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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/02/2025 TO 17/02/2025

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
2025/02/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/17	2029	08/05/2025		Bond Future	135.4037	135.4037	135.9183	0.380	0.0000	0.0000
2025/02/17	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2029	08/05/2025	137.85 Put	Bond Future	2446.2600	2.4463	1931.7100	21.034	0.0000	0.0000
2025/02/17	2029	07/08/2025		Bond Future	138.0876	138.0876	138.6127	0.380	0.0000	0.0000
2025/02/17	2029	07/08/2025	137.41 Call	Bond Future	677.5700	0.6776	1202.7000	77.502	0.0000	0.0000
2025/02/17	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	
2025/02/17	2029	06/11/2025		Bond Future	139.3605	139.3605	139.8959	139.8959	0.384	0.0000	0.0000
2025/02/17	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	105.9400	0.1059	100.000	0.0000	0.0000
2025/02/17	2029	06/11/2025	139.79 Put	Bond Future	429.5400	0.4295	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/17	2029	05/02/2026		Bond Future	142.0733	142.0733	142.6196	142.6196	0.385	0.0000	0.0000
2025/02/17	2029	05/02/2026	140.11 Call	Bond Future	1963.2900	1.9633	2509.6300	2.5096	27.828	0.0000	0.0000
2025/02/17	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2029	07/05/2026		Bond Future	143.2927	143.2927	143.8491	143.8491	0.388	0.0000	0.0000
2025/02/17	2029	07/05/2026	141.82 Call	Bond Future	1472.6700	1.4727	2029.1000	2.0291	37.784	0.0000	0.0000
2025/02/17	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2030	08/05/2025	8.72 Put	Bond Future	1935.9600	1.9360	2052.9700	2.0530	6.044	0.0000	0.0000
2025/02/17	2030	08/05/2025	8.72 Call	Bond Future	348.9700	0.3490	294.8000	0.2948	15.523	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.22 Put	Bond Future	858.0900	0.8581	920.0700	0.9201	7.223	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.22 Call	Bond Future	1119.0300	1.1190	1009.8300	1.0098	9.758	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.54 Call	Bond Future	1881.1900	1.8812	1744.2100	1.7442	7.282	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.54 Put	Bond Future	460.1900	0.4602	494.3900	0.4944	7.432	0.0000	0.0000
2025/02/17	2030	08/05/2025	8.95 Put	Bond Future	1365.6800	1.3657	1457.1400	1.4571	6.697	0.0000	0.0000
2025/02/17	2030	08/05/2025	8.95 Call	Bond Future	634.1500	0.6342	554.4300	0.5544	12.571	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.45 Put	Bond Future	552.3000	0.5523	593.3000	0.5933	7.424	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.45 Call	Bond Future	1648.8000	1.6488	1518.6200	1.5186	7.895	0.0000	0.0000
2025/02/17	2030	08/05/2025	8.68 Put	Bond Future	2047.5200	2.0475	2168.6900	2.1687	5.918	0.0000	0.0000
2025/02/17	2030	08/05/2025	8.68 Call	Bond Future	310.8000	0.3108	260.7900	0.2608	16.091	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.18 Put	Bond Future	922.6800	0.9227	988.7700	0.9888	7.163	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.18 Call	Bond Future	1037.3800	1.0374	932.2900	0.9323	10.130	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.99 Call	Bond Future	3194.8700	3.1949	3035.5300	3.0355	4.987	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.99 Put	Bond Future	171.7300	0.1717	183.5700	0.1836	6.895	0.0000	0.0000
2025/02/17	2030	08/05/2025	11.86 Call	Bond Future	9332.0200	9.3320	9160.8300	9.1608	1.834	0.0000	0.0000
2025/02/17	2030	08/05/2025	11.86 Put	Bond Future	0.2300	0.0002	0.2200	0.0002	4.348	0.0000	0.0000
2025/02/17	2030	08/05/2025	10.31 Put	Bond Future	80.0800	0.0801	84.8600	0.0849	5.969	0.0000	0.0000
2025/02/17	2030	08/05/2025	10.31 Call	Bond Future	4222.1400	4.2221	4055.7400	4.0557	3.941	0.0000	0.0000
2025/02/17	2030	08/05/2025	12.28 Call	Bond Future	10674.9700	10.6750	10503.7800	10.5038	1.604	0.0000	0.0000
2025/02/17	2030	08/05/2025	12.28 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/02/17	2030	08/05/2025	10.69 Put	Bond Future	27.1400	0.0271	28.3900	0.0284	4.606	0.0000	0.0000
2025/02/17	2030	08/05/2025	10.69 Call	Bond Future	5476.3800	5.4764	5306.4500	5.3065	3.103	0.0000	0.0000
2025/02/17	2030	08/05/2025		Bond Future	9.1487	97.9090	9.1954	97.7378	0.511	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.93 Call	Bond Future	3008.6300	3.0086	2851.2900	2.8513	5.230	0.0000	0.0000
2025/02/17	2030	08/05/2025	9.93 Put	Bond Future	197.1600	0.1972	211.0000	0.2110	7.020	0.0000	0.0000
2025/02/17	2030	07/08/2025		Bond Future	9.2353	95.8158	9.2852	95.6415	0.540	0.0000	0.0000
2025/02/17	2030	07/08/2025	11.11 Call	Bond Future	6364.0700	6.3641	6194.8900	6.1949	2.658	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	
2025/02/17	2030	07/08/2025	11.11 Put	Bond Future	78.8800	0.0789	83.9600	0.0840	6.440	0.0000	0.0000
2025/02/17	2030	07/08/2025	12.12 Call	Bond Future	9466.9300	9.4669	9293.1100	9.2931	1.836	0.0000	0.0000
2025/02/17	2030	07/08/2025	12.12 Put	Bond Future	6.9100	0.0069	7.3500	0.0074	6.368	0.0000	0.0000
2025/02/17	2030	07/08/2025	10.48 Put	Bond Future	263.8900	0.2639	280.0300	0.2800	6.116	0.0000	0.0000
2025/02/17	2030	07/08/2025	10.48 Call	Bond Future	4495.3700	4.4954	4337.2500	4.3373	3.517	0.0000	0.0000
2025/02/17	2030	07/08/2025	8.72 Put	Bond Future	2397.0500	2.3971	2512.9600	2.5130	4.836	0.0000	0.0000
2025/02/17	2030	07/08/2025	8.72 Call	Bond Future	574.7900	0.5748	516.4400	0.5164	10.152	0.0000	0.0000
2025/02/17	2030	07/08/2025	9.22 Put	Bond Future	1380.3800	1.3804	1457.4800	1.4575	5.585	0.0000	0.0000
2025/02/17	2030	07/08/2025	9.22 Call	Bond Future	1326.8400	1.3268	1229.6800	1.2297	7.323	0.0000	0.0000
2025/02/17	2030	07/08/2025	9.81 Call	Bond Future	2641.5900	2.6416	2507.4000	2.5074	5.080	0.0000	0.0000
2025/02/17	2030	07/08/2025	9.81 Put	Bond Future	658.5200	0.6585	698.5900	0.6986	6.085	0.0000	0.0000
2025/02/17	2030	06/11/2025	8.72 Put	Bond Future	2779.9700	2.7800	2897.3300	2.8973	4.222	0.0000	0.0000
2025/02/17	2030	06/11/2025	8.72 Call	Bond Future	727.3700	0.7274	667.4400	0.6674	8.239	0.0000	0.0000
2025/02/17	2030	06/11/2025	9.22 Put	Bond Future	1811.1700	1.8112	1897.0500	1.8971	4.742	0.0000	0.0000
2025/02/17	2030	06/11/2025	9.22 Call	Bond Future	1449.0900	1.4491	1357.6800	1.3577	6.308	0.0000	0.0000
2025/02/17	2030	06/11/2025	10.08 Call	Bond Future	3268.0100	3.2680	3133.0800	3.1331	4.129	0.0000	0.0000
2025/02/17	2030	06/11/2025	10.08 Put	Bond Future	805.7400	0.8057	848.1000	0.8481	5.257	0.0000	0.0000
2025/02/17	2030	06/11/2025		Bond Future	9.3285	97.6681	9.3818	97.4908	0.571	0.0000	0.0000
2025/02/17	2030	06/11/2025	9.54 Call	Bond Future	2052.4500	2.0525	1942.5900	1.9426	5.353	0.0000	0.0000
2025/02/17	2030	06/11/2025	9.54 Put	Bond Future	1351.4600	1.3515	1418.8900	1.4189	4.989	0.0000	0.0000
2025/02/17	2030	05/02/2026		Bond Future	9.4396	95.5377	9.4969	95.3573	0.606	0.0000	0.0000
2025/02/17	2030	05/02/2026	9.49 Call	Bond Future	1936.0200	1.9360	1835.1500	1.8352	5.210	0.0000	0.0000
2025/02/17	2030	05/02/2026	9.49 Put	Bond Future	1777.1400	1.7771	1856.7200	1.8567	4.478	0.0000	0.0000
2025/02/17	2030	07/05/2026		Bond Future	9.5965	97.3102	9.6582	97.1268	0.643	0.0000	0.0000
