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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/03/2025 TO 27/03/2025

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
2025/03/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	2029	08/05/2025		Bond Future	136.6667	136.6667	136.6832	0.012	0.0000	0.0000
2025/03/27	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2029	08/05/2025	137.85 Put	Bond Future	1183.3200	1.1833	1166.8300	1.394	0.0000	0.0000
2025/03/27	2029	07/08/2025		Bond Future	139.3710	139.3710	139.3879	0.012	0.0000	0.0000
2025/03/27	2029	07/08/2025	137.41 Call	Bond Future	1960.9600	1.9610	1977.9200	0.865	0.0000	0.0000
2025/03/27	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	
2025/03/27	2029	06/11/2025		Bond Future	140.6511	140.6511	140.6690	140.6690	0.013	0.0000	0.0000
2025/03/27	2029	06/11/2025	139.79 Call	Bond Future	861.0700	0.8611	879.0100	0.8790	2.083	0.0000	0.0000
2025/03/27	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2029	05/02/2026		Bond Future	143.3958	143.3958	143.4144	143.4144	0.013	0.0000	0.0000
2025/03/27	2029	05/02/2026	140.11 Call	Bond Future	3285.7600	3.2858	3304.3800	3.3044	0.567	0.0000	0.0000
2025/03/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2029	07/05/2026		Bond Future	144.6819	144.6819	144.7018	144.7018	0.014	0.0000	0.0000
2025/03/27	2029	07/05/2026	141.82 Call	Bond Future	2861.8800	2.8619	2881.7600	2.8818	0.695	0.0000	0.0000
2025/03/27	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2030	08/05/2025	8.72 Put	Bond Future	1669.2000	1.6692	1774.1200	1.7741	6.286	0.0000	0.0000
2025/03/27	2030	08/05/2025	8.72 Call	Bond Future	131.5900	0.1316	107.9000	0.1079	18.003	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.22 Put	Bond Future	522.6900	0.5227	571.2900	0.5713	9.298	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.22 Call	Bond Future	833.0100	0.8330	753.0000	0.7530	9.605	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.54 Call	Bond Future	1665.1700	1.6652	1557.2400	1.5572	6.482	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.54 Put	Bond Future	194.7900	0.1948	215.4700	0.2155	10.617	0.0000	0.0000
2025/03/27	2030	08/05/2025	8.68 Put	Bond Future	1794.7100	1.7947	1903.0500	1.9031	6.037	0.0000	0.0000
2025/03/27	2030	08/05/2025	8.68 Call	Bond Future	107.3700	0.1074	87.1000	0.0871	18.879	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.18 Put	Bond Future	583.7900	0.5838	636.8400	0.6368	9.087	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.18 Call	Bond Future	747.8700	0.7479	672.3100	0.6723	10.103	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.99 Call	Bond Future	3109.9400	3.1099	2985.5000	2.9855	4.001	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.99 Put	Bond Future	37.4200	0.0374	41.5900	0.0416	11.144	0.0000	0.0000
2025/03/27	2030	08/05/2025	8.95 Put	Bond Future	1038.7100	1.0387	1119.0700	1.1191	7.737	0.0000	0.0000
2025/03/27	2030	08/05/2025	8.95 Call	Bond Future	356.5600	0.3566	308.3100	0.3083	13.532	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.45 Put	Bond Future	261.6400	0.2616	288.6400	0.2886	10.320	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.45 Call	Bond Future	1407.5200	1.4075	1305.9100	1.3059	7.219	0.0000	0.0000
2025/03/27	2030	08/05/2025	11.86 Call	Bond Future	9381.1700	9.3812	9252.5600	9.2526	1.371	0.0000	0.0000
2025/03/27	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2030	08/05/2025	10.31 Put	Bond Future	10.0900	0.0101	11.1600	0.0112	10.605	0.0000	0.0000
2025/03/27	2030	08/05/2025	10.31 Call	Bond Future	4201.5300	4.2015	4073.9900	4.0740	3.036	0.0000	0.0000
2025/03/27	2030	08/05/2025	12.28 Call	Bond Future	10724.3200	10.7243	10595.7100	10.5957	1.199	0.0000	0.0000
2025/03/27	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2030	08/05/2025	10.69 Put	Bond Future	1.4900	0.0015	1.6400	0.0016	10.067	0.0000	0.0000
2025/03/27	2030	08/05/2025	10.69 Call	Bond Future	5500.1100	5.5001	5371.6500	5.3717	2.336	0.0000	0.0000
2025/03/27	2030	08/05/2025		Bond Future	9.1352	97.9584	9.1703	97.8298	0.384	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.93 Call	Bond Future	2908.1400	2.9081	2784.8200	2.7848	4.241	0.0000	0.0000
2025/03/27	2030	08/05/2025	9.93 Put	Bond Future	47.2900	0.0473	52.5800	0.0526	11.186	0.0000	0.0000
2025/03/27	2030	07/08/2025	12.12 Call	Bond Future	9507.5100	9.5075	9376.5700	9.3766	1.377	0.0000	0.0000
2025/03/27	2030	07/08/2025	12.12 Put	Bond Future	0.8400	0.0008	0.9200	0.0009	9.524	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	
2025/03/27	2030	07/08/2025	10.48 Put	Bond Future	127.3700	0.1274	136.9400	0.1369	7.514	0.0000	0.0000
2025/03/27	2030	07/08/2025	10.48 Call	Bond Future	4405.5000	4.4055	4284.0500	4.2841	2.757	0.0000	0.0000
2025/03/27	2030	07/08/2025		Bond Future	9.2220	95.8624	9.2595	95.7314	0.407	0.0000	0.0000
2025/03/27	2030	07/08/2025	11.11 Call	Bond Future	6356.6700	6.3567	6227.8400	6.2278	2.027	0.0000	0.0000
2025/03/27	2030	07/08/2025	11.11 Put	Bond Future	24.8300	0.0248	27.0200	0.0270	8.820	0.0000	0.0000
2025/03/27	2030	07/08/2025	8.72 Put	Bond Future	2158.0500	2.1581	2254.2000	2.2542	4.455	0.0000	0.0000
2025/03/27	2030	07/08/2025	8.72 Call	Bond Future	382.4400	0.3824	347.5700	0.3476	9.118	0.0000	0.0000
2025/03/27	2030	07/08/2025	9.22 Put	Bond Future	1099.7300	1.0997	1161.7700	1.1618	5.641	0.0000	0.0000
2025/03/27	2030	07/08/2025	9.22 Call	Bond Future	1092.8400	1.0928	1023.8600	1.0239	6.312	0.0000	0.0000
2025/03/27	2030	07/08/2025	9.81 Call	Bond Future	2456.4500	2.4565	2354.2400	2.3542	4.161	0.0000	0.0000
2025/03/27	2030	07/08/2025	9.81 Put	Bond Future	426.7300	0.4267	455.5400	0.4555	6.751	0.0000	0.0000
2025/03/27	2030	06/11/2025	8.72 Put	Bond Future	2548.0700	2.5481	2643.3400	2.6433	3.739	0.0000	0.0000
2025/03/27	2030	06/11/2025	8.72 Call	Bond Future	536.7700	0.5368	498.7700	0.4988	7.079	0.0000	0.0000
2025/03/27	2030	06/11/2025	9.22 Put	Bond Future	1549.3900	1.5494	1617.9700	1.6180	4.426	0.0000	0.0000
2025/03/27	2030	06/11/2025	9.22 Call	Bond Future	1228.6100	1.2286	1163.9200	1.1639	5.265	0.0000	0.0000
2025/03/27	2030	06/11/2025	10.08 Call	Bond Future	3090.6600	3.0907	2988.6100	2.9886	3.302	0.0000	0.0000
2025/03/27	2030	06/11/2025	10.08 Put	Bond Future	587.0900	0.5871	618.3100	0.6183	5.318	0.0000	0.0000
2025/03/27	2030	06/11/2025		Bond Future	9.3161	97.7094	9.3561	97.5761	0.430	0.0000	0.0000
2025/03/27	2030	06/11/2025	9.54 Call	Bond Future	1836.0100	1.8360	1755.3300	1.7553	4.394	0.0000	0.0000
2025/03/27	2030	06/11/2025	9.54 Put	Bond Future	1093.7200	1.0937	1146.3100	1.1463	4.808	0.0000	0.0000
2025/03/27	2030	05/02/2026		Bond Future	9.4248	95.5845	9.4678	95.4489	0.456	0.0000	0.0000
2025/03/27	2030	05/02/2026	9.49 Call	Bond Future	1729.4800	1.7295	1656.1300	1.6561	4.241	0.0000	0.0000
2025/03/27	2030	05/02/2026	9.49 Put	Bond Future	1523.8100	1.5238	1586.0600	1.5861	4.085	0.0000	0.0000
2025/03/27	2030	07/05/2026		Bond Future	9.5677	97.3962	9.6140	97.2583	0.484	0.0000	0.0000
2025/03/27	2030	07/05/2026	9.39 Call	Bond Future	1446.1600	1.4462	1381.6900	1.3817	4.458	0.0000	0.0000
2025/03/27	2030	07/05/2026	9.39 Put	Bond Future	1977.4900	1.9775	2050.9100	2.0509	3.713	0.0000	0.0000
