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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2025 TO 31/03/2025

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
2025/03/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	2029	08/05/2025		Bond Future	136.6789	136.6789	136.5248	0.113	0.0000	0.0000
2025/03/31	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2029	08/05/2025	137.85 Put	Bond Future	1171.1400	1.1711	1325.2200	13.156	0.0000	0.0000
2025/03/31	2029	07/08/2025		Bond Future	139.3740	139.3740	139.2170	0.113	0.0000	0.0000
2025/03/31	2029	07/08/2025	137.41 Call	Bond Future	1964.0300	1.9640	1807.0200	7.994	0.0000	0.0000
2025/03/31	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	
2025/03/31	2029	06/11/2025		Bond Future	140.6514	140.6514	140.4918	140.4918	0.113	0.0000	0.0000
2025/03/31	2029	06/11/2025	139.79 Call	Bond Future	861.3900	0.8614	701.7700	0.7018	18.531	0.0000	0.0000
2025/03/31	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2029	05/02/2026		Bond Future	143.3857	143.3857	143.2233	143.2233	0.113	0.0000	0.0000
2025/03/31	2029	05/02/2026	140.11 Call	Bond Future	3275.7200	3.2757	3113.3100	3.1133	4.958	0.0000	0.0000
2025/03/31	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2029	07/05/2026		Bond Future	144.6663	144.6663	144.5014	144.5014	0.114	0.0000	0.0000
2025/03/31	2029	07/05/2026	141.82 Call	Bond Future	2846.3200	2.8463	2681.3800	2.6814	5.795	0.0000	0.0000
2025/03/31	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2030	08/05/2025	8.72 Put	Bond Future	1822.8800	1.8229	1597.5400	1.5975	12.362	0.0000	0.0000
2025/03/31	2030	08/05/2025	8.72 Call	Bond Future	100.3300	0.1003	123.6900	0.1237	23.283	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.22 Put	Bond Future	600.1300	0.6001	467.4600	0.4675	22.107	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.22 Call	Bond Future	725.5100	0.7255	841.5400	0.8415	15.993	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.54 Call	Bond Future	1517.0400	1.5170	1697.1900	1.6972	11.875	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.54 Put	Bond Future	231.6000	0.2316	163.0500	0.1631	29.598	0.0000	0.0000
2025/03/31	2030	08/05/2025	8.68 Put	Bond Future	1952.9100	1.9529	1723.3700	1.7234	11.754	0.0000	0.0000
2025/03/31	2030	08/05/2025	8.68 Call	Bond Future	80.6300	0.0806	99.7900	0.0998	23.763	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.18 Put	Bond Future	667.4700	0.6675	525.8900	0.5259	21.211	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.18 Call	Bond Future	646.6100	0.6466	753.7300	0.7537	16.566	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.99 Call	Bond Future	2933.8100	2.9338	3163.8900	3.1639	7.842	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.99 Put	Bond Future	46.2300	0.0462	27.6100	0.0276	40.277	0.0000	0.0000
2025/03/31	2030	08/05/2025	8.95 Put	Bond Future	1159.6000	1.1596	969.4200	0.9694	16.400	0.0000	0.0000
2025/03/31	2030	08/05/2025	8.95 Call	Bond Future	292.5100	0.2925	351.0300	0.3510	20.006	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.45 Put	Bond Future	308.1100	0.3081	223.5400	0.2235	27.448	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.45 Call	Bond Future	1269.0500	1.2691	1433.1800	1.4332	12.933	0.0000	0.0000
2025/03/31	2030	08/05/2025	11.86 Call	Bond Future	9196.2300	9.1962	9444.9300	9.4449	2.704	0.0000	0.0000
2025/03/31	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2030	08/05/2025	10.31 Put	Bond Future	12.7300	0.0127	6.7000	0.0067	47.368	0.0000	0.0000
2025/03/31	2030	08/05/2025	10.31 Call	Bond Future	4019.2300	4.0192	4261.9000	4.2619	6.038	0.0000	0.0000
2025/03/31	2030	08/05/2025	12.28 Call	Bond Future	10539.3800	10.5394	10788.0800	10.7881	2.360	0.0000	0.0000
2025/03/31	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2030	08/05/2025	10.69 Put	Bond Future	1.9400	0.0019	0.8500	0.0009	56.186	0.0000	0.0000
2025/03/31	2030	08/05/2025	10.69 Call	Bond Future	5315.6200	5.3156	5563.2300	5.5632	4.658	0.0000	0.0000
2025/03/31	2030	08/05/2025		Bond Future	9.1857	97.7735	9.1178	98.0222	0.739	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.93 Call	Bond Future	2734.0900	2.7341	2960.1600	2.9602	8.269	0.0000	0.0000
2025/03/31	2030	08/05/2025	9.93 Put	Bond Future	58.1800	0.0582	35.5500	0.0356	38.897	0.0000	0.0000
2025/03/31	2030	07/08/2025	12.12 Call	Bond Future	9312.5300	9.3125	9565.7500	9.5658	2.719	0.0000	0.0000
2025/03/31	2030	07/08/2025	12.12 Put	Bond Future	1.0600	0.0011	0.6900	0.0007	34.906	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	
2025/03/31	2030	07/08/2025	10.48 Put	Bond Future	145.6700	0.1457	117.6400	0.1176	19.242	0.0000	0.0000
2025/03/31	2030	07/08/2025	10.48 Call	Bond Future	4228.6000	4.2286	4454.1600	4.4542	5.334	0.0000	0.0000
2025/03/31	2030	07/08/2025		Bond Future	9.2779	95.6672	9.2053	95.9208	0.782	0.0000	0.0000
2025/03/31	2030	07/08/2025	11.11 Call	Bond Future	6166.0600	6.1661	6412.3700	6.4124	3.995	0.0000	0.0000
2025/03/31	2030	07/08/2025	11.11 Put	Bond Future	29.4200	0.0294	22.1400	0.0221	24.745	0.0000	0.0000
2025/03/31	2030	07/08/2025	8.72 Put	Bond Future	2307.5900	2.3076	2106.2500	2.1063	8.725	0.0000	0.0000
2025/03/31	2030	07/08/2025	8.72 Call	Bond Future	336.7800	0.3368	389.0300	0.3890	15.515	0.0000	0.0000
2025/03/31	2030	07/08/2025	9.22 Put	Bond Future	1200.1500	1.2002	1059.5000	1.0595	11.719	0.0000	0.0000
2025/03/31	2030	07/08/2025	9.22 Call	Bond Future	998.0600	0.9981	1111.0000	1.1110	11.316	0.0000	0.0000
2025/03/31	2030	07/08/2025	9.81 Call	Bond Future	2310.9600	2.3110	2491.3800	2.4914	7.807	0.0000	0.0000
2025/03/31	2030	07/08/2025	9.81 Put	Bond Future	476.4400	0.4764	403.2700	0.4033	15.358	0.0000	0.0000
2025/03/31	2030	06/11/2025	8.72 Put	Bond Future	2672.6700	2.6727	2474.6500	2.4747	7.409	0.0000	0.0000
2025/03/31	2030	06/11/2025	8.72 Call	Bond Future	460.3600	0.4604	521.1000	0.5211	13.194	0.0000	0.0000
2025/03/31	2030	06/11/2025	9.22 Put	Bond Future	1622.0000	1.6220	1473.3500	1.4734	9.165	0.0000	0.0000
2025/03/31	2030	06/11/2025	9.22 Call	Bond Future	1100.2100	1.1002	1210.3200	1.2103	10.008	0.0000	0.0000
2025/03/31	2030	06/11/2025	10.08 Call	Bond Future	2911.9600	2.9120	3097.9000	3.0979	6.385	0.0000	0.0000
2025/03/31	2030	06/11/2025	10.08 Put	Bond Future	609.4000	0.6094	536.5800	0.5366	11.949	0.0000	0.0000
2025/03/31	2030	06/11/2025		Bond Future	9.3765	97.5084	9.2988	97.7671	0.829	0.0000	0.0000
2025/03/31	2030	06/11/2025	9.54 Call	Bond Future	1685.0300	1.6850	1826.6500	1.8267	8.405	0.0000	0.0000
2025/03/31	2030	06/11/2025	9.54 Put	Bond Future	1143.7500	1.1438	1026.6100	1.0266	10.242	0.0000	0.0000
2025/03/31	2030	05/02/2026		Bond Future	9.4920	95.3725	9.4083	95.6365	0.882	0.0000	0.0000
2025/03/31	2030	05/02/2026	9.49 Call	Bond Future	1582.6900	1.5827	1712.6000	1.7126	8.208	0.0000	0.0000
2025/03/31	2030	05/02/2026	9.49 Put	Bond Future	1589.0800	1.5891	1455.0000	1.4550	8.438	0.0000	0.0000
2025/03/31	2030	07/05/2026		Bond Future	9.6416	97.1762	9.5511	97.4455	0.938	0.0000	0.0000
2025/03/31	2030	07/05/2026	9.39 Call	Bond Future	1367.5700	1.3676	1482.8900	1.4829	8.432	0.0000	0.0000
2025/03/31	2030	07/05/2026	9.39 Put	Bond Future	2118.8300	2.1188	1964.8800	1.9649	7.266	0.0000	0.0000
2025/03/31	2032	08/05/2025	9.40 Put	Bond Future	2877.0800	2.8771	2520.2400	2.5202	12.403	0.0000	0.0000
