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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/02/2025 TO 18/02/2025

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
2025/02/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/18	2029	08/05/2025		Bond Future	135.9183	135.9183	136.2226	0.224	0.0000	0.0000
2025/02/18	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2029	08/05/2025	137.85 Put	Bond Future	1931.7100	1.9317	1627.4300	15.752	0.0000	0.0000
2025/02/18	2029	07/08/2025		Bond Future	138.6127	138.6127	138.9234	0.224	0.0000	0.0000
2025/02/18	2029	07/08/2025	137.41 Call	Bond Future	1202.7000	1.2027	1513.4100	25.834	0.0000	0.0000
2025/02/18	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	
2025/02/18	2029	06/11/2025		Bond Future	139.8959	139.8959	140.2135	140.2135	0.227	0.0000	0.0000
2025/02/18	2029	06/11/2025	139.79 Call	Bond Future	105.9400	0.1059	423.5400	0.4235	299.792	0.0000	0.0000
2025/02/18	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2029	05/02/2026		Bond Future	142.6196	142.6196	142.9438	142.9438	0.227	0.0000	0.0000
2025/02/18	2029	05/02/2026	140.11 Call	Bond Future	2509.6300	2.5096	2833.8400	2.8338	12.919	0.0000	0.0000
2025/02/18	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2029	07/05/2026		Bond Future	143.8491	143.8491	144.1801	144.1801	0.230	0.0000	0.0000
2025/02/18	2029	07/05/2026	141.82 Call	Bond Future	2029.1000	2.0291	2360.1100	2.3601	16.313	0.0000	0.0000
2025/02/18	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2030	08/05/2025	8.72 Put	Bond Future	2052.9700	2.0530	2016.2000	2.0162	1.791	0.0000	0.0000
2025/02/18	2030	08/05/2025	8.72 Call	Bond Future	294.8000	0.2948	300.0500	0.3001	1.781	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.22 Put	Bond Future	920.0700	0.9201	894.0000	0.8940	2.833	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.22 Call	Bond Future	1009.8300	1.0098	1025.7800	1.0258	1.579	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.54 Call	Bond Future	1744.2100	1.7442	1768.1100	1.7681	1.370	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.54 Put	Bond Future	494.3900	0.4944	476.2700	0.4763	3.665	0.0000	0.0000
2025/02/18	2030	08/05/2025	8.68 Put	Bond Future	2168.6900	2.1687	2131.3300	2.1313	1.723	0.0000	0.0000
2025/02/18	2030	08/05/2025	8.68 Call	Bond Future	260.7900	0.2608	265.4500	0.2655	1.787	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.18 Put	Bond Future	988.7700	0.9888	961.7000	0.9617	2.738	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.18 Call	Bond Future	932.2900	0.9323	947.2400	0.9472	1.604	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.99 Call	Bond Future	3035.5300	3.0355	3068.4100	3.0684	1.083	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.99 Put	Bond Future	183.5700	0.1836	174.4300	0.1744	4.979	0.0000	0.0000
2025/02/18	2030	08/05/2025	8.95 Put	Bond Future	1457.1400	1.4571	1424.6800	1.4247	2.228	0.0000	0.0000
2025/02/18	2030	08/05/2025	8.95 Call	Bond Future	554.4300	0.5544	563.9900	0.5640	1.724	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.45 Put	Bond Future	593.3000	0.5933	573.0000	0.5730	3.422	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.45 Call	Bond Future	1518.6200	1.5186	1540.3400	1.5403	1.430	0.0000	0.0000
2025/02/18	2030	08/05/2025	11.86 Call	Bond Future	9160.8300	9.1608	9202.8200	9.2028	0.458	0.0000	0.0000
2025/02/18	2030	08/05/2025	11.86 Put	Bond Future	0.2200	0.0002	0.1900	0.0002	13.636	0.0000	0.0000
2025/02/18	2030	08/05/2025	10.31 Put	Bond Future	84.8600	0.0849	79.7800	0.0798	5.986	0.0000	0.0000
2025/02/18	2030	08/05/2025	10.31 Call	Bond Future	4055.7400	4.0557	4092.6800	4.0927	0.911	0.0000	0.0000
2025/02/18	2030	08/05/2025	12.28 Call	Bond Future	10503.7800	10.5038	10545.8000	10.5458	0.400	0.0000	0.0000
2025/02/18	2030	08/05/2025	12.28 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/02/18	2030	08/05/2025	10.69 Put	Bond Future	28.3900	0.0284	26.2700	0.0263	7.467	0.0000	0.0000
2025/02/18	2030	08/05/2025	10.69 Call	Bond Future	5306.4500	5.3065	5346.3500	5.3464	0.752	0.0000	0.0000
2025/02/18	2030	08/05/2025		Bond Future	9.1954	97.7378	9.1840	97.7799	0.125	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.93 Call	Bond Future	2851.2900	2.8513	2883.1900	2.8832	1.119	0.0000	0.0000
2025/02/18	2030	08/05/2025	9.93 Put	Bond Future	211.0000	0.2110	200.8800	0.2009	4.796	0.0000	0.0000
2025/02/18	2030	07/08/2025		Bond Future	9.2852	95.6415	9.2729	95.6846	0.133	0.0000	0.0000
2025/02/18	2030	07/08/2025	11.11 Call	Bond Future	6194.8900	6.1949	6234.6900	6.2347	0.642	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	
2025/02/18	2030	07/08/2025	11.11 Put	Bond Future	83.9600	0.0840	80.6400	0.0806	3.954	0.0000	0.0000
2025/02/18	2030	07/08/2025	12.12 Call	Bond Future	9293.1100	9.2931	9335.8000	9.3358	0.459	0.0000	0.0000
2025/02/18	2030	07/08/2025	12.12 Put	Bond Future	7.3500	0.0074	6.9200	0.0069	5.850	0.0000	0.0000
2025/02/18	2030	07/08/2025	10.48 Put	Bond Future	280.0300	0.2800	271.6000	0.2716	3.010	0.0000	0.0000
2025/02/18	2030	07/08/2025	10.48 Call	Bond Future	4337.2500	4.3373	4371.9400	4.3719	0.800	0.0000	0.0000
2025/02/18	2030	07/08/2025	8.72 Put	Bond Future	2512.9600	2.5130	2478.5400	2.4785	1.370	0.0000	0.0000
2025/02/18	2030	07/08/2025	8.72 Call	Bond Future	516.4400	0.5164	525.1400	0.5251	1.685	0.0000	0.0000
2025/02/18	2030	07/08/2025	9.22 Put	Bond Future	1457.4800	1.4575	1431.2400	1.4312	1.800	0.0000	0.0000
2025/02/18	2030	07/08/2025	9.22 Call	Bond Future	1229.6800	1.2297	1246.5600	1.2466	1.373	0.0000	0.0000
2025/02/18	2030	07/08/2025	9.81 Call	Bond Future	2507.4000	2.5074	2534.0500	2.5341	1.063	0.0000	0.0000
2025/02/18	2030	07/08/2025	9.81 Put	Bond Future	698.5900	0.6986	682.1200	0.6821	2.358	0.0000	0.0000
2025/02/18	2030	06/11/2025	8.72 Put	Bond Future	2897.3300	2.8973	2863.4000	2.8634	1.171	0.0000	0.0000
2025/02/18	2030	06/11/2025	8.72 Call	Bond Future	667.4400	0.6674	677.7400	0.6777	1.543	0.0000	0.0000
2025/02/18	2030	06/11/2025	9.22 Put	Bond Future	1897.0500	1.8971	1869.9800	1.8700	1.427	0.0000	0.0000
2025/02/18	2030	06/11/2025	9.22 Call	Bond Future	1357.6800	1.3577	1374.8400	1.3748	1.264	0.0000	0.0000
2025/02/18	2030	06/11/2025	10.08 Call	Bond Future	3133.0800	3.1331	3161.4500	3.1615	0.905	0.0000	0.0000
2025/02/18	2030	06/11/2025	10.08 Put	Bond Future	848.1000	0.8481	832.2400	0.8322	1.870	0.0000	0.0000
2025/02/18	2030	06/11/2025		Bond Future	9.3818	97.4908	9.3685	97.5350	0.142	0.0000	0.0000
2025/02/18	2030	06/11/2025	9.54 Call	Bond Future	1942.5900	1.9426	1964.2200	1.9642	1.113	0.0000	0.0000
2025/02/18	2030	06/11/2025	9.54 Put	Bond Future	1418.8900	1.4189	1396.2900	1.3963	1.593	0.0000	0.0000
2025/02/18	2030	05/02/2026		Bond Future	9.4969	95.3573	9.4824	95.4027	0.152	0.0000	0.0000
2025/02/18	2030	05/02/2026	9.49 Call	Bond Future	1835.1500	1.8352	1855.6700	1.8557	1.118	0.0000	0.0000
2025/02/18	2030	05/02/2026	9.49 Put	Bond Future	1856.7200	1.8567	1831.8600	1.8319	1.339	0.0000	0.0000
2025/02/18	2030	07/05/2026		Bond Future	9.6582	97.1268	9.6425	97.1734	0.162	0.0000	0.0000
2025/02/18	2030	07/05/2026	9.39 Call	Bond Future	1577.5700	1.5776	1596.2200	1.5962	1.182	0.0000	0.0000
