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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/03/2025 TO 20/03/2025

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
2025/03/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	2029	08/05/2025		Bond Future	136.9260	136.9260	136.7648	0.118	0.0000	0.0000
2025/03/20	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2029	08/05/2025	137.85 Put	Bond Future	923.9800	0.9240	1085.2500	1.0853	17.454	0.0000
2025/03/20	2029	07/08/2025		Bond Future	139.6234	139.6234	139.4704	0.110	0.0000	0.0000
2025/03/20	2029	07/08/2025	137.41 Call	Bond Future	2213.4000	2.2134	2060.4300	2.0604	6.911	0.0000
2025/03/20	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	
2025/03/20	2029	06/11/2025		Bond Future	140.9237	140.9237	140.7499	140.7499	0.123	0.0000	0.0000
2025/03/20	2029	06/11/2025	139.79 Call	Bond Future	1133.7100	1.1337	959.8900	0.9599	15.332	0.0000	0.0000
2025/03/20	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2029	05/02/2026		Bond Future	143.6754	143.6754	143.4948	143.4948	0.126	0.0000	0.0000
2025/03/20	2029	05/02/2026	140.11 Call	Bond Future	3565.4000	3.5654	3384.8100	3.3848	5.065	0.0000	0.0000
2025/03/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2029	07/05/2026		Bond Future	144.9563	144.9563	144.7790	144.7790	0.122	0.0000	0.0000
2025/03/20	2029	07/05/2026	141.82 Call	Bond Future	3136.2700	3.1363	2958.9600	2.9590	5.654	0.0000	0.0000
2025/03/20	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2030	08/05/2025	8.72 Put	Bond Future	1623.0500	1.6231	1556.6700	1.5567	4.090	0.0000	0.0000
2025/03/20	2030	08/05/2025	8.72 Call	Bond Future	175.3000	0.1753	191.2000	0.1912	9.070	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.22 Put	Bond Future	527.4600	0.5275	496.6100	0.4966	5.849	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.22 Call	Bond Future	927.6400	0.9276	979.0700	0.9791	5.544	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.54 Call	Bond Future	1768.3400	1.7683	1836.7300	1.8367	3.867	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.54 Put	Bond Future	208.1000	0.2081	194.2100	0.1942	6.675	0.0000	0.0000
2025/03/20	2030	08/05/2025	8.68 Put	Bond Future	1743.6500	1.7437	1675.2300	1.6752	3.924	0.0000	0.0000
2025/03/20	2030	08/05/2025	8.68 Call	Bond Future	146.1700	0.1462	160.0300	0.1600	9.482	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.18 Put	Bond Future	586.0000	0.5860	552.4900	0.5525	5.718	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.18 Call	Bond Future	839.9400	0.8399	888.7100	0.8887	5.806	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.99 Call	Bond Future	3207.3600	3.2074	3286.5200	3.2865	2.468	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.99 Put	Bond Future	44.9800	0.0450	41.8600	0.0419	6.936	0.0000	0.0000
2025/03/20	2030	08/05/2025	8.95 Put	Bond Future	1019.6700	1.0197	969.5500	0.9696	4.915	0.0000	0.0000
2025/03/20	2030	08/05/2025	8.95 Call	Bond Future	427.3800	0.4274	459.5400	0.4595	7.525	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.45 Put	Bond Future	274.4400	0.2744	256.5600	0.2566	6.515	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.45 Call	Bond Future	1510.1800	1.5102	1574.5800	1.5746	4.264	0.0000	0.0000
2025/03/20	2030	08/05/2025	11.86 Call	Bond Future	9471.0300	9.4710	9553.3100	9.5533	0.869	0.0000	0.0000
2025/03/20	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2030	08/05/2025	10.31 Put	Bond Future	13.4600	0.0135	12.6000	0.0126	6.389	0.0000	0.0000
2025/03/20	2030	08/05/2025	10.31 Call	Bond Future	4294.7600	4.2948	4376.1800	4.3762	1.896	0.0000	0.0000
2025/03/20	2030	08/05/2025	12.28 Call	Bond Future	10814.1800	10.8142	10896.4600	10.8965	0.761	0.0000	0.0000
2025/03/20	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2030	08/05/2025	10.69 Put	Bond Future	2.3300	0.0023	2.2000	0.0022	5.579	0.0000	0.0000
2025/03/20	2030	08/05/2025	10.69 Call	Bond Future	5590.8100	5.5908	5672.9600	5.6730	1.469	0.0000	0.0000
2025/03/20	2030	08/05/2025		Bond Future	9.1107	98.0483	9.0883	98.1305	0.246	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.93 Call	Bond Future	3006.6100	3.0066	3084.9500	3.0850	2.606	0.0000	0.0000
2025/03/20	2030	08/05/2025	9.93 Put	Bond Future	55.9000	0.0559	51.9600	0.0520	7.048	0.0000	0.0000
2025/03/20	2030	07/08/2025	12.12 Call	Bond Future	9590.7700	9.5908	9682.7800	9.6828	0.959	0.0000	0.0000
2025/03/20	2030	07/08/2025	12.12 Put	Bond Future	0.9900	0.0010	0.9000	0.0009	9.091	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	
2025/03/20	2030	07/08/2025	10.48 Put	Bond Future	131.4100	0.1314	123.7600	0.1238	5.821	0.0000	0.0000
2025/03/20	2030	07/08/2025	10.48 Call	Bond Future	4492.6500	4.4927	4577.1000	4.5771	1.880	0.0000	0.0000
2025/03/20	2030	07/08/2025		Bond Future	9.1982	95.9455	9.1719	96.0376	0.286	0.0000	0.0000
2025/03/20	2030	07/08/2025	11.11 Call	Bond Future	6441.6500	6.4417	6531.8400	6.5318	1.400	0.0000	0.0000
2025/03/20	2030	07/08/2025	11.11 Put	Bond Future	26.7000	0.0267	24.7900	0.0248	7.154	0.0000	0.0000
2025/03/20	2030	07/08/2025	8.72 Put	Bond Future	2114.1400	2.1141	2047.9600	2.0480	3.130	0.0000	0.0000
2025/03/20	2030	07/08/2025	8.72 Call	Bond Future	421.6400	0.4216	447.5600	0.4476	6.147	0.0000	0.0000
2025/03/20	2030	07/08/2025	9.22 Put	Bond Future	1082.5800	1.0826	1039.4200	1.0394	3.987	0.0000	0.0000
2025/03/20	2030	07/08/2025	9.22 Call	Bond Future	1158.8000	1.1588	1207.7400	1.2077	4.223	0.0000	0.0000
2025/03/20	2030	07/08/2025	9.81 Call	Bond Future	2539.8100	2.5398	2610.9200	2.6109	2.800	0.0000	0.0000
2025/03/20	2030	07/08/2025	9.81 Put	Bond Future	426.9800	0.4270	405.9900	0.4060	4.916	0.0000	0.0000
2025/03/20	2030	06/11/2025	8.72 Put	Bond Future	2487.9700	2.4880	2435.9900	2.4360	2.089	0.0000	0.0000
2025/03/20	2030	06/11/2025	8.72 Call	Bond Future	572.6000	0.5726	601.8100	0.6018	5.101	0.0000	0.0000
2025/03/20	2030	06/11/2025	9.22 Put	Bond Future	1511.0900	1.5111	1475.6800	1.4757	2.343	0.0000	0.0000
2025/03/20	2030	06/11/2025	9.22 Call	Bond Future	1286.2400	1.2862	1332.0200	1.3320	3.559	0.0000	0.0000
2025/03/20	2030	06/11/2025	10.08 Call	Bond Future	3172.9300	3.1729	3240.6800	3.2407	2.135	0.0000	0.0000
2025/03/20	2030	06/11/2025	10.08 Put	Bond Future	573.4300	0.5734	559.9900	0.5600	2.344	0.0000	0.0000
2025/03/20	2030	06/11/2025		Bond Future	9.2873	97.8053	9.2630	97.8865	0.262	0.0000	0.0000
2025/03/20	2030	06/11/2025	9.54 Call	Bond Future	1905.5200	1.9055	1960.4200	1.9604	2.881	0.0000	0.0000
2025/03/20	2030	06/11/2025	9.54 Put	Bond Future	1067.3000	1.0673	1041.0100	1.0410	2.463	0.0000	0.0000
2025/03/20	2030	05/02/2026		Bond Future	9.3934	95.6836	9.3680	95.7639	0.270	0.0000	0.0000
2025/03/20	2030	05/02/2026	9.49 Call	Bond Future	1793.0000	1.7930	1841.1600	1.8412	2.686	0.0000	0.0000
2025/03/20	2030	05/02/2026	9.49 Put	Bond Future	1488.3100	1.4883	1456.1200	1.4561	2.163	0.0000	0.0000
2025/03/20	2030	07/05/2026		Bond Future	9.5359	97.4908	9.5069	97.5775	0.304	0.0000	0.0000
2025/03/20	2030	07/05/2026	9.39 Call	Bond Future	1496.2400	1.4962	1543.3700	1.5434	3.150	0.0000	0.0000