2025/03/31	2032	08/05/2025	9.40 Call	Bond Future	94.1400	0.0941	121.5100	0.1215	29.074	0.0000	0.0000
2025/03/31	2032	08/05/2025	9.90 Put	Bond Future	1188.0200	1.1880	947.5600	0.9476	20.240	0.0000	0.0000
2025/03/31	2032	08/05/2025	9.90 Call	Bond Future	769.0600	0.7691	912.8100	0.9128	18.692	0.0000	0.0000
2025/03/31	2032	08/05/2025	10.28 Call	Bond Future	1840.7700	1.8408	2087.3900	2.0874	13.398	0.0000	0.0000
2025/03/31	2032	08/05/2025	10.28 Put	Bond Future	513.0500	0.5131	375.4600	0.3755	26.818	0.0000	0.0000
2025/03/31	2032	08/05/2025	9.42 Put	Bond Future	2792.8900	2.7929	2438.9300	2.4389	12.674	0.0000	0.0000
2025/03/31	2032	08/05/2025	9.42 Call	Bond Future	105.9700	0.1060	136.2200	0.1362	28.546	0.0000	0.0000
2025/03/31	2032	08/05/2025	9.92 Put	Bond Future	1140.2600	1.1403	905.5600	0.9056	20.583	0.0000	0.0000
2025/03/31	2032	08/05/2025	9.92 Call	Bond Future	814.2900	0.8143	963.8000	0.9638	18.361	0.0000	0.0000
2025/03/31	2032	08/05/2025	10.97 Call	Bond Future	4478.9900	4.4790	4830.1900	4.8302	7.841	0.0000	0.0000
2025/03/31	2032	08/05/2025	10.97 Put	Bond Future	85.8800	0.0859	52.8700	0.0529	38.437	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	
2025/03/31	2032	08/05/2025		Bond Future	9.9903	92.4367	9.9075	92.8209	0.829	0.0000	0.0000
2025/03/31	2032	08/05/2025	10.91 Call	Bond Future	4232.9300	4.2329	4579.2400	4.5792	8.181	0.0000	0.0000
2025/03/31	2032	08/05/2025	10.91 Put	Bond Future	101.0700	0.1011	63.1700	0.0632	37.499	0.0000	0.0000
2025/03/31	2032	07/08/2025		Bond Future	10.0943	94.2368	10.0072	94.6285	0.863	0.0000	0.0000
2025/03/31	2032	07/08/2025	12.01 Call	Bond Future	8153.9900	8.1540	8533.1200	8.5331	4.650	0.0000	0.0000
2025/03/31	2032	07/08/2025	12.01 Put	Bond Future	48.5200	0.0485	35.9600	0.0360	25.886	0.0000	0.0000
2025/03/31	2032	07/08/2025	9.40 Put	Bond Future	3564.1600	3.5642	3242.9500	3.2430	9.012	0.0000	0.0000
2025/03/31	2032	07/08/2025	9.40 Call	Bond Future	381.6300	0.3816	452.1100	0.4521	18.468	0.0000	0.0000
2025/03/31	2032	07/08/2025	9.90 Put	Bond Future	2002.7100	2.0027	1765.0000	1.7650	11.869	0.0000	0.0000
2025/03/31	2032	07/08/2025	9.90 Call	Bond Future	1126.0300	1.1260	1280.0100	1.2800	13.675	0.0000	0.0000
2025/03/31	2032	07/08/2025	10.59 Call	Bond Future	2959.1600	2.9592	3228.4500	3.2285	9.100	0.0000	0.0000
2025/03/31	2032	07/08/2025	10.59 Put	Bond Future	769.0100	0.7690	646.6100	0.6466	15.917	0.0000	0.0000
2025/03/31	2032	06/11/2025	9.40 Put	Bond Future	4195.6600	4.1957	3881.6700	3.8817	7.484	0.0000	0.0000
2025/03/31	2032	06/11/2025	9.40 Call	Bond Future	578.3200	0.5783	663.8400	0.6638	14.788	0.0000	0.0000
2025/03/31	2032	06/11/2025	9.90 Put	Bond Future	2702.9200	2.7029	2456.4000	2.4564	9.121	0.0000	0.0000
2025/03/31	2032	06/11/2025	9.90 Call	Bond Future	1331.3700	1.3314	1484.3600	1.4844	11.491	0.0000	0.0000
2025/03/31	2032	06/11/2025	10.89 Call	Bond Future	3871.8100	3.8718	4150.6600	4.1507	7.202	0.0000	0.0000
2025/03/31	2032	06/11/2025	10.89 Put	Bond Future	990.9300	0.9909	870.2700	0.8703	12.176	0.0000	0.0000
2025/03/31	2032	06/11/2025		Bond Future	10.2129	91.8894	10.1212	92.2889	0.898	0.0000	0.0000
2025/03/31	2032	06/11/2025	10.42 Call	Bond Future	2517.1700	2.5172	2741.6900	2.7417	8.920	0.0000	0.0000
2025/03/31	2032	06/11/2025	10.42 Put	Bond Future	1623.6700	1.6237	1448.6800	1.4487	10.777	0.0000	0.0000
2025/03/31	2032	05/02/2026		Bond Future	10.3442	93.6535	10.2474	94.0609	0.936	0.0000	0.0000
2025/03/31	2032	05/02/2026	10.16 Call	Bond Future	1865.9900	1.8660	2047.2400	2.0472	9.713	0.0000	0.0000
2025/03/31	2032	05/02/2026	10.16 Put	Bond Future	2642.8900	2.6429	2416.7300	2.4167	8.557	0.0000	0.0000
2025/03/31	2032	07/05/2026		Bond Future	10.4922	91.2646	10.3898	91.6801	0.976	0.0000	0.0000
2025/03/31	2032	07/05/2026	10.14 Call	Bond Future	1816.8700	1.8169	1988.3200	1.9883	9.437	0.0000	0.0000
2025/03/31	2032	07/05/2026	10.14 Put	Bond Future	3255.7700	3.2558	3011.7700	3.0118	7.494	0.0000	0.0000
2025/03/31	2033	08/05/2025		Bond Future	128.6906	128.6906	128.6473	128.6473	0.034	0.0000	0.0000
2025/03/31	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2033	08/05/2025	130.62 Put	Bond Future	1929.3600	1.9294	1972.6700	1.9727	2.245	0.0000	0.0000
2025/03/31	2033	07/08/2025		Bond Future	131.2282	131.2282	131.1842	131.1842	0.034	0.0000	0.0000
2025/03/31	2033	07/08/2025	128.65 Call	Bond Future	2578.2200	2.5782	2534.2300	2.5342	1.706	0.0000	0.0000
2025/03/31	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2033	06/11/2025		Bond Future	132.2472	132.2472	132.2027	132.2027	0.034	0.0000	0.0000
2025/03/31	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2033	06/11/2025	133.14 Put	Bond Future	892.7900	0.8928	937.2600	0.9373	4.981	0.0000	0.0000
2025/03/31	2033	05/02/2026		Bond Future	134.8183	134.8183	134.7732	134.7732	0.033	0.0000	0.0000
2025/03/31	2033	05/02/2026	132.88 Call	Bond Future	1938.2500	1.9383	1893.2100	1.8932	2.324	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	
2025/03/31	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2033	07/05/2026		Bond Future	135.8319	135.8319	135.7866	135.7866	0.033	0.0000	0.0000
2025/03/31	2033	07/05/2026	135.16 Call	Bond Future	671.8800	0.6719	626.5600	0.6266	6.745	0.0000	0.0000
2025/03/31	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2037	08/05/2025	10.50 Put	Bond Future	4249.1500	4.2492	3798.1400	3.7981	10.614	0.0000	0.0000
2025/03/31	2037	08/05/2025	10.50 Call	Bond Future	51.9400	0.0519	68.2600	0.0683	31.421	0.0000	0.0000
2025/03/31	2037	08/05/2025	11.00 Put	Bond Future	1820.5100	1.8205	1482.3900	1.4824	18.573	0.0000	0.0000
2025/03/31	2037	08/05/2025	11.00 Call	Bond Future	565.5500	0.5656	694.7600	0.6948	22.847	0.0000	0.0000
2025/03/31	2037	08/05/2025	11.46 Call	Bond Future	1927.0900	1.9271	2225.5400	2.2255	15.487	0.0000	0.0000
2025/03/31	2037	08/05/2025	11.46 Put	Bond Future	597.1600	0.5972	428.2800	0.4283	28.281	0.0000	0.0000
2025/03/31	2037	08/05/2025	12.55 Put	Bond Future	15.4600	0.0155	7.5600	0.0076	51.100	0.0000	0.0000
2025/03/31	2037	08/05/2025	12.55 Call	Bond Future	7037.2000	7.0372	7496.6300	7.4966	6.529	0.0000	0.0000
2025/03/31	2037	08/05/2025	13.30 Put	Bond Future	0.3700	0.0004	0.1200	0.0001	67.568	0.0000	0.0000
2025/03/31	2037	08/05/2025	13.30 Call	Bond Future	10612.7700	10.6128	11079.8500	11.0799	4.401	0.0000	0.0000
2025/03/31	2037	08/05/2025	13.35 Put	Bond Future	0.2700	0.0003	0.0900	0.0001	66.667	0.0000	0.0000
2025/03/31	2037	08/05/2025	13.35 Call	Bond Future	10843.2300	10.8432	11310.3800	11.3104	4.308	0.0000	0.0000
2025/03/31	2037	08/05/2025		Bond Future	11.2208	84.8650	11.1380	85.3324	0.738	0.0000	0.0000
2025/03/31	2037	08/05/2025	12.25 Call	Bond Future	5560.1000	5.5601	6006.1900	6.0062	8.023	0.0000	0.0000
2025/03/31	2037	08/05/2025	12.25 Put	Bond Future	46.8500	0.0469	25.6100	0.0256	45.336	0.0000	0.0000
2025/03/31	2037	07/08/2025		Bond Future	11.3470	82.2568	11.2609	82.7332	0.759	0.0000	0.0000
2025/03/31	2037	07/08/2025	13.01 Call	Bond Future	8657.9200	8.6579	9098.4600	9.0985	5.088	0.0000	0.0000
2025/03/31	2037	07/08/2025	13.01 Put	Bond Future	173.7100	0.1737	137.7900	0.1378	20.678	0.0000	0.0000
2025/03/31	2037	07/08/2025	12.17 Call	Bond Future	5028.9700	5.0290	5396.9900	5.3970	7.318	0.0000	0.0000