2025/03/27	2032	08/05/2025	9.40 Put	Bond Future	2511.7400	2.5117	2717.4500	2.7175	8.190	0.0000	0.0000
2025/03/27	2032	08/05/2025	9.40 Call	Bond Future	101.3400	0.1013	74.7100	0.0747	26.278	0.0000	0.0000
2025/03/27	2032	08/05/2025	9.90 Put	Bond Future	929.5800	0.9296	1040.7400	1.0407	11.958	0.0000	0.0000
2025/03/27	2032	08/05/2025	9.90 Call	Bond Future	883.1600	0.8832	761.9800	0.7620	13.721	0.0000	0.0000
2025/03/27	2032	08/05/2025	10.28 Call	Bond Future	2068.2500	2.0683	1886.1700	1.8862	8.804	0.0000	0.0000
2025/03/27	2032	08/05/2025	10.28 Put	Bond Future	367.9900	0.3680	418.2500	0.4183	13.658	0.0000	0.0000
2025/03/27	2032	08/05/2025	9.42 Put	Bond Future	2429.1600	2.4292	2632.1300	2.6321	8.356	0.0000	0.0000
2025/03/27	2032	08/05/2025	9.42 Call	Bond Future	114.7800	0.1148	85.4100	0.0854	25.588	0.0000	0.0000
2025/03/27	2032	08/05/2025	9.92 Put	Bond Future	887.9700	0.8880	995.2200	0.9952	12.078	0.0000	0.0000
2025/03/27	2032	08/05/2025	9.92 Call	Bond Future	934.5400	0.9345	809.4500	0.8095	13.385	0.0000	0.0000
2025/03/27	2032	08/05/2025	10.97 Call	Bond Future	4821.2300	4.8212	4596.7400	4.5967	4.656	0.0000	0.0000
2025/03/27	2032	08/05/2025	10.97 Put	Bond Future	55.5800	0.0556	63.4300	0.0634	14.124	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	
2025/03/27	2032	08/05/2025		Bond Future	9.9100	92.8092	9.9600	92.5769	0.505	0.0000	0.0000
2025/03/27	2032	08/05/2025	10.91 Call	Bond Future	4570.4600	4.5705	4347.5000	4.3475	4.878	0.0000	0.0000
2025/03/27	2032	08/05/2025	10.91 Put	Bond Future	66.0600	0.0661	75.4400	0.0754	14.199	0.0000	0.0000
2025/03/27	2032	07/08/2025		Bond Future	10.0084	94.6230	10.0610	94.3861	0.526	0.0000	0.0000
2025/03/27	2032	07/08/2025	12.01 Call	Bond Future	8550.1600	8.5502	8319.6500	8.3197	2.696	0.0000	0.0000
2025/03/27	2032	07/08/2025	12.01 Put	Bond Future	58.5400	0.0585	64.8700	0.0649	10.813	0.0000	0.0000
2025/03/27	2032	07/08/2025	9.40 Put	Bond Future	3267.4000	3.2674	3448.5200	3.4485	5.543	0.0000	0.0000
2025/03/27	2032	07/08/2025	9.40 Call	Bond Future	471.0200	0.4710	415.3000	0.4153	11.830	0.0000	0.0000
2025/03/27	2032	07/08/2025	9.90 Put	Bond Future	1756.7400	1.7567	1883.0700	1.8831	7.191	0.0000	0.0000
2025/03/27	2032	07/08/2025	9.90 Call	Bond Future	1266.2100	1.2662	1155.7000	1.1557	8.728	0.0000	0.0000
2025/03/27	2032	07/08/2025	10.59 Call	Bond Future	3207.3900	3.2074	3027.7700	3.0278	5.600	0.0000	0.0000
2025/03/27	2032	07/08/2025	10.59 Put	Bond Future	631.0900	0.6311	688.3100	0.6883	9.067	0.0000	0.0000
2025/03/27	2032	06/11/2025	9.40 Put	Bond Future	3900.4800	3.9005	4079.4700	4.0795	4.589	0.0000	0.0000
2025/03/27	2032	06/11/2025	9.40 Call	Bond Future	678.7700	0.6788	616.6100	0.6166	9.158	0.0000	0.0000
2025/03/27	2032	06/11/2025	9.90 Put	Bond Future	2442.7100	2.4427	2578.5300	2.5785	5.560	0.0000	0.0000
2025/03/27	2032	06/11/2025	9.90 Call	Bond Future	1466.7900	1.4668	1361.4600	1.3615	7.181	0.0000	0.0000
2025/03/27	2032	06/11/2025	10.89 Call	Bond Future	4131.2300	4.1312	3949.9500	3.9500	4.388	0.0000	0.0000
2025/03/27	2032	06/11/2025	10.89 Put	Bond Future	854.7200	0.8547	914.5900	0.9146	7.005	0.0000	0.0000
2025/03/27	2032	06/11/2025		Bond Future	10.1221	92.2850	10.1774	92.0439	0.547	0.0000	0.0000
2025/03/27	2032	06/11/2025	10.42 Call	Bond Future	2715.1400	2.7151	2565.4700	2.5655	5.512	0.0000	0.0000
2025/03/27	2032	06/11/2025	10.42 Put	Bond Future	1426.0100	1.4260	1517.4900	1.5175	6.415	0.0000	0.0000
2025/03/27	2032	05/02/2026		Bond Future	10.2467	94.0636	10.3050	93.8180	0.569	0.0000	0.0000
2025/03/27	2032	05/02/2026	10.16 Call	Bond Future	2032.8100	2.0328	1912.3100	1.9123	5.928	0.0000	0.0000
2025/03/27	2032	05/02/2026	10.16 Put	Bond Future	2399.6500	2.3997	2524.7400	2.5247	5.213	0.0000	0.0000
2025/03/27	2032	07/05/2026		Bond Future	10.3883	91.6862	10.4498	91.4362	0.592	0.0000	0.0000
2025/03/27	2032	07/05/2026	10.14 Call	Bond Future	1984.7100	1.9847	1871.8500	1.8719	5.686	0.0000	0.0000
2025/03/27	2032	07/05/2026	10.14 Put	Bond Future	3002.0100	3.0020	3139.1500	3.1392	4.568	0.0000	0.0000
2025/03/27	2033	08/05/2025		Bond Future	128.5621	128.5621	128.6469	128.6469	0.066	0.0000	0.0000
2025/03/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2033	08/05/2025	130.62 Put	Bond Future	2057.9500	2.0580	1973.1100	1.9731	4.123	0.0000	0.0000
2025/03/27	2033	07/08/2025		Bond Future	131.1060	131.1060	131.1926	131.1926	0.066	0.0000	0.0000
2025/03/27	2033	07/08/2025	128.65 Call	Bond Future	2455.9800	2.4560	2542.5500	2.5426	3.525	0.0000	0.0000
2025/03/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2033	06/11/2025		Bond Future	132.1252	132.1252	132.2141	132.2141	0.067	0.0000	0.0000
2025/03/27	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2033	06/11/2025	133.14 Put	Bond Future	1014.7600	1.0148	925.9200	0.9259	8.755	0.0000	0.0000
2025/03/27	2033	05/02/2026		Bond Future	134.7036	134.7036	134.7945	134.7945	0.067	0.0000	0.0000
2025/03/27	2033	05/02/2026	132.88 Call	Bond Future	1823.6000	1.8236	1914.5000	1.9145	4.985	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
2025/03/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/27	2033	07/05/2026		Bond Future	135.7201	135.7201	135.8135	135.8135	0.069	0.0000
2025/03/27	2033	07/05/2026	135.16 Call	Bond Future	560.0600	0.5601	653.5200	0.6535	16.687	0.0000
2025/03/27	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	2037	08/05/2025	10.50 Put	Bond Future	3887.7700	3.8878	4065.0100	4.0650	4.559	0.0000
2025/03/27	2037	08/05/2025	10.50 Call	Bond Future	80.5100	0.0805	63.8900	0.0639	20.643	0.0000
2025/03/27	2037	08/05/2025	11.00 Put	Bond Future	1584.3400	1.5843	1694.7000	1.6947	6.966	0.0000
2025/03/27	2037	08/05/2025	11.00 Call	Bond Future	719.3300	0.7193	635.8300	0.6358	11.608	0.0000
2025/03/27	2037	08/05/2025	11.46 Call	Bond Future	2217.9500	2.2180	2067.0800	2.0671	6.802	0.0000
2025/03/27	2037	08/05/2025	11.46 Put	Bond Future	498.0700	0.4981	541.0600	0.5411	8.631	0.0000
2025/03/27	2037	08/05/2025	12.55 Put	Bond Future	12.3600	0.0124	13.3400	0.0133	7.929	0.0000
2025/03/27	2037	08/05/2025	12.55 Call	Bond Future	7424.0500	7.4241	7231.1700	7.2312	2.598	0.0000
2025/03/27	2037	08/05/2025	13.30 Put	Bond Future	0.2900	0.0003	0.3100	0.0003	6.897	0.0000
2025/03/27	2037	08/05/2025	13.30 Call	Bond Future	11002.6400	11.0026	10808.8000	10.8088	1.762	0.0000
2025/03/27	2037	08/05/2025	13.35 Put	Bond Future	0.2100	0.0002	0.2300	0.0002	9.524	0.0000
2025/03/27	2037	08/05/2025	13.35 Call	Bond Future	11233.1200	11.2331	11039.2800	11.0393	1.726	0.0000
2025/03/27	2037	08/05/2025		Bond Future	11.1517	85.2550	11.1860	85.0611	0.308	0.0000
2025/03/27	2037	08/05/2025	12.25 Call	Bond Future	5940.7300	5.9407	5750.1600	5.7502	3.208	0.0000
2025/03/27	2037	08/05/2025	12.25 Put	Bond Future	37.5300	0.0375	40.8200	0.0408	8.766	0.0000
2025/03/27	2037	07/08/2025		Bond Future	11.2740	82.6601	11.3097	82.4625	0.317	0.0000
2025/03/27	2037	07/08/2025	13.01 Call	Bond Future	9035.9800	9.0360	8847.1300	8.8471	2.090	0.0000
2025/03/27	2037	07/08/2025	13.01 Put	Bond Future	148.4000	0.1484	157.1600	0.1572	5.903	0.0000
2025/03/27	2037	07/08/2025	12.17 Call	Bond Future	5352.4000	5.3524	5186.2500	5.1863	3.104	0.0000
