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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2025 TO 18/03/2025

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
2025/03/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	2029	08/05/2025		Bond Future	136.6865	136.6865	136.9614	0.201	0.0000	0.0000
2025/03/18	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2029	08/05/2025	137.85 Put	Bond Future	1163.5100	1.1635	888.6400	23.624	0.0000	0.0000
2025/03/18	2029	07/08/2025		Bond Future	139.3784	139.3784	139.6593	0.202	0.0000	0.0000
2025/03/18	2029	07/08/2025	137.41 Call	Bond Future	1968.4300	1.9684	2249.2800	14.268	0.0000	0.0000
2025/03/18	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	
2025/03/18	2029	06/11/2025		Bond Future	140.6794	140.6794	140.9671	140.9671	0.205	0.0000	0.0000
2025/03/18	2029	06/11/2025	139.79 Call	Bond Future	889.4100	0.8894	1177.1200	1.1771	32.348	0.0000	0.0000
2025/03/18	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2029	05/02/2026		Bond Future	143.4246	143.4246	143.7194	143.7194	0.205	0.0000	0.0000
2025/03/18	2029	05/02/2026	140.11 Call	Bond Future	3314.6300	3.3146	3609.3600	3.6094	8.892	0.0000	0.0000
2025/03/18	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2029	07/05/2026		Bond Future	144.7058	144.7058	145.0085	145.0085	0.209	0.0000	0.0000
2025/03/18	2029	07/05/2026	141.82 Call	Bond Future	2885.7900	2.8858	3188.4600	3.1885	10.488	0.0000	0.0000
2025/03/18	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2030	08/05/2025	8.72 Put	Bond Future	1914.5600	1.9146	1786.0600	1.7861	6.712	0.0000	0.0000
2025/03/18	2030	08/05/2025	8.72 Call	Bond Future	125.7100	0.1257	144.8800	0.1449	15.249	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.22 Put	Bond Future	693.3000	0.6933	617.3900	0.6174	10.949	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.22 Call	Bond Future	752.3800	0.7524	824.1400	0.8241	9.538	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.54 Call	Bond Future	1515.6700	1.5157	1621.6700	1.6217	6.994	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.54 Put	Bond Future	296.5300	0.2965	254.8600	0.2549	14.053	0.0000	0.0000
2025/03/18	2030	08/05/2025	8.68 Put	Bond Future	2042.1800	2.0422	1910.8700	1.9109	6.430	0.0000	0.0000
2025/03/18	2030	08/05/2025	8.68 Call	Bond Future	103.6000	0.1036	119.9600	0.1200	15.792	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.18 Put	Bond Future	762.8600	0.7629	682.1900	0.6822	10.575	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.18 Call	Bond Future	675.7000	0.6757	742.7000	0.7427	9.916	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.99 Call	Bond Future	2893.4000	2.8934	3027.7500	3.0278	4.643	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.99 Put	Bond Future	72.1200	0.0721	58.8000	0.0588	18.469	0.0000	0.0000
2025/03/18	2030	08/05/2025	8.95 Put	Bond Future	1259.4600	1.2595	1152.1200	1.1521	8.523	0.0000	0.0000
2025/03/18	2030	08/05/2025	8.95 Call	Bond Future	326.0700	0.3261	366.4000	0.3664	12.369	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.45 Put	Bond Future	382.0900	0.3821	331.7800	0.3318	13.167	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.45 Call	Bond Future	1276.7300	1.2767	1374.0900	1.3741	7.626	0.0000	0.0000
2025/03/18	2030	08/05/2025	11.86 Call	Bond Future	9129.9300	9.1299	9277.6000	9.2776	1.617	0.0000	0.0000
2025/03/18	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2030	08/05/2025	10.31 Put	Bond Future	23.4500	0.0235	18.4200	0.0184	21.450	0.0000	0.0000
2025/03/18	2030	08/05/2025	10.31 Call	Bond Future	3963.6500	3.9637	4106.2900	4.1063	3.599	0.0000	0.0000
2025/03/18	2030	08/05/2025	12.28 Call	Bond Future	10473.0800	10.4731	10620.7500	10.6208	1.410	0.0000	0.0000
2025/03/18	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2030	08/05/2025	10.69 Put	Bond Future	4.6000	0.0046	3.4100	0.0034	25.870	0.0000	0.0000
2025/03/18	2030	08/05/2025	10.69 Call	Bond Future	5251.9800	5.2520	5398.4600	5.3985	2.789	0.0000	0.0000
2025/03/18	2030	08/05/2025		Bond Future	9.2038	97.7072	9.1635	97.8548	0.439	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.93 Call	Bond Future	2697.8300	2.6978	2829.7300	2.8297	4.889	0.0000	0.0000
2025/03/18	2030	08/05/2025	9.93 Put	Bond Future	88.2200	0.0882	72.4500	0.0725	17.876	0.0000	0.0000
2025/03/18	2030	07/08/2025	12.12 Call	Bond Future	9243.1800	9.2432	9393.8000	9.3938	1.630	0.0000	0.0000
2025/03/18	2030	07/08/2025	12.12 Put	Bond Future	1.5600	0.0016	1.2800	0.0013	17.949	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	
2025/03/18	2030	07/08/2025	10.48 Put	Bond Future	168.3900	0.1684	151.2000	0.1512	10.208	0.0000	0.0000
2025/03/18	2030	07/08/2025	10.48 Call	Bond Future	4181.4700	4.1815	4315.1800	4.3152	3.198	0.0000	0.0000
2025/03/18	2030	07/08/2025		Bond Future	9.2979	95.5974	9.2546	95.7483	0.465	0.0000	0.0000
2025/03/18	2030	07/08/2025	11.11 Call	Bond Future	6103.5000	6.1035	6249.6400	6.2496	2.394	0.0000	0.0000
2025/03/18	2030	07/08/2025	11.11 Put	Bond Future	36.7100	0.0367	31.9500	0.0320	12.966	0.0000	0.0000
2025/03/18	2030	07/08/2025	8.72 Put	Bond Future	2382.4300	2.3824	2264.1200	2.2641	4.966	0.0000	0.0000
2025/03/18	2030	07/08/2025	8.72 Call	Bond Future	341.7700	0.3418	374.3600	0.3744	9.536	0.0000	0.0000
2025/03/18	2030	07/08/2025	9.22 Put	Bond Future	1267.3300	1.2673	1184.6400	1.1846	6.525	0.0000	0.0000
2025/03/18	2030	07/08/2025	9.22 Call	Bond Future	995.3900	0.9954	1063.6000	1.0636	6.853	0.0000	0.0000
2025/03/18	2030	07/08/2025	9.81 Call	Bond Future	2287.2800	2.2873	2394.5800	2.3946	4.691	0.0000	0.0000
2025/03/18	2030	07/08/2025	9.81 Put	Bond Future	522.6100	0.5226	479.0100	0.4790	8.343	0.0000	0.0000
2025/03/18	2030	06/11/2025	8.72 Put	Bond Future	2752.9600	2.7530	2636.0600	2.6361	4.246	0.0000	0.0000
2025/03/18	2030	06/11/2025	8.72 Call	Bond Future	481.6900	0.4817	519.4000	0.5194	7.829	0.0000	0.0000
2025/03/18	2030	06/11/2025	9.22 Put	Bond Future	1708.7400	1.7087	1620.7400	1.6207	5.150	0.0000	0.0000
2025/03/18	2030	06/11/2025	9.22 Call	Bond Future	1127.9900	1.1280	1194.6000	1.1946	5.905	0.0000	0.0000
2025/03/18	2030	06/11/2025	10.08 Call	Bond Future	2914.4400	2.9144	3025.0200	3.0250	3.794	0.0000	0.0000
2025/03/18	2030	06/11/2025	10.08 Put	Bond Future	670.8400	0.6708	626.8100	0.6268	6.563	0.0000	0.0000
2025/03/18	2030	06/11/2025		Bond Future	9.3943	97.4494	9.3478	97.6040	0.495	0.0000	0.0000
2025/03/18	2030	06/11/2025	9.54 Call	Bond Future	1705.4400	1.7054	1790.2600	1.7903	4.973	0.0000	0.0000
2025/03/18	2030	06/11/2025	9.54 Put	Bond Future	1223.1200	1.2231	1153.3300	1.1533	5.706	0.0000	0.0000
2025/03/18	2030	05/02/2026		Bond Future	9.5088	95.3196	9.4585	95.4781	0.529	0.0000	0.0000
2025/03/18	2030	05/02/2026	9.49 Call	Bond Future	1608.6500	1.6087	1687.0300	1.6870	4.872	0.0000	0.0000
2025/03/18	2030	05/02/2026	9.49 Put	Bond Future	1667.8700	1.6679	1587.7700	1.5878	4.803	0.0000	0.0000
2025/03/18	2030	07/05/2026		Bond Future	9.6610	97.1185	9.6063	97.2812	0.567	0.0000	0.0000
2025/03/18	2030	07/05/2026	9.39 Call	Bond Future	1332.4700	1.3325	1402.2200	1.4022	5.235	0.0000	0.0000