2025/02/18	2030	07/05/2026	9.39 Put	Bond Future	2378.3000	2.3783	2350.3600	2.3504	1.175	0.0000	0.0000
2025/02/18	2032	08/05/2025	9.40 Put	Bond Future	2817.2800	2.8173	2769.9400	2.7699	1.680	0.0000	0.0000
2025/02/18	2032	08/05/2025	9.40 Call	Bond Future	377.1800	0.3772	383.3500	0.3834	1.636	0.0000	0.0000
2025/02/18	2032	08/05/2025	9.90 Put	Bond Future	1317.3800	1.3174	1282.6500	1.2827	2.636	0.0000	0.0000
2025/02/18	2032	08/05/2025	9.90 Call	Bond Future	1241.2600	1.2413	1260.0400	1.2600	1.513	0.0000	0.0000
2025/02/18	2032	08/05/2025	10.28 Call	Bond Future	2333.1600	2.3332	2363.3100	2.3633	1.292	0.0000	0.0000
2025/02/18	2032	08/05/2025	10.28 Put	Bond Future	662.6000	0.6626	639.2400	0.6392	3.526	0.0000	0.0000
2025/02/18	2032	08/05/2025	9.42 Put	Bond Future	2742.7600	2.7428	2695.7800	2.6958	1.713	0.0000	0.0000
2025/02/18	2032	08/05/2025	9.42 Call	Bond Future	398.6800	0.3987	405.2100	0.4052	1.638	0.0000	0.0000
2025/02/18	2032	08/05/2025	9.92 Put	Bond Future	1273.0200	1.2730	1238.8900	1.2389	2.681	0.0000	0.0000
2025/02/18	2032	08/05/2025	9.92 Call	Bond Future	1289.8900	1.2899	1309.2700	1.3093	1.502	0.0000	0.0000
2025/02/18	2032	08/05/2025	10.97 Call	Bond Future	4899.3300	4.8993	4944.1700	4.9442	0.915	0.0000	0.0000
2025/02/18	2032	08/05/2025	10.97 Put	Bond Future	163.3800	0.1634	154.7100	0.1547	5.307	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	
2025/02/18	2032	08/05/2025		Bond Future	9.9164	92.7795	9.9049	92.8330	0.116	0.0000	0.0000
2025/02/18	2032	08/05/2025	10.91 Call	Bond Future	4660.1900	4.6602	4704.1600	4.7042	0.944	0.0000	0.0000
2025/02/18	2032	08/05/2025	10.91 Put	Bond Future	185.4900	0.1855	175.9500	0.1760	5.143	0.0000	0.0000
2025/02/18	2032	07/08/2025		Bond Future	10.0144	94.5961	10.0022	94.6509	0.121	0.0000	0.0000
2025/02/18	2032	07/08/2025	12.01 Call	Bond Future	8622.8500	8.6229	8672.3400	8.6723	0.574	0.0000	0.0000
2025/02/18	2032	07/08/2025	12.01 Put	Bond Future	158.1100	0.1581	152.7600	0.1528	3.384	0.0000	0.0000
2025/02/18	2032	07/08/2025	9.40 Put	Bond Future	3568.6900	3.5687	3524.6600	3.5247	1.234	0.0000	0.0000
2025/02/18	2032	07/08/2025	9.40 Call	Bond Future	745.4300	0.7454	756.2400	0.7562	1.450	0.0000	0.0000
2025/02/18	2032	07/08/2025	9.90 Put	Bond Future	2130.1800	2.1302	2095.5800	2.0956	1.624	0.0000	0.0000
2025/02/18	2032	07/08/2025	9.90 Call	Bond Future	1612.7700	1.6128	1633.0100	1.6330	1.255	0.0000	0.0000
2025/02/18	2032	07/08/2025	10.59 Call	Bond Future	3501.7700	3.5018	3535.5800	3.5356	0.966	0.0000	0.0000
2025/02/18	2032	07/08/2025	10.59 Put	Bond Future	952.3500	0.9524	931.3200	0.9313	2.208	0.0000	0.0000
2025/02/18	2032	06/11/2025	9.40 Put	Bond Future	4162.1600	4.1622	4118.6000	4.1186	1.047	0.0000	0.0000
2025/02/18	2032	06/11/2025	9.40 Call	Bond Future	919.1900	0.9192	931.8200	0.9318	1.374	0.0000	0.0000
2025/02/18	2032	06/11/2025	9.90 Put	Bond Future	2731.4200	2.7314	2695.9200	2.6959	1.300	0.0000	0.0000
2025/02/18	2032	06/11/2025	9.90 Call	Bond Future	1734.2400	1.7342	1754.9300	1.7549	1.193	0.0000	0.0000
2025/02/18	2032	06/11/2025	10.89 Call	Bond Future	4345.1800	4.3452	4381.8100	4.3818	0.843	0.0000	0.0000
2025/02/18	2032	06/11/2025	10.89 Put	Bond Future	1089.9300	1.0899	1070.3700	1.0704	1.795	0.0000	0.0000
2025/02/18	2032	06/11/2025		Bond Future	10.1269	92.2638	10.1141	92.3200	0.127	0.0000	0.0000
2025/02/18	2032	06/11/2025	10.42 Call	Bond Future	2968.5700	2.9686	2998.1500	2.9982	0.996	0.0000	0.0000
2025/02/18	2032	06/11/2025	10.42 Put	Bond Future	1700.7000	1.7007	1674.0900	1.6741	1.565	0.0000	0.0000
2025/02/18	2032	05/02/2026		Bond Future	10.2530	94.0372	10.2394	94.0947	0.133	0.0000	0.0000
2025/02/18	2032	05/02/2026	10.16 Call	Bond Future	2495.8700	2.4959	2520.4200	2.5204	0.984	0.0000	0.0000
2025/02/18	2032	05/02/2026	10.16 Put	Bond Future	2889.1500	2.8892	2856.1600	2.8562	1.142	0.0000	0.0000
2025/02/18	2032	07/05/2026		Bond Future	10.4039	91.6226	10.3894	91.6816	0.139	0.0000	0.0000
2025/02/18	2032	07/05/2026	10.14 Call	Bond Future	2321.3400	2.3213	2345.1000	2.3451	1.024	0.0000	0.0000
2025/02/18	2032	07/05/2026	10.14 Put	Bond Future	3402.2100	3.4022	3367.0000	3.3670	1.035	0.0000	0.0000
2025/02/18	2033	08/05/2025		Bond Future	129.2738	129.2738	129.1697	129.1697	0.081	0.0000	0.0000
2025/02/18	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2033	08/05/2025	130.62 Put	Bond Future	1346.1600	1.3462	1450.2800	1.4503	7.735	0.0000	0.0000
2025/02/18	2033	07/08/2025		Bond Future	131.8366	131.8366	131.7309	131.7309	0.080	0.0000	0.0000
2025/02/18	2033	07/08/2025	128.65 Call	Bond Future	3186.6300	3.1866	3080.8600	3.0809	3.319	0.0000	0.0000
2025/02/18	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2033	06/11/2025		Bond Future	132.8882	132.8882	132.7811	132.7811	0.081	0.0000	0.0000
2025/02/18	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2033	06/11/2025	133.14 Put	Bond Future	251.7700	0.2518	358.9200	0.3589	42.559	0.0000	0.0000
2025/02/18	2033	05/02/2026		Bond Future	135.4757	135.4757	135.3668	135.3668	0.080	0.0000	0.0000
2025/02/18	2033	05/02/2026	132.88 Call	Bond Future	2595.6600	2.5957	2486.8100	2.4868	4.194	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	
2025/02/18	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2033	07/05/2026		Bond Future	136.4685	136.4685	136.3583	136.3583	0.081	0.0000	0.0000
2025/02/18	2033	07/05/2026	135.16 Call	Bond Future	1308.5400	1.3085	1198.2500	1.1983	8.428	0.0000	0.0000
2025/02/18	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2037	08/05/2025	10.50 Put	Bond Future	3667.2900	3.6673	3562.8900	3.5629	2.847	0.0000	0.0000
2025/02/18	2037	08/05/2025	10.50 Call	Bond Future	506.0800	0.5061	527.2600	0.5273	4.185	0.0000	0.0000
2025/02/18	2037	08/05/2025	11.00 Put	Bond Future	1820.7700	1.8208	1746.6900	1.7467	4.069	0.0000	0.0000
2025/02/18	2037	08/05/2025	11.00 Call	Bond Future	1601.8100	1.6018	1653.3100	1.6533	3.215	0.0000	0.0000
2025/02/18	2037	08/05/2025	11.46 Call	Bond Future	3214.5800	3.2146	3294.7700	3.2948	2.495	0.0000	0.0000
2025/02/18	2037	08/05/2025	11.46 Put	Bond Future	848.6500	0.8487	803.2600	0.8033	5.348	0.0000	0.0000
2025/02/18	2037	08/05/2025	12.55 Put	Bond Future	100.6700	0.1007	92.0000	0.0920	8.612	0.0000	0.0000
2025/02/18	2037	08/05/2025	12.55 Call	Bond Future	8158.4100	8.1584	8275.3200	8.2753	1.433	0.0000	0.0000
2025/02/18	2037	08/05/2025	13.30 Put	Bond Future	11.4400	0.0114	10.0600	0.0101	12.063	0.0000	0.0000
2025/02/18	2037	08/05/2025	13.30 Call	Bond Future	11659.8400	11.6598	11784.0400	11.7840	1.065	0.0000	0.0000
2025/02/18	2037	08/05/2025	13.35 Put	Bond Future	9.7300	0.0097	8.5400	0.0085	12.230	0.0000	0.0000
2025/02/18	2037	08/05/2025	13.35 Call	Bond Future	11888.6900	11.8887	12013.0800	12.0131	1.046	0.0000	0.0000
2025/02/18	2037	08/05/2025		Bond Future	11.0382	85.9010	11.0163	86.0266	0.199	0.0000	0.0000
2025/02/18	2037	08/05/2025	12.25 Call	Bond Future	6738.6100	6.7386	6849.6500	6.8497	1.648	0.0000	0.0000
2025/02/18	2037	08/05/2025	12.25 Put	Bond Future	189.3600	0.1894	174.8200	0.1748	7.678	0.0000	0.0000
2025/02/18	2037	07/08/2025		Bond Future	11.1553	83.3222	11.1325	83.4505	0.205	0.0000	0.0000
2025/02/18	2037	07/08/2025	13.01 Call	Bond Future	9814.6800	9.8147	9930.1900	9.9302	1.177	0.0000	0.0000
