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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/02/2025 TO 12/02/2025

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
2025/02/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	2029	08/05/2025		Bond Future	135.4593	135.4593	135.3702	0.066	0.0000	0.0000
2025/02/12	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2029	08/05/2025	137.85 Put	Bond Future	2390.7200	2.3907	2479.8000	3.726	0.0000	0.0000
2025/02/12	2029	07/08/2025		Bond Future	138.1340	138.1340	138.0444	0.065	0.0000	0.0000
2025/02/12	2029	07/08/2025	137.41 Call	Bond Future	724.0400	0.7240	634.3600	12.386	0.0000	0.0000
2025/02/12	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	
2025/02/12	2029	06/11/2025		Bond Future	139.3984	139.3984	139.3082	139.3082	0.065	0.0000	0.0000
2025/02/12	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2029	06/11/2025	139.79 Put	Bond Future	391.6500	0.3917	481.8000	0.4818	23.018	0.0000	0.0000
2025/02/12	2029	05/02/2026		Bond Future	142.1043	142.1043	142.0136	142.0136	0.064	0.0000	0.0000
2025/02/12	2029	05/02/2026	140.11 Call	Bond Future	1994.2900	1.9943	1903.5900	1.9036	4.548	0.0000	0.0000
2025/02/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2029	07/05/2026		Bond Future	143.3096	143.3096	143.2187	143.2187	0.063	0.0000	0.0000
2025/02/12	2029	07/05/2026	141.82 Call	Bond Future	1489.6000	1.4896	1398.7300	1.3987	6.100	0.0000	0.0000
2025/02/12	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2030	08/05/2025	8.72 Put	Bond Future	2135.1600	2.1352	2228.6900	2.2287	4.380	0.0000	0.0000
2025/02/12	2030	08/05/2025	8.72 Call	Bond Future	314.1500	0.3142	282.3900	0.2824	10.110	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.22 Put	Bond Future	998.5500	0.9986	1055.3600	1.0554	5.689	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.22 Call	Bond Future	1025.4700	1.0255	956.9900	0.9570	6.678	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.54 Call	Bond Future	1744.8600	1.7449	1655.1900	1.6552	5.139	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.54 Put	Bond Future	557.8800	0.5579	593.5000	0.5935	6.385	0.0000	0.0000
2025/02/12	2030	08/05/2025	8.68 Put	Bond Future	2250.3100	2.2503	2346.4300	2.3464	4.271	0.0000	0.0000
2025/02/12	2030	08/05/2025	8.68 Call	Bond Future	279.5700	0.2796	250.4000	0.2504	10.434	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.18 Put	Bond Future	1068.9500	1.0690	1128.7000	1.1287	5.590	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.18 Call	Bond Future	949.6300	0.9496	884.0900	0.8841	6.902	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.99 Call	Bond Future	3010.0000	3.0100	2900.3500	2.9004	3.643	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.99 Put	Bond Future	220.8800	0.2209	236.5200	0.2365	7.081	0.0000	0.0000
2025/02/12	2030	08/05/2025	8.95 Put	Bond Future	1542.4700	1.5425	1619.5600	1.6196	4.998	0.0000	0.0000
2025/02/12	2030	08/05/2025	8.95 Call	Bond Future	576.9200	0.5769	528.7200	0.5287	8.355	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.45 Put	Bond Future	661.7800	0.6618	702.8400	0.7028	6.204	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.45 Call	Bond Future	1524.2600	1.5243	1440.0300	1.4400	5.526	0.0000	0.0000
2025/02/12	2030	08/05/2025	11.86 Call	Bond Future	9098.0700	9.0981	8972.8100	8.9728	1.377	0.0000	0.0000
2025/02/12	2030	08/05/2025	11.86 Put	Bond Future	0.3000	0.0003	0.3300	0.0003	10.000	0.0000	0.0000
2025/02/12	2030	08/05/2025	10.31 Put	Bond Future	104.5300	0.1045	112.3100	0.1123	7.443	0.0000	0.0000
2025/02/12	2030	08/05/2025	10.31 Call	Bond Future	4012.5700	4.0126	3895.0600	3.8951	2.929	0.0000	0.0000
2025/02/12	2030	08/05/2025	12.28 Call	Bond Future	10440.9600	10.4410	10315.6700	10.3157	1.200	0.0000	0.0000
2025/02/12	2030	08/05/2025	12.28 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2025/02/12	2030	08/05/2025	10.69 Put	Bond Future	33.1500	0.0332	35.8400	0.0358	8.115	0.0000	0.0000
2025/02/12	2030	08/05/2025	10.69 Call	Bond Future	5248.3700	5.2484	5125.7700	5.1258	2.336	0.0000	0.0000
2025/02/12	2030	08/05/2025		Bond Future	9.2126	97.6750	9.2470	97.5497	0.373	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.93 Call	Bond Future	2829.0100	2.8290	2721.3500	2.7214	3.806	0.0000	0.0000
2025/02/12	2030	08/05/2025	9.93 Put	Bond Future	251.5600	0.2516	269.1900	0.2692	7.008	0.0000	0.0000
2025/02/12	2030	07/08/2025		Bond Future	9.3057	95.5700	9.3422	95.4430	0.392	0.0000	0.0000
2025/02/12	2030	07/08/2025	11.11 Call	Bond Future	6129.3400	6.1293	6008.1300	6.0081	1.978	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	
2025/02/12	2030	07/08/2025	11.11 Put	Bond Future	89.9400	0.0899	95.7000	0.0957	6.404	0.0000	0.0000
2025/02/12	2030	07/08/2025	12.12 Call	Bond Future	9222.3700	9.2224	9096.0400	9.0960	1.370	0.0000	0.0000
2025/02/12	2030	07/08/2025	12.12 Put	Bond Future	8.1400	0.0081	8.7800	0.0088	7.862	0.0000	0.0000
2025/02/12	2030	07/08/2025	10.48 Put	Bond Future	296.8500	0.2969	313.1100	0.3131	5.478	0.0000	0.0000
2025/02/12	2030	07/08/2025	10.48 Call	Bond Future	4282.5400	4.2825	4171.8300	4.1718	2.585	0.0000	0.0000
2025/02/12	2030	07/08/2025	8.72 Put	Bond Future	2604.6900	2.6047	2694.9600	2.6950	3.466	0.0000	0.0000
2025/02/12	2030	07/08/2025	8.72 Call	Bond Future	536.6400	0.5366	499.9400	0.4999	6.839	0.0000	0.0000
2025/02/12	2030	07/08/2025	9.22 Put	Bond Future	1545.7400	1.5457	1609.6600	1.6097	4.135	0.0000	0.0000
2025/02/12	2030	07/08/2025	9.22 Call	Bond Future	1246.4100	1.2464	1183.3600	1.1834	5.059	0.0000	0.0000
2025/02/12	2030	07/08/2025	9.81 Call	Bond Future	2503.7900	2.5038	2413.4600	2.4135	3.608	0.0000	0.0000
2025/02/12	2030	07/08/2025	9.81 Put	Bond Future	766.5100	0.7665	803.1500	0.8032	4.780	0.0000	0.0000
2025/02/12	2030	06/11/2025	8.72 Put	Bond Future	3000.1400	3.0001	3089.9700	3.0900	2.994	0.0000	0.0000
2025/02/12	2030	06/11/2025	8.72 Call	Bond Future	690.1700	0.6902	651.5200	0.6515	5.600	0.0000	0.0000
2025/02/12	2030	06/11/2025	9.22 Put	Bond Future	1998.7700	1.9988	2067.1900	2.0672	3.423	0.0000	0.0000
2025/02/12	2030	06/11/2025	9.22 Call	Bond Future	1379.3200	1.3793	1319.2600	1.3193	4.354	0.0000	0.0000
2025/02/12	2030	06/11/2025	10.08 Call	Bond Future	3125.4500	3.1255	3033.8100	3.0338	2.932	0.0000	0.0000
2025/02/12	2030	06/11/2025	10.08 Put	Bond Future	920.5500	0.9206	957.3900	0.9574	4.002	0.0000	0.0000
2025/02/12	2030	06/11/2025		Bond Future	9.4059	97.4107	9.4447	97.2822	0.412	0.0000	0.0000
2025/02/12	2030	06/11/2025	9.54 Call	Bond Future	1955.3800	1.9554	1882.3000	1.8823	3.737	0.0000	0.0000
2025/02/12	2030	06/11/2025	9.54 Put	Bond Future	1511.7600	1.5118	1567.1600	1.5672	3.665	0.0000	0.0000
2025/02/12	2030	05/02/2026		Bond Future	9.5246	95.2701	9.5660	95.1400	0.435	0.0000	0.0000
2025/02/12	2030	05/02/2026	9.49 Call	Bond Future	1818.1200	1.8181	1751.1000	1.7511	3.686	0.0000	0.0000
2025/02/12	2030	05/02/2026	9.49 Put	Bond Future	1926.8800	1.9269	1989.9800	1.9900	3.275	0.0000	0.0000
2025/02/12	2030	07/05/2026		Bond Future	9.6918	97.0271	9.7362	96.8957	0.457	0.0000	0.0000
