449	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	
2025/03/12	R213	06/11/2025		Bond Future	9.6677	90.5068	9.7164	90.3223	0.503	0.0000	0.0000
2025/03/12	R213	06/11/2025	10.05 Call	Bond Future	2610.5400	2.6105	2491.3200	2.4913	4.567	0.0000	0.0000
2025/03/12	R213	06/11/2025	10.05 Put	Bond Future	1173.4000	1.1734	1238.6700	1.2387	5.562	0.0000	0.0000
2025/03/12	R213	05/02/2026		Bond Future	9.7933	92.2217	9.8447	92.0346	0.525	0.0000	0.0000
2025/03/12	R213	05/02/2026	9.89 Call	Bond Future	2138.7900	2.1388	2036.3600	2.0364	4.789	0.0000	0.0000
2025/03/12	R213	05/02/2026	9.89 Put	Bond Future	1787.2900	1.7873	1872.0100	1.8720	4.740	0.0000	0.0000
2025/03/12	R213	07/05/2026		Bond Future	9.9355	90.3703	9.9899	90.1807	0.548	0.0000	0.0000
2025/03/12	R213	07/05/2026	9.80 Call	Bond Future	1903.1100	1.9031	1811.6200	1.8116	4.807	0.0000	0.0000
2025/03/12	R213	07/05/2026	9.80 Put	Bond Future	2377.5800	2.3776	2475.7000	2.4757	4.127	0.0000	0.0000
2025/03/12	R214	08/05/2025		Bond Future	11.2079	66.7808	11.2200	66.7157	0.108	0.0000	0.0000
2025/03/12	R214	08/05/2025	12.40 Call	Bond Future	6023.5400	6.0235	5958.3600	5.9584	1.082	0.0000	0.0000
2025/03/12	R214	08/05/2025	12.40 Put	Bond Future	57.0300	0.0570	56.9400	0.0569	0.158	0.0000	0.0000
2025/03/12	R214	07/08/2025		Bond Future	11.3070	68.0779	11.3195	68.0118	0.110	0.0000	0.0000
2025/03/12	R214	07/08/2025	12.97 Call	Bond Future	8186.6900	8.1867	8122.6300	8.1226	0.782	0.0000	0.0000
2025/03/12	R214	07/08/2025	12.97 Put	Bond Future	195.8500	0.1959	197.8500	0.1979	1.021	0.0000	0.0000
2025/03/12	R214	06/11/2025		Bond Future	11.4153	66.0893	11.4281	66.0224	0.112	0.0000	0.0000
2025/03/12	R214	06/11/2025	11.64 Call	Bond Future	3164.5800	3.1646	3119.9900	3.1200	1.409	0.0000	0.0000
2025/03/12	R214	06/11/2025	11.64 Put	Bond Future	2007.6300	2.0076	2029.8800	2.0299	1.108	0.0000	0.0000
2025/03/12	R214	05/02/2026		Bond Future	11.5350	67.3412	11.5481	67.2737	0.114	0.0000	0.0000
2025/03/12	R214	05/02/2026	11.26 Call	Bond Future	2264.6400	2.2646	2230.5000	2.2305	1.508	0.0000	0.0000
2025/03/12	R214	05/02/2026	11.26 Put	Bond Future	3698.5700	3.6986	3731.9100	3.7319	0.901	0.0000	0.0000
2025/03/12	R214	07/05/2026		Bond Future	11.6598	65.2836	11.6733	65.2155	0.116	0.0000	0.0000
2025/03/12	R214	07/05/2026	11.53 Call	Bond Future	3065.2400	3.0652	3027.7000	3.0277	1.225	0.0000	0.0000
2025/03/12	R214	07/05/2026	11.53 Put	Bond Future	3725.1300	3.7251	3755.6100	3.7556	0.818	0.0000	0.0000
2025/03/12	R248	08/05/2025		Bond Future	11.3694	80.5429	11.3815	80.4631	0.106	0.0000	0.0000
2025/03/12	R248	08/05/2025	12.60 Call	Bond Future	7565.5900	7.5656	7485.5800	7.4856	1.058	0.0000	0.0000
2025/03/12	R248	08/05/2025	12.60 Put	Bond Future	79.2800	0.0793	79.0500	0.0791	0.290	0.0000	0.0000
2025/03/12	R248	07/08/2025		Bond Future	11.4712	82.1072	11.4836	82.0262	0.108	0.0000	0.0000
2025/03/12	R248	07/08/2025	13.21 Call	Bond Future	10310.6000	10.3106	10231.8800	10.2319	0.763	0.0000	0.0000
2025/03/12	R248	07/08/2025	13.21 Put	Bond Future	237.4400	0.2374	239.7200	0.2397	0.960	0.0000	0.0000
2025/03/12	R248	06/11/2025		Bond Future	11.5817	79.2465	11.5945	79.1645	0.110	0.0000	0.0000
2025/03/12	R248	06/11/2025	11.74 Call	Bond Future	3760.5600	3.7606	3707.3400	3.7073	1.415	0.0000	0.0000
2025/03/12	R248	06/11/2025	11.74 Put	Bond Future	2756.3300	2.7563	2785.0800	2.7851	1.043	0.0000	0.0000
2025/03/12	R248	05/02/2026		Bond Future	11.7036	80.7473	11.7167	80.6646	0.112	0.0000	0.0000
2025/03/12	R248	05/02/2026	11.46 Call	Bond Future	2913.9800	2.9140	2871.1400	2.8711	1.470	0.0000	0.0000
2025/03/12	R248	05/02/2026	11.46 Put	Bond Future	4474.1700	4.4742	4514.0600	4.5141	0.892	0.0000	0.0000
2025/03/12	R248	07/05/2026		Bond Future	11.8302	77.7942	11.8437	77.7108	0.114	0.0000	0.0000
2025/03/12	R248	07/05/2026	11.72 Call	Bond Future	3871.1500	3.8712	3824.5400	3.8245	1.204	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	
2025/03/12	R248	07/05/2026	11.72 Put	Bond Future	4557.2700	4.5573	4594.0400	4.5940	0.807	0.0000	0.0000
2025/03/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/12	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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