2025/03/31	2037	07/08/2025	12.17 Put	Bond Future	666.1700	0.6662	557.7300	0.5577	16.278	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.42 Call	Bond Future	2244.8000	2.2448	2489.5400	2.4895	10.903	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.42 Put	Bond Future	1844.0800	1.8441	1612.3600	1.6124	12.566	0.0000	0.0000
2025/03/31	2037	07/08/2025	10.55 Put	Bond Future	4958.7900	4.9588	4555.3900	4.5554	8.135	0.0000	0.0000
2025/03/31	2037	07/08/2025	10.55 Call	Bond Future	399.3500	0.3994	472.4100	0.4724	18.295	0.0000	0.0000
2025/03/31	2037	07/08/2025	10.64 Put	Bond Future	4534.0300	4.5340	4145.3800	4.1454	8.572	0.0000	0.0000
2025/03/31	2037	07/08/2025	10.64 Call	Bond Future	506.8600	0.5069	594.6700	0.5947	17.324	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.82 Call	Bond Future	3635.3700	3.6354	3953.3600	3.9534	8.747	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.82 Put	Bond Future	1086.9900	1.0870	928.5200	0.9285	14.579	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.07 Call	Bond Future	1284.9700	1.2850	1456.8400	1.4568	13.375	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.07 Put	Bond Future	2830.8200	2.8308	2526.2300	2.5262	10.760	0.0000	0.0000
2025/03/31	2037	07/08/2025	10.34 Put	Bond Future	6033.5000	6.0335	5601.4300	5.6014	7.161	0.0000	0.0000
2025/03/31	2037	07/08/2025	10.34 Call	Bond Future	214.2200	0.2142	258.6100	0.2586	20.722	0.0000	0.0000
2025/03/31	2037	07/08/2025	10.50 Put	Bond Future	5204.1800	5.2042	4793.1800	4.7932	7.897	0.0000	0.0000
2025/03/31	2037	07/08/2025	10.50 Call	Bond Future	347.0600	0.3471	412.5200	0.4125	18.861	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	
2025/03/31	2037	07/08/2025	11.00 Put	Bond Future	3070.0700	3.0701	2750.8200	2.7508	10.399	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.00 Call	Bond Future	1127.1300	1.1271	1284.3400	1.2843	13.948	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.83 Call	Bond Future	3673.2900	3.6733	3992.8900	3.9929	8.701	0.0000	0.0000
2025/03/31	2037	07/08/2025	11.83 Put	Bond Future	1072.2400	1.0722	915.3800	0.9154	14.629	0.0000	0.0000
2025/03/31	2037	06/11/2025	10.50 Put	Bond Future	6084.9000	6.0849	5684.5100	5.6845	6.580	0.0000	0.0000
2025/03/31	2037	06/11/2025	10.50 Call	Bond Future	577.9500	0.5780	663.4600	0.6635	14.795	0.0000	0.0000
2025/03/31	2037	06/11/2025	11.00 Put	Bond Future	4013.2700	4.0133	3689.0800	3.6891	8.078	0.0000	0.0000
2025/03/31	2037	06/11/2025	11.00 Call	Bond Future	1393.8000	1.3938	1555.5100	1.5555	11.602	0.0000	0.0000
2025/03/31	2037	06/11/2025	12.16 Call	Bond Future	4916.0400	4.9160	5252.0600	5.2521	6.835	0.0000	0.0000
2025/03/31	2037	06/11/2025	12.16 Put	Bond Future	1330.2800	1.3303	1180.4000	1.1804	11.267	0.0000	0.0000
2025/03/31	2037	06/11/2025		Bond Future	11.4746	83.8396	11.3850	84.3255	0.781	0.0000	0.0000
2025/03/31	2037	06/11/2025	11.63 Call	Bond Future	3074.6700	3.0747	3339.0200	3.3390	8.598	0.0000	0.0000
2025/03/31	2037	06/11/2025	11.63 Put	Bond Future	2241.8100	2.2418	2020.2600	2.0203	9.883	0.0000	0.0000
2025/03/31	2037	05/02/2026	12.27 Call	Bond Future	5231.8700	5.2319	5558.8400	5.5588	6.250	0.0000	0.0000
2025/03/31	2037	05/02/2026	12.27 Put	Bond Future	1862.7400	1.8627	1694.2900	1.6943	9.043	0.0000	0.0000
2025/03/31	2037	05/02/2026	10.90 Put	Bond Future	5310.9700	5.3110	4965.4700	4.9655	6.505	0.0000	0.0000
2025/03/31	2037	05/02/2026	10.90 Call	Bond Future	1419.5100	1.4195	1569.4300	1.5694	10.561	0.0000	0.0000
2025/03/31	2037	05/02/2026		Bond Future	11.6130	81.1904	11.5197	81.6858	0.804	0.0000	0.0000
2025/03/31	2037	05/02/2026	11.20 Call	Bond Future	2048.5000	2.0485	2240.1900	2.2402	9.358	0.0000	0.0000
2025/03/31	2037	05/02/2026	11.20 Put	Bond Future	4271.8100	4.2718	3968.0800	3.9681	7.110	0.0000	0.0000
2025/03/31	2037	05/02/2026	11.86 Call	Bond Future	3869.0800	3.8691	4149.2400	4.1492	7.241	0.0000	0.0000
2025/03/31	2037	05/02/2026	11.86 Put	Bond Future	2579.0500	2.5791	2363.7900	2.3638	8.346	0.0000	0.0000
2025/03/31	2037	05/02/2026	11.36 Call	Bond Future	2438.3700	2.4384	2652.4200	2.6524	8.778	0.0000	0.0000
2025/03/31	2037	05/02/2026	11.36 Put	Bond Future	3790.5000	3.7905	3509.1300	3.5091	7.423	0.0000	0.0000
2025/03/31	2037	05/02/2026	10.65 Put	Bond Future	6317.8300	6.3178	5939.3100	5.9393	5.991	0.0000	0.0000
2025/03/31	2037	05/02/2026	10.65 Call	Bond Future	1000.8100	1.0008	1117.7100	1.1177	11.681	0.0000	0.0000
2025/03/31	2037	07/05/2026		Bond Future	11.7674	82.7249	11.6700	83.2299	0.827	0.0000	0.0000
2025/03/31	2037	07/05/2026	11.32 Call	Bond Future	2356.2200	2.3562	2557.3000	2.5573	8.534	0.0000	0.0000
2025/03/31	2037	07/05/2026	11.32 Put	Bond Future	4713.2400	4.7132	4409.2700	4.4093	6.449	0.0000	0.0000
2025/03/31	2038	08/05/2025		Bond Future	139.6512	139.6512	139.2865	139.2865	0.261	0.0000	0.0000
2025/03/31	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2038	08/05/2025	139.68 Put	Bond Future	28.7800	0.0288	393.4800	0.3935	1,267.199	0.0000	0.0000
2025/03/31	2038	07/08/2025		Bond Future	140.2729	140.2729	139.9011	139.9011	0.265	0.0000	0.0000
2025/03/31	2038	07/08/2025	139.56 Call	Bond Future	712.9100	0.7129	341.1200	0.3411	52.151	0.0000	0.0000
2025/03/31	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2038	06/11/2025		Bond Future	143.0068	143.0068	142.6280	142.6280	0.265	0.0000	0.0000
2025/03/31	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2038	06/11/2025	143.88 Put	Bond Future	873.2500	0.8733	1251.9600	1.2520	43.368	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	
2025/03/31	2038	05/02/2026		Bond Future	143.6116	143.6116	143.2262	143.2262	0.268	0.0000	0.0000
2025/03/31	2038	05/02/2026	143.20 Call	Bond Future	411.5500	0.4116	26.1700	0.0262	93.641	0.0000	0.0000
2025/03/31	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2038	07/05/2026		Bond Future	146.3637	146.3637	145.9713	145.9713	0.268	0.0000	0.0000
2025/03/31	2038	07/05/2026	144.53 Call	Bond Future	1833.6600	1.8337	1441.3000	1.4413	21.398	0.0000	0.0000
2025/03/31	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2040	08/05/2025	13.43 Put	Bond Future	2.3100	0.0023	0.7500	0.0008	67.532	0.0000	0.0000
2025/03/31	2040	08/05/2025	13.43 Call	Bond Future	9835.4700	9.8355	10548.3600	10.5484	7.248	0.0000	0.0000
2025/03/31	2040	08/05/2025	12.75 Put	Bond Future	36.1700	0.0362	16.0100	0.0160	55.737	0.0000	0.0000
2025/03/31	2040	08/05/2025	12.75 Call	Bond Future	6393.4600	6.3935	7087.7500	7.0878	10.859	0.0000	0.0000
2025/03/31	2040	08/05/2025	13.50 Put	Bond Future	1.6000	0.0016	0.5000	0.0005	68.750	0.0000	0.0000
2025/03/31	2040	08/05/2025	13.50 Call	Bond Future	10178.4000	10.1784	10891.7500	10.8918	7.008	0.0000	0.0000
2025/03/31	2040	08/05/2025		Bond Future	11.6229	84.2165	11.5046	84.9310	1.018	0.0000	0.0000
2025/03/31	2040	08/05/2025	12.63 Call	Bond Future	5772.4300	5.7724	6457.2500	6.4573	11.864	0.0000	0.0000
2025/03/31	2040	08/05/2025	12.63 Put	Bond Future	55.4200	0.0554	25.7900	0.0258	53.464	0.0000	0.0000
2025/03/31	2040	07/08/2025		Bond Future	11.7539	81.3450	11.6309	82.0734	1.047	0.0000	0.0000
2025/03/31	2040	07/08/2025	13.29 Call	Bond Future	8579.4400	8.5794	9243.3900	9.2434	7.739	0.0000	0.0000
2025/03/31	2040	07/08/2025	13.29 Put	Bond Future	256.7200	0.2567	192.2600	0.1923	25.109	0.0000	0.0000
2025/03/31	2040	07/08/2025	10.80 Put	Bond Future	6182.2700	6.1823	5539.5400	5.5395	10.396	0.0000	0.0000
2025/03/31	2040	07/08/2025	10.80 Call	Bond Future	268.7600	0.2688	354.4400	0.3544	31.880	0.0000	0.0000