2025/02/18	2037	07/08/2025	13.01 Put	Bond Future	265.0100	0.2650	252.2300	0.2522	4.822	0.0000	0.0000
2025/02/18	2037	07/08/2025	12.17 Call	Bond Future	6268.6700	6.2687	6365.5100	6.3655	1.545	0.0000	0.0000
2025/02/18	2037	07/08/2025	12.17 Put	Bond Future	840.4100	0.8404	808.9600	0.8090	3.742	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.42 Call	Bond Future	3387.7900	3.3878	3458.4800	3.4585	2.087	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.42 Put	Bond Future	1921.6100	1.9216	1864.0100	1.8640	2.997	0.0000	0.0000
2025/02/18	2037	07/08/2025	10.55 Put	Bond Future	4538.5300	4.5385	4442.2500	4.4423	2.121	0.0000	0.0000
2025/02/18	2037	07/08/2025	10.55 Call	Bond Future	1044.5500	1.0446	1076.5600	1.0766	3.064	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.82 Call	Bond Future	4858.0100	4.8580	4943.9900	4.9440	1.770	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.82 Put	Bond Future	1244.1700	1.2442	1201.8600	1.2019	3.401	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.07 Call	Bond Future	2279.6500	2.2797	2335.0000	2.3350	2.428	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.07 Put	Bond Future	2760.0400	2.7600	2687.1000	2.6871	2.643	0.0000	0.0000
2025/02/18	2037	07/08/2025	10.34 Put	Bond Future	5455.7600	5.4558	5351.0900	5.3511	1.919	0.0000	0.0000
2025/02/18	2037	07/08/2025	10.34 Call	Bond Future	701.9400	0.7019	725.5600	0.7256	3.365	0.0000	0.0000
2025/02/18	2037	07/08/2025	10.50 Put	Bond Future	4746.3800	4.7464	4648.0100	4.6480	2.073	0.0000	0.0000
2025/02/18	2037	07/08/2025	10.50 Call	Bond Future	954.7200	0.9547	984.6400	0.9846	3.134	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.00 Put	Bond Future	2960.2500	2.9603	2884.1100	2.8841	2.572	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.00 Call	Bond Future	2082.7700	2.0828	2134.9200	2.1349	2.504	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	
2025/02/18	2037	07/08/2025	11.83 Call	Bond Future	4896.9600	4.8970	4983.2900	4.9833	1.763	0.0000	0.0000
2025/02/18	2037	07/08/2025	11.83 Put	Bond Future	1230.4500	1.2305	1188.4900	1.1885	3.410	0.0000	0.0000
2025/02/18	2037	07/08/2025	10.64 Put	Bond Future	4180.6400	4.1806	4088.2300	4.0882	2.210	0.0000	0.0000
2025/02/18	2037	07/08/2025	10.64 Call	Bond Future	1218.9300	1.2189	1254.8100	1.2548	2.944	0.0000	0.0000
2025/02/18	2037	06/11/2025	10.50 Put	Bond Future	5644.8200	5.6448	5547.1800	5.5472	1.730	0.0000	0.0000
2025/02/18	2037	06/11/2025	10.50 Call	Bond Future	1231.2300	1.2312	1264.6400	1.2646	2.714	0.0000	0.0000
2025/02/18	2037	06/11/2025	11.00 Put	Bond Future	3852.4300	3.8524	3773.5100	3.7735	2.049	0.0000	0.0000
2025/02/18	2037	06/11/2025	11.00 Call	Bond Future	2326.3200	2.3263	2378.4500	2.3785	2.241	0.0000	0.0000
2025/02/18	2037	06/11/2025	12.16 Call	Bond Future	6144.1300	6.1441	6235.0200	6.2350	1.479	0.0000	0.0000
2025/02/18	2037	06/11/2025	12.16 Put	Bond Future	1465.0100	1.4650	1424.8500	1.4249	2.741	0.0000	0.0000
2025/02/18	2037	06/11/2025		Bond Future	11.2740	84.9329	11.2502	85.0640	0.211	0.0000	0.0000
2025/02/18	2037	06/11/2025	11.63 Call	Bond Future	4227.7600	4.2278	4302.7600	4.3028	1.774	0.0000	0.0000
2025/02/18	2037	06/11/2025	11.63 Put	Bond Future	2301.5400	2.3015	2245.4900	2.2455	2.435	0.0000	0.0000
2025/02/18	2037	05/02/2026		Bond Future	11.4037	82.3069	11.3788	82.4408	0.218	0.0000	0.0000
2025/02/18	2037	05/02/2026	11.20 Call	Bond Future	3225.2200	3.2252	3283.9900	3.2840	1.822	0.0000	0.0000
2025/02/18	2037	05/02/2026	11.20 Put	Bond Future	4331.9800	4.3320	4256.9200	4.2569	1.733	0.0000	0.0000
2025/02/18	2037	05/02/2026	12.27 Call	Bond Future	6611.1400	6.6111	6699.5100	6.6995	1.337	0.0000	0.0000
2025/02/18	2037	05/02/2026	12.27 Put	Bond Future	2125.4600	2.1255	2080.0000	2.0800	2.139	0.0000	0.0000
2025/02/18	2037	05/02/2026	10.90 Put	Bond Future	5246.5100	5.2465	5162.0400	5.1620	1.610	0.0000	0.0000
2025/02/18	2037	05/02/2026	10.90 Call	Bond Future	2471.6000	2.4716	2520.9600	2.5210	1.997	0.0000	0.0000
2025/02/18	2037	07/05/2026		Bond Future	11.5549	83.8327	11.5289	83.9693	0.224	0.0000	0.0000
2025/02/18	2037	07/05/2026	11.32 Call	Bond Future	3462.9400	3.4629	3523.6800	3.5237	1.754	0.0000	0.0000
2025/02/18	2037	07/05/2026	11.32 Put	Bond Future	4712.1600	4.7122	4636.2700	4.6363	1.611	0.0000	0.0000
2025/02/18	2038	08/05/2025		Bond Future	140.6030	140.6030	141.5718	141.5718	0.689	0.0000	0.0000
2025/02/18	2038	08/05/2025	139.68 Call	Bond Future	922.9800	0.9230	1891.8400	1.8918	104.971	0.0000	0.0000
2025/02/18	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2038	07/08/2025		Bond Future	141.2715	141.2715	142.2598	142.2598	0.700	0.0000	0.0000
2025/02/18	2038	07/08/2025	139.56 Call	Bond Future	1711.5000	1.7115	2699.7900	2.6998	57.744	0.0000	0.0000
2025/02/18	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2038	06/11/2025		Bond Future	144.0376	144.0376	145.0458	145.0458	0.700	0.0000	0.0000
2025/02/18	2038	06/11/2025	143.88 Call	Bond Future	157.6300	0.1576	1165.8200	1.1658	639.593	0.0000	0.0000
2025/02/18	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2038	05/02/2026		Bond Future	144.6821	144.6821	145.7105	145.7105	0.711	0.0000	0.0000
2025/02/18	2038	05/02/2026	143.20 Call	Bond Future	1482.0900	1.4821	2510.4900	2.5105	69.388	0.0000	0.0000
2025/02/18	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2038	07/05/2026		Bond Future	147.4056	147.4056	148.4540	148.4540	0.711	0.0000	0.0000
2025/02/18	2038	07/05/2026	144.53 Call	Bond Future	2875.6200	2.8756	3923.9800	3.9240	36.457	0.0000	0.0000
2025/02/18	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	
2025/02/18	2040	08/05/2025	13.43 Put	Bond Future	24.4300	0.0244	21.4000	0.0214	12.403	0.0000	0.0000
2025/02/18	2040	08/05/2025	13.43 Call	Bond Future	11550.7500	11.5508	11715.4500	11.7155	1.426	0.0000	0.0000
2025/02/18	2040	08/05/2025	12.75 Put	Bond Future	151.7000	0.1517	137.7000	0.1377	9.229	0.0000	0.0000
2025/02/18	2040	08/05/2025	12.75 Call	Bond Future	8202.1500	8.2022	8355.8800	8.3559	1.874	0.0000	0.0000
2025/02/18	2040	08/05/2025	13.50 Put	Bond Future	19.8500	0.0199	17.3200	0.0173	12.746	0.0000	0.0000
2025/02/18	2040	08/05/2025	13.50 Call	Bond Future	11889.8100	11.8898	12055.0100	12.0550	1.389	0.0000	0.0000
2025/02/18	2040	08/05/2025		Bond Future	11.3449	85.9097	11.3178	86.0774	0.239	0.0000	0.0000
2025/02/18	2040	08/05/2025	12.63 Call	Bond Future	7601.6800	7.6017	7752.4200	7.7524	1.983	0.0000	0.0000
2025/02/18	2040	08/05/2025	12.63 Put	Bond Future	191.5100	0.1915	174.5200	0.1745	8.872	0.0000	0.0000
2025/02/18	2040	07/08/2025		Bond Future	11.4634	83.0804	11.4353	83.2517	0.246	0.0000	0.0000
2025/02/18	2040	07/08/2025	13.29 Call	Bond Future	10376.6000	10.3766	10530.3600	10.5304	1.482	0.0000	0.0000
2025/02/18	2040	07/08/2025	13.29 Put	Bond Future	318.4600	0.3185	300.9500	0.3010	5.498	0.0000	0.0000
2025/02/18	2040	06/11/2025		Bond Future	11.5828	84.6863	11.5535	84.8611	0.253	0.0000	0.0000
2025/02/18	2040	06/11/2025	11.84 Call	Bond Future	4275.1400	4.2751	4372.3400	4.3723	2.274	0.0000	0.0000
2025/02/18	2040	06/11/2025	11.84 Put	Bond Future	2762.3800	2.7624	2684.7700	2.6848	2.810	0.0000	0.0000
