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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/03/2025 TO 14/03/2025

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
2025/03/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	2029	08/05/2025		Bond Future	136.4484	136.4484	136.8000	0.258	0.0000	0.0000
2025/03/14	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2029	08/05/2025	137.85 Put	Bond Future	1401.5800	1.4016	1050.0000	25.085	0.0000	0.0000
2025/03/14	2029	07/08/2025		Bond Future	139.1324	139.1324	139.4940	0.260	0.0000	0.0000
2025/03/14	2029	07/08/2025	137.41 Call	Bond Future	1722.4400	1.7224	2084.0300	20.993	0.0000	0.0000
2025/03/14	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	
2025/03/14	2029	06/11/2025		Bond Future	140.4146	140.4146	140.7970	140.7970	0.272	0.0000	0.0000
2025/03/14	2029	06/11/2025	139.79 Call	Bond Future	624.5800	0.6246	1007.0100	1.0070	61.230	0.0000	0.0000
2025/03/14	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2029	05/02/2026		Bond Future	143.1105	143.1105	143.5442	143.5442	0.303	0.0000	0.0000
2025/03/14	2029	05/02/2026	140.11 Call	Bond Future	3000.4600	3.0005	3434.2400	3.4342	14.457	0.0000	0.0000
2025/03/14	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2029	07/05/2026		Bond Future	144.3272	144.3272	144.8274	144.8274	0.347	0.0000	0.0000
2025/03/14	2029	07/05/2026	141.82 Call	Bond Future	2507.2300	2.5072	3007.3900	3.0074	19.949	0.0000	0.0000
2025/03/14	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2030	08/05/2025	8.72 Put	Bond Future	1795.6100	1.7956	1896.7600	1.8968	5.633	0.0000	0.0000
2025/03/14	2030	08/05/2025	8.72 Call	Bond Future	192.6700	0.1927	142.1700	0.1422	26.211	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.22 Put	Bond Future	662.4900	0.6625	697.4000	0.6974	5.270	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.22 Call	Bond Future	907.4800	0.9075	790.7400	0.7907	12.864	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.54 Call	Bond Future	1699.6200	1.6996	1558.5800	1.5586	8.298	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.54 Put	Bond Future	294.5700	0.2946	305.1800	0.3052	3.602	0.0000	0.0000
2025/03/14	2030	08/05/2025	8.68 Put	Bond Future	1916.0100	1.9160	2022.5300	2.0225	5.559	0.0000	0.0000
2025/03/14	2030	08/05/2025	8.68 Call	Bond Future	163.3400	0.1633	118.2100	0.1182	27.629	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.18 Put	Bond Future	726.7900	0.7268	765.7500	0.7658	5.361	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.18 Call	Bond Future	825.5400	0.8255	712.8500	0.7129	13.650	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.99 Call	Bond Future	3085.1200	3.0851	2933.4900	2.9335	4.915	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.99 Put	Bond Future	77.9300	0.0779	77.9500	0.0780	0.026	0.0000	0.0000
2025/03/14	2030	08/05/2025	8.95 Put	Bond Future	1185.0500	1.1851	1252.9500	1.2530	5.730	0.0000	0.0000
2025/03/14	2030	08/05/2025	8.95 Call	Bond Future	437.5700	0.4376	353.8200	0.3538	19.140	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.45 Put	Bond Future	374.6000	0.3746	390.3000	0.3903	4.191	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.45 Call	Bond Future	1455.1500	1.4552	1319.2000	1.3192	9.343	0.0000	0.0000
2025/03/14	2030	08/05/2025	11.86 Call	Bond Future	9315.8400	9.3158	9164.1900	9.1642	1.628	0.0000	0.0000
2025/03/14	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2030	08/05/2025	10.31 Put	Bond Future	26.1200	0.0261	26.5200	0.0265	1.531	0.0000	0.0000
2025/03/14	2030	08/05/2025	10.31 Call	Bond Future	4152.2300	4.1522	4000.9800	4.0010	3.643	0.0000	0.0000
2025/03/14	2030	08/05/2025	12.28 Call	Bond Future	10658.9900	10.6590	10507.3400	10.5073	1.423	0.0000	0.0000
2025/03/14	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2030	08/05/2025	10.69 Put	Bond Future	4.6100	0.0046	5.5600	0.0056	20.607	0.0000	0.0000
2025/03/14	2030	08/05/2025	10.69 Call	Bond Future	5437.9000	5.4379	5287.2000	5.2872	2.771	0.0000	0.0000
2025/03/14	2030	08/05/2025		Bond Future	9.1530	97.8931	9.1945	97.7414	0.453	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.93 Call	Bond Future	2889.5800	2.8896	2738.5100	2.7385	5.228	0.0000	0.0000
2025/03/14	2030	08/05/2025	9.93 Put	Bond Future	94.0600	0.0941	94.6400	0.0946	0.617	0.0000	0.0000
2025/03/14	2030	07/08/2025	12.12 Call	Bond Future	9430.5500	9.4306	9278.1400	9.2781	1.616	0.0000	0.0000
2025/03/14	2030	07/08/2025	12.12 Put	Bond Future	1.6600	0.0017	1.6900	0.0017	1.807	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
2025/03/14	2030	07/08/2025	10.48 Put	Bond Future	162.8700	0.1629	171.0200	0.1710	5.004	0.0000	0.0000
2025/03/14	2030	07/08/2025	10.48 Call	Bond Future	4363.2200	4.3632	4218.9300	4.2189	3.307	0.0000	0.0000
2025/03/14	2030	07/08/2025		Bond Future	9.2442	95.7846	9.2879	95.6322	0.472	0.0000	0.0000
2025/03/14	2030	07/08/2025	11.11 Call	Bond Future	6290.4400	6.2904	6139.6000	6.1396	2.398	0.0000	0.0000
2025/03/14	2030	07/08/2025	11.11 Put	Bond Future	36.3800	0.0364	37.9800	0.0380	4.398	0.0000	0.0000
2025/03/14	2030	07/08/2025	8.72 Put	Bond Future	2264.9100	2.2649	2363.9700	2.3640	4.374	0.0000	0.0000
2025/03/14	2030	07/08/2025	8.72 Call	Bond Future	411.5200	0.4115	358.1400	0.3581	12.971	0.0000	0.0000
2025/03/14	2030	07/08/2025	9.22 Put	Bond Future	1201.7400	1.2017	1260.5800	1.2606	4.896	0.0000	0.0000
2025/03/14	2030	07/08/2025	9.22 Call	Bond Future	1117.0700	1.1171	1023.4700	1.0235	8.379	0.0000	0.0000
2025/03/14	2030	07/08/2025	9.81 Call	Bond Future	2449.9200	2.4499	2323.1700	2.3232	5.174	0.0000	0.0000
2025/03/14	2030	07/08/2025	9.81 Put	Bond Future	497.9800	0.4980	523.6700	0.5237	5.159	0.0000	0.0000
2025/03/14	2030	06/11/2025	8.72 Put	Bond Future	2652.0500	2.6521	2733.2900	2.7333	3.063	0.0000	0.0000
2025/03/14	2030	06/11/2025	8.72 Call	Bond Future	561.4700	0.5615	497.3200	0.4973	11.425	0.0000	0.0000
2025/03/14	2030	06/11/2025	9.22 Put	Bond Future	1646.5300	1.6465	1697.9300	1.6979	3.122	0.0000	0.0000
2025/03/14	2030	06/11/2025	9.22 Call	Bond Future	1246.4700	1.2465	1152.4800	1.1525	7.540	0.0000	0.0000
2025/03/14	2030	06/11/2025	10.08 Call	Bond Future	3078.3600	3.0784	2948.4000	2.9484	4.222	0.0000	0.0000
2025/03/14	2030	06/11/2025	10.08 Put	Bond Future	654.0700	0.6541	669.5000	0.6695	2.359	0.0000	0.0000
2025/03/14	2030	06/11/2025		Bond Future	9.3399	97.6301	9.3836	97.4847	0.468	0.0000	0.0000
2025/03/14	2030	06/11/2025	9.54 Call	Bond Future	1845.2400	1.8452	1734.4600	1.7345	6.004	0.0000	0.0000
2025/03/14	2030	06/11/2025	9.54 Put	Bond Future	1182.2300	1.1822	1216.8400	1.2168	2.928	0.0000	0.0000
2025/03/14	2030	05/02/2026		Bond Future	9.4602	95.4729	9.4975	95.3554	0.394	0.0000	0.0000
2025/03/14	2030	05/02/2026	9.49 Call	Bond Future	1736.6200	1.7366	1634.2200	1.6342	5.897	0.0000	0.0000
2025/03/14	2030	05/02/2026	9.49 Put	Bond Future	1642.6200	1.6426	1657.7100	1.6577	0.919	0.0000	0.0000
2025/03/14	2030	07/05/2026		Bond Future	9.6222	97.2338	9.6488	97.1546	0.277	0.0000	0.0000
2025/03/14	2030	07/05/2026	9.39 Call	Bond Future	1490.1200	1.4901	1354.2400	1.3542	9.119	0.0000	0.0000
