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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/03/2025 TO 28/03/2025

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
2025/03/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	2029	08/05/2025		Bond Future	136.6832	136.6832	136.6789	0.003	0.0000	0.0000
2025/03/28	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2029	08/05/2025	137.85 Put	Bond Future	1166.8300	1.1668	1171.1400	0.369	0.0000	0.0000
2025/03/28	2029	07/08/2025		Bond Future	139.3879	139.3879	139.3740	0.010	0.0000	0.0000
2025/03/28	2029	07/08/2025	137.41 Call	Bond Future	1977.9200	1.9779	1964.0300	0.702	0.0000	0.0000
2025/03/28	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	
2025/03/28	2029	06/11/2025		Bond Future	140.6690	140.6690	140.6514	140.6514	0.013	0.0000	0.0000
2025/03/28	2029	06/11/2025	139.79 Call	Bond Future	879.0100	0.8790	861.3900	0.8614	2.005	0.0000	0.0000
2025/03/28	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2029	05/02/2026		Bond Future	143.4144	143.4144	143.3857	143.3857	0.020	0.0000	0.0000
2025/03/28	2029	05/02/2026	140.11 Call	Bond Future	3304.3800	3.3044	3275.7200	3.2757	0.867	0.0000	0.0000
2025/03/28	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2029	07/05/2026		Bond Future	144.7018	144.7018	144.6663	144.6663	0.024	0.0000	0.0000
2025/03/28	2029	07/05/2026	141.82 Call	Bond Future	2881.7600	2.8818	2846.3200	2.8463	1.230	0.0000	0.0000
2025/03/28	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2030	08/05/2025	8.72 Put	Bond Future	1774.1200	1.7741	1822.8800	1.8229	2.748	0.0000	0.0000
2025/03/28	2030	08/05/2025	8.72 Call	Bond Future	107.9000	0.1079	100.3300	0.1003	7.016	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.22 Put	Bond Future	571.2900	0.5713	600.1300	0.6001	5.048	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.22 Call	Bond Future	753.0000	0.7530	725.5100	0.7255	3.651	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.54 Call	Bond Future	1557.2400	1.5572	1517.0400	1.5170	2.581	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.54 Put	Bond Future	215.4700	0.2155	231.6000	0.2316	7.486	0.0000	0.0000
2025/03/28	2030	08/05/2025	8.68 Put	Bond Future	1903.0500	1.9031	1952.9100	1.9529	2.620	0.0000	0.0000
2025/03/28	2030	08/05/2025	8.68 Call	Bond Future	87.1000	0.0871	80.6300	0.0806	7.428	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.18 Put	Bond Future	636.8400	0.6368	667.4700	0.6675	4.810	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.18 Call	Bond Future	672.3100	0.6723	646.6100	0.6466	3.823	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.99 Call	Bond Future	2985.5000	2.9855	2933.8100	2.9338	1.731	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.99 Put	Bond Future	41.5900	0.0416	46.2300	0.0462	11.157	0.0000	0.0000
2025/03/28	2030	08/05/2025	8.95 Put	Bond Future	1119.0700	1.1191	1159.6000	1.1596	3.622	0.0000	0.0000
2025/03/28	2030	08/05/2025	8.95 Call	Bond Future	308.3100	0.3083	292.5100	0.2925	5.125	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.45 Put	Bond Future	288.6400	0.2886	308.1100	0.3081	6.745	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.45 Call	Bond Future	1305.9100	1.3059	1269.0500	1.2691	2.823	0.0000	0.0000
2025/03/28	2030	08/05/2025	11.86 Call	Bond Future	9252.5600	9.2526	9196.2300	9.1962	0.609	0.0000	0.0000
2025/03/28	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2030	08/05/2025	10.31 Put	Bond Future	11.1600	0.0112	12.7300	0.0127	14.068	0.0000	0.0000
2025/03/28	2030	08/05/2025	10.31 Call	Bond Future	4073.9900	4.0740	4019.2300	4.0192	1.344	0.0000	0.0000
2025/03/28	2030	08/05/2025	12.28 Call	Bond Future	10595.7100	10.5957	10539.3800	10.5394	0.532	0.0000	0.0000
2025/03/28	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2030	08/05/2025	10.69 Put	Bond Future	1.6400	0.0016	1.9400	0.0019	18.293	0.0000	0.0000
2025/03/28	2030	08/05/2025	10.69 Call	Bond Future	5371.6500	5.3717	5315.6200	5.3156	1.043	0.0000	0.0000
2025/03/28	2030	08/05/2025		Bond Future	9.1703	97.8298	9.1857	97.7735	0.168	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.93 Call	Bond Future	2784.8200	2.7848	2734.0900	2.7341	1.822	0.0000	0.0000
2025/03/28	2030	08/05/2025	9.93 Put	Bond Future	52.5800	0.0526	58.1800	0.0582	10.650	0.0000	0.0000
2025/03/28	2030	07/08/2025	12.12 Call	Bond Future	9376.5700	9.3766	9312.5300	9.3125	0.683	0.0000	0.0000
2025/03/28	2030	07/08/2025	12.12 Put	Bond Future	0.9200	0.0009	1.0600	0.0011	15.217	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	
2025/03/28	2030	07/08/2025	10.48 Put	Bond Future	136.9400	0.1369	145.6700	0.1457	6.375	0.0000	0.0000
2025/03/28	2030	07/08/2025	10.48 Call	Bond Future	4284.0500	4.2841	4228.6000	4.2286	1.294	0.0000	0.0000
2025/03/28	2030	07/08/2025		Bond Future	9.2595	95.7314	9.2779	95.6672	0.199	0.0000	0.0000
2025/03/28	2030	07/08/2025	11.11 Call	Bond Future	6227.8400	6.2278	6166.0600	6.1661	0.992	0.0000	0.0000
2025/03/28	2030	07/08/2025	11.11 Put	Bond Future	27.0200	0.0270	29.4200	0.0294	8.882	0.0000	0.0000
2025/03/28	2030	07/08/2025	8.72 Put	Bond Future	2254.2000	2.2542	2307.5900	2.3076	2.368	0.0000	0.0000
2025/03/28	2030	07/08/2025	8.72 Call	Bond Future	347.5700	0.3476	336.7800	0.3368	3.104	0.0000	0.0000
2025/03/28	2030	07/08/2025	9.22 Put	Bond Future	1161.7700	1.1618	1200.1500	1.2002	3.304	0.0000	0.0000
2025/03/28	2030	07/08/2025	9.22 Call	Bond Future	1023.8600	1.0239	998.0600	0.9981	2.520	0.0000	0.0000
2025/03/28	2030	07/08/2025	9.81 Call	Bond Future	2354.2400	2.3542	2310.9600	2.3110	1.838	0.0000	0.0000
2025/03/28	2030	07/08/2025	9.81 Put	Bond Future	455.5400	0.4555	476.4400	0.4764	4.588	0.0000	0.0000
2025/03/28	2030	06/11/2025	8.72 Put	Bond Future	2643.3400	2.6433	2672.6700	2.6727	1.110	0.0000	0.0000
2025/03/28	2030	06/11/2025	8.72 Call	Bond Future	498.7700	0.4988	460.3600	0.4604	7.701	0.0000	0.0000
2025/03/28	2030	06/11/2025	9.22 Put	Bond Future	1617.9700	1.6180	1622.0000	1.6220	0.249	0.0000	0.0000
2025/03/28	2030	06/11/2025	9.22 Call	Bond Future	1163.9200	1.1639	1100.2100	1.1002	5.474	0.0000	0.0000
2025/03/28	2030	06/11/2025	10.08 Call	Bond Future	2988.6100	2.9886	2911.9600	2.9120	2.565	0.0000	0.0000
2025/03/28	2030	06/11/2025	10.08 Put	Bond Future	618.3100	0.6183	609.4000	0.6094	1.441	0.0000	0.0000
2025/03/28	2030	06/11/2025		Bond Future	9.3561	97.5761	9.3765	97.5084	0.218	0.0000	0.0000
2025/03/28	2030	06/11/2025	9.54 Call	Bond Future	1755.3300	1.7553	1685.0300	1.6850	4.005	0.0000	0.0000
2025/03/28	2030	06/11/2025	9.54 Put	Bond Future	1146.3100	1.1463	1143.7500	1.1438	0.223	0.0000	0.0000
2025/03/28	2030	05/02/2026		Bond Future	9.4678	95.4489	9.4920	95.3725	0.256	0.0000	0.0000
2025/03/28	2030	05/02/2026	9.49 Call	Bond Future	1656.1300	1.6561	1582.6900	1.5827	4.434	0.0000	0.0000
2025/03/28	2030	05/02/2026	9.49 Put	Bond Future	1586.0600	1.5861	1589.0800	1.5891	0.190	0.0000	0.0000
2025/03/28	2030	07/05/2026		Bond Future	9.6140	97.2583	9.6416	97.1762	0.287	0.0000	0.0000
2025/03/28	2030	07/05/2026	9.39 Call	Bond Future	1381.6900	1.3817	1367.5700	1.3676	1.022	0.0000	0.0000
2025/03/28	2030	07/05/2026	9.39 Put	Bond Future	2050.9100	2.0509	2118.8300	2.1188	3.312	0.0000	0.0000