2025/02/18	2040	05/02/2026		Bond Future	11.7123	81.8049	11.6819	81.9834	0.260	0.0000	0.0000
2025/02/18	2040	05/02/2026	11.49 Call	Bond Future	3430.2100	3.4302	3509.5400	3.5095	2.313	0.0000	0.0000
2025/02/18	2040	05/02/2026	11.49 Put	Bond Future	4745.6800	4.7457	4646.5600	4.6466	2.089	0.0000	0.0000
2025/02/18	2040	07/05/2026		Bond Future	11.8611	83.3208	11.8293	83.5029	0.268	0.0000	0.0000
2025/02/18	2040	07/05/2026	11.67 Call	Bond Future	3964.1400	3.9641	4048.5100	4.0485	2.128	0.0000	0.0000
2025/02/18	2040	07/05/2026	11.67 Put	Bond Future	5069.4900	5.0695	4971.7400	4.9717	1.928	0.0000	0.0000
2025/02/18	2044	08/05/2025	11.76 Call	Bond Future	2917.6200	2.9176	3039.0600	3.0391	4.162	0.0000	0.0000
2025/02/18	2044	08/05/2025	11.76 Put	Bond Future	1247.6800	1.2477	1165.0100	1.1650	6.626	0.0000	0.0000
2025/02/18	2044	08/05/2025	11.35 Put	Bond Future	2380.0600	2.3801	2254.8700	2.2549	5.260	0.0000	0.0000
2025/02/18	2044	08/05/2025	11.35 Call	Bond Future	1474.7400	1.4747	1553.6600	1.5537	5.351	0.0000	0.0000
2025/02/18	2044	08/05/2025	10.85 Put	Bond Future	4657.0600	4.6571	4483.5300	4.4835	3.726	0.0000	0.0000
2025/02/18	2044	08/05/2025	10.85 Call	Bond Future	420.4500	0.4205	451.0300	0.4510	7.273	0.0000	0.0000
2025/02/18	2044	08/05/2025	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/02/18	2044	08/05/2025	Put	Bond Future	18476.1200	18.4761	18272.0100	18.2720	1.105	0.0000	0.0000
2025/02/18	2044	08/05/2025	12.40 Call	Bond Future	5832.8100	5.8328	6001.5700	6.0016	2.893	0.0000	0.0000
2025/02/18	2044	08/05/2025	12.40 Put	Bond Future	402.9400	0.4029	367.5900	0.3676	8.773	0.0000	0.0000
2025/02/18	2044	08/05/2025	11.65 Call	Bond Future	2486.5800	2.4866	2597.2100	2.5972	4.449	0.0000	0.0000
2025/02/18	2044	08/05/2025	11.65 Put	Bond Future	1494.2900	1.4943	1400.8100	1.4008	6.256	0.0000	0.0000
2025/02/18	2044	08/05/2025	10.92 Put	Bond Future	4276.6000	4.2766	4108.7300	4.1087	3.925	0.0000	0.0000
2025/02/18	2044	08/05/2025	10.92 Call	Bond Future	519.5500	0.5196	555.7900	0.5558	6.975	0.0000	0.0000
2025/02/18	2044	08/05/2025		Bond Future	11.4917	81.5239	11.4595	81.7280	0.280	0.0000	0.0000
2025/02/18	2044	08/05/2025	12.72 Call	Bond Future	7420.5200	7.4205	7602.9200	7.6029	2.458	0.0000	0.0000
2025/02/18	2044	08/05/2025	12.72 Put	Bond Future	221.4500	0.2215	199.7400	0.1997	9.804	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	
2025/02/18	2044	07/08/2025		Bond Future	11.6059	78.7341	11.5725	78.9423	0.288	0.0000	0.0000
2025/02/18	2044	07/08/2025	13.34 Call	Bond Future	10094.2500	10.0943	10278.6600	10.2787	1.827	0.0000	0.0000
2025/02/18	2044	07/08/2025	13.34 Put	Bond Future	398.1900	0.3982	374.3200	0.3743	5.995	0.0000	0.0000
2025/02/18	2044	06/11/2025		Bond Future	11.7204	80.2559	11.6857	80.4685	0.296	0.0000	0.0000
2025/02/18	2044	06/11/2025	11.88 Call	Bond Future	4025.5200	4.0255	4140.0700	4.1401	2.846	0.0000	0.0000
2025/02/18	2044	06/11/2025	11.88 Put	Bond Future	3058.4200	3.0584	2960.3700	2.9604	3.206	0.0000	0.0000
2025/02/18	2044	05/02/2026		Bond Future	11.8441	77.4145	11.8081	77.6314	0.304	0.0000	0.0000
2025/02/18	2044	05/02/2026	11.56 Call	Bond Future	3430.0700	3.4301	3525.2400	3.5252	2.775	0.0000	0.0000
2025/02/18	2044	05/02/2026	11.56 Put	Bond Future	5168.2600	5.1683	5046.4800	5.0465	2.356	0.0000	0.0000
2025/02/18	2044	07/05/2026		Bond Future	11.9850	78.8488	11.9476	79.0701	0.313	0.0000	0.0000
2025/02/18	2044	07/05/2026	11.80 Call	Bond Future	4090.1400	4.0901	4194.4900	4.1945	2.551	0.0000	0.0000
2025/02/18	2044	07/05/2026	11.80 Put	Bond Future	5193.1000	5.1931	5076.1700	5.0762	2.252	0.0000	0.0000
2025/02/18	2046	08/05/2025		Bond Future	120.6839	120.6839	121.4017	121.4017	0.595	0.0000	0.0000
2025/02/18	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2046	08/05/2025	121.97 Put	Bond Future	1286.0600	1.2861	568.2700	0.5683	55.813	0.0000	0.0000
2025/02/18	2046	07/08/2025		Bond Future	123.0763	123.0763	123.8087	123.8087	0.595	0.0000	0.0000
2025/02/18	2046	07/08/2025	118.69 Call	Bond Future	4386.2700	4.3863	5118.6700	5.1187	16.698	0.0000	0.0000
2025/02/18	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2046	06/11/2025		Bond Future	123.2371	123.2371	123.9847	123.9847	0.607	0.0000	0.0000
2025/02/18	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2046	06/11/2025	125.41 Put	Bond Future	2172.8700	2.1729	1425.3000	1.4253	34.405	0.0000	0.0000
2025/02/18	2046	05/02/2026		Bond Future	125.6356	125.6356	126.3983	126.3983	0.607	0.0000	0.0000
2025/02/18	2046	05/02/2026	121.65 Call	Bond Future	3985.6300	3.9856	4748.3400	4.7483	19.136	0.0000	0.0000
2025/02/18	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2046	07/05/2026		Bond Future	125.7110	125.7110	126.4889	126.4889	0.619	0.0000	0.0000
2025/02/18	2046	07/05/2026	124.95 Call	Bond Future	761.0300	0.7610	1538.8900	1.5389	102.211	0.0000	0.0000
2025/02/18	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2050	08/05/2025		Bond Future	121.9614	121.9614	122.9767	122.9767	0.832	0.0000	0.0000
2025/02/18	2050	08/05/2025	121.16 Call	Bond Future	801.4300	0.8014	1816.6800	1.8167	126.680	0.0000	0.0000
2025/02/18	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2050	07/08/2025		Bond Future	122.0188	122.0188	123.0543	123.0543	0.849	0.0000	0.0000
2025/02/18	2050	07/08/2025	119.89 Call	Bond Future	2128.7700	2.1288	3164.2500	3.1643	48.642	0.0000	0.0000
2025/02/18	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	2050	06/11/2025		Bond Future	124.4079	124.4079	125.4640	125.4640	0.849	0.0000	0.0000
2025/02/18	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	1044.0200	1.0440	100.000	0.0000	0.0000
2025/02/18	2050	06/11/2025	124.42 Put	Bond Future	12.1000	0.0121	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/18	2050	05/02/2026		Bond Future	124.4229	124.4229	125.5001	125.5001	0.866	0.0000	0.0000
2025/02/18	2050	05/02/2026	122.82 Call	Bond Future	1602.9200	1.6029	2680.0600	2.6801	67.199	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
2025/02/18	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/18	2050	07/05/2026		Bond Future	126.7647	126.7647	127.8625	127.8625	0.866	0.0000
2025/02/18	2050	07/05/2026	124.07 Call	Bond Future	2694.6800	2.6947	3792.4700	3.7925	40.739	0.0000
2025/02/18	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	AL37	06/02/2025		Index Future	1074.0060	1074.0060	1074.0060	1074.0060	0.000	0.0000
2025/02/18	AL37	08/05/2025		Index Future	1093.1660	1093.1660	1093.6420	1093.6420	0.044	0.0000
2025/02/18	AL37	07/08/2025		Index Future	1114.5810	1114.5810	1115.0690	1115.0690	0.044	0.0000
2025/02/18	AL37	06/11/2025		Index Future	1136.1630	1136.1630	1136.6630	1136.6630	0.044	0.0000
2025/02/18	AL37	05/02/2026		Index Future	1158.0460	1158.0460	1158.5590	1158.5590	0.044	0.0000
2025/02/18	AL37	07/05/2026		Index Future	1179.6400	1179.6400	1180.1670	1180.1670	0.045	0.0000
2025/02/18	AL7T	06/02/2025		Index Future	1285.8190	1285.8190	1285.8190	1285.8190	0.000	0.0000
2025/02/18	AL7T	08/05/2025		Index Future	1307.0920	1307.0920	1308.6010	1308.6010	0.115	0.0000
2025/02/18	AL7T	07/08/2025		Index Future	1332.6980	1332.6980	1334.2400	1334.2400	0.116	0.0000
2025/02/18	AL7T	06/11/2025		Index Future	1358.5030	1358.5030	1360.0790	1360.0790	0.116	0.0000