2025/03/14	2030	07/05/2026	9.39 Put	Bond Future	2183.8300	2.1838	2127.1000	2.1271	2.598	0.0000	0.0000
2025/03/14	2032	08/05/2025	9.40 Put	Bond Future	2423.3700	2.4234	2604.7100	2.6047	7.483	0.0000	0.0000
2025/03/14	2032	08/05/2025	9.40 Call	Bond Future	207.1700	0.2072	151.1800	0.1512	27.026	0.0000	0.0000
2025/03/14	2032	08/05/2025	9.90 Put	Bond Future	949.5100	0.9495	1054.6400	1.0546	11.072	0.0000	0.0000
2025/03/14	2032	08/05/2025	9.90 Call	Bond Future	1097.2900	1.0973	965.0900	0.9651	12.048	0.0000	0.0000
2025/03/14	2032	08/05/2025	10.28 Call	Bond Future	2298.3200	2.2983	2120.9200	2.1209	7.719	0.0000	0.0000
2025/03/14	2032	08/05/2025	10.28 Put	Bond Future	403.8600	0.4039	463.7900	0.4638	14.839	0.0000	0.0000
2025/03/14	2032	08/05/2025	9.42 Put	Bond Future	2346.4200	2.3464	2524.8100	2.5248	7.603	0.0000	0.0000
2025/03/14	2032	08/05/2025	9.42 Call	Bond Future	226.2400	0.2262	167.3000	0.1673	26.052	0.0000	0.0000
2025/03/14	2032	08/05/2025	9.92 Put	Bond Future	910.0800	0.9101	1012.4700	1.0125	11.251	0.0000	0.0000
2025/03/14	2032	08/05/2025	9.92 Call	Bond Future	1150.8500	1.1509	1015.9100	1.0159	11.725	0.0000	0.0000
2025/03/14	2032	08/05/2025	10.97 Call	Bond Future	5031.3400	5.0313	4811.3300	4.8113	4.373	0.0000	0.0000
2025/03/14	2032	08/05/2025	10.97 Put	Bond Future	71.4900	0.0715	88.8100	0.0888	24.227	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	
2025/03/14	2032	08/05/2025		Bond Future	9.8683	93.0034	9.9193	92.7661	0.517	0.0000	0.0000
2025/03/14	2032	08/05/2025	10.91 Call	Bond Future	4782.2800	4.7823	4564.4500	4.5645	4.555	0.0000	0.0000
2025/03/14	2032	08/05/2025	10.91 Put	Bond Future	83.6800	0.0837	103.1800	0.1032	23.303	0.0000	0.0000
2025/03/14	2032	07/08/2025		Bond Future	9.9669	94.8102	10.0201	94.5703	0.533	0.0000	0.0000
2025/03/14	2032	07/08/2025	12.01 Call	Bond Future	8746.5300	8.7465	8512.3100	8.5123	2.678	0.0000	0.0000
2025/03/14	2032	07/08/2025	12.01 Put	Bond Future	67.6900	0.0677	73.3500	0.0734	8.362	0.0000	0.0000
2025/03/14	2032	07/08/2025	9.40 Put	Bond Future	3174.7800	3.1748	3345.1600	3.3452	5.367	0.0000	0.0000
2025/03/14	2032	07/08/2025	9.40 Call	Bond Future	565.6200	0.5656	496.1200	0.4961	12.287	0.0000	0.0000
2025/03/14	2032	07/08/2025	9.90 Put	Bond Future	1722.7900	1.7228	1836.3100	1.8363	6.589	0.0000	0.0000
2025/03/14	2032	07/08/2025	9.90 Call	Bond Future	1419.4800	1.4195	1293.1200	1.2931	8.902	0.0000	0.0000
2025/03/14	2032	07/08/2025	10.59 Call	Bond Future	3405.2400	3.4052	3214.3900	3.2144	5.605	0.0000	0.0000
2025/03/14	2032	07/08/2025	10.59 Put	Bond Future	641.7200	0.6417	690.7500	0.6908	7.640	0.0000	0.0000
2025/03/14	2032	06/11/2025	9.40 Put	Bond Future	3794.7000	3.7947	3957.9100	3.9579	4.301	0.0000	0.0000
2025/03/14	2032	06/11/2025	9.40 Call	Bond Future	763.6600	0.7637	691.9400	0.6919	9.392	0.0000	0.0000
2025/03/14	2032	06/11/2025	9.90 Put	Bond Future	2381.6700	2.3817	2500.9900	2.5010	5.010	0.0000	0.0000
2025/03/14	2032	06/11/2025	9.90 Call	Bond Future	1596.4200	1.5964	1480.8100	1.4808	7.242	0.0000	0.0000
2025/03/14	2032	06/11/2025	10.89 Call	Bond Future	4315.2500	4.3153	4130.2500	4.1303	4.287	0.0000	0.0000
2025/03/14	2032	06/11/2025	10.89 Put	Bond Future	848.0700	0.8481	898.0000	0.8980	5.887	0.0000	0.0000
2025/03/14	2032	06/11/2025		Bond Future	10.0784	92.4757	10.1322	92.2408	0.533	0.0000	0.0000
2025/03/14	2032	06/11/2025	10.42 Call	Bond Future	2879.4500	2.8795	2724.1800	2.7242	5.392	0.0000	0.0000
2025/03/14	2032	06/11/2025	10.42 Put	Bond Future	1399.6500	1.3997	1479.3100	1.4793	5.691	0.0000	0.0000
2025/03/14	2032	05/02/2026		Bond Future	10.2078	94.2282	10.2575	94.0183	0.487	0.0000	0.0000
2025/03/14	2032	05/02/2026	10.16 Call	Bond Future	2151.6000	2.1516	2031.0300	2.0310	5.604	0.0000	0.0000
2025/03/14	2032	05/02/2026	10.16 Put	Bond Future	2353.7900	2.3538	2443.2100	2.4432	3.799	0.0000	0.0000
2025/03/14	2032	07/05/2026		Bond Future	10.3586	91.8071	10.4016	91.6322	0.415	0.0000	0.0000
2025/03/14	2032	07/05/2026	10.14 Call	Bond Future	2079.8700	2.0799	1974.7300	1.9747	5.055	0.0000	0.0000
2025/03/14	2032	07/05/2026	10.14 Put	Bond Future	2976.2300	2.9762	3046.0500	3.0461	2.346	0.0000	0.0000
2025/03/14	2033	08/05/2025		Bond Future	129.0189	129.0189	129.1003	129.1003	0.063	0.0000	0.0000
2025/03/14	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2033	08/05/2025	130.62 Put	Bond Future	1601.1300	1.6011	1519.7400	1.5197	5.083	0.0000	0.0000
2025/03/14	2033	07/08/2025		Bond Future	131.5567	131.5567	131.6427	131.6427	0.065	0.0000	0.0000
2025/03/14	2033	07/08/2025	128.65 Call	Bond Future	2906.7200	2.9067	2992.7100	2.9927	2.958	0.0000	0.0000
2025/03/14	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2033	06/11/2025		Bond Future	132.5925	132.5925	132.6932	132.6932	0.076	0.0000	0.0000
2025/03/14	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2033	06/11/2025	133.14 Put	Bond Future	547.5400	0.5475	446.7700	0.4468	18.404	0.0000	0.0000
2025/03/14	2033	05/02/2026		Bond Future	135.1383	135.1383	135.2823	135.2823	0.107	0.0000	0.0000
2025/03/14	2033	05/02/2026	132.88 Call	Bond Future	2258.3200	2.2583	2402.3200	2.4023	6.376	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
2025/03/14	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/14	2033	07/05/2026		Bond Future	136.1039	136.1039	136.3054	136.3054	0.148	0.0000
2025/03/14	2033	07/05/2026	135.16 Call	Bond Future	943.9100	0.9439	1145.4400	1.1454	21.351	0.0000
2025/03/14	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	2037	08/05/2025	10.50 Put	Bond Future	3364.8900	3.3649	3703.2100	3.7032	10.054	0.0000
2025/03/14	2037	08/05/2025	10.50 Call	Bond Future	245.7500	0.2458	179.7400	0.1797	26.861	0.0000
2025/03/14	2037	08/05/2025	11.00 Put	Bond Future	1388.9400	1.3889	1590.1600	1.5902	14.487	0.0000
2025/03/14	2037	08/05/2025	11.00 Call	Bond Future	1212.0500	1.2121	1008.9400	1.0089	16.758	0.0000
2025/03/14	2037	08/05/2025	11.46 Call	Bond Future	2895.1200	2.8951	2579.4900	2.5795	10.902	0.0000
2025/03/14	2037	08/05/2025	11.46 Put	Bond Future	487.1200	0.4871	575.8200	0.5758	18.209	0.0000
2025/03/14	2037	08/05/2025	12.55 Put	Bond Future	21.1400	0.0211	26.0700	0.0261	23.321	0.0000
2025/03/14	2037	08/05/2025	12.55 Call	Bond Future	8120.9500	8.1210	7721.5500	7.7216	4.918	0.0000
2025/03/14	2037	08/05/2025	13.30 Put	Bond Future	0.7400	0.0007	0.9400	0.0009	27.027	0.0000
2025/03/14	2037	08/05/2025	13.30 Call	Bond Future	11691.2100	11.6912	11287.0800	11.2871	3.457	0.0000
2025/03/14	2037	08/05/2025	13.35 Put	Bond Future	0.5800	0.0006	0.7300	0.0007	25.862	0.0000
2025/03/14	2037	08/05/2025	13.35 Call	Bond Future	11921.6100	11.9216	11517.4300	11.5174	3.390	0.0000
2025/03/14	2037	08/05/2025		Bond Future	11.0308	85.9431	11.1017	85.5388	0.642	0.0000
2025/03/14	2037	08/05/2025	12.25 Call	Bond Future	6645.8800	6.6459	6253.7600	6.2538	5.900	0.0000
2025/03/14	2037	08/05/2025	12.25 Put	Bond Future	54.5600	0.0546	66.7700	0.0668	22.379	0.0000
2025/03/14	2037	07/08/2025		Bond Future	11.1500	83.3519	11.2234	82.9415	0.658	0.0000
2025/03/14	2037	07/08/2025	13.01 Call	Bond Future	9717.0400	9.7170	9324.5400	9.3245	4.039	0.0000
2025/03/14	2037	07/08/2025	13.01 Put	Bond Future	137.7000	0.1377	155.5400	0.1555	12.956	0.0000