2025/03/27	2037	07/08/2025	12.17 Put	Bond Future	586.2300	0.5862	617.6900	0.6177	5.366	0.0000
2025/03/27	2037	07/08/2025	11.42 Call	Bond Future	2469.2800	2.4693	2349.6500	2.3497	4.845	0.0000
2025/03/27	2037	07/08/2025	11.42 Put	Bond Future	1665.1900	1.6652	1743.1700	1.7432	4.683	0.0000
2025/03/27	2037	07/08/2025	10.55 Put	Bond Future	4629.7100	4.6297	4785.8000	4.7858	3.371	0.0000
2025/03/27	2037	07/08/2025	10.55 Call	Bond Future	473.6400	0.4736	432.1200	0.4321	8.766	0.0000
2025/03/27	2037	07/08/2025	10.64 Put	Bond Future	4219.0400	4.2190	4367.6700	4.3677	3.523	0.0000
2025/03/27	2037	07/08/2025	10.64 Call	Bond Future	595.2400	0.5952	546.2600	0.5463	8.229	0.0000
2025/03/27	2037	07/08/2025	11.82 Call	Bond Future	3919.6100	3.9196	3771.3600	3.7714	3.782	0.0000
2025/03/27	2037	07/08/2025	11.82 Put	Bond Future	967.8600	0.9679	1017.2200	1.0172	5.100	0.0000
2025/03/27	2037	07/08/2025	11.07 Call	Bond Future	1448.2300	1.4482	1359.7300	1.3597	6.111	0.0000
2025/03/27	2037	07/08/2025	11.07 Put	Bond Future	2590.7100	2.5907	2699.8200	2.6998	4.212	0.0000
2025/03/27	2037	07/08/2025	10.34 Put	Bond Future	5677.0500	5.6771	5848.1800	5.8482	3.014	0.0000
2025/03/27	2037	07/08/2025	10.34 Call	Bond Future	261.1400	0.2611	234.6600	0.2347	10.140	0.0000
2025/03/27	2037	07/08/2025	10.50 Put	Bond Future	4867.7600	4.8678	5027.7600	5.0278	3.287	0.0000
2025/03/27	2037	07/08/2025	10.50 Call	Bond Future	414.0100	0.4140	376.4000	0.3764	9.084	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	
2025/03/27	2037	07/08/2025	11.00 Put	Bond Future	2817.2600	2.8173	2932.9600	2.9330	4.107	0.0000	0.0000
2025/03/27	2037	07/08/2025	11.00 Call	Bond Future	1277.6900	1.2777	1195.7800	1.1958	6.411	0.0000	0.0000
2025/03/27	2037	07/08/2025	11.83 Call	Bond Future	3958.6900	3.9587	3809.8300	3.8098	3.760	0.0000	0.0000
2025/03/27	2037	07/08/2025	11.83 Put	Bond Future	954.2700	0.9543	1003.0200	1.0030	5.109	0.0000	0.0000
2025/03/27	2037	06/11/2025	10.50 Put	Bond Future	5797.5900	5.7976	5952.9500	5.9530	2.680	0.0000	0.0000
2025/03/27	2037	06/11/2025	10.50 Call	Bond Future	703.5300	0.7035	657.6900	0.6577	6.516	0.0000	0.0000
2025/03/27	2037	06/11/2025	11.00 Put	Bond Future	3818.4400	3.8184	3939.0700	3.9391	3.159	0.0000	0.0000
2025/03/27	2037	06/11/2025	11.00 Call	Bond Future	1611.8600	1.6119	1531.2900	1.5313	4.999	0.0000	0.0000
2025/03/27	2037	06/11/2025	12.16 Call	Bond Future	5269.1400	5.2691	5118.1900	5.1182	2.865	0.0000	0.0000
2025/03/27	2037	06/11/2025	12.16 Put	Bond Future	1270.4900	1.2705	1320.7400	1.3207	3.955	0.0000	0.0000
2025/03/27	2037	06/11/2025		Bond Future	11.3984	84.2525	11.4355	84.0513	0.325	0.0000	0.0000
2025/03/27	2037	06/11/2025	11.63 Call	Bond Future	3382.2700	3.3823	3259.0600	3.2591	3.643	0.0000	0.0000
2025/03/27	2037	06/11/2025	11.63 Put	Bond Future	2136.5200	2.1365	2214.5100	2.2145	3.650	0.0000	0.0000
2025/03/27	2037	05/02/2026	12.27 Call	Bond Future	5504.5700	5.5046	5358.0000	5.3580	2.663	0.0000	0.0000
2025/03/27	2037	05/02/2026	12.27 Put	Bond Future	1708.4400	1.7084	1766.7500	1.7668	3.413	0.0000	0.0000
2025/03/27	2037	05/02/2026	10.90 Put	Bond Future	5008.1600	5.0082	5141.0500	5.1411	2.653	0.0000	0.0000
2025/03/27	2037	05/02/2026	10.90 Call	Bond Future	1543.7000	1.5437	1471.7100	1.4717	4.663	0.0000	0.0000
2025/03/27	2037	05/02/2026		Bond Future	11.5325	81.6174	11.5711	81.4125	0.334	0.0000	0.0000
2025/03/27	2037	05/02/2026	11.20 Call	Bond Future	2207.7900	2.2078	2117.3700	2.1174	4.095	0.0000	0.0000
2025/03/27	2037	05/02/2026	11.20 Put	Bond Future	4004.1000	4.0041	4118.5600	4.1186	2.859	0.0000	0.0000
2025/03/27	2037	05/02/2026	11.86 Call	Bond Future	4101.2900	4.1013	3973.5100	3.9735	3.116	0.0000	0.0000
2025/03/27	2037	05/02/2026	11.86 Put	Bond Future	2384.2600	2.3843	2461.3600	2.4614	3.234	0.0000	0.0000
2025/03/27	2037	05/02/2026	11.36 Call	Bond Future	2615.7100	2.6157	2515.6300	2.5156	3.826	0.0000	0.0000
2025/03/27	2037	05/02/2026	11.36 Put	Bond Future	3540.8400	3.5408	3645.6400	3.6456	2.960	0.0000	0.0000
2025/03/27	2037	05/02/2026	10.65 Put	Bond Future	5989.1500	5.9892	6136.9300	6.1369	2.467	0.0000	0.0000
2025/03/27	2037	05/02/2026	10.65 Call	Bond Future	1099.1300	1.0991	1042.0300	1.0420	5.195	0.0000	0.0000
2025/03/27	2037	07/05/2026		Bond Future	11.6828	83.1632	11.7229	82.9547	0.344	0.0000	0.0000
2025/03/27	2037	07/05/2026	11.32 Call	Bond Future	2598.3900	2.5984	2504.9500	2.5050	3.596	0.0000	0.0000
2025/03/27	2037	07/05/2026	11.32 Put	Bond Future	4517.0500	4.5171	4632.1100	4.6321	2.547	0.0000	0.0000
2025/03/27	2038	08/05/2025		Bond Future	139.7334	139.7334	139.5790	139.5790	0.110	0.0000	0.0000
2025/03/27	2038	08/05/2025	139.68 Call	Bond Future	53.4100	0.0534	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	100.9800	0.1010	100.000	0.0000	0.0000
2025/03/27	2038	07/08/2025		Bond Future	140.3661	140.3661	140.2089	140.2089	0.112	0.0000	0.0000
2025/03/27	2038	07/08/2025	139.56 Call	Bond Future	806.0500	0.8061	648.9000	0.6489	19.496	0.0000	0.0000
2025/03/27	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2038	06/11/2025		Bond Future	143.1048	143.1048	142.9450	142.9450	0.112	0.0000	0.0000
2025/03/27	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2038	06/11/2025	143.88 Put	Bond Future	775.1600	0.7752	934.9600	0.9350	20.615	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	
2025/03/27	2038	05/02/2026		Bond Future	143.7215	143.7215	143.5595	143.5595	0.113	0.0000	0.0000
2025/03/27	2038	05/02/2026	143.20 Call	Bond Future	521.4800	0.5215	359.4500	0.3595	31.071	0.0000	0.0000
2025/03/27	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2038	07/05/2026		Bond Future	146.4815	146.4815	146.3169	146.3169	0.112	0.0000	0.0000
2025/03/27	2038	07/05/2026	144.53 Call	Bond Future	1951.4600	1.9515	1786.8600	1.7869	8.435	0.0000	0.0000
2025/03/27	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2040	08/05/2025	13.43 Put	Bond Future	1.9200	0.0019	2.1000	0.0021	9.375	0.0000	0.0000
2025/03/27	2040	08/05/2025	13.43 Call	Bond Future	10219.2700	10.2193	9982.5000	9.9825	2.317	0.0000	0.0000
2025/03/27	2040	08/05/2025	12.75 Put	Bond Future	36.0800	0.0361	39.8200	0.0398	10.366	0.0000	0.0000
2025/03/27	2040	08/05/2025	12.75 Call	Bond Future	6777.5600	6.7776	6544.3500	6.5444	3.441	0.0000	0.0000
2025/03/27	2040	08/05/2025	13.50 Put	Bond Future	1.3300	0.0013	1.4500	0.0015	9.023	0.0000	0.0000
2025/03/27	2040	08/05/2025	13.50 Call	Bond Future	10562.3200	10.5623	10325.4900	10.3255	2.242	0.0000	0.0000
2025/03/27	2040	08/05/2025		Bond Future	11.5591	84.6007	11.5984	84.3638	0.340	0.0000	0.0000
2025/03/27	2040	08/05/2025	12.63 Call	Bond Future	6155.4800	6.1555	5924.2600	5.9243	3.756	0.0000	0.0000
2025/03/27	2040	08/05/2025	12.63 Put	Bond Future	54.2800	0.0543	60.0100	0.0600	10.556	0.0000	0.0000
2025/03/27	2040	07/08/2025		Bond Future	11.6866	81.7424	11.7274	81.5009	0.350	0.0000	0.0000
2025/03/27	2040	07/08/2025	13.29 Call	Bond Future	8944.2200	8.9442	8717.6300	8.7176	2.533	0.0000	0.0000
2025/03/27	2040	07/08/2025	13.29 Put	Bond Future	224.0500	0.2241	238.9700	0.2390	6.659	0.0000	0.0000
2025/03/27	2040	07/08/2025	10.80 Put	Bond Future	5837.6900	5.8377	6043.7900	6.0438	3.531	0.0000	0.0000