2025/03/18	2030	07/05/2026	9.39 Put	Bond Future	2141.4500	2.1415	2048.5000	2.0485	4.341	0.0000	0.0000
2025/03/18	2032	08/05/2025	9.40 Put	Bond Future	2670.4300	2.6704	2603.9800	2.6040	2.488	0.0000	0.0000
2025/03/18	2032	08/05/2025	9.40 Call	Bond Future	126.7100	0.1267	131.3000	0.1313	3.622	0.0000	0.0000
2025/03/18	2032	08/05/2025	9.90 Put	Bond Future	1073.3400	1.0733	1027.0600	1.0271	4.312	0.0000	0.0000
2025/03/18	2032	08/05/2025	9.90 Call	Bond Future	893.6000	0.8936	918.3600	0.9184	2.771	0.0000	0.0000
2025/03/18	2032	08/05/2025	10.28 Call	Bond Future	2029.7400	2.0297	2073.0400	2.0730	2.133	0.0000	0.0000
2025/03/18	2032	08/05/2025	10.28 Put	Bond Future	462.8000	0.4628	435.0600	0.4351	5.994	0.0000	0.0000
2025/03/18	2032	08/05/2025	9.42 Put	Bond Future	2588.7700	2.5888	2522.8000	2.5228	2.548	0.0000	0.0000
2025/03/18	2032	08/05/2025	9.42 Call	Bond Future	141.0700	0.1411	146.1400	0.1461	3.594	0.0000	0.0000
2025/03/18	2032	08/05/2025	9.92 Put	Bond Future	1029.6400	1.0296	984.3900	0.9844	4.395	0.0000	0.0000
2025/03/18	2032	08/05/2025	9.92 Call	Bond Future	942.8900	0.9429	968.6800	0.9687	2.735	0.0000	0.0000
2025/03/18	2032	08/05/2025	10.97 Call	Bond Future	4715.9000	4.7159	4779.2100	4.7792	1.342	0.0000	0.0000
2025/03/18	2032	08/05/2025	10.97 Put	Bond Future	83.5700	0.0836	75.8400	0.0758	9.250	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	
2025/03/18	2032	08/05/2025		Bond Future	9.9387	92.6759	9.9234	92.7469	0.154	0.0000	0.0000
2025/03/18	2032	08/05/2025	10.91 Call	Bond Future	4468.7600	4.4688	4531.0400	4.5310	1.394	0.0000	0.0000
2025/03/18	2032	08/05/2025	10.91 Put	Bond Future	97.6800	0.0977	88.9200	0.0889	8.968	0.0000	0.0000
2025/03/18	2032	07/08/2025		Bond Future	10.0405	94.4785	10.0243	94.5513	0.161	0.0000	0.0000
2025/03/18	2032	07/08/2025	12.01 Call	Bond Future	8419.7000	8.4197	8488.5800	8.4886	0.818	0.0000	0.0000
2025/03/18	2032	07/08/2025	12.01 Put	Bond Future	72.5700	0.0726	68.6400	0.0686	5.415	0.0000	0.0000
2025/03/18	2032	07/08/2025	9.40 Put	Bond Future	3404.4900	3.4045	3344.1700	3.3442	1.772	0.0000	0.0000
2025/03/18	2032	07/08/2025	9.40 Call	Bond Future	463.6200	0.4636	476.1100	0.4761	2.694	0.0000	0.0000
2025/03/18	2032	07/08/2025	9.90 Put	Bond Future	1871.2300	1.8712	1825.5900	1.8256	2.439	0.0000	0.0000
2025/03/18	2032	07/08/2025	9.90 Call	Bond Future	1236.2100	1.2362	1263.3800	1.2634	2.198	0.0000	0.0000
2025/03/18	2032	07/08/2025	10.59 Call	Bond Future	3132.8000	3.1328	3181.4300	3.1814	1.552	0.0000	0.0000
2025/03/18	2032	07/08/2025	10.59 Put	Bond Future	700.9900	0.7010	676.8100	0.6768	3.449	0.0000	0.0000
2025/03/18	2032	06/11/2025	9.40 Put	Bond Future	4018.6100	4.0186	3959.0000	3.9590	1.483	0.0000	0.0000
2025/03/18	2032	06/11/2025	9.40 Call	Bond Future	659.2000	0.6592	674.7100	0.6747	2.353	0.0000	0.0000
2025/03/18	2032	06/11/2025	9.90 Put	Bond Future	2542.7900	2.5428	2495.3600	2.4954	1.865	0.0000	0.0000
2025/03/18	2032	06/11/2025	9.90 Call	Bond Future	1429.1700	1.4292	1456.8600	1.4569	1.937	0.0000	0.0000
2025/03/18	2032	06/11/2025	10.89 Call	Bond Future	4050.2800	4.0503	4101.6700	4.1017	1.269	0.0000	0.0000
2025/03/18	2032	06/11/2025	10.89 Put	Bond Future	911.4700	0.9115	887.7400	0.8877	2.603	0.0000	0.0000
2025/03/18	2032	06/11/2025		Bond Future	10.1536	92.1473	10.1364	92.2225	0.170	0.0000	0.0000
2025/03/18	2032	06/11/2025	10.42 Call	Bond Future	2655.1700	2.6552	2696.2700	2.6963	1.548	0.0000	0.0000
2025/03/18	2032	06/11/2025	10.42 Put	Bond Future	1503.7400	1.5037	1469.7200	1.4697	2.262	0.0000	0.0000
2025/03/18	2032	05/02/2026		Bond Future	10.2800	93.9232	10.2616	94.0008	0.179	0.0000	0.0000
2025/03/18	2032	05/02/2026	10.16 Call	Bond Future	1975.3400	1.9753	2009.0000	2.0090	1.704	0.0000	0.0000
2025/03/18	2032	05/02/2026	10.16 Put	Bond Future	2482.5300	2.4825	2438.6700	2.4387	1.767	0.0000	0.0000
2025/03/18	2032	07/05/2026		Bond Future	10.4253	91.5357	10.4056	91.6160	0.190	0.0000	0.0000
2025/03/18	2032	07/05/2026	10.14 Call	Bond Future	1923.4100	1.9234	1955.8800	1.9559	1.688	0.0000	0.0000
2025/03/18	2032	07/05/2026	10.14 Put	Bond Future	3091.2200	3.0912	3043.4200	3.0434	1.546	0.0000	0.0000
2025/03/18	2033	08/05/2025		Bond Future	129.1859	129.1859	129.1584	129.1584	0.021	0.0000	0.0000
2025/03/18	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2033	08/05/2025	130.62 Put	Bond Future	1434.0700	1.4341	1461.6300	1.4616	1.922	0.0000	0.0000
2025/03/18	2033	07/08/2025		Bond Future	131.7301	131.7301	131.7026	131.7026	0.021	0.0000	0.0000
2025/03/18	2033	07/08/2025	128.65 Call	Bond Future	3080.1300	3.0801	3052.5700	3.0526	0.895	0.0000	0.0000
2025/03/18	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2033	06/11/2025		Bond Future	132.7826	132.7826	132.7556	132.7556	0.020	0.0000	0.0000
2025/03/18	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2033	06/11/2025	133.14 Put	Bond Future	357.4100	0.3574	384.3800	0.3844	7.546	0.0000	0.0000
2025/03/18	2033	05/02/2026		Bond Future	135.3738	135.3738	135.3475	135.3475	0.019	0.0000	0.0000
2025/03/18	2033	05/02/2026	132.88 Call	Bond Future	2493.8200	2.4938	2467.5300	2.4675	1.054	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
2025/03/18	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/18	2033	07/05/2026		Bond Future	136.3988	136.3988	136.3742	136.3742	0.018	0.0000
2025/03/18	2033	07/05/2026	135.16 Call	Bond Future	1238.8400	1.2388	1214.2400	1.2142	1.986	0.0000
2025/03/18	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	2037	08/05/2025	10.50 Put	Bond Future	3860.9000	3.8609	3725.2700	3.7253	3.513	0.0000
2025/03/18	2037	08/05/2025	10.50 Call	Bond Future	141.5100	0.1415	152.2200	0.1522	7.568	0.0000
2025/03/18	2037	08/05/2025	11.00 Put	Bond Future	1668.8800	1.6689	1571.8900	1.5719	5.812	0.0000
2025/03/18	2037	08/05/2025	11.00 Call	Bond Future	891.7400	0.8917	941.0900	0.9411	5.534	0.0000
2025/03/18	2037	08/05/2025	11.46 Call	Bond Future	2406.2100	2.4062	2501.4800	2.5015	3.959	0.0000
2025/03/18	2037	08/05/2025	11.46 Put	Bond Future	598.4600	0.5985	547.3900	0.5474	8.534	0.0000
2025/03/18	2037	08/05/2025	12.55 Put	Bond Future	24.8300	0.0248	20.8800	0.0209	15.908	0.0000
2025/03/18	2037	08/05/2025	12.55 Call	Bond Future	7524.3900	7.5244	7666.7800	7.6668	1.892	0.0000
2025/03/18	2037	08/05/2025	13.30 Put	Bond Future	0.8000	0.0008	0.6100	0.0006	23.750	0.0000
2025/03/18	2037	08/05/2025	13.30 Call	Bond Future	11091.0200	11.0910	11237.1700	11.2372	1.318	0.0000
2025/03/18	2037	08/05/2025	13.35 Put	Bond Future	0.6200	0.0006	0.4700	0.0005	24.194	0.0000
2025/03/18	2037	08/05/2025	13.35 Call	Bond Future	11321.4000	11.3214	11467.5900	11.4676	1.291	0.0000
2025/03/18	2037	08/05/2025		Bond Future	11.1362	85.3429	11.1104	85.4892	0.231	0.0000
2025/03/18	2037	08/05/2025	12.25 Call	Bond Future	6056.7200	6.0567	6194.0100	6.1940	2.267	0.0000
2025/03/18	2037	08/05/2025	12.25 Put	Bond Future	65.6500	0.0657	56.6000	0.0566	13.785	0.0000
2025/03/18	2037	07/08/2025		Bond Future	11.2593	82.7419	11.2324	82.8914	0.239	0.0000
2025/03/18	2037	07/08/2025	13.01 Call	Bond Future	9128.9400	9.1289	9267.4700	9.2675	1.517	0.0000