2025/02/18	AL7T	05/02/2026		Index Future	1384.6680	1384.6680	1386.2780	1386.2780	0.116	0.0000
2025/02/18	AL7T	07/05/2026		Index Future	1410.4890	1410.4890	1412.1330	1412.1330	0.117	0.0000
2025/02/18	ALBI	06/02/2025		Index Future	1104.1670	1104.1670	1104.1670	1104.1670	0.000	0.0000
2025/02/18	ALBI	08/05/2025		Index Future	1124.3180	1124.3180	1125.7170	1125.7170	0.124	0.0000
2025/02/18	ALBI	07/08/2025		Index Future	1146.3430	1146.3430	1147.7730	1147.7730	0.125	0.0000
2025/02/18	ALBI	06/11/2025		Index Future	1168.5400	1168.5400	1170.0010	1170.0010	0.125	0.0000
2025/02/18	ALBI	05/02/2026		Index Future	1191.0460	1191.0460	1192.5390	1192.5390	0.125	0.0000
2025/02/18	ALBI	07/05/2026		Index Future	1213.2560	1213.2560	1214.7810	1214.7810	0.126	0.0000
2025/02/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/02/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	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	
2025/02/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/18	ES33	08/05/2025		Bond Future	11.3076	80.9623	11.2801	81.0889	0.244	0.0000	0.0000
2025/02/18	ES33	08/05/2025	12.73 Call	Bond Future	6190.2800	6.1903	6316.8900	6.3169	2.045	0.0000	0.0000
2025/02/18	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES33	07/08/2025		Bond Future	11.4473	82.5671	11.4184	82.6964	0.252	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	
2025/02/18	ES33	07/08/2025	13.56 Call	Bond Future	8762.5100	8.7625	8891.8400	8.8918	1.476	0.0000	0.0000
2025/02/18	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES33	06/11/2025		Bond Future	11.6054	80.3868	11.5751	80.5189	0.261	0.0000	0.0000
2025/02/18	ES33	06/11/2025	12.01 Call	Bond Future	1736.5900	1.7366	1868.7000	1.8687	7.607	0.0000	0.0000
2025/02/18	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES33	05/02/2026		Bond Future	11.7814	81.9500	11.7496	82.0849	0.270	0.0000	0.0000
2025/02/18	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES33	05/02/2026	11.49 Put	Bond Future	1245.5200	1.2455	1110.5700	1.1106	10.835	0.0000	0.0000
2025/02/18	ES33	07/05/2026		Bond Future	11.9764	79.6931	11.9428	79.8309	0.280	0.0000	0.0000
2025/02/18	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES33	07/05/2026	11.69 Put	Bond Future	1187.4600	1.1875	1049.6300	1.0496	11.607	0.0000	0.0000
2025/02/18	ES42	08/05/2025		Bond Future	11.8521	76.1412	11.8249	76.3002	0.229	0.0000	0.0000
2025/02/18	ES42	08/05/2025	13.25 Call	Bond Future	7510.3100	7.5103	7669.2900	7.6693	2.117	0.0000	0.0000
2025/02/18	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES42	07/08/2025		Bond Future	11.9737	77.6499	11.9455	77.8123	0.236	0.0000	0.0000
2025/02/18	ES42	07/08/2025	13.79 Call	Bond Future	9377.7600	9.3778	9540.1000	9.5401	1.731	0.0000	0.0000
2025/02/18	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES42	06/11/2025		Bond Future	12.1064	74.9041	12.0770	75.0698	0.243	0.0000	0.0000
2025/02/18	ES42	06/11/2025	12.39 Call	Bond Future	1570.1700	1.5702	1735.9300	1.7359	10.557	0.0000	0.0000
2025/02/18	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES42	05/02/2026		Bond Future	12.2462	76.3590	12.2157	76.5282	0.250	0.0000	0.0000
2025/02/18	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES42	05/02/2026	11.85 Put	Bond Future	2240.7600	2.2408	2071.5000	2.0715	7.554	0.0000	0.0000
2025/02/18	ES42	07/05/2026		Bond Future	12.4036	73.5272	12.3717	73.7000	0.257	0.0000	0.0000
2025/02/18	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	ES42	07/05/2026	12.20 Put	Bond Future	1114.1800	1.1142	941.4300	0.9414	15.505	0.0000	0.0000
2025/02/18	GOVI	06/02/2025		GOVI	1087.4840	1087.4840	1087.4840	1087.4840	0.000	0.0000	0.0000
2025/02/18	GOVI	08/05/2025		GOVI	1107.2340	1107.2340	1108.5600	1108.5600	0.120	0.0000	0.0000
2025/02/18	GOVI	08/05/2025	1,022.00 Call	GOVI	852340.0000	85.2340	865600.0000	86.5600	1.556	0.0000	0.0000
2025/02/18	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	GOVI	07/08/2025		GOVI	1128.9240	1128.9240	1130.2790	1130.2790	0.120	0.0000	0.0000
2025/02/18	GOVI	07/08/2025	1,011.00 Call	GOVI	1179240.0000	117.9240	1192790.0000	119.2790	1.149	0.0000	0.0000
2025/02/18	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	GOVI	06/11/2025		GOVI	1150.7840	1150.7840	1152.1680	1152.1680	0.120	0.0000	0.0000
2025/02/18	GOVI	06/11/2025	1,112.00 Call	GOVI	387840.0000	38.7840	401680.0000	40.1680	3.568	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
2025/02/18	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	GOVI	05/02/2026		GOVI	1172.9480	1172.9480	1174.3630	0.121	0.0000	0.0000
2025/02/18	GOVI	05/02/2026	1,150. Call 00	GOVI	229480.0000	22.9480	243630.0000	24.3630	6.166	0.0000
2025/02/18	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/18	GOVI	07/05/2026		GOVI	1194.8200	1194.8200	1196.2660	1196.2660	0.121	0.0000
2025/02/18	GOVI	07/05/2026	1,177. Call 00	GOVI	178200.0000	17.8200	192660.0000	19.2660	8.114	0.0000
2025/02/18	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/18	IGOV	06/02/2025		Index Future	371.4580	371.4580	371.4580	371.4580	0.000	0.0000
2025/02/18	IGOV	08/05/2025		Index Future	379.6950	379.6950	381.3210	381.3210	0.428	0.0000
2025/02/18	IGOV	07/08/2025		Index Future	387.2240	387.2240	388.8840	388.8840	0.429	0.0000
2025/02/18	IGOV	06/11/2025		Index Future	394.8120	394.8120	396.5050	396.5050	0.429	0.0000
2025/02/18	IGOV	05/02/2026		Index Future	402.5040	402.5040	404.2310	404.2310	0.429	0.0000
2025/02/18	IGOV	07/05/2026		Index Future	410.0960	410.0960	411.8570	411.8570	0.429	0.0000
2025/02/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/02/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/02/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/02/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/02/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/02/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/02/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/02/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/02/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/02/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/02/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/02/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/02/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/02/18	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2025/02/18	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/02/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/02/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/02/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	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	
2025/02/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/18	R033	08/05/2025		Bond Future	10.1206	100.5083	10.1039	100.5975	0.166	0.0000	0.0000
2025/02/18	R033	08/05/2025	10.33 Call	Bond Future	2115.9700	2.1160	2163.0500	2.1631	2.225	0.0000	0.0000
2025/02/18	R033	08/05/2025	10.33 Put	Bond Future	1009.6100	1.0096	967.4300	0.9674	4.178	0.0000	0.0000
2025/02/18	R033	07/08/2025		Bond Future	10.2227	102.4761	10.2050	102.5674	0.172	0.0000	0.0000
2025/02/18	R033	07/08/2025	10.33 Call	Bond Future	2460.7700	2.4608	2505.0600	2.5051	1.800	0.0000	0.0000