2025/03/27	2040	07/08/2025	10.80 Call	Bond Future	321.6300	0.3216	286.2200	0.2862	11.010	0.0000	0.0000
2025/03/27	2040	07/08/2025	11.40 Put	Bond Future	3060.4100	3.0604	3204.3600	3.2044	4.704	0.0000	0.0000
2025/03/27	2040	07/08/2025	11.40 Call	Bond Future	1335.9900	1.3360	1238.4300	1.2384	7.302	0.0000	0.0000
2025/03/27	2040	07/08/2025	12.00 Call	Bond Future	3252.9100	3.2529	3092.0000	3.0920	4.947	0.0000	0.0000
2025/03/27	2040	07/08/2025	12.00 Put	Bond Future	1427.5400	1.4275	1508.1400	1.5081	5.646	0.0000	0.0000
2025/03/27	2040	06/11/2025		Bond Future	11.8153	83.3169	11.8577	83.0710	0.359	0.0000	0.0000
2025/03/27	2040	06/11/2025	11.84 Call	Bond Future	2934.6100	2.9346	2800.8200	2.8008	4.559	0.0000	0.0000
2025/03/27	2040	06/11/2025	11.84 Put	Bond Future	2791.2400	2.7912	2903.3100	2.9033	4.015	0.0000	0.0000
2025/03/27	2040	05/02/2026		Bond Future	11.9534	80.4132	11.9975	80.1627	0.369	0.0000	0.0000
2025/03/27	2040	05/02/2026	11.49 Call	Bond Future	2136.1700	2.1362	2034.6200	2.0346	4.754	0.0000	0.0000
2025/03/27	2040	05/02/2026	11.49 Put	Bond Future	4843.4000	4.8434	4992.3000	4.9923	3.074	0.0000	0.0000
2025/03/27	2040	07/05/2026		Bond Future	12.1061	81.9358	12.1519	81.6808	0.378	0.0000	0.0000
2025/03/27	2040	07/05/2026	11.67 Call	Bond Future	2629.6000	2.6296	2520.1600	2.5202	4.162	0.0000	0.0000
2025/03/27	2040	07/05/2026	11.67 Put	Bond Future	5119.8700	5.1199	5265.4300	5.2654	2.843	0.0000	0.0000
2025/03/27	2044	08/05/2025	10.85 Put	Bond Future	5608.3100	5.6083	5842.8400	5.8428	4.182	0.0000	0.0000
2025/03/27	2044	08/05/2025	10.85 Call	Bond Future	26.5800	0.0266	19.3700	0.0194	27.126	0.0000	0.0000
2025/03/27	2044	08/05/2025	11.76 Call	Bond Future	1432.0500	1.4321	1288.3300	1.2883	10.036	0.0000	0.0000
2025/03/27	2044	08/05/2025	11.76 Put	Bond Future	1107.2300	1.1072	1205.2500	1.2053	8.853	0.0000	0.0000
2025/03/27	2044	08/05/2025	11.35 Put	Bond Future	2648.9200	2.6489	2827.2200	2.8272	6.731	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	
2025/03/27	2044	08/05/2025	11.35 Call	Bond Future	398.4800	0.3985	335.0400	0.3350	15.920	0.0000	0.0000
2025/03/27	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2044	08/05/2025	Put	Bond Future	19821.2300	19.8212	20062.9700	20.0630	1.220	0.0000	0.0000
2025/03/27	2044	08/05/2025	12.40 Call	Bond Future	4272.6400	4.2726	4050.8700	4.0509	5.190	0.0000	0.0000
2025/03/27	2044	08/05/2025	12.40 Put	Bond Future	187.8900	0.1879	207.8600	0.2079	10.629	0.0000	0.0000
2025/03/27	2044	08/05/2025	11.65 Call	Bond Future	1078.6300	1.0786	956.1700	0.9562	11.353	0.0000	0.0000
2025/03/27	2044	08/05/2025	11.65 Put	Bond Future	1431.4600	1.4315	1550.7400	1.5507	8.333	0.0000	0.0000
2025/03/27	2044	08/05/2025	10.92 Put	Bond Future	5145.1200	5.1451	5376.0100	5.3760	4.488	0.0000	0.0000
2025/03/27	2044	08/05/2025	10.92 Call	Bond Future	42.9500	0.0430	32.1000	0.0321	25.262	0.0000	0.0000
2025/03/27	2044	08/05/2025		Bond Future	11.7071	80.1788	11.7464	79.9370	0.336	0.0000	0.0000
2025/03/27	2044	08/05/2025	12.72 Call	Bond Future	5921.2600	5.9213	5686.7000	5.6867	3.961	0.0000	0.0000
2025/03/27	2044	08/05/2025	12.72 Put	Bond Future	67.3100	0.0673	74.4900	0.0745	10.667	0.0000	0.0000
2025/03/27	2044	07/08/2025		Bond Future	11.8300	77.3594	11.8709	77.1130	0.345	0.0000	0.0000
2025/03/27	2044	07/08/2025	13.34 Call	Bond Future	8609.5800	8.6096	8381.5800	8.3816	2.648	0.0000	0.0000
2025/03/27	2044	07/08/2025	13.34 Put	Bond Future	288.1900	0.2882	306.6100	0.3066	6.392	0.0000	0.0000
2025/03/27	2044	07/08/2025	11.85 Call	Bond Future	2324.8000	2.3248	2189.5800	2.1896	5.816	0.0000	0.0000
2025/03/27	2044	07/08/2025	11.85 Put	Bond Future	2204.0600	2.2041	2315.2600	2.3153	5.045	0.0000	0.0000
2025/03/27	2044	07/08/2025	11.30 Put	Bond Future	4191.9200	4.1919	4365.0700	4.3651	4.131	0.0000	0.0000
2025/03/27	2044	07/08/2025	11.30 Call	Bond Future	875.8300	0.8758	802.5600	0.8026	8.366	0.0000	0.0000
2025/03/27	2044	07/08/2025	10.63 Put	Bond Future	7973.9500	7.9740	8203.5000	8.2035	2.879	0.0000	0.0000
2025/03/27	2044	07/08/2025	10.63 Call	Bond Future	128.7800	0.1288	111.9100	0.1119	13.100	0.0000	0.0000
2025/03/27	2044	06/11/2025		Bond Future	11.9536	78.8494	11.9959	78.5986	0.354	0.0000	0.0000
2025/03/27	2044	06/11/2025	11.88 Call	Bond Future	2669.1800	2.6692	2540.6200	2.5406	4.816	0.0000	0.0000
2025/03/27	2044	06/11/2025	11.88 Put	Bond Future	3108.5200	3.1085	3230.8200	3.2308	3.934	0.0000	0.0000
2025/03/27	2044	05/02/2026		Bond Future	12.0856	75.9848	12.1296	75.7293	0.363	0.0000	0.0000
2025/03/27	2044	05/02/2026	11.56 Call	Bond Future	2018.5500	2.0186	1919.5200	1.9195	4.906	0.0000	0.0000
2025/03/27	2044	05/02/2026	11.56 Put	Bond Future	5186.4800	5.1865	5342.9400	5.3429	3.017	0.0000	0.0000
2025/03/27	2044	07/05/2026		Bond Future	12.2306	77.4234	12.2762	77.1632	0.373	0.0000	0.0000
2025/03/27	2044	07/05/2026	11.80 Call	Bond Future	2692.0900	2.6921	2579.7900	2.5798	4.171	0.0000	0.0000
2025/03/27	2044	07/05/2026	11.80 Put	Bond Future	5220.4200	5.2204	5368.3200	5.3683	2.833	0.0000	0.0000
2025/03/27	2046	08/05/2025		Bond Future	120.1936	120.1936	119.8298	119.8298	0.303	0.0000	0.0000
2025/03/27	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2046	08/05/2025	121.97 Put	Bond Future	1776.4000	1.7764	2140.1600	2.1402	20.477	0.0000	0.0000
2025/03/27	2046	07/08/2025		Bond Future	122.5720	122.5720	122.2011	122.2011	0.303	0.0000	0.0000
2025/03/27	2046	07/08/2025	118.69 Call	Bond Future	3882.0000	3.8820	3511.1100	3.5111	9.554	0.0000	0.0000
2025/03/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2046	06/11/2025		Bond Future	122.7014	122.7014	122.3241	122.3241	0.307	0.0000	0.0000
2025/03/27	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/27	2046	06/11/2025	125.41 Put	Bond Future	2708.6400	2.7086	3085.8700	3.0859	13.927	0.0000	0.0000
2025/03/27	2046	05/02/2026		Bond Future	125.0954	125.0954	124.7109	124.7109	0.307	0.0000	0.0000
2025/03/27	2046	05/02/2026	121.65 Call	Bond Future	3445.4200	3.4454	3060.9200	3.0609	11.160	0.0000	0.0000
2025/03/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2046	07/05/2026		Bond Future	125.1897	125.1897	124.7990	124.7990	0.312	0.0000	0.0000
2025/03/27	2046	07/05/2026	124.95 Call	Bond Future	239.6500	0.2397	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/27	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	151.0500	0.1511	100.000	0.0000	0.0000
2025/03/27	2050	08/05/2025		Bond Future	121.0529	121.0529	121.2481	121.2481	0.161	0.0000	0.0000
2025/03/27	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	88.0600	0.0881	100.000	0.0000	0.0000
2025/03/27	2050	08/05/2025	121.16 Put	Bond Future	107.0900	0.1071	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/27	2050	07/08/2025		Bond Future	121.0723	121.0723	121.2714	121.2714	0.164	0.0000	0.0000
2025/03/27	2050	07/08/2025	119.89 Call	Bond Future	1182.2700	1.1823	1381.3600	1.3814	16.840	0.0000	0.0000
2025/03/27	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2050	06/11/2025		Bond Future	123.4344	123.4344	123.6379	123.6379	0.165	0.0000	0.0000
2025/03/27	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2050	06/11/2025	124.42 Put	Bond Future	985.5700	0.9856	782.0900	0.7821	20.646	0.0000	0.0000