2025/03/14	2037	07/08/2025	12.17 Call	Bond Future	6027.1400	6.0271	5633.4400	5.6334	6.532	0.0000
2025/03/14	2037	07/08/2025	12.17 Put	Bond Future	569.2100	0.5692	585.8500	0.5859	2.923	0.0000
2025/03/14	2037	07/08/2025	11.42 Call	Bond Future	3038.0700	3.0381	2702.5600	2.7026	11.044	0.0000
2025/03/14	2037	07/08/2025	11.42 Put	Bond Future	1542.2200	1.5422	1617.0500	1.6171	4.852	0.0000
2025/03/14	2037	07/08/2025	10.55 Put	Bond Future	4206.9900	4.2070	4452.0400	4.4520	5.825	0.0000
2025/03/14	2037	07/08/2025	10.55 Call	Bond Future	742.6800	0.7427	577.3900	0.5774	22.256	0.0000
2025/03/14	2037	07/08/2025	10.64 Put	Bond Future	3832.0600	3.8321	4055.4900	4.0555	5.831	0.0000
2025/03/14	2037	07/08/2025	10.64 Call	Bond Future	900.0200	0.9000	713.1100	0.7131	20.767	0.0000
2025/03/14	2037	07/08/2025	11.82 Call	Bond Future	4558.9700	4.5590	4185.6100	4.1856	8.190	0.0000
2025/03/14	2037	07/08/2025	11.82 Put	Bond Future	915.4600	0.9155	952.4400	0.9524	4.039	0.0000
2025/03/14	2037	07/08/2025	11.07 Call	Bond Future	1916.2200	1.9162	1635.9700	1.6360	14.625	0.0000
2025/03/14	2037	07/08/2025	11.07 Put	Bond Future	2366.9400	2.3669	2497.0300	2.4970	5.496	0.0000
2025/03/14	2037	07/08/2025	10.34 Put	Bond Future	5173.8500	5.1739	5467.0300	5.4670	5.667	0.0000
2025/03/14	2037	07/08/2025	10.34 Call	Bond Future	449.7000	0.4497	332.5400	0.3325	26.053	0.0000
2025/03/14	2037	07/08/2025	10.50 Put	Bond Future	4425.4300	4.4254	4682.5000	4.6825	5.809	0.0000
2025/03/14	2037	07/08/2025	10.50 Call	Bond Future	663.4400	0.6634	510.1700	0.5102	23.102	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	
2025/03/14	2037	07/08/2025	11.00 Put	Bond Future	2569.3500	2.5694	2712.6500	2.7127	5.577	0.0000	0.0000
2025/03/14	2037	07/08/2025	11.00 Call	Bond Future	1721.5400	1.7215	1454.5000	1.4545	15.512	0.0000	0.0000
2025/03/14	2037	07/08/2025	11.83 Call	Bond Future	4599.4400	4.5994	4225.4600	4.2255	8.131	0.0000	0.0000
2025/03/14	2037	07/08/2025	11.83 Put	Bond Future	903.2600	0.9033	939.6200	0.9396	4.025	0.0000	0.0000
2025/03/14	2037	06/11/2025	10.50 Put	Bond Future	5299.5000	5.2995	5586.3900	5.5864	5.414	0.0000	0.0000
2025/03/14	2037	06/11/2025	10.50 Call	Bond Future	910.5600	0.9106	787.9100	0.7879	13.470	0.0000	0.0000
2025/03/14	2037	06/11/2025	11.00 Put	Bond Future	3448.9300	3.4489	3663.1100	3.6631	6.210	0.0000	0.0000
2025/03/14	2037	06/11/2025	11.00 Call	Bond Future	1947.4700	1.9475	1752.1100	1.7521	10.031	0.0000	0.0000
2025/03/14	2037	06/11/2025	12.16 Call	Bond Future	5836.9200	5.8369	5512.3300	5.5123	5.561	0.0000	0.0000
2025/03/14	2037	06/11/2025	12.16 Put	Bond Future	1133.1500	1.1332	1218.1000	1.2181	7.497	0.0000	0.0000
2025/03/14	2037	06/11/2025		Bond Future	11.2695	84.9576	11.3442	84.5480	0.663	0.0000	0.0000
2025/03/14	2037	06/11/2025	11.63 Call	Bond Future	3862.9000	3.8629	3586.4500	3.5865	7.157	0.0000	0.0000
2025/03/14	2037	06/11/2025	11.63 Put	Bond Future	1912.0300	1.9120	2045.1200	2.0451	6.961	0.0000	0.0000
2025/03/14	2037	05/02/2026	12.27 Call	Bond Future	6092.1200	6.0921	5804.0800	5.8041	4.728	0.0000	0.0000
2025/03/14	2037	05/02/2026	12.27 Put	Bond Future	1604.2300	1.6042	1706.8000	1.7068	6.394	0.0000	0.0000
2025/03/14	2037	05/02/2026	10.90 Put	Bond Future	4665.7500	4.6658	4896.8700	4.8969	4.954	0.0000	0.0000
2025/03/14	2037	05/02/2026	10.90 Call	Bond Future	1893.0500	1.8931	1733.5600	1.7336	8.425	0.0000	0.0000
2025/03/14	2037	05/02/2026		Bond Future	11.4033	82.3091	11.4761	81.9185	0.638	0.0000	0.0000
2025/03/14	2037	05/02/2026	11.20 Call	Bond Future	2627.6300	2.6276	2433.5800	2.4336	7.385	0.0000	0.0000
2025/03/14	2037	05/02/2026	11.20 Put	Bond Future	3732.1800	3.7322	3928.7400	3.9287	5.267	0.0000	0.0000
2025/03/14	2037	05/02/2026	11.86 Call	Bond Future	4640.1100	4.6401	4382.7700	4.3828	5.546	0.0000	0.0000
2025/03/14	2037	05/02/2026	11.86 Put	Bond Future	2231.3200	2.2313	2364.5900	2.3646	5.973	0.0000	0.0000
2025/03/14	2037	05/02/2026	11.36 Call	Bond Future	3070.0000	3.0700	2858.9300	2.8589	6.875	0.0000	0.0000
2025/03/14	2037	05/02/2026	11.36 Put	Bond Future	3303.3700	3.3034	3482.9100	3.4829	5.435	0.0000	0.0000
2025/03/14	2037	05/02/2026	10.65 Put	Bond Future	5583.1400	5.5831	5842.3100	5.8423	4.642	0.0000	0.0000
2025/03/14	2037	05/02/2026	10.65 Call	Bond Future	1384.8800	1.3849	1253.4400	1.2534	9.491	0.0000	0.0000
2025/03/14	2037	07/05/2026		Bond Future	11.5562	83.8259	11.6253	83.4631	0.598	0.0000	0.0000
2025/03/14	2037	07/05/2026	11.32 Call	Bond Future	2923.9900	2.9240	2743.9100	2.7439	6.159	0.0000	0.0000
2025/03/14	2037	07/05/2026	11.32 Put	Bond Future	4180.0000	4.1800	4362.7100	4.3627	4.371	0.0000	0.0000
2025/03/14	2038	08/05/2025		Bond Future	141.0126	141.0126	140.2549	140.2549	0.537	0.0000	0.0000
2025/03/14	2038	08/05/2025	139.68 Call	Bond Future	1332.6400	1.3326	574.9300	0.5749	56.858	0.0000	0.0000
2025/03/14	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2038	07/08/2025		Bond Future	141.6659	141.6659	140.8962	140.8962	0.543	0.0000	0.0000
2025/03/14	2038	07/08/2025	139.56 Call	Bond Future	2105.9100	2.1059	1336.1600	1.3362	36.552	0.0000	0.0000
2025/03/14	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2038	06/11/2025		Bond Future	144.4298	144.4298	143.6596	143.6596	0.533	0.0000	0.0000
2025/03/14	2038	06/11/2025	143.88 Call	Bond Future	549.8400	0.5498	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/14	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	220.4500	0.2205	100.000	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	
2025/03/14	2038	05/02/2026		Bond Future	145.0371	145.0371	144.2957	144.2957	0.511	0.0000	0.0000
2025/03/14	2038	05/02/2026	143.20 Call	Bond Future	1837.1300	1.8371	1095.7200	1.0957	40.357	0.0000	0.0000
2025/03/14	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2038	07/05/2026		Bond Future	147.7503	147.7503	147.0551	147.0551	0.471	0.0000	0.0000
2025/03/14	2038	07/05/2026	144.53 Call	Bond Future	3220.3200	3.2203	2525.1100	2.5251	21.588	0.0000	0.0000
2025/03/14	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2040	08/05/2025	13.43 Put	Bond Future	2.6300	0.0026	3.4200	0.0034	30.038	0.0000	0.0000
2025/03/14	2040	08/05/2025	13.43 Call	Bond Future	11389.8500	11.3899	10924.7500	10.9248	4.083	0.0000	0.0000
2025/03/14	2040	08/05/2025	12.75 Put	Bond Future	41.6500	0.0417	43.7200	0.0437	4.970	0.0000	0.0000
2025/03/14	2040	08/05/2025	12.75 Call	Bond Future	7953.0000	7.9530	7489.1800	7.4892	5.832	0.0000	0.0000
2025/03/14	2040	08/05/2025	13.50 Put	Bond Future	1.9100	0.0019	2.4900	0.0025	30.366	0.0000	0.0000
2025/03/14	2040	08/05/2025	13.50 Call	Bond Future	11732.7700	11.7328	11267.4600	11.2675	3.966	0.0000	0.0000
2025/03/14	2040	08/05/2025		Bond Future	11.3674	85.7706	11.4433	85.3047	0.667	0.0000	0.0000
2025/03/14	2040	08/05/2025	12.63 Call	Bond Future	7329.9000	7.3299	6867.6000	6.8676	6.307	0.0000	0.0000
2025/03/14	2040	08/05/2025	12.63 Put	Bond Future	58.8300	0.0588	62.4200	0.0624	6.102	0.0000	0.0000
2025/03/14	2040	07/08/2025		Bond Future	11.4890	82.9253	11.5675	82.4523	0.683	0.0000	0.0000
2025/03/14	2040	07/08/2025	13.29 Call	Bond Future	10081.2900	10.0813	9633.4600	9.6335	4.442	0.0000	0.0000