2025/03/18	2037	07/08/2025	13.01 Put	Bond Future	159.5500	0.1596	148.6000	0.1486	6.863	0.0000
2025/03/18	2037	07/08/2025	12.17 Call	Bond Future	5454.1000	5.4541	5571.1300	5.5711	2.146	0.0000
2025/03/18	2037	07/08/2025	12.17 Put	Bond Future	606.1200	0.6061	573.6700	0.5737	5.354	0.0000
2025/03/18	2037	07/08/2025	11.42 Call	Bond Future	2564.0100	2.5640	2644.2900	2.6443	3.131	0.0000
2025/03/18	2037	07/08/2025	11.42 Put	Bond Future	1678.1100	1.6781	1608.9100	1.6089	4.124	0.0000
2025/03/18	2037	07/08/2025	10.55 Put	Bond Future	4595.2500	4.5953	4472.2700	4.4723	2.676	0.0000
2025/03/18	2037	07/08/2025	10.55 Call	Bond Future	520.9900	0.5210	547.4900	0.5475	5.086	0.0000
2025/03/18	2037	07/08/2025	10.64 Put	Bond Future	4190.0700	4.1901	4071.9300	4.0719	2.820	0.0000
2025/03/18	2037	07/08/2025	10.64 Call	Bond Future	648.0800	0.6481	679.4200	0.6794	4.836	0.0000
2025/03/18	2037	07/08/2025	11.82 Call	Bond Future	4021.1300	4.0211	4123.3400	4.1233	2.542	0.0000
2025/03/18	2037	07/08/2025	11.82 Put	Bond Future	987.5700	0.9876	940.3000	0.9403	4.786	0.0000
2025/03/18	2037	07/08/2025	11.07 Call	Bond Future	1528.1100	1.5281	1586.1200	1.5861	3.796	0.0000
2025/03/18	2037	07/08/2025	11.07 Put	Bond Future	2588.7800	2.5888	2497.3100	2.4973	3.533	0.0000
2025/03/18	2037	07/08/2025	10.34 Put	Bond Future	5628.5400	5.6285	5495.8700	5.4959	2.357	0.0000
2025/03/18	2037	07/08/2025	10.34 Call	Bond Future	294.4400	0.2944	311.2500	0.3113	5.709	0.0000
2025/03/18	2037	07/08/2025	10.50 Put	Bond Future	4830.3400	4.8303	4704.8300	4.7048	2.598	0.0000
2025/03/18	2037	07/08/2025	10.50 Call	Bond Future	458.4000	0.4584	482.3700	0.4824	5.229	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	
2025/03/18	2037	07/08/2025	11.00 Put	Bond Future	2811.2200	2.8112	2715.2000	2.7152	3.416	0.0000	0.0000
2025/03/18	2037	07/08/2025	11.00 Call	Bond Future	1353.4600	1.3535	1406.9200	1.4069	3.950	0.0000	0.0000
2025/03/18	2037	07/08/2025	11.83 Call	Bond Future	4060.4700	4.0605	4163.1600	4.1632	2.529	0.0000	0.0000
2025/03/18	2037	07/08/2025	11.83 Put	Bond Future	974.2400	0.9742	927.4500	0.9275	4.803	0.0000	0.0000
2025/03/18	2037	06/11/2025	10.50 Put	Bond Future	5732.3300	5.7323	5609.5900	5.6096	2.141	0.0000	0.0000
2025/03/18	2037	06/11/2025	10.50 Call	Bond Future	730.5500	0.7306	760.8600	0.7609	4.149	0.0000	0.0000
2025/03/18	2037	06/11/2025	11.00 Put	Bond Future	3770.8900	3.7709	3672.3700	3.6724	2.613	0.0000	0.0000
2025/03/18	2037	06/11/2025	11.00 Call	Bond Future	1656.5900	1.6566	1711.1200	1.7111	3.292	0.0000	0.0000
2025/03/18	2037	06/11/2025	12.16 Call	Bond Future	5347.5400	5.3475	5454.8700	5.4549	2.007	0.0000	0.0000
2025/03/18	2037	06/11/2025	12.16 Put	Bond Future	1256.6100	1.2566	1210.8900	1.2109	3.638	0.0000	0.0000
2025/03/18	2037	06/11/2025		Bond Future	11.3815	84.3447	11.3534	84.4978	0.247	0.0000	0.0000
2025/03/18	2037	06/11/2025	11.63 Call	Bond Future	3447.6300	3.4476	3533.4300	3.5334	2.489	0.0000	0.0000
2025/03/18	2037	06/11/2025	11.63 Put	Bond Future	2109.6000	2.1096	2042.3500	2.0424	3.188	0.0000	0.0000
2025/03/18	2037	05/02/2026	12.27 Call	Bond Future	5645.1800	5.6452	5750.4000	5.7504	1.864	0.0000	0.0000
2025/03/18	2037	05/02/2026	12.27 Put	Bond Future	1754.9500	1.7550	1703.3800	1.7034	2.939	0.0000	0.0000
2025/03/18	2037	05/02/2026	10.90 Put	Bond Future	5018.3800	5.0184	4912.1500	4.9122	2.117	0.0000	0.0000
2025/03/18	2037	05/02/2026	10.90 Call	Bond Future	1648.0200	1.6480	1698.5800	1.6986	3.068	0.0000	0.0000
2025/03/18	2037	05/02/2026		Bond Future	11.5148	81.7115	11.4855	81.8683	0.255	0.0000	0.0000
2025/03/18	2037	05/02/2026	11.20 Call	Bond Future	2329.0000	2.3290	2392.6600	2.3927	2.733	0.0000	0.0000
2025/03/18	2037	05/02/2026	11.20 Put	Bond Future	4031.2100	4.0312	3938.0800	3.9381	2.310	0.0000	0.0000
2025/03/18	2037	05/02/2026	11.86 Call	Bond Future	4241.4700	4.2415	4332.4000	4.3324	2.144	0.0000	0.0000
2025/03/18	2037	05/02/2026	11.86 Put	Bond Future	2430.3400	2.4303	2364.4800	2.3645	2.710	0.0000	0.0000
2025/03/18	2037	05/02/2026	11.36 Call	Bond Future	2744.6200	2.7446	2815.2300	2.8152	2.573	0.0000	0.0000
2025/03/18	2037	05/02/2026	11.36 Put	Bond Future	3575.6500	3.5757	3489.4700	3.4895	2.410	0.0000	0.0000
2025/03/18	2037	05/02/2026	10.65 Put	Bond Future	5979.8200	5.9798	5863.0400	5.8630	1.953	0.0000	0.0000
2025/03/18	2037	05/02/2026	10.65 Call	Bond Future	1183.9000	1.1839	1223.9100	1.2239	3.380	0.0000	0.0000
2025/03/18	2037	07/05/2026		Bond Future	11.6657	83.2524	11.6349	83.4132	0.264	0.0000	0.0000
2025/03/18	2037	07/05/2026	11.32 Call	Bond Future	2638.4700	2.6385	2705.2700	2.7053	2.532	0.0000	0.0000
2025/03/18	2037	07/05/2026	11.32 Put	Bond Future	4467.9800	4.4680	4373.9400	4.3739	2.105	0.0000	0.0000
2025/03/18	2038	08/05/2025		Bond Future	140.2481	140.2481	140.2213	140.2213	0.019	0.0000	0.0000
2025/03/18	2038	08/05/2025	139.68 Call	Bond Future	568.1100	0.5681	541.2700	0.5413	4.724	0.0000	0.0000
2025/03/18	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2038	07/08/2025		Bond Future	140.8893	140.8893	140.8625	140.8625	0.019	0.0000	0.0000
2025/03/18	2038	07/08/2025	139.56 Call	Bond Future	1329.3400	1.3293	1302.5100	1.3025	2.018	0.0000	0.0000
2025/03/18	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2038	06/11/2025		Bond Future	143.6529	143.6529	143.6268	143.6268	0.018	0.0000	0.0000
2025/03/18	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2038	06/11/2025	143.88 Put	Bond Future	227.1300	0.2271	253.2400	0.2532	11.496	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	
2025/03/18	2038	05/02/2026		Bond Future	144.2890	144.2890	144.2644	144.2644	0.017	0.0000	0.0000
2025/03/18	2038	05/02/2026	143.20 Call	Bond Future	1089.0400	1.0890	1064.3800	1.0644	2.264	0.0000	0.0000
2025/03/18	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2038	07/05/2026		Bond Future	147.0488	147.0488	147.0255	147.0255	0.016	0.0000	0.0000
2025/03/18	2038	07/05/2026	144.53 Call	Bond Future	2518.8400	2.5188	2495.5000	2.4955	0.927	0.0000	0.0000
2025/03/18	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2040	08/05/2025	13.43 Put	Bond Future	3.0300	0.0030	2.4700	0.0025	18.482	0.0000	0.0000
2025/03/18	2040	08/05/2025	13.43 Call	Bond Future	10714.0800	10.7141	10840.2400	10.8402	1.178	0.0000	0.0000
2025/03/18	2040	08/05/2025	12.75 Put	Bond Future	42.3200	0.0423	36.7400	0.0367	13.185	0.0000	0.0000
2025/03/18	2040	08/05/2025	12.75 Call	Bond Future	7277.5000	7.2775	7398.6400	7.3986	1.665	0.0000	0.0000
2025/03/18	2040	08/05/2025	13.50 Put	Bond Future	2.1800	0.0022	1.7600	0.0018	19.266	0.0000	0.0000
2025/03/18	2040	08/05/2025	13.50 Call	Bond Future	11056.8700	11.0569	11183.1700	11.1832	1.142	0.0000	0.0000
2025/03/18	2040	08/05/2025		Bond Future	11.4777	85.0944	11.4569	85.2212	0.181	0.0000	0.0000
2025/03/18	2040	08/05/2025	12.63 Call	Bond Future	6656.0700	6.6561	6775.1800	6.7752	1.789	0.0000	0.0000
2025/03/18	2040	08/05/2025	12.63 Put	Bond Future	61.1700	0.0612	53.5600	0.0536	12.441	0.0000	0.0000
2025/03/18	2040	07/08/2025		Bond Future	11.6033	82.2381	11.5816	82.3675	0.186	0.0000	0.0000