2025/02/12	2030	07/05/2026	9.39 Call	Bond Future	1509.2000	1.5092	1450.5500	1.4506	3.886	0.0000	0.0000
2025/02/12	2030	07/05/2026	9.39 Put	Bond Future	2409.6200	2.4096	2482.3800	2.4824	3.020	0.0000	0.0000
2025/02/12	2032	08/05/2025	9.40 Put	Bond Future	2887.3800	2.8874	2944.9200	2.9449	1.993	0.0000	0.0000
2025/02/12	2032	08/05/2025	9.40 Call	Bond Future	437.8900	0.4379	413.2700	0.4133	5.622	0.0000	0.0000
2025/02/12	2032	08/05/2025	9.90 Put	Bond Future	1407.6200	1.4076	1441.3600	1.4414	2.397	0.0000	0.0000
2025/02/12	2032	08/05/2025	9.90 Call	Bond Future	1322.1100	1.3221	1273.6900	1.2737	3.662	0.0000	0.0000
2025/02/12	2032	08/05/2025	10.28 Call	Bond Future	2396.6600	2.3967	2333.0800	2.3331	2.653	0.0000	0.0000
2025/02/12	2032	08/05/2025	10.28 Put	Bond Future	735.4900	0.7355	754.0700	0.7541	2.526	0.0000	0.0000
2025/02/12	2032	08/05/2025	9.42 Put	Bond Future	2814.6500	2.8147	2871.3000	2.8713	2.013	0.0000	0.0000
2025/02/12	2032	08/05/2025	9.42 Call	Bond Future	461.1800	0.4612	435.6700	0.4357	5.531	0.0000	0.0000
2025/02/12	2032	08/05/2025	9.92 Put	Bond Future	1363.2500	1.3633	1396.0800	1.3961	2.408	0.0000	0.0000
2025/02/12	2032	08/05/2025	9.92 Call	Bond Future	1370.7300	1.3707	1321.4000	1.3214	3.599	0.0000	0.0000
2025/02/12	2032	08/05/2025	10.97 Call	Bond Future	4920.2400	4.9202	4842.5200	4.8425	1.580	0.0000	0.0000
2025/02/12	2032	08/05/2025	10.97 Put	Bond Future	193.6800	0.1937	198.1200	0.1981	2.292	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	
2025/02/12	2032	08/05/2025		Bond Future	9.9184	92.7701	9.9361	92.6880	0.178	0.0000	0.0000
2025/02/12	2032	08/05/2025	10.91 Call	Bond Future	4684.1100	4.6841	4607.0600	4.6071	1.645	0.0000	0.0000
2025/02/12	2032	08/05/2025	10.91 Put	Bond Future	218.8000	0.2188	223.9100	0.2239	2.335	0.0000	0.0000
2025/02/12	2032	07/08/2025		Bond Future	10.0181	94.5793	10.0365	94.4964	0.184	0.0000	0.0000
2025/02/12	2032	07/08/2025	12.01 Call	Bond Future	8612.2700	8.6123	8532.5200	8.5325	0.926	0.0000	0.0000
2025/02/12	2032	07/08/2025	12.01 Put	Bond Future	164.3400	0.1643	167.5200	0.1675	1.935	0.0000	0.0000
2025/02/12	2032	07/08/2025	9.40 Put	Bond Future	3593.7700	3.5938	3649.8000	3.6498	1.559	0.0000	0.0000
2025/02/12	2032	07/08/2025	9.40 Call	Bond Future	753.7000	0.7537	726.8000	0.7268	3.569	0.0000	0.0000
2025/02/12	2032	07/08/2025	9.90 Put	Bond Future	2155.6100	2.1556	2195.0400	2.1950	1.829	0.0000	0.0000
2025/02/12	2032	07/08/2025	9.90 Call	Bond Future	1621.3900	1.6214	1577.8900	1.5779	2.683	0.0000	0.0000
2025/02/12	2032	07/08/2025	10.59 Call	Bond Future	3505.4100	3.5054	3442.3200	3.4423	1.800	0.0000	0.0000
2025/02/12	2032	07/08/2025	10.59 Put	Bond Future	972.8000	0.9728	992.6400	0.9926	2.039	0.0000	0.0000
2025/02/12	2032	06/11/2025	9.40 Put	Bond Future	4215.3500	4.2154	4271.7200	4.2717	1.337	0.0000	0.0000
2025/02/12	2032	06/11/2025	9.40 Call	Bond Future	948.2900	0.9483	921.0300	0.9210	2.875	0.0000	0.0000
2025/02/12	2032	06/11/2025	9.90 Put	Bond Future	2812.5300	2.8125	2855.4000	2.8554	1.524	0.0000	0.0000
2025/02/12	2032	06/11/2025	9.90 Call	Bond Future	1791.2600	1.7913	1750.5000	1.7505	2.275	0.0000	0.0000
2025/02/12	2032	06/11/2025	10.89 Call	Bond Future	4401.7200	4.4017	4338.3600	4.3384	1.439	0.0000	0.0000
2025/02/12	2032	06/11/2025	10.89 Put	Bond Future	1170.5600	1.1706	1190.8300	1.1908	1.732	0.0000	0.0000
2025/02/12	2032	06/11/2025		Bond Future	10.1325	92.2397	10.1516	92.1561	0.189	0.0000	0.0000
2025/02/12	2032	06/11/2025	10.42 Call	Bond Future	3033.6300	3.0336	2979.7100	2.9797	1.777	0.0000	0.0000
2025/02/12	2032	06/11/2025	10.42 Put	Bond Future	1789.8500	1.7899	1819.5600	1.8196	1.660	0.0000	0.0000
2025/02/12	2032	05/02/2026		Bond Future	10.2601	94.0073	10.2801	93.9228	0.195	0.0000	0.0000
2025/02/12	2032	05/02/2026	10.16 Call	Bond Future	2507.6200	2.5076	2462.7300	2.4627	1.790	0.0000	0.0000
2025/02/12	2032	05/02/2026	10.16 Put	Bond Future	2930.8000	2.9308	2970.3400	2.9703	1.349	0.0000	0.0000
2025/02/12	2032	07/05/2026		Bond Future	10.4140	91.5816	10.4349	91.4967	0.201	0.0000	0.0000
2025/02/12	2032	07/05/2026	10.14 Call	Bond Future	2358.6000	2.3586	2317.1200	2.3171	1.759	0.0000	0.0000
2025/02/12	2032	07/05/2026	10.14 Put	Bond Future	3480.5200	3.4805	3523.9000	3.5239	1.246	0.0000	0.0000
2025/02/12	2033	08/05/2025		Bond Future	129.0530	129.0530	129.0215	129.0215	0.024	0.0000	0.0000
2025/02/12	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2033	08/05/2025	130.62 Put	Bond Future	1566.9700	1.5670	1598.5400	1.5985	2.015	0.0000	0.0000
2025/02/12	2033	07/08/2025		Bond Future	131.6014	131.6014	131.5703	131.5703	0.024	0.0000	0.0000
2025/02/12	2033	07/08/2025	128.65 Call	Bond Future	2951.4000	2.9514	2920.3100	2.9203	1.053	0.0000	0.0000
2025/02/12	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2033	06/11/2025		Bond Future	132.6393	132.6393	132.6088	132.6088	0.023	0.0000	0.0000
2025/02/12	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2033	06/11/2025	133.14 Put	Bond Future	500.7000	0.5007	531.2200	0.5312	6.095	0.0000	0.0000
2025/02/12	2033	05/02/2026		Bond Future	135.2141	135.2141	135.1842	135.1842	0.022	0.0000	0.0000
2025/02/12	2033	05/02/2026	132.88 Call	Bond Future	2334.1200	2.3341	2304.1700	2.3042	1.283	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	
2025/02/12	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2033	07/05/2026		Bond Future	136.1883	136.1883	136.1593	136.1593	0.021	0.0000	0.0000
2025/02/12	2033	07/05/2026	135.16 Call	Bond Future	1028.3300	1.0283	999.3200	0.9993	2.821	0.0000	0.0000
2025/02/12	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2037	08/05/2025	10.50 Put	Bond Future	3909.0300	3.9090	3862.2000	3.8622	1.198	0.0000	0.0000
2025/02/12	2037	08/05/2025	10.50 Call	Bond Future	553.9500	0.5540	558.0800	0.5581	0.746	0.0000	0.0000
2025/02/12	2037	08/05/2025	11.00 Put	Bond Future	2045.3200	2.0453	2008.0300	2.0080	1.823	0.0000	0.0000
2025/02/12	2037	08/05/2025	11.00 Call	Bond Future	1632.4900	1.6325	1646.1600	1.6462	0.837	0.0000	0.0000
2025/02/12	2037	08/05/2025	11.46 Call	Bond Future	3189.1500	3.1892	3214.1600	3.2142	0.784	0.0000	0.0000
2025/02/12	2037	08/05/2025	11.46 Put	Bond Future	1017.0900	1.0171	991.1400	0.9911	2.551	0.0000	0.0000
2025/02/12	2037	08/05/2025	12.55 Put	Bond Future	130.0200	0.1300	123.7500	0.1238	4.822	0.0000	0.0000
2025/02/12	2037	08/05/2025	12.55 Call	Bond Future	7993.8900	7.9939	8038.5800	8.0386	0.559	0.0000	0.0000
2025/02/12	2037	08/05/2025	13.30 Put	Bond Future	17.0300	0.0170	15.8100	0.0158	7.164	0.0000	0.0000
2025/02/12	2037	08/05/2025	13.30 Call	Bond Future	11471.5600	11.4716	11521.3000	11.5213	0.434	0.0000	0.0000
2025/02/12	2037	08/05/2025	13.35 Put	Bond Future	14.6500	0.0147	13.5700	0.0136	7.372	0.0000	0.0000
2025/02/12	2037	08/05/2025	13.35 Call	Bond Future	11699.7400	11.6997	11749.6200	11.7496	0.426	0.0000	0.0000
2025/02/12	2037	08/05/2025		Bond Future	11.0721	85.7072	11.0632	85.7581	0.081	0.0000	0.0000
2025/02/12	2037	08/05/2025	12.25 Call	Bond Future	6615.5100	6.6155	6656.0100	6.6560	0.612	0.0000	0.0000