2025/03/27	2050	05/02/2026		Bond Future	123.4192	123.4192	123.6275	123.6275	0.169	0.0000	0.0000
2025/03/27	2050	05/02/2026	122.82 Call	Bond Future	599.1500	0.5992	807.5000	0.8075	34.774	0.0000	0.0000
2025/03/27	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	2050	07/05/2026		Bond Future	125.7891	125.7891	126.0017	126.0017	0.169	0.0000	0.0000
2025/03/27	2050	07/05/2026	124.07 Call	Bond Future	1719.1000	1.7191	1931.7000	1.9317	12.367	0.0000	0.0000
2025/03/27	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	AL37	08/05/2025		Index Future	1095.1940	1095.1940	1093.2820	1093.2820	0.175	0.0000	0.0000
2025/03/27	AL37	07/08/2025		Index Future	1116.5970	1116.5970	1114.6490	1114.6490	0.174	0.0000	0.0000
2025/03/27	AL37	06/11/2025		Index Future	1138.1270	1138.1270	1136.1440	1136.1440	0.174	0.0000	0.0000
2025/03/27	AL37	05/02/2026		Index Future	1160.0840	1160.0840	1158.0660	1158.0660	0.174	0.0000	0.0000
2025/03/27	AL37	07/05/2026		Index Future	1182.1330	1182.1330	1180.0800	1180.0800	0.174	0.0000	0.0000
2025/03/27	AL7T	08/05/2025		Index Future	1300.8420	1300.8420	1298.9720	1298.9720	0.144	0.0000	0.0000
2025/03/27	AL7T	07/08/2025		Index Future	1326.2640	1326.2640	1324.3580	1324.3580	0.144	0.0000	0.0000
2025/03/27	AL7T	06/11/2025		Index Future	1351.8360	1351.8360	1349.8980	1349.8980	0.143	0.0000	0.0000
2025/03/27	AL7T	05/02/2026		Index Future	1377.9170	1377.9170	1375.9440	1375.9440	0.143	0.0000	0.0000
2025/03/27	AL7T	07/05/2026		Index Future	1404.1060	1404.1060	1402.0990	1402.0990	0.143	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/27	ALBI	08/05/2025		Index Future	1116.5920	1116.5920	1114.5180	1114.5180	0.186	0.0000	0.0000
2025/03/27	ALBI	07/08/2025		Index Future	1138.4130	1138.4130	1136.3000	1136.3000	0.186	0.0000	0.0000
2025/03/27	ALBI	06/11/2025		Index Future	1160.3630	1160.3630	1158.2130	1158.2130	0.185	0.0000	0.0000
2025/03/27	ALBI	05/02/2026		Index Future	1182.7500	1182.7500	1180.5600	1180.5600	0.185	0.0000	0.0000
2025/03/27	ALBI	07/05/2026		Index Future	1205.2300	1205.2300	1203.0020	1203.0020	0.185	0.0000	0.0000
2025/03/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/03/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/27	ES33	08/05/2025		Bond Future	11.3546	80.7473	11.3939	80.5681	0.346	0.0000
2025/03/27	ES33	08/05/2025	12.73 Call	Bond Future	5975.3500	5.9754	5796.0700	5.7961	3.000	0.0000
2025/03/27	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	ES33	07/08/2025		Bond Future	11.4970	82.3451	11.5381	82.1624	0.357	0.0000
2025/03/27	ES33	07/08/2025	13.56 Call	Bond Future	8540.5200	8.5405	8357.7500	8.3578	2.140	0.0000
2025/03/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	ES33	06/11/2025		Bond Future	11.6587	80.1555	11.7016	79.9693	0.369	0.0000
2025/03/27	ES33	06/11/2025	12.01 Call	Bond Future	1505.2200	1.5052	1319.1100	1.3191	12.364	0.0000
2025/03/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	ES33	05/02/2026		Bond Future	11.8363	81.7184	11.8813	81.5289	0.380	0.0000
2025/03/27	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	ES33	05/02/2026	11.49 Put	Bond Future	1477.0800	1.4771	1666.6000	1.6666	12.831	0.0000
2025/03/27	ES33	07/05/2026		Bond Future	12.0261	79.4891	12.0733	79.2962	0.392	0.0000
2025/03/27	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	ES33	07/05/2026	11.69 Put	Bond Future	1391.4100	1.3914	1584.3200	1.5843	13.864	0.0000
2025/03/27	ES42	08/05/2025		Bond Future	12.0772	74.8453	12.1063	74.6808	0.240	0.0000
2025/03/27	ES42	08/05/2025	13.25 Call	Bond Future	6214.4500	6.2145	6049.8900	6.0499	2.648	0.0000
2025/03/27	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	ES42	07/08/2025		Bond Future	12.2077	76.3262	12.2378	76.1585	0.247	0.0000
2025/03/27	ES42	07/08/2025	13.79 Call	Bond Future	8054.0500	8.0541	7886.3300	7.8863	2.082	0.0000
2025/03/27	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	ES42	06/11/2025		Bond Future	12.3504	73.5498	12.3817	73.3790	0.253	0.0000
2025/03/27	ES42	06/11/2025	12.39 Call	Bond Future	215.9000	0.2159	45.1000	0.0451	79.111	0.0000
2025/03/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/27	ES42	05/02/2026		Bond Future	12.4990	74.9829	12.5315	74.8090	0.260	0.0000
2025/03/27	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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	
2025/03/27	ES42	05/02/2026	11.85 Put	Bond Future	3616.8500	3.6169	3790.7600	3.7908	4.808	0.0000	0.0000
2025/03/27	ES42	07/05/2026		Bond Future	12.6610	72.1553	12.6948	71.9782	0.267	0.0000	0.0000
2025/03/27	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	ES42	07/05/2026	12.20 Put	Bond Future	2486.1400	2.4861	2663.1700	2.6632	7.121	0.0000	0.0000
2025/03/27	GOVI	08/05/2025		GOVI	1100.2430	1100.2430	1098.1510	1098.1510	0.190	0.0000	0.0000
2025/03/27	GOVI	08/05/2025	1,022.00 Call	GOVI	782430.0000	78.2430	761510.0000	76.1510	2.674	0.0000	0.0000
2025/03/27	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	GOVI	07/08/2025		GOVI	1121.7450	1121.7450	1119.6120	1119.6120	0.190	0.0000	0.0000
2025/03/27	GOVI	07/08/2025	1,011.00 Call	GOVI	1107450.0000	110.7450	1086120.0000	108.6120	1.926	0.0000	0.0000
2025/03/27	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	GOVI	06/11/2025		GOVI	1143.3740	1143.3740	1141.2040	1141.2040	0.190	0.0000	0.0000
2025/03/27	GOVI	06/11/2025	1,112.00 Call	GOVI	313740.0000	31.3740	292040.0000	29.2040	6.917	0.0000	0.0000
2025/03/27	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	GOVI	05/02/2026		GOVI	1165.4330	1165.4330	1163.2230	1163.2230	0.190	0.0000	0.0000
2025/03/27	GOVI	05/02/2026	1,150.00 Call	GOVI	154330.0000	15.4330	132230.0000	13.2230	14.320	0.0000	0.0000
2025/03/27	GOVI	05/02/2026	1,150.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	GOVI	07/05/2026		GOVI	1187.5830	1187.5830	1185.3350	1185.3350	0.189	0.0000	0.0000
2025/03/27	GOVI	07/05/2026	1,177.00 Call	GOVI	105830.0000	10.5830	83350.0000	8.3350	21.242	0.0000	0.0000
2025/03/27	GOVI	07/05/2026	1,177.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/27	IGOV	08/05/2025		Index Future	380.2210	380.2210	378.5080	378.5080	0.451	0.0000	0.0000
2025/03/27	IGOV	07/08/2025		Index Future	387.7450	387.7450	385.9980	385.9980	0.451	0.0000	0.0000
2025/03/27	IGOV	06/11/2025		Index Future	395.3120	395.3120	393.5320	393.5320	0.450	0.0000	0.0000
2025/03/27	IGOV	05/02/2026		Index Future	403.0280	403.0280	401.2140	401.2140	0.450	0.0000	0.0000
2025/03/27	IGOV	07/05/2026		Index Future	410.7760	410.7760	408.9290	408.9290	0.450	0.0000	0.0000
2025/03/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	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	
2025/03/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/03/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/27	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/27	R033	08/05/2025		Bond Future	9.9585	101.3762	10.0085	101.1073	0.502	0.0000	0.0000
2025/03/27	R033	08/05/2025	10.33 Call	Bond Future	2337.6600	2.3377	2123.8100	2.1238	9.148	0.0000	0.0000
2025/03/27	R033	08/05/2025	10.33 Put	Bond Future	363.3200	0.3633	418.4000	0.4184	15.160	0.0000	0.0000
2025/03/27	R033	07/08/2025		Bond Future	10.0533	103.3574	10.1058	103.0833	0.522	0.0000	0.0000