2025/03/28	2032	08/05/2025	9.40 Put	Bond Future	2717.4500	2.7175	2877.0800	2.8771	5.874	0.0000	0.0000
2025/03/28	2032	08/05/2025	9.40 Call	Bond Future	74.7100	0.0747	94.1400	0.0941	26.007	0.0000	0.0000
2025/03/28	2032	08/05/2025	9.90 Put	Bond Future	1040.7400	1.0407	1188.0200	1.1880	14.151	0.0000	0.0000
2025/03/28	2032	08/05/2025	9.90 Call	Bond Future	761.9800	0.7620	769.0600	0.7691	0.929	0.0000	0.0000
2025/03/28	2032	08/05/2025	10.28 Call	Bond Future	1886.1700	1.8862	1840.7700	1.8408	2.407	0.0000	0.0000
2025/03/28	2032	08/05/2025	10.28 Put	Bond Future	418.2500	0.4183	513.0500	0.5131	22.666	0.0000	0.0000
2025/03/28	2032	08/05/2025	9.42 Put	Bond Future	2632.1300	2.6321	2792.8900	2.7929	6.108	0.0000	0.0000
2025/03/28	2032	08/05/2025	9.42 Call	Bond Future	85.4100	0.0854	105.9700	0.1060	24.072	0.0000	0.0000
2025/03/28	2032	08/05/2025	9.92 Put	Bond Future	995.2200	0.9952	1140.2600	1.1403	14.574	0.0000	0.0000
2025/03/28	2032	08/05/2025	9.92 Call	Bond Future	809.4500	0.8095	814.2900	0.8143	0.598	0.0000	0.0000
2025/03/28	2032	08/05/2025	10.97 Call	Bond Future	4596.7400	4.5967	4478.9900	4.4790	2.562	0.0000	0.0000
2025/03/28	2032	08/05/2025	10.97 Put	Bond Future	63.4300	0.0634	85.8800	0.0859	35.393	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	
2025/03/28	2032	08/05/2025		Bond Future	9.9600	92.5769	9.9903	92.4367	0.304	0.0000	0.0000
2025/03/28	2032	08/05/2025	10.91 Call	Bond Future	4347.5000	4.3475	4232.9300	4.2329	2.635	0.0000	0.0000
2025/03/28	2032	08/05/2025	10.91 Put	Bond Future	75.4400	0.0754	101.0700	0.1011	33.974	0.0000	0.0000
2025/03/28	2032	07/08/2025		Bond Future	10.0610	94.3861	10.0943	94.2368	0.330	0.0000	0.0000
2025/03/28	2032	07/08/2025	12.01 Call	Bond Future	8319.6500	8.3197	8153.9900	8.1540	1.991	0.0000	0.0000
2025/03/28	2032	07/08/2025	12.01 Put	Bond Future	64.8700	0.0649	48.5200	0.0485	25.204	0.0000	0.0000
2025/03/28	2032	07/08/2025	9.40 Put	Bond Future	3448.5200	3.4485	3564.1600	3.5642	3.353	0.0000	0.0000
2025/03/28	2032	07/08/2025	9.40 Call	Bond Future	415.3000	0.4153	381.6300	0.3816	8.107	0.0000	0.0000
2025/03/28	2032	07/08/2025	9.90 Put	Bond Future	1883.0700	1.8831	2002.7100	2.0027	6.353	0.0000	0.0000
2025/03/28	2032	07/08/2025	9.90 Call	Bond Future	1155.7000	1.1557	1126.0300	1.1260	2.567	0.0000	0.0000
2025/03/28	2032	07/08/2025	10.59 Call	Bond Future	3027.7700	3.0278	2959.1600	2.9592	2.266	0.0000	0.0000
2025/03/28	2032	07/08/2025	10.59 Put	Bond Future	688.3100	0.6883	769.0100	0.7690	11.724	0.0000	0.0000
2025/03/28	2032	06/11/2025	9.40 Put	Bond Future	4079.4700	4.0795	4195.6600	4.1957	2.848	0.0000	0.0000
2025/03/28	2032	06/11/2025	9.40 Call	Bond Future	616.6100	0.6166	578.3200	0.5783	6.210	0.0000	0.0000
2025/03/28	2032	06/11/2025	9.90 Put	Bond Future	2578.5300	2.5785	2702.9200	2.7029	4.824	0.0000	0.0000
2025/03/28	2032	06/11/2025	9.90 Call	Bond Future	1361.4600	1.3615	1331.3700	1.3314	2.210	0.0000	0.0000
2025/03/28	2032	06/11/2025	10.89 Call	Bond Future	3949.9500	3.9500	3871.8100	3.8718	1.978	0.0000	0.0000
2025/03/28	2032	06/11/2025	10.89 Put	Bond Future	914.5900	0.9146	990.9300	0.9909	8.347	0.0000	0.0000
2025/03/28	2032	06/11/2025		Bond Future	10.1774	92.0439	10.2129	91.8894	0.349	0.0000	0.0000
2025/03/28	2032	06/11/2025	10.42 Call	Bond Future	2565.4700	2.5655	2517.1700	2.5172	1.883	0.0000	0.0000
2025/03/28	2032	06/11/2025	10.42 Put	Bond Future	1517.4900	1.5175	1623.6700	1.6237	6.997	0.0000	0.0000
2025/03/28	2032	05/02/2026		Bond Future	10.3050	93.8180	10.3442	93.6535	0.380	0.0000	0.0000
2025/03/28	2032	05/02/2026	10.16 Call	Bond Future	1912.3100	1.9123	1865.9900	1.8660	2.422	0.0000	0.0000
2025/03/28	2032	05/02/2026	10.16 Put	Bond Future	2524.7400	2.5247	2642.8900	2.6429	4.680	0.0000	0.0000
2025/03/28	2032	07/05/2026		Bond Future	10.4498	91.4362	10.4922	91.2646	0.405	0.0000	0.0000
2025/03/28	2032	07/05/2026	10.14 Call	Bond Future	1871.8500	1.8719	1816.8700	1.8169	2.937	0.0000	0.0000
2025/03/28	2032	07/05/2026	10.14 Put	Bond Future	3139.1500	3.1392	3255.7700	3.2558	3.715	0.0000	0.0000
2025/03/28	2033	08/05/2025		Bond Future	128.6469	128.6469	128.6906	128.6906	0.034	0.0000	0.0000
2025/03/28	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2033	08/05/2025	130.62 Put	Bond Future	1973.1100	1.9731	1929.3600	1.9294	2.217	0.0000	0.0000
2025/03/28	2033	07/08/2025		Bond Future	131.1926	131.1926	131.2282	131.2282	0.027	0.0000	0.0000
2025/03/28	2033	07/08/2025	128.65 Call	Bond Future	2542.5500	2.5426	2578.2200	2.5782	1.403	0.0000	0.0000
2025/03/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2033	06/11/2025		Bond Future	132.2141	132.2141	132.2472	132.2472	0.025	0.0000	0.0000
2025/03/28	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2033	06/11/2025	133.14 Put	Bond Future	925.9200	0.9259	892.7900	0.8928	3.578	0.0000	0.0000
2025/03/28	2033	05/02/2026		Bond Future	134.7945	134.7945	134.8183	134.8183	0.018	0.0000	0.0000
2025/03/28	2033	05/02/2026	132.88 Call	Bond Future	1914.5000	1.9145	1938.2500	1.9383	1.241	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
2025/03/28	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/28	2033	07/05/2026		Bond Future	135.8135	135.8135	135.8319	135.8319	0.014	0.0000
2025/03/28	2033	07/05/2026	135.16 Call	Bond Future	653.5200	0.6535	671.8800	0.6719	2.809	0.0000
2025/03/28	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	2037	08/05/2025	10.50 Put	Bond Future	4065.0100	4.0650	4249.1500	4.2492	4.530	0.0000
2025/03/28	2037	08/05/2025	10.50 Call	Bond Future	63.8900	0.0639	51.9400	0.0519	18.704	0.0000
2025/03/28	2037	08/05/2025	11.00 Put	Bond Future	1694.7000	1.6947	1820.5100	1.8205	7.424	0.0000
2025/03/28	2037	08/05/2025	11.00 Call	Bond Future	635.8300	0.6358	565.5500	0.5656	11.053	0.0000
2025/03/28	2037	08/05/2025	11.46 Call	Bond Future	2067.0800	2.0671	1927.0900	1.9271	6.772	0.0000
2025/03/28	2037	08/05/2025	11.46 Put	Bond Future	541.0600	0.5411	597.1600	0.5972	10.369	0.0000
2025/03/28	2037	08/05/2025	12.55 Put	Bond Future	13.3400	0.0133	15.4600	0.0155	15.892	0.0000
2025/03/28	2037	08/05/2025	12.55 Call	Bond Future	7231.1700	7.2312	7037.2000	7.0372	2.682	0.0000
2025/03/28	2037	08/05/2025	13.30 Put	Bond Future	0.3100	0.0003	0.3700	0.0004	19.355	0.0000
2025/03/28	2037	08/05/2025	13.30 Call	Bond Future	10808.8000	10.8088	10612.7700	10.6128	1.814	0.0000
2025/03/28	2037	08/05/2025	13.35 Put	Bond Future	0.2300	0.0002	0.2700	0.0003	17.391	0.0000
2025/03/28	2037	08/05/2025	13.35 Call	Bond Future	11039.2800	11.0393	10843.2300	10.8432	1.776	0.0000
2025/03/28	2037	08/05/2025		Bond Future	11.1860	85.0611	11.2208	84.8650	0.311	0.0000
2025/03/28	2037	08/05/2025	12.25 Call	Bond Future	5750.1600	5.7502	5560.1000	5.5601	3.305	0.0000
2025/03/28	2037	08/05/2025	12.25 Put	Bond Future	40.8200	0.0408	46.8500	0.0469	14.772	0.0000
2025/03/28	2037	07/08/2025		Bond Future	11.3097	82.4625	11.3470	82.2568	0.330	0.0000
2025/03/28	2037	07/08/2025	13.01 Call	Bond Future	8847.1300	8.8471	8657.9200	8.6579	2.139	0.0000
2025/03/28	2037	07/08/2025	13.01 Put	Bond Future	157.1600	0.1572	173.7100	0.1737	10.531	0.0000
2025/03/28	2037	07/08/2025	12.17 Call	Bond Future	5186.2500	5.1863	5028.9700	5.0290	3.033	0.0000