2025/03/31	2040	07/08/2025	11.40 Put	Bond Future	3309.8900	3.3099	2835.4800	2.8355	14.333	0.0000	0.0000
2025/03/31	2040	07/08/2025	11.40 Call	Bond Future	1188.0200	1.1880	1442.0200	1.4420	21.380	0.0000	0.0000
2025/03/31	2040	07/08/2025	12.00 Call	Bond Future	3004.0600	3.0041	3445.9300	3.4459	14.709	0.0000	0.0000
2025/03/31	2040	07/08/2025	12.00 Put	Bond Future	1576.1400	1.5761	1289.6000	1.2896	18.180	0.0000	0.0000
2025/03/31	2040	06/11/2025		Bond Future	11.8855	82.9101	11.7577	83.6528	1.075	0.0000	0.0000
2025/03/31	2040	06/11/2025	11.84 Call	Bond Future	2648.7700	2.6488	3018.3100	3.0183	13.951	0.0000	0.0000
2025/03/31	2040	06/11/2025	11.84 Put	Bond Future	2912.1700	2.9122	2539.0200	2.5390	12.813	0.0000	0.0000
2025/03/31	2040	05/02/2026		Bond Future	12.0275	79.9925	11.8946	80.7496	1.106	0.0000	0.0000
2025/03/31	2040	05/02/2026	11.49 Call	Bond Future	1912.5400	1.9125	2190.4400	2.1904	14.530	0.0000	0.0000
2025/03/31	2040	05/02/2026	11.49 Put	Bond Future	5040.4500	5.0405	4561.1900	4.5612	9.508	0.0000	0.0000
2025/03/31	2040	07/05/2026		Bond Future	12.1838	81.5039	12.0454	82.2757	1.136	0.0000	0.0000
2025/03/31	2040	07/05/2026	11.67 Call	Bond Future	2393.5600	2.3936	2699.1400	2.6991	12.767	0.0000	0.0000
2025/03/31	2040	07/05/2026	11.67 Put	Bond Future	5315.7300	5.3157	4849.5500	4.8496	8.770	0.0000	0.0000
2025/03/31	2044	08/05/2025	10.85 Put	Bond Future	6080.8800	6.0809	5302.3900	5.3024	12.802	0.0000	0.0000
2025/03/31	2044	08/05/2025	10.85 Call	Bond Future	14.3200	0.0143	25.3100	0.0253	76.746	0.0000	0.0000
2025/03/31	2044	08/05/2025	11.76 Call	Bond Future	1157.6900	1.1577	1536.8600	1.5369	32.752	0.0000	0.0000
2025/03/31	2044	08/05/2025	11.76 Put	Bond Future	1317.7000	1.3177	907.3900	0.9074	31.138	0.0000	0.0000
2025/03/31	2044	08/05/2025	11.35 Put	Bond Future	3017.4800	3.0175	2366.8100	2.3668	21.563	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/03/31	2044	08/05/2025	11.35 Call	Bond Future	282.2100	0.2822	421.0200	0.4210	49.187	0.0000	0.0000
2025/03/31	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2044	08/05/2025	Put	Bond Future	20306.0600	20.3061	19516.5800	19.5166	3.888	0.0000	0.0000
2025/03/31	2044	08/05/2025	12.40 Call	Bond Future	3834.2900	3.8343	4515.7400	4.5157	17.773	0.0000	0.0000
2025/03/31	2044	08/05/2025	12.40 Put	Bond Future	234.3700	0.2344	126.3400	0.1263	46.094	0.0000	0.0000
2025/03/31	2044	08/05/2025	11.65 Call	Bond Future	847.1400	0.8471	1156.8900	1.1569	36.564	0.0000	0.0000
2025/03/31	2044	08/05/2025	11.65 Put	Bond Future	1684.8000	1.6848	1205.0700	1.2051	28.474	0.0000	0.0000
2025/03/31	2044	08/05/2025	10.92 Put	Bond Future	5611.2600	5.6113	4839.3800	4.8394	13.756	0.0000	0.0000
2025/03/31	2044	08/05/2025	10.92 Call	Bond Future	24.2600	0.0243	41.8600	0.0419	72.547	0.0000	0.0000
2025/03/31	2044	08/05/2025		Bond Future	11.7862	79.6939	11.6578	80.4834	1.090	0.0000	0.0000
2025/03/31	2044	08/05/2025	12.72 Call	Bond Future	5454.0600	5.4541	6198.8200	6.1988	13.655	0.0000	0.0000
2025/03/31	2044	08/05/2025	12.72 Put	Bond Future	84.9400	0.0849	40.2200	0.0402	52.649	0.0000	0.0000
2025/03/31	2044	07/08/2025		Bond Future	11.9131	76.8596	11.7797	77.6645	1.119	0.0000	0.0000
2025/03/31	2044	07/08/2025	13.34 Call	Bond Future	8134.6800	8.1347	8858.1700	8.8582	8.894	0.0000	0.0000
2025/03/31	2044	07/08/2025	13.34 Put	Bond Future	313.0500	0.3131	231.6600	0.2317	25.999	0.0000	0.0000
2025/03/31	2044	07/08/2025	11.85 Call	Bond Future	1985.8000	1.9858	2376.0800	2.3761	19.654	0.0000	0.0000
2025/03/31	2044	07/08/2025	11.85 Put	Bond Future	2364.8200	2.3648	1950.2200	1.9502	17.532	0.0000	0.0000
2025/03/31	2044	07/08/2025	11.30 Put	Bond Future	4495.5000	4.4955	3883.4700	3.8835	13.614	0.0000	0.0000
2025/03/31	2044	07/08/2025	11.30 Call	Bond Future	679.6500	0.6797	872.5000	0.8725	28.375	0.0000	0.0000
2025/03/31	2044	07/08/2025	10.63 Put	Bond Future	8429.8400	8.4298	7662.4900	7.6625	9.103	0.0000	0.0000
2025/03/31	2044	07/08/2025	10.63 Call	Bond Future	84.9100	0.0849	122.4400	0.1224	44.200	0.0000	0.0000
2025/03/31	2044	06/11/2025		Bond Future	12.0400	78.3384	11.9017	79.1591	1.149	0.0000	0.0000
2025/03/31	2044	06/11/2025	11.88 Call	Bond Future	2424.9300	2.4249	2806.2700	2.8063	15.726	0.0000	0.0000
2025/03/31	2044	06/11/2025	11.88 Put	Bond Future	3375.2500	3.3753	2935.9600	2.9360	13.015	0.0000	0.0000
2025/03/31	2044	05/02/2026		Bond Future	12.1764	75.4582	12.0326	76.2948	1.181	0.0000	0.0000
2025/03/31	2044	05/02/2026	11.56 Call	Bond Future	1757.3600	1.7574	2048.2100	2.0482	16.550	0.0000	0.0000
2025/03/31	2044	05/02/2026	11.56 Put	Bond Future	5451.8400	5.4518	4906.0900	4.9061	10.010	0.0000	0.0000
2025/03/31	2044	07/05/2026		Bond Future	12.3255	76.8839	12.1760	77.7365	1.213	0.0000	0.0000
2025/03/31	2044	07/05/2026	11.80 Call	Bond Future	2482.1200	2.4821	2822.4500	2.8225	13.711	0.0000	0.0000
2025/03/31	2044	07/05/2026	11.80 Put	Bond Future	5550.0200	5.5500	5037.7000	5.0377	9.231	0.0000	0.0000
2025/03/31	2046	08/05/2025		Bond Future	118.7635	118.7635	119.6528	119.6528	0.749	0.0000	0.0000
2025/03/31	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2046	08/05/2025	121.97 Put	Bond Future	3206.4800	3.2065	2317.1800	2.3172	27.734	0.0000	0.0000
2025/03/31	2046	07/08/2025		Bond Future	121.1053	121.1053	122.0123	122.0123	0.749	0.0000	0.0000
2025/03/31	2046	07/08/2025	118.69 Call	Bond Future	2415.3100	2.4153	3322.2500	3.3223	37.550	0.0000	0.0000
2025/03/31	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2046	06/11/2025		Bond Future	121.2040	121.2040	122.1291	122.1291	0.763	0.0000	0.0000
2025/03/31	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	
2025/03/31	2046	06/11/2025	125.41 Put	Bond Future	4206.0000	4.2060	3280.9200	3.2809	21.994	0.0000	0.0000
2025/03/31	2046	05/02/2026		Bond Future	123.5597	123.5597	124.5031	124.5031	0.763	0.0000	0.0000
2025/03/31	2046	05/02/2026	121.65 Call	Bond Future	1909.7400	1.9097	2853.0600	2.8531	49.395	0.0000	0.0000
2025/03/31	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2046	07/05/2026		Bond Future	123.6203	123.6203	124.5824	124.5824	0.778	0.0000	0.0000
2025/03/31	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2046	07/05/2026	124.95 Put	Bond Future	1329.6900	1.3297	367.6300	0.3676	72.352	0.0000	0.0000
2025/03/31	2050	08/05/2025		Bond Future	121.0457	121.0457	120.8484	120.8484	0.163	0.0000	0.0000
2025/03/31	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2050	08/05/2025	121.16 Put	Bond Future	114.2600	0.1143	311.5600	0.3116	172.676	0.0000	0.0000
2025/03/31	2050	07/08/2025		Bond Future	121.0568	121.0568	120.8555	120.8555	0.166	0.0000	0.0000
2025/03/31	2050	07/08/2025	119.89 Call	Bond Future	1166.7600	1.1668	965.4900	0.9655	17.250	0.0000	0.0000
2025/03/31	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2050	06/11/2025		Bond Future	123.4160	123.4160	123.2113	123.2113	0.166	0.0000	0.0000
2025/03/31	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2050	06/11/2025	124.42 Put	Bond Future	1003.9900	1.0040	1208.7400	1.2087	20.394	0.0000	0.0000
2025/03/31	2050	05/02/2026		Bond Future	123.3921	123.3921	123.1837	123.1837	0.169	0.0000	0.0000
2025/03/31	2050	05/02/2026	122.82 Call	Bond Future	572.1200	0.5721	363.7400	0.3637	36.422	0.0000	0.0000
2025/03/31	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	2050	07/05/2026		Bond Future	125.7564	125.7564	125.5445	125.5445	0.168	0.0000	0.0000