2025/03/20	2030	07/05/2026	9.39 Put	Bond Future	1932.9200	1.9329	1893.3700	1.8934	2.046	0.0000	0.0000
2025/03/20	2032	08/05/2025	9.40 Put	Bond Future	2368.6600	2.3687	2332.9100	2.3329	1.509	0.0000	0.0000
2025/03/20	2032	08/05/2025	9.40 Call	Bond Future	163.8800	0.1639	159.7100	0.1597	2.545	0.0000	0.0000
2025/03/20	2032	08/05/2025	9.90 Put	Bond Future	886.0500	0.8861	876.1700	0.8762	1.115	0.0000	0.0000
2025/03/20	2032	08/05/2025	9.90 Call	Bond Future	1045.2500	1.0453	1066.9500	1.0670	2.076	0.0000	0.0000
2025/03/20	2032	08/05/2025	10.28 Call	Bond Future	2266.5000	2.2665	2301.8600	2.3019	1.560	0.0000	0.0000
2025/03/20	2032	08/05/2025	10.28 Put	Bond Future	360.6200	0.3606	364.4000	0.3644	1.048	0.0000	0.0000
2025/03/20	2032	08/05/2025	9.42 Put	Bond Future	2290.2800	2.2903	2255.1000	2.2551	1.536	0.0000	0.0000
2025/03/20	2032	08/05/2025	9.42 Call	Bond Future	181.5200	0.1815	177.9200	0.1779	1.983	0.0000	0.0000
2025/03/20	2032	08/05/2025	9.92 Put	Bond Future	847.4100	0.8474	838.4800	0.8385	1.054	0.0000	0.0000
2025/03/20	2032	08/05/2025	9.92 Call	Bond Future	1099.6000	1.0996	1122.2500	1.1223	2.060	0.0000	0.0000
2025/03/20	2032	08/05/2025	10.97 Call	Bond Future	5030.1500	5.0302	5066.6800	5.0667	0.726	0.0000	0.0000
2025/03/20	2032	08/05/2025	10.97 Put	Bond Future	58.8800	0.0589	63.8300	0.0638	8.407	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	
2025/03/20	2032	08/05/2025		Bond Future	9.8658	93.0148	9.8591	93.0464	0.069	0.0000	0.0000
2025/03/20	2032	08/05/2025	10.91 Call	Bond Future	4779.4300	4.7794	4816.3400	4.8163	0.772	0.0000	0.0000
2025/03/20	2032	08/05/2025	10.91 Put	Bond Future	69.4100	0.0694	74.7400	0.0747	7.679	0.0000	0.0000
2025/03/20	2032	07/08/2025		Bond Future	9.9638	94.8244	9.9549	94.8645	0.089	0.0000	0.0000
2025/03/20	2032	07/08/2025	12.01 Call	Bond Future	8751.6400	8.7516	8791.6800	8.7917	0.458	0.0000	0.0000
2025/03/20	2032	07/08/2025	12.01 Put	Bond Future	58.5500	0.0586	58.5600	0.0586	0.017	0.0000	0.0000
2025/03/20	2032	07/08/2025	9.40 Put	Bond Future	3132.0900	3.1321	3109.2200	3.1092	0.730	0.0000	0.0000
2025/03/20	2032	07/08/2025	9.40 Call	Bond Future	537.1800	0.5372	554.3400	0.5543	3.194	0.0000	0.0000
2025/03/20	2032	07/08/2025	9.90 Put	Bond Future	1673.7600	1.6738	1661.5800	1.6616	0.728	0.0000	0.0000
2025/03/20	2032	07/08/2025	9.90 Call	Bond Future	1384.7000	1.3847	1412.5500	1.4126	2.011	0.0000	0.0000
2025/03/20	2032	07/08/2025	10.59 Call	Bond Future	3381.0400	3.3810	3417.8300	3.4178	1.088	0.0000	0.0000
2025/03/20	2032	07/08/2025	10.59 Put	Bond Future	603.2700	0.6033	600.0300	0.6000	0.537	0.0000	0.0000
2025/03/20	2032	06/11/2025	9.40 Put	Bond Future	3749.5700	3.7496	3739.9700	3.7400	0.256	0.0000	0.0000
2025/03/20	2032	06/11/2025	9.40 Call	Bond Future	743.9300	0.7439	763.0500	0.7631	2.570	0.0000	0.0000
2025/03/20	2032	06/11/2025	9.90 Put	Bond Future	2334.2800	2.3343	2330.6600	2.3307	0.155	0.0000	0.0000
2025/03/20	2032	06/11/2025	9.90 Call	Bond Future	1574.4300	1.5744	1599.5300	1.5995	1.594	0.0000	0.0000
2025/03/20	2032	06/11/2025	10.89 Call	Bond Future	4305.7200	4.3057	4337.1500	4.3372	0.730	0.0000	0.0000
2025/03/20	2032	06/11/2025	10.89 Put	Bond Future	813.1400	0.8131	815.8500	0.8159	0.333	0.0000	0.0000
2025/03/20	2032	06/11/2025		Bond Future	10.0726	92.5011	10.0661	92.5298	0.065	0.0000	0.0000
2025/03/20	2032	06/11/2025	10.42 Call	Bond Future	2863.9200	2.8639	2892.5400	2.8925	0.999	0.0000	0.0000
2025/03/20	2032	06/11/2025	10.42 Put	Bond Future	1358.7200	1.3587	1358.6200	1.3586	0.007	0.0000	0.0000
2025/03/20	2032	05/02/2026		Bond Future	10.1943	94.2850	10.1880	94.3120	0.062	0.0000	0.0000
2025/03/20	2032	05/02/2026	10.16 Call	Bond Future	2145.1900	2.1452	2176.5100	2.1765	1.460	0.0000	0.0000
2025/03/20	2032	05/02/2026	10.16 Put	Bond Future	2290.6200	2.2906	2294.9700	2.2950	0.190	0.0000	0.0000
2025/03/20	2032	07/05/2026		Bond Future	10.3344	91.9059	10.3265	91.9379	0.076	0.0000	0.0000
2025/03/20	2032	07/05/2026	10.14 Call	Bond Future	2084.1400	2.0841	2117.3900	2.1174	1.595	0.0000	0.0000
2025/03/20	2032	07/05/2026	10.14 Put	Bond Future	2881.7600	2.8818	2882.9700	2.8830	0.042	0.0000	0.0000
2025/03/20	2033	08/05/2025		Bond Future	129.2438	129.2438	129.4252	129.4252	0.140	0.0000	0.0000
2025/03/20	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2033	08/05/2025	130.62 Put	Bond Future	1376.2400	1.3762	1194.7800	1.1948	13.185	0.0000	0.0000
2025/03/20	2033	07/08/2025		Bond Future	131.7897	131.7897	131.9857	131.9857	0.149	0.0000	0.0000
2025/03/20	2033	07/08/2025	128.65 Call	Bond Future	3139.7100	3.1397	3335.7300	3.3357	6.243	0.0000	0.0000
2025/03/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2033	06/11/2025		Bond Future	132.8368	132.8368	133.0198	133.0198	0.138	0.0000	0.0000
2025/03/20	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2033	06/11/2025	133.14 Put	Bond Future	303.2200	0.3032	120.2500	0.1203	60.342	0.0000	0.0000
2025/03/20	2033	05/02/2026		Bond Future	135.4307	135.4307	135.6139	135.6139	0.135	0.0000	0.0000
2025/03/20	2033	05/02/2026	132.88 Call	Bond Future	2550.6800	2.5507	2733.9000	2.7339	7.183	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	
2025/03/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2033	07/05/2026		Bond Future	136.4510	136.4510	136.6443	136.6443	0.142	0.0000	0.0000
2025/03/20	2033	07/05/2026	135.16 Call	Bond Future	1290.9800	1.2910	1484.2600	1.4843	14.972	0.0000	0.0000
2025/03/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2037	08/05/2025	10.50 Put	Bond Future	3559.1400	3.5591	3581.0200	3.5810	0.615	0.0000	0.0000
2025/03/20	2037	08/05/2025	10.50 Call	Bond Future	168.0200	0.1680	141.6300	0.1416	15.706	0.0000	0.0000
2025/03/20	2037	08/05/2025	11.00 Put	Bond Future	1457.5800	1.4576	1439.9400	1.4399	1.210	0.0000	0.0000
2025/03/20	2037	08/05/2025	11.00 Call	Bond Future	1008.7100	1.0087	942.8000	0.9428	6.534	0.0000	0.0000
2025/03/20	2037	08/05/2025	11.46 Call	Bond Future	2626.0800	2.6261	2555.1200	2.5551	2.702	0.0000	0.0000
2025/03/20	2037	08/05/2025	11.46 Put	Bond Future	490.0600	0.4901	467.3700	0.4674	4.630	0.0000	0.0000
2025/03/20	2037	08/05/2025	12.55 Put	Bond Future	16.9800	0.0170	14.9800	0.0150	11.779	0.0000	0.0000
2025/03/20	2037	08/05/2025	12.55 Call	Bond Future	7844.8100	7.8448	7794.5400	7.7945	0.641	0.0000	0.0000
2025/03/20	2037	08/05/2025	13.30 Put	Bond Future	0.4500	0.0005	0.4800	0.0005	6.667	0.0000	0.0000
2025/03/20	2037	08/05/2025	13.30 Call	Bond Future	11418.9400	11.4189	11370.7000	11.3707	0.422	0.0000	0.0000
2025/03/20	2037	08/05/2025	13.35 Put	Bond Future	0.3400	0.0003	0.3700	0.0004	8.824	0.0000	0.0000
2025/03/20	2037	08/05/2025	13.35 Call	Bond Future	11649.3900	11.6494	11601.1500	11.6012	0.414	0.0000	0.0000
2025/03/20	2037	08/05/2025		Bond Future	11.0784	85.6711	11.0869	85.6229	0.076	0.0000	0.0000
2025/03/20	2037	08/05/2025	12.25 Call	Bond Future	6366.6800	6.3667	6312.5900	6.3126	0.850	0.0000	0.0000
2025/03/20	2037	08/05/2025	12.25 Put	Bond Future	47.3400	0.0473	41.5200	0.0415	12.294	0.0000	0.0000
2025/03/20	2037	07/08/2025		Bond Future	11.1991	83.0769	11.2067	83.0349	0.067	0.0000	0.0000
2025/03/20	2037	07/08/2025	13.01 Call	Bond Future	9440.8000	9.4408	9405.1300	9.4051	0.378	0.0000	0.0000