2025/02/18	R033	07/08/2025	10.33 Put	Bond Future	1907.3100	1.9073	1860.3100	1.8603	2.464	0.0000	0.0000
2025/02/18	R033	06/11/2025		Bond Future	10.3384	99.4132	10.3198	99.5066	0.180	0.0000	0.0000
2025/02/18	R033	06/11/2025	10.33 Call	Bond Future	2562.3100	2.5623	2605.3100	2.6053	1.678	0.0000	0.0000
2025/02/18	R033	06/11/2025	10.33 Put	Bond Future	2604.5700	2.6046	2554.1800	2.5542	1.935	0.0000	0.0000
2025/02/18	R033	05/02/2026		Bond Future	10.4666	101.3236	10.4470	101.4191	0.187	0.0000	0.0000
2025/02/18	R033	05/02/2026	10.49 Call	Bond Future	3204.2600	3.2043	3249.8000	3.2498	1.421	0.0000	0.0000
2025/02/18	R033	05/02/2026	10.49 Put	Bond Future	3090.4300	3.0904	3040.4900	3.0405	1.616	0.0000	0.0000
2025/02/18	R033	07/05/2026		Bond Future	10.6179	98.1598	10.5972	98.2575	0.195	0.0000	0.0000
2025/02/18	R033	07/05/2026	10.38 Call	Bond Future	2791.7000	2.7917	2833.4400	2.8334	1.495	0.0000	0.0000
2025/02/18	R033	07/05/2026	10.38 Put	Bond Future	3920.1800	3.9202	3864.2100	3.8642	1.428	0.0000	0.0000
2025/02/18	R035	08/05/2025	10.08 Put	Bond Future	3463.6700	3.4637	3361.2300	3.3612	2.958	0.0000	0.0000
2025/02/18	R035	08/05/2025	10.08 Call	Bond Future	430.2500	0.4303	449.9600	0.4500	4.581	0.0000	0.0000
2025/02/18	R035	08/05/2025	10.58 Put	Bond Future	1642.3100	1.6423	1571.0700	1.5711	4.338	0.0000	0.0000
2025/02/18	R035	08/05/2025	10.58 Call	Bond Future	1463.5500	1.4636	1514.4600	1.5145	3.479	0.0000	0.0000
2025/02/18	R035	08/05/2025	11.01 Call	Bond Future	2948.3200	2.9483	3027.0800	3.0271	2.671	0.0000	0.0000
2025/02/18	R035	08/05/2025	11.01 Put	Bond Future	766.0800	0.7661	722.6900	0.7227	5.664	0.0000	0.0000
2025/02/18	R035	08/05/2025	11.70 Call	Bond Future	5990.9200	5.9909	6097.9400	6.0979	1.786	0.0000	0.0000
2025/02/18	R035	08/05/2025	11.70 Put	Bond Future	192.7600	0.1928	177.6300	0.1776	7.849	0.0000	0.0000
2025/02/18	R035	08/05/2025	10.95 Call	Bond Future	2714.5700	2.7146	2789.8100	2.7898	2.772	0.0000	0.0000
2025/02/18	R035	08/05/2025	10.95 Put	Bond Future	856.7000	0.8567	809.7900	0.8098	5.476	0.0000	0.0000
2025/02/18	R035	08/05/2025	10.44 Put	Bond Future	2058.8000	2.0588	1977.9500	1.9780	3.927	0.0000	0.0000
2025/02/18	R035	08/05/2025	10.44 Call	Bond Future	1092.8000	1.0928	1134.1000	1.1341	3.779	0.0000	0.0000
2025/02/18	R035	08/05/2025	13.35 Call	Bond Future	13656.2600	13.6563	13778.0200	13.7780	0.892	0.0000	0.0000
2025/02/18	R035	08/05/2025	13.35 Put	Bond Future	2.7700	0.0028	2.3800	0.0024	14.079	0.0000	0.0000
2025/02/18	R035	08/05/2025	12.70 Call	Bond Future	10707.2600	10.7073	10827.0200	10.8270	1.118	0.0000	0.0000
2025/02/18	R035	08/05/2025	12.70 Put	Bond Future	21.9700	0.0220	19.5800	0.0196	10.878	0.0000	0.0000
2025/02/18	R035	08/05/2025	11.46 Put	Bond Future	316.6400	0.3166	294.2000	0.2942	7.087	0.0000	0.0000
2025/02/18	R035	08/05/2025	11.46 Call	Bond Future	4880.5500	4.8806	4980.2600	4.9803	2.043	0.0000	0.0000
2025/02/18	R035	08/05/2025		Bond Future	10.6120	91.3313	10.5901	91.4534	0.206	0.0000	0.0000
2025/02/18	R035	08/05/2025	11.78 Call	Bond Future	6367.0100	6.3670	6475.9700	6.4760	1.711	0.0000	0.0000
2025/02/18	R035	08/05/2025	11.78 Put	Bond Future	162.8600	0.1629	149.6700	0.1497	8.099	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	
2025/02/18	R035	07/08/2025		Bond Future	10.7173	93.1199	10.6945	93.2447	0.213	0.0000	0.0000
2025/02/18	R035	07/08/2025	12.65 Call	Bond Future	9986.8300	9.9868	10099.9400	10.0999	1.133	0.0000	0.0000
2025/02/18	R035	07/08/2025	12.65 Put	Bond Future	238.6500	0.2387	227.0000	0.2270	4.882	0.0000	0.0000
2025/02/18	R035	07/08/2025	10.08 Put	Bond Future	4433.5400	4.4335	4337.4900	4.3375	2.166	0.0000	0.0000
2025/02/18	R035	07/08/2025	10.08 Call	Bond Future	865.8600	0.8659	894.5700	0.8946	3.316	0.0000	0.0000
2025/02/18	R035	07/08/2025	10.58 Put	Bond Future	2682.6100	2.6826	2609.1100	2.6091	2.740	0.0000	0.0000
2025/02/18	R035	07/08/2025	10.58 Call	Bond Future	1929.5700	1.9296	1980.8300	1.9808	2.657	0.0000	0.0000
2025/02/18	R035	07/08/2025	11.34 Call	Bond Future	4455.1500	4.4552	4538.7800	4.5388	1.877	0.0000	0.0000
2025/02/18	R035	07/08/2025	11.34 Put	Bond Future	1145.5200	1.1455	1104.3900	1.1044	3.591	0.0000	0.0000
2025/02/18	R035	07/08/2025	11.30 Call	Bond Future	4302.2200	4.3022	4384.4100	4.3844	1.910	0.0000	0.0000
2025/02/18	R035	07/08/2025	11.30 Put	Bond Future	1200.1700	1.2002	1157.6000	1.1576	3.547	0.0000	0.0000
2025/02/18	R035	06/11/2025	9.91 Put	Bond Future	6024.3800	6.0244	5923.6500	5.9237	1.672	0.0000	0.0000
2025/02/18	R035	06/11/2025	9.91 Call	Bond Future	896.1400	0.8961	922.8300	0.9228	2.978	0.0000	0.0000
2025/02/18	R035	06/11/2025	10.41 Put	Bond Future	4067.3900	4.0674	3984.2300	3.9842	2.045	0.0000	0.0000
2025/02/18	R035	06/11/2025	10.41 Call	Bond Future	1752.0000	1.7520	1796.2600	1.7963	2.526	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.43 Call	Bond Future	4749.7400	4.7497	4831.1700	4.8312	1.714	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.43 Put	Bond Future	1666.6100	1.6666	1620.6200	1.6206	2.759	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.95 Call	Bond Future	6709.1700	6.7092	6804.6700	6.8047	1.423	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.95 Put	Bond Future	1038.8300	1.0388	1006.9100	1.0069	3.073	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.45 Call	Bond Future	4821.5800	4.8216	4903.6300	4.9036	1.702	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.45 Put	Bond Future	1636.9500	1.6370	1591.5800	1.5916	2.772	0.0000	0.0000
2025/02/18	R035	06/11/2025	10.95 Put	Bond Future	2559.5300	2.5595	2497.1000	2.4971	2.439	0.0000	0.0000
2025/02/18	R035	06/11/2025	10.95 Call	Bond Future	3157.2000	3.1572	3222.1900	3.2222	2.058	0.0000	0.0000
2025/02/18	R035	06/11/2025	10.08 Put	Bond Future	5293.6400	5.2936	5198.4100	5.1984	1.799	0.0000	0.0000
2025/02/18	R035	06/11/2025	10.08 Call	Bond Future	1134.5700	1.1346	1166.7600	1.1668	2.837	0.0000	0.0000
2025/02/18	R035	06/11/2025	10.58 Put	Bond Future	3526.0800	3.5261	3449.4800	3.4495	2.172	0.0000	0.0000
2025/02/18	R035	06/11/2025	10.58 Call	Bond Future	2141.4600	2.1415	2192.2800	2.1923	2.373	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.67 Call	Bond Future	5631.5800	5.6316	5720.0000	5.7200	1.570	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.67 Put	Bond Future	1341.0300	1.3410	1302.0300	1.3020	2.908	0.0000	0.0000
2025/02/18	R035	06/11/2025		Bond Future	10.8373	90.4151	10.8134	90.5425	0.221	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.20 Call	Bond Future	3952.8700	3.9529	4026.8100	4.0268	1.871	0.0000	0.0000
2025/02/18	R035	06/11/2025	11.20 Put	Bond Future	2048.7800	2.0488	1995.3000	1.9953	2.610	0.0000	0.0000
2025/02/18	R035	05/02/2026		Bond Future	10.9699	92.1535	10.9449	92.2837	0.228	0.0000	0.0000
2025/02/18	R035	05/02/2026	10.79 Call	Bond Future	3018.8600	3.0189	3076.2600	3.0763	1.901	0.0000	0.0000
2025/02/18	R035	05/02/2026	10.79 Put	Bond Future	3959.8900	3.9599	3887.1100	3.8871	1.838	0.0000	0.0000
2025/02/18	R035	07/05/2026		Bond Future	11.1145	89.3590	11.0883	89.4920	0.236	0.0000	0.0000
2025/02/18	R035	07/05/2026	10.86 Call	Bond Future	3100.7400	3.1007	3158.8000	3.1588	1.872	0.0000	0.0000
