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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/02/2025 TO 19/02/2025

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
2025/02/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/19	2029	08/05/2025		Bond Future	136.2226	136.2226	136.6598	0.321	0.0000	0.0000
2025/02/19	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2029	08/05/2025	137.85 Put	Bond Future	1627.4300	1.6274	1190.2300	26.864	0.0000	0.0000
2025/02/19	2029	07/08/2025		Bond Future	138.9234	138.9234	139.3704	0.322	0.0000	0.0000
2025/02/19	2029	07/08/2025	137.41 Call	Bond Future	1513.4100	1.5134	1960.4200	29.537	0.0000	0.0000
2025/02/19	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	
2025/02/19	2029	06/11/2025		Bond Future	140.2135	140.2135	140.6697	140.6697	0.325	0.0000	0.0000
2025/02/19	2029	06/11/2025	139.79 Call	Bond Future	423.5400	0.4235	879.7100	0.8797	107.704	0.0000	0.0000
2025/02/19	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2029	05/02/2026		Bond Future	142.9438	142.9438	143.4101	143.4101	0.326	0.0000	0.0000
2025/02/19	2029	05/02/2026	140.11 Call	Bond Future	2833.8400	2.8338	3300.1200	3.3001	16.454	0.0000	0.0000
2025/02/19	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2029	07/05/2026		Bond Future	144.1801	144.1801	144.6550	144.6550	0.329	0.0000	0.0000
2025/02/19	2029	07/05/2026	141.82 Call	Bond Future	2360.1100	2.3601	2834.9700	2.8350	20.120	0.0000	0.0000
2025/02/19	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2030	08/05/2025	8.72 Put	Bond Future	2016.2000	2.0162	2170.5900	2.1706	7.657	0.0000	0.0000
2025/02/19	2030	08/05/2025	8.72 Call	Bond Future	300.0500	0.3001	252.1200	0.2521	15.974	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.22 Put	Bond Future	894.0000	0.8940	987.0600	0.9871	10.409	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.22 Call	Bond Future	1025.7800	1.0258	916.5200	0.9165	10.651	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.54 Call	Bond Future	1768.1100	1.7681	1623.0700	1.6231	8.203	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.54 Put	Bond Future	476.2700	0.4763	533.5500	0.5336	12.027	0.0000	0.0000
2025/02/19	2030	08/05/2025	8.68 Put	Bond Future	2131.3300	2.1313	2289.9100	2.2899	7.440	0.0000	0.0000
2025/02/19	2030	08/05/2025	8.68 Call	Bond Future	265.4500	0.2655	221.7100	0.2217	16.478	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.18 Put	Bond Future	961.7000	0.9617	1059.7400	1.0597	10.194	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.18 Call	Bond Future	947.2400	0.9472	842.9600	0.8430	11.009	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.99 Call	Bond Future	3068.4100	3.0684	2890.2800	2.8903	5.805	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.99 Put	Bond Future	174.4300	0.1744	198.6200	0.1986	13.868	0.0000	0.0000