2025/03/28	2037	07/08/2025	12.17 Put	Bond Future	617.6900	0.6177	666.1700	0.6662	7.849	0.0000
2025/03/28	2037	07/08/2025	11.42 Call	Bond Future	2349.6500	2.3497	2244.8000	2.2448	4.462	0.0000
2025/03/28	2037	07/08/2025	11.42 Put	Bond Future	1743.1700	1.7432	1844.0800	1.8441	5.789	0.0000
2025/03/28	2037	07/08/2025	10.55 Put	Bond Future	4785.8000	4.7858	4958.7900	4.9588	3.615	0.0000
2025/03/28	2037	07/08/2025	10.55 Call	Bond Future	432.1200	0.4321	399.3500	0.3994	7.584	0.0000
2025/03/28	2037	07/08/2025	10.64 Put	Bond Future	4367.6700	4.3677	4534.0300	4.5340	3.809	0.0000
2025/03/28	2037	07/08/2025	10.64 Call	Bond Future	546.2600	0.5463	506.8600	0.5069	7.213	0.0000
2025/03/28	2037	07/08/2025	11.82 Call	Bond Future	3771.3600	3.7714	3635.3700	3.6354	3.606	0.0000
2025/03/28	2037	07/08/2025	11.82 Put	Bond Future	1017.2200	1.0172	1086.9900	1.0870	6.859	0.0000
2025/03/28	2037	07/08/2025	11.07 Call	Bond Future	1359.7300	1.3597	1284.9700	1.2850	5.498	0.0000
2025/03/28	2037	07/08/2025	11.07 Put	Bond Future	2699.8200	2.6998	2830.8200	2.8308	4.852	0.0000
2025/03/28	2037	07/08/2025	10.34 Put	Bond Future	5848.1800	5.8482	6033.5000	6.0335	3.169	0.0000
2025/03/28	2037	07/08/2025	10.34 Call	Bond Future	234.6600	0.2347	214.2200	0.2142	8.710	0.0000
2025/03/28	2037	07/08/2025	10.50 Put	Bond Future	5027.7600	5.0278	5204.1800	5.2042	3.509	0.0000
2025/03/28	2037	07/08/2025	10.50 Call	Bond Future	376.4000	0.3764	347.0600	0.3471	7.795	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	
2025/03/28	2037	07/08/2025	11.00 Put	Bond Future	2932.9600	2.9330	3070.0700	3.0701	4.675	0.0000	0.0000
2025/03/28	2037	07/08/2025	11.00 Call	Bond Future	1195.7800	1.1958	1127.1300	1.1271	5.741	0.0000	0.0000
2025/03/28	2037	07/08/2025	11.83 Call	Bond Future	3809.8300	3.8098	3673.2900	3.6733	3.584	0.0000	0.0000
2025/03/28	2037	07/08/2025	11.83 Put	Bond Future	1003.0200	1.0030	1072.2400	1.0722	6.901	0.0000	0.0000
2025/03/28	2037	06/11/2025	10.50 Put	Bond Future	5952.9500	5.9530	6084.9000	6.0849	2.217	0.0000	0.0000
2025/03/28	2037	06/11/2025	10.50 Call	Bond Future	657.6900	0.6577	577.9500	0.5780	12.124	0.0000	0.0000
2025/03/28	2037	06/11/2025	11.00 Put	Bond Future	3939.0700	3.9391	4013.2700	4.0133	1.884	0.0000	0.0000
2025/03/28	2037	06/11/2025	11.00 Call	Bond Future	1531.2900	1.5313	1393.8000	1.3938	8.979	0.0000	0.0000
2025/03/28	2037	06/11/2025	12.16 Call	Bond Future	5118.1900	5.1182	4916.0400	4.9160	3.950	0.0000	0.0000
2025/03/28	2037	06/11/2025	12.16 Put	Bond Future	1320.7400	1.3207	1330.2800	1.3303	0.722	0.0000	0.0000
2025/03/28	2037	06/11/2025		Bond Future	11.4355	84.0513	11.4746	83.8396	0.342	0.0000	0.0000
2025/03/28	2037	06/11/2025	11.63 Call	Bond Future	3259.0600	3.2591	3074.6700	3.0747	5.658	0.0000	0.0000
2025/03/28	2037	06/11/2025	11.63 Put	Bond Future	2214.5100	2.2145	2241.8100	2.2418	1.233	0.0000	0.0000
2025/03/28	2037	05/02/2026	12.27 Call	Bond Future	5358.0000	5.3580	5231.8700	5.2319	2.354	0.0000	0.0000
2025/03/28	2037	05/02/2026	12.27 Put	Bond Future	1766.7500	1.7668	1862.7400	1.8627	5.433	0.0000	0.0000
2025/03/28	2037	05/02/2026	10.90 Put	Bond Future	5141.0500	5.1411	5310.9700	5.3110	3.305	0.0000	0.0000
2025/03/28	2037	05/02/2026	10.90 Call	Bond Future	1471.7100	1.4717	1419.5100	1.4195	3.547	0.0000	0.0000
2025/03/28	2037	05/02/2026		Bond Future	11.5711	81.4125	11.6130	81.1904	0.363	0.0000	0.0000
2025/03/28	2037	05/02/2026	11.20 Call	Bond Future	2117.3700	2.1174	2048.5000	2.0485	3.253	0.0000	0.0000
2025/03/28	2037	05/02/2026	11.20 Put	Bond Future	4118.5600	4.1186	4271.8100	4.2718	3.721	0.0000	0.0000
2025/03/28	2037	05/02/2026	11.86 Call	Bond Future	3973.5100	3.9735	3869.0800	3.8691	2.628	0.0000	0.0000
2025/03/28	2037	05/02/2026	11.86 Put	Bond Future	2461.3600	2.4614	2579.0500	2.5791	4.782	0.0000	0.0000
2025/03/28	2037	05/02/2026	11.36 Call	Bond Future	2515.6300	2.5156	2438.3700	2.4384	3.071	0.0000	0.0000
2025/03/28	2037	05/02/2026	11.36 Put	Bond Future	3645.6400	3.6456	3790.5000	3.7905	3.974	0.0000	0.0000
2025/03/28	2037	05/02/2026	10.65 Put	Bond Future	6136.9300	6.1369	6317.8300	6.3178	2.948	0.0000	0.0000
2025/03/28	2037	05/02/2026	10.65 Call	Bond Future	1042.0300	1.0420	1000.8100	1.0008	3.956	0.0000	0.0000
2025/03/28	2037	07/05/2026		Bond Future	11.7229	82.9547	11.7674	82.7249	0.379	0.0000	0.0000
2025/03/28	2037	07/05/2026	11.32 Call	Bond Future	2504.9500	2.5050	2356.2200	2.3562	5.937	0.0000	0.0000
2025/03/28	2037	07/05/2026	11.32 Put	Bond Future	4632.1100	4.6321	4713.2400	4.7132	1.751	0.0000	0.0000
2025/03/28	2038	08/05/2025		Bond Future	139.5790	139.5790	139.6512	139.6512	0.052	0.0000	0.0000
2025/03/28	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2038	08/05/2025	139.68 Put	Bond Future	100.9800	0.1010	28.7800	0.0288	71.499	0.0000	0.0000
2025/03/28	2038	07/08/2025		Bond Future	140.2089	140.2089	140.2729	140.2729	0.046	0.0000	0.0000
2025/03/28	2038	07/08/2025	139.56 Call	Bond Future	648.9000	0.6489	712.9100	0.7129	9.864	0.0000	0.0000
2025/03/28	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2038	06/11/2025		Bond Future	142.9450	142.9450	143.0068	143.0068	0.043	0.0000	0.0000
2025/03/28	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2038	06/11/2025	143.88 Put	Bond Future	934.9600	0.9350	873.2500	0.8733	6.600	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	
2025/03/28	2038	05/02/2026		Bond Future	143.5595	143.5595	143.6116	143.6116	0.036	0.0000	0.0000
2025/03/28	2038	05/02/2026	143.20 Call	Bond Future	359.4500	0.3595	411.5500	0.4116	14.494	0.0000	0.0000
2025/03/28	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2038	07/05/2026		Bond Future	146.3169	146.3169	146.3637	146.3637	0.032	0.0000	0.0000
2025/03/28	2038	07/05/2026	144.53 Call	Bond Future	1786.8600	1.7869	1833.6600	1.8337	2.619	0.0000	0.0000
2025/03/28	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2040	08/05/2025	13.43 Put	Bond Future	2.1000	0.0021	2.3100	0.0023	10.000	0.0000	0.0000
2025/03/28	2040	08/05/2025	13.43 Call	Bond Future	9982.5000	9.9825	9835.4700	9.8355	1.473	0.0000	0.0000
2025/03/28	2040	08/05/2025	12.75 Put	Bond Future	39.8200	0.0398	36.1700	0.0362	9.166	0.0000	0.0000
2025/03/28	2040	08/05/2025	12.75 Call	Bond Future	6544.3500	6.5444	6393.4600	6.3935	2.306	0.0000	0.0000
2025/03/28	2040	08/05/2025	13.50 Put	Bond Future	1.4500	0.0015	1.6000	0.0016	10.345	0.0000	0.0000
2025/03/28	2040	08/05/2025	13.50 Call	Bond Future	10325.4900	10.3255	10178.4000	10.1784	1.425	0.0000	0.0000
2025/03/28	2040	08/05/2025		Bond Future	11.5984	84.3638	11.6229	84.2165	0.211	0.0000	0.0000
2025/03/28	2040	08/05/2025	12.63 Call	Bond Future	5924.2600	5.9243	5772.4300	5.7724	2.563	0.0000	0.0000
2025/03/28	2040	08/05/2025	12.63 Put	Bond Future	60.0100	0.0600	55.4200	0.0554	7.649	0.0000	0.0000
2025/03/28	2040	07/08/2025		Bond Future	11.7274	81.5009	11.7539	81.3450	0.226	0.0000	0.0000
2025/03/28	2040	07/08/2025	13.29 Call	Bond Future	8717.6300	8.7176	8579.4400	8.5794	1.585	0.0000	0.0000
2025/03/28	2040	07/08/2025	13.29 Put	Bond Future	238.9700	0.2390	256.7200	0.2567	7.428	0.0000	0.0000
2025/03/28	2040	07/08/2025	10.80 Put	Bond Future	6043.7900	6.0438	6182.2700	6.1823	2.291	0.0000	0.0000