2025/02/18	R035	07/05/2026	10.86 Put	Bond Future	4401.9800	4.4020	4327.0600	4.3271	1.702	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	
2025/02/18	R038	08/05/2025		Bond Future	11.0939	99.7693	11.0719	99.9167	0.198	0.0000	0.0000
2025/02/18	R038	08/05/2025	11.24 Call	Bond Future	2428.6500	2.4287	2504.9300	2.5049	3.141	0.0000	0.0000
2025/02/18	R038	08/05/2025	11.24 Put	Bond Future	1456.9300	1.4569	1385.7300	1.3857	4.887	0.0000	0.0000
2025/02/18	R038	07/08/2025		Bond Future	11.2092	101.7226	11.1863	101.8733	0.204	0.0000	0.0000
2025/02/18	R038	07/08/2025	11.24 Call	Bond Future	2909.2500	2.9093	2980.8000	2.9808	2.459	0.0000	0.0000
2025/02/18	R038	07/08/2025	11.24 Put	Bond Future	2707.2600	2.7073	2628.1600	2.6282	2.922	0.0000	0.0000
2025/02/18	R038	06/11/2025		Bond Future	11.3354	98.2035	11.3115	98.3574	0.211	0.0000	0.0000
2025/02/18	R038	06/11/2025	11.24 Call	Bond Future	3139.2600	3.1393	3208.5100	3.2085	2.206	0.0000	0.0000
2025/02/18	R038	06/11/2025	11.24 Put	Bond Future	3755.1700	3.7552	3670.5100	3.6705	2.254	0.0000	0.0000
2025/02/18	R038	06/11/2025	12.33 Call	Bond Future	7540.6100	7.5406	7652.0600	7.6521	1.478	0.0000	0.0000
2025/02/18	R038	06/11/2025	12.33 Put	Bond Future	1444.0900	1.4441	1401.6300	1.4016	2.940	0.0000	0.0000
2025/02/18	R038	06/11/2025	10.98 Put	Bond Future	4674.2600	4.6743	4577.5300	4.5775	2.069	0.0000	0.0000
2025/02/18	R038	06/11/2025	10.98 Call	Bond Future	2350.4400	2.3504	2407.6200	2.4076	2.433	0.0000	0.0000
2025/02/18	R038	05/02/2026		Bond Future	11.4710	100.0903	11.4460	100.2475	0.218	0.0000	0.0000
2025/02/18	R038	05/02/2026	11.44 Call	Bond Future	4215.8200	4.2158	4291.0000	4.2910	1.783	0.0000	0.0000
2025/02/18	R038	05/02/2026	11.44 Put	Bond Future	4410.7900	4.4108	4328.8200	4.3288	1.858	0.0000	0.0000
2025/02/18	R038	07/05/2026		Bond Future	11.6237	96.4614	11.5976	96.6219	0.225	0.0000	0.0000
2025/02/18	R038	07/05/2026	11.40 Call	Bond Future	3976.2000	3.9762	4047.8800	4.0479	1.803	0.0000	0.0000
2025/02/18	R038	07/05/2026	11.40 Put	Bond Future	5363.9800	5.3640	5275.1800	5.2752	1.655	0.0000	0.0000
2025/02/18	R053	08/05/2025		Bond Future	11.3986	103.2328	11.3665	103.5071	0.282	0.0000	0.0000
2025/02/18	R053	08/05/2025	12.64 Call	Bond Future	9902.8800	9.9029	10152.1400	10.1521	2.517	0.0000	0.0000
2025/02/18	R053	08/05/2025	12.64 Put	Bond Future	237.3000	0.2373	212.2700	0.2123	10.548	0.0000	0.0000
2025/02/18	R053	07/08/2025		Bond Future	11.5009	105.2539	11.4676	105.5339	0.290	0.0000	0.0000
2025/02/18	R053	07/08/2025	13.17 Call	Bond Future	12991.0800	12.9911	13236.8400	13.2368	1.892	0.0000	0.0000
2025/02/18	R053	07/08/2025	13.17 Put	Bond Future	571.2200	0.5712	537.0200	0.5370	5.987	0.0000	0.0000
2025/02/18	R053	06/11/2025		Bond Future	11.6113	101.4247	11.5767	101.7104	0.298	0.0000	0.0000
2025/02/18	R053	06/11/2025	11.76 Call	Bond Future	5121.4200	5.1214	5275.7200	5.2757	3.013	0.0000	0.0000
2025/02/18	R053	06/11/2025	11.76 Put	Bond Future	3911.0300	3.9110	3779.6200	3.7796	3.360	0.0000	0.0000
2025/02/18	R053	05/02/2026		Bond Future	11.7284	103.3732	11.6924	103.6647	0.307	0.0000	0.0000
2025/02/18	R053	05/02/2026	11.49 Call	Bond Future	4262.7100	4.2627	4392.2100	4.3922	3.038	0.0000	0.0000
2025/02/18	R053	05/02/2026	11.49 Put	Bond Future	6223.3000	6.2233	6061.2900	6.0613	2.603	0.0000	0.0000
2025/02/18	R053	07/05/2026		Bond Future	11.8581	99.4279	11.8206	99.7252	0.316	0.0000	0.0000
2025/02/18	R053	07/05/2026	11.69 Call	Bond Future	5130.1700	5.1302	5271.1500	5.2712	2.748	0.0000	0.0000
2025/02/18	R053	07/05/2026	11.69 Put	Bond Future	6477.4600	6.4775	6321.0800	6.3211	2.414	0.0000	0.0000
2025/02/18	R186	08/05/2025		Bond Future	8.3818	107.2310	8.3925	107.2149	0.128	0.0000	0.0000
2025/02/18	R186	08/05/2025	8.47 Call	Bond Future	341.8800	0.3419	330.9500	0.3310	3.197	0.0000	0.0000
2025/02/18	R186	08/05/2025	8.47 Put	Bond Future	208.9100	0.2089	214.1000	0.2141	2.484	0.0000	0.0000
2025/02/18	R186	07/08/2025		Bond Future	8.4711	104.0216	8.4837	104.0055	0.149	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	
2025/02/18	R186	07/08/2025	9.68 Call	Bond Future	1625.8100	1.6258	1610.9200	1.6109	0.916	0.0000	0.0000
2025/02/18	R186	07/08/2025	9.68 Put	Bond Future	91.3100	0.0913	92.5700	0.0926	1.380	0.0000	0.0000
2025/02/18	R186	07/08/2025	10.25 Call	Bond Future	2292.8800	2.2929	2277.2500	2.2773	0.682	0.0000	0.0000
2025/02/18	R186	07/08/2025	10.25 Put	Bond Future	46.0300	0.0460	46.5500	0.0466	1.130	0.0000	0.0000
2025/02/18	R186	07/08/2025	9.22 Put	Bond Future	160.0000	0.1600	162.4900	0.1625	1.556	0.0000	0.0000
2025/02/18	R186	07/08/2025	9.22 Call	Bond Future	1114.4300	1.1144	1100.7700	1.1008	1.226	0.0000	0.0000
2025/02/18	R186	06/11/2025		Bond Future	8.6195	106.0332	8.6348	106.0170	0.178	0.0000	0.0000
2025/02/18	R186	06/11/2025	8.13 Call	Bond Future	180.9800	0.1810	175.5900	0.1756	2.978	0.0000	0.0000
2025/02/18	R186	06/11/2025	8.13 Put	Bond Future	698.7200	0.6987	709.4600	0.7095	1.537	0.0000	0.0000
2025/02/18	R186	05/02/2026		Bond Future	8.8770	102.7640	8.8966	102.7479	0.221	0.0000	0.0000
2025/02/18	R186	05/02/2026	8.43 Call	Bond Future	246.1600	0.2462	239.8800	0.2399	2.551	0.0000	0.0000
2025/02/18	R186	05/02/2026	8.43 Put	Bond Future	614.5000	0.6145	624.3500	0.6244	1.603	0.0000	0.0000
2025/02/18	R186	07/05/2026		Bond Future	9.4721	104.6708	9.4995	104.6548	0.289	0.0000	0.0000
2025/02/18	R186	07/05/2026	8.69 Call	Bond Future	155.5600	0.1556	150.5600	0.1506	3.214	0.0000	0.0000
2025/02/18	R186	07/05/2026	8.69 Put	Bond Future	614.7500	0.6148	625.7800	0.6258	1.794	0.0000	0.0000
2025/02/18	R202	08/05/2025		Bond Future	272.3060	272.3060	273.3854	273.3854	0.396	0.0000	0.0000
2025/02/18	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	1075.3900	1.0754	100.000	0.0000	0.0000
2025/02/18	R202	08/05/2025	272.31 Put	Bond Future	3.9600	0.0040	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/18	R202	07/08/2025		Bond Future	272.4843	272.4843	273.5855	273.5855	0.404	0.0000	0.0000
2025/02/18	R202	07/08/2025	271.60 Call	Bond Future	884.2800	0.8843	1985.5300	1.9855	124.536	0.0000	0.0000
2025/02/18	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R202	06/11/2025		Bond Future	277.8200	277.8200	278.9436	278.9436	0.404	0.0000	0.0000
2025/02/18	R202	06/11/2025	275.64 Call	Bond Future	2179.9600	2.1800	3303.6300	3.3036	51.545	0.0000	0.0000
2025/02/18	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R202	05/02/2026		Bond Future	277.9055	277.9055	279.0524	279.0524	0.413	0.0000	0.0000
2025/02/18	R202	05/02/2026	277.82 Call	Bond Future	85.4700	0.0855	1232.4200	1.2324	1,341.933	0.0000	0.0000
2025/02/18	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R202	07/05/2026		Bond Future	283.1368	283.1368	284.3066	284.3066	0.413	0.0000	0.0000
2025/02/18	R202	07/05/2026	277.55 Call	Bond Future	5586.8200	5.5868	6756.6000	6.7566	20.938	0.0000	0.0000
2025/02/18	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R209	08/05/2025		Bond Future	10.8368	71.8161	10.8098	71.9516	0.249	0.0000	0.0000
2025/02/18	R209	08/05/2025	11.89 Call	Bond Future	5222.0700	5.2221	5340.9500	5.3410	2.276	0.0000	0.0000
2025/02/18	R209	08/05/2025	11.89 Put	Bond Future	185.8200	0.1858	169.2000	0.1692	8.944	0.0000	0.0000