2025/03/20	2037	07/08/2025	13.01 Put	Bond Future	136.4000	0.1364	142.8200	0.1428	4.707	0.0000	0.0000
2025/03/20	2037	07/08/2025	12.17 Call	Bond Future	5719.3400	5.7193	5693.2700	5.6933	0.456	0.0000	0.0000
2025/03/20	2037	07/08/2025	12.17 Put	Bond Future	536.3500	0.5364	552.3700	0.5524	2.987	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.42 Call	Bond Future	2748.0100	2.7480	2734.0800	2.7341	0.507	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.42 Put	Bond Future	1527.1000	1.5271	1555.2600	1.5553	1.844	0.0000	0.0000
2025/03/20	2037	07/08/2025	10.55 Put	Bond Future	4322.3900	4.3224	4361.6800	4.3617	0.909	0.0000	0.0000
2025/03/20	2037	07/08/2025	10.55 Call	Bond Future	583.1400	0.5831	580.3400	0.5803	0.480	0.0000	0.0000
2025/03/20	2037	07/08/2025	10.64 Put	Bond Future	3928.3600	3.9284	3967.7700	3.9678	1.003	0.0000	0.0000
2025/03/20	2037	07/08/2025	10.64 Call	Bond Future	721.3800	0.7214	718.7000	0.7187	0.372	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.82 Call	Bond Future	4253.8000	4.2538	4233.1900	4.2332	0.485	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.82 Put	Bond Future	885.2300	0.8852	906.7100	0.9067	2.426	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.07 Call	Bond Future	1662.1100	1.6621	1654.3400	1.6543	0.467	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.07 Put	Bond Future	2387.7700	2.3878	2422.0900	2.4221	1.437	0.0000	0.0000
2025/03/20	2037	07/08/2025	10.34 Put	Bond Future	5333.2500	5.3333	5373.7600	5.3738	0.760	0.0000	0.0000
2025/03/20	2037	07/08/2025	10.34 Call	Bond Future	334.1600	0.3342	332.5800	0.3326	0.473	0.0000	0.0000
2025/03/20	2037	07/08/2025	10.50 Put	Bond Future	4551.6600	4.5517	4590.7400	4.5907	0.859	0.0000	0.0000
2025/03/20	2037	07/08/2025	10.50 Call	Bond Future	514.7300	0.5147	511.7200	0.5117	0.585	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	
2025/03/20	2037	07/08/2025	11.00 Put	Bond Future	2599.9100	2.5999	2635.5000	2.6355	1.369	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.00 Call	Bond Future	1477.1600	1.4772	1470.6600	1.4707	0.440	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.83 Call	Bond Future	4294.2000	4.2942	4273.2300	4.2732	0.488	0.0000	0.0000
2025/03/20	2037	07/08/2025	11.83 Put	Bond Future	872.9600	0.8730	894.0800	0.8941	2.419	0.0000	0.0000
2025/03/20	2037	06/11/2025	10.50 Put	Bond Future	5460.1000	5.4601	5526.4000	5.5264	1.214	0.0000	0.0000
2025/03/20	2037	06/11/2025	10.50 Call	Bond Future	800.6900	0.8007	813.0100	0.8130	1.539	0.0000	0.0000
2025/03/20	2037	06/11/2025	11.00 Put	Bond Future	3553.6000	3.5536	3619.5200	3.6195	1.855	0.0000	0.0000
2025/03/20	2037	06/11/2025	11.00 Call	Bond Future	1781.6700	1.7817	1793.6100	1.7936	0.670	0.0000	0.0000
2025/03/20	2037	06/11/2025	12.16 Call	Bond Future	5590.4300	5.5904	5580.6400	5.5806	0.175	0.0000	0.0000
2025/03/20	2037	06/11/2025	12.16 Put	Bond Future	1157.1300	1.1571	1201.3200	1.2013	3.819	0.0000	0.0000
2025/03/20	2037	06/11/2025		Bond Future	11.3188	84.6871	11.3286	84.6331	0.087	0.0000	0.0000
2025/03/20	2037	06/11/2025	11.63 Call	Bond Future	3642.7700	3.6428	3645.4100	3.6454	0.072	0.0000	0.0000
2025/03/20	2037	06/11/2025	11.63 Put	Bond Future	1962.3700	1.9624	2018.9900	2.0190	2.885	0.0000	0.0000
2025/03/20	2037	05/02/2026	12.27 Call	Bond Future	5882.5300	5.8825	5804.4900	5.8045	1.327	0.0000	0.0000
2025/03/20	2037	05/02/2026	12.27 Put	Bond Future	1642.3300	1.6423	1621.3600	1.6214	1.277	0.0000	0.0000
2025/03/20	2037	05/02/2026	10.90 Put	Bond Future	4783.8300	4.7838	4780.8400	4.7808	0.063	0.0000	0.0000
2025/03/20	2037	05/02/2026	10.90 Call	Bond Future	1763.4400	1.7634	1703.3800	1.7034	3.406	0.0000	0.0000
2025/03/20	2037	05/02/2026		Bond Future	11.4494	82.0614	11.4600	82.0044	0.093	0.0000	0.0000
2025/03/20	2037	05/02/2026	11.20 Call	Bond Future	2473.8600	2.4739	2403.9800	2.4040	2.825	0.0000	0.0000
2025/03/20	2037	05/02/2026	11.20 Put	Bond Future	3826.1000	3.8261	3813.2900	3.8133	0.335	0.0000	0.0000
2025/03/20	2037	05/02/2026	11.86 Call	Bond Future	4447.1500	4.4472	4367.8100	4.3678	1.784	0.0000	0.0000
2025/03/20	2037	05/02/2026	11.86 Put	Bond Future	2286.0500	2.2861	2263.7800	2.2638	0.974	0.0000	0.0000
2025/03/20	2037	05/02/2026	11.36 Call	Bond Future	2905.0200	2.9050	2830.5500	2.8306	2.563	0.0000	0.0000
2025/03/20	2037	05/02/2026	11.36 Put	Bond Future	3386.0800	3.3861	3368.6800	3.3687	0.514	0.0000	0.0000
2025/03/20	2037	05/02/2026	10.65 Put	Bond Future	5721.4800	5.7215	5731.3700	5.7314	0.173	0.0000	0.0000
2025/03/20	2037	05/02/2026	10.65 Call	Bond Future	1275.5300	1.2755	1228.3500	1.2284	3.699	0.0000	0.0000
2025/03/20	2037	07/05/2026		Bond Future	11.5972	83.6103	11.6075	83.5563	0.089	0.0000	0.0000
2025/03/20	2037	07/05/2026	11.32 Call	Bond Future	2789.6200	2.7896	2797.3300	2.7973	0.276	0.0000	0.0000
2025/03/20	2037	07/05/2026	11.32 Put	Bond Future	4261.2100	4.2612	4322.9000	4.3229	1.448	0.0000	0.0000
2025/03/20	2038	08/05/2025		Bond Future	140.2145	140.2145	139.3977	139.3977	0.583	0.0000	0.0000
2025/03/20	2038	08/05/2025	139.68 Call	Bond Future	534.5000	0.5345	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/20	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	282.2800	0.2823	100.000	0.0000	0.0000
2025/03/20	2038	07/08/2025		Bond Future	140.8439	140.8439	140.0228	140.0228	0.583	0.0000	0.0000
2025/03/20	2038	07/08/2025	139.56 Call	Bond Future	1283.8800	1.2839	462.7600	0.4628	63.956	0.0000	0.0000
2025/03/20	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2038	06/11/2025		Bond Future	143.6080	143.6080	142.7526	142.7526	0.596	0.0000	0.0000
2025/03/20	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2038	06/11/2025	143.88 Put	Bond Future	272.0100	0.2720	1127.3700	1.1274	314.459	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	
2025/03/20	2038	05/02/2026		Bond Future	144.2344	144.2344	143.3588	143.3588	0.607	0.0000	0.0000
2025/03/20	2038	05/02/2026	143.20 Call	Bond Future	1034.3600	1.0344	158.8000	0.1588	84.648	0.0000	0.0000
2025/03/20	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2038	07/05/2026		Bond Future	146.9952	146.9952	146.1098	146.1098	0.602	0.0000	0.0000
2025/03/20	2038	07/05/2026	144.53 Call	Bond Future	2465.2000	2.4652	1579.7700	1.5798	35.917	0.0000	0.0000
2025/03/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2040	08/05/2025	13.43 Put	Bond Future	2.2000	0.0022	2.3600	0.0024	7.273	0.0000	0.0000
2025/03/20	2040	08/05/2025	13.43 Call	Bond Future	10848.2100	10.8482	10796.7800	10.7968	0.474	0.0000	0.0000
2025/03/20	2040	08/05/2025	12.75 Put	Bond Future	34.3700	0.0344	36.0900	0.0361	5.004	0.0000	0.0000
2025/03/20	2040	08/05/2025	12.75 Call	Bond Future	7404.5100	7.4045	7354.6400	7.3546	0.674	0.0000	0.0000
2025/03/20	2040	08/05/2025	13.50 Put	Bond Future	1.5600	0.0016	1.6800	0.0017	7.692	0.0000	0.0000
2025/03/20	2040	08/05/2025	13.50 Call	Bond Future	11191.2100	11.1912	11139.7400	11.1397	0.460	0.0000	0.0000
2025/03/20	2040	08/05/2025		Bond Future	11.4556	85.2294	11.4640	85.1778	0.074	0.0000	0.0000
2025/03/20	2040	08/05/2025	12.63 Call	Bond Future	6780.2800	6.7803	6731.0700	6.7311	0.726	0.0000	0.0000