2025/03/14	2040	07/08/2025	13.29 Put	Bond Future	178.2100	0.1782	203.4000	0.2034	14.135	0.0000	0.0000
2025/03/14	2040	06/11/2025		Bond Future	11.6102	84.5227	11.6902	84.0493	0.689	0.0000	0.0000
2025/03/14	2040	06/11/2025	11.84 Call	Bond Future	3746.2800	3.7463	3450.1100	3.4501	7.906	0.0000	0.0000
2025/03/14	2040	06/11/2025	11.84 Put	Bond Future	2397.0700	2.3971	2574.3800	2.5744	7.397	0.0000	0.0000
2025/03/14	2040	05/02/2026		Bond Future	11.7448	81.6154	11.8234	81.1594	0.669	0.0000	0.0000
2025/03/14	2040	05/02/2026	11.49 Call	Bond Future	2671.3900	2.6714	2454.2700	2.4543	8.128	0.0000	0.0000
2025/03/14	2040	05/02/2026	11.49 Put	Bond Future	4176.3900	4.1764	4415.2200	4.4152	5.719	0.0000	0.0000
2025/03/14	2040	07/05/2026		Bond Future	11.8964	83.1189	11.9720	82.6893	0.635	0.0000	0.0000
2025/03/14	2040	07/05/2026	11.67 Call	Bond Future	3265.2200	3.2652	3058.1600	3.0582	6.341	0.0000	0.0000
2025/03/14	2040	07/05/2026	11.67 Put	Bond Future	4572.4500	4.5725	4794.9400	4.7949	4.866	0.0000	0.0000
2025/03/14	2044	08/05/2025	11.76 Call	Bond Future	2356.5000	2.3565	2074.6600	2.0747	11.960	0.0000	0.0000
2025/03/14	2044	08/05/2025	11.76 Put	Bond Future	865.9200	0.8659	996.0000	0.9960	15.022	0.0000	0.0000
2025/03/14	2044	08/05/2025	11.35 Put	Bond Future	2035.5500	2.0356	2279.8400	2.2798	12.001	0.0000	0.0000
2025/03/14	2044	08/05/2025	11.35 Call	Bond Future	950.8700	0.9509	783.2400	0.7832	17.629	0.0000	0.0000
2025/03/14	2044	08/05/2025	10.85 Put	Bond Future	4566.8000	4.5668	4935.9400	4.9359	8.083	0.0000	0.0000
2025/03/14	2044	08/05/2025	10.85 Call	Bond Future	150.8300	0.1508	108.0500	0.1081	28.363	0.0000	0.0000
2025/03/14	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2044	08/05/2025	Put	Bond Future	18655.4700	18.6555	19067.3900	19.0674	2.208	0.0000	0.0000
2025/03/14	2044	08/05/2025	12.40 Call	Bond Future	5425.5600	5.4256	5045.8900	5.0459	6.998	0.0000	0.0000
2025/03/14	2044	08/05/2025	12.40 Put	Bond Future	175.0500	0.1751	207.3000	0.2073	18.423	0.0000	0.0000
2025/03/14	2044	08/05/2025	11.65 Call	Bond Future	1918.6600	1.9187	1664.4300	1.6644	13.250	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	
2025/03/14	2044	08/05/2025	11.65 Put	Bond Future	1105.7300	1.1057	1263.4200	1.2634	14.261	0.0000	0.0000
2025/03/14	2044	08/05/2025	10.92 Put	Bond Future	4144.7800	4.1448	4501.3700	4.5014	8.603	0.0000	0.0000
2025/03/14	2044	08/05/2025	10.92 Call	Bond Future	208.3700	0.2084	153.0400	0.1530	26.554	0.0000	0.0000
2025/03/14	2044	08/05/2025		Bond Future	11.5201	81.3445	11.5856	80.9326	0.569	0.0000	0.0000
2025/03/14	2044	08/05/2025	12.72 Call	Bond Future	7092.5600	7.0926	6694.7700	6.6948	5.609	0.0000	0.0000
2025/03/14	2044	08/05/2025	12.72 Put	Bond Future	72.8500	0.0729	86.9800	0.0870	19.396	0.0000	0.0000
2025/03/14	2044	07/08/2025		Bond Future	11.6374	78.5386	11.7052	78.1205	0.582	0.0000	0.0000
2025/03/14	2044	07/08/2025	13.34 Call	Bond Future	9735.1900	9.7352	9342.8700	9.3429	4.030	0.0000	0.0000
2025/03/14	2044	07/08/2025	13.34 Put	Bond Future	234.5600	0.2346	260.3900	0.2604	11.012	0.0000	0.0000
2025/03/14	2044	07/08/2025	11.85 Call	Bond Future	3163.5900	3.1636	2820.2800	2.8203	10.852	0.0000	0.0000
2025/03/14	2044	07/08/2025	11.85 Put	Bond Future	1863.6100	1.8636	1938.4500	1.9385	4.016	0.0000	0.0000
2025/03/14	2044	07/08/2025	11.30 Put	Bond Future	3554.1800	3.5542	3730.5700	3.7306	4.963	0.0000	0.0000
2025/03/14	2044	07/08/2025	11.30 Call	Bond Future	1417.3300	1.4173	1175.5700	1.1756	17.057	0.0000	0.0000
2025/03/14	2044	07/08/2025	10.63 Put	Bond Future	6961.8900	6.9619	7297.1800	7.2972	4.816	0.0000	0.0000
2025/03/14	2044	07/08/2025	10.63 Call	Bond Future	295.9600	0.2960	213.1000	0.2131	27.997	0.0000	0.0000
2025/03/14	2044	06/11/2025		Bond Future	11.7539	80.0514	11.8227	79.6335	0.586	0.0000	0.0000
2025/03/14	2044	06/11/2025	11.88 Call	Bond Future	3454.0600	3.4541	3198.2600	3.1983	7.406	0.0000	0.0000
2025/03/14	2044	06/11/2025	11.88 Put	Bond Future	2691.3700	2.6914	2853.5500	2.8536	6.026	0.0000	0.0000
2025/03/14	2044	05/02/2026		Bond Future	11.8825	77.1846	11.9498	76.7838	0.566	0.0000	0.0000
2025/03/14	2044	05/02/2026	11.56 Call	Bond Future	2625.7300	2.6257	2353.0000	2.3530	10.387	0.0000	0.0000
2025/03/14	2044	05/02/2026	11.56 Put	Bond Future	4593.8400	4.5938	4721.9000	4.7219	2.788	0.0000	0.0000
2025/03/14	2044	07/05/2026		Bond Future	12.0263	78.6062	12.0905	78.2310	0.534	0.0000	0.0000
2025/03/14	2044	07/05/2026	11.80 Call	Bond Future	3342.3500	3.3424	3154.3500	3.1544	5.625	0.0000	0.0000
2025/03/14	2044	07/05/2026	11.80 Put	Bond Future	4687.8600	4.6879	4875.1100	4.8751	3.994	0.0000	0.0000
2025/03/14	2046	08/05/2025		Bond Future	120.4522	120.4522	120.2625	120.2625	0.158	0.0000	0.0000
2025/03/14	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2046	08/05/2025	121.97 Put	Bond Future	1517.7900	1.5178	1707.5300	1.7075	12.501	0.0000	0.0000
2025/03/14	2046	07/08/2025		Bond Future	122.8216	122.8216	122.6307	122.6307	0.155	0.0000	0.0000
2025/03/14	2046	07/08/2025	118.69 Call	Bond Future	4131.5500	4.1316	3940.7000	3.9407	4.619	0.0000	0.0000
2025/03/14	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2046	06/11/2025		Bond Future	122.9665	122.9665	122.7839	122.7839	0.148	0.0000	0.0000
2025/03/14	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2046	06/11/2025	125.41 Put	Bond Future	2443.4600	2.4435	2626.0600	2.6261	7.473	0.0000	0.0000
2025/03/14	2046	05/02/2026		Bond Future	125.3268	125.3268	125.1792	125.1792	0.118	0.0000	0.0000
2025/03/14	2046	05/02/2026	121.65 Call	Bond Future	3676.8400	3.6768	3529.1700	3.5292	4.016	0.0000	0.0000
2025/03/14	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2046	07/05/2026		Bond Future	125.3739	125.3739	125.2738	125.2738	0.080	0.0000	0.0000
2025/03/14	2046	07/05/2026	124.95 Call	Bond Future	423.8700	0.4239	323.8400	0.3238	23.599	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
2025/03/14	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	2050	08/05/2025		Bond Future	122.0386	122.0386	121.7245	121.7245	0.257	0.0000
2025/03/14	2050	08/05/2025	121.16 Call	Bond Future	878.6100	0.8786	564.5100	0.5645	35.750	0.0000
2025/03/14	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	2050	07/08/2025		Bond Future	122.0771	122.0771	121.7593	121.7593	0.260	0.0000
2025/03/14	2050	07/08/2025	119.89 Call	Bond Future	2187.1000	2.1871	1869.3400	1.8693	14.529	0.0000
2025/03/14	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	2050	06/11/2025		Bond Future	124.4589	124.4589	124.1474	124.1474	0.250	0.0000
2025/03/14	2050	06/11/2025	124.42 Call	Bond Future	38.8700	0.0389	0.0000	0.0000	(100.000)	0.0000
2025/03/14	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	272.6500	0.2727	100.000	0.0000
2025/03/14	2050	05/02/2026		Bond Future	124.4361	124.4361	124.1562	124.1562	0.225	0.0000
2025/03/14	2050	05/02/2026	122.82 Call	Bond Future	1616.1400	1.6161	1336.2000	1.3362	17.322	0.0000
2025/03/14	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	2050	07/05/2026		Bond Future	126.7636	126.7636	126.5301	126.5301	0.184	0.0000
2025/03/14	2050	07/05/2026	124.07 Call	Bond Future	2693.6200	2.6936	2460.1200	2.4601	8.669	0.0000