2025/02/17	2030	07/05/2026	9.39 Call	Bond Future	1667.0900	1.6671	1577.5700	1.5776	5.370	0.0000	0.0000
2025/02/17	2030	07/05/2026	9.39 Put	Bond Future	2284.3800	2.2844	2378.3000	2.3783	4.111	0.0000	0.0000
2025/02/17	2032	08/05/2025	9.40 Put	Bond Future	2651.8900	2.6519	2817.2800	2.8173	6.237	0.0000	0.0000
2025/02/17	2032	08/05/2025	9.40 Call	Bond Future	450.1400	0.4501	377.1800	0.3772	16.208	0.0000	0.0000
2025/02/17	2032	08/05/2025	9.90 Put	Bond Future	1224.8800	1.2249	1317.3800	1.3174	7.552	0.0000	0.0000
2025/02/17	2032	08/05/2025	9.90 Call	Bond Future	1387.1100	1.3871	1241.2600	1.2413	10.515	0.0000	0.0000
2025/02/17	2032	08/05/2025	10.28 Call	Bond Future	2523.4900	2.5235	2333.1600	2.3332	7.542	0.0000	0.0000
2025/02/17	2032	08/05/2025	10.28 Put	Bond Future	614.5800	0.6146	662.6000	0.6626	7.813	0.0000	0.0000
2025/02/17	2032	08/05/2025	9.42 Put	Bond Future	2580.0700	2.5801	2742.7600	2.7428	6.306	0.0000	0.0000
2025/02/17	2032	08/05/2025	9.42 Call	Bond Future	474.3400	0.4743	398.6800	0.3987	15.951	0.0000	0.0000
2025/02/17	2032	08/05/2025	9.92 Put	Bond Future	1183.2700	1.1833	1273.0200	1.2730	7.585	0.0000	0.0000
2025/02/17	2032	08/05/2025	9.92 Call	Bond Future	1438.4900	1.4385	1289.8900	1.2899	10.330	0.0000	0.0000
2025/02/17	2032	08/05/2025	10.97 Call	Bond Future	5127.5700	5.1276	4899.3300	4.8993	4.451	0.0000	0.0000
2025/02/17	2032	08/05/2025	10.97 Put	Bond Future	153.2700	0.1533	163.3800	0.1634	6.596	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	
2025/02/17	2032	08/05/2025		Bond Future	9.8652	93.0179	9.9164	92.7795	0.519	0.0000	0.0000
2025/02/17	2032	08/05/2025	10.91 Call	Bond Future	4886.7800	4.8868	4660.1900	4.6602	4.637	0.0000	0.0000
2025/02/17	2032	08/05/2025	10.91 Put	Bond Future	173.7300	0.1737	185.4900	0.1855	6.769	0.0000	0.0000
2025/02/17	2032	07/08/2025		Bond Future	9.9606	94.8389	10.0144	94.5961	0.540	0.0000	0.0000
2025/02/17	2032	07/08/2025	12.01 Call	Bond Future	8857.2500	8.8573	8622.8500	8.6229	2.646	0.0000	0.0000
2025/02/17	2032	07/08/2025	12.01 Put	Bond Future	149.7400	0.1497	158.1100	0.1581	5.590	0.0000	0.0000
2025/02/17	2032	07/08/2025	9.40 Put	Bond Future	3408.6600	3.4087	3568.6900	3.5687	4.695	0.0000	0.0000
2025/02/17	2032	07/08/2025	9.40 Call	Bond Future	828.1700	0.8282	745.4300	0.7454	9.991	0.0000	0.0000
2025/02/17	2032	07/08/2025	9.90 Put	Bond Future	2019.2000	2.0192	2130.1800	2.1302	5.496	0.0000	0.0000
2025/02/17	2032	07/08/2025	9.90 Call	Bond Future	1744.5600	1.7446	1612.7700	1.6128	7.554	0.0000	0.0000
2025/02/17	2032	07/08/2025	10.59 Call	Bond Future	3689.9500	3.6900	3501.7700	3.5018	5.100	0.0000	0.0000
2025/02/17	2032	07/08/2025	10.59 Put	Bond Future	897.7600	0.8978	952.3500	0.9524	6.081	0.0000	0.0000
2025/02/17	2032	06/11/2025	9.40 Put	Bond Future	3998.0200	3.9980	4162.1600	4.1622	4.106	0.0000	0.0000
2025/02/17	2032	06/11/2025	9.40 Call	Bond Future	1002.1800	1.0022	919.1900	0.9192	8.281	0.0000	0.0000
2025/02/17	2032	06/11/2025	9.90 Put	Bond Future	2607.6300	2.6076	2731.4200	2.7314	4.747	0.0000	0.0000
2025/02/17	2032	06/11/2025	9.90 Call	Bond Future	1857.5800	1.8576	1734.2400	1.7342	6.640	0.0000	0.0000
2025/02/17	2032	06/11/2025	10.89 Call	Bond Future	4536.0100	4.5360	4345.1800	4.3452	4.207	0.0000	0.0000
2025/02/17	2032	06/11/2025	10.89 Put	Bond Future	1033.6300	1.0336	1089.9300	1.0899	5.447	0.0000	0.0000
2025/02/17	2032	06/11/2025		Bond Future	10.0704	92.5109	10.1269	92.2638	0.561	0.0000	0.0000
2025/02/17	2032	06/11/2025	10.42 Call	Bond Future	3131.4400	3.1314	2968.5700	2.9686	5.201	0.0000	0.0000
2025/02/17	2032	06/11/2025	10.42 Put	Bond Future	1616.4400	1.6164	1700.7000	1.7007	5.213	0.0000	0.0000
2025/02/17	2032	05/02/2026		Bond Future	10.1934	94.2888	10.2530	94.0372	0.584	0.0000	0.0000
2025/02/17	2032	05/02/2026	10.16 Call	Bond Future	2632.7000	2.6327	2495.8700	2.4959	5.197	0.0000	0.0000
2025/02/17	2032	05/02/2026	10.16 Put	Bond Future	2774.3600	2.7744	2889.1500	2.8892	4.138	0.0000	0.0000
2025/02/17	2032	07/05/2026		Bond Future	10.3411	91.8786	10.4039	91.6226	0.608	0.0000	0.0000
2025/02/17	2032	07/05/2026	10.14 Call	Bond Future	2449.0400	2.4490	2321.3400	2.3213	5.214	0.0000	0.0000
2025/02/17	2032	07/05/2026	10.14 Put	Bond Future	3273.9600	3.2740	3402.2100	3.4022	3.917	0.0000	0.0000
2025/02/17	2033	08/05/2025		Bond Future	129.0041	129.0041	129.2738	129.2738	0.209	0.0000	0.0000
2025/02/17	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2033	08/05/2025	130.62 Put	Bond Future	1615.8600	1.6159	1346.1600	1.3462	16.691	0.0000	0.0000
2025/02/17	2033	07/08/2025		Bond Future	131.5612	131.5612	131.8366	131.8366	0.209	0.0000	0.0000
2025/02/17	2033	07/08/2025	128.65 Call	Bond Future	2911.2300	2.9112	3186.6300	3.1866	9.460	0.0000	0.0000
2025/02/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2033	06/11/2025		Bond Future	132.6074	132.6074	132.8882	132.8882	0.212	0.0000	0.0000
2025/02/17	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2033	06/11/2025	133.14 Put	Bond Future	532.6300	0.5326	251.7700	0.2518	52.731	0.0000	0.0000
2025/02/17	2033	05/02/2026		Bond Future	135.1890	135.1890	135.4757	135.4757	0.212	0.0000	0.0000
2025/02/17	2033	05/02/2026	132.88 Call	Bond Future	2308.9700	2.3090	2595.6600	2.5957	12.416	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
2025/02/17	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/17	2033	07/05/2026		Bond Future	136.1766	136.1766	136.4685	136.4685	0.214	0.0000
2025/02/17	2033	07/05/2026	135.16 Call	Bond Future	1016.6300	1.0166	1308.5400	1.3085	28.713	0.0000
2025/02/17	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/17	2037	08/05/2025	10.50 Put	Bond Future	3469.3100	3.4693	3667.2900	3.6673	5.707	0.0000
2025/02/17	2037	08/05/2025	10.50 Call	Bond Future	598.1000	0.5981	506.0800	0.5061	15.385	0.0000
2025/02/17	2037	08/05/2025	11.00 Put	Bond Future	1708.4500	1.7085	1820.7700	1.8208	6.574	0.0000
2025/02/17	2037	08/05/2025	11.00 Call	Bond Future	1779.4900	1.7795	1601.8100	1.6018	9.985	0.0000
2025/02/17	2037	08/05/2025	11.46 Call	Bond Future	3451.7100	3.4517	3214.5800	3.2146	6.870	0.0000
2025/02/17	2037	08/05/2025	11.46 Put	Bond Future	795.7800	0.7958	848.6500	0.8487	6.644	0.0000
2025/02/17	2037	08/05/2025	12.55 Put	Bond Future	96.6300	0.0966	100.6700	0.1007	4.181	0.0000
2025/02/17	2037	08/05/2025	12.55 Call	Bond Future	8444.3700	8.4444	8158.4100	8.1584	3.386	0.0000
2025/02/17	2037	08/05/2025	13.30 Put	Bond Future	11.2900	0.0113	11.4400	0.0114	1.329	0.0000
2025/02/17	2037	08/05/2025	13.30 Call	Bond Future	11949.6900	11.9497	11659.8400	11.6598	2.426	0.0000
2025/02/17	2037	08/05/2025	13.35 Put	Bond Future	9.6300	0.0096	9.7300	0.0097	1.038	0.0000
2025/02/17	2037	08/05/2025	13.35 Call	Bond Future	12178.5900	12.1786	11888.6900	11.8887	2.380	0.0000
2025/02/17	2037	08/05/2025		Bond Future	10.9876	86.1910	11.0382	85.9010	0.460	0.0000
2025/02/17	2037	08/05/2025	12.25 Call	Bond Future	7019.3500	7.0194	6738.6100	6.7386	4.000	0.0000
2025/02/17	2037	08/05/2025	12.25 Put	Bond Future	180.1000	0.1801	189.3600	0.1894	5.142	0.0000
2025/02/17	2037	07/08/2025		Bond Future	11.1028	83.6177	11.1553	83.3222	0.473	0.0000
2025/02/17	2037	07/08/2025	13.01 Call	Bond Future	10097.0400	10.0970	9814.6800	9.8147	2.796	0.0000