2025/03/18	2040	07/08/2025	13.29 Call	Bond Future	9424.4100	9.4244	9542.2200	9.5422	1.250	0.0000	0.0000
2025/03/18	2040	07/08/2025	13.29 Put	Bond Future	208.6000	0.2086	196.9500	0.1970	5.585	0.0000	0.0000
2025/03/18	2040	06/11/2025		Bond Future	11.7273	83.8310	11.7048	83.9636	0.192	0.0000	0.0000
2025/03/18	2040	06/11/2025	11.84 Call	Bond Future	3309.3300	3.3093	3376.8100	3.3768	2.039	0.0000	0.0000
2025/03/18	2040	06/11/2025	11.84 Put	Bond Future	2651.8800	2.6519	2586.7100	2.5867	2.458	0.0000	0.0000
2025/03/18	2040	05/02/2026		Bond Future	11.8619	80.9372	11.8383	81.0732	0.199	0.0000	0.0000
2025/03/18	2040	05/02/2026	11.49 Call	Bond Future	2345.6600	2.3457	2397.7600	2.3978	2.221	0.0000	0.0000
2025/03/18	2040	05/02/2026	11.49 Put	Bond Future	4528.8500	4.5289	4444.9700	4.4450	1.852	0.0000	0.0000
2025/03/18	2040	07/05/2026		Bond Future	12.0121	82.4631	11.9873	82.6027	0.206	0.0000	0.0000
2025/03/18	2040	07/05/2026	11.67 Call	Bond Future	2943.4800	2.9435	3001.0600	3.0011	1.956	0.0000	0.0000
2025/03/18	2040	07/05/2026	11.67 Put	Bond Future	4906.4700	4.9065	4824.4300	4.8244	1.672	0.0000	0.0000
2025/03/18	2044	08/05/2025	11.76 Call	Bond Future	1903.3200	1.9033	1988.1000	1.9881	4.454	0.0000	0.0000
2025/03/18	2044	08/05/2025	11.76 Put	Bond Future	1039.8100	1.0398	964.4500	0.9645	7.247	0.0000	0.0000
2025/03/18	2044	08/05/2025	11.35 Put	Bond Future	2389.1000	2.3891	2269.0100	2.2690	5.027	0.0000	0.0000
2025/03/18	2044	08/05/2025	11.35 Call	Bond Future	677.3500	0.6774	717.4000	0.7174	5.913	0.0000	0.0000
2025/03/18	2044	08/05/2025	10.85 Put	Bond Future	5124.6300	5.1246	4970.8900	4.9709	3.000	0.0000	0.0000
2025/03/18	2044	08/05/2025	10.85 Call	Bond Future	81.5900	0.0816	87.9900	0.0880	7.844	0.0000	0.0000
2025/03/18	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2044	08/05/2025	Put	Bond Future	19282.5400	19.2825	19122.4000	19.1224	0.830	0.0000	0.0000
2025/03/18	2044	08/05/2025	12.40 Call	Bond Future	4833.0800	4.8331	4969.7700	4.9698	2.828	0.0000	0.0000
2025/03/18	2044	08/05/2025	12.40 Put	Bond Future	209.6400	0.2096	186.1900	0.1862	11.186	0.0000	0.0000
2025/03/18	2044	08/05/2025	11.65 Call	Bond Future	1507.9000	1.5079	1580.5600	1.5806	4.819	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	
2025/03/18	2044	08/05/2025	11.65 Put	Bond Future	1322.0400	1.3220	1234.5600	1.2346	6.617	0.0000	0.0000
2025/03/18	2044	08/05/2025	10.92 Put	Bond Future	4681.9200	4.6819	4530.7700	4.5308	3.228	0.0000	0.0000
2025/03/18	2044	08/05/2025	10.92 Call	Bond Future	118.4400	0.1184	127.4300	0.1274	7.590	0.0000	0.0000
2025/03/18	2044	08/05/2025		Bond Future	11.6201	80.7175	11.5944	80.8776	0.221	0.0000	0.0000
2025/03/18	2044	08/05/2025	12.72 Call	Bond Future	6478.3300	6.4783	6627.1600	6.6272	2.297	0.0000	0.0000
2025/03/18	2044	08/05/2025	12.72 Put	Bond Future	85.6900	0.0857	74.3800	0.0744	13.199	0.0000	0.0000
2025/03/18	2044	07/08/2025		Bond Future	11.7409	77.9012	11.7142	78.0647	0.227	0.0000	0.0000
2025/03/18	2044	07/08/2025	13.34 Call	Bond Future	9130.3700	9.1304	9277.2800	9.2773	1.609	0.0000	0.0000
2025/03/18	2044	07/08/2025	13.34 Put	Bond Future	267.1200	0.2671	250.5600	0.2506	6.199	0.0000	0.0000
2025/03/18	2044	07/08/2025	11.85 Call	Bond Future	2671.8600	2.6719	2756.2500	2.7563	3.158	0.0000	0.0000
2025/03/18	2044	07/08/2025	11.85 Put	Bond Future	2009.2600	2.0093	1930.1800	1.9302	3.936	0.0000	0.0000
2025/03/18	2044	07/08/2025	11.30 Put	Bond Future	3857.5000	3.8575	3740.2800	3.7403	3.039	0.0000	0.0000
2025/03/18	2044	07/08/2025	11.30 Call	Bond Future	1083.2700	1.0833	1129.5200	1.1295	4.269	0.0000	0.0000
2025/03/18	2044	07/08/2025	10.63 Put	Bond Future	7488.6800	7.4887	7336.5700	7.3366	2.031	0.0000	0.0000
2025/03/18	2044	07/08/2025	10.63 Call	Bond Future	185.3700	0.1854	196.7300	0.1967	6.128	0.0000	0.0000
2025/03/18	2044	06/11/2025		Bond Future	11.8598	79.4101	11.8320	79.5775	0.234	0.0000	0.0000
2025/03/18	2044	06/11/2025	11.88 Call	Bond Future	3060.4700	3.0605	3142.7100	3.1427	2.687	0.0000	0.0000
2025/03/18	2044	06/11/2025	11.88 Put	Bond Future	2939.0900	2.9391	2853.9700	2.8540	2.896	0.0000	0.0000
2025/03/18	2044	05/02/2026		Bond Future	11.9882	76.5564	11.9592	76.7277	0.242	0.0000	0.0000
2025/03/18	2044	05/02/2026	11.56 Call	Bond Future	2245.6500	2.2457	2309.9900	2.3100	2.865	0.0000	0.0000
2025/03/18	2044	05/02/2026	11.56 Put	Bond Future	4841.9300	4.8419	4734.9600	4.7350	2.209	0.0000	0.0000
2025/03/18	2044	07/05/2026		Bond Future	12.1304	77.9995	12.1002	78.1751	0.250	0.0000	0.0000
2025/03/18	2044	07/05/2026	11.80 Call	Bond Future	3036.0200	3.0360	3110.3200	3.1103	2.447	0.0000	0.0000
2025/03/18	2044	07/05/2026	11.80 Put	Bond Future	4988.2600	4.9883	4887.0100	4.8870	2.030	0.0000	0.0000
2025/03/18	2046	08/05/2025		Bond Future	120.1666	120.1666	120.2318	120.2318	0.054	0.0000	0.0000
2025/03/18	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2046	08/05/2025	121.97 Put	Bond Future	1803.3800	1.8034	1738.1900	1.7382	3.615	0.0000	0.0000
2025/03/18	2046	07/08/2025		Bond Future	122.5333	122.5333	122.6002	122.6002	0.055	0.0000	0.0000
2025/03/18	2046	07/08/2025	118.69 Call	Bond Future	3843.2900	3.8433	3910.2000	3.9102	1.741	0.0000	0.0000
2025/03/18	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2046	06/11/2025		Bond Future	122.6847	122.6847	122.7543	122.7543	0.057	0.0000	0.0000
2025/03/18	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2046	06/11/2025	125.41 Put	Bond Future	2725.3100	2.7253	2655.7100	2.6557	2.554	0.0000	0.0000
2025/03/18	2046	05/02/2026		Bond Future	125.0783	125.0783	125.1505	125.1505	0.058	0.0000	0.0000
2025/03/18	2046	05/02/2026	121.65 Call	Bond Future	3428.2800	3.4283	3500.5100	3.5005	2.107	0.0000	0.0000
2025/03/18	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2046	07/05/2026		Bond Future	125.1711	125.1711	125.2470	125.2470	0.061	0.0000	0.0000
2025/03/18	2046	07/05/2026	124.95 Call	Bond Future	221.1400	0.2211	297.0100	0.2970	34.309	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
2025/03/18	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	2050	08/05/2025		Bond Future	121.7187	121.7187	121.5940	121.5940	0.102	0.0000
2025/03/18	2050	08/05/2025	121.16 Call	Bond Future	558.6700	0.5587	434.0400	0.4340	22.308	0.0000
2025/03/18	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	2050	07/08/2025		Bond Future	121.7535	121.7535	121.6270	121.6270	0.104	0.0000
2025/03/18	2050	07/08/2025	119.89 Call	Bond Future	1863.4500	1.8635	1737.0200	1.7370	6.785	0.0000
2025/03/18	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	2050	06/11/2025		Bond Future	124.1416	124.1416	124.0136	124.0136	0.103	0.0000
2025/03/18	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	2050	06/11/2025	124.42 Put	Bond Future	278.4500	0.2785	406.3600	0.4064	45.936	0.0000
2025/03/18	2050	05/02/2026		Bond Future	124.1504	124.1504	124.0219	124.0219	0.104	0.0000
2025/03/18	2050	05/02/2026	122.82 Call	Bond Future	1330.4200	1.3304	1201.8500	1.2019	9.664	0.0000
2025/03/18	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	2050	07/05/2026		Bond Future	126.5247	126.5247	126.3951	126.3951	0.102	0.0000