2025/03/27	R033	07/08/2025	10.33 Call	Bond Future	2590.7500	2.5908	2413.6500	2.4137	6.836	0.0000	0.0000
2025/03/27	R033	07/08/2025	10.33 Put	Bond Future	1155.9400	1.1559	1252.9500	1.2530	8.392	0.0000	0.0000
2025/03/27	R033	06/11/2025		Bond Future	10.1619	100.3049	10.2169	100.0258	0.541	0.0000	0.0000
2025/03/27	R033	06/11/2025	10.33 Call	Bond Future	2673.6200	2.6736	2511.9500	2.5120	6.047	0.0000	0.0000
2025/03/27	R033	06/11/2025	10.33 Put	Bond Future	1824.1600	1.8242	1941.5500	1.9416	6.435	0.0000	0.0000
2025/03/27	R033	05/02/2026		Bond Future	10.2799	102.2378	10.3377	101.9536	0.562	0.0000	0.0000
2025/03/27	R033	05/02/2026	10.49 Call	Bond Future	3185.4900	3.1855	3020.4400	3.0204	5.181	0.0000	0.0000
2025/03/27	R033	05/02/2026	10.49 Put	Bond Future	2157.4500	2.1575	2276.6200	2.2766	5.524	0.0000	0.0000
2025/03/27	R033	07/05/2026		Bond Future	10.4129	99.1312	10.4737	98.8418	0.584	0.0000	0.0000
2025/03/27	R033	07/05/2026	10.38 Call	Bond Future	2771.0700	2.7711	2623.6200	2.6236	5.321	0.0000	0.0000
2025/03/27	R033	07/05/2026	10.38 Put	Bond Future	2928.1300	2.9281	3070.0400	3.0700	4.846	0.0000	0.0000
2025/03/27	R035	08/05/2025	10.08 Put	Bond Future	3551.1100	3.5511	3694.6000	3.6946	4.041	0.0000	0.0000
2025/03/27	R035	08/05/2025	10.08 Call	Bond Future	112.1100	0.1121	92.9500	0.0930	17.090	0.0000	0.0000
2025/03/27	R035	08/05/2025	10.58 Put	Bond Future	1431.7900	1.4318	1514.8900	1.5149	5.804	0.0000	0.0000
2025/03/27	R035	08/05/2025	10.58 Call	Bond Future	847.4500	0.8475	767.9000	0.7679	9.387	0.0000	0.0000
2025/03/27	R035	08/05/2025	11.01 Call	Bond Future	2275.2500	2.2753	2145.9100	2.1459	5.685	0.0000	0.0000
2025/03/27	R035	08/05/2025	11.01 Put	Bond Future	498.5900	0.4986	531.9000	0.5319	6.681	0.0000	0.0000
2025/03/27	R035	08/05/2025	11.70 Call	Bond Future	5451.9500	5.4520	5292.9800	5.2930	2.916	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	
2025/03/27	R035	08/05/2025	11.70 Put	Bond Future	59.3700	0.0594	63.0500	0.0631	6.198	0.0000	0.0000
2025/03/27	R035	08/05/2025	10.95 Call	Bond Future	2037.9900	2.0380	1914.0700	1.9141	6.081	0.0000	0.0000
2025/03/27	R035	08/05/2025	10.95 Put	Bond Future	585.7000	0.5857	624.4300	0.6244	6.613	0.0000	0.0000
2025/03/27	R035	08/05/2025	10.44 Put	Bond Future	1913.5700	1.9136	2015.9900	2.0160	5.352	0.0000	0.0000
2025/03/27	R035	08/05/2025	10.44 Call	Bond Future	541.9900	0.5420	481.7600	0.4818	11.113	0.0000	0.0000
2025/03/27	R035	08/05/2025	13.35 Call	Bond Future	13247.9200	13.2479	13085.2700	13.0853	1.228	0.0000	0.0000
2025/03/27	R035	08/05/2025	13.35 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/03/27	R035	08/05/2025	12.70 Call	Bond Future	10280.3200	10.2803	10117.6800	10.1177	1.582	0.0000	0.0000
2025/03/27	R035	08/05/2025	12.70 Put	Bond Future	0.6100	0.0006	0.6200	0.0006	1.639	0.0000	0.0000
2025/03/27	R035	08/05/2025	11.46 Put	Bond Future	130.5000	0.1305	139.1700	0.1392	6.644	0.0000	0.0000
2025/03/27	R035	08/05/2025	11.46 Call	Bond Future	4288.8300	4.2888	4134.8500	4.1349	3.590	0.0000	0.0000
2025/03/27	R035	08/05/2025		Bond Future	10.6850	90.9257	10.7144	90.7630	0.275	0.0000	0.0000
2025/03/27	R035	08/05/2025	11.78 Call	Bond Future	5843.8300	5.8438	5683.9000	5.6839	2.737	0.0000	0.0000
2025/03/27	R035	08/05/2025	11.78 Put	Bond Future	45.2600	0.0453	47.9800	0.0480	6.010	0.0000	0.0000
2025/03/27	R035	07/08/2025		Bond Future	10.7941	92.7026	10.8248	92.5368	0.284	0.0000	0.0000
2025/03/27	R035	07/08/2025	12.65 Call	Bond Future	9426.7700	9.4268	9265.9400	9.2659	1.706	0.0000	0.0000
2025/03/27	R035	07/08/2025	12.65 Put	Bond Future	95.8800	0.0959	100.8500	0.1009	5.184	0.0000	0.0000
2025/03/27	R035	07/08/2025	10.08 Put	Bond Future	4429.2200	4.4292	4560.0800	4.5601	2.954	0.0000	0.0000
2025/03/27	R035	07/08/2025	10.08 Call	Bond Future	444.2500	0.4443	409.3100	0.4093	7.865	0.0000	0.0000
2025/03/27	R035	07/08/2025	10.58 Put	Bond Future	2510.7900	2.5108	2602.9000	2.6029	3.669	0.0000	0.0000
2025/03/27	R035	07/08/2025	10.58 Call	Bond Future	1340.4600	1.3405	1266.7700	1.2668	5.497	0.0000	0.0000
2025/03/27	R035	07/08/2025	11.34 Call	Bond Future	3791.1200	3.7911	3665.2800	3.6653	3.319	0.0000	0.0000
2025/03/27	R035	07/08/2025	11.34 Put	Bond Future	898.7800	0.8988	938.7400	0.9387	4.446	0.0000	0.0000
2025/03/27	R035	07/08/2025	11.30 Call	Bond Future	3637.4100	3.6374	3513.6700	3.5137	3.402	0.0000	0.0000
2025/03/27	R035	07/08/2025	11.30 Put	Bond Future	952.6500	0.9527	994.7100	0.9947	4.415	0.0000	0.0000
2025/03/27	R035	06/11/2025	9.91 Put	Bond Future	6065.5300	6.0655	6202.5100	6.2025	2.258	0.0000	0.0000
2025/03/27	R035	06/11/2025	9.91 Call	Bond Future	505.7300	0.5057	473.9600	0.4740	6.282	0.0000	0.0000
2025/03/27	R035	06/11/2025	10.41 Put	Bond Future	4008.2600	4.0083	4116.6500	4.1167	2.704	0.0000	0.0000
2025/03/27	R035	06/11/2025	10.41 Call	Bond Future	1261.3100	1.2613	1200.9500	1.2010	4.786	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.43 Call	Bond Future	4154.2800	4.1543	4036.5200	4.0365	2.835	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.43 Put	Bond Future	1502.7100	1.5027	1553.7000	1.5537	3.393	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.95 Call	Bond Future	6111.0700	6.1111	5973.8100	5.9738	2.246	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.95 Put	Bond Future	872.2900	0.8723	903.7800	0.9038	3.610	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.45 Call	Bond Future	4225.2000	4.2252	4106.5400	4.1065	2.808	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.45 Put	Bond Future	1472.1300	1.4721	1522.2200	1.5222	3.403	0.0000	0.0000
2025/03/27	R035	06/11/2025	10.95 Put	Bond Future	2427.9700	2.4280	2503.5400	2.5035	3.112	0.0000	0.0000
2025/03/27	R035	06/11/2025	10.95 Call	Bond Future	2594.0800	2.5941	2500.9000	2.5009	3.592	0.0000	0.0000
2025/03/27	R035	06/11/2025	10.08 Put	Bond Future	5301.6600	5.3017	5429.6600	5.4297	2.414	0.0000	0.0000
2025/03/27	R035	06/11/2025	10.08 Call	Bond Future	711.0300	0.7110	670.2800	0.6703	5.731	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	
2025/03/27	R035	06/11/2025	10.58 Put	Bond Future	3441.4100	3.4414	3539.2300	3.5392	2.842	0.0000	0.0000
2025/03/27	R035	06/11/2025	10.58 Call	Bond Future	1625.2300	1.6252	1554.3000	1.5543	4.364	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.67 Call	Bond Future	5030.6000	5.0306	4902.9100	4.9029	2.538	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.67 Put	Bond Future	1171.6100	1.1716	1212.6700	1.2127	3.505	0.0000	0.0000
2025/03/27	R035	06/11/2025		Bond Future	10.9186	89.9835	10.9505	89.8148	0.292	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.20 Call	Bond Future	3370.4600	3.3705	3263.7200	3.2637	3.167	0.0000	0.0000
2025/03/27	R035	06/11/2025	11.20 Put	Bond Future	1897.9300	1.8979	1959.9400	1.9599	3.267	0.0000	0.0000
2025/03/27	R035	05/02/2026		Bond Future	11.0541	91.7178	11.0874	91.5461	0.302	0.0000	0.0000
2025/03/27	R035	05/02/2026	10.79 Call	Bond Future	2273.6500	2.2737	2194.2700	2.1943	3.491	0.0000	0.0000
2025/03/27	R035	05/02/2026	10.79 Put	Bond Future	3650.3300	3.6503	3742.6900	3.7427	2.530	0.0000	0.0000
2025/03/27	R035	07/05/2026		Bond Future	11.1955	88.9506	11.2303	88.7758	0.311	0.0000	0.0000