2025/02/19	2030	08/05/2025	8.95 Put	Bond Future	1424.6800	1.4247	1551.9600	1.5520	8.934	0.0000	0.0000
2025/02/19	2030	08/05/2025	8.95 Call	Bond Future	563.9900	0.5640	488.9500	0.4890	13.305	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.45 Put	Bond Future	573.0000	0.5730	639.4400	0.6394	11.595	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.45 Call	Bond Future	1540.3400	1.5403	1404.4600	1.4045	8.821	0.0000	0.0000
2025/02/19	2030	08/05/2025	11.86 Call	Bond Future	9202.8200	9.2028	9000.5400	9.0005	2.198	0.0000	0.0000
2025/02/19	2030	08/05/2025	11.86 Put	Bond Future	0.1900	0.0002	0.2300	0.0002	21.053	0.0000	0.0000
2025/02/19	2030	08/05/2025	10.31 Put	Bond Future	79.7800	0.0798	91.6100	0.0916	14.828	0.0000	0.0000
2025/02/19	2030	08/05/2025	10.31 Call	Bond Future	4092.6800	4.0927	3902.1900	3.9022	4.654	0.0000	0.0000
2025/02/19	2030	08/05/2025	12.28 Call	Bond Future	10545.8000	10.5458	10343.4800	10.3435	1.918	0.0000	0.0000
2025/02/19	2030	08/05/2025	12.28 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/02/19	2030	08/05/2025	10.69 Put	Bond Future	26.2700	0.0263	30.5300	0.0305	16.216	0.0000	0.0000
2025/02/19	2030	08/05/2025	10.69 Call	Bond Future	5346.3500	5.3464	5148.2900	5.1483	3.705	0.0000	0.0000
2025/02/19	2030	08/05/2025		Bond Future	9.1840	97.7799	9.2393	97.5775	0.603	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.93 Call	Bond Future	2883.1900	2.8832	2708.3000	2.7083	6.066	0.0000	0.0000
2025/02/19	2030	08/05/2025	9.93 Put	Bond Future	200.8800	0.2009	228.3100	0.2283	13.655	0.0000	0.0000
2025/02/19	2030	07/08/2025		Bond Future	9.2729	95.6846	9.3318	95.4792	0.636	0.0000	0.0000
2025/02/19	2030	07/08/2025	11.11 Call	Bond Future	6234.6900	6.2347	6038.5900	6.0386	3.145	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	
2025/02/19	2030	07/08/2025	11.11 Put	Bond Future	80.6400	0.0806	90.0100	0.0900	11.620	0.0000	0.0000
2025/02/19	2030	07/08/2025	12.12 Call	Bond Future	9335.8000	9.3358	9131.3400	9.1313	2.190	0.0000	0.0000
2025/02/19	2030	07/08/2025	12.12 Put	Bond Future	6.9200	0.0069	7.9300	0.0079	14.595	0.0000	0.0000
2025/02/19	2030	07/08/2025	10.48 Put	Bond Future	271.6000	0.2716	298.0800	0.2981	9.750	0.0000	0.0000
2025/02/19	2030	07/08/2025	10.48 Call	Bond Future	4371.9400	4.3719	4192.9500	4.1930	4.094	0.0000	0.0000
2025/02/19	2030	07/08/2025	8.72 Put	Bond Future	2478.5400	2.4785	2626.7100	2.6267	5.978	0.0000	0.0000
2025/02/19	2030	07/08/2025	8.72 Call	Bond Future	525.1400	0.5251	467.8400	0.4678	10.911	0.0000	0.0000
2025/02/19	2030	07/08/2025	9.22 Put	Bond Future	1431.2400	1.4312	1535.6600	1.5357	7.296	0.0000	0.0000
2025/02/19	2030	07/08/2025	9.22 Call	Bond Future	1246.5600	1.2466	1145.5100	1.1455	8.106	0.0000	0.0000
2025/02/19	2030	07/08/2025	9.81 Call	Bond Future	2534.0500	2.5341	2387.4800	2.3875	5.784	0.0000	0.0000
2025/02/19	2030	07/08/2025	9.81 Put	Bond Future	682.1200	0.6821	741.0200	0.7410	8.635	0.0000	0.0000