2025/03/28	2040	07/08/2025	10.80 Call	Bond Future	286.2200	0.2862	268.7600	0.2688	6.100	0.0000	0.0000
2025/03/28	2040	07/08/2025	11.40 Put	Bond Future	3204.3600	3.2044	3309.8900	3.3099	3.293	0.0000	0.0000
2025/03/28	2040	07/08/2025	11.40 Call	Bond Future	1238.4300	1.2384	1188.0200	1.1880	4.070	0.0000	0.0000
2025/03/28	2040	07/08/2025	12.00 Call	Bond Future	3092.0000	3.0920	3004.0600	3.0041	2.844	0.0000	0.0000
2025/03/28	2040	07/08/2025	12.00 Put	Bond Future	1508.1400	1.5081	1576.1400	1.5761	4.509	0.0000	0.0000
2025/03/28	2040	06/11/2025		Bond Future	11.8577	83.0710	11.8855	82.9101	0.235	0.0000	0.0000
2025/03/28	2040	06/11/2025	11.84 Call	Bond Future	2800.8200	2.8008	2648.7700	2.6488	5.429	0.0000	0.0000
2025/03/28	2040	06/11/2025	11.84 Put	Bond Future	2903.3100	2.9033	2912.1700	2.9122	0.305	0.0000	0.0000
2025/03/28	2040	05/02/2026		Bond Future	11.9975	80.1627	12.0275	79.9925	0.251	0.0000	0.0000
2025/03/28	2040	05/02/2026	11.49 Call	Bond Future	2034.6200	2.0346	1912.5400	1.9125	6.000	0.0000	0.0000
2025/03/28	2040	05/02/2026	11.49 Put	Bond Future	4992.3000	4.9923	5040.4500	5.0405	0.964	0.0000	0.0000
2025/03/28	2040	07/05/2026		Bond Future	12.1519	81.6808	12.1838	81.5039	0.263	0.0000	0.0000
2025/03/28	2040	07/05/2026	11.67 Call	Bond Future	2520.1600	2.5202	2393.5600	2.3936	5.023	0.0000	0.0000
2025/03/28	2040	07/05/2026	11.67 Put	Bond Future	5265.4300	5.2654	5315.7300	5.3157	0.955	0.0000	0.0000
2025/03/28	2044	08/05/2025	10.85 Put	Bond Future	5842.8400	5.8428	6080.8800	6.0809	4.074	0.0000	0.0000
2025/03/28	2044	08/05/2025	10.85 Call	Bond Future	19.3700	0.0194	14.3200	0.0143	26.071	0.0000	0.0000
2025/03/28	2044	08/05/2025	11.76 Call	Bond Future	1288.3300	1.2883	1157.6900	1.1577	10.140	0.0000	0.0000
2025/03/28	2044	08/05/2025	11.76 Put	Bond Future	1205.2500	1.2053	1317.7000	1.3177	9.330	0.0000	0.0000
2025/03/28	2044	08/05/2025	11.35 Put	Bond Future	2827.2200	2.8272	3017.4800	3.0175	6.730	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	
2025/03/28	2044	08/05/2025	11.35 Call	Bond Future	335.0400	0.3350	282.2100	0.2822	15.768	0.0000	0.0000
2025/03/28	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2044	08/05/2025	Put	Bond Future	20062.9700	20.0630	20306.0600	20.3061	1.212	0.0000	0.0000
2025/03/28	2044	08/05/2025	12.40 Call	Bond Future	4050.8700	4.0509	3834.2900	3.8343	5.347	0.0000	0.0000
2025/03/28	2044	08/05/2025	12.40 Put	Bond Future	207.8600	0.2079	234.3700	0.2344	12.754	0.0000	0.0000
2025/03/28	2044	08/05/2025	11.65 Call	Bond Future	956.1700	0.9562	847.1400	0.8471	11.403	0.0000	0.0000
2025/03/28	2044	08/05/2025	11.65 Put	Bond Future	1550.7400	1.5507	1684.8000	1.6848	8.645	0.0000	0.0000
2025/03/28	2044	08/05/2025	10.92 Put	Bond Future	5376.0100	5.3760	5611.2600	5.6113	4.376	0.0000	0.0000
2025/03/28	2044	08/05/2025	10.92 Call	Bond Future	32.1000	0.0321	24.2600	0.0243	24.424	0.0000	0.0000
2025/03/28	2044	08/05/2025		Bond Future	11.7464	79.9370	11.7862	79.6939	0.339	0.0000	0.0000
2025/03/28	2044	08/05/2025	12.72 Call	Bond Future	5686.7000	5.6867	5454.0600	5.4541	4.091	0.0000	0.0000
2025/03/28	2044	08/05/2025	12.72 Put	Bond Future	74.4900	0.0745	84.9400	0.0849	14.029	0.0000	0.0000
2025/03/28	2044	07/08/2025		Bond Future	11.8709	77.1130	11.9131	76.8596	0.356	0.0000	0.0000
2025/03/28	2044	07/08/2025	13.34 Call	Bond Future	8381.5800	8.3816	8134.6800	8.1347	2.946	0.0000	0.0000
2025/03/28	2044	07/08/2025	13.34 Put	Bond Future	306.6100	0.3066	313.0500	0.3131	2.100	0.0000	0.0000
2025/03/28	2044	07/08/2025	11.85 Call	Bond Future	2189.5800	2.1896	1985.8000	1.9858	9.307	0.0000	0.0000
2025/03/28	2044	07/08/2025	11.85 Put	Bond Future	2315.2600	2.3153	2364.8200	2.3648	2.141	0.0000	0.0000
2025/03/28	2044	07/08/2025	11.30 Put	Bond Future	4365.0700	4.3651	4495.5000	4.4955	2.988	0.0000	0.0000
2025/03/28	2044	07/08/2025	11.30 Call	Bond Future	802.5600	0.8026	679.6500	0.6797	15.315	0.0000	0.0000
2025/03/28	2044	07/08/2025	10.63 Put	Bond Future	8203.5000	8.2035	8429.8400	8.4298	2.759	0.0000	0.0000
2025/03/28	2044	07/08/2025	10.63 Call	Bond Future	111.9100	0.1119	84.9100	0.0849	24.127	0.0000	0.0000
2025/03/28	2044	06/11/2025		Bond Future	11.9959	78.5986	12.0400	78.3384	0.368	0.0000	0.0000
2025/03/28	2044	06/11/2025	11.88 Call	Bond Future	2540.6200	2.5406	2424.9300	2.4249	4.554	0.0000	0.0000
2025/03/28	2044	06/11/2025	11.88 Put	Bond Future	3230.8200	3.2308	3375.2500	3.3753	4.470	0.0000	0.0000
2025/03/28	2044	05/02/2026		Bond Future	12.1296	75.7293	12.1764	75.4582	0.386	0.0000	0.0000
2025/03/28	2044	05/02/2026	11.56 Call	Bond Future	1919.5200	1.9195	1757.3600	1.7574	8.448	0.0000	0.0000
2025/03/28	2044	05/02/2026	11.56 Put	Bond Future	5342.9400	5.3429	5451.8400	5.4518	2.038	0.0000	0.0000
2025/03/28	2044	07/05/2026		Bond Future	12.2762	77.1632	12.3255	76.8839	0.401	0.0000	0.0000
2025/03/28	2044	07/05/2026	11.80 Call	Bond Future	2579.7900	2.5798	2482.1200	2.4821	3.786	0.0000	0.0000
2025/03/28	2044	07/05/2026	11.80 Put	Bond Future	5368.3200	5.3683	5550.0200	5.5500	3.385	0.0000	0.0000
2025/03/28	2046	08/05/2025		Bond Future	119.8298	119.8298	118.7635	118.7635	0.890	0.0000	0.0000
2025/03/28	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2046	08/05/2025	121.97 Put	Bond Future	2140.1600	2.1402	3206.4800	3.2065	49.824	0.0000	0.0000
2025/03/28	2046	07/08/2025		Bond Future	122.2011	122.2011	121.1053	121.1053	0.897	0.0000	0.0000
2025/03/28	2046	07/08/2025	118.69 Call	Bond Future	3511.1100	3.5111	2415.3100	2.4153	31.210	0.0000	0.0000
2025/03/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2046	06/11/2025		Bond Future	122.3241	122.3241	121.2040	121.2040	0.916	0.0000	0.0000
2025/03/28	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	
2025/03/28	2046	06/11/2025	125.41 Put	Bond Future	3085.8700	3.0859	4206.0000	4.2060	36.299	0.0000	0.0000
2025/03/28	2046	05/02/2026		Bond Future	124.7109	124.7109	123.5597	123.5597	0.923	0.0000	0.0000
2025/03/28	2046	05/02/2026	121.65 Call	Bond Future	3060.9200	3.0609	1909.7400	1.9097	37.609	0.0000	0.0000
2025/03/28	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2046	07/05/2026		Bond Future	124.7990	124.7990	123.6203	123.6203	0.944	0.0000	0.0000
2025/03/28	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2046	07/05/2026	124.95 Put	Bond Future	151.0500	0.1511	1329.6900	1.3297	780.298	0.0000	0.0000
2025/03/28	2050	08/05/2025		Bond Future	121.2481	121.2481	121.0457	121.0457	0.167	0.0000	0.0000
2025/03/28	2050	08/05/2025	121.16 Call	Bond Future	88.0600	0.0881	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/28	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	114.2600	0.1143	100.000	0.0000	0.0000
2025/03/28	2050	07/08/2025		Bond Future	121.2714	121.2714	121.0568	121.0568	0.177	0.0000	0.0000
2025/03/28	2050	07/08/2025	119.89 Call	Bond Future	1381.3600	1.3814	1166.7600	1.1668	15.535	0.0000	0.0000
2025/03/28	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2050	06/11/2025		Bond Future	123.6379	123.6379	123.4160	123.4160	0.179	0.0000	0.0000
2025/03/28	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2050	06/11/2025	124.42 Put	Bond Future	782.0900	0.7821	1003.9900	1.0040	28.373	0.0000	0.0000