2025/03/18	2050	07/05/2026	124.07 Call	Bond Future	2454.7200	2.4547	2325.1300	2.3251	5.279	0.0000
2025/03/18	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/03/18	AL37	08/05/2025		Index Future	1092.4290	1092.4290	1094.0170	1094.0170	0.145	0.0000
2025/03/18	AL37	07/08/2025		Index Future	1113.6790	1113.6790	1115.3000	1115.3000	0.146	0.0000
2025/03/18	AL37	06/11/2025		Index Future	1135.2730	1135.2730	1136.9270	1136.9270	0.146	0.0000
2025/03/18	AL37	05/02/2026		Index Future	1157.1820	1157.1820	1158.8700	1158.8700	0.146	0.0000
2025/03/18	AL37	07/05/2026		Index Future	1179.0950	1179.0950	1180.8190	1180.8190	0.146	0.0000
2025/03/18	AL7T	08/05/2025		Index Future	1301.7900	1301.7900	1302.9560	1302.9560	0.090	0.0000
2025/03/18	AL7T	07/08/2025		Index Future	1327.1130	1327.1130	1328.3030	1328.3030	0.090	0.0000
2025/03/18	AL7T	06/11/2025		Index Future	1352.8450	1352.8450	1354.0600	1354.0600	0.090	0.0000
2025/03/18	AL7T	05/02/2026		Index Future	1378.9520	1378.9520	1380.1950	1380.1950	0.090	0.0000
2025/03/18	AL7T	07/05/2026		Index Future	1405.0650	1405.0650	1406.3350	1406.3350	0.090	0.0000
2025/03/18	ALBI	08/05/2025		Index Future	1119.0780	1119.0780	1120.3160	1120.3160	0.111	0.0000
2025/03/18	ALBI	07/08/2025		Index Future	1140.8470	1140.8470	1142.1100	1142.1100	0.111	0.0000
2025/03/18	ALBI	06/11/2025		Index Future	1162.9670	1162.9670	1164.2570	1164.2570	0.111	0.0000
2025/03/18	ALBI	05/02/2026		Index Future	1185.4100	1185.4100	1186.7280	1186.7280	0.111	0.0000
2025/03/18	ALBI	07/05/2026		Index Future	1207.8580	1207.8580	1209.2040	1209.2040	0.111	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	
2025/03/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	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
2025/03/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/18	ES33	08/05/2025		Bond Future	11.3565	80.7384	11.3350	80.8367	0.189	0.0000
2025/03/18	ES33	08/05/2025	12.73 Call	Bond Future	5966.4400	5.9664	6064.7100	6.0647	1.647	0.0000
2025/03/18	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES33	07/08/2025		Bond Future	11.5007	82.3286	11.4782	82.4290	0.196	0.0000
2025/03/18	ES33	07/08/2025	13.56 Call	Bond Future	8523.9500	8.5240	8624.4300	8.6244	1.179	0.0000
2025/03/18	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES33	06/11/2025		Bond Future	11.6606	80.1469	11.6369	80.2501	0.204	0.0000
2025/03/18	ES33	06/11/2025	12.01 Call	Bond Future	1496.7100	1.4967	1599.8900	1.5999	6.894	0.0000
2025/03/18	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES33	05/02/2026		Bond Future	11.8383	81.7097	11.8132	81.8157	0.212	0.0000
2025/03/18	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES33	05/02/2026	11.49 Put	Bond Future	1485.7700	1.4858	1379.8000	1.3798	7.132	0.0000
2025/03/18	ES33	07/05/2026		Bond Future	12.0298	79.4738	12.0032	79.5828	0.221	0.0000
2025/03/18	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES33	07/05/2026	11.69 Put	Bond Future	1406.7200	1.4067	1297.7200	1.2977	7.749	0.0000
2025/03/18	ES42	08/05/2025		Bond Future	11.9869	75.3612	11.9657	75.4831	0.177	0.0000
2025/03/18	ES42	08/05/2025	13.25 Call	Bond Future	6730.2700	6.7303	6852.2500	6.8523	1.812	0.0000
2025/03/18	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES42	07/08/2025		Bond Future	12.1152	76.8452	12.0931	76.9699	0.182	0.0000
2025/03/18	ES42	07/08/2025	13.79 Call	Bond Future	8573.0300	8.5730	8697.7400	8.6977	1.455	0.0000
2025/03/18	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES42	06/11/2025		Bond Future	12.2529	74.0867	12.2298	74.2145	0.188	0.0000
2025/03/18	ES42	06/11/2025	12.39 Call	Bond Future	752.8100	0.7528	880.6400	0.8806	16.980	0.0000
2025/03/18	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES42	05/02/2026		Bond Future	12.3976	75.5302	12.3735	75.6612	0.194	0.0000
2025/03/18	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES42	05/02/2026	11.85 Put	Bond Future	3069.5500	3.0696	2938.5000	2.9385	4.269	0.0000
2025/03/18	ES42	07/05/2026		Bond Future	12.5566	72.7068	12.5313	72.8415	0.201	0.0000
2025/03/18	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	ES42	07/05/2026	12.20 Put	Bond Future	1934.5900	1.9346	1799.9400	1.7999	6.960	0.0000
2025/03/18	GOVI	08/05/2025		GOVI	1102.3610	1102.3610	1103.5120	1103.5120	0.104	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	
2025/03/18	GOVI	08/05/2025	1,022. Call 00	GOVI	803610.0000	80.3610	815120.0000	81.5120	1.432	0.0000	0.0000
2025/03/18	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	GOVI	07/08/2025		GOVI	1123.8050	1123.8050	1124.9790	1124.9790	0.104	0.0000	0.0000
2025/03/18	GOVI	07/08/2025	1,011. Call 00	GOVI	1128050.0000	112.8050	1139790.0000	113.9790	1.041	0.0000	0.0000
2025/03/18	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	GOVI	06/11/2025		GOVI	1145.5940	1145.5940	1146.7930	1146.7930	0.105	0.0000	0.0000
2025/03/18	GOVI	06/11/2025	1,112. Call 00	GOVI	335940.0000	33.5940	347930.0000	34.7930	3.569	0.0000	0.0000
2025/03/18	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	GOVI	05/02/2026		GOVI	1167.7030	1167.7030	1168.9270	1168.9270	0.105	0.0000	0.0000
2025/03/18	GOVI	05/02/2026	1,150. Call 00	GOVI	177030.0000	17.7030	189270.0000	18.9270	6.914	0.0000	0.0000
2025/03/18	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	GOVI	07/05/2026		GOVI	1189.8150	1189.8150	1191.0660	1191.0660	0.105	0.0000	0.0000
2025/03/18	GOVI	07/05/2026	1,177. Call 00	GOVI	128150.0000	12.8150	140660.0000	14.0660	9.762	0.0000	0.0000
2025/03/18	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/18	IGOV	08/05/2025		Index Future	379.6720	379.6720	379.7110	379.7110	0.010	0.0000	0.0000
2025/03/18	IGOV	07/08/2025		Index Future	387.1500	387.1500	387.1910	387.1910	0.011	0.0000	0.0000
2025/03/18	IGOV	06/11/2025		Index Future	394.7470	394.7470	394.7890	394.7890	0.011	0.0000	0.0000
2025/03/18	IGOV	05/02/2026		Index Future	402.4540	402.4540	402.4980	402.4980	0.011	0.0000	0.0000
2025/03/18	IGOV	07/05/2026		Index Future	410.1630	410.1630	410.2090	410.2090	0.011	0.0000	0.0000
2025/03/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/18	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	
2025/03/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/18	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/18	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/18	R033	08/05/2025		Bond Future	9.0872	106.2144	9.9767	101.2782	9.789	0.0000	0.0000
2025/03/18	R033	08/05/2025	10.33 Call	Bond Future	6823.9800	6.8240	2324.8500	2.3249	65.931	0.0000	0.0000
2025/03/18	R033	08/05/2025	10.33 Put	Bond Future	11.5300	0.0115	448.5400	0.4485	3,790.199	0.0000	0.0000
2025/03/18	R033	07/08/2025		Bond Future	9.1422	108.2803	10.0742	103.2485	10.195	0.0000	0.0000
2025/03/18	R033	07/08/2025	10.33 Call	Bond Future	6546.6500	6.5467	2558.4100	2.5584	60.920	0.0000	0.0000
2025/03/18	R033	07/08/2025	10.33 Put	Bond Future	188.9800	0.1890	1232.5300	1.2325	552.201	0.0000	0.0000
2025/03/18	R033	06/11/2025		Bond Future	9.2038	105.3339	10.1815	100.2054	10.624	0.0000	0.0000