2025/02/17	2037	07/08/2025	13.01 Put	Bond Future	251.9100	0.2519	265.0100	0.2650	5.200	0.0000
2025/02/17	2037	07/08/2025	12.17 Call	Bond Future	6523.0000	6.5230	6268.6700	6.2687	3.899	0.0000
2025/02/17	2037	07/08/2025	12.17 Put	Bond Future	799.2800	0.7993	840.4100	0.8404	5.146	0.0000
2025/02/17	2037	07/08/2025	11.42 Call	Bond Future	3590.8000	3.5908	3387.7900	3.3878	5.654	0.0000
2025/02/17	2037	07/08/2025	11.42 Put	Bond Future	1829.1600	1.8292	1921.6100	1.9216	5.054	0.0000
2025/02/17	2037	07/08/2025	10.55 Put	Bond Future	4350.3000	4.3503	4538.5300	4.5385	4.327	0.0000
2025/02/17	2037	07/08/2025	10.55 Call	Bond Future	1151.7800	1.1518	1044.5500	1.0446	9.310	0.0000
2025/02/17	2037	07/08/2025	10.64 Put	Bond Future	4003.1400	4.0031	4180.6400	4.1806	4.434	0.0000
2025/02/17	2037	07/08/2025	10.64 Call	Bond Future	1336.8900	1.3369	1218.9300	1.2189	8.823	0.0000
2025/02/17	2037	07/08/2025	11.82 Call	Bond Future	5092.3900	5.0924	4858.0100	4.8580	4.603	0.0000
2025/02/17	2037	07/08/2025	11.82 Put	Bond Future	1183.0900	1.1831	1244.1700	1.2442	5.163	0.0000
2025/02/17	2037	07/08/2025	11.07 Call	Bond Future	2447.5800	2.4476	2279.6500	2.2797	6.861	0.0000
2025/02/17	2037	07/08/2025	11.07 Put	Bond Future	2632.5100	2.6325	2760.0400	2.7600	4.844	0.0000
2025/02/17	2037	07/08/2025	10.34 Put	Bond Future	5243.1900	5.2432	5455.7600	5.4558	4.054	0.0000
2025/02/17	2037	07/08/2025	10.34 Call	Bond Future	784.8300	0.7848	701.9400	0.7019	10.562	0.0000
2025/02/17	2037	07/08/2025	10.50 Put	Bond Future	4552.2300	4.5522	4746.3800	4.7464	4.265	0.0000
2025/02/17	2037	07/08/2025	10.50 Call	Bond Future	1056.0300	1.0560	954.7200	0.9547	9.593	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	
2025/02/17	2037	07/08/2025	11.00 Put	Bond Future	2824.9500	2.8250	2960.2500	2.9603	4.789	0.0000	0.0000
2025/02/17	2037	07/08/2025	11.00 Call	Bond Future	2242.9300	2.2429	2082.7700	2.0828	7.141	0.0000	0.0000
2025/02/17	2037	07/08/2025	11.83 Call	Bond Future	5132.0000	5.1320	4896.9600	4.8970	4.580	0.0000	0.0000
2025/02/17	2037	07/08/2025	11.83 Put	Bond Future	1170.0300	1.1700	1230.4500	1.2305	5.164	0.0000	0.0000
2025/02/17	2037	06/11/2025	10.50 Put	Bond Future	5446.9700	5.4470	5644.8200	5.6448	3.632	0.0000	0.0000
2025/02/17	2037	06/11/2025	10.50 Call	Bond Future	1334.2700	1.3343	1231.2300	1.2312	7.723	0.0000	0.0000
2025/02/17	2037	06/11/2025	11.00 Put	Bond Future	3702.7100	3.7027	3852.4300	3.8524	4.044	0.0000	0.0000
2025/02/17	2037	06/11/2025	11.00 Call	Bond Future	2477.4900	2.4775	2326.3200	2.3263	6.102	0.0000	0.0000
2025/02/17	2037	06/11/2025	12.16 Call	Bond Future	6381.6500	6.3817	6144.1300	6.1441	3.722	0.0000	0.0000
2025/02/17	2037	06/11/2025	12.16 Put	Bond Future	1401.6400	1.4016	1465.0100	1.4650	4.521	0.0000	0.0000
2025/02/17	2037	06/11/2025		Bond Future	11.2194	85.2338	11.2740	84.9329	0.486	0.0000	0.0000
2025/02/17	2037	06/11/2025	11.63 Call	Bond Future	4432.0600	4.4321	4227.7600	4.2278	4.610	0.0000	0.0000
2025/02/17	2037	06/11/2025	11.63 Put	Bond Future	2204.9500	2.2050	2301.5400	2.3015	4.381	0.0000	0.0000
2025/02/17	2037	05/02/2026		Bond Future	11.3469	82.6134	11.4037	82.3069	0.500	0.0000	0.0000
2025/02/17	2037	05/02/2026	11.20 Call	Bond Future	3388.9000	3.3889	3225.2200	3.2252	4.830	0.0000	0.0000
2025/02/17	2037	05/02/2026	11.20 Put	Bond Future	4189.1800	4.1892	4331.9800	4.3320	3.409	0.0000	0.0000
2025/02/17	2037	05/02/2026	12.27 Call	Bond Future	6841.0200	6.8410	6611.1400	6.6111	3.360	0.0000	0.0000
2025/02/17	2037	05/02/2026	12.27 Put	Bond Future	2048.8600	2.0489	2125.4600	2.1255	3.739	0.0000	0.0000
2025/02/17	2037	05/02/2026	10.90 Put	Bond Future	5080.8400	5.0808	5246.5100	5.2465	3.261	0.0000	0.0000
2025/02/17	2037	05/02/2026	10.90 Call	Bond Future	2612.4100	2.6124	2471.6000	2.4716	5.390	0.0000	0.0000
2025/02/17	2037	07/05/2026		Bond Future	11.4958	84.1445	11.5549	83.8327	0.514	0.0000	0.0000
2025/02/17	2037	07/05/2026	11.32 Call	Bond Future	3626.6300	3.6266	3462.9400	3.4629	4.514	0.0000	0.0000
2025/02/17	2037	07/05/2026	11.32 Put	Bond Future	4564.0300	4.5640	4712.1600	4.7122	3.246	0.0000	0.0000
2025/02/17	2038	08/05/2025		Bond Future	140.5392	140.5392	140.6030	140.6030	0.045	0.0000	0.0000
2025/02/17	2038	08/05/2025	139.68 Call	Bond Future	859.2000	0.8592	922.9800	0.9230	7.423	0.0000	0.0000
2025/02/17	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2038	07/08/2025		Bond Future	141.2063	141.2063	141.2715	141.2715	0.046	0.0000	0.0000
2025/02/17	2038	07/08/2025	139.56 Call	Bond Future	1646.2600	1.6463	1711.5000	1.7115	3.963	0.0000	0.0000
2025/02/17	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2038	06/11/2025		Bond Future	143.9707	143.9707	144.0376	144.0376	0.046	0.0000	0.0000
2025/02/17	2038	06/11/2025	143.88 Call	Bond Future	90.7000	0.0907	157.6300	0.1576	73.793	0.0000	0.0000
2025/02/17	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2038	05/02/2026		Bond Future	144.6144	144.6144	144.6821	144.6821	0.047	0.0000	0.0000
2025/02/17	2038	05/02/2026	143.20 Call	Bond Future	1414.3500	1.4144	1482.0900	1.4821	4.789	0.0000	0.0000
2025/02/17	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2038	07/05/2026		Bond Future	147.3360	147.3360	147.4056	147.4056	0.047	0.0000	0.0000
2025/02/17	2038	07/05/2026	144.53 Call	Bond Future	2805.9600	2.8060	2875.6200	2.8756	2.483	0.0000	0.0000
2025/02/17	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	
2025/02/17	2040	08/05/2025	13.43 Put	Bond Future	24.3000	0.0243	24.4300	0.0244	0.535	0.0000	0.0000
2025/02/17	2040	08/05/2025	13.43 Call	Bond Future	11831.3600	11.8314	11550.7500	11.5508	2.372	0.0000	0.0000
2025/02/17	2040	08/05/2025	12.75 Put	Bond Future	147.2600	0.1473	151.7000	0.1517	3.015	0.0000	0.0000
2025/02/17	2040	08/05/2025	12.75 Call	Bond Future	8478.4500	8.4785	8202.1500	8.2022	3.259	0.0000	0.0000
2025/02/17	2040	08/05/2025	13.50 Put	Bond Future	19.8100	0.0198	19.8500	0.0199	0.202	0.0000	0.0000
2025/02/17	2040	08/05/2025	13.50 Call	Bond Future	12170.5100	12.1705	11889.8100	11.8898	2.306	0.0000	0.0000
2025/02/17	2040	08/05/2025		Bond Future	11.2996	86.1904	11.3449	85.9097	0.401	0.0000	0.0000
2025/02/17	2040	08/05/2025	12.63 Call	Bond Future	7876.0700	7.8761	7601.6800	7.6017	3.484	0.0000	0.0000
2025/02/17	2040	08/05/2025	12.63 Put	Bond Future	185.1600	0.1852	191.5100	0.1915	3.429	0.0000	0.0000
2025/02/17	2040	07/08/2025		Bond Future	11.4164	83.3664	11.4634	83.0804	0.412	0.0000	0.0000
2025/02/17	2040	07/08/2025	13.29 Call	Bond Future	10649.9100	10.6499	10376.6000	10.3766	2.566	0.0000	0.0000
2025/02/17	2040	07/08/2025	13.29 Put	Bond Future	305.7300	0.3057	318.4600	0.3185	4.164	0.0000	0.0000
2025/02/17	2040	06/11/2025		Bond Future	11.5340	84.9776	11.5828	84.6863	0.422	0.0000	0.0000
2025/02/17	2040	06/11/2025	11.84 Call	Bond Future	4468.0900	4.4681	4275.1400	4.2751	4.318	0.0000	0.0000
2025/02/17	2040	06/11/2025	11.84 Put	Bond Future	2664.0000	2.6640	2762.3800	2.7624	3.693	0.0000	0.0000
2025/02/17	2040	05/02/2026		Bond Future	11.6617	82.1016	11.7123	81.8049	0.434	0.0000	0.0000
2025/02/17	2040	05/02/2026	11.49 Call	Bond Future	3589.3800	3.5894	3430.2100	3.4302	4.434	0.0000	0.0000