2025/03/28	2050	05/02/2026		Bond Future	123.6275	123.6275	123.3921	123.3921	0.190	0.0000	0.0000
2025/03/28	2050	05/02/2026	122.82 Call	Bond Future	807.5000	0.8075	572.1200	0.5721	29.149	0.0000	0.0000
2025/03/28	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	2050	07/05/2026		Bond Future	126.0017	126.0017	125.7564	125.7564	0.195	0.0000	0.0000
2025/03/28	2050	07/05/2026	124.07 Call	Bond Future	1931.7000	1.9317	1686.3500	1.6864	12.701	0.0000	0.0000
2025/03/28	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	AL37	08/05/2025		Index Future	1093.2820	1093.2820	1092.3340	1092.3340	0.087	0.0000	0.0000
2025/03/28	AL37	07/08/2025		Index Future	1114.6490	1114.6490	1113.6060	1113.6060	0.094	0.0000	0.0000
2025/03/28	AL37	06/11/2025		Index Future	1136.1440	1136.1440	1135.0540	1135.0540	0.096	0.0000	0.0000
2025/03/28	AL37	05/02/2026		Index Future	1158.0660	1158.0660	1156.8680	1156.8680	0.103	0.0000	0.0000
2025/03/28	AL37	07/05/2026		Index Future	1180.0800	1180.0800	1178.8080	1178.8080	0.108	0.0000	0.0000
2025/03/28	AL7T	08/05/2025		Index Future	1298.9720	1298.9720	1296.6270	1296.6270	0.181	0.0000	0.0000
2025/03/28	AL7T	07/08/2025		Index Future	1324.3580	1324.3580	1321.8770	1321.8770	0.187	0.0000	0.0000
2025/03/28	AL7T	06/11/2025		Index Future	1349.8980	1349.8980	1347.3360	1347.3360	0.190	0.0000	0.0000
2025/03/28	AL7T	05/02/2026		Index Future	1375.9440	1375.9440	1373.2300	1373.2300	0.197	0.0000	0.0000
2025/03/28	AL7T	07/05/2026		Index Future	1402.0990	1402.0990	1399.2730	1399.2730	0.202	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	
2025/03/28	ALBI	08/05/2025		Index Future	1114.5180	1114.5180	1112.6810	1112.6810	0.165	0.0000	0.0000
2025/03/28	ALBI	07/08/2025		Index Future	1136.3000	1136.3000	1134.3490	1134.3490	0.172	0.0000	0.0000
2025/03/28	ALBI	06/11/2025		Index Future	1158.2130	1158.2130	1156.1960	1156.1960	0.174	0.0000	0.0000
2025/03/28	ALBI	05/02/2026		Index Future	1180.5600	1180.5600	1178.4170	1178.4170	0.182	0.0000	0.0000
2025/03/28	ALBI	07/05/2026		Index Future	1203.0020	1203.0020	1200.7650	1200.7650	0.186	0.0000	0.0000
2025/03/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	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
2025/03/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/28	ES33	08/05/2025		Bond Future	11.3939	80.5681	11.4134	80.4793	0.171	0.0000
2025/03/28	ES33	08/05/2025	12.73 Call	Bond Future	5796.0700	5.7961	5707.3200	5.7073	1.531	0.0000
2025/03/28	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	ES33	07/08/2025		Bond Future	11.5381	82.1624	11.5597	82.0663	0.188	0.0000
2025/03/28	ES33	07/08/2025	13.56 Call	Bond Future	8357.7500	8.3578	8261.6900	8.2617	1.149	0.0000
2025/03/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	ES33	06/11/2025		Bond Future	11.7016	79.9693	11.7247	79.8695	0.197	0.0000
2025/03/28	ES33	06/11/2025	12.01 Call	Bond Future	1319.1100	1.3191	1219.2900	1.2193	7.567	0.0000
2025/03/28	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	ES33	05/02/2026		Bond Future	11.8813	81.5289	11.9070	81.4210	0.216	0.0000
2025/03/28	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	ES33	05/02/2026	11.49 Put	Bond Future	1666.6000	1.6666	1774.4700	1.7745	6.472	0.0000
2025/03/28	ES33	07/05/2026		Bond Future	12.0733	79.2962	12.1011	79.1829	0.230	0.0000
2025/03/28	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	ES33	07/05/2026	11.69 Put	Bond Future	1584.3200	1.5843	1697.6900	1.6977	7.156	0.0000
2025/03/28	ES42	08/05/2025		Bond Future	12.1063	74.6808	12.1307	74.5430	0.201	0.0000
2025/03/28	ES42	08/05/2025	13.25 Call	Bond Future	6049.8900	6.0499	5912.0700	5.9121	2.278	0.0000
2025/03/28	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	ES42	07/08/2025		Bond Future	12.2378	76.1585	12.2641	76.0128	0.214	0.0000
2025/03/28	ES42	07/08/2025	13.79 Call	Bond Future	7886.3300	7.8863	7740.6400	7.7406	1.847	0.0000
2025/03/28	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	ES42	06/11/2025		Bond Future	12.3817	73.3790	12.4094	73.2286	0.223	0.0000
2025/03/28	ES42	06/11/2025	12.39 Call	Bond Future	45.1000	0.0451	0.0000	0.0000	(100.000)	0.0000
2025/03/28	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	105.2900	0.1053	100.000	0.0000
2025/03/28	ES42	05/02/2026		Bond Future	12.5315	74.8090	12.5613	74.6500	0.238	0.0000
2025/03/28	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/03/28	ES42	05/02/2026	11.85 Put	Bond Future	3790.7600	3.7908	3949.6900	3.9497	4.193	0.0000	0.0000
2025/03/28	ES42	07/05/2026		Bond Future	12.6948	71.9782	12.7264	71.8131	0.249	0.0000	0.0000
2025/03/28	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	ES42	07/05/2026	12.20 Put	Bond Future	2663.1700	2.6632	2828.3100	2.8283	6.201	0.0000	0.0000
2025/03/28	GOVI	08/05/2025		GOVI	1098.1510	1098.1510	1096.3500	1096.3500	0.164	0.0000	0.0000
2025/03/28	GOVI	08/05/2025	1,022. Call 00	GOVI	761510.0000	76.1510	743500.0000	74.3500	2.365	0.0000	0.0000
2025/03/28	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	GOVI	07/08/2025		GOVI	1119.6120	1119.6120	1117.7010	1117.7010	0.171	0.0000	0.0000
2025/03/28	GOVI	07/08/2025	1,011. Call 00	GOVI	1086120.0000	108.6120	1067010.0000	106.7010	1.759	0.0000	0.0000
2025/03/28	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	GOVI	06/11/2025		GOVI	1141.2040	1141.2040	1139.2270	1139.2270	0.173	0.0000	0.0000
2025/03/28	GOVI	06/11/2025	1,112. Call 00	GOVI	292040.0000	29.2040	272270.0000	27.2270	6.770	0.0000	0.0000
2025/03/28	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	GOVI	05/02/2026		GOVI	1163.2230	1163.2230	1161.1210	1161.1210	0.181	0.0000	0.0000
2025/03/28	GOVI	05/02/2026	1,150. Call 00	GOVI	132230.0000	13.2230	111210.0000	11.1210	15.897	0.0000	0.0000
2025/03/28	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	GOVI	07/05/2026		GOVI	1185.3350	1185.3350	1183.1420	1183.1420	0.185	0.0000	0.0000
2025/03/28	GOVI	07/05/2026	1,177. Call 00	GOVI	83350.0000	8.3350	61420.0000	6.1420	26.311	0.0000	0.0000
2025/03/28	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/28	IGOV	08/05/2025		Index Future	378.5080	378.5080	377.8740	377.8740	0.167	0.0000	0.0000
2025/03/28	IGOV	07/08/2025		Index Future	385.9980	385.9980	385.3250	385.3250	0.174	0.0000	0.0000
2025/03/28	IGOV	06/11/2025		Index Future	393.5320	393.5320	392.8370	392.8370	0.177	0.0000	0.0000
2025/03/28	IGOV	05/02/2026		Index Future	401.2140	401.2140	400.4760	400.4760	0.184	0.0000	0.0000
2025/03/28	IGOV	07/05/2026		Index Future	408.9290	408.9290	408.1580	408.1580	0.189	0.0000	0.0000
2025/03/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/28	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	
2025/03/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/03/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/28	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/28	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/28	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/28	R033	08/05/2025		Bond Future	10.0085	101.1073	10.0388	100.9452	0.302	0.0000	0.0000
2025/03/28	R033	08/05/2025	10.33 Call	Bond Future	2123.8100	2.1238	2008.4100	2.0084	5.434	0.0000	0.0000
2025/03/28	R033	08/05/2025	10.33 Put	Bond Future	418.4000	0.4184	465.0700	0.4651	11.154	0.0000	0.0000