2025/03/18	R033	06/11/2025	10.33 Call	Bond Future	6383.5400	6.3835	2700.9700	2.7010	57.689	0.0000	0.0000
2025/03/18	R033	06/11/2025	10.33 Put	Bond Future	505.1100	0.5051	1951.0500	1.9511	286.262	0.0000	0.0000
2025/03/18	R033	05/02/2026		Bond Future	9.2732	107.3639	10.3003	102.1374	11.076	0.0000	0.0000
2025/03/18	R033	05/02/2026	10.49 Call	Bond Future	6833.0500	6.8331	3134.4800	3.1345	54.128	0.0000	0.0000
2025/03/18	R033	05/02/2026	10.49 Put	Bond Future	678.9300	0.6789	2206.8400	2.2068	225.047	0.0000	0.0000
2025/03/18	R033	07/05/2026		Bond Future	9.3554	104.3463	10.4358	99.0220	11.549	0.0000	0.0000
2025/03/18	R033	07/05/2026	10.38 Call	Bond Future	6191.0700	6.1911	2797.1200	2.7971	54.820	0.0000	0.0000
2025/03/18	R033	07/05/2026	10.38 Put	Bond Future	1133.0500	1.1331	3063.3100	3.0633	170.360	0.0000	0.0000
2025/03/18	R035	08/05/2025	10.08 Put	Bond Future	3606.6400	3.6066	3527.8800	3.5279	2.184	0.0000	0.0000
2025/03/18	R035	08/05/2025	10.08 Call	Bond Future	149.4100	0.1494	153.7500	0.1538	2.905	0.0000	0.0000
2025/03/18	R035	08/05/2025	10.58 Put	Bond Future	1534.3300	1.5343	1475.7100	1.4757	3.821	0.0000	0.0000
2025/03/18	R035	08/05/2025	10.58 Call	Bond Future	931.7600	0.9318	956.2400	0.9562	2.627	0.0000	0.0000
2025/03/18	R035	08/05/2025	11.01 Call	Bond Future	2344.5800	2.3446	2393.8800	2.3939	2.103	0.0000	0.0000
2025/03/18	R035	08/05/2025	11.01 Put	Bond Future	586.1500	0.5862	552.3500	0.5524	5.766	0.0000	0.0000
2025/03/18	R035	08/05/2025	11.70 Call	Bond Future	5462.4800	5.4625	5537.1900	5.5372	1.368	0.0000	0.0000
2025/03/18	R035	08/05/2025	11.70 Put	Bond Future	88.1300	0.0881	79.7400	0.0797	9.520	0.0000	0.0000
2025/03/18	R035	08/05/2025	10.95 Call	Bond Future	2112.0300	2.1120	2158.0200	2.1580	2.178	0.0000	0.0000
2025/03/18	R035	08/05/2025	10.95 Put	Bond Future	677.9700	0.6780	640.8600	0.6409	5.474	0.0000	0.0000
2025/03/18	R035	08/05/2025	10.44 Put	Bond Future	2008.2200	2.0082	1942.2300	1.9422	3.286	0.0000	0.0000
2025/03/18	R035	08/05/2025	10.44 Call	Bond Future	618.4100	0.6184	635.5200	0.6355	2.767	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	
2025/03/18	R035	08/05/2025	13.35 Call	Bond Future	13229.7200	13.2297	13312.8100	13.3128	0.628	0.0000	0.0000
2025/03/18	R035	08/05/2025	13.35 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2025/03/18	R035	08/05/2025	12.70 Call	Bond Future	10263.0700	10.2631	10345.8900	10.3459	0.807	0.0000	0.0000
2025/03/18	R035	08/05/2025	12.70 Put	Bond Future	1.5900	0.0016	1.3100	0.0013	17.610	0.0000	0.0000
2025/03/18	R035	08/05/2025	11.46 Put	Bond Future	176.9100	0.1769	162.4600	0.1625	8.168	0.0000	0.0000
2025/03/18	R035	08/05/2025	11.46 Call	Bond Future	4317.0100	4.3170	4385.6600	4.3857	1.590	0.0000	0.0000
2025/03/18	R035	08/05/2025		Bond Future	10.6883	90.9075	10.6733	90.9906	0.140	0.0000	0.0000
2025/03/18	R035	08/05/2025	11.78 Call	Bond Future	5849.7300	5.8497	5925.9000	5.9259	1.302	0.0000	0.0000
2025/03/18	R035	08/05/2025	11.78 Put	Bond Future	69.3900	0.0694	62.4600	0.0625	9.987	0.0000	0.0000
2025/03/18	R035	07/08/2025		Bond Future	10.7991	92.6757	10.7834	92.7607	0.145	0.0000	0.0000
2025/03/18	R035	07/08/2025	12.65 Call	Bond Future	9413.3300	9.4133	9492.7700	9.4928	0.844	0.0000	0.0000
2025/03/18	R035	07/08/2025	12.65 Put	Bond Future	109.4200	0.1094	103.8300	0.1038	5.109	0.0000	0.0000
2025/03/18	R035	07/08/2025	10.08 Put	Bond Future	4525.0300	4.5250	4452.9100	4.4529	1.594	0.0000	0.0000
2025/03/18	R035	07/08/2025	10.08 Call	Bond Future	513.0800	0.5131	525.9900	0.5260	2.516	0.0000	0.0000
2025/03/18	R035	07/08/2025	10.58 Put	Bond Future	2636.1800	2.6362	2579.9600	2.5800	2.133	0.0000	0.0000
2025/03/18	R035	07/08/2025	10.58 Call	Bond Future	1438.8700	1.4389	1467.6800	1.4677	2.002	0.0000	0.0000
2025/03/18	R035	07/08/2025	11.34 Call	Bond Future	3866.8500	3.8669	3921.3500	3.9214	1.409	0.0000	0.0000
2025/03/18	R035	07/08/2025	11.34 Put	Bond Future	1001.4900	1.0015	970.9600	0.9710	3.048	0.0000	0.0000
2025/03/18	R035	07/08/2025	11.30 Call	Bond Future	3715.2600	3.7153	3768.5800	3.7686	1.435	0.0000	0.0000
2025/03/18	R035	07/08/2025	11.30 Put	Bond Future	1057.4800	1.0575	1025.7700	1.0258	2.999	0.0000	0.0000
2025/03/18	R035	06/11/2025	9.91 Put	Bond Future	6088.3000	6.0883	6013.2000	6.0132	1.234	0.0000	0.0000
2025/03/18	R035	06/11/2025	9.91 Call	Bond Future	510.5600	0.5106	522.8600	0.5229	2.409	0.0000	0.0000
2025/03/18	R035	06/11/2025	10.41 Put	Bond Future	4032.2900	4.0323	3969.7400	3.9697	1.551	0.0000	0.0000
2025/03/18	R035	06/11/2025	10.41 Call	Bond Future	1267.4000	1.2674	1292.2500	1.2923	1.961	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.43 Call	Bond Future	4155.6100	4.1556	4209.0900	4.2091	1.287	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.43 Put	Bond Future	1521.9800	1.5220	1488.0600	1.4881	2.229	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.95 Call	Bond Future	6108.7400	6.1087	6173.3800	6.1734	1.058	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.95 Put	Bond Future	887.9000	0.8879	865.1400	0.8651	2.563	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.45 Call	Bond Future	4226.4500	4.2265	4280.4200	4.2804	1.277	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.45 Put	Bond Future	1491.3200	1.4913	1457.8900	1.4579	2.242	0.0000	0.0000
2025/03/18	R035	06/11/2025	10.95 Put	Bond Future	2450.6100	2.4506	2403.7900	2.4038	1.911	0.0000	0.0000
2025/03/18	R035	06/11/2025	10.95 Call	Bond Future	2598.7800	2.5988	2639.3600	2.6394	1.562	0.0000	0.0000
2025/03/18	R035	06/11/2025	10.08 Put	Bond Future	5325.4600	5.3255	5254.2000	5.2542	1.338	0.0000	0.0000
2025/03/18	R035	06/11/2025	10.08 Call	Bond Future	716.8900	0.7169	733.0300	0.7330	2.251	0.0000	0.0000
2025/03/18	R035	06/11/2025	10.58 Put	Bond Future	3464.8800	3.4649	3407.2400	3.4072	1.664	0.0000	0.0000
2025/03/18	R035	06/11/2025	10.58 Call	Bond Future	1630.7600	1.6308	1660.5200	1.6605	1.825	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.67 Call	Bond Future	5030.3800	5.0304	5089.4100	5.0894	1.173	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.67 Put	Bond Future	1189.3300	1.1893	1160.9600	1.1610	2.385	0.0000	0.0000
2025/03/18	R035	06/11/2025		Bond Future	10.9220	89.9656	10.9055	90.0530	0.151	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	
2025/03/18	R035	06/11/2025	11.20 Call	Bond Future	3373.3400	3.3733	3420.8900	3.4209	1.410	0.0000	0.0000
2025/03/18	R035	06/11/2025	11.20 Put	Bond Future	1918.7500	1.9188	1878.9000	1.8789	2.077	0.0000	0.0000
2025/03/18	R035	05/02/2026		Bond Future	11.0576	91.6996	11.0402	91.7896	0.158	0.0000	0.0000
2025/03/18	R035	05/02/2026	10.79 Call	Bond Future	2265.0600	2.2651	2300.4400	2.3004	1.562	0.0000	0.0000
2025/03/18	R035	05/02/2026	10.79 Put	Bond Future	3659.9500	3.6600	3605.3600	3.6054	1.492	0.0000	0.0000
2025/03/18	R035	07/05/2026		Bond Future	11.2006	88.9248	11.1822	89.0176	0.165	0.0000	0.0000
2025/03/18	R035	07/05/2026	10.86 Call	Bond Future	2411.4900	2.4115	2448.0200	2.4480	1.515	0.0000	0.0000
2025/03/18	R035	07/05/2026	10.86 Put	Bond Future	4146.9700	4.1470	4090.6900	4.0907	1.357	0.0000	0.0000