2025/02/19	2030	06/11/2025	8.72 Put	Bond Future	2863.4000	2.8634	3010.8500	3.0109	5.149	0.0000	0.0000
2025/02/19	2030	06/11/2025	8.72 Call	Bond Future	677.7400	0.6777	616.6400	0.6166	9.015	0.0000	0.0000
2025/02/19	2030	06/11/2025	9.22 Put	Bond Future	1869.9800	1.8700	1981.8400	1.9818	5.982	0.0000	0.0000
2025/02/19	2030	06/11/2025	9.22 Call	Bond Future	1374.8400	1.3748	1278.1500	1.2782	7.033	0.0000	0.0000
2025/02/19	2030	06/11/2025	10.08 Call	Bond Future	3161.4500	3.1615	3012.1800	3.0122	4.722	0.0000	0.0000
2025/02/19	2030	06/11/2025	10.08 Put	Bond Future	832.2400	0.8322	891.5200	0.8915	7.123	0.0000	0.0000
2025/02/19	2030	06/11/2025		Bond Future	9.3685	97.5350	9.4313	97.3265	0.671	0.0000	0.0000
2025/02/19	2030	06/11/2025	9.54 Call	Bond Future	1964.2200	1.9642	1845.7700	1.8458	6.030	0.0000	0.0000
2025/02/19	2030	06/11/2025	9.54 Put	Bond Future	1396.2900	1.3963	1486.3900	1.4864	6.453	0.0000	0.0000
2025/02/19	2030	05/02/2026		Bond Future	9.4824	95.4027	9.5497	95.1910	0.710	0.0000	0.0000
2025/02/19	2030	05/02/2026	9.49 Call	Bond Future	1855.6700	1.8557	1746.6400	1.7466	5.876	0.0000	0.0000
2025/02/19	2030	05/02/2026	9.49 Put	Bond Future	1831.8600	1.8319	1934.5500	1.9346	5.606	0.0000	0.0000
2025/02/19	2030	07/05/2026		Bond Future	9.6425	97.1734	9.7148	96.9589	0.750	0.0000	0.0000
2025/02/19	2030	07/05/2026	9.39 Call	Bond Future	1596.2200	1.5962	1499.7000	1.4997	6.047	0.0000	0.0000
2025/02/19	2030	07/05/2026	9.39 Put	Bond Future	2350.3600	2.3504	2468.3400	2.4683	5.020	0.0000	0.0000
2025/02/19	2032	08/05/2025	9.40 Put	Bond Future	2769.9400	2.7699	2963.0000	2.9630	6.970	0.0000	0.0000
2025/02/19	2032	08/05/2025	9.40 Call	Bond Future	383.3500	0.3834	324.9400	0.3249	15.237	0.0000	0.0000
2025/02/19	2032	08/05/2025	9.90 Put	Bond Future	1282.6500	1.2827	1403.3000	1.4033	9.406	0.0000	0.0000
2025/02/19	2032	08/05/2025	9.90 Call	Bond Future	1260.0400	1.2600	1129.2200	1.1292	10.382	0.0000	0.0000
2025/02/19	2032	08/05/2025	10.28 Call	Bond Future	2363.3100	2.3633	2181.9100	2.1819	7.676	0.0000	0.0000
2025/02/19	2032	08/05/2025	10.28 Put	Bond Future	639.2400	0.6392	709.3100	0.7093	10.961	0.0000	0.0000
2025/02/19	2032	08/05/2025	9.42 Put	Bond Future	2695.7800	2.6958	2886.3600	2.8864	7.070	0.0000	0.0000
2025/02/19	2032	08/05/2025	9.42 Call	Bond Future	405.2100	0.4052	344.3200	0.3443	15.027	0.0000	0.0000
2025/02/19	2032	08/05/2025	9.92 Put	Bond Future	1238.8900	1.2389	1356.5800	1.3566	9.500	0.0000	0.0000
2025/02/19	2032	08/05/2025	9.92 Call	Bond Future	1309.2700	1.3093	1175.4900	1.1755	10.218	0.0000	0.0000
2025/02/19	2032	08/05/2025	10.97 Call	Bond Future	4944.1700	4.9442	4712.3600	4.7124	4.689	0.0000	0.0000
2025/02/19	2032	08/05/2025	10.97 Put	Bond Future	154.7100	0.1547	174.3700	0.1744	12.708	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	
2025/02/19	2032	08/05/2025		Bond Future	9.9049	92.8330	9.9590	92.5816	0.547	0.0000	0.0000