2025/02/12	2037	08/05/2025	12.25 Put	Bond Future	260.1300	0.2601	249.6700	0.2497	4.021	0.0000	0.0000
2025/02/12	2037	07/08/2025		Bond Future	11.1918	83.1180	11.1824	83.1706	0.084	0.0000	0.0000
2025/02/12	2037	07/08/2025	13.01 Call	Bond Future	9647.0800	9.6471	9692.0100	9.6920	0.466	0.0000	0.0000
2025/02/12	2037	07/08/2025	13.01 Put	Bond Future	301.6100	0.3016	293.9200	0.2939	2.550	0.0000	0.0000
2025/02/12	2037	07/08/2025	12.17 Call	Bond Future	6145.8400	6.1458	6181.2900	6.1813	0.577	0.0000	0.0000
2025/02/12	2037	07/08/2025	12.17 Put	Bond Future	921.7800	0.9218	904.6100	0.9046	1.863	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.42 Call	Bond Future	3319.1300	3.3191	3343.0000	3.3430	0.719	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.42 Put	Bond Future	2057.1500	2.0572	2028.4000	2.0284	1.398	0.0000	0.0000
2025/02/12	2037	07/08/2025	10.55 Put	Bond Future	4730.5300	4.7305	4687.2200	4.6872	0.916	0.0000	0.0000
2025/02/12	2037	07/08/2025	10.55 Call	Bond Future	1032.3500	1.0324	1041.6600	1.0417	0.902	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.82 Call	Bond Future	4759.1600	4.7592	4789.6100	4.7896	0.640	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.82 Put	Bond Future	1349.5200	1.3495	1327.3500	1.3274	1.643	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.07 Call	Bond Future	2236.6800	2.2367	2254.4300	2.2544	0.794	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.07 Put	Bond Future	2921.2700	2.9213	2886.4000	2.8864	1.194	0.0000	0.0000
2025/02/12	2037	07/08/2025	10.34 Put	Bond Future	5656.0700	5.6561	5609.9800	5.6100	0.815	0.0000	0.0000
2025/02/12	2037	07/08/2025	10.34 Call	Bond Future	698.0500	0.6981	704.5800	0.7046	0.935	0.0000	0.0000
2025/02/12	2037	07/08/2025	10.50 Put	Bond Future	4940.3600	4.9404	4896.3400	4.8963	0.891	0.0000	0.0000
2025/02/12	2037	07/08/2025	10.50 Call	Bond Future	944.5000	0.9445	953.1000	0.9531	0.911	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.00 Put	Bond Future	3126.2000	3.1262	3090.1200	3.0901	1.154	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.00 Call	Bond Future	2044.5200	2.0445	2061.0600	2.0611	0.809	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	
2025/02/12	2037	07/08/2025	11.83 Call	Bond Future	4797.2500	4.7973	4827.8500	4.8279	0.638	0.0000	0.0000
2025/02/12	2037	07/08/2025	11.83 Put	Bond Future	1334.9400	1.3349	1312.9200	1.3129	1.650	0.0000	0.0000
2025/02/12	2037	07/08/2025	10.64 Put	Bond Future	4368.7300	4.3687	4326.7400	4.3267	0.961	0.0000	0.0000
2025/02/12	2037	07/08/2025	10.64 Call	Bond Future	1202.8200	1.2028	1213.4500	1.2135	0.884	0.0000	0.0000
2025/02/12	2037	06/11/2025	10.50 Put	Bond Future	5874.9500	5.8750	5831.3900	5.8314	0.741	0.0000	0.0000
2025/02/12	2037	06/11/2025	10.50 Call	Bond Future	1246.9800	1.2470	1257.8600	1.2579	0.873	0.0000	0.0000
2025/02/12	2037	06/11/2025	11.00 Put	Bond Future	4067.8300	4.0678	4031.1700	4.0312	0.901	0.0000	0.0000
2025/02/12	2037	06/11/2025	11.00 Call	Bond Future	2327.3400	2.3273	2345.1200	2.3451	0.764	0.0000	0.0000
2025/02/12	2037	06/11/2025	12.16 Call	Bond Future	6067.1900	6.0672	6100.9100	6.1009	0.556	0.0000	0.0000
2025/02/12	2037	06/11/2025	12.16 Put	Bond Future	1602.4500	1.6025	1581.7300	1.5817	1.293	0.0000	0.0000
2025/02/12	2037	06/11/2025		Bond Future	11.3130	84.7185	11.3031	84.7730	0.088	0.0000	0.0000
2025/02/12	2037	06/11/2025	11.63 Call	Bond Future	4189.8700	4.1899	4216.7500	4.2168	0.642	0.0000	0.0000
2025/02/12	2037	06/11/2025	11.63 Put	Bond Future	2478.0300	2.4780	2450.4700	2.4505	1.112	0.0000	0.0000
2025/02/12	2037	05/02/2026		Bond Future	11.4452	82.0836	11.4348	82.1398	0.092	0.0000	0.0000
2025/02/12	2037	05/02/2026	11.20 Call	Bond Future	3158.5200	3.1585	3179.6300	3.1796	0.668	0.0000	0.0000
2025/02/12	2037	05/02/2026	11.20 Put	Bond Future	4488.6100	4.4886	4453.4800	4.4535	0.783	0.0000	0.0000
2025/02/12	2037	05/02/2026	12.27 Call	Bond Future	6487.1900	6.4872	6520.8100	6.5208	0.518	0.0000	0.0000
2025/02/12	2037	05/02/2026	12.27 Put	Bond Future	2224.8400	2.2248	2202.2200	2.2022	1.017	0.0000	0.0000
2025/02/12	2037	05/02/2026	10.90 Put	Bond Future	5419.7900	5.4198	5380.9200	5.3809	0.717	0.0000	0.0000
2025/02/12	2037	05/02/2026	10.90 Call	Bond Future	2421.5500	2.4216	2438.9200	2.4389	0.717	0.0000	0.0000
2025/02/12	2037	07/05/2026		Bond Future	11.6000	83.5957	11.5889	83.6540	0.096	0.0000	0.0000
2025/02/12	2037	07/05/2026	11.32 Call	Bond Future	3453.3300	3.4533	3476.1000	3.4761	0.659	0.0000	0.0000
2025/02/12	2037	07/05/2026	11.32 Put	Bond Future	4939.5500	4.9396	4904.0000	4.9040	0.720	0.0000	0.0000
2025/02/12	2038	08/05/2025		Bond Future	140.2888	140.2888	140.4057	140.4057	0.083	0.0000	0.0000
2025/02/12	2038	08/05/2025	139.68 Call	Bond Future	608.8200	0.6088	725.7100	0.7257	19.199	0.0000	0.0000
2025/02/12	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2038	07/08/2025		Bond Future	140.9407	140.9407	141.0613	141.0613	0.086	0.0000	0.0000
2025/02/12	2038	07/08/2025	139.56 Call	Bond Future	1380.6700	1.3807	1501.2500	1.5013	8.733	0.0000	0.0000
2025/02/12	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2038	06/11/2025		Bond Future	143.6900	143.6900	143.8141	143.8141	0.086	0.0000	0.0000
2025/02/12	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2038	06/11/2025	143.88 Put	Bond Future	190.0400	0.1900	65.9400	0.0659	65.302	0.0000	0.0000
2025/02/12	2038	05/02/2026		Bond Future	144.3210	144.3210	144.4488	144.4488	0.089	0.0000	0.0000
2025/02/12	2038	05/02/2026	143.20 Call	Bond Future	1121.0200	1.1210	1248.8000	1.2488	11.399	0.0000	0.0000
2025/02/12	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2038	07/05/2026		Bond Future	147.0215	147.0215	147.1533	147.1533	0.090	0.0000	0.0000
2025/02/12	2038	07/05/2026	144.53 Call	Bond Future	2491.5400	2.4915	2623.2700	2.6233	5.287	0.0000	0.0000
2025/02/12	2038	07/05/2026	144.53 Put	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	
2025/02/12	2040	08/05/2025	13.43 Put	Bond Future	38.3700	0.0384	33.8500	0.0339	11.780	0.0000	0.0000
2025/02/12	2040	08/05/2025	13.43 Call	Bond Future	11195.6500	11.1957	11373.9600	11.3740	1.593	0.0000	0.0000
2025/02/12	2040	08/05/2025	12.75 Put	Bond Future	206.6700	0.2067	188.3300	0.1883	8.874	0.0000	0.0000
2025/02/12	2040	08/05/2025	12.75 Call	Bond Future	7888.0800	7.8881	8052.5700	8.0526	2.085	0.0000	0.0000
2025/02/12	2040	08/05/2025	13.50 Put	Bond Future	31.6900	0.0317	27.8500	0.0279	12.117	0.0000	0.0000
2025/02/12	2040	08/05/2025	13.50 Call	Bond Future	11532.6100	11.5326	11711.6000	11.7116	1.552	0.0000	0.0000
2025/02/12	2040	08/05/2025		Bond Future	11.4048	85.5407	11.3751	85.7235	0.261	0.0000	0.0000
2025/02/12	2040	08/05/2025	12.63 Call	Bond Future	7297.7500	7.2978	7458.6500	7.4587	2.205	0.0000	0.0000
2025/02/12	2040	08/05/2025	12.63 Put	Bond Future	256.6200	0.2566	234.6900	0.2347	8.546	0.0000	0.0000
2025/02/12	2040	07/08/2025		Bond Future	11.5267	82.6976	11.4957	82.8847	0.269	0.0000	0.0000
2025/02/12	2040	07/08/2025	13.29 Call	Bond Future	10056.0900	10.0561	10221.8800	10.2219	1.649	0.0000	0.0000