2025/03/27	R035	07/05/2026	10.86 Call	Bond Future	2429.2100	2.4292	2350.3800	2.3504	3.245	0.0000	0.0000
2025/03/27	R035	07/05/2026	10.86 Put	Bond Future	4138.9300	4.1389	4234.8500	4.2349	2.318	0.0000	0.0000
2025/03/27	R038	08/05/2025		Bond Future	11.1593	99.3329	11.2089	99.0034	0.445	0.0000	0.0000
2025/03/27	R038	08/05/2025	11.24 Call	Bond Future	1588.1100	1.5881	1391.1600	1.3912	12.402	0.0000	0.0000
2025/03/27	R038	08/05/2025	11.24 Put	Bond Future	1052.7900	1.0528	1185.3000	1.1853	12.587	0.0000	0.0000
2025/03/27	R038	07/08/2025		Bond Future	11.2777	101.2741	11.3294	100.9383	0.458	0.0000	0.0000
2025/03/27	R038	07/08/2025	11.24 Call	Bond Future	2113.2000	2.1132	1943.1900	1.9432	8.045	0.0000	0.0000
2025/03/27	R038	07/08/2025	11.24 Put	Bond Future	2359.7200	2.3597	2525.5700	2.5256	7.028	0.0000	0.0000
2025/03/27	R038	06/11/2025		Bond Future	11.4078	97.7400	11.4615	97.3979	0.471	0.0000	0.0000
2025/03/27	R038	06/11/2025	11.24 Call	Bond Future	2439.6800	2.4397	2280.1700	2.2802	6.538	0.0000	0.0000
2025/03/27	R038	06/11/2025	11.24 Put	Bond Future	3519.1600	3.5192	3701.6800	3.7017	5.186	0.0000	0.0000
2025/03/27	R038	06/11/2025	12.33 Call	Bond Future	6814.0000	6.8140	6547.4300	6.5474	3.912	0.0000	0.0000
2025/03/27	R038	06/11/2025	12.33 Put	Bond Future	1181.0500	1.1811	1256.5100	1.2565	6.389	0.0000	0.0000
2025/03/27	R038	06/11/2025	10.98 Put	Bond Future	4489.0000	4.4890	4703.9400	4.7039	4.788	0.0000	0.0000
2025/03/27	R038	06/11/2025	10.98 Call	Bond Future	1701.6100	1.7016	1574.5200	1.5745	7.469	0.0000	0.0000
2025/03/27	R038	05/02/2026		Bond Future	11.5455	99.6232	11.6015	99.2748	0.485	0.0000	0.0000
2025/03/27	R038	05/02/2026	11.44 Call	Bond Future	3174.7500	3.1748	3002.2500	3.0023	5.433	0.0000	0.0000
2025/03/27	R038	05/02/2026	11.44 Put	Bond Future	3836.8300	3.8368	4012.7100	4.0127	4.584	0.0000	0.0000
2025/03/27	R038	07/05/2026		Bond Future	11.6951	96.0250	11.7534	95.6703	0.499	0.0000	0.0000
2025/03/27	R038	07/05/2026	11.40 Call	Bond Future	3063.3700	3.0634	2903.0300	2.9030	5.234	0.0000	0.0000
2025/03/27	R038	07/05/2026	11.40 Put	Bond Future	4887.6100	4.8876	5081.9900	5.0820	3.977	0.0000	0.0000
2025/03/27	R053	08/05/2025		Bond Future	11.6159	101.4111	11.6503	101.1282	0.296	0.0000	0.0000
2025/03/27	R053	08/05/2025	12.64 Call	Bond Future	7918.7900	7.9188	7642.6200	7.6426	3.488	0.0000	0.0000
2025/03/27	R053	08/05/2025	12.64 Put	Bond Future	74.9300	0.0749	81.6600	0.0817	8.982	0.0000	0.0000
2025/03/27	R053	07/08/2025		Bond Future	11.7268	103.3929	11.7624	103.1046	0.304	0.0000	0.0000
2025/03/27	R053	07/08/2025	13.17 Call	Bond Future	10968.0700	10.9681	10702.3500	10.7024	2.423	0.0000	0.0000
2025/03/27	R053	07/08/2025	13.17 Put	Bond Future	409.2300	0.4092	431.8000	0.4318	5.515	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	
2025/03/27	R053	06/11/2025		Bond Future	11.8466	99.5213	11.8836	99.2277	0.312	0.0000	0.0000
2025/03/27	R053	06/11/2025	11.76 Call	Bond Future	3389.5000	3.3895	3239.5300	3.2395	4.425	0.0000	0.0000
2025/03/27	R053	06/11/2025	11.76 Put	Bond Future	4082.5200	4.0825	4226.1500	4.2262	3.518	0.0000	0.0000
2025/03/27	R053	05/02/2026		Bond Future	11.9721	101.4387	12.0105	101.1397	0.321	0.0000	0.0000
2025/03/27	R053	05/02/2026	11.49 Call	Bond Future	2734.1000	2.7341	2614.7900	2.6148	4.364	0.0000	0.0000
2025/03/27	R053	05/02/2026	11.49 Put	Bond Future	6629.2100	6.6292	6808.8700	6.8089	2.710	0.0000	0.0000
2025/03/27	R053	07/05/2026		Bond Future	12.1062	97.4975	12.1462	97.1931	0.330	0.0000	0.0000
2025/03/27	R053	07/05/2026	11.69 Call	Bond Future	3544.7200	3.5447	3411.8900	3.4119	3.747	0.0000	0.0000
2025/03/27	R053	07/05/2026	11.69 Put	Bond Future	6822.4100	6.8224	6993.9500	6.9940	2.514	0.0000	0.0000
2025/03/27	R186	08/05/2025		Bond Future	8.3011	107.3528	8.3164	107.3297	0.184	0.0000	0.0000
2025/03/27	R186	08/05/2025	8.47 Call	Bond Future	335.8000	0.3358	317.6900	0.3177	5.393	0.0000	0.0000
2025/03/27	R186	08/05/2025	8.47 Put	Bond Future	81.0900	0.0811	86.0400	0.0860	6.104	0.0000	0.0000
2025/03/27	R186	07/08/2025		Bond Future	8.3773	104.1420	8.3956	104.1186	0.218	0.0000	0.0000
2025/03/27	R186	07/08/2025	9.68 Call	Bond Future	1685.8100	1.6858	1663.3800	1.6634	1.331	0.0000	0.0000
2025/03/27	R186	07/08/2025	9.68 Put	Bond Future	30.9300	0.0309	31.9400	0.0319	3.265	0.0000	0.0000
2025/03/27	R186	07/08/2025	10.25 Call	Bond Future	2379.1500	2.3792	2356.0400	2.3560	0.971	0.0000	0.0000
2025/03/27	R186	07/08/2025	10.25 Put	Bond Future	11.9200	0.0119	12.2500	0.0123	2.768	0.0000	0.0000
2025/03/27	R186	07/08/2025	9.22 Put	Bond Future	69.8700	0.0699	72.3200	0.0723	3.507	0.0000	0.0000
2025/03/27	R186	07/08/2025	9.22 Call	Bond Future	1144.6800	1.1447	1123.6900	1.1237	1.834	0.0000	0.0000
2025/03/27	R186	06/11/2025		Bond Future	8.5098	106.1488	8.5322	106.1252	0.263	0.0000	0.0000
2025/03/27	R186	06/11/2025	8.13 Call	Bond Future	141.2500	0.1413	133.7800	0.1338	5.288	0.0000	0.0000
2025/03/27	R186	06/11/2025	8.13 Put	Bond Future	543.3500	0.5434	559.4700	0.5595	2.967	0.0000	0.0000
2025/03/27	R186	05/02/2026		Bond Future	8.7272	102.8872	8.7561	102.8635	0.331	0.0000	0.0000
2025/03/27	R186	05/02/2026	8.43 Call	Bond Future	215.5900	0.2156	206.1400	0.2061	4.383	0.0000	0.0000
2025/03/27	R186	05/02/2026	8.43 Put	Bond Future	460.7300	0.4607	475.0500	0.4751	3.108	0.0000	0.0000
2025/03/27	R186	07/05/2026		Bond Future	9.1877	104.8374	9.2284	104.8134	0.444	0.0000	0.0000
2025/03/27	R186	07/05/2026	8.69 Call	Bond Future	168.6200	0.1686	160.1700	0.1602	5.011	0.0000	0.0000
2025/03/27	R186	07/05/2026	8.69 Put	Bond Future	461.2400	0.4612	476.7100	0.4767	3.354	0.0000	0.0000
2025/03/27	R202	08/05/2025		Bond Future	270.1366	270.1366	271.1015	271.1015	0.357	0.0000	0.0000
2025/03/27	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	R202	08/05/2025	272.31 Put	Bond Future	2173.4500	2.1735	1208.5200	1.2085	44.396	0.0000	0.0000
2025/03/27	R202	07/08/2025		Bond Future	270.2274	270.2274	271.2119	271.2119	0.364	0.0000	0.0000
2025/03/27	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	R202	07/08/2025	271.60 Put	Bond Future	1372.6300	1.3726	388.1300	0.3881	71.724	0.0000	0.0000
2025/03/27	R202	06/11/2025		Bond Future	275.5005	275.5005	276.5049	276.5049	0.365	0.0000	0.0000
2025/03/27	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	864.8500	0.8649	100.000	0.0000	0.0000
2025/03/27	R202	06/11/2025	275.64 Put	Bond Future	139.5500	0.1396	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/27	R202	05/02/2026		Bond Future	275.5171	275.5171	276.5432	276.5432	0.372	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
2025/03/27	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/27	R202	05/02/2026	277.82 Put	Bond Future	2302.8700	2.3029	1276.8400	1.2768	44.554	0.0000
2025/03/27	R202	07/05/2026		Bond Future	280.8086	280.8086	281.8552	281.8552	0.373	0.0000
2025/03/27	R202	07/05/2026	277.55 Call	Bond Future	3258.6100	3.2586	4305.2300	4.3052	32.119	0.0000
2025/03/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/27	R209	08/05/2025		Bond Future	10.9184	71.4079	10.9579	71.2113	0.362	0.0000
2025/03/27	R209	08/05/2025	11.89 Call	Bond Future	4676.8600	4.6769	4485.9200	4.4859	4.083	0.0000