2025/03/31	2050	07/05/2026	124.07 Call	Bond Future	1686.3500	1.6864	1474.5100	1.4745	12.562	0.0000	0.0000
2025/03/31	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	AL37	08/05/2025		Index Future	1092.3340	1092.3340	1203.4290	1203.4290	10.170	0.0000	0.0000
2025/03/31	AL37	07/08/2025		Index Future	1113.6060	1113.6060	1226.8660	1226.8660	10.171	0.0000	0.0000
2025/03/31	AL37	06/11/2025		Index Future	1135.0540	1135.0540	1250.5050	1250.5050	10.171	0.0000	0.0000
2025/03/31	AL37	05/02/2026		Index Future	1156.8680	1156.8680	1274.5470	1274.5470	10.172	0.0000	0.0000
2025/03/31	AL37	07/05/2026		Index Future	1178.8080	1178.8080	1298.7290	1298.7290	10.173	0.0000	0.0000
2025/03/31	AL7T	08/05/2025		Index Future	1296.6270	1296.6270	1304.0680	1304.0680	0.574	0.0000	0.0000
2025/03/31	AL7T	07/08/2025		Index Future	1321.8770	1321.8770	1329.4660	1329.4660	0.574	0.0000	0.0000
2025/03/31	AL7T	06/11/2025		Index Future	1347.3360	1347.3360	1355.0810	1355.0810	0.575	0.0000	0.0000
2025/03/31	AL7T	05/02/2026		Index Future	1373.2300	1373.2300	1381.1340	1381.1340	0.576	0.0000	0.0000
2025/03/31	AL7T	07/05/2026		Index Future	1399.2730	1399.2730	1407.3380	1407.3380	0.576	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	
2025/03/31	ALBI	08/05/2025		Index Future	1112.6810	1112.6810	1119.2140	1119.2140	0.587	0.0000	0.0000
2025/03/31	ALBI	07/08/2025		Index Future	1134.3490	1134.3490	1141.0120	1141.0120	0.587	0.0000	0.0000
2025/03/31	ALBI	06/11/2025		Index Future	1156.1960	1156.1960	1162.9960	1162.9960	0.588	0.0000	0.0000
2025/03/31	ALBI	05/02/2026		Index Future	1178.4170	1178.4170	1185.3560	1185.3560	0.589	0.0000	0.0000
2025/03/31	ALBI	07/05/2026		Index Future	1200.7650	1200.7650	1207.8450	1207.8450	0.590	0.0000	0.0000
2025/03/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/03/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	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
2025/03/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/03/31	ES33	08/05/2025		Bond Future	11.4134	80.4793	11.3303	80.8586	0.728	0.0000
2025/03/31	ES33	08/05/2025	12.73 Call	Bond Future	5707.3200	5.7073	6086.6400	6.0866	6.646	0.0000
2025/03/31	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/31	ES33	07/08/2025		Bond Future	11.5597	82.0663	11.4728	82.4531	0.752	0.0000
2025/03/31	ES33	07/08/2025	13.56 Call	Bond Future	8261.6900	8.2617	8648.5300	8.6485	4.682	0.0000
2025/03/31	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/31	ES33	06/11/2025		Bond Future	11.7247	79.8695	11.6337	80.2641	0.777	0.0000
2025/03/31	ES33	06/11/2025	12.01 Call	Bond Future	1219.2900	1.2193	1613.8400	1.6138	32.359	0.0000
2025/03/31	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/31	ES33	05/02/2026		Bond Future	11.9070	81.4210	11.8114	81.8234	0.803	0.0000
2025/03/31	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/31	ES33	05/02/2026	11.49 Put	Bond Future	1774.4700	1.7745	1372.0300	1.3720	22.679	0.0000
2025/03/31	ES33	07/05/2026		Bond Future	12.1011	79.1829	12.0007	79.5933	0.830	0.0000
2025/03/31	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/31	ES33	07/05/2026	11.69 Put	Bond Future	1697.6900	1.6977	1287.2600	1.2873	24.176	0.0000
2025/03/31	ES42	08/05/2025		Bond Future	12.1307	74.5430	12.0071	75.2453	1.018	0.0000
2025/03/31	ES42	08/05/2025	13.25 Call	Bond Future	5912.0700	5.9121	6614.3900	6.6144	11.879	0.0000
2025/03/31	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/31	ES42	07/08/2025		Bond Future	12.2641	76.0128	12.1358	76.7290	1.046	0.0000
2025/03/31	ES42	07/08/2025	13.79 Call	Bond Future	7740.6400	7.7406	8456.8700	8.4569	9.253	0.0000
2025/03/31	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/03/31	ES42	06/11/2025		Bond Future	12.4094	73.2286	12.2760	73.9591	1.075	0.0000
2025/03/31	ES42	06/11/2025	12.39 Call	Bond Future	0.0000	0.0000	625.1600	0.6252	100.000	0.0000
2025/03/31	ES42	06/11/2025	12.39 Put	Bond Future	105.2900	0.1053	0.0000	0.0000	(100.000)	0.0000
2025/03/31	ES42	05/02/2026		Bond Future	12.5613	74.6500	12.4225	75.3949	1.104	0.0000
2025/03/31	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	
2025/03/31	ES42	05/02/2026	11.85 Put	Bond Future	3949.6900	3.9497	3204.8500	3.2049	18.858	0.0000	0.0000
2025/03/31	ES42	07/05/2026		Bond Future	12.7264	71.8131	12.5819	72.5725	1.135	0.0000	0.0000
2025/03/31	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	ES42	07/05/2026	12.20 Put	Bond Future	2828.3100	2.8283	2068.9500	2.0690	26.849	0.0000	0.0000
2025/03/31	GOVI	08/05/2025		GOVI	1096.3500	1096.3500	1102.5780	1102.5780	0.568	0.0000	0.0000
2025/03/31	GOVI	08/05/2025	1,022. Call 00	GOVI	743500.0000	74.3500	805780.0000	80.5780	8.377	0.0000	0.0000
2025/03/31	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	GOVI	07/08/2025		GOVI	1117.7010	1117.7010	1124.0520	1124.0520	0.568	0.0000	0.0000
2025/03/31	GOVI	07/08/2025	1,011. Call 00	GOVI	1067010.0000	106.7010	1130520.0000	113.0520	5.952	0.0000	0.0000
2025/03/31	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	GOVI	06/11/2025		GOVI	1139.2270	1139.2270	1145.7090	1145.7090	0.569	0.0000	0.0000
2025/03/31	GOVI	06/11/2025	1,112. Call 00	GOVI	272270.0000	27.2270	337090.0000	33.7090	23.807	0.0000	0.0000
2025/03/31	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	GOVI	05/02/2026		GOVI	1161.1210	1161.1210	1167.7360	1167.7360	0.570	0.0000	0.0000
2025/03/31	GOVI	05/02/2026	1,150. Call 00	GOVI	111210.0000	11.1210	177360.0000	17.7360	59.482	0.0000	0.0000
2025/03/31	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	GOVI	07/05/2026		GOVI	1183.1420	1183.1420	1189.8920	1189.8920	0.571	0.0000	0.0000
2025/03/31	GOVI	07/05/2026	1,177. Call 00	GOVI	61420.0000	6.1420	128920.0000	12.8920	109.899	0.0000	0.0000
2025/03/31	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/03/31	IGOV	08/05/2025		Index Future	377.8740	377.8740	377.9130	377.9130	0.010	0.0000	0.0000
2025/03/31	IGOV	07/08/2025		Index Future	385.3250	385.3250	385.3660	385.3660	0.011	0.0000	0.0000
2025/03/31	IGOV	06/11/2025		Index Future	392.8370	392.8370	392.8820	392.8820	0.011	0.0000	0.0000
2025/03/31	IGOV	05/02/2026		Index Future	400.4760	400.4760	400.5240	400.5240	0.012	0.0000	0.0000
2025/03/31	IGOV	07/05/2026		Index Future	408.1580	408.1580	408.2110	408.2110	0.013	0.0000	0.0000
2025/03/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/03/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/03/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/03/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/03/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/03/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/03/31	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	
2025/03/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/03/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/03/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/03/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/03/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/03/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/03/31	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	8.3670	8.3670	91.6330	0.000	0.0000	0.0000