2025/02/18	R209	07/08/2025		Bond Future	10.9383	73.2222	10.9103	73.3605	0.256	0.0000	0.0000
2025/02/18	R209	07/08/2025	12.68 Call	Bond Future	8218.9500	8.2190	8342.2900	8.3423	1.501	0.0000	0.0000
2025/02/18	R209	07/08/2025	12.68 Put	Bond Future	275.0300	0.2750	260.0200	0.2600	5.458	0.0000	0.0000
2025/02/18	R209	06/11/2025		Bond Future	11.0498	71.4855	11.0207	71.6267	0.264	0.0000	0.0000
2025/02/18	R209	06/11/2025	11.27 Call	Bond Future	3271.0400	3.2710	3348.5000	3.3485	2.368	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/18	R209	06/11/2025	11.27 Put	Bond Future	2214.8200	2.2148	2151.0400	2.1510	2.880	0.0000	0.0000
2025/02/18	R209	05/02/2026		Bond Future	11.1700	72.8595	11.1397	73.0037	0.271	0.0000	0.0000
2025/02/18	R209	05/02/2026	10.93 Call	Bond Future	2668.5800	2.6686	2731.6100	2.7316	2.362	0.0000	0.0000
2025/02/18	R209	05/02/2026	10.93 Put	Bond Future	3820.9000	3.8209	3739.7300	3.7397	2.124	0.0000	0.0000
2025/02/18	R209	07/05/2026		Bond Future	11.3060	71.0605	11.2744	71.2077	0.279	0.0000	0.0000
2025/02/18	R209	07/05/2026	11.07 Call	Bond Future	3019.0000	3.0190	3085.4200	3.0854	2.200	0.0000	0.0000
2025/02/18	R209	07/05/2026	11.07 Put	Bond Future	4128.3200	4.1283	4047.6000	4.0476	1.955	0.0000	0.0000
2025/02/18	R210	08/05/2025		Bond Future	245.1996	245.1996	245.1760	245.1760	0.010	0.0000	0.0000
2025/02/18	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R210	08/05/2025	248.03 Put	Bond Future	2830.4200	2.8304	2853.9800	2.8540	0.832	0.0000	0.0000
2025/02/18	R210	07/08/2025		Bond Future	250.0603	250.0603	250.0370	250.0370	0.009	0.0000	0.0000
2025/02/18	R210	07/08/2025	248.44 Call	Bond Future	1620.2500	1.6203	1596.9700	1.5970	1.437	0.0000	0.0000
2025/02/18	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R210	06/11/2025		Bond Future	251.5476	251.5476	251.5255	251.5255	0.009	0.0000	0.0000
2025/02/18	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R210	06/11/2025	252.14 Put	Bond Future	592.3700	0.5924	614.4900	0.6145	3.734	0.0000	0.0000
2025/02/18	R210	05/02/2026		Bond Future	256.4445	256.4445	256.4226	256.4226	0.009	0.0000	0.0000
2025/02/18	R210	05/02/2026	253.10 Call	Bond Future	3344.4600	3.3445	3322.6400	3.3226	0.652	0.0000	0.0000
2025/02/18	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R210	07/05/2026		Bond Future	257.8030	257.8030	257.7821	257.7821	0.008	0.0000	0.0000
2025/02/18	R210	07/05/2026	255.40 Call	Bond Future	2403.0100	2.4030	2382.1100	2.3821	0.870	0.0000	0.0000
2025/02/18	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	R213	08/05/2025		Bond Future	9.5853	90.0880	9.5739	90.1345	0.119	0.0000	0.0000
2025/02/18	R213	08/05/2025	10.52 Call	Bond Future	3862.5600	3.8626	3900.5600	3.9006	0.984	0.0000	0.0000
2025/02/18	R213	08/05/2025	10.52 Put	Bond Future	164.3500	0.1644	155.8300	0.1558	5.184	0.0000	0.0000
2025/02/18	R213	07/08/2025		Bond Future	9.6733	91.8523	9.6611	91.9000	0.126	0.0000	0.0000
2025/02/18	R213	07/08/2025	11.66 Call	Bond Future	7507.7600	7.5078	7551.1300	7.5511	0.578	0.0000	0.0000
2025/02/18	R213	07/08/2025	11.66 Put	Bond Future	122.5600	0.1226	118.2500	0.1183	3.517	0.0000	0.0000
2025/02/18	R213	06/11/2025		Bond Future	9.7818	90.0751	9.7688	90.1240	0.132	0.0000	0.0000
2025/02/18	R213	06/11/2025	10.05 Call	Bond Future	2504.0000	2.5040	2529.3700	2.5294	1.013	0.0000	0.0000
2025/02/18	R213	06/11/2025	10.05 Put	Bond Future	1498.5100	1.4985	1474.9800	1.4750	1.570	0.0000	0.0000
2025/02/18	R213	05/02/2026		Bond Future	9.9073	91.8075	9.8935	91.8577	0.140	0.0000	0.0000
2025/02/18	R213	05/02/2026	9.89 Call	Bond Future	2144.0600	2.1441	2166.4900	2.1665	1.046	0.0000	0.0000
2025/02/18	R213	05/02/2026	9.89 Put	Bond Future	2206.7200	2.2067	2179.0300	2.1790	1.255	0.0000	0.0000
2025/02/18	R213	07/05/2026		Bond Future	10.0534	89.9599	10.0386	90.0113	0.147	0.0000	0.0000
2025/02/18	R213	07/05/2026	9.80 Call	Bond Future	1862.1400	1.8621	1882.8600	1.8829	1.113	0.0000	0.0000
2025/02/18	R213	07/05/2026	9.80 Put	Bond Future	2746.9600	2.7470	2716.3000	2.7163	1.116	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	
2025/02/18	R214	08/05/2025		Bond Future	11.2479	66.5662	11.2211	66.7098	0.238	0.0000	0.0000
2025/02/18	R214	08/05/2025	12.40 Call	Bond Future	5925.4500	5.9255	6053.4600	6.0535	2.160	0.0000	0.0000
2025/02/18	R214	08/05/2025	12.40 Put	Bond Future	173.6100	0.1736	157.9500	0.1580	9.020	0.0000	0.0000
2025/02/18	R214	07/08/2025		Bond Future	11.3464	67.8698	11.3186	68.0165	0.245	0.0000	0.0000
2025/02/18	R214	07/08/2025	12.97 Call	Bond Future	8111.6700	8.1117	8240.7000	8.2407	1.591	0.0000	0.0000
2025/02/18	R214	07/08/2025	12.97 Put	Bond Future	328.8800	0.3289	311.2100	0.3112	5.373	0.0000	0.0000
2025/02/18	R214	06/11/2025		Bond Future	11.4550	65.8824	11.4263	66.0321	0.251	0.0000	0.0000
2025/02/18	R214	06/11/2025	11.64 Call	Bond Future	3339.8600	3.3399	3421.1200	3.4211	2.433	0.0000	0.0000
2025/02/18	R214	06/11/2025	11.64 Put	Bond Future	2389.8200	2.3898	2321.3700	2.3214	2.864	0.0000	0.0000
2025/02/18	R214	05/02/2026		Bond Future	11.5725	67.1491	11.5426	67.3019	0.258	0.0000	0.0000
2025/02/18	R214	05/02/2026	11.26 Call	Bond Future	2648.5500	2.6486	2712.9800	2.7130	2.433	0.0000	0.0000
2025/02/18	R214	05/02/2026	11.26 Put	Bond Future	4274.5800	4.2746	4186.2000	4.1862	2.068	0.0000	0.0000
2025/02/18	R214	07/05/2026		Bond Future	11.6970	65.0961	11.6661	65.2520	0.265	0.0000	0.0000
2025/02/18	R214	07/05/2026	11.53 Call	Bond Future	3376.1300	3.3761	3449.3200	3.4493	2.168	0.0000	0.0000
2025/02/18	R214	07/05/2026	11.53 Put	Bond Future	4223.5300	4.2235	4140.7800	4.1408	1.959	0.0000	0.0000
2025/02/18	R248	08/05/2025		Bond Future	11.4308	80.1379	11.3988	80.3489	0.280	0.0000	0.0000
2025/02/18	R248	08/05/2025	12.60 Call	Bond Future	7292.7800	7.2928	7482.0300	7.4820	2.595	0.0000	0.0000
2025/02/18	R248	08/05/2025	12.60 Put	Bond Future	211.3800	0.2114	189.6800	0.1897	10.266	0.0000	0.0000
2025/02/18	R248	07/08/2025		Bond Future	11.5328	81.7074	11.4995	81.9227	0.288	0.0000	0.0000
2025/02/18	R248	07/08/2025	13.21 Call	Bond Future	10107.7900	10.1078	10297.1600	10.2972	1.874	0.0000	0.0000
2025/02/18	R248	07/08/2025	13.21 Put	Bond Future	434.4400	0.4344	408.4600	0.4085	5.980	0.0000	0.0000
2025/02/18	R248	06/11/2025		Bond Future	11.6446	78.8451	11.6101	79.0648	0.296	0.0000	0.0000
2025/02/18	R248	06/11/2025	11.74 Call	Bond Future	3774.3100	3.7743	3889.5900	3.8896	3.054	0.0000	0.0000
2025/02/18	R248	06/11/2025	11.74 Put	Bond Future	3171.4600	3.1715	3066.9800	3.0670	3.294	0.0000	0.0000
2025/02/18	R248	05/02/2026		Bond Future	11.7652	80.3608	11.7294	80.5850	0.304	0.0000	0.0000
2025/02/18	R248	05/02/2026	11.46 Call	Bond Future	3248.4900	3.2485	3344.7700	3.3448	2.964	0.0000	0.0000
2025/02/18	R248	05/02/2026	11.46 Put	Bond Future	5195.2200	5.1952	5067.3200	5.0673	2.462	0.0000	0.0000
2025/02/18	R248	07/05/2026		Bond Future	11.8926	77.4101	11.8553	77.6387	0.313	0.0000	0.0000
2025/02/18	R248	07/05/2026	11.72 Call	Bond Future	4066.6200	4.0666	4174.9400	4.1749	2.664	0.0000	0.0000
2025/02/18	R248	07/05/2026	11.72 Put	Bond Future	5136.8300	5.1368	5016.5100	5.0165	2.342	0.0000	0.0000
2025/02/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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