2025/03/14	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/14	AL37	08/05/2025		Index Future	1094.5680	1094.5680	1092.7500	1092.7500	0.166	0.0000
2025/03/14	AL37	07/08/2025		Index Future	1115.8330	1115.8330	1114.0040	1114.0040	0.164	0.0000
2025/03/14	AL37	06/11/2025		Index Future	1137.3480	1137.3480	1135.5960	1135.5960	0.154	0.0000
2025/03/14	AL37	05/02/2026		Index Future	1158.9360	1158.9360	1157.5040	1157.5040	0.124	0.0000
2025/03/14	AL37	07/05/2026		Index Future	1180.3950	1180.3950	1179.4130	1179.4130	0.083	0.0000
2025/03/14	AL7T	08/05/2025		Index Future	1308.4230	1308.4230	1303.7800	1303.7800	0.355	0.0000
2025/03/14	AL7T	07/08/2025		Index Future	1333.8430	1333.8430	1329.1390	1329.1390	0.353	0.0000
2025/03/14	AL7T	06/11/2025		Index Future	1359.5610	1359.5610	1354.9010	1354.9010	0.343	0.0000
2025/03/14	AL7T	05/02/2026		Index Future	1385.3670	1385.3670	1381.0400	1381.0400	0.312	0.0000
2025/03/14	AL7T	07/05/2026		Index Future	1411.0190	1411.0190	1407.1800	1407.1800	0.272	0.0000
2025/03/14	ALBI	08/05/2025		Index Future	1124.4570	1124.4570	1120.6790	1120.6790	0.336	0.0000
2025/03/14	ALBI	07/08/2025		Index Future	1146.3030	1146.3030	1142.4760	1142.4760	0.334	0.0000
2025/03/14	ALBI	06/11/2025		Index Future	1168.4050	1168.4050	1164.6210	1164.6210	0.324	0.0000
2025/03/14	ALBI	05/02/2026		Index Future	1190.5830	1190.5830	1187.0890	1187.0890	0.293	0.0000
2025/03/14	ALBI	07/05/2026		Index Future	1212.6280	1212.6280	1209.5580	1209.5580	0.253	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	
2025/03/14	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/14	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	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
2025/03/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/14	ES33	08/05/2025		Bond Future	11.2615	81.1743	11.3273	80.8723	0.584	0.0000
2025/03/14	ES33	08/05/2025	12.73 Call	Bond Future	6402.3300	6.4023	6100.3300	6.1003	4.717	0.0000
2025/03/14	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES33	07/08/2025		Bond Future	11.4017	82.7711	11.4701	82.4650	0.600	0.0000
2025/03/14	ES33	07/08/2025	13.56 Call	Bond Future	8966.5000	8.9665	8660.3600	8.6604	3.414	0.0000
2025/03/14	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES33	06/11/2025		Bond Future	11.5589	80.5897	11.6286	80.2859	0.603	0.0000
2025/03/14	ES33	06/11/2025	12.01 Call	Bond Future	1939.4300	1.9394	1635.6200	1.6356	15.665	0.0000
2025/03/14	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES33	05/02/2026		Bond Future	11.7377	82.1353	11.8048	81.8511	0.572	0.0000
2025/03/14	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES33	05/02/2026	11.49 Put	Bond Future	1060.2100	1.0602	1344.3700	1.3444	26.802	0.0000
2025/03/14	ES33	07/05/2026		Bond Future	11.9325	79.8735	11.9947	79.6177	0.522	0.0000
2025/03/14	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES33	07/05/2026	11.69 Put	Bond Future	1007.0600	1.0071	1262.8600	1.2629	25.401	0.0000
2025/03/14	ES42	08/05/2025		Bond Future	11.8820	75.9675	11.9526	75.5587	0.594	0.0000
2025/03/14	ES42	08/05/2025	13.25 Call	Bond Future	7336.5600	7.3366	6927.7600	6.9278	5.572	0.0000
2025/03/14	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES42	07/08/2025		Bond Future	12.0066	77.4616	12.0796	77.0465	0.608	0.0000
2025/03/14	ES42	07/08/2025	13.79 Call	Bond Future	9189.4000	9.1894	8774.3700	8.7744	4.516	0.0000
2025/03/14	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES42	06/11/2025		Bond Future	12.1415	74.7070	12.2159	74.2918	0.613	0.0000
2025/03/14	ES42	06/11/2025	12.39 Call	Bond Future	1373.1400	1.3731	957.8800	0.9579	30.242	0.0000
2025/03/14	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES42	05/02/2026		Bond Future	12.2863	76.1383	12.3592	75.7390	0.593	0.0000
2025/03/14	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES42	05/02/2026	11.85 Put	Bond Future	2461.4600	2.4615	2860.7000	2.8607	16.220	0.0000
2025/03/14	ES42	07/05/2026		Bond Future	12.4467	73.2945	12.5167	72.9195	0.562	0.0000
2025/03/14	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	ES42	07/05/2026	12.20 Put	Bond Future	1346.9400	1.3469	1721.9000	1.7219	27.838	0.0000
2025/03/14	GOVI	08/05/2025		GOVI	1107.4720	1107.4720	1103.8710	1103.8710	0.325	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	
2025/03/14	GOVI	08/05/2025	1,022. Call 00	GOVI	854720.0000	85.4720	818710.0000	81.8710	4.213	0.0000	0.0000
2025/03/14	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	GOVI	07/08/2025		GOVI	1128.9880	1128.9880	1125.3410	1125.3410	0.323	0.0000	0.0000
2025/03/14	GOVI	07/08/2025	1,011. Call 00	GOVI	1179880.0000	117.9880	1143410.0000	114.3410	3.091	0.0000	0.0000
2025/03/14	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	GOVI	06/11/2025		GOVI	1150.7560	1150.7560	1147.1540	1147.1540	0.313	0.0000	0.0000
2025/03/14	GOVI	06/11/2025	1,112. Call 00	GOVI	387560.0000	38.7560	351540.0000	35.1540	9.294	0.0000	0.0000
2025/03/14	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	GOVI	05/02/2026		GOVI	1172.5990	1172.5990	1169.2840	1169.2840	0.283	0.0000	0.0000
2025/03/14	GOVI	05/02/2026	1,150. Call 00	GOVI	225990.0000	22.5990	192840.0000	19.2840	14.669	0.0000	0.0000
2025/03/14	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	GOVI	07/05/2026		GOVI	1194.3110	1194.3110	1191.4160	1191.4160	0.242	0.0000	0.0000
2025/03/14	GOVI	07/05/2026	1,177. Call 00	GOVI	173110.0000	17.3110	144160.0000	14.4160	16.723	0.0000	0.0000
2025/03/14	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/14	IGOV	08/05/2025		Index Future	380.2620	380.2620	379.8190	379.8190	0.116	0.0000	0.0000
2025/03/14	IGOV	07/08/2025		Index Future	387.7420	387.7420	387.2990	387.2990	0.114	0.0000	0.0000
2025/03/14	IGOV	06/11/2025		Index Future	395.3090	395.3090	394.8970	394.8970	0.104	0.0000	0.0000
2025/03/14	IGOV	05/02/2026		Index Future	402.9010	402.9010	402.6040	402.6040	0.074	0.0000	0.0000
2025/03/14	IGOV	07/05/2026		Index Future	410.4490	410.4490	410.3120	410.3120	0.033	0.0000	0.0000
2025/03/14	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/14	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/14	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	
2025/03/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/14	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/14	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/14	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/14	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/14	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/14	R033	08/05/2025		Bond Future	9.9166	101.6021	9.9778	101.2722	0.617	0.0000	0.0000
2025/03/14	R033	08/05/2025	10.33 Call	Bond Future	2613.4500	2.6135	2356.5900	2.3566	9.828	0.0000	0.0000
2025/03/14	R033	08/05/2025	10.33 Put	Bond Future	413.3000	0.4133	486.2500	0.4863	17.651	0.0000	0.0000
2025/03/14	R033	07/08/2025		Bond Future	10.0117	103.5759	10.0754	103.2420	0.637	0.0000	0.0000
2025/03/14	R033	07/08/2025	10.33 Call	Bond Future	2813.6100	2.8136	2578.7600	2.5788	8.347	0.0000	0.0000
2025/03/14	R033	07/08/2025	10.33 Put	Bond Future	1160.3800	1.1604	1259.4100	1.2594	8.534	0.0000	0.0000