2025/03/31	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/03/31	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/03/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/03/31	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/03/31	R033	08/05/2025		Bond Future	10.0388	100.9452	9.9714	101.3070	0.671	0.0000	0.0000
2025/03/31	R033	08/05/2025	10.33 Call	Bond Future	2008.4100	2.0084	2247.4500	2.2475	11.902	0.0000	0.0000
2025/03/31	R033	08/05/2025	10.33 Put	Bond Future	465.0700	0.4651	342.3700	0.3424	26.383	0.0000	0.0000
2025/03/31	R033	07/08/2025		Bond Future	10.1389	102.9111	10.0682	103.2799	0.697	0.0000	0.0000
2025/03/31	R033	07/08/2025	10.33 Call	Bond Future	2313.4100	2.3134	2519.8200	2.5198	8.922	0.0000	0.0000
2025/03/31	R033	07/08/2025	10.33 Put	Bond Future	1324.9800	1.3250	1162.5100	1.1625	12.262	0.0000	0.0000
2025/03/31	R033	06/11/2025		Bond Future	10.2521	99.8478	10.1779	100.2240	0.725	0.0000	0.0000
2025/03/31	R033	06/11/2025	10.33 Call	Bond Future	2425.3800	2.4254	2618.3200	2.6183	7.955	0.0000	0.0000
2025/03/31	R033	06/11/2025	10.33 Put	Bond Future	2033.0100	2.0330	1849.7700	1.8498	9.013	0.0000	0.0000
2025/03/31	R033	05/02/2026		Bond Future	10.3763	101.7645	10.2981	102.1482	0.753	0.0000	0.0000
2025/03/31	R033	05/02/2026	10.49 Call	Bond Future	2930.5900	2.9306	3132.0200	3.1320	6.873	0.0000	0.0000
2025/03/31	R033	05/02/2026	10.49 Put	Bond Future	2375.8700	2.3759	2193.6000	2.1936	7.672	0.0000	0.0000
2025/03/31	R033	07/05/2026		Bond Future	10.5152	98.6448	10.4329	99.0361	0.783	0.0000	0.0000
2025/03/31	R033	07/05/2026	10.38 Call	Bond Future	2545.5300	2.5455	2726.4500	2.7265	7.107	0.0000	0.0000
2025/03/31	R033	07/05/2026	10.38 Put	Bond Future	3188.9400	3.1889	2978.6000	2.9786	6.596	0.0000	0.0000
2025/03/31	R035	08/05/2025	10.08 Put	Bond Future	3829.9100	3.8299	3341.0400	3.3410	12.765	0.0000	0.0000
2025/03/31	R035	08/05/2025	10.08 Call	Bond Future	62.9700	0.0630	87.9900	0.0880	39.733	0.0000	0.0000
2025/03/31	R035	08/05/2025	10.58 Put	Bond Future	1568.9500	1.5690	1225.7000	1.2257	21.878	0.0000	0.0000
2025/03/31	R035	08/05/2025	10.58 Call	Bond Future	656.6700	0.6567	827.3100	0.8273	25.986	0.0000	0.0000
2025/03/31	R035	08/05/2025	11.01 Call	Bond Future	1988.0600	1.9881	2332.4600	2.3325	17.323	0.0000	0.0000
2025/03/31	R035	08/05/2025	11.01 Put	Bond Future	539.3400	0.5393	369.8500	0.3699	31.425	0.0000	0.0000
2025/03/31	R035	08/05/2025	11.70 Call	Bond Future	5125.1900	5.1252	5611.0300	5.6110	9.479	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	
2025/03/31	R035	08/05/2025	11.70 Put	Bond Future	60.5500	0.0606	32.5000	0.0325	46.325	0.0000	0.0000
2025/03/31	R035	08/05/2025	10.95 Call	Bond Future	1760.1500	1.7602	2082.8600	2.0829	18.334	0.0000	0.0000
2025/03/31	R035	08/05/2025	10.95 Put	Bond Future	635.8000	0.6358	444.6200	0.4446	30.069	0.0000	0.0000
2025/03/31	R035	08/05/2025	10.44 Put	Bond Future	2093.1900	2.0932	1695.4900	1.6955	19.000	0.0000	0.0000
2025/03/31	R035	08/05/2025	10.44 Call	Bond Future	393.6700	0.3937	509.8600	0.5099	29.515	0.0000	0.0000
2025/03/31	R035	08/05/2025	13.35 Call	Bond Future	12919.9800	12.9200	13433.8600	13.4339	3.977	0.0000	0.0000
2025/03/31	R035	08/05/2025	13.35 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/03/31	R035	08/05/2025	12.70 Call	Bond Future	9952.5300	9.9525	10465.9200	10.4659	5.158	0.0000	0.0000
2025/03/31	R035	08/05/2025	12.70 Put	Bond Future	0.7600	0.0008	0.2600	0.0003	65.789	0.0000	0.0000
2025/03/31	R035	08/05/2025	11.46 Put	Bond Future	136.8400	0.1368	80.2400	0.0802	41.362	0.0000	0.0000
2025/03/31	R035	08/05/2025	11.46 Call	Bond Future	3967.2300	3.9672	4424.5200	4.4245	11.527	0.0000	0.0000
2025/03/31	R035	08/05/2025		Bond Future	10.7443	90.5977	10.6515	91.1116	0.864	0.0000	0.0000
2025/03/31	R035	08/05/2025	11.78 Call	Bond Future	5516.3400	5.5163	6008.3400	6.0083	8.919	0.0000	0.0000
2025/03/31	R035	08/05/2025	11.78 Put	Bond Future	45.7100	0.0457	23.8200	0.0238	47.889	0.0000	0.0000
2025/03/31	R035	07/08/2025		Bond Future	10.8572	92.3620	10.7603	92.8860	0.892	0.0000	0.0000
2025/03/31	R035	07/08/2025	12.65 Call	Bond Future	9101.5300	9.1015	9598.1900	9.5982	5.457	0.0000	0.0000
2025/03/31	R035	07/08/2025	12.65 Put	Bond Future	111.2500	0.1113	83.9800	0.0840	24.512	0.0000	0.0000
2025/03/31	R035	07/08/2025	10.08 Put	Bond Future	4707.9800	4.7080	4267.2700	4.2673	9.361	0.0000	0.0000
2025/03/31	R035	07/08/2025	10.08 Call	Bond Future	382.4000	0.3824	465.6200	0.4656	21.763	0.0000	0.0000
2025/03/31	R035	07/08/2025	10.58 Put	Bond Future	2716.3300	2.7163	2383.4500	2.3835	12.255	0.0000	0.0000
2025/03/31	R035	07/08/2025	10.58 Call	Bond Future	1205.3900	1.2054	1396.4400	1.3964	15.850	0.0000	0.0000
2025/03/31	R035	07/08/2025	11.34 Call	Bond Future	3548.5200	3.5485	3906.3400	3.9063	10.084	0.0000	0.0000
2025/03/31	R035	07/08/2025	11.34 Put	Bond Future	996.7900	0.9968	830.6800	0.8307	16.664	0.0000	0.0000
2025/03/31	R035	07/08/2025	11.30 Call	Bond Future	3399.2800	3.3993	3749.7700	3.7498	10.311	0.0000	0.0000
2025/03/31	R035	07/08/2025	11.30 Put	Bond Future	1055.1300	1.0551	881.6900	0.8817	16.438	0.0000	0.0000
2025/03/31	R035	06/11/2025	9.91 Put	Bond Future	6360.1600	6.3602	5907.2000	5.9072	7.122	0.0000	0.0000
2025/03/31	R035	06/11/2025	9.91 Call	Bond Future	451.3000	0.4513	532.6500	0.5327	18.026	0.0000	0.0000
2025/03/31	R035	06/11/2025	10.41 Put	Bond Future	4250.7500	4.2508	3878.3100	3.8783	8.762	0.0000	0.0000
2025/03/31	R035	06/11/2025	10.41 Call	Bond Future	1154.7400	1.1547	1316.6100	1.3166	14.018	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.43 Call	Bond Future	3934.1900	3.9342	4273.5100	4.2735	8.625	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.43 Put	Bond Future	1631.6800	1.6317	1436.6900	1.4367	11.950	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.95 Call	Bond Future	5848.3700	5.8484	6254.3400	6.2543	6.942	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.95 Put	Bond Future	958.6500	0.9587	830.3100	0.8303	13.388	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.45 Call	Bond Future	4003.3700	4.0034	4345.6400	4.3456	8.550	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.45 Put	Bond Future	1599.3600	1.5994	1407.3200	1.4073	12.007	0.0000	0.0000
2025/03/31	R035	06/11/2025	10.95 Put	Bond Future	2607.3500	2.6074	2333.5200	2.3335	10.502	0.0000	0.0000
2025/03/31	R035	06/11/2025	10.95 Call	Bond Future	2424.4000	2.4244	2684.8800	2.6849	10.744	0.0000	0.0000
2025/03/31	R035	06/11/2025	10.08 Put	Bond Future	5581.0700	5.5811	5152.9100	5.1529	7.672	0.0000	0.0000
2025/03/31	R035	06/11/2025	10.08 Call	Bond Future	641.3800	0.6414	747.5300	0.7475	16.550	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	
2025/03/31	R035	06/11/2025	10.58 Put	Bond Future	3662.9200	3.6629	3321.4600	3.3215	9.322	0.0000	0.0000
2025/03/31	R035	06/11/2025	10.58 Call	Bond Future	1497.6800	1.4977	1690.5300	1.6905	12.877	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.67 Call	Bond Future	4789.2100	4.7892	5161.9100	5.1619	7.782	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.67 Put	Bond Future	1279.2800	1.2793	1117.6700	1.1177	12.633	0.0000	0.0000
2025/03/31	R035	06/11/2025		Bond Future	10.9847	89.6345	10.8836	90.1688	0.920	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.20 Call	Bond Future	3173.4700	3.1735	3476.8100	3.4768	9.559	0.0000	0.0000
2025/03/31	R035	06/11/2025	11.20 Put	Bond Future	2050.0000	2.0500	1819.0300	1.8190	11.267	0.0000	0.0000