2025/03/20	2040	08/05/2025	12.63 Put	Bond Future	50.4200	0.0504	52.8000	0.0528	4.720	0.0000	0.0000
2025/03/20	2040	07/08/2025		Bond Future	11.5802	82.3760	11.5878	82.3305	0.066	0.0000	0.0000
2025/03/20	2040	07/08/2025	13.29 Call	Bond Future	9547.1900	9.5472	9510.6700	9.5107	0.383	0.0000	0.0000
2025/03/20	2040	07/08/2025	13.29 Put	Bond Future	193.4100	0.1934	202.4200	0.2024	4.658	0.0000	0.0000
2025/03/20	2040	06/11/2025		Bond Future	11.7032	83.9725	11.7130	83.9151	0.083	0.0000	0.0000
2025/03/20	2040	06/11/2025	11.84 Call	Bond Future	3375.4600	3.3755	3296.4400	3.2964	2.341	0.0000	0.0000
2025/03/20	2040	06/11/2025	11.84 Put	Bond Future	2576.4700	2.5765	2554.8600	2.5549	0.839	0.0000	0.0000
2025/03/20	2040	05/02/2026		Bond Future	11.8367	81.0824	11.8472	81.0219	0.089	0.0000	0.0000
2025/03/20	2040	05/02/2026	11.49 Call	Bond Future	2396.6900	2.3967	2413.8100	2.4138	0.714	0.0000	0.0000
2025/03/20	2040	05/02/2026	11.49 Put	Bond Future	4434.6700	4.4347	4512.3400	4.5123	1.751	0.0000	0.0000
2025/03/20	2040	07/05/2026		Bond Future	11.9856	82.6124	11.9958	82.5548	0.085	0.0000	0.0000
2025/03/20	2040	07/05/2026	11.67 Call	Bond Future	3000.8500	3.0009	2923.0400	2.9230	2.593	0.0000	0.0000
2025/03/20	2040	07/05/2026	11.67 Put	Bond Future	4814.5500	4.8146	4794.3100	4.7943	0.420	0.0000	0.0000
2025/03/20	2044	08/05/2025	11.76 Call	Bond Future	1901.2400	1.9012	1840.1400	1.8401	3.214	0.0000	0.0000
2025/03/20	2044	08/05/2025	11.76 Put	Bond Future	996.7900	0.9968	956.9400	0.9569	3.998	0.0000	0.0000
2025/03/20	2044	08/05/2025	11.35 Put	Bond Future	2337.6900	2.3377	2308.0400	2.3080	1.268	0.0000	0.0000
2025/03/20	2044	08/05/2025	11.35 Call	Bond Future	666.8800	0.6669	615.9800	0.6160	7.633	0.0000	0.0000
2025/03/20	2044	08/05/2025	10.85 Put	Bond Future	5078.8900	5.0789	5086.1900	5.0862	0.144	0.0000	0.0000
2025/03/20	2044	08/05/2025	10.85 Call	Bond Future	76.7900	0.0768	62.8400	0.0628	18.166	0.0000	0.0000
2025/03/20	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2044	08/05/2025	Put	Bond Future	19241.6000	19.2416	19262.8500	19.2629	0.110	0.0000	0.0000
2025/03/20	2044	08/05/2025	12.40 Call	Bond Future	4855.7800	4.8558	4815.7700	4.8158	0.824	0.0000	0.0000
2025/03/20	2044	08/05/2025	12.40 Put	Bond Future	191.4000	0.1914	172.6400	0.1726	9.801	0.0000	0.0000
2025/03/20	2044	08/05/2025	11.65 Call	Bond Future	1502.2900	1.5023	1441.1900	1.4412	4.067	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	
2025/03/20	2044	08/05/2025	11.65 Put	Bond Future	1275.4900	1.2755	1235.6400	1.2356	3.124	0.0000	0.0000
2025/03/20	2044	08/05/2025	10.92 Put	Bond Future	4635.0200	4.6350	4637.8500	4.6379	0.061	0.0000	0.0000
2025/03/20	2044	08/05/2025	10.92 Call	Bond Future	112.4800	0.1125	94.0600	0.0941	16.376	0.0000	0.0000
2025/03/20	2044	08/05/2025		Bond Future	11.6135	80.7584	11.6169	80.7372	0.029	0.0000	0.0000
2025/03/20	2044	08/05/2025	12.72 Call	Bond Future	6509.5100	6.5095	6478.1000	6.4781	0.483	0.0000	0.0000
2025/03/20	2044	08/05/2025	12.72 Put	Bond Future	75.9300	0.0759	65.7700	0.0658	13.381	0.0000	0.0000
2025/03/20	2044	07/08/2025		Bond Future	11.7340	77.9433	11.7365	77.9283	0.021	0.0000	0.0000
2025/03/20	2044	07/08/2025	13.34 Call	Bond Future	9161.8100	9.1618	9153.6700	9.1537	0.089	0.0000	0.0000
2025/03/20	2044	07/08/2025	13.34 Put	Bond Future	256.4600	0.2565	263.3200	0.2633	2.675	0.0000	0.0000
2025/03/20	2044	07/08/2025	11.85 Call	Bond Future	2679.3000	2.6793	2683.6400	2.6836	0.162	0.0000	0.0000
2025/03/20	2044	07/08/2025	11.85 Put	Bond Future	1974.6000	1.9746	1993.9400	1.9939	0.979	0.0000	0.0000
2025/03/20	2044	07/08/2025	11.30 Put	Bond Future	3815.2900	3.8153	3834.1900	3.8342	0.495	0.0000	0.0000
2025/03/20	2044	07/08/2025	11.30 Call	Bond Future	1083.1600	1.0832	1087.0600	1.0871	0.360	0.0000	0.0000
2025/03/20	2044	07/08/2025	10.63 Put	Bond Future	7444.7600	7.4448	7461.6100	7.4616	0.226	0.0000	0.0000
2025/03/20	2044	07/08/2025	10.63 Call	Bond Future	183.5500	0.1836	185.4000	0.1854	1.008	0.0000	0.0000
2025/03/20	2044	06/11/2025		Bond Future	11.8525	79.4539	11.8568	79.4282	0.036	0.0000	0.0000
2025/03/20	2044	06/11/2025	11.88 Call	Bond Future	3070.6600	3.0707	3002.6400	3.0026	2.215	0.0000	0.0000
2025/03/20	2044	06/11/2025	11.88 Put	Bond Future	2905.5400	2.9055	2863.2100	2.8632	1.457	0.0000	0.0000
2025/03/20	2044	05/02/2026		Bond Future	11.9805	76.6019	11.9853	76.5738	0.040	0.0000	0.0000
2025/03/20	2044	05/02/2026	11.56 Call	Bond Future	2253.9800	2.2540	2277.4500	2.2775	1.041	0.0000	0.0000
2025/03/20	2044	05/02/2026	11.56 Put	Bond Future	4804.7300	4.8047	4856.3800	4.8564	1.075	0.0000	0.0000
2025/03/20	2044	07/05/2026		Bond Future	12.1222	78.0472	12.1265	78.0224	0.035	0.0000	0.0000
2025/03/20	2044	07/05/2026	11.80 Call	Bond Future	3048.0500	3.0481	2978.5100	2.9785	2.281	0.0000	0.0000
2025/03/20	2044	07/05/2026	11.80 Put	Bond Future	4952.6300	4.9526	4907.8800	4.9079	0.904	0.0000	0.0000
2025/03/20	2046	08/05/2025		Bond Future	120.3158	120.3158	119.8653	119.8653	0.374	0.0000	0.0000
2025/03/20	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2046	08/05/2025	121.97 Put	Bond Future	1654.2500	1.6543	2104.7400	2.1047	27.232	0.0000	0.0000
2025/03/20	2046	07/08/2025		Bond Future	122.6858	122.6858	122.2365	122.2365	0.366	0.0000	0.0000
2025/03/20	2046	07/08/2025	118.69 Call	Bond Future	3995.7700	3.9958	3546.5100	3.5465	11.243	0.0000	0.0000
2025/03/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2046	06/11/2025		Bond Future	122.8306	122.8306	122.3570	122.3570	0.386	0.0000	0.0000
2025/03/20	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2046	06/11/2025	125.41 Put	Bond Future	2579.3900	2.5794	3053.0300	3.0530	18.362	0.0000	0.0000
2025/03/20	2046	05/02/2026		Bond Future	125.2286	125.2286	124.7428	124.7428	0.388	0.0000	0.0000
2025/03/20	2046	05/02/2026	121.65 Call	Bond Future	3578.5900	3.5786	3092.7900	3.0928	13.575	0.0000	0.0000
2025/03/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2046	07/05/2026		Bond Future	125.3149	125.3149	124.8256	124.8256	0.390	0.0000	0.0000
2025/03/20	2046	07/05/2026	124.95 Call	Bond Future	364.8800	0.3649	0.0000	0.0000	(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	
2025/03/20	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	124.4400	0.1244	100.000	0.0000	0.0000
2025/03/20	2050	08/05/2025		Bond Future	121.6894	121.6894	121.8895	121.8895	0.164	0.0000	0.0000
2025/03/20	2050	08/05/2025	121.16 Call	Bond Future	529.3800	0.5294	729.5400	0.7295	37.810	0.0000	0.0000
2025/03/20	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2050	07/08/2025		Bond Future	121.7103	121.7103	121.9246	121.9246	0.176	0.0000	0.0000
2025/03/20	2050	07/08/2025	119.89 Call	Bond Future	1820.2900	1.8203	2034.6000	2.0346	11.773	0.0000	0.0000
2025/03/20	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2050	06/11/2025		Bond Future	124.0989	124.0989	124.3018	124.3018	0.163	0.0000	0.0000
2025/03/20	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2050	06/11/2025	124.42 Put	Bond Future	321.0900	0.3211	118.2400	0.1182	63.175	0.0000	0.0000
2025/03/20	2050	05/02/2026		Bond Future	124.0966	124.0966	124.3002	124.3002	0.164	0.0000	0.0000