2025/03/14	R033	06/11/2025		Bond Future	10.1182	100.5274	10.1831	100.1975	0.641	0.0000	0.0000
2025/03/14	R033	06/11/2025	10.33 Call	Bond Future	2864.7800	2.8648	2716.1200	2.7161	5.189	0.0000	0.0000
2025/03/14	R033	06/11/2025	10.33 Put	Bond Future	1792.8000	1.7928	1974.0200	1.9740	10.108	0.0000	0.0000
2025/03/14	R033	05/02/2026		Bond Future	10.2405	102.4323	10.3022	102.1281	0.602	0.0000	0.0000
2025/03/14	R033	05/02/2026	10.49 Call	Bond Future	3351.2000	3.3512	3145.3100	3.1453	6.144	0.0000	0.0000
2025/03/14	R033	05/02/2026	10.49 Put	Bond Future	2128.7200	2.1287	2226.9700	2.2270	4.615	0.0000	0.0000
2025/03/14	R033	07/05/2026		Bond Future	10.3821	99.2783	10.4382	99.0109	0.540	0.0000	0.0000
2025/03/14	R033	07/05/2026	10.38 Call	Bond Future	2903.9600	2.9040	2805.5900	2.8056	3.387	0.0000	0.0000
2025/03/14	R033	07/05/2026	10.38 Put	Bond Future	2913.9000	2.9139	3082.9700	3.0830	5.802	0.0000	0.0000
2025/03/14	R035	08/05/2025	10.08 Put	Bond Future	3221.2700	3.2213	3478.6500	3.4787	7.990	0.0000	0.0000
2025/03/14	R035	08/05/2025	10.08 Call	Bond Future	238.1000	0.2381	185.3200	0.1853	22.167	0.0000	0.0000
2025/03/14	R035	08/05/2025	10.58 Put	Bond Future	1321.5900	1.3216	1476.3500	1.4764	11.710	0.0000	0.0000
2025/03/14	R035	08/05/2025	10.58 Call	Bond Future	1193.0800	1.1931	1037.6800	1.0377	13.025	0.0000	0.0000
2025/03/14	R035	08/05/2025	11.01 Call	Bond Future	2729.6000	2.7296	2493.6300	2.4936	8.645	0.0000	0.0000
2025/03/14	R035	08/05/2025	11.01 Put	Bond Future	497.1100	0.4971	571.3000	0.5713	14.924	0.0000	0.0000
2025/03/14	R035	08/05/2025	11.70 Call	Bond Future	5923.8000	5.9238	5628.6100	5.6286	4.983	0.0000	0.0000
2025/03/14	R035	08/05/2025	11.70 Put	Bond Future	75.3900	0.0754	90.3600	0.0904	19.857	0.0000	0.0000
2025/03/14	R035	08/05/2025	10.95 Call	Bond Future	2483.8000	2.4838	2256.9500	2.2570	9.133	0.0000	0.0000
2025/03/14	R035	08/05/2025	10.95 Put	Bond Future	575.6800	0.5757	658.9900	0.6590	14.472	0.0000	0.0000
2025/03/14	R035	08/05/2025	10.44 Put	Bond Future	1744.8600	1.7449	1930.4700	1.9305	10.638	0.0000	0.0000
2025/03/14	R035	08/05/2025	10.44 Call	Bond Future	829.1100	0.8291	704.5600	0.7046	15.022	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	
2025/03/14	R035	08/05/2025	13.35 Call	Bond Future	13703.7800	13.7038	13393.6400	13.3936	2.263	0.0000	0.0000
2025/03/14	R035	08/05/2025	13.35 Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0.0000	0.0000
2025/03/14	R035	08/05/2025	12.70 Call	Bond Future	10736.9900	10.7370	10427.2500	10.4273	2.885	0.0000	0.0000
2025/03/14	R035	08/05/2025	12.70 Put	Bond Future	1.4500	0.0015	1.8700	0.0019	28.966	0.0000	0.0000
2025/03/14	R035	08/05/2025	11.46 Put	Bond Future	150.2500	0.1503	177.5300	0.1775	18.156	0.0000	0.0000
2025/03/14	R035	08/05/2025	11.46 Call	Bond Future	4764.4100	4.7644	4481.5300	4.4815	5.937	0.0000	0.0000
2025/03/14	R035	08/05/2025		Bond Future	10.6030	91.3815	10.6587	91.0714	0.526	0.0000	0.0000
2025/03/14	R035	08/05/2025	11.78 Call	Bond Future	6313.9600	6.3140	6015.9600	6.0160	4.720	0.0000	0.0000
2025/03/14	R035	08/05/2025	11.78 Put	Bond Future	59.5600	0.0596	71.7200	0.0717	20.416	0.0000	0.0000
2025/03/14	R035	07/08/2025		Bond Future	10.7106	93.1569	10.7683	92.8427	0.539	0.0000	0.0000
2025/03/14	R035	07/08/2025	12.65 Call	Bond Future	9881.2300	9.8812	9578.7000	9.5787	3.062	0.0000	0.0000
2025/03/14	R035	07/08/2025	12.65 Put	Bond Future	96.1200	0.0961	107.7800	0.1078	12.131	0.0000	0.0000
2025/03/14	R035	07/08/2025	10.08 Put	Bond Future	4170.7100	4.1707	4406.9500	4.4070	5.664	0.0000	0.0000
2025/03/14	R035	07/08/2025	10.08 Call	Bond Future	639.9600	0.6400	562.0100	0.5620	12.180	0.0000	0.0000
2025/03/14	R035	07/08/2025	10.58 Put	Bond Future	2393.5300	2.3935	2559.8300	2.5598	6.948	0.0000	0.0000
2025/03/14	R035	07/08/2025	10.58 Call	Bond Future	1677.4200	1.6774	1529.5300	1.5295	8.817	0.0000	0.0000
2025/03/14	R035	07/08/2025	11.34 Call	Bond Future	4242.5700	4.2426	4005.9600	4.0060	5.577	0.0000	0.0000
2025/03/14	R035	07/08/2025	11.34 Put	Bond Future	896.0100	0.8960	973.5900	0.9736	8.658	0.0000	0.0000
2025/03/14	R035	07/08/2025	11.30 Call	Bond Future	4085.6900	4.0857	3852.5800	3.8526	5.706	0.0000	0.0000
2025/03/14	R035	07/08/2025	11.30 Put	Bond Future	946.7100	0.9467	1027.7900	1.0278	8.564	0.0000	0.0000
2025/03/14	R035	06/11/2025	9.91 Put	Bond Future	5765.0800	5.7651	5958.1200	5.9581	3.348	0.0000	0.0000
2025/03/14	R035	06/11/2025	9.91 Call	Bond Future	668.3200	0.6683	550.4100	0.5504	17.643	0.0000	0.0000
2025/03/14	R035	06/11/2025	10.41 Put	Bond Future	3820.1800	3.8202	3934.0900	3.9341	2.982	0.0000	0.0000
2025/03/14	R035	06/11/2025	10.41 Call	Bond Future	1536.2700	1.5363	1339.2300	1.3392	12.826	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.43 Call	Bond Future	4577.1600	4.5772	4285.4700	4.2855	6.373	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.43 Put	Bond Future	1462.5500	1.4626	1481.8100	1.4818	1.317	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.95 Call	Bond Future	6566.0300	6.5660	6256.1900	6.2562	4.719	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.95 Put	Bond Future	864.2100	0.8642	865.3200	0.8653	0.128	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.45 Call	Bond Future	4649.8800	4.6499	4357.1400	4.3571	6.296	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.45 Put	Bond Future	1433.7700	1.4338	1451.9800	1.4520	1.270	0.0000	0.0000
2025/03/14	R035	06/11/2025	10.95 Put	Bond Future	2335.5100	2.3355	2386.5900	2.3866	2.187	0.0000	0.0000
2025/03/14	R035	06/11/2025	10.95 Call	Bond Future	2964.6600	2.9647	2704.7900	2.7048	8.766	0.0000	0.0000
2025/03/14	R035	06/11/2025	10.08 Put	Bond Future	5039.2000	5.0392	5205.5900	5.2056	3.302	0.0000	0.0000
2025/03/14	R035	06/11/2025	10.08 Call	Bond Future	911.6100	0.9116	767.0500	0.7671	15.858	0.0000	0.0000
2025/03/14	R035	06/11/2025	10.58 Put	Bond Future	3287.5800	3.2876	3377.9700	3.3780	2.749	0.0000	0.0000
2025/03/14	R035	06/11/2025	10.58 Call	Bond Future	1934.4400	1.9344	1713.8800	1.7139	11.402	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.67 Call	Bond Future	5471.1500	5.4712	5169.3700	5.1694	5.516	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.67 Put	Bond Future	1149.1200	1.1491	1158.2900	1.1583	0.798	0.0000	0.0000
2025/03/14	R035	06/11/2025		Bond Future	10.8314	90.4466	10.8899	90.1356	0.540	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/14	R035	06/11/2025	11.20 Call	Bond Future	3770.9800	3.7710	3492.7000	3.4927	7.380	0.0000	0.0000
2025/03/14	R035	06/11/2025	11.20 Put	Bond Future	1835.4100	1.8354	1868.0800	1.8681	1.780	0.0000	0.0000
2025/03/14	R035	05/02/2026		Bond Future	10.9685	92.1610	11.0241	91.8728	0.507	0.0000	0.0000
2025/03/14	R035	05/02/2026	10.79 Call	Bond Future	2501.5400	2.5015	2355.2200	2.3552	5.849	0.0000	0.0000
2025/03/14	R035	05/02/2026	10.79 Put	Bond Future	3435.0900	3.4351	3576.9900	3.5770	4.131	0.0000	0.0000
2025/03/14	R035	07/05/2026		Bond Future	11.1150	89.3569	11.1656	89.1010	0.456	0.0000	0.0000
2025/03/14	R035	07/05/2026	10.86 Call	Bond Future	2709.5300	2.7095	2499.6800	2.4997	7.745	0.0000	0.0000