2025/03/27	R209	08/05/2025	11.89 Put	Bond Future	48.7800	0.0488	54.4500	0.0545	11.624	0.0000
2025/03/27	R209	07/08/2025		Bond Future	11.0235	72.8034	11.0645	72.6030	0.372	0.0000
2025/03/27	R209	07/08/2025	12.68 Call	Bond Future	7667.5600	7.6676	7477.3600	7.4774	2.481	0.0000
2025/03/27	R209	07/08/2025	12.68 Put	Bond Future	142.4600	0.1425	152.6600	0.1527	7.160	0.0000
2025/03/27	R209	06/11/2025		Bond Future	11.1392	71.0538	11.1818	70.8497	0.382	0.0000
2025/03/27	R209	06/11/2025	11.27 Call	Bond Future	2604.4300	2.6044	2486.6300	2.4866	4.523	0.0000
2025/03/27	R209	06/11/2025	11.27 Put	Bond Future	1979.8400	1.9798	2066.1500	2.0662	4.359	0.0000
2025/03/27	R209	05/02/2026		Bond Future	11.2622	72.4232	11.3064	72.2154	0.392	0.0000
2025/03/27	R209	05/02/2026	10.93 Call	Bond Future	1876.7500	1.8768	1786.6600	1.7867	4.800	0.0000
2025/03/27	R209	05/02/2026	10.93 Put	Bond Future	3465.3800	3.4654	3583.1200	3.5831	3.398	0.0000
2025/03/27	R209	07/05/2026		Bond Future	11.3958	70.6443	11.4417	70.4327	0.403	0.0000
2025/03/27	R209	07/05/2026	11.07 Call	Bond Future	2293.7700	2.2938	2198.2500	2.1983	4.164	0.0000
2025/03/27	R209	07/05/2026	11.07 Put	Bond Future	3819.3500	3.8194	3935.4200	3.9354	3.039	0.0000
2025/03/27	R210	08/05/2025		Bond Future	247.1577	247.1577	246.7881	246.7881	0.150	0.0000
2025/03/27	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/27	R210	08/05/2025	248.03 Put	Bond Future	872.2800	0.8723	1241.9400	1.2419	42.379	0.0000
2025/03/27	R210	07/08/2025		Bond Future	252.0484	252.0484	251.6716	251.6716	0.149	0.0000
2025/03/27	R210	07/08/2025	248.44 Call	Bond Future	3608.3500	3.6084	3231.5500	3.2316	10.442	0.0000
2025/03/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/27	R210	06/11/2025		Bond Future	253.5375	253.5375	253.1547	253.1547	0.151	0.0000
2025/03/27	R210	06/11/2025	252.14 Call	Bond Future	1397.4900	1.3975	1014.6800	1.0147	27.393	0.0000
2025/03/27	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/27	R210	05/02/2026		Bond Future	258.4846	258.4846	258.0950	258.0950	0.151	0.0000
2025/03/27	R210	05/02/2026	253.10 Call	Bond Future	5384.6100	5.3846	4995.0100	4.9950	7.235	0.0000
2025/03/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/27	R210	07/05/2026		Bond Future	259.9511	259.9511	259.5558	259.5558	0.152	0.0000
2025/03/27	R210	07/05/2026	255.40 Call	Bond Future	4551.0500	4.5511	4155.7800	4.1558	8.685	0.0000
2025/03/27	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/27	R213	08/05/2025		Bond Future	9.5601	90.1904	9.6155	89.9655	0.579	0.0000
2025/03/27	R213	08/05/2025	10.52 Call	Bond Future	3865.0900	3.8651	3650.8200	3.6508	5.544	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	
2025/03/27	R213	08/05/2025	10.52 Put	Bond Future	64.4200	0.0644	75.0700	0.0751	16.532	0.0000	0.0000
2025/03/27	R213	07/08/2025		Bond Future	9.6476	91.9530	9.7061	91.7237	0.606	0.0000	0.0000
2025/03/27	R213	07/08/2025	11.66 Call	Bond Future	7513.3700	7.5134	7288.1200	7.2881	2.998	0.0000	0.0000
2025/03/27	R213	07/08/2025	11.66 Put	Bond Future	27.4300	0.0274	31.4600	0.0315	14.692	0.0000	0.0000
2025/03/27	R213	06/11/2025		Bond Future	9.7562	90.1715	9.8181	89.9381	0.634	0.0000	0.0000
2025/03/27	R213	06/11/2025	10.05 Call	Bond Future	2301.8800	2.3019	2157.9100	2.1579	6.254	0.0000	0.0000
2025/03/27	R213	06/11/2025	10.05 Put	Bond Future	1199.9600	1.2000	1289.4200	1.2894	7.455	0.0000	0.0000
2025/03/27	R213	05/02/2026		Bond Future	9.8791	91.9099	9.9447	91.6722	0.664	0.0000	0.0000
2025/03/27	R213	05/02/2026	9.89 Call	Bond Future	1926.4200	1.9264	1803.6500	1.8037	6.373	0.0000	0.0000
2025/03/27	R213	05/02/2026	9.89 Put	Bond Future	1886.7500	1.8868	2001.6900	2.0017	6.092	0.0000	0.0000
2025/03/27	R213	07/05/2026		Bond Future	10.0133	90.0992	10.0831	89.8572	0.696	0.0000	0.0000
2025/03/27	R213	07/05/2026	9.80 Call	Bond Future	1726.0800	1.7261	1615.8400	1.6158	6.387	0.0000	0.0000
2025/03/27	R213	07/05/2026	9.80 Put	Bond Future	2471.6800	2.4717	2603.4200	2.6034	5.330	0.0000	0.0000
2025/03/27	R214	08/05/2025		Bond Future	11.4844	65.3193	11.5137	65.1673	0.255	0.0000	0.0000
2025/03/27	R214	08/05/2025	12.40 Call	Bond Future	4575.7700	4.5758	4428.4300	4.4284	3.220	0.0000	0.0000
2025/03/27	R214	08/05/2025	12.40 Put	Bond Future	70.7900	0.0708	75.5000	0.0755	6.653	0.0000	0.0000
2025/03/27	R214	07/08/2025		Bond Future	11.5916	66.5958	11.6219	66.4409	0.262	0.0000	0.0000
2025/03/27	R214	07/08/2025	12.97 Call	Bond Future	6789.2900	6.7893	6646.7000	6.6467	2.100	0.0000	0.0000
2025/03/27	R214	07/08/2025	12.97 Put	Bond Future	280.4900	0.2805	292.8700	0.2929	4.414	0.0000	0.0000
2025/03/27	R214	06/11/2025		Bond Future	11.7098	64.5793	11.7411	64.4216	0.268	0.0000	0.0000
2025/03/27	R214	06/11/2025	11.64 Call	Bond Future	2288.9300	2.2889	2206.0300	2.2060	3.622	0.0000	0.0000
2025/03/27	R214	06/11/2025	11.64 Put	Bond Future	2641.9800	2.6420	2716.8000	2.7168	2.832	0.0000	0.0000
2025/03/27	R214	05/02/2026		Bond Future	11.8359	65.8240	11.8684	65.6634	0.275	0.0000	0.0000
2025/03/27	R214	05/02/2026	11.26 Call	Bond Future	1551.6800	1.5517	1491.3400	1.4913	3.889	0.0000	0.0000
2025/03/27	R214	05/02/2026	11.26 Put	Bond Future	4502.8000	4.5028	4603.1000	4.6031	2.228	0.0000	0.0000
2025/03/27	R214	07/05/2026		Bond Future	11.9647	63.7716	11.9984	63.6081	0.281	0.0000	0.0000
2025/03/27	R214	07/05/2026	11.53 Call	Bond Future	2268.6600	2.2687	2197.0000	2.1970	3.159	0.0000	0.0000
2025/03/27	R214	07/05/2026	11.53 Put	Bond Future	4440.5100	4.4405	4532.3600	4.5324	2.068	0.0000	0.0000
2025/03/27	R248	08/05/2025		Bond Future	11.6457	78.7475	11.6954	78.4324	0.426	0.0000	0.0000
2025/03/27	R248	08/05/2025	12.60 Call	Bond Future	5784.3000	5.7843	5482.9800	5.4830	5.209	0.0000	0.0000
2025/03/27	R248	08/05/2025	12.60 Put	Bond Future	93.3400	0.0933	107.1200	0.1071	14.763	0.0000	0.0000
2025/03/27	R248	07/08/2025		Bond Future	11.7560	80.2864	11.8075	79.9653	0.438	0.0000	0.0000
2025/03/27	R248	07/08/2025	13.21 Call	Bond Future	8581.3600	8.5814	8287.9900	8.2880	3.419	0.0000	0.0000
2025/03/27	R248	07/08/2025	13.21 Put	Bond Future	328.9300	0.3289	356.7300	0.3567	8.452	0.0000	0.0000
2025/03/27	R248	06/11/2025		Bond Future	11.8769	77.3914	11.9303	77.0642	0.449	0.0000	0.0000
2025/03/27	R248	06/11/2025	11.74 Call	Bond Future	2611.4000	2.6114	2452.3700	2.4524	6.090	0.0000	0.0000
2025/03/27	R248	06/11/2025	11.74 Put	Bond Future	3462.2400	3.4622	3630.3600	3.6304	4.856	0.0000	0.0000
2025/03/27	R248	05/02/2026		Bond Future	12.0059	78.8828	12.0613	78.5496	0.461	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	
2025/03/27	R248	05/02/2026	11.46 Call	Bond Future	1998.0100	1.9980	1873.6400	1.8736	6.225	0.0000	0.0000
2025/03/27	R248	05/02/2026	11.46 Put	Bond Future	5422.7300	5.4227	5631.6100	5.6316	3.852	0.0000	0.0000
2025/03/27	R248	07/05/2026		Bond Future	12.1373	75.9351	12.1948	75.5957	0.474	0.0000	0.0000
2025/03/27	R248	07/05/2026	11.72 Call	Bond Future	2858.4500	2.8585	2711.7100	2.7117	5.134	0.0000	0.0000
2025/03/27	R248	07/05/2026	11.72 Put	Bond Future	5403.6400	5.4036	5596.2900	5.5963	3.565	0.0000	0.0000
2025/03/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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