2025/03/20	2050	05/02/2026	122.82 Call	Bond Future	1276.5800	1.2766	1480.1900	1.4802	15.950	0.0000	0.0000
2025/03/20	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	2050	07/05/2026		Bond Future	126.4718	126.4718	126.6851	126.6851	0.169	0.0000	0.0000
2025/03/20	2050	07/05/2026	124.07 Call	Bond Future	2401.7500	2.4018	2615.1100	2.6151	8.884	0.0000	0.0000
2025/03/20	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	AL37	08/05/2025		Index Future	1096.3430	1096.3430	1097.3310	1097.3310	0.090	0.0000	0.0000
2025/03/20	AL37	07/08/2025		Index Future	1117.6710	1117.6710	1118.7710	1118.7710	0.098	0.0000	0.0000
2025/03/20	AL37	06/11/2025		Index Future	1139.3460	1139.3460	1140.3240	1140.3240	0.086	0.0000	0.0000
2025/03/20	AL37	05/02/2026		Index Future	1161.3390	1161.3390	1162.3070	1162.3070	0.083	0.0000	0.0000
2025/03/20	AL37	07/05/2026		Index Future	1183.3380	1183.3380	1184.3790	1184.3790	0.088	0.0000	0.0000
2025/03/20	AL7T	08/05/2025		Index Future	1306.2060	1306.2060	1306.2280	1306.2280	0.002	0.0000	0.0000
2025/03/20	AL7T	07/08/2025		Index Future	1331.6180	1331.6180	1331.7500	1331.7500	0.010	0.0000	0.0000
2025/03/20	AL7T	06/11/2025		Index Future	1357.4420	1357.4420	1357.4060	1357.4060	0.003	0.0000	0.0000
2025/03/20	AL7T	05/02/2026		Index Future	1383.6450	1383.6450	1383.5740	1383.5740	0.005	0.0000	0.0000
2025/03/20	AL7T	07/05/2026		Index Future	1409.8540	1409.8540	1409.8480	1409.8480	0.000	0.0000	0.0000
2025/03/20	ALBI	08/05/2025		Index Future	1121.4190	1121.4190	1121.4430	1121.4430	0.002	0.0000	0.0000
2025/03/20	ALBI	07/08/2025		Index Future	1143.2350	1143.2350	1143.3550	1143.3550	0.010	0.0000	0.0000
2025/03/20	ALBI	06/11/2025		Index Future	1165.4060	1165.4060	1165.3810	1165.3810	0.002	0.0000	0.0000
2025/03/20	ALBI	05/02/2026		Index Future	1187.9020	1187.9020	1187.8480	1187.8480	0.005	0.0000	0.0000
2025/03/20	ALBI	07/05/2026		Index Future	1210.4030	1210.4030	1210.4050	1210.4050	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	
2025/03/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/03/20	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
2025/03/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/20	ES33	08/05/2025		Bond Future	11.2977	81.0078	11.3059	80.9701	0.073	0.0000
2025/03/20	ES33	08/05/2025	12.73 Call	Bond Future	6235.8300	6.2358	6198.0800	6.1981	0.605	0.0000
2025/03/20	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES33	07/08/2025		Bond Future	11.4391	82.6037	11.4462	82.5720	0.062	0.0000
2025/03/20	ES33	07/08/2025	13.56 Call	Bond Future	8799.0500	8.7991	8767.3800	8.7674	0.360	0.0000
2025/03/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES33	06/11/2025		Bond Future	11.5959	80.4283	11.6057	80.3855	0.085	0.0000
2025/03/20	ES33	06/11/2025	12.01 Call	Bond Future	1778.1000	1.7781	1735.2400	1.7352	2.410	0.0000
2025/03/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES33	05/02/2026		Bond Future	11.7702	81.9976	11.7810	81.9519	0.092	0.0000
2025/03/20	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES33	05/02/2026	11.49 Put	Bond Future	1197.9000	1.1979	1243.5700	1.2436	3.813	0.0000
2025/03/20	ES33	07/05/2026		Bond Future	11.9580	79.7685	11.9684	79.7259	0.087	0.0000
2025/03/20	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES33	07/05/2026	11.69 Put	Bond Future	1112.0900	1.1121	1154.6300	1.1546	3.825	0.0000
2025/03/20	ES42	08/05/2025		Bond Future	11.9693	75.4622	11.9828	75.3849	0.112	0.0000
2025/03/20	ES42	08/05/2025	13.25 Call	Bond Future	6831.3000	6.8313	6753.9900	6.7540	1.132	0.0000
2025/03/20	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES42	07/08/2025		Bond Future	12.0969	76.9487	12.1097	76.8762	0.106	0.0000
2025/03/20	ES42	07/08/2025	13.79 Call	Bond Future	8676.4800	8.6765	8604.0100	8.6040	0.835	0.0000
2025/03/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES42	06/11/2025		Bond Future	12.2337	74.1930	12.2488	74.1092	0.124	0.0000
2025/03/20	ES42	06/11/2025	12.39 Call	Bond Future	859.1200	0.8591	775.3400	0.7753	9.752	0.0000
2025/03/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES42	05/02/2026		Bond Future	12.3775	75.6395	12.3935	75.5522	0.130	0.0000
2025/03/20	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES42	05/02/2026	11.85 Put	Bond Future	2960.2100	2.9602	3047.5100	3.0475	2.949	0.0000
2025/03/20	ES42	07/05/2026		Bond Future	12.5354	72.8196	12.5514	72.7344	0.128	0.0000
2025/03/20	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	ES42	07/05/2026	12.20 Put	Bond Future	1821.8400	1.8218	1907.0500	1.9071	4.677	0.0000
2025/03/20	GOVI	08/05/2025		GOVI	1104.7100	1104.7100	1104.7820	1104.7820	0.007	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	
2025/03/20	GOVI	08/05/2025	1,022. Call 00	GOVI	827100.0000	82.7100	827820.0000	82.7820	0.087	0.0000	0.0000
2025/03/20	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	GOVI	07/08/2025		GOVI	1126.2020	1126.2020	1126.3680	1126.3680	0.015	0.0000	0.0000
2025/03/20	GOVI	07/08/2025	1,011. Call 00	GOVI	1152020.0000	115.2020	1153680.0000	115.3680	0.144	0.0000	0.0000
2025/03/20	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	GOVI	06/11/2025		GOVI	1148.0420	1148.0420	1148.0670	1148.0670	0.002	0.0000	0.0000
2025/03/20	GOVI	06/11/2025	1,112. Call 00	GOVI	360420.0000	36.0420	360670.0000	36.0670	0.069	0.0000	0.0000
2025/03/20	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	GOVI	05/02/2026		GOVI	1170.2030	1170.2030	1170.2000	1170.2000	0.000	0.0000	0.0000
2025/03/20	GOVI	05/02/2026	1,150. Call 00	GOVI	202030.0000	20.2030	202000.0000	20.2000	0.015	0.0000	0.0000
2025/03/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	GOVI	07/05/2026		GOVI	1192.3690	1192.3690	1192.4220	1192.4220	0.004	0.0000	0.0000
2025/03/20	GOVI	07/05/2026	1,177. Call 00	GOVI	153690.0000	15.3690	154220.0000	15.4220	0.345	0.0000	0.0000
2025/03/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/20	IGOV	08/05/2025		Index Future	379.7480	379.7480	379.2780	379.2780	0.124	0.0000	0.0000
2025/03/20	IGOV	07/08/2025		Index Future	387.2280	387.2280	386.7810	386.7810	0.115	0.0000	0.0000
2025/03/20	IGOV	06/11/2025		Index Future	394.8290	394.8290	394.3230	394.3230	0.128	0.0000	0.0000
2025/03/20	IGOV	05/02/2026		Index Future	402.5390	402.5390	402.0140	402.0140	0.130	0.0000	0.0000
2025/03/20	IGOV	07/05/2026		Index Future	410.2510	410.2510	409.7360	409.7360	0.126	0.0000	0.0000
2025/03/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/03/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/20	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	
2025/03/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/20	R033	08/05/2025		Bond Future	9.9295	101.5324	9.9126	101.6239	0.171	0.0000	0.0000
2025/03/20	R033	08/05/2025	10.33 Call	Bond Future	2509.4800	2.5095	2585.0300	2.5850	3.011	0.0000	0.0000
2025/03/20	R033	08/05/2025	10.33 Put	Bond Future	379.0100	0.3790	363.0600	0.3631	4.208	0.0000	0.0000
2025/03/20	R033	07/08/2025		Bond Future	10.0247	103.5077	10.0053	103.6096	0.194	0.0000	0.0000
2025/03/20	R033	07/08/2025	10.33 Call	Bond Future	2716.5900	2.7166	2790.1300	2.7901	2.707	0.0000	0.0000