2025/03/28	R033	07/08/2025		Bond Future	10.1058	103.0833	10.1389	102.9111	0.327	0.0000	0.0000
2025/03/28	R033	07/08/2025	10.33 Call	Bond Future	2413.6500	2.4137	2313.4100	2.3134	4.153	0.0000	0.0000
2025/03/28	R033	07/08/2025	10.33 Put	Bond Future	1252.9500	1.2530	1324.9800	1.3250	5.749	0.0000	0.0000
2025/03/28	R033	06/11/2025		Bond Future	10.2169	100.0258	10.2521	99.8478	0.345	0.0000	0.0000
2025/03/28	R033	06/11/2025	10.33 Call	Bond Future	2511.9500	2.5120	2425.3800	2.4254	3.446	0.0000	0.0000
2025/03/28	R033	06/11/2025	10.33 Put	Bond Future	1941.5500	1.9416	2033.0100	2.0330	4.711	0.0000	0.0000
2025/03/28	R033	05/02/2026		Bond Future	10.3377	101.9536	10.3763	101.7645	0.373	0.0000	0.0000
2025/03/28	R033	05/02/2026	10.49 Call	Bond Future	3020.4400	3.0204	2930.5900	2.9306	2.975	0.0000	0.0000
2025/03/28	R033	05/02/2026	10.49 Put	Bond Future	2276.6200	2.2766	2375.8700	2.3759	4.360	0.0000	0.0000
2025/03/28	R033	07/05/2026		Bond Future	10.4737	98.8418	10.5152	98.6448	0.396	0.0000	0.0000
2025/03/28	R033	07/05/2026	10.38 Call	Bond Future	2623.6200	2.6236	2545.5300	2.5455	2.976	0.0000	0.0000
2025/03/28	R033	07/05/2026	10.38 Put	Bond Future	3070.0400	3.0700	3188.9400	3.1889	3.873	0.0000	0.0000
2025/03/28	R035	08/05/2025	10.08 Put	Bond Future	3694.6000	3.6946	3829.9100	3.8299	3.662	0.0000	0.0000
2025/03/28	R035	08/05/2025	10.08 Call	Bond Future	92.9500	0.0930	62.9700	0.0630	32.254	0.0000	0.0000
2025/03/28	R035	08/05/2025	10.58 Put	Bond Future	1514.8900	1.5149	1568.9500	1.5690	3.569	0.0000	0.0000
2025/03/28	R035	08/05/2025	10.58 Call	Bond Future	767.9000	0.7679	656.6700	0.6567	14.485	0.0000	0.0000
2025/03/28	R035	08/05/2025	11.01 Call	Bond Future	2145.9100	2.1459	1988.0600	1.9881	7.356	0.0000	0.0000
2025/03/28	R035	08/05/2025	11.01 Put	Bond Future	531.9000	0.5319	539.3400	0.5393	1.399	0.0000	0.0000
2025/03/28	R035	08/05/2025	11.70 Call	Bond Future	5292.9800	5.2930	5125.1900	5.1252	3.170	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	
2025/03/28	R035	08/05/2025	11.70 Put	Bond Future	63.0500	0.0631	60.5500	0.0606	3.965	0.0000	0.0000
2025/03/28	R035	08/05/2025	10.95 Call	Bond Future	1914.0700	1.9141	1760.1500	1.7602	8.042	0.0000	0.0000
2025/03/28	R035	08/05/2025	10.95 Put	Bond Future	624.4300	0.6244	635.8000	0.6358	1.821	0.0000	0.0000
2025/03/28	R035	08/05/2025	10.44 Put	Bond Future	2015.9900	2.0160	2093.1900	2.0932	3.829	0.0000	0.0000
2025/03/28	R035	08/05/2025	10.44 Call	Bond Future	481.7600	0.4818	393.6700	0.3937	18.285	0.0000	0.0000
2025/03/28	R035	08/05/2025	13.35 Call	Bond Future	13085.2700	13.0853	12919.9800	12.9200	1.263	0.0000	0.0000
2025/03/28	R035	08/05/2025	13.35 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/03/28	R035	08/05/2025	12.70 Call	Bond Future	10117.6800	10.1177	9952.5300	9.9525	1.632	0.0000	0.0000
2025/03/28	R035	08/05/2025	12.70 Put	Bond Future	0.6200	0.0006	0.7600	0.0008	22.581	0.0000	0.0000
2025/03/28	R035	08/05/2025	11.46 Put	Bond Future	139.1700	0.1392	136.8400	0.1368	1.674	0.0000	0.0000
2025/03/28	R035	08/05/2025	11.46 Call	Bond Future	4134.8500	4.1349	3967.2300	3.9672	4.054	0.0000	0.0000
2025/03/28	R035	08/05/2025		Bond Future	10.7144	90.7630	10.7443	90.5977	0.279	0.0000	0.0000
2025/03/28	R035	08/05/2025	11.78 Call	Bond Future	5683.9000	5.6839	5516.3400	5.5163	2.948	0.0000	0.0000
2025/03/28	R035	08/05/2025	11.78 Put	Bond Future	47.9800	0.0480	45.7100	0.0457	4.731	0.0000	0.0000
2025/03/28	R035	07/08/2025		Bond Future	10.8248	92.5368	10.8572	92.3620	0.299	0.0000	0.0000
2025/03/28	R035	07/08/2025	12.65 Call	Bond Future	9265.9400	9.2659	9101.5300	9.1015	1.774	0.0000	0.0000
2025/03/28	R035	07/08/2025	12.65 Put	Bond Future	100.8500	0.1009	111.2500	0.1113	10.312	0.0000	0.0000
2025/03/28	R035	07/08/2025	10.08 Put	Bond Future	4560.0800	4.5601	4707.9800	4.7080	3.243	0.0000	0.0000
2025/03/28	R035	07/08/2025	10.08 Call	Bond Future	409.3100	0.4093	382.4000	0.3824	6.574	0.0000	0.0000
2025/03/28	R035	07/08/2025	10.58 Put	Bond Future	2602.9000	2.6029	2716.3300	2.7163	4.358	0.0000	0.0000
2025/03/28	R035	07/08/2025	10.58 Call	Bond Future	1266.7700	1.2668	1205.3900	1.2054	4.845	0.0000	0.0000
2025/03/28	R035	07/08/2025	11.34 Call	Bond Future	3665.2800	3.6653	3548.5200	3.5485	3.186	0.0000	0.0000
2025/03/28	R035	07/08/2025	11.34 Put	Bond Future	938.7400	0.9387	996.7900	0.9968	6.184	0.0000	0.0000
2025/03/28	R035	07/08/2025	11.30 Call	Bond Future	3513.6700	3.5137	3399.2800	3.3993	3.256	0.0000	0.0000
2025/03/28	R035	07/08/2025	11.30 Put	Bond Future	994.7100	0.9947	1055.1300	1.0551	6.074	0.0000	0.0000
2025/03/28	R035	06/11/2025	9.91 Put	Bond Future	6202.5100	6.2025	6360.1600	6.3602	2.542	0.0000	0.0000
2025/03/28	R035	06/11/2025	9.91 Call	Bond Future	473.9600	0.4740	451.3000	0.4513	4.781	0.0000	0.0000
2025/03/28	R035	06/11/2025	10.41 Put	Bond Future	4116.6500	4.1167	4250.7500	4.2508	3.258	0.0000	0.0000
2025/03/28	R035	06/11/2025	10.41 Call	Bond Future	1200.9500	1.2010	1154.7400	1.1547	3.848	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.43 Call	Bond Future	4036.5200	4.0365	3934.1900	3.9342	2.535	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.43 Put	Bond Future	1553.7000	1.5537	1631.6800	1.6317	5.019	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.95 Call	Bond Future	5973.8100	5.9738	5848.3700	5.8484	2.100	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.95 Put	Bond Future	903.7800	0.9038	958.6500	0.9587	6.071	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.45 Call	Bond Future	4106.5400	4.1065	4003.3700	4.0034	2.512	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.45 Put	Bond Future	1522.2200	1.5222	1599.3600	1.5994	5.068	0.0000	0.0000
2025/03/28	R035	06/11/2025	10.95 Put	Bond Future	2503.5400	2.5035	2607.3500	2.6074	4.147	0.0000	0.0000
2025/03/28	R035	06/11/2025	10.95 Call	Bond Future	2500.9000	2.5009	2424.4000	2.4244	3.059	0.0000	0.0000
2025/03/28	R035	06/11/2025	10.08 Put	Bond Future	5429.6600	5.4297	5581.0700	5.5811	2.789	0.0000	0.0000
2025/03/28	R035	06/11/2025	10.08 Call	Bond Future	670.2800	0.6703	641.3800	0.6414	4.312	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	
2025/03/28	R035	06/11/2025	10.58 Put	Bond Future	3539.2300	3.5392	3662.9200	3.6629	3.495	0.0000	0.0000
2025/03/28	R035	06/11/2025	10.58 Call	Bond Future	1554.3000	1.5543	1497.6800	1.4977	3.643	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.67 Call	Bond Future	4902.9100	4.9029	4789.2100	4.7892	2.319	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.67 Put	Bond Future	1212.6700	1.2127	1279.2800	1.2793	5.493	0.0000	0.0000
2025/03/28	R035	06/11/2025		Bond Future	10.9505	89.8148	10.9847	89.6345	0.312	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.20 Call	Bond Future	3263.7200	3.2637	3173.4700	3.1735	2.765	0.0000	0.0000
2025/03/28	R035	06/11/2025	11.20 Put	Bond Future	1959.9400	1.9599	2050.0000	2.0500	4.595	0.0000	0.0000
2025/03/28	R035	05/02/2026		Bond Future	11.0874	91.5461	11.1245	91.3555	0.335	0.0000	0.0000
2025/03/28	R035	05/02/2026	10.79 Call	Bond Future	2194.2700	2.1943	2058.9100	2.0589	6.169	0.0000	0.0000
2025/03/28	R035	05/02/2026	10.79 Put	Bond Future	3742.6900	3.7427	3797.9600	3.7980	1.477	0.0000	0.0000