2025/02/17	2040	05/02/2026	11.49 Put	Bond Future	4608.1900	4.6082	4745.6800	4.7457	2.984	0.0000	0.0000
2025/02/17	2040	07/05/2026		Bond Future	11.8085	83.6226	11.8611	83.3208	0.445	0.0000	0.0000
2025/02/17	2040	07/05/2026	11.67 Call	Bond Future	4128.1300	4.1281	3964.1400	3.9641	3.973	0.0000	0.0000
2025/02/17	2040	07/05/2026	11.67 Put	Bond Future	4931.6000	4.9316	5069.4900	5.0695	2.796	0.0000	0.0000
2025/02/17	2044	08/05/2025	11.76 Call	Bond Future	3161.5700	3.1616	2917.6200	2.9176	7.716	0.0000	0.0000
2025/02/17	2044	08/05/2025	11.76 Put	Bond Future	1171.2200	1.1712	1247.6800	1.2477	6.528	0.0000	0.0000
2025/02/17	2044	08/05/2025	11.35 Put	Bond Future	2238.5200	2.2385	2380.0600	2.3801	6.323	0.0000	0.0000
2025/02/17	2044	08/05/2025	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/02/17	2044	08/05/2025	Put	Bond Future	18155.7200	18.1557	18476.1200	18.4761	1.765	0.0000	0.0000
2025/02/17	2044	08/05/2025	12.40 Call	Bond Future	6131.3300	6.1313	5832.8100	5.8328	4.869	0.0000	0.0000
2025/02/17	2044	08/05/2025	12.40 Put	Bond Future	381.0500	0.3811	402.9400	0.4029	5.745	0.0000	0.0000
2025/02/17	2044	08/05/2025	11.65 Call	Bond Future	2715.3800	2.7154	2486.5800	2.4866	8.426	0.0000	0.0000
2025/02/17	2044	08/05/2025	11.65 Put	Bond Future	1402.6800	1.4027	1494.2900	1.4943	6.531	0.0000	0.0000
2025/02/17	2044	08/05/2025	10.92 Put	Bond Future	4052.9200	4.0529	4276.6000	4.2766	5.519	0.0000	0.0000
2025/02/17	2044	08/05/2025	10.92 Call	Bond Future	616.2800	0.6163	519.5500	0.5196	15.696	0.0000	0.0000
2025/02/17	2044	08/05/2025		Bond Future	11.4412	81.8443	11.4917	81.5239	0.441	0.0000	0.0000
2025/02/17	2044	08/05/2025	12.72 Call	Bond Future	7730.5500	7.7306	7420.5200	7.4205	4.010	0.0000	0.0000
2025/02/17	2044	08/05/2025	12.72 Put	Bond Future	211.0700	0.2111	221.4500	0.2215	4.918	0.0000	0.0000
2025/02/17	2044	08/05/2025	11.35 Call	Bond Future	1653.6100	1.6536	1474.7400	1.4747	10.817	0.0000	0.0000
2025/02/17	2044	08/05/2025	10.85 Put	Bond Future	4420.8000	4.4208	4657.0600	4.6571	5.344	0.0000	0.0000
2025/02/17	2044	08/05/2025	10.85 Call	Bond Future	504.6000	0.5046	420.4500	0.4205	16.677	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	
2025/02/17	2044	07/08/2025		Bond Future	11.5537	79.0605	11.6059	78.7341	0.452	0.0000	0.0000
2025/02/17	2044	07/08/2025	13.34 Call	Bond Future	10401.9900	10.4020	10094.2500	10.0943	2.958	0.0000	0.0000
2025/02/17	2044	07/08/2025	13.34 Put	Bond Future	379.5200	0.3795	398.1900	0.3982	4.919	0.0000	0.0000
2025/02/17	2044	06/11/2025		Bond Future	11.6663	80.5883	11.7204	80.2559	0.464	0.0000	0.0000
2025/02/17	2044	06/11/2025	11.88 Call	Bond Future	4235.8800	4.2359	4025.5200	4.0255	4.966	0.0000	0.0000
2025/02/17	2044	06/11/2025	11.88 Put	Bond Future	2936.2900	2.9363	3058.4200	3.0584	4.159	0.0000	0.0000
2025/02/17	2044	05/02/2026		Bond Future	11.7880	77.7532	11.8441	77.4145	0.476	0.0000	0.0000
2025/02/17	2044	05/02/2026	11.56 Call	Bond Future	3606.5600	3.6066	3430.0700	3.4301	4.894	0.0000	0.0000
2025/02/17	2044	05/02/2026	11.56 Put	Bond Future	5006.0600	5.0061	5168.2600	5.1683	3.240	0.0000	0.0000
2025/02/17	2044	07/05/2026		Bond Future	11.9268	79.1934	11.9850	78.8488	0.489	0.0000	0.0000
2025/02/17	2044	07/05/2026	11.80 Call	Bond Future	4277.0400	4.2770	4090.1400	4.0901	4.370	0.0000	0.0000
2025/02/17	2044	07/05/2026	11.80 Put	Bond Future	5035.3500	5.0354	5193.1000	5.1931	3.133	0.0000	0.0000
2025/02/17	2046	08/05/2025		Bond Future	119.7913	119.7913	120.6839	120.6839	0.745	0.0000	0.0000
2025/02/17	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2046	08/05/2025	121.97 Put	Bond Future	2178.6600	2.1787	1286.0600	1.2861	40.970	0.0000	0.0000
2025/02/17	2046	07/08/2025		Bond Future	122.1656	122.1656	123.0763	123.0763	0.745	0.0000	0.0000
2025/02/17	2046	07/08/2025	118.69 Call	Bond Future	3475.5800	3.4756	4386.2700	4.3863	26.203	0.0000	0.0000
2025/02/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2046	06/11/2025		Bond Future	122.3088	122.3088	123.2371	123.2371	0.759	0.0000	0.0000
2025/02/17	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2046	06/11/2025	125.41 Put	Bond Future	3101.2300	3.1012	2172.8700	2.1729	29.935	0.0000	0.0000
2025/02/17	2046	05/02/2026		Bond Future	124.6890	124.6890	125.6356	125.6356	0.759	0.0000	0.0000
2025/02/17	2046	05/02/2026	121.65 Call	Bond Future	3038.9900	3.0390	3985.6300	3.9856	31.150	0.0000	0.0000
2025/02/17	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2046	07/05/2026		Bond Future	124.7472	124.7472	125.7110	125.7110	0.773	0.0000	0.0000
2025/02/17	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	761.0300	0.7610	100.000	0.0000	0.0000
2025/02/17	2046	07/05/2026	124.95 Put	Bond Future	202.8000	0.2028	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/17	2050	08/05/2025		Bond Future	121.0581	121.0581	121.9614	121.9614	0.746	0.0000	0.0000
2025/02/17	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	801.4300	0.8014	100.000	0.0000	0.0000
2025/02/17	2050	08/05/2025	121.16 Put	Bond Future	101.8800	0.1019	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/17	2050	07/08/2025		Bond Future	121.0975	121.0975	122.0188	122.0188	0.761	0.0000	0.0000
2025/02/17	2050	07/08/2025	119.89 Call	Bond Future	1207.4900	1.2075	2128.7700	2.1288	76.297	0.0000	0.0000
2025/02/17	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2050	06/11/2025		Bond Future	123.4682	123.4682	124.4079	124.4079	0.761	0.0000	0.0000
2025/02/17	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2050	06/11/2025	124.42 Put	Bond Future	951.7600	0.9518	12.1000	0.0121	98.729	0.0000	0.0000
2025/02/17	2050	05/02/2026		Bond Future	123.4654	123.4654	124.4229	124.4229	0.776	0.0000	0.0000
2025/02/17	2050	05/02/2026	122.82 Call	Bond Future	645.4100	0.6454	1602.9200	1.6029	148.357	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	
2025/02/17	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	2050	07/05/2026		Bond Future	125.7885	125.7885	126.7647	126.7647	0.776	0.0000	0.0000
2025/02/17	2050	07/05/2026	124.07 Call	Bond Future	1718.4500	1.7185	2694.6800	2.6947	56.809	0.0000	0.0000
2025/02/17	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	AL37	06/02/2025		Index Future	1074.0060	1074.0060	1074.0060	1074.0060	0.000	0.0000	0.0000
2025/02/17	AL37	08/05/2025		Index Future	1095.0120	1095.0120	1093.1660	1093.1660	0.169	0.0000	0.0000
2025/02/17	AL37	07/08/2025		Index Future	1116.4540	1116.4540	1114.5810	1114.5810	0.168	0.0000	0.0000
2025/02/17	AL37	06/11/2025		Index Future	1138.0620	1138.0620	1136.1630	1136.1630	0.167	0.0000	0.0000
2025/02/17	AL37	05/02/2026		Index Future	1159.9720	1159.9720	1158.0460	1158.0460	0.166	0.0000	0.0000
2025/02/17	AL37	07/05/2026		Index Future	1181.5900	1181.5900	1179.6400	1179.6400	0.165	0.0000	0.0000
2025/02/17	AL7T	06/02/2025		Index Future	1285.8190	1285.8190	1285.8190	1285.8190	0.000	0.0000	0.0000
2025/02/17	AL7T	08/05/2025		Index Future	1310.7650	1310.7650	1307.0920	1307.0920	0.280	0.0000	0.0000
2025/02/17	AL7T	07/08/2025		Index Future	1336.4310	1336.4310	1332.6980	1332.6980	0.279	0.0000	0.0000
2025/02/17	AL7T	06/11/2025		Index Future	1362.2960	1362.2960	1358.5030	1358.5030	0.278	0.0000	0.0000