2025/03/20	R033	07/08/2025	10.33 Put	Bond Future	1131.4800	1.1315	1103.1900	1.1032	2.500	0.0000	0.0000
2025/03/20	R033	06/11/2025		Bond Future	10.1295	100.4699	10.1117	100.5604	0.175	0.0000	0.0000
2025/03/20	R033	06/11/2025	10.33 Call	Bond Future	2847.3600	2.8474	2850.8500	2.8509	0.123	0.0000	0.0000
2025/03/20	R033	06/11/2025	10.33 Put	Bond Future	1832.9500	1.8330	1745.8800	1.7459	4.750	0.0000	0.0000
2025/03/20	R033	05/02/2026		Bond Future	10.2456	102.4072	10.2274	102.4970	0.177	0.0000	0.0000
2025/03/20	R033	05/02/2026	10.49 Call	Bond Future	3285.9800	3.2860	3360.9000	3.3609	2.280	0.0000	0.0000
2025/03/20	R033	05/02/2026	10.49 Put	Bond Future	2088.5400	2.0885	2073.6300	2.0736	0.714	0.0000	0.0000
2025/03/20	R033	07/05/2026		Bond Future	10.3781	99.2973	10.3579	99.3938	0.195	0.0000	0.0000
2025/03/20	R033	07/05/2026	10.38 Call	Bond Future	2933.3500	2.9334	2926.7300	2.9267	0.226	0.0000	0.0000
2025/03/20	R033	07/05/2026	10.38 Put	Bond Future	2924.3200	2.9243	2821.1400	2.8211	3.528	0.0000	0.0000
2025/03/20	R035	08/05/2025	10.08 Put	Bond Future	3317.5700	3.3176	3286.8500	3.2869	0.926	0.0000	0.0000
2025/03/20	R035	08/05/2025	10.08 Call	Bond Future	177.1400	0.1771	183.9500	0.1840	3.844	0.0000	0.0000
2025/03/20	R035	08/05/2025	10.58 Put	Bond Future	1336.1600	1.3362	1321.0400	1.3210	1.132	0.0000	0.0000
2025/03/20	R035	08/05/2025	10.58 Call	Bond Future	1050.3900	1.0504	1072.8000	1.0728	2.133	0.0000	0.0000
2025/03/20	R035	08/05/2025	11.01 Call	Bond Future	2556.0600	2.5561	2590.0400	2.5900	1.329	0.0000	0.0000
2025/03/20	R035	08/05/2025	11.01 Put	Bond Future	480.8300	0.4808	477.2800	0.4773	0.738	0.0000	0.0000
2025/03/20	R035	08/05/2025	11.70 Call	Bond Future	5756.0100	5.7560	5793.9400	5.7939	0.659	0.0000	0.0000
2025/03/20	R035	08/05/2025	11.70 Put	Bond Future	64.8600	0.0649	65.2600	0.0653	0.617	0.0000	0.0000
2025/03/20	R035	08/05/2025	10.95 Call	Bond Future	2311.9300	2.3119	2344.8200	2.3448	1.423	0.0000	0.0000
2025/03/20	R035	08/05/2025	10.95 Put	Bond Future	561.0700	0.5611	556.4300	0.5564	0.827	0.0000	0.0000
2025/03/20	R035	08/05/2025	10.44 Put	Bond Future	1779.2900	1.7793	1759.5800	1.7596	1.108	0.0000	0.0000
2025/03/20	R035	08/05/2025	10.44 Call	Bond Future	706.2800	0.7063	724.1000	0.7241	2.523	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	
2025/03/20	R035	08/05/2025	13.35 Call	Bond Future	13546.5000	13.5465	13584.0300	13.5840	0.277	0.0000	0.0000
2025/03/20	R035	08/05/2025	13.35 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/03/20	R035	08/05/2025	12.70 Call	Bond Future	10579.2100	10.5792	10616.7800	10.6168	0.355	0.0000	0.0000
2025/03/20	R035	08/05/2025	12.70 Put	Bond Future	0.9300	0.0009	0.9700	0.0010	4.301	0.0000	0.0000
2025/03/20	R035	08/05/2025	11.46 Put	Bond Future	135.3100	0.1353	135.3500	0.1354	0.030	0.0000	0.0000
2025/03/20	R035	08/05/2025	11.46 Call	Bond Future	4592.2100	4.5922	4629.7800	4.6298	0.818	0.0000	0.0000
2025/03/20	R035	08/05/2025		Bond Future	10.6312	91.2243	10.6245	91.2618	0.063	0.0000	0.0000
2025/03/20	R035	08/05/2025	11.78 Call	Bond Future	6147.5600	6.1476	6185.5000	6.1855	0.617	0.0000	0.0000
2025/03/20	R035	08/05/2025	11.78 Put	Bond Future	50.4200	0.0504	50.8300	0.0508	0.813	0.0000	0.0000
2025/03/20	R035	07/08/2025		Bond Future	10.7395	92.9991	10.7311	93.0449	0.078	0.0000	0.0000
2025/03/20	R035	07/08/2025	12.65 Call	Bond Future	9719.6900	9.7197	9766.4100	9.7664	0.481	0.0000	0.0000
2025/03/20	R035	07/08/2025	12.65 Put	Bond Future	92.3800	0.0924	93.2100	0.0932	0.898	0.0000	0.0000
2025/03/20	R035	07/08/2025	10.08 Put	Bond Future	4261.0700	4.2611	4183.9500	4.1840	1.810	0.0000	0.0000
2025/03/20	R035	07/08/2025	10.08 Call	Bond Future	572.5200	0.5725	541.2900	0.5413	5.455	0.0000	0.0000
2025/03/20	R035	07/08/2025	10.58 Put	Bond Future	2437.4500	2.4375	2354.9000	2.3549	3.387	0.0000	0.0000
2025/03/20	R035	07/08/2025	10.58 Call	Bond Future	1563.5400	1.5635	1526.8800	1.5269	2.345	0.0000	0.0000
2025/03/20	R035	07/08/2025	11.34 Call	Bond Future	4088.3800	4.0884	4079.8500	4.0799	0.209	0.0000	0.0000
2025/03/20	R035	07/08/2025	11.34 Put	Bond Future	899.6200	0.8996	845.2000	0.8452	6.049	0.0000	0.0000
2025/03/20	R035	07/08/2025	11.30 Call	Bond Future	3932.5300	3.9325	3922.4700	3.9225	0.256	0.0000	0.0000
2025/03/20	R035	07/08/2025	11.30 Put	Bond Future	951.3500	0.9514	895.4000	0.8954	5.881	0.0000	0.0000
2025/03/20	R035	06/11/2025	9.91 Put	Bond Future	5811.4700	5.8115	5801.4700	5.8015	0.172	0.0000	0.0000
2025/03/20	R035	06/11/2025	9.91 Call	Bond Future	564.2900	0.5643	589.2300	0.5892	4.420	0.0000	0.0000
2025/03/20	R035	06/11/2025	10.41 Put	Bond Future	3806.3200	3.8063	3810.1600	3.8102	0.101	0.0000	0.0000
2025/03/20	R035	06/11/2025	10.41 Call	Bond Future	1371.9900	1.3720	1410.7700	1.4108	2.827	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.43 Call	Bond Future	4369.3900	4.3694	4421.8800	4.4219	1.201	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.43 Put	Bond Future	1405.2000	1.4052	1422.7500	1.4228	1.249	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.95 Call	Bond Future	6362.8200	6.3628	6414.0100	6.4140	0.805	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.95 Put	Bond Future	811.4200	0.8114	827.6700	0.8277	2.003	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.45 Call	Bond Future	4442.0200	4.4420	4494.4700	4.4945	1.181	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.45 Put	Bond Future	1376.3300	1.3763	1393.8400	1.3938	1.272	0.0000	0.0000
2025/03/20	R035	06/11/2025	10.95 Put	Bond Future	2285.6800	2.2857	2299.6800	2.2997	0.613	0.0000	0.0000
2025/03/20	R035	06/11/2025	10.95 Call	Bond Future	2764.4100	2.7644	2813.3500	2.8134	1.770	0.0000	0.0000
2025/03/20	R035	06/11/2025	10.08 Put	Bond Future	5064.4100	5.0644	5058.9000	5.0589	0.109	0.0000	0.0000
2025/03/20	R035	06/11/2025	10.08 Call	Bond Future	786.4000	0.7864	815.8300	0.8158	3.742	0.0000	0.0000
2025/03/20	R035	06/11/2025	10.58 Put	Bond Future	3258.2300	3.2582	3266.4400	3.2664	0.252	0.0000	0.0000
2025/03/20	R035	06/11/2025	10.58 Call	Bond Future	1754.6700	1.7547	1797.8200	1.7978	2.459	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.67 Call	Bond Future	5264.3800	5.2644	5316.5700	5.3166	0.991	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.67 Put	Bond Future	1092.7700	1.0928	1110.0200	1.1100	1.579	0.0000	0.0000
2025/03/20	R035	06/11/2025		Bond Future	10.8596	90.2961	10.8531	90.3311	0.060	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	
2025/03/20	R035	06/11/2025	11.20 Call	Bond Future	3565.2100	3.5652	3616.8400	3.6168	1.448	0.0000	0.0000
2025/03/20	R035	06/11/2025	11.20 Put	Bond Future	1780.0600	1.7801	1796.7500	1.7968	0.938	0.0000	0.0000
2025/03/20	R035	05/02/2026		Bond Future	10.9922	92.0377	10.9858	92.0711	0.059	0.0000	0.0000
2025/03/20	R035	05/02/2026	10.79 Call	Bond Future	2407.9300	2.4079	2459.9900	2.4600	2.162	0.0000	0.0000
2025/03/20	R035	05/02/2026	10.79 Put	Bond Future	3464.7800	3.4648	3483.4400	3.4834	0.539	0.0000	0.0000
2025/03/20	R035	07/05/2026		Bond Future	11.1320	89.2707	11.1244	89.3092	0.068	0.0000	0.0000
2025/03/20	R035	07/05/2026	10.86 Call	Bond Future	2556.2500	2.5563	2611.1300	2.6111	2.147	0.0000	0.0000