2025/02/12	2040	07/08/2025	13.29 Put	Bond Future	380.7400	0.3807	359.4600	0.3595	5.589	0.0000	0.0000
2025/02/12	2040	06/11/2025		Bond Future	11.6495	84.2899	11.6172	84.4814	0.277	0.0000	0.0000
2025/02/12	2040	06/11/2025	11.84 Call	Bond Future	4070.7300	4.0707	4174.5200	4.1745	2.550	0.0000	0.0000
2025/02/12	2040	06/11/2025	11.84 Put	Bond Future	2954.3600	2.9544	2866.6700	2.8667	2.968	0.0000	0.0000
2025/02/12	2040	05/02/2026		Bond Future	11.7825	81.3961	11.7488	81.5919	0.286	0.0000	0.0000
2025/02/12	2040	05/02/2026	11.49 Call	Bond Future	3382.7100	3.3827	3467.7800	3.4678	2.515	0.0000	0.0000
2025/02/12	2040	05/02/2026	11.49 Put	Bond Future	5107.0500	5.1071	4996.2500	4.9963	2.170	0.0000	0.0000
2025/02/12	2040	07/05/2026		Bond Future	11.9358	82.8949	11.9005	83.0954	0.295	0.0000	0.0000
2025/02/12	2040	07/05/2026	11.67 Call	Bond Future	3793.2100	3.7932	3883.8200	3.8838	2.389	0.0000	0.0000
2025/02/12	2040	07/05/2026	11.67 Put	Bond Future	5324.4200	5.3244	5214.4900	5.2145	2.065	0.0000	0.0000
2025/02/12	2044	08/05/2025	11.76 Call	Bond Future	2743.4800	2.7435	2846.5500	2.8466	3.757	0.0000	0.0000
2025/02/12	2044	08/05/2025	11.76 Put	Bond Future	1481.5000	1.4815	1398.6000	1.3986	5.596	0.0000	0.0000
2025/02/12	2044	08/05/2025	11.35 Put	Bond Future	2697.2900	2.6973	2577.1600	2.5772	4.454	0.0000	0.0000
2025/02/12	2044	08/05/2025	11.35 Call	Bond Future	1384.0100	1.3840	1449.8500	1.4499	4.757	0.0000	0.0000
2025/02/12	2044	08/05/2025	10.85 Put	Bond Future	5044.5200	5.0445	4883.8700	4.8839	3.185	0.0000	0.0000
2025/02/12	2044	08/05/2025	10.85 Call	Bond Future	399.9500	0.4000	425.2700	0.4253	6.331	0.0000	0.0000
2025/02/12	2044	08/05/2025	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/02/12	2044	08/05/2025	Put	Bond Future	18884.0900	18.8841	18698.1200	18.6981	0.985	0.0000	0.0000
2025/02/12	2044	08/05/2025	12.40 Call	Bond Future	5542.5600	5.5426	5689.9600	5.6900	2.659	0.0000	0.0000
2025/02/12	2044	08/05/2025	12.40 Put	Bond Future	520.6500	0.5207	482.0800	0.4821	7.408	0.0000	0.0000
2025/02/12	2044	08/05/2025	11.65 Call	Bond Future	2335.1700	2.3352	2428.6000	2.4286	4.001	0.0000	0.0000
2025/02/12	2044	08/05/2025	11.65 Put	Bond Future	1750.8400	1.7508	1658.3000	1.6583	5.285	0.0000	0.0000
2025/02/12	2044	08/05/2025	10.92 Put	Bond Future	4657.5100	4.6575	4501.5300	4.5015	3.349	0.0000	0.0000
2025/02/12	2044	08/05/2025	10.92 Call	Bond Future	492.5000	0.4925	522.4900	0.5225	6.089	0.0000	0.0000
2025/02/12	2044	08/05/2025		Bond Future	11.5564	81.1159	11.5268	81.3019	0.256	0.0000	0.0000
2025/02/12	2044	08/05/2025	12.72 Call	Bond Future	7090.3300	7.0903	7251.5100	7.2515	2.273	0.0000	0.0000
2025/02/12	2044	08/05/2025	12.72 Put	Bond Future	299.2200	0.2992	274.4300	0.2744	8.285	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	
2025/02/12	2044	07/08/2025		Bond Future	11.6741	78.3119	11.6433	78.5021	0.264	0.0000	0.0000
2025/02/12	2044	07/08/2025	13.34 Call	Bond Future	9752.0600	9.7521	9917.1100	9.9171	1.692	0.0000	0.0000
2025/02/12	2044	07/08/2025	13.34 Put	Bond Future	478.1700	0.4782	452.9700	0.4530	5.270	0.0000	0.0000
2025/02/12	2044	06/11/2025		Bond Future	11.7920	79.8197	11.7600	80.0143	0.272	0.0000	0.0000
2025/02/12	2044	06/11/2025	11.88 Call	Bond Future	3912.1500	3.9122	4012.4800	4.0125	2.565	0.0000	0.0000
2025/02/12	2044	06/11/2025	11.88 Put	Bond Future	3381.2300	3.3812	3286.8900	3.2869	2.790	0.0000	0.0000
2025/02/12	2044	05/02/2026		Bond Future	11.9192	76.9653	11.8858	77.1645	0.280	0.0000	0.0000
2025/02/12	2044	05/02/2026	11.56 Call	Bond Future	3293.6300	3.2936	3377.4600	3.3775	2.545	0.0000	0.0000
2025/02/12	2044	05/02/2026	11.56 Put	Bond Future	5480.9900	5.4810	5365.6700	5.3657	2.104	0.0000	0.0000
2025/02/12	2044	07/05/2026		Bond Future	12.0646	78.3824	12.0297	78.5861	0.289	0.0000	0.0000
2025/02/12	2044	07/05/2026	11.80 Call	Bond Future	4010.2300	4.0102	4103.0000	4.1030	2.313	0.0000	0.0000
2025/02/12	2044	07/05/2026	11.80 Put	Bond Future	5579.6100	5.5796	5468.6200	5.4686	1.989	0.0000	0.0000
2025/02/12	2046	08/05/2025		Bond Future	119.7449	119.7449	119.7162	119.7162	0.024	0.0000	0.0000
2025/02/12	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2046	08/05/2025	121.97 Put	Bond Future	2225.1300	2.2251	2253.8300	2.2538	1.290	0.0000	0.0000
2025/02/12	2046	07/08/2025		Bond Future	122.1092	122.1092	122.0810	122.0810	0.023	0.0000	0.0000
2025/02/12	2046	07/08/2025	118.69 Call	Bond Future	3419.2300	3.4192	3390.9800	3.3910	0.826	0.0000	0.0000
2025/02/12	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2046	06/11/2025		Bond Future	122.2431	122.2431	122.2155	122.2155	0.023	0.0000	0.0000
2025/02/12	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2046	06/11/2025	125.41 Put	Bond Future	3166.9100	3.1669	3194.5400	3.1945	0.872	0.0000	0.0000
2025/02/12	2046	05/02/2026		Bond Future	124.6151	124.6151	124.5880	124.5880	0.022	0.0000	0.0000
2025/02/12	2046	05/02/2026	121.65 Call	Bond Future	2965.1400	2.9651	2938.0400	2.9380	0.914	0.0000	0.0000
2025/02/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2046	07/05/2026		Bond Future	124.6596	124.6596	124.6334	124.6334	0.021	0.0000	0.0000
2025/02/12	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2046	07/05/2026	124.95 Put	Bond Future	290.3600	0.2904	316.6400	0.3166	9.051	0.0000	0.0000
2025/02/12	2050	08/05/2025		Bond Future	121.4041	121.4041	121.1733	121.1733	0.190	0.0000	0.0000
2025/02/12	2050	08/05/2025	121.16 Call	Bond Future	244.1100	0.2441	13.2800	0.0133	94.560	0.0000	0.0000
2025/02/12	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2050	07/08/2025		Bond Future	121.4417	121.4417	121.2072	121.2072	0.193	0.0000	0.0000
2025/02/12	2050	07/08/2025	119.89 Call	Bond Future	1551.7100	1.5517	1317.2300	1.3172	15.111	0.0000	0.0000
2025/02/12	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2050	06/11/2025		Bond Future	123.8105	123.8105	123.5726	123.5726	0.192	0.0000	0.0000
2025/02/12	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2050	06/11/2025	124.42 Put	Bond Future	609.5100	0.6095	847.3900	0.8474	39.028	0.0000	0.0000
2025/02/12	2050	05/02/2026		Bond Future	123.8085	123.8085	123.5668	123.5668	0.195	0.0000	0.0000
2025/02/12	2050	05/02/2026	122.82 Call	Bond Future	988.4800	0.9885	746.7900	0.7468	24.451	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
2025/02/12	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	2050	07/05/2026		Bond Future	126.1246	126.1246	125.8799	0.194	0.0000	0.0000
2025/02/12	2050	07/05/2026	124.07 Call	Bond Future	2054.5700	2.0546	1809.9000	1.8099	11.909	0.0000
2025/02/12	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/12	AL37	06/02/2025		Index Future	1074.0060	1074.0060	1074.0060	1074.0060	0.000	0.0000
2025/02/12	AL37	08/05/2025		Index Future	1092.5770	1092.5770	1091.2200	1091.2200	0.124	0.0000
2025/02/12	AL37	07/08/2025		Index Future	1113.8960	1113.8960	1112.5160	1112.5160	0.124	0.0000
2025/02/12	AL37	06/11/2025		Index Future	1135.3830	1135.3830	1133.9790	1133.9790	0.124	0.0000
2025/02/12	AL37	05/02/2026		Index Future	1157.1860	1157.1860	1155.7580	1155.7580	0.123	0.0000