2025/02/17	AL7T	05/02/2026		Index Future	1388.5240	1388.5240	1384.6680	1384.6680	0.278	0.0000	0.0000
2025/02/17	AL7T	07/05/2026		Index Future	1414.4010	1414.4010	1410.4890	1410.4890	0.277	0.0000	0.0000
2025/02/17	ALBI	06/02/2025		Index Future	1104.1670	1104.1670	1104.1670	1104.1670	0.000	0.0000	0.0000
2025/02/17	ALBI	08/05/2025		Index Future	1127.2160	1127.2160	1124.3180	1124.3180	0.257	0.0000	0.0000
2025/02/17	ALBI	07/08/2025		Index Future	1149.2890	1149.2890	1146.3430	1146.3430	0.256	0.0000	0.0000
2025/02/17	ALBI	06/11/2025		Index Future	1171.5320	1171.5320	1168.5400	1168.5400	0.255	0.0000	0.0000
2025/02/17	ALBI	05/02/2026		Index Future	1194.0860	1194.0860	1191.0460	1191.0460	0.255	0.0000	0.0000
2025/02/17	ALBI	07/05/2026		Index Future	1216.3400	1216.3400	1213.2560	1213.2560	0.254	0.0000	0.0000
2025/02/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	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	
2025/02/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/17	ES33	08/05/2025		Bond Future	11.2572	81.1941	11.3076	80.9623	0.448	0.0000	0.0000
2025/02/17	ES33	08/05/2025	12.73 Call	Bond Future	6422.0700	6.4221	6190.2800	6.1903	3.609	0.0000	0.0000
2025/02/17	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES33	07/08/2025		Bond Future	11.3946	82.8032	11.4473	82.5671	0.463	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	
2025/02/17	ES33	07/08/2025	13.56 Call	Bond Future	8998.6300	8.9986	8762.5100	8.7625	2.624	0.0000	0.0000
2025/02/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES33	06/11/2025		Bond Future	11.5503	80.6273	11.6054	80.3868	0.477	0.0000	0.0000
2025/02/17	ES33	06/11/2025	12.01 Call	Bond Future	1977.0600	1.9771	1736.5900	1.7366	12.163	0.0000	0.0000
2025/02/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES33	05/02/2026		Bond Future	11.7237	82.1948	11.7814	81.9500	0.493	0.0000	0.0000
2025/02/17	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES33	05/02/2026	11.49 Put	Bond Future	1000.6400	1.0006	1245.5200	1.2455	24.472	0.0000	0.0000
2025/02/17	ES33	07/05/2026		Bond Future	11.9158	79.9423	11.9764	79.6931	0.508	0.0000	0.0000
2025/02/17	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES33	07/05/2026	11.69 Put	Bond Future	938.2700	0.9383	1187.4600	1.1875	26.558	0.0000	0.0000
2025/02/17	ES42	08/05/2025		Bond Future	11.8069	76.4056	11.8521	76.1412	0.383	0.0000	0.0000
2025/02/17	ES42	08/05/2025	13.25 Call	Bond Future	7774.7300	7.7747	7510.3100	7.5103	3.401	0.0000	0.0000
2025/02/17	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES42	07/08/2025		Bond Future	11.9269	77.9193	11.9737	77.6499	0.393	0.0000	0.0000
2025/02/17	ES42	07/08/2025	13.79 Call	Bond Future	9647.1600	9.6472	9377.7600	9.3778	2.793	0.0000	0.0000
2025/02/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES42	06/11/2025		Bond Future	12.0578	75.1785	12.1064	74.9041	0.403	0.0000	0.0000
2025/02/17	ES42	06/11/2025	12.39 Call	Bond Future	1844.6400	1.8446	1570.1700	1.5702	14.879	0.0000	0.0000
2025/02/17	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES42	05/02/2026		Bond Future	12.1958	76.6386	12.2462	76.3590	0.414	0.0000	0.0000
2025/02/17	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES42	05/02/2026	11.85 Put	Bond Future	1961.1500	1.9612	2240.7600	2.2408	14.257	0.0000	0.0000
2025/02/17	ES42	07/05/2026		Bond Future	12.3511	73.8117	12.4036	73.5272	0.425	0.0000	0.0000
2025/02/17	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	ES42	07/05/2026	12.20 Put	Bond Future	829.6800	0.8297	1114.1800	1.1142	34.290	0.0000	0.0000
2025/02/17	GOVI	06/02/2025		GOVI	1087.4840	1087.4840	1087.4840	1087.4840	0.000	0.0000	0.0000
2025/02/17	GOVI	08/05/2025		GOVI	1110.0350	1110.0350	1107.2340	1107.2340	0.252	0.0000	0.0000
2025/02/17	GOVI	08/05/2025	1,022.00 Call	GOVI	880350.0000	88.0350	852340.0000	85.2340	3.182	0.0000	0.0000
2025/02/17	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	GOVI	07/08/2025		GOVI	1131.7710	1131.7710	1128.9240	1128.9240	0.252	0.0000	0.0000
2025/02/17	GOVI	07/08/2025	1,011.00 Call	GOVI	1207710.0000	120.7710	1179240.0000	117.9240	2.357	0.0000	0.0000
2025/02/17	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	GOVI	06/11/2025		GOVI	1153.6750	1153.6750	1150.7840	1150.7840	0.251	0.0000	0.0000
2025/02/17	GOVI	06/11/2025	1,112.00 Call	GOVI	416750.0000	41.6750	387840.0000	38.7840	6.937	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
2025/02/17	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	GOVI	05/02/2026		GOVI	1175.8850	1175.8850	1172.9480	1172.9480	0.250	0.0000
2025/02/17	GOVI	05/02/2026	1,150. Call 00	GOVI	258850.0000	25.8850	229480.0000	22.9480	11.346	0.0000
2025/02/17	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/17	GOVI	07/05/2026		GOVI	1197.8000	1197.8000	1194.8200	1194.8200	0.249	0.0000
2025/02/17	GOVI	07/05/2026	1,177. Call 00	GOVI	208000.0000	20.8000	178200.0000	17.8200	14.327	0.0000
2025/02/17	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/17	IGOV	06/02/2025		Index Future	371.4580	371.4580	371.4580	371.4580	0.000	0.0000
2025/02/17	IGOV	08/05/2025		Index Future	378.4350	378.4350	379.6950	379.6950	0.333	0.0000
2025/02/17	IGOV	07/08/2025		Index Future	385.9360	385.9360	387.2240	387.2240	0.334	0.0000
2025/02/17	IGOV	06/11/2025		Index Future	393.4950	393.4950	394.8120	394.8120	0.335	0.0000
2025/02/17	IGOV	05/02/2026		Index Future	401.1580	401.1580	402.5040	402.5040	0.336	0.0000
2025/02/17	IGOV	07/05/2026		Index Future	408.7200	408.7200	410.0960	410.0960	0.337	0.0000
2025/02/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/02/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/02/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/02/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/02/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/02/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/02/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/02/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/02/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/02/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/02/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/02/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/02/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/02/17	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2025/02/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/02/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/02/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/02/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	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	
2025/02/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/17	R033	08/05/2025		Bond Future	10.0591	100.8362	10.1206	100.5083	0.611	0.0000	0.0000
2025/02/17	R033	08/05/2025	10.33 Call	Bond Future	2351.5900	2.3516	2115.9700	2.1160	10.020	0.0000	0.0000
2025/02/17	R033	08/05/2025	10.33 Put	Bond Future	917.2800	0.9173	1009.6100	1.0096	10.066	0.0000	0.0000
2025/02/17	R033	07/08/2025		Bond Future	10.1582	102.8103	10.2227	102.4761	0.634	0.0000	0.0000
2025/02/17	R033	07/08/2025	10.33 Call	Bond Future	2667.6900	2.6677	2460.7700	2.4608	7.757	0.0000	0.0000