2025/03/20	R035	07/05/2026	10.86 Put	Bond Future	3945.8700	3.9459	3962.2600	3.9623	0.415	0.0000	0.0000
2025/03/20	R038	08/05/2025		Bond Future	11.1062	99.6866	11.1045	99.6981	0.015	0.0000	0.0000
2025/03/20	R038	08/05/2025	11.24 Call	Bond Future	1880.9400	1.8809	1889.8000	1.8898	0.471	0.0000	0.0000
2025/03/20	R038	08/05/2025	11.24 Put	Bond Future	991.8400	0.9918	989.2600	0.9893	0.260	0.0000	0.0000
2025/03/20	R038	07/08/2025		Bond Future	11.2239	101.6260	11.2209	101.6461	0.027	0.0000	0.0000
2025/03/20	R038	07/08/2025	11.24 Call	Bond Future	2331.3500	2.3314	2351.2300	2.3512	0.853	0.0000	0.0000
2025/03/20	R038	07/08/2025	11.24 Put	Bond Future	2225.9400	2.2259	2225.7600	2.2258	0.008	0.0000	0.0000
2025/03/20	R038	06/11/2025		Bond Future	11.3499	98.1102	11.3488	98.1177	0.010	0.0000	0.0000
2025/03/20	R038	06/11/2025	11.24 Call	Bond Future	2614.2700	2.6143	2655.0100	2.6550	1.558	0.0000	0.0000
2025/03/20	R038	06/11/2025	11.24 Put	Bond Future	3323.5000	3.3235	3356.7900	3.3568	1.002	0.0000	0.0000
2025/03/20	R038	06/11/2025	12.33 Call	Bond Future	7102.2300	7.1022	7139.8300	7.1398	0.529	0.0000	0.0000
2025/03/20	R038	06/11/2025	12.33 Put	Bond Future	1099.0300	1.0990	1129.1800	1.1292	2.743	0.0000	0.0000
2025/03/20	R038	06/11/2025	10.98 Put	Bond Future	4257.6200	4.2576	4288.5800	4.2886	0.727	0.0000	0.0000
2025/03/20	R038	06/11/2025	10.98 Call	Bond Future	1840.4800	1.8405	1878.8900	1.8789	2.087	0.0000	0.0000
2025/03/20	R038	05/02/2026		Bond Future	11.4851	100.0018	11.4842	100.0070	0.007	0.0000	0.0000
2025/03/20	R038	05/02/2026	11.44 Call	Bond Future	3356.7900	3.3568	3398.2300	3.3982	1.235	0.0000	0.0000
2025/03/20	R038	05/02/2026	11.44 Put	Bond Future	3640.2800	3.6403	3676.5100	3.6765	0.995	0.0000	0.0000
2025/03/20	R038	07/05/2026		Bond Future	11.6330	96.4044	11.6314	96.4146	0.014	0.0000	0.0000
2025/03/20	R038	07/05/2026	11.40 Call	Bond Future	3310.3100	3.3103	3268.6700	3.2687	1.258	0.0000	0.0000
2025/03/20	R038	07/05/2026	11.40 Put	Bond Future	4755.0900	4.7551	4703.3300	4.7033	1.089	0.0000	0.0000
2025/03/20	R053	08/05/2025		Bond Future	11.5115	102.2793	11.5151	102.2494	0.031	0.0000	0.0000
2025/03/20	R053	08/05/2025	12.64 Call	Bond Future	8781.8100	8.7818	8751.9400	8.7519	0.340	0.0000	0.0000
2025/03/20	R053	08/05/2025	12.64 Put	Bond Future	69.7100	0.0697	69.7400	0.0697	0.043	0.0000	0.0000
2025/03/20	R053	07/08/2025		Bond Future	11.6195	104.2692	11.6221	104.2474	0.023	0.0000	0.0000
2025/03/20	R053	07/08/2025	13.17 Call	Bond Future	11795.0100	11.7950	11777.4400	11.7774	0.149	0.0000	0.0000
2025/03/20	R053	07/08/2025	13.17 Put	Bond Future	359.9300	0.3599	364.1700	0.3642	1.178	0.0000	0.0000
2025/03/20	R053	06/11/2025		Bond Future	11.7337	100.4262	11.7381	100.3906	0.037	0.0000	0.0000
2025/03/20	R053	06/11/2025	11.76 Call	Bond Future	3984.0700	3.9841	3880.3400	3.8803	2.604	0.0000	0.0000
2025/03/20	R053	06/11/2025	11.76 Put	Bond Future	3772.1800	3.7722	3704.0100	3.7040	1.807	0.0000	0.0000
2025/03/20	R053	05/02/2026		Bond Future	11.8547	102.3623	11.8596	102.3236	0.041	0.0000	0.0000
2025/03/20	R053	05/02/2026	11.49 Call	Bond Future	3115.7900	3.1158	3126.8100	3.1268	0.354	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	
2025/03/20	R053	05/02/2026	11.49 Put	Bond Future	6087.2900	6.0873	6137.0100	6.1370	0.817	0.0000	0.0000
2025/03/20	R053	07/05/2026		Bond Future	11.9850	98.4322	11.9894	98.3977	0.037	0.0000	0.0000
2025/03/20	R053	07/05/2026	11.69 Call	Bond Future	4074.1000	4.0741	3973.6100	3.9736	2.467	0.0000	0.0000
2025/03/20	R053	07/05/2026	11.69 Put	Bond Future	6417.1100	6.4171	6351.0600	6.3511	1.029	0.0000	0.0000
2025/03/20	R186	08/05/2025		Bond Future	8.2650	107.4074	8.2457	107.4365	0.233	0.0000	0.0000
2025/03/20	R186	08/05/2025	8.47 Call	Bond Future	388.5800	0.3886	407.4900	0.4075	4.866	0.0000	0.0000
2025/03/20	R186	08/05/2025	8.47 Put	Bond Future	79.2500	0.0793	69.0600	0.0691	12.858	0.0000	0.0000
2025/03/20	R186	07/08/2025		Bond Future	8.3411	104.1885	8.3112	104.2270	0.359	0.0000	0.0000
2025/03/20	R186	07/08/2025	9.68 Call	Bond Future	1726.9200	1.7269	1768.5400	1.7685	2.410	0.0000	0.0000
2025/03/20	R186	07/08/2025	9.68 Put	Bond Future	25.5300	0.0255	28.6700	0.0287	12.299	0.0000	0.0000
2025/03/20	R186	07/08/2025	10.25 Call	Bond Future	2423.7300	2.4237	2463.6200	2.4636	1.646	0.0000	0.0000
2025/03/20	R186	07/08/2025	10.25 Put	Bond Future	9.9900	0.0100	11.4000	0.0114	14.114	0.0000	0.0000
2025/03/20	R186	07/08/2025	9.22 Put	Bond Future	56.5100	0.0565	63.4100	0.0634	12.210	0.0000	0.0000
2025/03/20	R186	07/08/2025	9.22 Call	Bond Future	1177.8300	1.1778	1223.2100	1.2232	3.853	0.0000	0.0000
2025/03/20	R186	06/11/2025		Bond Future	8.4535	106.2083	8.4293	106.2338	0.286	0.0000	0.0000
2025/03/20	R186	06/11/2025	8.13 Call	Bond Future	167.0600	0.1671	171.9300	0.1719	2.915	0.0000	0.0000
2025/03/20	R186	06/11/2025	8.13 Put	Bond Future	509.6500	0.5097	488.9900	0.4890	4.054	0.0000	0.0000
2025/03/20	R186	05/02/2026		Bond Future	8.6520	102.9492	8.6235	102.9726	0.329	0.0000	0.0000
2025/03/20	R186	05/02/2026	8.43 Call	Bond Future	247.4500	0.2475	253.0000	0.2530	2.243	0.0000	0.0000
2025/03/20	R186	05/02/2026	8.43 Put	Bond Future	430.6400	0.4306	412.7400	0.4127	4.157	0.0000	0.0000
2025/03/20	R186	07/05/2026		Bond Future	9.0916	104.8937	9.0421	104.9228	0.544	0.0000	0.0000
2025/03/20	R186	07/05/2026	8.69 Call	Bond Future	180.3100	0.1803	202.1000	0.2021	12.085	0.0000	0.0000
2025/03/20	R186	07/05/2026	8.69 Put	Bond Future	416.5500	0.4166	409.2800	0.4093	1.745	0.0000	0.0000
2025/03/20	R202	08/05/2025		Bond Future	270.5018	270.5018	270.3983	270.3983	0.038	0.0000	0.0000
2025/03/20	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	R202	08/05/2025	272.31 Put	Bond Future	1808.2300	1.8082	1911.6800	1.9117	5.721	0.0000	0.0000
2025/03/20	R202	07/08/2025		Bond Future	270.5764	270.5764	270.4933	270.4933	0.031	0.0000	0.0000
2025/03/20	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	R202	07/08/2025	271.60 Put	Bond Future	1023.6400	1.0236	1106.6800	1.1067	8.112	0.0000	0.0000
2025/03/20	R202	06/11/2025		Bond Future	275.8868	275.8868	275.7672	275.7672	0.043	0.0000	0.0000
2025/03/20	R202	06/11/2025	275.64 Call	Bond Future	246.8000	0.2468	127.2400	0.1272	48.444	0.0000	0.0000
2025/03/20	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	R202	05/02/2026		Bond Future	275.9119	275.9119	275.7833	275.7833	0.047	0.0000	0.0000
2025/03/20	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	R202	05/02/2026	277.82 Put	Bond Future	1908.1000	1.9081	2036.7100	2.0367	6.740	0.0000	0.0000
2025/03/20	R202	07/05/2026		Bond Future	281.1935	281.1935	281.0757	281.0757	0.042	0.0000	0.0000
2025/03/20	R202	07/05/2026	277.55 Call	Bond Future	3643.4800	3.6435	3525.6600	3.5257	3.234	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
2025/03/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	R209	08/05/2025		Bond Future	10.8595	71.7021	10.8681	71.6588	0.080	0.0000
2025/03/20	R209	08/05/2025	11.89 Call	Bond Future	4975.8200	4.9758	4934.3400	4.9343	0.834	0.0000
2025/03/20	R209	08/05/2025	11.89 Put	Bond Future	53.5300	0.0535	55.3200	0.0553	3.344	0.0000