2025/03/14	R035	07/05/2026	10.86 Put	Bond Future	4012.9400	4.0129	4059.0000	4.0590	1.148	0.0000	0.0000
2025/03/14	R038	08/05/2025		Bond Future	11.0391	100.1376	11.1201	99.5938	0.734	0.0000	0.0000
2025/03/14	R038	08/05/2025	11.24 Call	Bond Future	2250.4200	2.2504	1891.2400	1.8912	15.961	0.0000	0.0000
2025/03/14	R038	08/05/2025	11.24 Put	Bond Future	910.3600	0.9104	1094.9600	1.0950	20.278	0.0000	0.0000
2025/03/14	R038	07/08/2025		Bond Future	11.1545	102.0829	11.2384	101.5308	0.753	0.0000	0.0000
2025/03/14	R038	07/08/2025	11.24 Call	Bond Future	2728.5100	2.7285	2322.3100	2.3223	14.887	0.0000	0.0000
2025/03/14	R038	07/08/2025	11.24 Put	Bond Future	2166.2200	2.1662	2312.1000	2.3121	6.734	0.0000	0.0000
2025/03/14	R038	06/11/2025		Bond Future	11.2794	98.5643	11.3653	98.0118	0.761	0.0000	0.0000
2025/03/14	R038	06/11/2025	11.24 Call	Bond Future	2909.3100	2.9093	2599.0600	2.5991	10.664	0.0000	0.0000
2025/03/14	R038	06/11/2025	11.24 Put	Bond Future	3164.4600	3.1645	3406.7300	3.4067	7.656	0.0000	0.0000
2025/03/14	R038	06/11/2025	12.33 Call	Bond Future	7511.7700	7.5118	7052.3800	7.0524	6.116	0.0000	0.0000
2025/03/14	R038	06/11/2025	12.33 Put	Bond Future	1054.4900	1.0545	1147.6200	1.1476	8.832	0.0000	0.0000
2025/03/14	R038	06/11/2025	10.98 Put	Bond Future	4053.2700	4.0533	4347.7500	4.3478	7.265	0.0000	0.0000
2025/03/14	R038	06/11/2025	10.98 Call	Bond Future	2090.2100	2.0902	1832.1700	1.8322	12.345	0.0000	0.0000
2025/03/14	R038	05/02/2026		Bond Future	11.4168	100.4315	11.5013	99.9000	0.740	0.0000	0.0000
2025/03/14	R038	05/02/2026	11.44 Call	Bond Future	3636.7700	3.6368	3332.5600	3.3326	8.365	0.0000	0.0000
2025/03/14	R038	05/02/2026	11.44 Put	Bond Future	3490.5300	3.4905	3717.8600	3.7179	6.513	0.0000	0.0000
2025/03/14	R038	07/05/2026		Bond Future	11.5689	96.7986	11.6503	96.2986	0.703	0.0000	0.0000
2025/03/14	R038	07/05/2026	11.40 Call	Bond Future	3545.2800	3.5453	3285.2400	3.2852	7.335	0.0000	0.0000
2025/03/14	R038	07/05/2026	11.40 Put	Bond Future	4595.9300	4.5959	4835.8500	4.8359	5.220	0.0000	0.0000
2025/03/14	R053	08/05/2025		Bond Future	11.4078	103.1542	11.4786	102.5558	0.620	0.0000	0.0000
2025/03/14	R053	08/05/2025	12.64 Call	Bond Future	9664.5400	9.6645	9067.8600	9.0679	6.174	0.0000	0.0000
2025/03/14	R053	08/05/2025	12.64 Put	Bond Future	77.5400	0.0775	79.2400	0.0792	2.192	0.0000	0.0000
2025/03/14	R053	07/08/2025		Bond Future	11.5124	105.1582	11.5854	104.5505	0.634	0.0000	0.0000
2025/03/14	R053	07/08/2025	13.17 Call	Bond Future	12649.1700	12.6492	12077.3900	12.0774	4.520	0.0000	0.0000
2025/03/14	R053	07/08/2025	13.17 Put	Bond Future	325.0800	0.3251	360.9500	0.3610	11.034	0.0000	0.0000
2025/03/14	R053	06/11/2025		Bond Future	11.6240	101.3203	11.6985	100.7116	0.641	0.0000	0.0000
2025/03/14	R053	06/11/2025	11.76 Call	Bond Future	4563.6600	4.5637	4177.9400	4.1779	8.452	0.0000	0.0000
2025/03/14	R053	06/11/2025	11.76 Put	Bond Future	3457.6200	3.4576	3680.6500	3.6807	6.450	0.0000	0.0000
2025/03/14	R053	05/02/2026		Bond Future	11.7450	103.2396	11.8183	102.6516	0.624	0.0000	0.0000
2025/03/14	R053	05/02/2026	11.49 Call	Bond Future	3569.5900	3.5696	3270.8400	3.2708	8.369	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	
2025/03/14	R053	05/02/2026	11.49 Put	Bond Future	5663.7500	5.6638	5953.0500	5.9531	5.108	0.0000	0.0000
2025/03/14	R053	07/05/2026		Bond Future	11.8766	99.2812	11.9474	98.7248	0.596	0.0000	0.0000
2025/03/14	R053	07/05/2026	11.69 Call	Bond Future	4533.1600	4.5332	4238.9400	4.2389	6.490	0.0000	0.0000
2025/03/14	R053	07/05/2026	11.69 Put	Bond Future	6027.1500	6.0272	6289.2900	6.2893	4.349	0.0000	0.0000
2025/03/14	R186	08/05/2025		Bond Future	8.3187	107.3261	8.3311	107.3075	0.148	0.0000	0.0000
2025/03/14	R186	08/05/2025	8.47 Call	Bond Future	355.1800	0.3552	327.3300	0.3273	7.841	0.0000	0.0000
2025/03/14	R186	08/05/2025	8.47 Put	Bond Future	127.1100	0.1271	117.8500	0.1179	7.285	0.0000	0.0000
2025/03/14	R186	07/08/2025		Bond Future	8.4079	104.1027	8.4208	104.0862	0.153	0.0000	0.0000
2025/03/14	R186	07/08/2025	9.68 Call	Bond Future	1656.5700	1.6566	1633.3200	1.6333	1.404	0.0000	0.0000
2025/03/14	R186	07/08/2025	9.68 Put	Bond Future	41.0100	0.0410	34.2800	0.0343	16.411	0.0000	0.0000
2025/03/14	R186	07/08/2025	10.25 Call	Bond Future	2345.2700	2.3453	2325.2300	2.3252	0.854	0.0000	0.0000
2025/03/14	R186	07/08/2025	10.25 Put	Bond Future	17.3600	0.0174	13.8400	0.0138	20.276	0.0000	0.0000
2025/03/14	R186	07/08/2025	9.22 Put	Bond Future	84.3400	0.0843	73.6800	0.0737	12.639	0.0000	0.0000
2025/03/14	R186	07/08/2025	9.22 Call	Bond Future	1119.8300	1.1198	1092.6500	1.0927	2.427	0.0000	0.0000
2025/03/14	R186	06/11/2025		Bond Future	8.5478	106.1087	8.5535	106.1027	0.067	0.0000	0.0000
2025/03/14	R186	06/11/2025	8.13 Call	Bond Future	160.5000	0.1605	137.5300	0.1375	14.312	0.0000	0.0000
2025/03/14	R186	06/11/2025	8.13 Put	Bond Future	602.7100	0.6027	585.7800	0.5858	2.809	0.0000	0.0000
2025/03/14	R186	05/02/2026		Bond Future	8.8173	102.8131	8.7846	102.8400	0.371	0.0000	0.0000
2025/03/14	R186	05/02/2026	8.43 Call	Bond Future	220.0800	0.2201	207.3900	0.2074	5.766	0.0000	0.0000
2025/03/14	R186	05/02/2026	8.43 Put	Bond Future	539.3700	0.5394	499.7900	0.4998	7.338	0.0000	0.0000
2025/03/14	R186	07/05/2026		Bond Future	9.4060	104.7094	9.2847	104.7805	1.290	0.0000	0.0000
2025/03/14	R186	07/05/2026	8.69 Call	Bond Future	141.5600	0.1416	143.1800	0.1432	1.144	0.0000	0.0000
2025/03/14	R186	07/05/2026	8.69 Put	Bond Future	562.1100	0.5621	492.6700	0.4927	12.353	0.0000	0.0000
2025/03/14	R202	08/05/2025		Bond Future	271.8836	271.8836	271.4664	271.4664	0.153	0.0000	0.0000
2025/03/14	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	R202	08/05/2025	272.31 Put	Bond Future	426.4500	0.4265	843.6400	0.8436	97.829	0.0000	0.0000
2025/03/14	R202	07/08/2025		Bond Future	272.0089	272.0089	271.5893	271.5893	0.154	0.0000	0.0000
2025/03/14	R202	07/08/2025	271.60 Call	Bond Future	408.9000	0.4089	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/14	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	10.6800	0.0107	100.000	0.0000	0.0000
2025/03/14	R202	06/11/2025		Bond Future	277.3162	277.3162	276.9162	276.9162	0.144	0.0000	0.0000
2025/03/14	R202	06/11/2025	275.64 Call	Bond Future	1676.1700	1.6762	1276.2000	1.2762	23.862	0.0000	0.0000
2025/03/14	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	R202	05/02/2026		Bond Future	277.3079	277.3079	276.9843	276.9843	0.117	0.0000	0.0000
2025/03/14	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	R202	05/02/2026	277.82 Put	Bond Future	512.1200	0.5121	835.7300	0.8357	63.190	0.0000	0.0000
2025/03/14	R202	07/05/2026		Bond Future	282.4958	282.4958	282.2812	282.2812	0.076	0.0000	0.0000
2025/03/14	R202	07/05/2026	277.55 Call	Bond Future	4945.8100	4.9458	4731.2000	4.7312	4.339	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
2025/03/14	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	R209	08/05/2025		Bond Future	10.8217	71.8917	10.8874	71.5622	0.607	0.0000
2025/03/14	R209	08/05/2025	11.89 Call	Bond Future	5174.5000	5.1745	4857.7000	4.8577	6.122	0.0000
2025/03/14	R209	08/05/2025	11.89 Put	Bond Future	62.6200	0.0626	75.2700	0.0753	20.201	0.0000