2025/02/17	R033	07/08/2025	10.33 Put	Bond Future	1780.0600	1.7801	1907.3100	1.9073	7.149	0.0000	0.0000
2025/02/17	R033	06/11/2025		Bond Future	10.2708	99.7535	10.3384	99.4132	0.658	0.0000	0.0000
2025/02/17	R033	06/11/2025	10.33 Call	Bond Future	2754.2800	2.7543	2562.3100	2.5623	6.970	0.0000	0.0000
2025/02/17	R033	06/11/2025	10.33 Put	Bond Future	2456.2700	2.4563	2604.5700	2.6046	6.038	0.0000	0.0000
2025/02/17	R033	05/02/2026		Bond Future	10.3956	101.6701	10.4666	101.3236	0.683	0.0000	0.0000
2025/02/17	R033	05/02/2026	10.49 Call	Bond Future	3401.2300	3.4012	3204.2600	3.2043	5.791	0.0000	0.0000
2025/02/17	R033	05/02/2026	10.49 Put	Bond Future	2940.9100	2.9409	3090.4300	3.0904	5.084	0.0000	0.0000
2025/02/17	R033	07/05/2026		Bond Future	10.5432	98.5124	10.6179	98.1598	0.709	0.0000	0.0000
2025/02/17	R033	07/05/2026	10.38 Call	Bond Future	2969.0900	2.9691	2791.7000	2.7917	5.975	0.0000	0.0000
2025/02/17	R033	07/05/2026	10.38 Put	Bond Future	3744.9600	3.7450	3920.1800	3.9202	4.679	0.0000	0.0000
2025/02/17	R035	08/05/2025	10.08 Put	Bond Future	3264.7200	3.2647	3463.6700	3.4637	6.094	0.0000	0.0000
2025/02/17	R035	08/05/2025	10.08 Call	Bond Future	514.5700	0.5146	430.2500	0.4303	16.386	0.0000	0.0000
2025/02/17	R035	08/05/2025	10.58 Put	Bond Future	1530.8500	1.5309	1642.3100	1.6423	7.281	0.0000	0.0000
2025/02/17	R035	08/05/2025	10.58 Call	Bond Future	1635.3600	1.6354	1463.5500	1.4636	10.506	0.0000	0.0000
2025/02/17	R035	08/05/2025	11.01 Call	Bond Future	3178.4000	3.1784	2948.3200	2.9483	7.239	0.0000	0.0000
2025/02/17	R035	08/05/2025	11.01 Put	Bond Future	712.8900	0.7129	766.0800	0.7661	7.461	0.0000	0.0000
2025/02/17	R035	08/05/2025	13.35 Call	Bond Future	13939.5700	13.9396	13656.2600	13.6563	2.032	0.0000	0.0000
2025/02/17	R035	08/05/2025	13.35 Put	Bond Future	2.8100	0.0028	2.7700	0.0028	1.423	0.0000	0.0000
2025/02/17	R035	08/05/2025	12.70 Call	Bond Future	10990.1000	10.9901	10707.2600	10.7073	2.574	0.0000	0.0000
2025/02/17	R035	08/05/2025	12.70 Put	Bond Future	21.5400	0.0215	21.9700	0.0220	1.996	0.0000	0.0000
2025/02/17	R035	08/05/2025	11.46 Put	Bond Future	296.4500	0.2965	316.6400	0.3166	6.811	0.0000	0.0000
2025/02/17	R035	08/05/2025	11.46 Call	Bond Future	5143.6300	5.1436	4880.5500	4.8806	5.115	0.0000	0.0000
2025/02/17	R035	08/05/2025	11.70 Call	Bond Future	6262.9900	6.2630	5990.9200	5.9909	4.344	0.0000	0.0000
2025/02/17	R035	08/05/2025	11.70 Put	Bond Future	181.5600	0.1816	192.7600	0.1928	6.169	0.0000	0.0000
2025/02/17	R035	08/05/2025	10.95 Call	Bond Future	2938.1800	2.9382	2714.5700	2.7146	7.610	0.0000	0.0000
2025/02/17	R035	08/05/2025	10.95 Put	Bond Future	797.0400	0.7970	856.7000	0.8567	7.485	0.0000	0.0000
2025/02/17	R035	08/05/2025	10.44 Put	Bond Future	1923.3200	1.9233	2058.8000	2.0588	7.044	0.0000	0.0000
2025/02/17	R035	08/05/2025	10.44 Call	Bond Future	1240.5900	1.2406	1092.8000	1.0928	11.913	0.0000	0.0000
2025/02/17	R035	08/05/2025		Bond Future	10.5613	91.6145	10.6120	91.3313	0.480	0.0000	0.0000
2025/02/17	R035	08/05/2025	11.78 Call	Bond Future	6641.1800	6.6412	6367.0100	6.3670	4.128	0.0000	0.0000
2025/02/17	R035	08/05/2025	11.78 Put	Bond Future	153.7600	0.1538	162.8600	0.1629	5.918	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
2025/02/17	R035	07/08/2025		Bond Future	10.6645	93.4085	10.7173	93.1199	0.495	0.0000	0.0000
2025/02/17	R035	07/08/2025	12.65 Call	Bond Future	10263.6800	10.2637	9986.8300	9.9868	2.697	0.0000	0.0000
2025/02/17	R035	07/08/2025	12.65 Put	Bond Future	226.9400	0.2269	238.6500	0.2387	5.160	0.0000	0.0000
2025/02/17	R035	07/08/2025	10.08 Put	Bond Future	4241.3600	4.2414	4433.5400	4.4335	4.531	0.0000	0.0000
2025/02/17	R035	07/08/2025	10.08 Call	Bond Future	962.2400	0.9622	865.8600	0.8659	10.016	0.0000	0.0000
2025/02/17	R035	07/08/2025	10.58 Put	Bond Future	2549.5800	2.5496	2682.6100	2.6826	5.218	0.0000	0.0000
2025/02/17	R035	07/08/2025	10.58 Call	Bond Future	2085.1000	2.0851	1929.5700	1.9296	7.459	0.0000	0.0000
2025/02/17	R035	07/08/2025	11.34 Call	Bond Future	4682.1800	4.6822	4455.1500	4.4552	4.849	0.0000	0.0000
2025/02/17	R035	07/08/2025	11.34 Put	Bond Future	1083.9900	1.0840	1145.5200	1.1455	5.676	0.0000	0.0000
2025/02/17	R035	07/08/2025	11.30 Call	Bond Future	4526.3900	4.5264	4302.2200	4.3022	4.953	0.0000	0.0000
2025/02/17	R035	07/08/2025	11.30 Put	Bond Future	1135.7800	1.1358	1200.1700	1.2002	5.669	0.0000	0.0000
2025/02/17	R035	06/11/2025	9.91 Put	Bond Future	5814.6400	5.8146	6024.3800	6.0244	3.607	0.0000	0.0000
2025/02/17	R035	06/11/2025	9.91 Call	Bond Future	980.2000	0.9802	896.1400	0.8961	8.576	0.0000	0.0000
2025/02/17	R035	06/11/2025	10.41 Put	Bond Future	3903.6700	3.9037	4067.3900	4.0674	4.194	0.0000	0.0000
2025/02/17	R035	06/11/2025	10.41 Call	Bond Future	1882.0800	1.8821	1752.0000	1.7520	6.912	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.43 Call	Bond Future	4965.7500	4.9658	4749.7400	4.7497	4.350	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.43 Put	Bond Future	1588.8200	1.5888	1666.6100	1.6666	4.896	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.95 Call	Bond Future	6953.5600	6.9536	6709.1700	6.7092	3.515	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.95 Put	Bond Future	989.4200	0.9894	1038.8300	1.0388	4.994	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.45 Call	Bond Future	5038.8900	5.0389	4821.5800	4.8216	4.313	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.45 Put	Bond Future	1560.4600	1.5605	1636.9500	1.6370	4.902	0.0000	0.0000
2025/02/17	R035	06/11/2025	10.95 Put	Bond Future	2445.5700	2.4456	2559.5300	2.5595	4.660	0.0000	0.0000
2025/02/17	R035	06/11/2025	10.95 Call	Bond Future	3337.0400	3.3370	3157.2000	3.1572	5.389	0.0000	0.0000
2025/02/17	R035	06/11/2025	10.08 Put	Bond Future	5098.6600	5.0987	5293.6400	5.2936	3.824	0.0000	0.0000
2025/02/17	R035	06/11/2025	10.08 Call	Bond Future	1233.3900	1.2334	1134.5700	1.1346	8.012	0.0000	0.0000
2025/02/17	R035	06/11/2025	10.58 Put	Bond Future	3378.6000	3.3786	3526.0800	3.5261	4.365	0.0000	0.0000
2025/02/17	R035	06/11/2025	10.58 Call	Bond Future	2287.7800	2.2878	2141.4600	2.1415	6.396	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.67 Call	Bond Future	5862.0200	5.8620	5631.5800	5.6316	3.931	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.67 Put	Bond Future	1277.6700	1.2777	1341.0300	1.3410	4.959	0.0000	0.0000
2025/02/17	R035	06/11/2025		Bond Future	10.7822	90.7089	10.8373	90.4151	0.510	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.20 Call	Bond Future	4152.7500	4.1528	3952.8700	3.9529	4.813	0.0000	0.0000
2025/02/17	R035	06/11/2025	11.20 Put	Bond Future	1954.8600	1.9549	2048.7800	2.0488	4.804	0.0000	0.0000
2025/02/17	R035	05/02/2026		Bond Future	10.9124	92.4527	10.9699	92.1535	0.527	0.0000	0.0000
2025/02/17	R035	05/02/2026	10.79 Call	Bond Future	3177.9000	3.1779	3018.8600	3.0189	5.005	0.0000	0.0000
2025/02/17	R035	05/02/2026	10.79 Put	Bond Future	3819.7200	3.8197	3959.8900	3.9599	3.670	0.0000	0.0000
2025/02/17	R035	07/05/2026		Bond Future	11.0545	89.6635	11.1145	89.3590	0.543	0.0000	0.0000
2025/02/17	R035	07/05/2026	10.86 Call	Bond Future	3256.7600	3.2568	3100.7400	3.1007	4.791	0.0000	0.0000