2025/03/31	R035	05/02/2026		Bond Future	11.1245	91.3555	11.0188	91.9002	0.950	0.0000	0.0000
2025/03/31	R035	05/02/2026	10.79 Call	Bond Future	2058.9100	2.0589	2281.7600	2.2818	10.824	0.0000	0.0000
2025/03/31	R035	05/02/2026	10.79 Put	Bond Future	3797.9600	3.7980	3476.0600	3.4761	8.476	0.0000	0.0000
2025/03/31	R035	07/05/2026		Bond Future	11.2698	88.5778	11.1592	89.1331	0.981	0.0000	0.0000
2025/03/31	R035	07/05/2026	10.86 Call	Bond Future	2290.3300	2.2903	2517.0700	2.5171	9.900	0.0000	0.0000
2025/03/31	R035	07/05/2026	10.86 Put	Bond Future	4372.8500	4.3729	4044.2100	4.0442	7.515	0.0000	0.0000
2025/03/31	R038	08/05/2025		Bond Future	11.2437	98.7730	11.1763	99.2196	0.600	0.0000	0.0000
2025/03/31	R038	08/05/2025	11.24 Call	Bond Future	1214.1100	1.2141	1406.2900	1.4063	15.829	0.0000	0.0000
2025/03/31	R038	08/05/2025	11.24 Put	Bond Future	1238.6700	1.2387	984.2200	0.9842	20.542	0.0000	0.0000
2025/03/31	R038	07/08/2025		Bond Future	11.3667	100.6965	11.2965	101.1519	0.618	0.0000	0.0000
2025/03/31	R038	07/08/2025	11.24 Call	Bond Future	1833.1600	1.8332	2021.0500	2.0211	10.250	0.0000	0.0000
2025/03/31	R038	07/08/2025	11.24 Put	Bond Future	2657.2600	2.6573	2389.8000	2.3898	10.065	0.0000	0.0000
2025/03/31	R038	06/11/2025		Bond Future	11.5008	97.1491	11.4276	97.6135	0.636	0.0000	0.0000
2025/03/31	R038	06/11/2025	11.24 Call	Bond Future	2095.0700	2.0951	2277.9500	2.2780	8.729	0.0000	0.0000
2025/03/31	R038	06/11/2025	11.24 Put	Bond Future	3765.3900	3.7654	3483.8700	3.4839	7.477	0.0000	0.0000
2025/03/31	R038	06/11/2025	12.33 Call	Bond Future	6294.0700	6.2941	6630.5800	6.6306	5.346	0.0000	0.0000
2025/03/31	R038	06/11/2025	12.33 Put	Bond Future	1251.9600	1.2520	1124.0700	1.1241	10.215	0.0000	0.0000
2025/03/31	R038	06/11/2025	10.98 Put	Bond Future	4803.8800	4.8039	4480.0000	4.4800	6.742	0.0000	0.0000
2025/03/31	R038	06/11/2025	10.98 Call	Bond Future	1425.6500	1.4257	1566.1700	1.5662	9.857	0.0000	0.0000
2025/03/31	R038	05/02/2026		Bond Future	11.6436	99.0138	11.5673	99.4873	0.655	0.0000	0.0000
2025/03/31	R038	05/02/2026	11.44 Call	Bond Future	2893.5200	2.8935	3099.6400	3.0996	7.124	0.0000	0.0000
2025/03/31	R038	05/02/2026	11.44 Put	Bond Future	4165.0300	4.1650	3897.5900	3.8976	6.421	0.0000	0.0000
2025/03/31	R038	07/05/2026		Bond Future	11.7980	95.4000	11.7184	95.8829	0.675	0.0000	0.0000
2025/03/31	R038	07/05/2026	11.40 Call	Bond Future	2806.8500	2.8069	3000.6700	3.0007	6.905	0.0000	0.0000
2025/03/31	R038	07/05/2026	11.40 Put	Bond Future	5256.0400	5.2560	4966.9600	4.9670	5.500	0.0000	0.0000
2025/03/31	R053	08/05/2025		Bond Future	11.6800	100.8849	11.5569	101.9001	1.054	0.0000	0.0000
2025/03/31	R053	08/05/2025	12.64 Call	Bond Future	7431.8700	7.4319	8388.7400	8.3887	12.875	0.0000	0.0000
2025/03/31	R053	08/05/2025	12.64 Put	Bond Future	114.1600	0.1142	55.8200	0.0558	51.104	0.0000	0.0000
2025/03/31	R053	07/08/2025		Bond Future	11.7942	102.8495	11.6664	103.8846	1.084	0.0000	0.0000
2025/03/31	R053	07/08/2025	13.17 Call	Bond Future	10501.6700	10.5017	11417.8900	11.4179	8.725	0.0000	0.0000
2025/03/31	R053	07/08/2025	13.17 Put	Bond Future	486.2200	0.4862	367.3400	0.3673	24.450	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/03/31	R053	06/11/2025		Bond Future	11.9169	98.9652	11.7841	100.0205	1.114	0.0000	0.0000
2025/03/31	R053	06/11/2025	11.76 Call	Bond Future	3304.9300	3.3049	3795.8300	3.7958	14.854	0.0000	0.0000
2025/03/31	R053	06/11/2025	11.76 Put	Bond Future	4553.9700	4.5540	3989.5700	3.9896	12.394	0.0000	0.0000
2025/03/31	R053	05/02/2026		Bond Future	12.0461	100.8646	11.9081	101.9404	1.146	0.0000	0.0000
2025/03/31	R053	05/02/2026	11.49 Call	Bond Future	2569.8900	2.5699	2961.7700	2.9618	15.249	0.0000	0.0000
2025/03/31	R053	05/02/2026	11.49 Put	Bond Future	7039.0700	7.0391	6355.1000	6.3551	9.717	0.0000	0.0000
2025/03/31	R053	07/05/2026		Bond Future	12.1837	96.9086	12.0401	98.0051	1.179	0.0000	0.0000
2025/03/31	R053	07/05/2026	11.69 Call	Bond Future	3454.7000	3.4547	3901.4300	3.9014	12.931	0.0000	0.0000
2025/03/31	R053	07/05/2026	11.69 Put	Bond Future	7321.2600	7.3213	6671.5300	6.6715	8.875	0.0000	0.0000
2025/03/31	R186	08/05/2025		Bond Future	8.3610	107.2623	8.2847	107.3775	0.913	0.0000	0.0000
2025/03/31	R186	08/05/2025	8.47 Call	Bond Future	269.0900	0.2691	343.7700	0.3438	27.753	0.0000	0.0000
2025/03/31	R186	08/05/2025	8.47 Put	Bond Future	104.8500	0.1049	64.2900	0.0643	38.684	0.0000	0.0000
2025/03/31	R186	07/08/2025		Bond Future	8.4547	104.0426	8.3632	104.1602	1.083	0.0000	0.0000
2025/03/31	R186	07/08/2025	9.68 Call	Bond Future	1584.2000	1.5842	1693.8400	1.6938	6.921	0.0000	0.0000
2025/03/31	R186	07/08/2025	9.68 Put	Bond Future	28.7300	0.0287	20.8200	0.0208	27.532	0.0000	0.0000
2025/03/31	R186	07/08/2025	10.25 Call	Bond Future	2278.5800	2.2786	2392.9700	2.3930	5.020	0.0000	0.0000
2025/03/31	R186	07/08/2025	10.25 Put	Bond Future	10.7600	0.0108	7.6000	0.0076	29.368	0.0000	0.0000
2025/03/31	R186	07/08/2025	9.22 Put	Bond Future	66.2400	0.0662	49.2400	0.0492	25.664	0.0000	0.0000
2025/03/31	R186	07/08/2025	9.22 Call	Bond Future	1041.6400	1.0416	1142.1900	1.1422	9.653	0.0000	0.0000
2025/03/31	R186	06/11/2025		Bond Future	8.6080	106.0453	8.4941	106.1654	1.323	0.0000	0.0000
2025/03/31	R186	06/11/2025	8.13 Call	Bond Future	113.0700	0.1131	144.7500	0.1448	28.018	0.0000	0.0000
2025/03/31	R186	06/11/2025	8.13 Put	Bond Future	618.7100	0.6187	530.2800	0.5303	14.293	0.0000	0.0000
2025/03/31	R186	05/02/2026		Bond Future	8.8647	102.7741	8.7156	102.8968	1.682	0.0000	0.0000
2025/03/31	R186	05/02/2026	8.43 Call	Bond Future	174.3300	0.1743	216.7900	0.2168	24.356	0.0000	0.0000
2025/03/31	R186	05/02/2026	8.43 Put	Bond Future	532.6200	0.5326	452.4000	0.4524	15.061	0.0000	0.0000
2025/03/31	R186	07/05/2026		Bond Future	9.3915	104.7179	9.1776	104.8432	2.278	0.0000	0.0000
2025/03/31	R186	07/05/2026	8.69 Call	Bond Future	124.2300	0.1242	162.5100	0.1625	30.814	0.0000	0.0000
2025/03/31	R186	07/05/2026	8.69 Put	Bond Future	536.2800	0.5363	449.2500	0.4493	16.228	0.0000	0.0000
2025/03/31	R202	08/05/2025		Bond Future	271.0978	271.0978	271.1040	271.1040	0.002	0.0000	0.0000
2025/03/31	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R202	08/05/2025	272.31 Put	Bond Future	1212.1900	1.2122	1206.0100	1.2060	0.510	0.0000	0.0000
2025/03/31	R202	07/08/2025		Bond Future	271.1895	271.1895	271.1960	271.1960	0.002	0.0000	0.0000
2025/03/31	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R202	07/08/2025	271.60 Put	Bond Future	410.5500	0.4106	403.9800	0.4040	1.600	0.0000	0.0000
2025/03/31	R202	06/11/2025		Bond Future	276.4755	276.4755	276.4827	276.4827	0.003	0.0000	0.0000
2025/03/31	R202	06/11/2025	275.64 Call	Bond Future	835.4800	0.8355	842.6900	0.8427	0.863	0.0000	0.0000
2025/03/31	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R202	05/02/2026		Bond Future	276.4925	276.4925	276.5009	276.5009	0.003	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/03/31	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R202	05/02/2026	277.82 Put	Bond Future	1327.5000	1.3275	1319.0700	0.635	0.0000	0.0000
2025/03/31	R202	07/05/2026		Bond Future	281.7914	281.7914	281.8008	0.003	0.0000	0.0000
2025/03/31	R202	07/05/2026	277.55 Call	Bond Future	4241.4400	4.2414	4250.8000	0.221	0.0000	0.0000
2025/03/31	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R209	08/05/2025		Bond Future	10.9776	71.1137	10.8951	0.751	0.0000	0.0000