2025/03/14	R209	07/08/2025		Bond Future	10.9249	73.2883	10.9927	72.9541	0.621	0.0000
2025/03/14	R209	07/08/2025	12.68 Call	Bond Future	8169.6400	8.1696	7832.1200	7.8321	4.131	0.0000
2025/03/14	R209	07/08/2025	12.68 Put	Bond Future	159.6000	0.1596	156.3000	0.1563	2.068	0.0000
2025/03/14	R209	06/11/2025		Bond Future	11.0369	71.5479	11.1058	71.2147	0.625	0.0000
2025/03/14	R209	06/11/2025	11.27 Call	Bond Future	2941.6700	2.9417	2723.0000	2.7230	7.434	0.0000
2025/03/14	R209	06/11/2025	11.27 Put	Bond Future	1822.9800	1.8230	1937.5400	1.9375	6.284	0.0000
2025/03/14	R209	05/02/2026		Bond Future	11.1606	72.9039	11.2275	72.5870	0.599	0.0000
2025/03/14	R209	05/02/2026	10.93 Call	Bond Future	2187.0900	2.1871	1965.2200	1.9652	10.145	0.0000
2025/03/14	R209	05/02/2026	10.93 Put	Bond Future	3295.0100	3.2950	3390.0700	3.3901	2.885	0.0000
2025/03/14	R209	07/05/2026		Bond Future	11.2980	71.0979	11.3610	70.8051	0.558	0.0000
2025/03/14	R209	07/05/2026	11.07 Call	Bond Future	2530.8300	2.5308	2383.7800	2.3838	5.810	0.0000
2025/03/14	R209	07/05/2026	11.07 Put	Bond Future	3602.8200	3.6028	3748.5000	3.7485	4.043	0.0000
2025/03/14	R210	08/05/2025		Bond Future	247.9711	247.9711	248.3728	248.3728	0.162	0.0000
2025/03/14	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	342.8300	0.3428	100.000	0.0000
2025/03/14	R210	08/05/2025	248.03 Put	Bond Future	58.9100	0.0589	0.0000	0.0000	(100.000)	0.0000
2025/03/14	R210	07/08/2025		Bond Future	252.8489	252.8489	253.2642	253.2642	0.164	0.0000
2025/03/14	R210	07/08/2025	248.44 Call	Bond Future	4408.8900	4.4089	4824.1700	4.8242	9.419	0.0000
2025/03/14	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	R210	06/11/2025		Bond Future	254.3697	254.3697	254.8180	254.8180	0.176	0.0000
2025/03/14	R210	06/11/2025	252.14 Call	Bond Future	2229.7000	2.2297	2677.9500	2.6780	20.104	0.0000
2025/03/14	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	R210	05/02/2026		Bond Future	259.2529	259.2529	259.7895	259.7895	0.207	0.0000
2025/03/14	R210	05/02/2026	253.10 Call	Bond Future	6152.8600	6.1529	6689.4600	6.6895	8.721	0.0000
2025/03/14	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	R210	07/05/2026		Bond Future	260.6219	260.6219	261.2735	261.2735	0.250	0.0000
2025/03/14	R210	07/05/2026	255.40 Call	Bond Future	5221.8900	5.2219	5873.5300	5.8735	12.479	0.0000
2025/03/14	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/14	R213	08/05/2025		Bond Future	9.5623	90.1816	9.6033	90.0150	0.429	0.0000
2025/03/14	R213	08/05/2025	10.52 Call	Bond Future	3882.8500	3.8829	3735.9600	3.7360	3.783	0.0000
2025/03/14	R213	08/05/2025	10.52 Put	Bond Future	91.0100	0.0910	110.7300	0.1107	21.668	0.0000
2025/03/14	R213	07/08/2025		Bond Future	9.6526	91.9337	9.6954	91.7658	0.444	0.0000
2025/03/14	R213	07/08/2025	11.66 Call	Bond Future	7502.8800	7.5029	7338.0400	7.3380	2.197	0.0000
2025/03/14	R213	07/08/2025	11.66 Put	Bond Future	36.2900	0.0363	39.3400	0.0393	8.405	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	
2025/03/14	R213	06/11/2025		Bond Future	9.7614	90.1518	9.8043	89.9899	0.439	0.0000	0.0000
2025/03/14	R213	06/11/2025	10.05 Call	Bond Future	2383.3500	2.3834	2224.5900	2.2246	6.661	0.0000	0.0000
2025/03/14	R213	06/11/2025	10.05 Put	Bond Future	1301.1600	1.3012	1304.2800	1.3043	0.240	0.0000	0.0000
2025/03/14	R213	05/02/2026		Bond Future	9.8925	91.8612	9.9302	91.7246	0.381	0.0000	0.0000
2025/03/14	R213	05/02/2026	9.89 Call	Bond Future	1943.7800	1.9438	1858.0900	1.8581	4.408	0.0000	0.0000
2025/03/14	R213	05/02/2026	9.89 Put	Bond Future	1952.8100	1.9528	2003.6500	2.0037	2.603	0.0000	0.0000
2025/03/14	R213	07/05/2026		Bond Future	10.0406	90.0044	10.0698	89.9030	0.291	0.0000	0.0000
2025/03/14	R213	07/05/2026	9.80 Call	Bond Future	1728.8400	1.7288	1658.4000	1.6584	4.074	0.0000	0.0000
2025/03/14	R213	07/05/2026	9.80 Put	Bond Future	2569.1600	2.5692	2600.1500	2.6002	1.206	0.0000	0.0000
2025/03/14	R214	08/05/2025		Bond Future	11.2852	66.3670	11.3560	65.9921	0.627	0.0000	0.0000
2025/03/14	R214	08/05/2025	12.40 Call	Bond Future	5621.6400	5.6216	5262.5000	5.2625	6.389	0.0000	0.0000
2025/03/14	R214	08/05/2025	12.40 Put	Bond Future	69.0000	0.0690	84.7600	0.0848	22.841	0.0000	0.0000
2025/03/14	R214	07/08/2025		Bond Future	11.3870	67.6563	11.4599	67.2756	0.640	0.0000	0.0000
2025/03/14	R214	07/08/2025	12.97 Call	Bond Future	7791.2900	7.7913	7435.9200	7.4359	4.561	0.0000	0.0000
2025/03/14	R214	07/08/2025	12.97 Put	Bond Future	222.0200	0.2220	247.3300	0.2473	11.400	0.0000	0.0000
2025/03/14	R214	06/11/2025		Bond Future	11.4979	65.6603	11.5720	65.2790	0.645	0.0000	0.0000
2025/03/14	R214	06/11/2025	11.64 Call	Bond Future	2906.1300	2.9061	2678.0800	2.6781	7.847	0.0000	0.0000
2025/03/14	R214	06/11/2025	11.64 Put	Bond Future	2178.2000	2.1782	2331.4300	2.3314	7.035	0.0000	0.0000
2025/03/14	R214	05/02/2026		Bond Future	11.6204	66.9048	11.6931	66.5371	0.626	0.0000	0.0000
2025/03/14	R214	05/02/2026	11.26 Call	Bond Future	2067.6600	2.0677	1903.3000	1.9033	7.949	0.0000	0.0000
2025/03/14	R214	05/02/2026	11.26 Put	Bond Future	3937.9500	3.9380	4141.3300	4.1413	5.165	0.0000	0.0000
2025/03/14	R214	07/05/2026		Bond Future	11.7481	64.8401	11.8179	64.4928	0.594	0.0000	0.0000
2025/03/14	R214	07/05/2026	11.53 Call	Bond Future	2842.5400	2.8425	2594.8000	2.5948	8.715	0.0000	0.0000
2025/03/14	R214	07/05/2026	11.53 Put	Bond Future	3945.8800	3.9459	4045.4200	4.0454	2.523	0.0000	0.0000
2025/03/14	R248	08/05/2025		Bond Future	11.4417	80.0667	11.5073	79.6381	0.574	0.0000	0.0000
2025/03/14	R248	08/05/2025	12.60 Call	Bond Future	7103.2400	7.1032	6677.1300	6.6771	5.999	0.0000	0.0000
2025/03/14	R248	08/05/2025	12.60 Put	Bond Future	93.1300	0.0931	95.5400	0.0955	2.588	0.0000	0.0000
2025/03/14	R248	07/08/2025		Bond Future	11.5460	81.6222	11.6137	81.1872	0.587	0.0000	0.0000
2025/03/14	R248	07/08/2025	13.21 Call	Bond Future	9854.0700	9.8541	9446.6000	9.4466	4.135	0.0000	0.0000
2025/03/14	R248	07/08/2025	13.21 Put	Bond Future	265.9200	0.2659	293.4400	0.2934	10.349	0.0000	0.0000
2025/03/14	R248	06/11/2025		Bond Future	11.6591	78.7529	11.7280	78.3176	0.591	0.0000	0.0000
2025/03/14	R248	06/11/2025	11.74 Call	Bond Future	3471.9200	3.4719	3113.2300	3.1132	10.331	0.0000	0.0000
2025/03/14	R248	06/11/2025	11.74 Put	Bond Future	2961.2300	2.9612	3037.8200	3.0378	2.586	0.0000	0.0000
2025/03/14	R248	05/02/2026		Bond Future	11.7837	80.2454	11.8513	79.8268	0.573	0.0000	0.0000
2025/03/14	R248	05/02/2026	11.46 Call	Bond Future	2680.8100	2.6808	2477.9200	2.4779	7.568	0.0000	0.0000
2025/03/14	R248	05/02/2026	11.46 Put	Bond Future	4742.8900	4.7429	4958.6100	4.9586	4.548	0.0000	0.0000
2025/03/14	R248	07/05/2026		Bond Future	11.9131	77.2842	11.9778	76.8905	0.543	0.0000	0.0000
2025/03/14	R248	07/05/2026	11.72 Call	Bond Future	3610.7300	3.6107	3405.8700	3.4059	5.674	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	
2025/03/14	R248	07/05/2026	11.72 Put	Bond Future	4806.8300	4.8068	4995.6300	4.9956	3.928	0.0000	0.0000
2025/03/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

Open Interest

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