2025/02/17	R035	07/05/2026	10.86 Put	Bond Future	4253.5500	4.2536	4401.9800	4.4020	3.490	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	
2025/02/17	R038	08/05/2025		Bond Future	11.0434	100.1087	11.0939	99.7693	0.458	0.0000	0.0000
2025/02/17	R038	08/05/2025	11.24 Call	Bond Future	2667.7100	2.6677	2428.6500	2.4287	8.961	0.0000	0.0000
2025/02/17	R038	08/05/2025	11.24 Put	Bond Future	1356.5400	1.3565	1456.9300	1.4569	7.400	0.0000	0.0000
2025/02/17	R038	07/08/2025		Bond Future	11.1567	102.0684	11.2092	101.7226	0.471	0.0000	0.0000
2025/02/17	R038	07/08/2025	11.24 Call	Bond Future	3118.7000	3.1187	2909.2500	2.9093	6.716	0.0000	0.0000
2025/02/17	R038	07/08/2025	11.24 Put	Bond Future	2570.9300	2.5709	2707.2600	2.7073	5.303	0.0000	0.0000
2025/02/17	R038	06/11/2025		Bond Future	11.2807	98.5557	11.3354	98.2035	0.484	0.0000	0.0000
2025/02/17	R038	06/11/2025	11.24 Call	Bond Future	3333.9800	3.3340	3139.2600	3.1393	5.840	0.0000	0.0000
2025/02/17	R038	06/11/2025	11.24 Put	Bond Future	3597.7200	3.5977	3755.1700	3.7552	4.376	0.0000	0.0000
2025/02/17	R038	06/11/2025	12.33 Call	Bond Future	7826.5500	7.8266	7540.6100	7.5406	3.653	0.0000	0.0000
2025/02/17	R038	06/11/2025	12.33 Put	Bond Future	1377.8600	1.3779	1444.0900	1.4441	4.807	0.0000	0.0000
2025/02/17	R038	06/11/2025	10.98 Put	Bond Future	4487.7300	4.4877	4674.2600	4.6743	4.156	0.0000	0.0000
2025/02/17	R038	06/11/2025	10.98 Call	Bond Future	2516.0800	2.5161	2350.4400	2.3504	6.583	0.0000	0.0000
2025/02/17	R038	05/02/2026		Bond Future	11.4141	100.4489	11.4710	100.0903	0.498	0.0000	0.0000
2025/02/17	R038	05/02/2026	11.44 Call	Bond Future	4420.9300	4.4209	4215.8200	4.2158	4.640	0.0000	0.0000
2025/02/17	R038	05/02/2026	11.44 Put	Bond Future	4257.3100	4.2573	4410.7900	4.4108	3.605	0.0000	0.0000
2025/02/17	R038	07/05/2026		Bond Future	11.5644	96.8264	11.6237	96.4614	0.513	0.0000	0.0000
2025/02/17	R038	07/05/2026	11.40 Call	Bond Future	4167.8900	4.1679	3976.2000	3.9762	4.599	0.0000	0.0000
2025/02/17	R038	07/05/2026	11.40 Put	Bond Future	5190.7600	5.1908	5363.9800	5.3640	3.337	0.0000	0.0000
2025/02/17	R053	08/05/2025		Bond Future	11.3429	103.7090	11.3986	103.2328	0.491	0.0000	0.0000
2025/02/17	R053	08/05/2025	12.64 Call	Bond Future	10363.6500	10.3637	9902.8800	9.9029	4.446	0.0000	0.0000
2025/02/17	R053	08/05/2025	12.64 Put	Bond Future	221.8300	0.2218	237.3000	0.2373	6.974	0.0000	0.0000
2025/02/17	R053	07/08/2025		Bond Future	11.4433	105.7391	11.5009	105.2539	0.504	0.0000	0.0000
2025/02/17	R053	07/08/2025	13.17 Call	Bond Future	13444.1300	13.4441	12991.0800	12.9911	3.370	0.0000	0.0000
2025/02/17	R053	07/08/2025	13.17 Put	Bond Future	539.0700	0.5391	571.2200	0.5712	5.964	0.0000	0.0000
2025/02/17	R053	06/11/2025		Bond Future	11.5516	101.9190	11.6113	101.4247	0.518	0.0000	0.0000
2025/02/17	R053	06/11/2025	11.76 Call	Bond Future	5430.2700	5.4303	5121.4200	5.1214	5.688	0.0000	0.0000
2025/02/17	R053	06/11/2025	11.76 Put	Bond Future	3725.5400	3.7255	3911.0300	3.9110	4.979	0.0000	0.0000
2025/02/17	R053	05/02/2026		Bond Future	11.6664	103.8767	11.7284	103.3732	0.532	0.0000	0.0000
2025/02/17	R053	05/02/2026	11.49 Call	Bond Future	4522.5000	4.5225	4262.7100	4.2627	5.744	0.0000	0.0000
2025/02/17	R053	05/02/2026	11.49 Put	Bond Future	5979.5700	5.9796	6223.3000	6.2233	4.076	0.0000	0.0000
2025/02/17	R053	07/05/2026		Bond Future	11.7937	99.9403	11.8581	99.4279	0.546	0.0000	0.0000
2025/02/17	R053	07/05/2026	11.69 Call	Bond Future	5405.3100	5.4053	5130.1700	5.1302	5.090	0.0000	0.0000
2025/02/17	R053	07/05/2026	11.69 Put	Bond Future	6240.1600	6.2402	6477.4600	6.4775	3.803	0.0000	0.0000
2025/02/17	R186	08/05/2025		Bond Future	8.3363	107.2996	8.3818	107.2310	0.545	0.0000	0.0000
2025/02/17	R186	08/05/2025	8.47 Call	Bond Future	387.7200	0.3877	341.8800	0.3419	11.823	0.0000	0.0000
2025/02/17	R186	08/05/2025	8.47 Put	Bond Future	186.2200	0.1862	208.9100	0.2089	12.185	0.0000	0.0000
2025/02/17	R186	07/08/2025		Bond Future	8.4169	104.0912	8.4711	104.0216	0.644	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	
2025/02/17	R186	07/08/2025	9.68 Call	Bond Future	1689.0900	1.6891	1625.8100	1.6258	3.746	0.0000	0.0000
2025/02/17	R186	07/08/2025	9.68 Put	Bond Future	85.0200	0.0850	91.3100	0.0913	7.398	0.0000	0.0000
2025/02/17	R186	07/08/2025	10.25 Call	Bond Future	2359.5800	2.3596	2292.8800	2.2929	2.827	0.0000	0.0000
2025/02/17	R186	07/08/2025	10.25 Put	Bond Future	43.1600	0.0432	46.0300	0.0460	6.650	0.0000	0.0000
2025/02/17	R186	07/08/2025	9.22 Put	Bond Future	148.3300	0.1483	160.0000	0.1600	7.868	0.0000	0.0000
2025/02/17	R186	07/08/2025	9.22 Call	Bond Future	1172.3300	1.1723	1114.4300	1.1144	4.939	0.0000	0.0000
2025/02/17	R186	06/11/2025		Bond Future	8.5525	106.1038	8.6195	106.0332	0.783	0.0000	0.0000
2025/02/17	R186	06/11/2025	8.13 Call	Bond Future	204.8900	0.2049	180.9800	0.1810	11.670	0.0000	0.0000
2025/02/17	R186	06/11/2025	8.13 Put	Bond Future	652.0400	0.6520	698.7200	0.6987	7.159	0.0000	0.0000
2025/02/17	R186	05/02/2026		Bond Future	8.7898	102.8357	8.8770	102.7640	0.991	0.0000	0.0000
2025/02/17	R186	05/02/2026	8.43 Call	Bond Future	274.5500	0.2746	246.1600	0.2462	10.341	0.0000	0.0000
2025/02/17	R186	05/02/2026	8.43 Put	Bond Future	571.2400	0.5712	614.5000	0.6145	7.573	0.0000	0.0000
2025/02/17	R186	07/05/2026		Bond Future	9.3481	104.7433	9.4721	104.6708	1.327	0.0000	0.0000
2025/02/17	R186	07/05/2026	8.69 Call	Bond Future	179.0400	0.1790	155.5600	0.1556	13.114	0.0000	0.0000
2025/02/17	R186	07/05/2026	8.69 Put	Bond Future	565.6700	0.5657	614.7500	0.6148	8.676	0.0000	0.0000
2025/02/17	R202	08/05/2025		Bond Future	272.2282	272.2282	272.3060	272.3060	0.029	0.0000	0.0000
2025/02/17	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R202	08/05/2025	272.31 Put	Bond Future	81.7700	0.0818	3.9600	0.0040	95.157	0.0000	0.0000
2025/02/17	R202	07/08/2025		Bond Future	272.4048	272.4048	272.4843	272.4843	0.029	0.0000	0.0000
2025/02/17	R202	07/08/2025	271.60 Call	Bond Future	804.8300	0.8048	884.2800	0.8843	9.872	0.0000	0.0000
2025/02/17	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R202	06/11/2025		Bond Future	277.7379	277.7379	277.8200	277.8200	0.030	0.0000	0.0000
2025/02/17	R202	06/11/2025	275.64 Call	Bond Future	2097.9300	2.0979	2179.9600	2.1800	3.910	0.0000	0.0000
2025/02/17	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R202	05/02/2026		Bond Future	277.8230	277.8230	277.9055	277.9055	0.030	0.0000	0.0000
2025/02/17	R202	05/02/2026	277.82 Call	Bond Future	3.0000	0.0030	85.4700	0.0855	2,749.000	0.0000	0.0000
2025/02/17	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R202	07/05/2026		Bond Future	283.0516	283.0516	283.1368	283.1368	0.030	0.0000	0.0000
2025/02/17	R202	07/05/2026	277.55 Call	Bond Future	5501.5500	5.5016	5586.8200	5.5868	1.550	0.0000	0.0000
2025/02/17	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R209	08/05/2025		Bond Future	10.7862	72.0706	10.8368	71.8161	0.469	0.0000	0.0000
2025/02/17	R209	08/05/2025	11.89 Call	Bond Future	5465.7200	5.4657	5222.0700	5.2221	4.458	0.0000	0.0000
2025/02/17	R209	08/05/2025	11.89 Put	Bond Future	174.9400	0.1749	185.8200	0.1858	6.219	0.0000	0.0000
2025/02/17	R209	07/08/2025		Bond Future	10.8858	73.4815	10.9383	73.2222	0.482	0.0000	0.0000