2025/03/18	R038	08/05/2025		Bond Future	10.3626	104.8520	11.1331	99.5074	7.435	0.0000	0.0000
2025/03/18	R038	08/05/2025	11.24 Call	Bond Future	6128.0400	6.1280	1787.4000	1.7874	70.832	0.0000	0.0000
2025/03/18	R038	08/05/2025	11.24 Put	Bond Future	73.6000	0.0736	1077.5300	1.0775	1,364.035	0.0000	0.0000
2025/03/18	R038	07/08/2025		Bond Future	10.4510	106.8914	11.2518	101.4432	7.663	0.0000	0.0000
2025/03/18	R038	07/08/2025	11.24 Call	Bond Future	5951.9300	5.9519	2245.7700	2.2458	62.268	0.0000	0.0000
2025/03/18	R038	07/08/2025	11.24 Put	Bond Future	581.1200	0.5811	2323.1600	2.3232	299.773	0.0000	0.0000
2025/03/18	R038	06/11/2025		Bond Future	10.5459	103.4766	11.3790	97.9236	7.900	0.0000	0.0000
2025/03/18	R038	06/11/2025	11.24 Call	Bond Future	5926.2700	5.9263	2532.5600	2.5326	57.266	0.0000	0.0000
2025/03/18	R038	06/11/2025	11.24 Put	Bond Future	1269.1400	1.2691	3428.3600	3.4284	170.133	0.0000	0.0000
2025/03/18	R038	06/11/2025	12.33 Call	Bond Future	11714.7000	11.7147	6962.4400	6.9624	40.567	0.0000	0.0000
2025/03/18	R038	06/11/2025	12.33 Put	Bond Future	345.1400	0.3451	1145.8100	1.1458	231.984	0.0000	0.0000
2025/03/18	R038	06/11/2025	10.98 Put	Bond Future	1735.0500	1.7351	4379.4600	4.3795	152.411	0.0000	0.0000
2025/03/18	R038	06/11/2025	10.98 Call	Bond Future	4684.2700	4.6843	1775.7500	1.7758	62.091	0.0000	0.0000
2025/03/18	R038	05/02/2026		Bond Future	10.6482	105.4706	11.5154	99.8114	8.144	0.0000	0.0000
2025/03/18	R038	05/02/2026	11.44 Call	Bond Future	6773.3200	6.7733	3266.9500	3.2670	51.767	0.0000	0.0000
2025/03/18	R038	05/02/2026	11.44 Put	Bond Future	1587.9900	1.5880	3740.8200	3.7408	135.569	0.0000	0.0000
2025/03/18	R038	07/05/2026		Bond Future	10.7613	101.9752	11.6647	96.2101	8.395	0.0000	0.0000
2025/03/18	R038	07/05/2026	11.40 Call	Bond Future	6502.8700	6.5029	3225.8300	3.2258	50.394	0.0000	0.0000
2025/03/18	R038	07/05/2026	11.40 Put	Bond Future	2376.9100	2.3769	4864.9300	4.8649	104.675	0.0000	0.0000
2025/03/18	R053	08/05/2025		Bond Future	11.5182	102.2233	11.4872	102.4832	0.269	0.0000	0.0000
2025/03/18	R053	08/05/2025	12.64 Call	Bond Future	8735.7500	8.7358	8982.6700	8.9827	2.827	0.0000	0.0000
2025/03/18	R053	08/05/2025	12.64 Put	Bond Future	79.6600	0.0797	66.6500	0.0667	16.332	0.0000	0.0000
2025/03/18	R053	07/08/2025		Bond Future	11.6265	104.2116	11.5943	104.4770	0.277	0.0000	0.0000
2025/03/18	R053	07/08/2025	13.17 Call	Bond Future	11752.2700	11.7523	11990.6100	11.9906	2.028	0.0000	0.0000
2025/03/18	R053	07/08/2025	13.17 Put	Bond Future	374.7900	0.3748	347.6800	0.3477	7.233	0.0000	0.0000
2025/03/18	R053	06/11/2025		Bond Future	11.7412	100.3663	11.7076	100.6378	0.286	0.0000	0.0000
2025/03/18	R053	06/11/2025	11.76 Call	Bond Future	3969.1800	3.9692	4105.0700	4.1051	3.424	0.0000	0.0000
2025/03/18	R053	06/11/2025	11.76 Put	Bond Future	3817.1600	3.8172	3681.5200	3.6815	3.553	0.0000	0.0000
2025/03/18	R053	05/02/2026		Bond Future	11.8625	102.3000	11.8276	102.5778	0.295	0.0000	0.0000
2025/03/18	R053	05/02/2026	11.49 Call	Bond Future	3103.1800	3.1032	3212.8900	3.2129	3.535	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	
2025/03/18	R053	05/02/2026	11.49 Put	Bond Future	6137.0000	6.1370	5968.8200	5.9688	2.740	0.0000	0.0000
2025/03/18	R053	07/05/2026		Bond Future	11.9934	98.3668	11.9568	98.6515	0.305	0.0000	0.0000
2025/03/18	R053	07/05/2026	11.69 Call	Bond Future	4056.7300	4.0567	4180.5200	4.1805	3.051	0.0000	0.0000
2025/03/18	R053	07/05/2026	11.69 Put	Bond Future	6465.0900	6.4651	6304.2300	6.3042	2.488	0.0000	0.0000
2025/03/18	R186	08/05/2025		Bond Future	8.3356	107.3008	8.2877	107.3730	0.574	0.0000	0.0000
2025/03/18	R186	08/05/2025	8.47 Call	Bond Future	317.6200	0.3176	365.3300	0.3653	15.021	0.0000	0.0000
2025/03/18	R186	08/05/2025	8.47 Put	Bond Future	114.9300	0.1149	90.4200	0.0904	21.326	0.0000	0.0000
2025/03/18	R186	07/08/2025		Bond Future	8.4261	104.0794	8.3685	104.1533	0.684	0.0000	0.0000
2025/03/18	R186	07/08/2025	9.68 Call	Bond Future	1625.4500	1.6255	1694.2000	1.6942	4.230	0.0000	0.0000
2025/03/18	R186	07/08/2025	9.68 Put	Bond Future	33.2400	0.0332	28.0000	0.0280	15.764	0.0000	0.0000
2025/03/18	R186	07/08/2025	10.25 Call	Bond Future	2317.7700	2.3178	2389.5800	2.3896	3.098	0.0000	0.0000
2025/03/18	R186	07/08/2025	10.25 Put	Bond Future	13.2100	0.0132	11.0300	0.0110	16.503	0.0000	0.0000
2025/03/18	R186	07/08/2025	9.22 Put	Bond Future	72.3700	0.0724	61.5500	0.0616	14.951	0.0000	0.0000
2025/03/18	R186	07/08/2025	9.22 Call	Bond Future	1084.5100	1.0845	1147.6800	1.1477	5.825	0.0000	0.0000
2025/03/18	R186	06/11/2025		Bond Future	8.5599	106.0959	8.4876	106.1722	0.845	0.0000	0.0000
2025/03/18	R186	06/11/2025	8.13 Call	Bond Future	133.9600	0.1340	156.0400	0.1560	16.483	0.0000	0.0000
2025/03/18	R186	06/11/2025	8.13 Put	Bond Future	588.9500	0.5890	534.7100	0.5347	9.210	0.0000	0.0000
2025/03/18	R186	05/02/2026		Bond Future	8.7926	102.8334	8.6969	102.9122	1.089	0.0000	0.0000
2025/03/18	R186	05/02/2026	8.43 Call	Bond Future	203.5500	0.2036	232.9300	0.2329	14.434	0.0000	0.0000
2025/03/18	R186	05/02/2026	8.43 Put	Bond Future	502.5700	0.5026	453.1600	0.4532	9.831	0.0000	0.0000
2025/03/18	R186	07/05/2026		Bond Future	9.2956	104.7741	9.1564	104.8557	1.498	0.0000	0.0000
2025/03/18	R186	07/05/2026	8.69 Call	Bond Future	140.2800	0.1403	166.9000	0.1669	18.976	0.0000	0.0000
2025/03/18	R186	07/05/2026	8.69 Put	Bond Future	496.1900	0.4962	441.2000	0.4412	11.082	0.0000	0.0000
2025/03/18	R202	08/05/2025		Bond Future	271.0590	271.0590	270.6130	270.6130	0.165	0.0000	0.0000
2025/03/18	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	R202	08/05/2025	272.31 Put	Bond Future	1251.0200	1.2510	1697.0500	1.6971	35.653	0.0000	0.0000
2025/03/18	R202	07/08/2025		Bond Future	271.1741	271.1741	270.7204	270.7204	0.167	0.0000	0.0000
2025/03/18	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	R202	07/08/2025	271.60 Put	Bond Future	425.8600	0.4259	879.5700	0.8796	106.540	0.0000	0.0000
2025/03/18	R202	06/11/2025		Bond Future	276.4934	276.4934	276.0333	276.0333	0.166	0.0000	0.0000
2025/03/18	R202	06/11/2025	275.64 Call	Bond Future	853.3900	0.8534	393.2900	0.3933	53.914	0.0000	0.0000
2025/03/18	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	R202	05/02/2026		Bond Future	276.5534	276.5534	276.0879	276.0879	0.168	0.0000	0.0000
2025/03/18	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	R202	05/02/2026	277.82 Put	Bond Future	1266.5900	1.2666	1732.0700	1.7321	36.751	0.0000	0.0000
2025/03/18	R202	07/05/2026		Bond Future	281.8430	281.8430	281.3721	281.3721	0.167	0.0000	0.0000
2025/03/18	R202	07/05/2026	277.55 Call	Bond Future	4292.9800	4.2930	3822.0700	3.8221	10.969	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
2025/03/18	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	R209	08/05/2025		Bond Future	10.9169	71.4153	10.8963	71.5178	0.188	0.0000
2025/03/18	R209	08/05/2025	11.89 Call	Bond Future	4709.1500	4.7092	4803.0200	4.8030	1.993	0.0000
2025/03/18	R209	08/05/2025	11.89 Put	Bond Future	73.6900	0.0737	65.0500	0.0651	11.725	0.0000