2025/02/12	AL37	07/05/2026		Index Future	1178.6360	1178.6360	1177.1860	1177.1860	0.123	0.0000
2025/02/12	AL7T	06/02/2025		Index Future	1285.8190	1285.8190	1285.8190	1285.8190	0.000	0.0000
2025/02/12	AL7T	08/05/2025		Index Future	1305.6840	1305.6840	1305.5400	1305.5400	0.011	0.0000
2025/02/12	AL7T	07/08/2025		Index Future	1331.1620	1331.1620	1331.0190	1331.0190	0.011	0.0000
2025/02/12	AL7T	06/11/2025		Index Future	1356.8390	1356.8390	1356.6970	1356.6970	0.010	0.0000
2025/02/12	AL7T	05/02/2026		Index Future	1382.8940	1382.8940	1382.7540	1382.7540	0.010	0.0000
2025/02/12	AL7T	07/05/2026		Index Future	1408.5280	1408.5280	1408.3900	1408.3900	0.010	0.0000
2025/02/12	ALBI	06/02/2025		Index Future	1104.1670	1104.1670	1104.1670	1104.1670	0.000	0.0000
2025/02/12	ALBI	08/05/2025		Index Future	1122.2920	1122.2920	1122.5230	1122.5230	0.021	0.0000
2025/02/12	ALBI	07/08/2025		Index Future	1144.1910	1144.1910	1144.4300	1144.4300	0.021	0.0000
2025/02/12	ALBI	06/11/2025		Index Future	1166.2610	1166.2610	1166.5090	1166.5090	0.021	0.0000
2025/02/12	ALBI	05/02/2026		Index Future	1188.6570	1188.6570	1188.9120	1188.9120	0.021	0.0000
2025/02/12	ALBI	07/05/2026		Index Future	1210.6910	1210.6910	1210.9550	1210.9550	0.022	0.0000
2025/02/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/12	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/02/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	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	
2025/02/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/12	ES33	08/05/2025		Bond Future	11.3387	80.8198	11.3287	80.8657	0.088	0.0000	0.0000
2025/02/12	ES33	08/05/2025	12.73 Call	Bond Future	6047.8300	6.0478	6093.6900	6.0937	0.758	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
2025/02/12	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/12	ES33	07/08/2025		Bond Future	11.4812	82.4154	11.4706	82.4630	0.093	0.0000
2025/02/12	ES33	07/08/2025	13.56 Call	Bond Future	8610.8300	8.6108	8658.3500	8.6584	0.552	0.0000
2025/02/12	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES33	06/11/2025		Bond Future	11.6424	80.2261	11.6310	80.2754	0.097	0.0000
2025/02/12	ES33	06/11/2025	12.01 Call	Bond Future	1575.8700	1.5759	1625.1800	1.6252	3.129	0.0000
2025/02/12	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES33	05/02/2026		Bond Future	11.8213	81.7814	11.8092	81.8324	0.102	0.0000
2025/02/12	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES33	05/02/2026	11.49 Put	Bond Future	1414.0700	1.4141	1363.0800	1.3631	3.606	0.0000
2025/02/12	ES33	07/05/2026		Bond Future	12.0205	79.5121	12.0076	79.5651	0.108	0.0000
2025/02/12	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES33	07/05/2026	11.69 Put	Bond Future	1368.4000	1.3684	1315.4300	1.3154	3.871	0.0000
2025/02/12	ES42	08/05/2025		Bond Future	11.9075	75.8192	11.8826	75.9636	0.209	0.0000
2025/02/12	ES42	08/05/2025	13.25 Call	Bond Future	7188.3500	7.1884	7332.7200	7.3327	2.008	0.0000
2025/02/12	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES42	07/08/2025		Bond Future	12.0322	77.3156	12.0063	77.4635	0.215	0.0000
2025/02/12	ES42	07/08/2025	13.79 Call	Bond Future	9043.4600	9.0435	9191.3400	9.1913	1.635	0.0000
2025/02/12	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES42	06/11/2025		Bond Future	12.1682	74.5574	12.1411	74.7089	0.222	0.0000
2025/02/12	ES42	06/11/2025	12.39 Call	Bond Future	1223.5100	1.2235	1375.0400	1.3750	12.385	0.0000
2025/02/12	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES42	05/02/2026		Bond Future	12.3112	76.0012	12.2830	76.1564	0.230	0.0000
2025/02/12	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES42	05/02/2026	11.85 Put	Bond Future	2598.5200	2.5985	2443.3100	2.4433	5.973	0.0000
2025/02/12	ES42	07/05/2026		Bond Future	12.4729	73.1540	12.4433	73.3131	0.237	0.0000
2025/02/12	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	ES42	07/05/2026	12.20 Put	Bond Future	1487.4100	1.4874	1328.3200	1.3283	10.696	0.0000
2025/02/12	GOVI	06/02/2025		GOVI	1087.4840	1087.4840	1087.4840	1087.4840	0.000	0.0000
2025/02/12	GOVI	08/05/2025		GOVI	1105.3810	1105.3810	1105.5100	1105.5100	0.012	0.0000
2025/02/12	GOVI	08/05/2025	1,022.00 Call	GOVI	833810.0000	83.3810	835100.0000	83.5100	0.155	0.0000
2025/02/12	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	GOVI	07/08/2025		GOVI	1126.9500	1126.9500	1127.0850	1127.0850	0.012	0.0000
2025/02/12	GOVI	07/08/2025	1,011.00 Call	GOVI	1159500.0000	115.9500	1160850.0000	116.0850	0.116	0.0000
2025/02/12	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/12	GOVI	06/11/2025		GOVI	1148.6880	1148.6880	1148.8290	1148.8290	0.012	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	
2025/02/12	GOVI	06/11/2025	1,112. Call 00	GOVI	366880.0000	36.6880	368290.0000	36.8290	0.384	0.0000	0.0000
2025/02/12	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	GOVI	05/02/2026		GOVI	1170.7460	1170.7460	1170.8930	1170.8930	0.013	0.0000	0.0000
2025/02/12	GOVI	05/02/2026	1,150. Call 00	GOVI	207460.0000	20.7460	208930.0000	20.8930	0.709	0.0000	0.0000
2025/02/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	GOVI	07/05/2026		GOVI	1192.4480	1192.4480	1192.6020	1192.6020	0.013	0.0000	0.0000
2025/02/12	GOVI	07/05/2026	1,177. Call 00	GOVI	154480.0000	15.4480	156020.0000	15.6020	0.997	0.0000	0.0000
2025/02/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/02/12	IGOV	06/02/2025		Index Future	371.4580	371.4580	371.4580	371.4580	0.000	0.0000	0.0000
2025/02/12	IGOV	08/05/2025		Index Future	378.3140	378.3140	378.3520	378.3520	0.010	0.0000	0.0000
2025/02/12	IGOV	07/08/2025		Index Future	385.7870	385.7870	385.8260	385.8260	0.010	0.0000	0.0000
2025/02/12	IGOV	06/11/2025		Index Future	393.3180	393.3180	393.3590	393.3590	0.010	0.0000	0.0000
2025/02/12	IGOV	05/02/2026		Index Future	400.9580	400.9580	401.0010	401.0010	0.011	0.0000	0.0000
2025/02/12	IGOV	07/05/2026		Index Future	408.4760	408.4760	408.5220	408.5220	0.011	0.0000	0.0000
2025/02/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/12	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/12	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/02/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/12	R033	08/05/2025		Bond Future	10.1491	100.3570	10.1561	100.3197	0.069	0.0000	0.0000
2025/02/12	R033	08/05/2025	10.33 Call	Bond Future	2115.1700	2.1152	2083.7700	2.0838	1.485	0.0000	0.0000
2025/02/12	R033	08/05/2025	10.33 Put	Bond Future	1160.1000	1.1601	1165.9300	1.1659	0.503	0.0000	0.0000
2025/02/12	R033	07/08/2025		Bond Future	10.2540	102.3140	10.2612	102.2769	0.070	0.0000	0.0000
2025/02/12	R033	07/08/2025	10.33 Call	Bond Future	2402.4400	2.4024	2376.3000	2.3763	1.088	0.0000	0.0000
2025/02/12	R033	07/08/2025	10.33 Put	Bond Future	2011.0500	2.0111	2021.9800	2.0220	0.543	0.0000	0.0000
2025/02/12	R033	06/11/2025		Bond Future	10.3728	99.2404	10.3802	99.2036	0.071	0.0000	0.0000
2025/02/12	R033	06/11/2025	10.33 Call	Bond Future	2570.9100	2.5709	2547.5300	2.5475	0.909	0.0000	0.0000
2025/02/12	R033	06/11/2025	10.33 Put	Bond Future	2785.9100	2.7859	2799.3500	2.7994	0.482	0.0000	0.0000