2025/02/17	R209	07/08/2025	12.68 Call	Bond Future	8464.6900	8.4647	8218.9500	8.2190	2.903	0.0000	0.0000
2025/02/17	R209	07/08/2025	12.68 Put	Bond Future	261.4800	0.2615	275.0300	0.2750	5.182	0.0000	0.0000
2025/02/17	R209	06/11/2025		Bond Future	10.9954	71.7495	11.0498	71.4855	0.495	0.0000	0.0000
2025/02/17	R209	06/11/2025	11.27 Call	Bond Future	3441.5200	3.4415	3271.0400	3.2710	4.954	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	
2025/02/17	R209	06/11/2025	11.27 Put	Bond Future	2121.2400	2.1212	2214.8200	2.2148	4.412	0.0000	0.0000
2025/02/17	R209	05/02/2026		Bond Future	11.1135	73.1285	11.1700	72.8595	0.508	0.0000	0.0000
2025/02/17	R209	05/02/2026	10.93 Call	Bond Future	2808.9600	2.8090	2668.5800	2.6686	4.998	0.0000	0.0000
2025/02/17	R209	05/02/2026	10.93 Put	Bond Future	3692.3100	3.6923	3820.9000	3.8209	3.483	0.0000	0.0000
2025/02/17	R209	07/05/2026		Bond Future	11.2473	71.3342	11.3060	71.0605	0.522	0.0000	0.0000
2025/02/17	R209	07/05/2026	11.07 Call	Bond Future	3162.6000	3.1626	3019.0000	3.0190	4.541	0.0000	0.0000
2025/02/17	R209	07/05/2026	11.07 Put	Bond Future	3998.2800	3.9983	4128.3200	4.1283	3.252	0.0000	0.0000
2025/02/17	R210	08/05/2025		Bond Future	244.7898	244.7898	245.1996	245.1996	0.167	0.0000	0.0000
2025/02/17	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R210	08/05/2025	248.03 Put	Bond Future	3240.1600	3.2402	2830.4200	2.8304	12.646	0.0000	0.0000
2025/02/17	R210	07/08/2025		Bond Future	249.6417	249.6417	250.0603	250.0603	0.168	0.0000	0.0000
2025/02/17	R210	07/08/2025	248.44 Call	Bond Future	1201.6600	1.2017	1620.2500	1.6203	34.834	0.0000	0.0000
2025/02/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R210	06/11/2025		Bond Future	251.1209	251.1209	251.5476	251.5476	0.170	0.0000	0.0000
2025/02/17	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R210	06/11/2025	252.14 Put	Bond Future	1019.0900	1.0191	592.3700	0.5924	41.873	0.0000	0.0000
2025/02/17	R210	05/02/2026		Bond Future	256.0087	256.0087	256.4445	256.4445	0.170	0.0000	0.0000
2025/02/17	R210	05/02/2026	253.10 Call	Bond Future	2908.7100	2.9087	3344.4600	3.3445	14.981	0.0000	0.0000
2025/02/17	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R210	07/05/2026		Bond Future	257.3598	257.3598	257.8030	257.8030	0.172	0.0000	0.0000
2025/02/17	R210	07/05/2026	255.40 Call	Bond Future	1959.7600	1.9598	2403.0100	2.4030	22.618	0.0000	0.0000
2025/02/17	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	R213	08/05/2025		Bond Future	9.5443	90.2545	9.5853	90.0880	0.429	0.0000	0.0000
2025/02/17	R213	08/05/2025	10.52 Call	Bond Future	4022.0400	4.0220	3862.5600	3.8626	3.965	0.0000	0.0000
2025/02/17	R213	08/05/2025	10.52 Put	Bond Future	157.2900	0.1573	164.3500	0.1644	4.489	0.0000	0.0000
2025/02/17	R213	07/08/2025		Bond Future	9.6301	92.0218	9.6733	91.8523	0.449	0.0000	0.0000
2025/02/17	R213	07/08/2025	11.66 Call	Bond Future	7672.7200	7.6727	7507.7600	7.5078	2.150	0.0000	0.0000
2025/02/17	R213	07/08/2025	11.66 Put	Bond Future	117.9800	0.1180	122.5600	0.1226	3.882	0.0000	0.0000
2025/02/17	R213	06/11/2025		Bond Future	9.7361	90.2477	9.7818	90.0751	0.469	0.0000	0.0000
2025/02/17	R213	06/11/2025	10.05 Call	Bond Future	2618.1600	2.6182	2504.0000	2.5040	4.360	0.0000	0.0000
2025/02/17	R213	06/11/2025	10.05 Put	Bond Future	1440.1200	1.4401	1498.5100	1.4985	4.055	0.0000	0.0000
2025/02/17	R213	05/02/2026		Bond Future	9.8589	91.9832	9.9073	91.8075	0.491	0.0000	0.0000
2025/02/17	R213	05/02/2026	9.89 Call	Bond Future	2243.5200	2.2435	2144.0600	2.1441	4.433	0.0000	0.0000
2025/02/17	R213	05/02/2026	9.89 Put	Bond Future	2130.5300	2.1305	2206.7200	2.2067	3.576	0.0000	0.0000
2025/02/17	R213	07/05/2026		Bond Future	10.0020	90.1385	10.0534	89.9599	0.514	0.0000	0.0000
2025/02/17	R213	07/05/2026	9.80 Call	Bond Future	1951.3700	1.9514	1862.1400	1.8621	4.573	0.0000	0.0000
2025/02/17	R213	07/05/2026	9.80 Put	Bond Future	2657.6700	2.6577	2746.9600	2.7470	3.360	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	
2025/02/17	R214	08/05/2025		Bond Future	11.2026	66.8089	11.2479	66.5662	0.404	0.0000	0.0000
2025/02/17	R214	08/05/2025	12.40 Call	Bond Future	6160.9700	6.1610	5925.4500	5.9255	3.823	0.0000	0.0000
2025/02/17	R214	08/05/2025	12.40 Put	Bond Future	166.4000	0.1664	173.6100	0.1736	4.333	0.0000	0.0000
2025/02/17	R214	07/08/2025		Bond Future	11.2996	68.1171	11.3464	67.8698	0.414	0.0000	0.0000
2025/02/17	R214	07/08/2025	12.97 Call	Bond Future	8345.0000	8.3450	8111.6700	8.1117	2.796	0.0000	0.0000
2025/02/17	R214	07/08/2025	12.97 Put	Bond Future	314.8900	0.3149	328.8800	0.3289	4.443	0.0000	0.0000
2025/02/17	R214	06/11/2025		Bond Future	11.4067	66.1343	11.4550	65.8824	0.424	0.0000	0.0000
2025/02/17	R214	06/11/2025	11.64 Call	Bond Future	3502.3100	3.5023	3339.8600	3.3399	4.638	0.0000	0.0000
2025/02/17	R214	06/11/2025	11.64 Put	Bond Future	2300.3600	2.3004	2389.8200	2.3898	3.889	0.0000	0.0000
2025/02/17	R214	05/02/2026		Bond Future	11.5224	67.4057	11.5725	67.1491	0.435	0.0000	0.0000
2025/02/17	R214	05/02/2026	11.26 Call	Bond Future	2779.5700	2.7796	2648.5500	2.6486	4.714	0.0000	0.0000
2025/02/17	R214	05/02/2026	11.26 Put	Bond Future	4149.0100	4.1490	4274.5800	4.2746	3.027	0.0000	0.0000
2025/02/17	R214	07/05/2026		Bond Future	11.6452	65.3572	11.6970	65.0961	0.445	0.0000	0.0000
2025/02/17	R214	07/05/2026	11.53 Call	Bond Future	3519.1200	3.5191	3376.1300	3.3761	4.063	0.0000	0.0000
2025/02/17	R214	07/05/2026	11.53 Put	Bond Future	4105.4200	4.1054	4223.5300	4.2235	2.877	0.0000	0.0000
2025/02/17	R248	08/05/2025		Bond Future	11.3804	80.4705	11.4308	80.1379	0.443	0.0000	0.0000
2025/02/17	R248	08/05/2025	12.60 Call	Bond Future	7613.9100	7.6139	7292.7800	7.2928	4.218	0.0000	0.0000
2025/02/17	R248	08/05/2025	12.60 Put	Bond Future	199.9700	0.2000	211.3800	0.2114	5.706	0.0000	0.0000
2025/02/17	R248	07/08/2025		Bond Future	11.4806	82.0462	11.5328	81.7074	0.455	0.0000	0.0000
2025/02/17	R248	07/08/2025	13.21 Call	Bond Future	10425.7400	10.4257	10107.7900	10.1078	3.050	0.0000	0.0000
2025/02/17	R248	07/08/2025	13.21 Put	Bond Future	413.5200	0.4135	434.4400	0.4344	5.059	0.0000	0.0000
2025/02/17	R248	06/11/2025		Bond Future	11.5905	79.1902	11.6446	78.8451	0.467	0.0000	0.0000
2025/02/17	R248	06/11/2025	11.74 Call	Bond Future	3986.3900	3.9864	3774.3100	3.7743	5.320	0.0000	0.0000
2025/02/17	R248	06/11/2025	11.74 Put	Bond Future	3038.3800	3.0384	3171.4600	3.1715	4.380	0.0000	0.0000
2025/02/17	R248	05/02/2026		Bond Future	11.7091	80.7123	11.7652	80.3608	0.479	0.0000	0.0000
2025/02/17	R248	05/02/2026	11.46 Call	Bond Future	3426.8300	3.4268	3248.4900	3.2485	5.204	0.0000	0.0000
2025/02/17	R248	05/02/2026	11.46 Put	Bond Future	5022.0200	5.0220	5195.2200	5.1952	3.449	0.0000	0.0000
2025/02/17	R248	07/05/2026		Bond Future	11.8344	77.7679	11.8926	77.4101	0.491	0.0000	0.0000
2025/02/17	R248	07/05/2026	11.72 Call	Bond Future	4260.4100	4.2604	4066.6200	4.0666	4.549	0.0000	0.0000
2025/02/17	R248	07/05/2026	11.72 Put	Bond Future	4972.8600	4.9729	5136.8300	5.1368	3.297	0.0000	0.0000
2025/02/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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