2025/03/18	R209	07/08/2025		Bond Future	11.0233	72.8044	11.0019	72.9091	0.194	0.0000
2025/03/18	R209	07/08/2025	12.68 Call	Bond Future	7684.9500	7.6850	7780.6700	7.7807	1.246	0.0000
2025/03/18	R209	07/08/2025	12.68 Put	Bond Future	158.8700	0.1589	149.8100	0.1498	5.703	0.0000
2025/03/18	R209	06/11/2025		Bond Future	11.1375	71.0622	11.1152	71.1696	0.201	0.0000
2025/03/18	R209	06/11/2025	11.27 Call	Bond Future	2622.3000	2.6223	2678.0000	2.6780	2.124	0.0000
2025/03/18	R209	06/11/2025	11.27 Put	Bond Future	1989.3500	1.9894	1937.5900	1.9376	2.602	0.0000
2025/03/18	R209	05/02/2026		Bond Future	11.2604	72.4317	11.2370	72.5421	0.208	0.0000
2025/03/18	R209	05/02/2026	10.93 Call	Bond Future	1887.3300	1.8873	1930.3000	1.9303	2.277	0.0000
2025/03/18	R209	05/02/2026	10.93 Put	Bond Future	3467.4300	3.4674	3400.0900	3.4001	1.942	0.0000
2025/03/18	R209	07/05/2026		Bond Future	11.3952	70.6472	11.3706	70.7606	0.215	0.0000
2025/03/18	R209	07/05/2026	11.07 Call	Bond Future	2302.8900	2.3029	2349.6400	2.3496	2.030	0.0000
2025/03/18	R209	07/05/2026	11.07 Put	Bond Future	3825.5600	3.8256	3758.9300	3.7589	1.742	0.0000
2025/03/18	R210	08/05/2025		Bond Future	248.4963	248.4963	248.4159	248.4159	0.032	0.0000
2025/03/18	R210	08/05/2025	248.03 Call	Bond Future	466.3400	0.4663	385.9000	0.3859	17.249	0.0000
2025/03/18	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	R210	07/08/2025		Bond Future	253.3904	253.3904	253.3093	253.3093	0.032	0.0000
2025/03/18	R210	07/08/2025	248.44 Call	Bond Future	4950.3600	4.9504	4869.3400	4.8693	1.637	0.0000
2025/03/18	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	R210	06/11/2025		Bond Future	254.9470	254.9470	254.8670	254.8670	0.031	0.0000
2025/03/18	R210	06/11/2025	252.14 Call	Bond Future	2806.9700	2.8070	2726.9600	2.7270	2.850	0.0000
2025/03/18	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	R210	05/02/2026		Bond Future	259.9217	259.9217	259.8425	259.8425	0.030	0.0000
2025/03/18	R210	05/02/2026	253.10 Call	Bond Future	6821.6500	6.8217	6742.5400	6.7425	1.160	0.0000
2025/03/18	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	R210	07/05/2026		Bond Future	261.4087	261.4087	261.3326	261.3326	0.029	0.0000
2025/03/18	R210	07/05/2026	255.40 Call	Bond Future	6008.6900	6.0087	5932.6300	5.9326	1.266	0.0000
2025/03/18	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/18	R213	08/05/2025		Bond Future	9.6126	89.9772	9.5829	90.0978	0.309	0.0000
2025/03/18	R213	08/05/2025	10.52 Call	Bond Future	3689.5800	3.6896	3796.9400	3.7969	2.910	0.0000
2025/03/18	R213	08/05/2025	10.52 Put	Bond Future	102.1500	0.1022	88.9000	0.0889	12.971	0.0000
2025/03/18	R213	07/08/2025		Bond Future	9.7052	91.7273	9.6737	91.8506	0.324	0.0000
2025/03/18	R213	07/08/2025	11.66 Call	Bond Future	7298.1600	7.2982	7417.6900	7.4177	1.638	0.0000
2025/03/18	R213	07/08/2025	11.66 Put	Bond Future	37.9000	0.0379	34.1400	0.0341	9.921	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	
2025/03/18	R213	06/11/2025		Bond Future	9.8147	89.9509	9.7812	90.0774	0.342	0.0000	0.0000
2025/03/18	R213	06/11/2025	10.05 Call	Bond Future	2190.7700	2.1908	2262.6000	2.2626	3.279	0.0000	0.0000
2025/03/18	R213	06/11/2025	10.05 Put	Bond Future	1309.4700	1.3095	1254.8500	1.2549	4.171	0.0000	0.0000
2025/03/18	R213	05/02/2026		Bond Future	9.9411	91.6851	9.9053	91.8148	0.361	0.0000	0.0000
2025/03/18	R213	05/02/2026	9.89 Call	Bond Future	1829.6100	1.8296	1891.5800	1.8916	3.387	0.0000	0.0000
2025/03/18	R213	05/02/2026	9.89 Put	Bond Future	2014.7100	2.0147	1946.9600	1.9470	3.363	0.0000	0.0000
2025/03/18	R213	07/05/2026		Bond Future	10.0814	89.8630	10.0430	89.9963	0.381	0.0000	0.0000
2025/03/18	R213	07/05/2026	9.80 Call	Bond Future	1633.4500	1.6335	1689.8900	1.6899	3.455	0.0000	0.0000
2025/03/18	R213	07/05/2026	9.80 Put	Bond Future	2615.2400	2.6152	2538.4000	2.5384	2.938	0.0000	0.0000
2025/03/18	R214	08/05/2025		Bond Future	11.3905	65.8100	11.3707	65.9143	0.174	0.0000	0.0000
2025/03/18	R214	08/05/2025	12.40 Call	Bond Future	5079.8500	5.0799	5174.8200	5.1748	1.870	0.0000	0.0000
2025/03/18	R214	08/05/2025	12.40 Put	Bond Future	84.2100	0.0842	74.8700	0.0749	11.091	0.0000	0.0000
2025/03/18	R214	07/08/2025		Bond Future	11.4956	67.0900	11.4751	67.1966	0.179	0.0000	0.0000
2025/03/18	R214	07/08/2025	12.97 Call	Bond Future	7257.3100	7.2573	7351.0100	7.3510	1.291	0.0000	0.0000
2025/03/18	R214	07/08/2025	12.97 Put	Bond Future	254.3000	0.2543	241.4500	0.2415	5.053	0.0000	0.0000
2025/03/18	R214	06/11/2025		Bond Future	11.6090	65.0900	11.5877	65.1991	0.184	0.0000	0.0000
2025/03/18	R214	06/11/2025	11.64 Call	Bond Future	2561.0700	2.5611	2613.9100	2.6139	2.063	0.0000	0.0000
2025/03/18	R214	06/11/2025	11.64 Put	Bond Future	2403.4500	2.4035	2347.1300	2.3471	2.343	0.0000	0.0000
2025/03/18	R214	05/02/2026		Bond Future	11.7315	66.3445	11.7092	66.4564	0.190	0.0000	0.0000
2025/03/18	R214	05/02/2026	11.26 Call	Bond Future	1815.0000	1.8150	1854.5600	1.8546	2.180	0.0000	0.0000
2025/03/18	R214	05/02/2026	11.26 Put	Bond Future	4245.6100	4.2456	4173.2600	4.1733	1.704	0.0000	0.0000
2025/03/18	R214	07/05/2026		Bond Future	11.8576	64.2968	11.8343	64.4117	0.196	0.0000	0.0000
2025/03/18	R214	07/05/2026	11.53 Call	Bond Future	2495.1800	2.4952	2542.7200	2.5427	1.905	0.0000	0.0000
2025/03/18	R214	07/05/2026	11.53 Put	Bond Future	4141.8100	4.1418	4074.5200	4.0745	1.625	0.0000	0.0000
2025/03/18	R248	08/05/2025		Bond Future	11.5419	79.4141	11.5270	79.5101	0.129	0.0000	0.0000
2025/03/18	R248	08/05/2025	12.60 Call	Bond Future	6452.1000	6.4521	6539.0700	6.5391	1.348	0.0000	0.0000
2025/03/18	R248	08/05/2025	12.60 Put	Bond Future	94.5900	0.0946	85.5000	0.0855	9.610	0.0000	0.0000
2025/03/18	R248	07/08/2025		Bond Future	11.6495	80.9587	11.6341	81.0569	0.132	0.0000	0.0000
2025/03/18	R248	07/08/2025	13.21 Call	Bond Future	9225.9800	9.2260	9311.7400	9.3117	0.930	0.0000	0.0000
2025/03/18	R248	07/08/2025	13.21 Put	Bond Future	301.2600	0.3013	288.8500	0.2889	4.119	0.0000	0.0000
2025/03/18	R248	06/11/2025		Bond Future	11.7651	78.0850	11.7490	78.1857	0.137	0.0000	0.0000
2025/03/18	R248	06/11/2025	11.74 Call	Bond Future	2973.3400	2.9733	3018.5700	3.0186	1.521	0.0000	0.0000
2025/03/18	R248	06/11/2025	11.74 Put	Bond Future	3130.5900	3.1306	3075.1200	3.0751	1.772	0.0000	0.0000
2025/03/18	R248	05/02/2026		Bond Future	11.8898	79.5898	11.8730	79.6933	0.142	0.0000	0.0000
2025/03/18	R248	05/02/2026	11.46 Call	Bond Future	2365.7100	2.3657	2402.2500	2.4023	1.545	0.0000	0.0000
2025/03/18	R248	05/02/2026	11.46 Put	Bond Future	5083.4000	5.0834	5016.4900	5.0165	1.316	0.0000	0.0000
2025/03/18	R248	07/05/2026		Bond Future	12.0178	76.6493	12.0001	76.7557	0.147	0.0000	0.0000
2025/03/18	R248	07/05/2026	11.72 Call	Bond Future	3279.9600	3.2800	3323.8300	3.3238	1.338	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
2025/03/18	R248	07/05/2026	11.72 Put	Bond Future	5110.9900	5.1110	5048.4600	5.0485	1.223	0.0000	0.0000
2025/03/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/18	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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