2025/02/12	R033	05/02/2026		Bond Future	10.5040	101.1418	10.5115	101.1051	0.072	0.0000	0.0000
2025/02/12	R033	05/02/2026	10.49 Call	Bond Future	3144.8900	3.1449	3121.7400	3.1217	0.736	0.0000	0.0000
2025/02/12	R033	05/02/2026	10.49 Put	Bond Future	3212.9100	3.2129	3226.3700	3.2264	0.419	0.0000	0.0000
2025/02/12	R033	07/05/2026		Bond Future	10.6597	97.9632	10.6674	97.9271	0.072	0.0000	0.0000
2025/02/12	R033	07/05/2026	10.38 Call	Bond Future	2775.4400	2.7754	2755.3300	2.7553	0.725	0.0000	0.0000
2025/02/12	R033	07/05/2026	10.38 Put	Bond Future	4100.5000	4.1005	4116.4400	4.1164	0.389	0.0000	0.0000
2025/02/12	R035	08/05/2025	10.08 Put	Bond Future	3600.8400	3.6008	3578.0300	3.5780	0.633	0.0000	0.0000
2025/02/12	R035	08/05/2025	10.08 Call	Bond Future	491.3600	0.4914	489.1600	0.4892	0.448	0.0000	0.0000
2025/02/12	R035	08/05/2025	10.58 Put	Bond Future	1800.1600	1.8002	1779.8400	1.7798	1.129	0.0000	0.0000
2025/02/12	R035	08/05/2025	10.58 Call	Bond Future	1545.3400	1.5453	1545.6300	1.5456	0.019	0.0000	0.0000
2025/02/12	R035	08/05/2025	11.01 Call	Bond Future	2998.5200	2.9985	3003.7800	3.0038	0.175	0.0000	0.0000
2025/02/12	R035	08/05/2025	11.01 Put	Bond Future	892.3400	0.8923	876.9900	0.8770	1.720	0.0000	0.0000
2025/02/12	R035	08/05/2025	12.70 Call	Bond Future	10638.7800	10.6388	10657.9100	10.6579	0.180	0.0000	0.0000
2025/02/12	R035	08/05/2025	12.70 Put	Bond Future	29.5500	0.0296	28.0700	0.0281	5.008	0.0000	0.0000
2025/02/12	R035	08/05/2025	11.46 Put	Bond Future	397.7400	0.3977	387.9400	0.3879	2.464	0.0000	0.0000
2025/02/12	R035	08/05/2025	11.46 Call	Bond Future	4885.5900	4.8856	4896.4000	4.8964	0.221	0.0000	0.0000
2025/02/12	R035	08/05/2025	11.70 Call	Bond Future	5973.7800	5.9738	5987.0900	5.9871	0.223	0.0000	0.0000
2025/02/12	R035	08/05/2025	11.70 Put	Bond Future	251.6800	0.2517	244.3800	0.2444	2.901	0.0000	0.0000
2025/02/12	R035	08/05/2025	10.95 Call	Bond Future	2770.7700	2.7708	2775.2600	2.7753	0.162	0.0000	0.0000
2025/02/12	R035	08/05/2025	10.95 Put	Bond Future	988.9600	0.9890	972.8400	0.9728	1.630	0.0000	0.0000
2025/02/12	R035	08/05/2025	10.44 Put	Bond Future	2217.6200	2.2176	2196.1600	2.1962	0.968	0.0000	0.0000
2025/02/12	R035	08/05/2025	10.44 Call	Bond Future	1175.5600	1.1756	1174.7100	1.1747	0.072	0.0000	0.0000
2025/02/12	R035	08/05/2025	13.35 Call	Bond Future	13581.4400	13.5814	13601.7700	13.6018	0.150	0.0000	0.0000
2025/02/12	R035	08/05/2025	13.35 Put	Bond Future	4.0100	0.0040	3.7300	0.0037	6.983	0.0000	0.0000
2025/02/12	R035	08/05/2025		Bond Future	10.6257	91.2552	10.6220	91.2758	0.035	0.0000	0.0000
2025/02/12	R035	08/05/2025	11.78 Call	Bond Future	6343.5500	6.3436	6357.5900	6.3576	0.221	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	
2025/02/12	R035	08/05/2025	11.78 Put	Bond Future	215.4600	0.2155	208.8900	0.2089	3.049	0.0000	0.0000
2025/02/12	R035	07/08/2025		Bond Future	10.7329	93.0351	10.7289	93.0569	0.037	0.0000	0.0000
2025/02/12	R035	07/08/2025	12.65 Call	Bond Future	9935.9600	9.9360	9952.9700	9.9530	0.171	0.0000	0.0000
2025/02/12	R035	07/08/2025	12.65 Put	Bond Future	272.5600	0.2726	267.7800	0.2678	1.754	0.0000	0.0000
2025/02/12	R035	07/08/2025	10.08 Put	Bond Future	4578.8000	4.5788	4557.6400	4.5576	0.462	0.0000	0.0000
2025/02/12	R035	07/08/2025	10.08 Call	Bond Future	926.3400	0.9263	926.9700	0.9270	0.068	0.0000	0.0000
2025/02/12	R035	07/08/2025	10.58 Put	Bond Future	2848.3800	2.8484	2829.8300	2.8298	0.651	0.0000	0.0000
2025/02/12	R035	07/08/2025	10.58 Call	Bond Future	2010.5600	2.0106	2013.8000	2.0138	0.161	0.0000	0.0000
2025/02/12	R035	07/08/2025	11.34 Call	Bond Future	4502.3800	4.5024	4511.3100	4.5113	0.198	0.0000	0.0000
2025/02/12	R035	07/08/2025	11.34 Put	Bond Future	1277.5300	1.2775	1264.6700	1.2647	1.007	0.0000	0.0000
2025/02/12	R035	07/08/2025	11.30 Call	Bond Future	4351.7700	4.3518	4360.4000	4.3604	0.198	0.0000	0.0000
2025/02/12	R035	07/08/2025	11.30 Put	Bond Future	1334.5000	1.3345	1321.3400	1.3213	0.986	0.0000	0.0000
2025/02/12	R035	06/11/2025	9.91 Put	Bond Future	6142.3900	6.1424	6120.8500	6.1209	0.351	0.0000	0.0000
2025/02/12	R035	06/11/2025	9.91 Call	Bond Future	920.8400	0.9208	922.4400	0.9224	0.174	0.0000	0.0000
2025/02/12	R035	06/11/2025	10.41 Put	Bond Future	4210.7600	4.2108	4191.4600	4.1915	0.458	0.0000	0.0000
2025/02/12	R035	06/11/2025	10.41 Call	Bond Future	1802.0600	1.8021	1805.9000	1.8059	0.213	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.43 Call	Bond Future	4787.1700	4.7872	4797.3300	4.7973	0.212	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.43 Put	Bond Future	1797.3500	1.7974	1784.3700	1.7844	0.722	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.95 Call	Bond Future	6717.8600	6.7179	6731.0900	6.7311	0.197	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.95 Put	Bond Future	1140.8300	1.1408	1130.9200	1.1309	0.869	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.45 Call	Bond Future	4857.7900	4.8578	4868.0700	4.8681	0.212	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.45 Put	Bond Future	1766.4700	1.7665	1753.6100	1.7536	0.728	0.0000	0.0000
2025/02/12	R035	06/11/2025	10.95 Put	Bond Future	2709.6600	2.7097	2693.6100	2.6936	0.592	0.0000	0.0000
2025/02/12	R035	06/11/2025	10.95 Call	Bond Future	3214.0200	3.2140	3221.1100	3.2211	0.221	0.0000	0.0000
2025/02/12	R035	06/11/2025	10.08 Put	Bond Future	5427.9400	5.4279	5407.0600	5.4071	0.385	0.0000	0.0000
2025/02/12	R035	06/11/2025	10.08 Call	Bond Future	1175.5600	1.1756	1177.8200	1.1778	0.192	0.0000	0.0000
2025/02/12	R035	06/11/2025	10.58 Put	Bond Future	3675.9000	3.6759	3657.5700	3.6576	0.499	0.0000	0.0000
2025/02/12	R035	06/11/2025	10.58 Call	Bond Future	2197.9700	2.1980	2202.7800	2.2028	0.219	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.67 Call	Bond Future	5656.0100	5.6560	5667.6400	5.6676	0.206	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.67 Put	Bond Future	1458.7700	1.4588	1447.2600	1.4473	0.789	0.0000	0.0000
2025/02/12	R035	06/11/2025		Bond Future	10.8548	90.3218	10.8505	90.3449	0.040	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.20 Call	Bond Future	4001.4900	4.0015	4010.1800	4.0102	0.217	0.0000	0.0000
2025/02/12	R035	06/11/2025	11.20 Put	Bond Future	2190.7100	2.1907	2176.2600	2.1763	0.660	0.0000	0.0000
2025/02/12	R035	05/02/2026		Bond Future	10.9893	92.0531	10.9846	92.0774	0.043	0.0000	0.0000
2025/02/12	R035	05/02/2026	10.79 Call	Bond Future	3063.6600	3.0637	3070.2500	3.0703	0.215	0.0000	0.0000
2025/02/12	R035	05/02/2026	10.79 Put	Bond Future	4105.1100	4.1051	4087.3700	4.0874	0.432	0.0000	0.0000
2025/02/12	R035	07/05/2026		Bond Future	11.1368	89.2464	11.1317	89.2723	0.046	0.0000	0.0000
2025/02/12	R035	07/05/2026	10.86 Call	Bond Future	3111.8700	3.1119	3119.7000	3.1197	0.252	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	
2025/02/12	R035	07/05/2026	10.86 Put	Bond Future	4525.8000	4.5258	4507.7000	4.5077	0.400	0.0000	0.0000
2025/02/12	R038	08/05/2025		Bond Future	11.1334	99.5053	11.1243	99.5660	0.082	0.0000	0.0000