2025/03/28	R035	07/05/2026		Bond Future	11.2303	88.7758	11.2698	88.5778	0.352	0.0000	0.0000
2025/03/28	R035	07/05/2026	10.86 Call	Bond Future	2350.3800	2.3504	2290.3300	2.2903	2.555	0.0000	0.0000
2025/03/28	R035	07/05/2026	10.86 Put	Bond Future	4234.8500	4.2349	4372.8500	4.3729	3.259	0.0000	0.0000
2025/03/28	R038	08/05/2025		Bond Future	11.2089	99.0034	11.2437	98.7730	0.311	0.0000	0.0000
2025/03/28	R038	08/05/2025	11.24 Call	Bond Future	1391.1600	1.3912	1214.1100	1.2141	12.727	0.0000	0.0000
2025/03/28	R038	08/05/2025	11.24 Put	Bond Future	1185.3000	1.1853	1238.6700	1.2387	4.503	0.0000	0.0000
2025/03/28	R038	07/08/2025		Bond Future	11.3294	100.9383	11.3667	100.6965	0.329	0.0000	0.0000
2025/03/28	R038	07/08/2025	11.24 Call	Bond Future	1943.1900	1.9432	1833.1600	1.8332	5.662	0.0000	0.0000
2025/03/28	R038	07/08/2025	11.24 Put	Bond Future	2525.5700	2.5256	2657.2600	2.6573	5.214	0.0000	0.0000
2025/03/28	R038	06/11/2025		Bond Future	11.4615	97.3979	11.5008	97.1491	0.343	0.0000	0.0000
2025/03/28	R038	06/11/2025	11.24 Call	Bond Future	2280.1700	2.2802	2095.0700	2.0951	8.118	0.0000	0.0000
2025/03/28	R038	06/11/2025	11.24 Put	Bond Future	3701.6800	3.7017	3765.3900	3.7654	1.721	0.0000	0.0000
2025/03/28	R038	06/11/2025	12.33 Call	Bond Future	6547.4300	6.5474	6294.0700	6.2941	3.870	0.0000	0.0000
2025/03/28	R038	06/11/2025	12.33 Put	Bond Future	1256.5100	1.2565	1251.9600	1.2520	0.362	0.0000	0.0000
2025/03/28	R038	06/11/2025	10.98 Put	Bond Future	4703.9400	4.7039	4803.8800	4.8039	2.125	0.0000	0.0000
2025/03/28	R038	06/11/2025	10.98 Call	Bond Future	1574.5200	1.5745	1425.6500	1.4257	9.455	0.0000	0.0000
2025/03/28	R038	05/02/2026		Bond Future	11.6015	99.2748	11.6436	99.0138	0.363	0.0000	0.0000
2025/03/28	R038	05/02/2026	11.44 Call	Bond Future	3002.2500	3.0023	2893.5200	2.8935	3.622	0.0000	0.0000
2025/03/28	R038	05/02/2026	11.44 Put	Bond Future	4012.7100	4.0127	4165.0300	4.1650	3.796	0.0000	0.0000
2025/03/28	R038	07/05/2026		Bond Future	11.7534	95.6703	11.7980	95.4000	0.380	0.0000	0.0000
2025/03/28	R038	07/05/2026	11.40 Call	Bond Future	2903.0300	2.9030	2806.8500	2.8069	3.313	0.0000	0.0000
2025/03/28	R038	07/05/2026	11.40 Put	Bond Future	5081.9900	5.0820	5256.0400	5.2560	3.425	0.0000	0.0000
2025/03/28	R053	08/05/2025		Bond Future	11.6503	101.1282	11.6800	100.8849	0.255	0.0000	0.0000
2025/03/28	R053	08/05/2025	12.64 Call	Bond Future	7642.6200	7.6426	7431.8700	7.4319	2.758	0.0000	0.0000
2025/03/28	R053	08/05/2025	12.64 Put	Bond Future	81.6600	0.0817	114.1600	0.1142	39.799	0.0000	0.0000
2025/03/28	R053	07/08/2025		Bond Future	11.7624	103.1046	11.7942	102.8495	0.270	0.0000	0.0000
2025/03/28	R053	07/08/2025	13.17 Call	Bond Future	10702.3500	10.7024	10501.6700	10.5017	1.875	0.0000	0.0000
2025/03/28	R053	07/08/2025	13.17 Put	Bond Future	431.8000	0.4318	486.2200	0.4862	12.603	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	
2025/03/28	R053	06/11/2025		Bond Future	11.8836	99.2277	11.9169	98.9652	0.280	0.0000	0.0000
2025/03/28	R053	06/11/2025	11.76 Call	Bond Future	3239.5300	3.2395	3304.9300	3.3049	2.019	0.0000	0.0000
2025/03/28	R053	06/11/2025	11.76 Put	Bond Future	4226.1500	4.2262	4553.9700	4.5540	7.757	0.0000	0.0000
2025/03/28	R053	05/02/2026		Bond Future	12.0105	101.1397	12.0461	100.8646	0.296	0.0000	0.0000
2025/03/28	R053	05/02/2026	11.49 Call	Bond Future	2614.7900	2.6148	2569.8900	2.5699	1.717	0.0000	0.0000
2025/03/28	R053	05/02/2026	11.49 Put	Bond Future	6808.8700	6.8089	7039.0700	7.0391	3.381	0.0000	0.0000
2025/03/28	R053	07/05/2026		Bond Future	12.1462	97.1931	12.1837	96.9086	0.309	0.0000	0.0000
2025/03/28	R053	07/05/2026	11.69 Call	Bond Future	3411.8900	3.4119	3454.7000	3.4547	1.255	0.0000	0.0000
2025/03/28	R053	07/05/2026	11.69 Put	Bond Future	6993.9500	6.9940	7321.2600	7.3213	4.680	0.0000	0.0000
2025/03/28	R186	08/05/2025		Bond Future	8.3164	107.3297	8.3610	107.2623	0.537	0.0000	0.0000
2025/03/28	R186	08/05/2025	8.47 Call	Bond Future	317.6900	0.3177	269.0900	0.2691	15.298	0.0000	0.0000
2025/03/28	R186	08/05/2025	8.47 Put	Bond Future	86.0400	0.0860	104.8500	0.1049	21.862	0.0000	0.0000
2025/03/28	R186	07/08/2025		Bond Future	8.3956	104.1186	8.4547	104.0426	0.705	0.0000	0.0000
2025/03/28	R186	07/08/2025	9.68 Call	Bond Future	1663.3800	1.6634	1584.2000	1.5842	4.760	0.0000	0.0000
2025/03/28	R186	07/08/2025	9.68 Put	Bond Future	31.9400	0.0319	28.7300	0.0287	10.050	0.0000	0.0000
2025/03/28	R186	07/08/2025	10.25 Call	Bond Future	2356.0400	2.3560	2278.5800	2.2786	3.288	0.0000	0.0000
2025/03/28	R186	07/08/2025	10.25 Put	Bond Future	12.2500	0.0123	10.7600	0.0108	12.163	0.0000	0.0000
2025/03/28	R186	07/08/2025	9.22 Put	Bond Future	72.3200	0.0723	66.2400	0.0662	8.407	0.0000	0.0000
2025/03/28	R186	07/08/2025	9.22 Call	Bond Future	1123.6900	1.1237	1041.6400	1.0416	7.302	0.0000	0.0000
2025/03/28	R186	06/11/2025		Bond Future	8.5322	106.1252	8.6080	106.0453	0.889	0.0000	0.0000
2025/03/28	R186	06/11/2025	8.13 Call	Bond Future	133.7800	0.1338	113.0700	0.1131	15.481	0.0000	0.0000
2025/03/28	R186	06/11/2025	8.13 Put	Bond Future	559.4700	0.5595	618.7100	0.6187	10.589	0.0000	0.0000
2025/03/28	R186	05/02/2026		Bond Future	8.7561	102.8635	8.8647	102.7741	1.241	0.0000	0.0000
2025/03/28	R186	05/02/2026	8.43 Call	Bond Future	206.1400	0.2061	174.3300	0.1743	15.431	0.0000	0.0000
2025/03/28	R186	05/02/2026	8.43 Put	Bond Future	475.0500	0.4751	532.6200	0.5326	12.119	0.0000	0.0000
2025/03/28	R186	07/05/2026		Bond Future	9.2284	104.8134	9.3915	104.7179	1.767	0.0000	0.0000
2025/03/28	R186	07/05/2026	8.69 Call	Bond Future	160.1700	0.1602	124.2300	0.1242	22.439	0.0000	0.0000
2025/03/28	R186	07/05/2026	8.69 Put	Bond Future	476.7100	0.4767	536.2800	0.5363	12.496	0.0000	0.0000
2025/03/28	R202	08/05/2025		Bond Future	271.1015	271.1015	271.0978	271.0978	0.001	0.0000	0.0000
2025/03/28	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	R202	08/05/2025	272.31 Put	Bond Future	1208.5200	1.2085	1212.1900	1.2122	0.304	0.0000	0.0000
2025/03/28	R202	07/08/2025		Bond Future	271.2119	271.2119	271.1895	271.1895	0.008	0.0000	0.0000
2025/03/28	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	R202	07/08/2025	271.60 Put	Bond Future	388.1300	0.3881	410.5500	0.4106	5.776	0.0000	0.0000
2025/03/28	R202	06/11/2025		Bond Future	276.5049	276.5049	276.4755	276.4755	0.011	0.0000	0.0000
2025/03/28	R202	06/11/2025	275.64 Call	Bond Future	864.8500	0.8649	835.4800	0.8355	3.396	0.0000	0.0000
2025/03/28	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	R202	05/02/2026		Bond Future	276.5432	276.5432	276.4925	276.4925	0.018	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
2025/03/28	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/03/28	R202	05/02/2026	277.82 Put	Bond Future	1276.8400	1.2768	1327.5000	1.3275	3.968	0.0000
2025/03/28	R202	07/05/2026		Bond Future	281.8552	281.8552	281.7914	281.7914	0.023	0.0000
2025/03/28	R202	07/05/2026	277.55 Call	Bond Future	4305.2300	4.3052	4241.4400	4.2414	1.482	0.0000
2025/03/28	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	R209	08/05/2025		Bond Future	10.9579	71.2113	10.9776	71.1137	0.180	0.0000
2025/03/28	R209	08/05/2025	11.89 Call	Bond Future	4485.9200	4.4859	4398.1400	4.3981	1.957	0.0000