2025/03/31	R209	08/05/2025	11.89 Call	Bond Future	4398.1400	4.3981	4780.9500	8.704	0.0000	0.0000
2025/03/31	R209	08/05/2025	11.89 Put	Bond Future	64.2800	0.0643	36.9400	0.0369	42.533	0.0000
2025/03/31	R209	07/08/2025		Bond Future	11.0859	72.4986	11.0004	0.772	0.0000	0.0000
2025/03/31	R209	07/08/2025	12.68 Call	Bond Future	7378.3300	7.3783	7763.6700	5.223	0.0000	0.0000
2025/03/31	R209	07/08/2025	12.68 Put	Bond Future	158.0500	0.1581	125.2500	0.1253	20.753	0.0000
2025/03/31	R209	06/11/2025		Bond Future	11.2044	70.7415	11.1155	0.794	0.0000	0.0000
2025/03/31	R209	06/11/2025	11.27 Call	Bond Future	2475.6600	2.4757	2695.6100	8.884	0.0000	0.0000
2025/03/31	R209	06/11/2025	11.27 Put	Bond Future	2163.3800	2.1634	1956.9300	1.9569	9.543	0.0000
2025/03/31	R209	05/02/2026		Bond Future	11.3311	72.0997	11.2386	0.816	0.0000	0.0000
2025/03/31	R209	05/02/2026	10.93 Call	Bond Future	1762.3000	1.7623	1930.6500	1.9307	9.553	0.0000
2025/03/31	R209	05/02/2026	10.93 Put	Bond Future	3674.4800	3.6745	3408.0400	3.4080	7.251	0.0000
2025/03/31	R209	07/05/2026		Bond Future	11.4681	70.3117	11.3718	0.839	0.0000	0.0000
2025/03/31	R209	07/05/2026	11.07 Call	Bond Future	2157.4000	2.1574	2339.0800	2.3391	8.421	0.0000
2025/03/31	R209	07/05/2026	11.07 Put	Bond Future	4015.5500	4.0156	3753.9700	3.7540	6.514	0.0000
2025/03/31	R210	08/05/2025		Bond Future	246.7439	246.7439	246.7436	0.000	0.0000	0.0000
2025/03/31	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R210	08/05/2025	248.03 Put	Bond Future	1286.1100	1.2861	1286.4000	0.023	0.0000	0.0000
2025/03/31	R210	07/08/2025		Bond Future	251.6094	251.6094	251.6094	0.000	0.0000	0.0000
2025/03/31	R210	07/08/2025	248.44 Call	Bond Future	3169.4200	3.1694	3169.3500	3.1694	0.002	0.0000
2025/03/31	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R210	06/11/2025		Bond Future	253.0851	253.0851	253.0858	0.000	0.0000	0.0000
2025/03/31	R210	06/11/2025	252.14 Call	Bond Future	945.0700	0.9451	945.8400	0.9458	0.081	0.0000
2025/03/31	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R210	05/02/2026		Bond Future	258.0048	258.0048	258.0062	0.001	0.0000	0.0000
2025/03/31	R210	05/02/2026	253.10 Call	Bond Future	4904.8200	4.9048	4906.2100	4.9062	0.028	0.0000
2025/03/31	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R210	07/05/2026		Bond Future	259.4526	259.4526	259.4552	0.001	0.0000	0.0000
2025/03/31	R210	07/05/2026	255.40 Call	Bond Future	4052.6400	4.0526	4055.2400	4.0552	0.064	0.0000
2025/03/31	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	R213	08/05/2025		Bond Future	9.6460	89.8419	9.5580	0.913	0.0000	0.0000
2025/03/31	R213	08/05/2025	10.52 Call	Bond Future	3529.8000	3.5298	3855.3500	3.8554	9.223	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	
2025/03/31	R213	08/05/2025	10.52 Put	Bond Future	77.7200	0.0777	46.1400	0.0461	40.633	0.0000	0.0000
2025/03/31	R213	07/08/2025		Bond Future	9.7400	91.5914	9.6470	91.9556	0.955	0.0000	0.0000
2025/03/31	R213	07/08/2025	11.66 Call	Bond Future	7160.5600	7.1606	7514.5700	7.5146	4.944	0.0000	0.0000
2025/03/31	R213	07/08/2025	11.66 Put	Bond Future	36.2000	0.0362	26.0800	0.0261	27.956	0.0000	0.0000
2025/03/31	R213	06/11/2025		Bond Future	9.8545	89.8011	9.7560	90.1724	1.000	0.0000	0.0000
2025/03/31	R213	06/11/2025	10.05 Call	Bond Future	2096.4100	2.0964	2305.8600	2.3059	9.991	0.0000	0.0000
2025/03/31	R213	06/11/2025	10.05 Put	Bond Future	1364.9200	1.3649	1203.0400	1.2030	11.860	0.0000	0.0000
2025/03/31	R213	05/02/2026		Bond Future	9.9853	91.5257	9.8806	91.9044	1.048	0.0000	0.0000
2025/03/31	R213	05/02/2026	9.89 Call	Bond Future	1702.8100	1.7028	1882.0600	1.8821	10.527	0.0000	0.0000
2025/03/31	R213	05/02/2026	9.89 Put	Bond Future	2047.3500	2.0474	1847.9000	1.8479	9.742	0.0000	0.0000
2025/03/31	R213	07/05/2026		Bond Future	10.1273	89.7040	10.0159	90.0902	1.100	0.0000	0.0000
2025/03/31	R213	07/05/2026	9.80 Call	Bond Future	1517.8800	1.5179	1679.4000	1.6794	10.641	0.0000	0.0000
2025/03/31	R213	07/05/2026	9.80 Put	Bond Future	2658.6100	2.6586	2433.9300	2.4339	8.451	0.0000	0.0000
2025/03/31	R214	08/05/2025		Bond Future	11.5384	65.0398	11.4154	65.6794	1.066	0.0000	0.0000
2025/03/31	R214	08/05/2025	12.40 Call	Bond Future	4307.5800	4.3076	4905.2300	4.9052	13.874	0.0000	0.0000
2025/03/31	R214	08/05/2025	12.40 Put	Bond Future	82.1000	0.0821	40.1100	0.0401	51.145	0.0000	0.0000
2025/03/31	R214	07/08/2025		Bond Future	11.6483	66.3064	11.5211	66.9585	1.093	0.0000	0.0000
2025/03/31	R214	07/08/2025	12.97 Call	Bond Future	6501.6700	6.5017	7082.1800	7.0822	8.929	0.0000	0.0000
2025/03/31	R214	07/08/2025	12.97 Put	Bond Future	282.3300	0.2823	210.7000	0.2107	25.371	0.0000	0.0000
2025/03/31	R214	06/11/2025		Bond Future	11.7688	64.2829	11.6370	64.9478	1.120	0.0000	0.0000
2025/03/31	R214	06/11/2025	11.64 Call	Bond Future	2077.4300	2.0774	2391.9800	2.3920	15.141	0.0000	0.0000
2025/03/31	R214	06/11/2025	11.64 Put	Bond Future	2726.8300	2.7268	2376.4900	2.3765	12.848	0.0000	0.0000
2025/03/31	R214	05/02/2026		Bond Future	11.8981	65.5172	11.7613	66.1950	1.149	0.0000	0.0000
2025/03/31	R214	05/02/2026	11.26 Call	Bond Future	1455.1500	1.4552	1685.1100	1.6851	15.803	0.0000	0.0000
2025/03/31	R214	05/02/2026	11.26 Put	Bond Future	4713.1200	4.7131	4265.2400	4.2652	9.503	0.0000	0.0000
2025/03/31	R214	07/05/2026		Bond Future	12.0297	63.4564	11.8880	64.1473	1.178	0.0000	0.0000
2025/03/31	R214	07/05/2026	11.53 Call	Bond Future	2084.6700	2.0847	2362.0100	2.3620	13.304	0.0000	0.0000
2025/03/31	R214	07/05/2026	11.53 Put	Bond Future	4571.7000	4.5717	4158.1600	4.1582	9.046	0.0000	0.0000
2025/03/31	R248	08/05/2025		Bond Future	11.7251	78.2448	11.5969	79.0598	1.093	0.0000	0.0000
2025/03/31	R248	08/05/2025	12.60 Call	Bond Future	5289.7800	5.2898	6051.9400	6.0519	14.408	0.0000	0.0000
2025/03/31	R248	08/05/2025	12.60 Put	Bond Future	101.4900	0.1015	48.6600	0.0487	52.054	0.0000	0.0000
2025/03/31	R248	07/08/2025		Bond Future	11.8392	79.7686	11.7062	80.5995	1.123	0.0000	0.0000
2025/03/31	R248	07/08/2025	13.21 Call	Bond Future	8112.8500	8.1129	8848.7100	8.8487	9.070	0.0000	0.0000
2025/03/31	R248	07/08/2025	13.21 Put	Bond Future	378.2600	0.3783	283.2600	0.2833	25.115	0.0000	0.0000
2025/03/31	R248	06/11/2025		Bond Future	11.9635	76.8619	11.8255	77.7091	1.153	0.0000	0.0000
2025/03/31	R248	06/11/2025	11.74 Call	Bond Future	2273.6800	2.2737	2649.3500	2.6494	16.523	0.0000	0.0000
2025/03/31	R248	06/11/2025	11.74 Put	Bond Future	3653.9800	3.6540	3182.5000	3.1825	12.903	0.0000	0.0000
2025/03/31	R248	05/02/2026		Bond Future	12.0968	78.3375	11.9534	79.2011	1.185	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	
2025/03/31	R248	05/02/2026	11.46 Call	Bond Future	1805.7800	1.8058	2101.8800	2.1019	16.397	0.0000	0.0000
2025/03/31	R248	05/02/2026	11.46 Put	Bond Future	5775.7900	5.7758	5208.3000	5.2083	9.825	0.0000	0.0000
2025/03/31	R248	07/05/2026		Bond Future	12.2322	75.3764	12.0832	76.2566	1.218	0.0000	0.0000
2025/03/31	R248	07/05/2026	11.72 Call	Bond Future	2547.7100	2.5477	2901.2900	2.9013	13.878	0.0000	0.0000
2025/03/31	R248	07/05/2026	11.72 Put	Bond Future	5651.5900	5.6516	5124.9600	5.1250	9.318	0.0000	0.0000
2025/03/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/03/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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