2025/02/12	R038	08/05/2025	11.24 Call	Bond Future	2428.4000	2.4284	2451.0100	2.4510	0.931	0.0000	0.0000
2025/02/12	R038	08/05/2025	11.24 Put	Bond Future	1720.6600	1.7207	1682.5200	1.6825	2.217	0.0000	0.0000
2025/02/12	R038	07/08/2025		Bond Future	11.2515	101.4457	11.2419	101.5085	0.085	0.0000	0.0000
2025/02/12	R038	07/08/2025	11.24 Call	Bond Future	2845.6700	2.8457	2869.6900	2.8697	0.844	0.0000	0.0000
2025/02/12	R038	07/08/2025	11.24 Put	Bond Future	2920.6400	2.9206	2881.8000	2.8818	1.330	0.0000	0.0000
2025/02/12	R038	06/11/2025		Bond Future	11.3806	97.9138	11.3704	97.9788	0.089	0.0000	0.0000
2025/02/12	R038	06/11/2025	11.24 Call	Bond Future	3121.9200	3.1219	3146.4800	3.1465	0.787	0.0000	0.0000
2025/02/12	R038	06/11/2025	11.24 Put	Bond Future	4027.5700	4.0276	3987.0800	3.9871	1.005	0.0000	0.0000
2025/02/12	R038	06/11/2025	12.33 Call	Bond Future	7427.4500	7.4275	7469.8900	7.4699	0.571	0.0000	0.0000
2025/02/12	R038	06/11/2025	12.33 Put	Bond Future	1620.6700	1.6207	1598.0600	1.5981	1.395	0.0000	0.0000
2025/02/12	R038	06/11/2025	10.98 Put	Bond Future	4957.0900	4.9571	4911.8800	4.9119	0.912	0.0000	0.0000
2025/02/12	R038	06/11/2025	10.98 Call	Bond Future	2343.5300	2.3435	2363.3700	2.3634	0.847	0.0000	0.0000
2025/02/12	R038	05/02/2026		Bond Future	11.5190	99.7892	11.5082	99.8564	0.093	0.0000	0.0000
2025/02/12	R038	05/02/2026	11.44 Call	Bond Future	4131.7800	4.1318	4159.6200	4.1596	0.674	0.0000	0.0000
2025/02/12	R038	05/02/2026	11.44 Put	Bond Future	4627.8100	4.6278	4588.4700	4.5885	0.850	0.0000	0.0000
2025/02/12	R038	07/05/2026		Bond Future	11.6756	96.1435	11.6642	96.2132	0.098	0.0000	0.0000
2025/02/12	R038	07/05/2026	11.40 Call	Bond Future	3951.5300	3.9515	3978.9600	3.9790	0.694	0.0000	0.0000
2025/02/12	R038	07/05/2026	11.40 Put	Bond Future	5657.2500	5.6573	5615.0000	5.6150	0.747	0.0000	0.0000
2025/02/12	R053	08/05/2025		Bond Future	11.4578	102.7309	11.4284	102.9796	0.257	0.0000	0.0000
2025/02/12	R053	08/05/2025	12.64 Call	Bond Future	9529.4300	9.5294	9747.0200	9.7470	2.283	0.0000	0.0000
2025/02/12	R053	08/05/2025	12.64 Put	Bond Future	365.7900	0.3658	334.6600	0.3347	8.510	0.0000	0.0000
2025/02/12	R053	07/08/2025		Bond Future	11.5632	104.7342	11.5327	104.9886	0.264	0.0000	0.0000
2025/02/12	R053	07/08/2025	13.17 Call	Bond Future	12588.6100	12.5886	12807.1400	12.8071	1.736	0.0000	0.0000
2025/02/12	R053	07/08/2025	13.17 Put	Bond Future	688.5100	0.6885	652.6000	0.6526	5.216	0.0000	0.0000
2025/02/12	R053	06/11/2025		Bond Future	11.6770	100.8871	11.6451	101.1476	0.273	0.0000	0.0000
2025/02/12	R053	06/11/2025	11.76 Call	Bond Future	5007.6300	5.0076	5142.2800	5.1423	2.689	0.0000	0.0000
2025/02/12	R053	06/11/2025	11.76 Put	Bond Future	4334.7800	4.3348	4209.0100	4.2090	2.901	0.0000	0.0000
2025/02/12	R053	05/02/2026		Bond Future	11.7973	102.8195	11.7641	103.0858	0.282	0.0000	0.0000
2025/02/12	R053	05/02/2026	11.49 Call	Bond Future	4121.5800	4.1216	4235.2000	4.2352	2.757	0.0000	0.0000
2025/02/12	R053	05/02/2026	11.49 Put	Bond Future	6635.8900	6.6359	6483.1900	6.4832	2.301	0.0000	0.0000
2025/02/12	R053	07/05/2026		Bond Future	11.9312	98.8521	11.8965	99.1247	0.291	0.0000	0.0000
2025/02/12	R053	07/05/2026	11.69 Call	Bond Future	5079.3100	5.0793	5204.2500	5.2043	2.460	0.0000	0.0000
2025/02/12	R053	07/05/2026	11.69 Put	Bond Future	7002.3300	7.0023	6854.7000	6.8547	2.108	0.0000	0.0000
2025/02/12	R186	08/05/2025		Bond Future	8.3256	107.3159	8.3754	107.2406	0.599	0.0000	0.0000
2025/02/12	R186	08/05/2025	8.47 Call	Bond Future	436.7400	0.4367	390.4100	0.3904	10.608	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	
2025/02/12	R186	08/05/2025	8.47 Put	Bond Future	218.9500	0.2190	247.9000	0.2479	13.222	0.0000	0.0000
2025/02/12	R186	07/08/2025		Bond Future	8.4100	104.1000	8.4691	104.0242	0.703	0.0000	0.0000
2025/02/12	R186	07/08/2025	9.68 Call	Bond Future	1712.3100	1.7123	1646.0500	1.6461	3.870	0.0000	0.0000
2025/02/12	R186	07/08/2025	9.68 Put	Bond Future	99.4400	0.0994	109.0400	0.1090	9.654	0.0000	0.0000
2025/02/12	R186	07/08/2025	10.25 Call	Bond Future	2377.1200	2.3771	2306.2900	2.3063	2.980	0.0000	0.0000
2025/02/12	R186	07/08/2025	10.25 Put	Bond Future	51.9000	0.0519	56.9300	0.0569	9.692	0.0000	0.0000
2025/02/12	R186	07/08/2025	9.22 Put	Bond Future	171.5400	0.1715	187.6600	0.1877	9.397	0.0000	0.0000
2025/02/12	R186	07/08/2025	9.22 Call	Bond Future	1204.3400	1.2043	1144.6000	1.1446	4.960	0.0000	0.0000
2025/02/12	R186	06/11/2025		Bond Future	8.5511	106.1053	8.6234	106.0290	0.846	0.0000	0.0000
2025/02/12	R186	06/11/2025	8.13 Call	Bond Future	229.7800	0.2298	204.4700	0.2045	11.015	0.0000	0.0000
2025/02/12	R186	06/11/2025	8.13 Put	Bond Future	675.4100	0.6754	726.4000	0.7264	7.549	0.0000	0.0000
2025/02/12	R186	05/02/2026		Bond Future	8.7948	102.8316	8.8883	102.7547	1.063	0.0000	0.0000
2025/02/12	R186	05/02/2026	8.43 Call	Bond Future	289.8300	0.2898	260.3300	0.2603	10.178	0.0000	0.0000
2025/02/12	R186	05/02/2026	8.43 Put	Bond Future	590.6300	0.5906	638.0000	0.6380	8.020	0.0000	0.0000
2025/02/12	R186	07/05/2026		Bond Future	9.3747	104.7278	9.5064	104.6507	1.405	0.0000	0.0000
2025/02/12	R186	07/05/2026	8.69 Call	Bond Future	181.2800	0.1813	157.3000	0.1573	13.228	0.0000	0.0000
2025/02/12	R186	07/05/2026	8.69 Put	Bond Future	583.4800	0.5835	636.5300	0.6365	9.092	0.0000	0.0000
2025/02/12	R202	08/05/2025		Bond Future	271.5276	271.5276	272.2618	272.2618	0.270	0.0000	0.0000
2025/02/12	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R202	08/05/2025	272.31 Put	Bond Future	782.3700	0.7824	48.1600	0.0482	93.844	0.0000	0.0000
2025/02/12	R202	07/08/2025		Bond Future	271.6706	271.6706	272.4216	272.4216	0.276	0.0000	0.0000
2025/02/12	R202	07/08/2025	271.60 Call	Bond Future	70.5700	0.0706	821.6100	0.8216	1,064.248	0.0000	0.0000
2025/02/12	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R202	06/11/2025		Bond Future	276.9701	276.9701	277.7383	277.7383	0.277	0.0000	0.0000
2025/02/12	R202	06/11/2025	275.64 Call	Bond Future	1330.1300	1.3301	2098.2500	2.0983	57.748	0.0000	0.0000
2025/02/12	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R202	05/02/2026		Bond Future	277.0268	277.0268	277.8119	277.8119	0.283	0.0000	0.0000
2025/02/12	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R202	05/02/2026	277.82 Put	Bond Future	793.2200	0.7932	8.0700	0.0081	98.983	0.0000	0.0000
2025/02/12	R202	07/05/2026		Bond Future	282.2104	282.2104	283.0135	283.0135	0.285	0.0000	0.0000
2025/02/12	R202	07/05/2026	277.55 Call	Bond Future	4660.3800	4.6604	5463.4800	5.4635	17.233	0.0000	0.0000
2025/02/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R209	08/05/2025		Bond Future	10.8648	71.6754	10.8562	71.7184	0.079	0.0000	0.0000
2025/02/12	R209	08/05/2025	11.89 Call	Bond Future	5149.1500	5.1492	5182.3400	5.1823	0.645	0.0000	0.0000
2025/02/12	R209	08/05/2025	11.89 Put	Bond Future	253.5600	0.2536	243.7100	0.2437	3.885	0.0000	0.0000
2025/02/12	R209	07/08/2025		Bond Future	10.9685	73.0731	10.9595	73.1177	0.083	0.0000	0.0000
2025/02/12	R209	07/08/2025	12.68 Call	Bond Future	8134.9300	8.1349	8171.5900	8.1716	0.451	0.0000	0.0000