2025/03/28	R209	08/05/2025	11.89 Put	Bond Future	54.4500	0.0545	64.2800	0.0643	18.053	0.0000
2025/03/28	R209	07/08/2025		Bond Future	11.0645	72.6030	11.0859	72.4986	0.194	0.0000
2025/03/28	R209	07/08/2025	12.68 Call	Bond Future	7477.3600	7.4774	7378.3300	7.3783	1.324	0.0000
2025/03/28	R209	07/08/2025	12.68 Put	Bond Future	152.6600	0.1527	158.0500	0.1581	3.531	0.0000
2025/03/28	R209	06/11/2025		Bond Future	11.1818	70.8497	11.2044	70.7415	0.202	0.0000
2025/03/28	R209	06/11/2025	11.27 Call	Bond Future	2486.6300	2.4866	2475.6600	2.4757	0.441	0.0000
2025/03/28	R209	06/11/2025	11.27 Put	Bond Future	2066.1500	2.0662	2163.3800	2.1634	4.706	0.0000
2025/03/28	R209	05/02/2026		Bond Future	11.3064	72.2154	11.3311	72.0997	0.218	0.0000
2025/03/28	R209	05/02/2026	10.93 Call	Bond Future	1786.6600	1.7867	1762.3000	1.7623	1.363	0.0000
2025/03/28	R209	05/02/2026	10.93 Put	Bond Future	3583.1200	3.5831	3674.4800	3.6745	2.550	0.0000
2025/03/28	R209	07/05/2026		Bond Future	11.4417	70.4327	11.4681	70.3117	0.230	0.0000
2025/03/28	R209	07/05/2026	11.07 Call	Bond Future	2198.2500	2.1983	2157.4000	2.1574	1.858	0.0000
2025/03/28	R209	07/05/2026	11.07 Put	Bond Future	3935.4200	3.9354	4015.5500	4.0156	2.036	0.0000
2025/03/28	R210	08/05/2025		Bond Future	246.7881	246.7881	246.7439	246.7439	0.018	0.0000
2025/03/28	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	R210	08/05/2025	248.03 Put	Bond Future	1241.9400	1.2419	1286.1100	1.2861	3.557	0.0000
2025/03/28	R210	07/08/2025		Bond Future	251.6716	251.6716	251.6094	251.6094	0.025	0.0000
2025/03/28	R210	07/08/2025	248.44 Call	Bond Future	3231.5500	3.2316	3169.4200	3.1694	1.923	0.0000
2025/03/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	R210	06/11/2025		Bond Future	253.1547	253.1547	253.0851	253.0851	0.027	0.0000
2025/03/28	R210	06/11/2025	252.14 Call	Bond Future	1014.6800	1.0147	945.0700	0.9451	6.860	0.0000
2025/03/28	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	R210	05/02/2026		Bond Future	258.0950	258.0950	258.0048	258.0048	0.035	0.0000
2025/03/28	R210	05/02/2026	253.10 Call	Bond Future	4995.0100	4.9950	4904.8200	4.9048	1.806	0.0000
2025/03/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	R210	07/05/2026		Bond Future	259.5558	259.5558	259.4526	259.4526	0.040	0.0000
2025/03/28	R210	07/05/2026	255.40 Call	Bond Future	4155.7800	4.1558	4052.6400	4.0526	2.482	0.0000
2025/03/28	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/28	R213	08/05/2025		Bond Future	9.6155	89.9655	9.6460	89.8419	0.318	0.0000
2025/03/28	R213	08/05/2025	10.52 Call	Bond Future	3650.8200	3.6508	3529.8000	3.5298	3.315	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	
2025/03/28	R213	08/05/2025	10.52 Put	Bond Future	75.0700	0.0751	77.7200	0.0777	3.530	0.0000	0.0000
2025/03/28	R213	07/08/2025		Bond Future	9.7061	91.7237	9.7400	91.5914	0.349	0.0000	0.0000
2025/03/28	R213	07/08/2025	11.66 Call	Bond Future	7288.1200	7.2881	7160.5600	7.1606	1.750	0.0000	0.0000
2025/03/28	R213	07/08/2025	11.66 Put	Bond Future	31.4600	0.0315	36.2000	0.0362	15.067	0.0000	0.0000
2025/03/28	R213	06/11/2025		Bond Future	9.8181	89.9381	9.8545	89.8011	0.371	0.0000	0.0000
2025/03/28	R213	06/11/2025	10.05 Call	Bond Future	2157.9100	2.1579	2096.4100	2.0964	2.850	0.0000	0.0000
2025/03/28	R213	06/11/2025	10.05 Put	Bond Future	1289.4200	1.2894	1364.9200	1.3649	5.855	0.0000	0.0000
2025/03/28	R213	05/02/2026		Bond Future	9.9447	91.6722	9.9853	91.5257	0.408	0.0000	0.0000
2025/03/28	R213	05/02/2026	9.89 Call	Bond Future	1803.6500	1.8037	1702.8100	1.7028	5.591	0.0000	0.0000
2025/03/28	R213	05/02/2026	9.89 Put	Bond Future	2001.6900	2.0017	2047.3500	2.0474	2.281	0.0000	0.0000
2025/03/28	R213	07/05/2026		Bond Future	10.0831	89.8572	10.1273	89.7040	0.439	0.0000	0.0000
2025/03/28	R213	07/05/2026	9.80 Call	Bond Future	1615.8400	1.6158	1517.8800	1.5179	6.062	0.0000	0.0000
2025/03/28	R213	07/05/2026	9.80 Put	Bond Future	2603.4200	2.6034	2658.6100	2.6586	2.120	0.0000	0.0000
2025/03/28	R214	08/05/2025		Bond Future	11.5137	65.1673	11.5384	65.0398	0.214	0.0000	0.0000
2025/03/28	R214	08/05/2025	12.40 Call	Bond Future	4428.4300	4.4284	4307.5800	4.3076	2.729	0.0000	0.0000
2025/03/28	R214	08/05/2025	12.40 Put	Bond Future	75.5000	0.0755	82.1000	0.0821	8.742	0.0000	0.0000
2025/03/28	R214	07/08/2025		Bond Future	11.6219	66.4409	11.6483	66.3064	0.227	0.0000	0.0000
2025/03/28	R214	07/08/2025	12.97 Call	Bond Future	6646.7000	6.6467	6501.6700	6.5017	2.182	0.0000	0.0000
2025/03/28	R214	07/08/2025	12.97 Put	Bond Future	292.8700	0.2929	282.3300	0.2823	3.599	0.0000	0.0000
2025/03/28	R214	06/11/2025		Bond Future	11.7411	64.4216	11.7688	64.2829	0.236	0.0000	0.0000
2025/03/28	R214	06/11/2025	11.64 Call	Bond Future	2206.0300	2.2060	2077.4300	2.0774	5.829	0.0000	0.0000
2025/03/28	R214	06/11/2025	11.64 Put	Bond Future	2716.8000	2.7168	2726.8300	2.7268	0.369	0.0000	0.0000
2025/03/28	R214	05/02/2026		Bond Future	11.8684	65.6634	11.8981	65.5172	0.250	0.0000	0.0000
2025/03/28	R214	05/02/2026	11.26 Call	Bond Future	1491.3400	1.4913	1455.1500	1.4552	2.427	0.0000	0.0000
2025/03/28	R214	05/02/2026	11.26 Put	Bond Future	4603.1000	4.6031	4713.1200	4.7131	2.390	0.0000	0.0000
2025/03/28	R214	07/05/2026		Bond Future	11.9984	63.6081	12.0297	63.4564	0.261	0.0000	0.0000
2025/03/28	R214	07/05/2026	11.53 Call	Bond Future	2197.0000	2.1970	2084.6700	2.0847	5.113	0.0000	0.0000
2025/03/28	R214	07/05/2026	11.53 Put	Bond Future	4532.3600	4.5324	4571.7000	4.5717	0.868	0.0000	0.0000
2025/03/28	R248	08/05/2025		Bond Future	11.6954	78.4324	11.7251	78.2448	0.254	0.0000	0.0000
2025/03/28	R248	08/05/2025	12.60 Call	Bond Future	5482.9800	5.4830	5289.7800	5.2898	3.524	0.0000	0.0000
2025/03/28	R248	08/05/2025	12.60 Put	Bond Future	107.1200	0.1071	101.4900	0.1015	5.256	0.0000	0.0000
2025/03/28	R248	07/08/2025		Bond Future	11.8075	79.9653	11.8392	79.7686	0.268	0.0000	0.0000
2025/03/28	R248	07/08/2025	13.21 Call	Bond Future	8287.9900	8.2880	8112.8500	8.1129	2.113	0.0000	0.0000
2025/03/28	R248	07/08/2025	13.21 Put	Bond Future	356.7300	0.3567	378.2600	0.3783	6.035	0.0000	0.0000
2025/03/28	R248	06/11/2025		Bond Future	11.9303	77.0642	11.9635	76.8619	0.278	0.0000	0.0000
2025/03/28	R248	06/11/2025	11.74 Call	Bond Future	2452.3700	2.4524	2273.6800	2.2737	7.286	0.0000	0.0000
2025/03/28	R248	06/11/2025	11.74 Put	Bond Future	3630.3600	3.6304	3653.9800	3.6540	0.651	0.0000	0.0000
2025/03/28	R248	05/02/2026		Bond Future	12.0613	78.5496	12.0968	78.3375	0.294	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
2025/03/28	R248	05/02/2026	11.46 Call	Bond Future	1873.6400	1.8736	1805.7800	1.8058	3.622	0.0000	0.0000
2025/03/28	R248	05/02/2026	11.46 Put	Bond Future	5631.6100	5.6316	5775.7900	5.7758	2.560	0.0000	0.0000
2025/03/28	R248	07/05/2026		Bond Future	12.1948	75.5957	12.2322	75.3764	0.307	0.0000	0.0000
2025/03/28	R248	07/05/2026	11.72 Call	Bond Future	2711.7100	2.7117	2547.7100	2.5477	6.048	0.0000	0.0000
2025/03/28	R248	07/05/2026	11.72 Put	Bond Future	5596.2900	5.5963	5651.5900	5.6516	0.988	0.0000	0.0000
2025/03/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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