2025/03/20	R209	07/08/2025		Bond Future	10.9637	73.0971	10.9714	73.0590	0.071	0.0000
2025/03/20	R209	07/08/2025	12.68 Call	Bond Future	7955.0500	7.9551	7921.7100	7.9217	0.419	0.0000
2025/03/20	R209	07/08/2025	12.68 Put	Bond Future	136.2700	0.1363	141.0200	0.1410	3.486	0.0000
2025/03/20	R209	06/11/2025		Bond Future	11.0754	71.3614	11.0854	71.3132	0.090	0.0000
2025/03/20	R209	06/11/2025	11.27 Call	Bond Future	2783.1800	2.7832	2781.7500	2.7818	0.051	0.0000
2025/03/20	R209	06/11/2025	11.27 Put	Bond Future	1851.0100	1.8510	1897.7400	1.8977	2.525	0.0000
2025/03/20	R209	05/02/2026		Bond Future	11.1957	72.7377	11.2064	72.6868	0.096	0.0000
2025/03/20	R209	05/02/2026	10.93 Call	Bond Future	2011.2800	2.0113	2013.8100	2.0138	0.126	0.0000
2025/03/20	R209	05/02/2026	10.93 Put	Bond Future	3285.4600	3.2855	3338.8800	3.3389	1.626	0.0000
2025/03/20	R209	07/05/2026		Bond Future	11.3276	70.9601	11.3380	70.9118	0.092	0.0000
2025/03/20	R209	07/05/2026	11.07 Call	Bond Future	2436.2000	2.4362	2435.1400	2.4351	0.044	0.0000
2025/03/20	R209	07/05/2026	11.07 Put	Bond Future	3645.9800	3.6460	3693.2000	3.6932	1.295	0.0000
2025/03/20	R210	08/05/2025		Bond Future	248.0410	248.0410	248.0290	248.0290	0.005	0.0000
2025/03/20	R210	08/05/2025	248.03 Call	Bond Future	11.0400	0.0110	0.0000	0.0000	(100.000)	0.0000
2025/03/20	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	1.0100	0.0010	100.000	0.0000
2025/03/20	R210	07/08/2025		Bond Future	252.9273	252.9273	252.9358	252.9358	0.003	0.0000
2025/03/20	R210	07/08/2025	248.44 Call	Bond Future	4487.2900	4.4873	4495.8400	4.4958	0.191	0.0000
2025/03/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	R210	06/11/2025		Bond Future	254.4610	254.4610	254.4374	254.4374	0.009	0.0000
2025/03/20	R210	06/11/2025	252.14 Call	Bond Future	2320.9800	2.3210	2297.4100	2.2974	1.016	0.0000
2025/03/20	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	R210	05/02/2026		Bond Future	259.4293	259.4293	259.3990	259.3990	0.012	0.0000
2025/03/20	R210	05/02/2026	253.10 Call	Bond Future	6329.2700	6.3293	6299.0200	6.2990	0.478	0.0000
2025/03/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	R210	07/05/2026		Bond Future	260.8935	260.8935	260.8750	260.8750	0.007	0.0000
2025/03/20	R210	07/05/2026	255.40 Call	Bond Future	5493.4900	5.4935	5474.9600	5.4750	0.337	0.0000
2025/03/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/20	R213	08/05/2025		Bond Future	9.5305	90.3110	9.5083	90.4013	0.232	0.0000
2025/03/20	R213	08/05/2025	10.52 Call	Bond Future	3992.2700	3.9923	4083.5000	4.0835	2.285	0.0000
2025/03/20	R213	08/05/2025	10.52 Put	Bond Future	71.0000	0.0710	71.9800	0.0720	1.380	0.0000
2025/03/20	R213	07/08/2025		Bond Future	9.6183	92.0681	9.5930	92.1677	0.263	0.0000
2025/03/20	R213	07/08/2025	11.66 Call	Bond Future	7629.7800	7.6298	7727.8500	7.7279	1.285	0.0000
2025/03/20	R213	07/08/2025	11.66 Put	Bond Future	28.7800	0.0288	27.2700	0.0273	5.247	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
2025/03/20	R213	06/11/2025		Bond Future	9.7225	90.2992	9.6988	90.3890	0.244	0.0000	0.0000
2025/03/20	R213	06/11/2025	10.05 Call	Bond Future	2394.8300	2.3948	2458.3800	2.4584	2.654	0.0000	0.0000
2025/03/20	R213	06/11/2025	10.05 Put	Bond Future	1165.2400	1.1652	1139.0000	1.1390	2.252	0.0000	0.0000
2025/03/20	R213	05/02/2026		Bond Future	9.8429	92.0412	9.8184	92.1304	0.249	0.0000	0.0000
2025/03/20	R213	05/02/2026	9.89 Call	Bond Future	2005.2300	2.0052	2059.7400	2.0597	2.718	0.0000	0.0000
2025/03/20	R213	05/02/2026	9.89 Put	Bond Future	1834.2700	1.8343	1799.5100	1.7995	1.895	0.0000	0.0000
2025/03/20	R213	07/05/2026		Bond Future	9.9766	90.2272	9.9492	90.3226	0.274	0.0000	0.0000
2025/03/20	R213	07/05/2026	9.80 Call	Bond Future	1792.6300	1.7926	1844.7300	1.8447	2.906	0.0000	0.0000
2025/03/20	R213	07/05/2026	9.80 Put	Bond Future	2410.2300	2.4102	2366.9000	2.3669	1.798	0.0000	0.0000
2025/03/20	R214	08/05/2025		Bond Future	11.3747	65.8934	11.3884	65.8209	0.121	0.0000	0.0000
2025/03/20	R214	08/05/2025	12.40 Call	Bond Future	5151.5600	5.1516	5072.6800	5.0727	1.531	0.0000	0.0000
2025/03/20	R214	08/05/2025	12.40 Put	Bond Future	72.4700	0.0725	66.1000	0.0661	8.790	0.0000	0.0000
2025/03/20	R214	07/08/2025		Bond Future	11.4792	67.1754	11.4923	67.1070	0.115	0.0000	0.0000
2025/03/20	R214	07/08/2025	12.97 Call	Bond Future	7328.4200	7.3284	7272.3000	7.2723	0.766	0.0000	0.0000
2025/03/20	R214	07/08/2025	12.97 Put	Bond Future	240.0900	0.2401	252.3500	0.2524	5.106	0.0000	0.0000
2025/03/20	R214	06/11/2025		Bond Future	11.5919	65.1777	11.6072	65.0993	0.132	0.0000	0.0000
2025/03/20	R214	06/11/2025	11.64 Call	Bond Future	2597.1000	2.5971	2588.4200	2.5884	0.334	0.0000	0.0000
2025/03/20	R214	06/11/2025	11.64 Put	Bond Future	2351.7800	2.3518	2421.4100	2.4214	2.961	0.0000	0.0000
2025/03/20	R214	05/02/2026		Bond Future	11.7135	66.4347	11.7297	66.3533	0.138	0.0000	0.0000
2025/03/20	R214	05/02/2026	11.26 Call	Bond Future	1841.8100	1.8418	1772.2400	1.7722	3.777	0.0000	0.0000
2025/03/20	R214	05/02/2026	11.26 Put	Bond Future	4182.2700	4.1823	4194.0800	4.1941	0.282	0.0000	0.0000
2025/03/20	R214	07/05/2026		Bond Future	11.8388	64.3897	11.8549	64.3099	0.136	0.0000	0.0000
2025/03/20	R214	07/05/2026	11.53 Call	Bond Future	2529.0000	2.5290	2524.6600	2.5247	0.172	0.0000	0.0000
2025/03/20	R214	07/05/2026	11.53 Put	Bond Future	4082.7600	4.0828	4158.1700	4.1582	1.847	0.0000	0.0000
2025/03/20	R248	08/05/2025		Bond Future	11.5463	79.3857	11.5549	79.3297	0.075	0.0000	0.0000
2025/03/20	R248	08/05/2025	12.60 Call	Bond Future	6416.7000	6.4167	6363.1700	6.3632	0.834	0.0000	0.0000
2025/03/20	R248	08/05/2025	12.60 Put	Bond Future	87.5000	0.0875	90.0200	0.0900	2.880	0.0000	0.0000
2025/03/20	R248	07/08/2025		Bond Future	11.6540	80.9302	11.6620	80.8797	0.068	0.0000	0.0000
2025/03/20	R248	07/08/2025	13.21 Call	Bond Future	9191.9100	9.1919	9145.4200	9.1454	0.506	0.0000	0.0000
2025/03/20	R248	07/08/2025	13.21 Put	Bond Future	295.7300	0.2957	299.6800	0.2997	1.336	0.0000	0.0000
2025/03/20	R248	06/11/2025		Bond Future	11.7696	78.0567	11.7795	77.9950	0.084	0.0000	0.0000
2025/03/20	R248	06/11/2025	11.74 Call	Bond Future	2945.8300	2.9458	2947.5500	2.9476	0.058	0.0000	0.0000
2025/03/20	R248	06/11/2025	11.74 Put	Bond Future	3131.4000	3.1314	3194.8000	3.1948	2.025	0.0000	0.0000
2025/03/20	R248	05/02/2026		Bond Future	11.8943	79.5619	11.9049	79.4971	0.089	0.0000	0.0000
2025/03/20	R248	05/02/2026	11.46 Call	Bond Future	2344.0700	2.3441	2262.1000	2.2621	3.497	0.0000	0.0000
2025/03/20	R248	05/02/2026	11.46 Put	Bond Future	5089.6700	5.0897	5072.5300	5.0725	0.337	0.0000	0.0000
2025/03/20	R248	07/05/2026		Bond Future	12.0223	76.6221	12.0326	76.5599	0.086	0.0000	0.0000
2025/03/20	R248	07/05/2026	11.72 Call	Bond Future	3257.8200	3.2578	3160.8600	3.1609	2.976	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	
2025/03/20	R248	07/05/2026	11.72 Put	Bond Future	5116.0100	5.1160	5081.2500	5.0813	0.679	0.0000	0.0000
2025/03/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/20	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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