2025/02/12	R209	07/08/2025	12.68 Put	Bond Future	340.0700	0.3401	332.1800	0.3322	2.320	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	
2025/02/12	R209	06/11/2025		Bond Future	11.0823	71.3282	11.0728	71.3743	0.086	0.0000	0.0000
2025/02/12	R209	06/11/2025	11.27 Call	Bond Future	3196.3300	3.1963	3217.6900	3.2177	0.668	0.0000	0.0000
2025/02/12	R209	06/11/2025	11.27 Put	Bond Future	2297.4000	2.2974	2272.6700	2.2727	1.076	0.0000	0.0000
2025/02/12	R209	05/02/2026		Bond Future	11.2046	72.6951	11.1946	72.7427	0.090	0.0000	0.0000
2025/02/12	R209	05/02/2026	10.93 Call	Bond Future	2695.0800	2.6951	2712.4600	2.7125	0.645	0.0000	0.0000
2025/02/12	R209	05/02/2026	10.93 Put	Bond Future	4011.8600	4.0119	3981.6200	3.9816	0.754	0.0000	0.0000
2025/02/12	R209	07/05/2026		Bond Future	11.3438	70.8848	11.3332	70.9342	0.094	0.0000	0.0000
2025/02/12	R209	07/05/2026	11.07 Call	Bond Future	2952.9100	2.9529	2972.1200	2.9721	0.651	0.0000	0.0000
2025/02/12	R209	07/05/2026	11.07 Put	Bond Future	4237.9600	4.2380	4207.8100	4.2078	0.711	0.0000	0.0000
2025/02/12	R210	08/05/2025		Bond Future	244.6053	244.6053	244.6096	244.6096	0.002	0.0000	0.0000
2025/02/12	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R210	08/05/2025	248.03 Put	Bond Future	3424.6800	3.4247	3420.4500	3.4205	0.124	0.0000	0.0000
2025/02/12	R210	07/08/2025		Bond Future	249.4351	249.4351	249.4417	249.4417	0.003	0.0000	0.0000
2025/02/12	R210	07/08/2025	248.44 Call	Bond Future	995.1400	0.9951	1001.6600	1.0017	0.655	0.0000	0.0000
2025/02/12	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R210	06/11/2025		Bond Future	250.8935	250.8935	250.9023	250.9023	0.004	0.0000	0.0000
2025/02/12	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R210	06/11/2025	252.14 Put	Bond Future	1246.5100	1.2465	1237.7000	1.2377	0.707	0.0000	0.0000
2025/02/12	R210	05/02/2026		Bond Future	255.7630	255.7630	255.7742	255.7742	0.004	0.0000	0.0000
2025/02/12	R210	05/02/2026	253.10 Call	Bond Future	2663.0300	2.6630	2674.1600	2.6742	0.418	0.0000	0.0000
2025/02/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R210	07/05/2026		Bond Future	257.0836	257.0836	257.0976	257.0976	0.005	0.0000	0.0000
2025/02/12	R210	07/05/2026	255.40 Call	Bond Future	1683.5600	1.6836	1697.5800	1.6976	0.833	0.0000	0.0000
2025/02/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	R213	08/05/2025		Bond Future	9.5927	90.0581	9.6158	89.9642	0.241	0.0000	0.0000
2025/02/12	R213	08/05/2025	10.52 Call	Bond Future	3865.3200	3.8653	3779.1500	3.7792	2.229	0.0000	0.0000
2025/02/12	R213	08/05/2025	10.52 Put	Bond Future	197.0300	0.1970	204.7400	0.2047	3.913	0.0000	0.0000
2025/02/12	R213	07/08/2025		Bond Future	9.6829	91.8147	9.7071	91.7198	0.250	0.0000	0.0000
2025/02/12	R213	07/08/2025	11.66 Call	Bond Future	7479.8000	7.4798	7388.9600	7.3890	1.214	0.0000	0.0000
2025/02/12	R213	07/08/2025	11.66 Put	Bond Future	132.1800	0.1322	136.2500	0.1363	3.079	0.0000	0.0000
2025/02/12	R213	06/11/2025		Bond Future	9.7937	90.0301	9.8191	89.9342	0.260	0.0000	0.0000
2025/02/12	R213	06/11/2025	10.05 Call	Bond Future	2490.3000	2.4903	2430.6700	2.4307	2.394	0.0000	0.0000
2025/02/12	R213	06/11/2025	10.05 Put	Bond Future	1529.8600	1.5299	1566.1400	1.5661	2.371	0.0000	0.0000
2025/02/12	R213	05/02/2026		Bond Future	9.9214	91.7563	9.9482	91.6594	0.270	0.0000	0.0000
2025/02/12	R213	05/02/2026	9.89 Call	Bond Future	2169.9600	2.1700	2118.3300	2.1183	2.379	0.0000	0.0000
2025/02/12	R213	05/02/2026	9.89 Put	Bond Future	2283.8500	2.2839	2329.1700	2.3292	1.984	0.0000	0.0000
2025/02/12	R213	07/05/2026		Bond Future	10.0714	89.8974	10.0996	89.7998	0.280	0.0000	0.0000
2025/02/12	R213	07/05/2026	9.80 Call	Bond Future	1870.5200	1.8705	1824.5900	1.8246	2.455	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	
2025/02/12	R213	07/05/2026	9.80 Put	Bond Future	2817.8500	2.8179	2869.5700	2.8696	1.835	0.0000	0.0000
2025/02/12	R214	08/05/2025		Bond Future	11.3022	66.2768	11.2780	66.4053	0.214	0.0000	0.0000
2025/02/12	R214	08/05/2025	12.40 Call	Bond Future	5694.1800	5.6942	5805.1700	5.8052	1.949	0.0000	0.0000
2025/02/12	R214	08/05/2025	12.40 Put	Bond Future	231.6900	0.2317	214.2400	0.2142	7.532	0.0000	0.0000
2025/02/12	R214	07/08/2025		Bond Future	11.4035	67.5696	11.3784	67.7011	0.220	0.0000	0.0000
2025/02/12	R214	07/08/2025	12.97 Call	Bond Future	7908.6900	7.9087	8021.0300	8.0210	1.420	0.0000	0.0000
2025/02/12	R214	07/08/2025	12.97 Put	Bond Future	426.1600	0.4262	406.9900	0.4070	4.498	0.0000	0.0000
2025/02/12	R214	06/11/2025		Bond Future	11.5152	65.5713	11.4891	65.7061	0.227	0.0000	0.0000
2025/02/12	R214	06/11/2025	11.64 Call	Bond Future	3193.7000	3.1937	3263.9600	3.2640	2.200	0.0000	0.0000
2025/02/12	R214	06/11/2025	11.64 Put	Bond Future	2554.7000	2.5547	2490.2300	2.4902	2.524	0.0000	0.0000
2025/02/12	R214	05/02/2026		Bond Future	11.6355	66.8282	11.6084	66.9661	0.233	0.0000	0.0000
2025/02/12	R214	05/02/2026	11.26 Call	Bond Future	2626.1500	2.6262	2682.1900	2.6822	2.134	0.0000	0.0000
2025/02/12	R214	05/02/2026	11.26 Put	Bond Future	4573.0800	4.5731	4491.2300	4.4912	1.790	0.0000	0.0000
2025/02/12	R214	07/05/2026		Bond Future	11.7639	64.7616	11.7356	64.9029	0.240	0.0000	0.0000
2025/02/12	R214	07/05/2026	11.53 Call	Bond Future	3250.1600	3.2502	3314.1700	3.3142	1.969	0.0000	0.0000
2025/02/12	R214	07/05/2026	11.53 Put	Bond Future	4432.0000	4.4320	4354.7300	4.3547	1.743	0.0000	0.0000
2025/02/12	R248	08/05/2025		Bond Future	11.4803	79.8139	11.4612	79.9389	0.167	0.0000	0.0000
2025/02/12	R248	08/05/2025	12.60 Call	Bond Future	7038.5300	7.0385	7145.4800	7.1455	1.519	0.0000	0.0000
2025/02/12	R248	08/05/2025	12.60 Put	Bond Future	281.1600	0.2812	263.0900	0.2631	6.427	0.0000	0.0000
2025/02/12	R248	07/08/2025		Bond Future	11.5850	81.3707	11.5651	81.4988	0.172	0.0000	0.0000
2025/02/12	R248	07/08/2025	13.21 Call	Bond Future	9850.7200	9.8507	9959.4500	9.9595	1.104	0.0000	0.0000
2025/02/12	R248	07/08/2025	13.21 Put	Bond Future	514.0000	0.5140	494.6500	0.4947	3.765	0.0000	0.0000
2025/02/12	R248	06/11/2025		Bond Future	11.6997	78.4959	11.6789	78.6273	0.178	0.0000	0.0000
2025/02/12	R248	06/11/2025	11.74 Call	Bond Future	3723.4000	3.7234	3787.2400	3.7872	1.715	0.0000	0.0000
2025/02/12	R248	06/11/2025	11.74 Put	Bond Future	3469.7300	3.4697	3402.2100	3.4022	1.946	0.0000	0.0000
2025/02/12	R248	05/02/2026		Bond Future	11.8232	80.0001	11.8015	80.1348	0.184	0.0000	0.0000
2025/02/12	R248	05/02/2026	11.46 Call	Bond Future	3172.5100	3.1725	3226.2700	3.2263	1.695	0.0000	0.0000
2025/02/12	R248	05/02/2026	11.46 Put	Bond Future	5479.8900	5.4799	5399.0000	5.3990	1.476	0.0000	0.0000
2025/02/12	R248	07/05/2026		Bond Future	11.9542	77.0337	11.9315	77.1718	0.190	0.0000	0.0000
2025/02/12	R248	07/05/2026	11.72 Call	Bond Future	4039.3600	4.0394	4101.0000	4.1010	1.526	0.0000	0.0000
2025/02/12	R248	07/05/2026	11.72 Put	Bond Future	5485.9900	5.4860	5409.5300	5.4095	1.394	0.0000	0.0000
2025/02/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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