2025/02/19	2032	08/05/2025	10.91 Call	Bond Future	4704.1600	4.7042	4474.8700	4.4749	4.874	0.0000	0.0000
2025/02/19	2032	08/05/2025	10.91 Put	Bond Future	175.9500	0.1760	198.1300	0.1981	12.606	0.0000	0.0000
2025/02/19	2032	07/08/2025		Bond Future	10.0022	94.6509	10.0590	94.3953	0.567	0.0000	0.0000
2025/02/19	2032	07/08/2025	12.01 Call	Bond Future	8672.3400	8.6723	8430.4100	8.4304	2.790	0.0000	0.0000
2025/02/19	2032	07/08/2025	12.01 Put	Bond Future	152.7600	0.1528	166.4600	0.1665	8.968	0.0000	0.0000
2025/02/19	2032	07/08/2025	9.40 Put	Bond Future	3524.6600	3.5247	3707.0500	3.7071	5.175	0.0000	0.0000
2025/02/19	2032	07/08/2025	9.40 Call	Bond Future	756.2400	0.7562	683.0000	0.6830	9.685	0.0000	0.0000
2025/02/19	2032	07/08/2025	9.90 Put	Bond Future	2095.5800	2.0956	2228.4400	2.2284	6.340	0.0000	0.0000
2025/02/19	2032	07/08/2025	9.90 Call	Bond Future	1633.0100	1.6330	1510.2400	1.5102	7.518	0.0000	0.0000
2025/02/19	2032	07/08/2025	10.59 Call	Bond Future	3535.5800	3.5356	3351.0500	3.3511	5.219	0.0000	0.0000
2025/02/19	2032	07/08/2025	10.59 Put	Bond Future	931.3200	0.9313	1002.4200	1.0024	7.634	0.0000	0.0000
2025/02/19	2032	06/11/2025	9.40 Put	Bond Future	4118.6000	4.1186	4302.2100	4.3022	4.458	0.0000	0.0000
2025/02/19	2032	06/11/2025	9.40 Call	Bond Future	931.8200	0.9318	855.8000	0.8558	8.158	0.0000	0.0000
2025/02/19	2032	06/11/2025	9.90 Put	Bond Future	2695.9200	2.6959	2838.6700	2.8387	5.295	0.0000	0.0000
2025/02/19	2032	06/11/2025	9.90 Call	Bond Future	1754.9300	1.7549	1638.0500	1.6381	6.660	0.0000	0.0000
2025/02/19	2032	06/11/2025	10.89 Call	Bond Future	4381.8100	4.3818	4192.1000	4.1921	4.329	0.0000	0.0000
2025/02/19	2032	06/11/2025	10.89 Put	Bond Future	1070.3700	1.0704	1140.2900	1.1403	6.532	0.0000	0.0000
2025/02/19	2032	06/11/2025		Bond Future	10.1141	92.3200	10.1736	92.0603	0.589	0.0000	0.0000
2025/02/19	2032	06/11/2025	10.42 Call	Bond Future	2998.1500	2.9982	2839.3700	2.8394	5.296	0.0000	0.0000
2025/02/19	2032	06/11/2025	10.42 Put	Bond Future	1674.0900	1.6741	1774.9400	1.7749	6.024	0.0000	0.0000
2025/02/19	2032	05/02/2026		Bond Future	10.2394	94.0947	10.3020	93.8309	0.611	0.0000	0.0000
2025/02/19	2032	05/02/2026	10.16 Call	Bond Future	2520.4200	2.5204	2388.2900	2.3883	5.242	0.0000	0.0000
2025/02/19	2032	05/02/2026	10.16 Put	Bond Future	2856.1600	2.8562	2987.8100	2.9878	4.609	0.0000	0.0000
2025/02/19	2032	07/05/2026		Bond Future	10.3894	91.6816	10.4553	91.4140	0.634	0.0000	0.0000
2025/02/19	2032	07/05/2026	10.14 Call	Bond Future	2345.1000	2.3451	2221.4600	2.2215	5.272	0.0000	0.0000
2025/02/19	2032	07/05/2026	10.14 Put	Bond Future	3367.0000	3.3670	3510.9400	3.5109	4.275	0.0000	0.0000
2025/02/19	2033	08/05/2025		Bond Future	129.1697	129.1697	129.5116	129.5116	0.265	0.0000	0.0000
2025/02/19	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2033	08/05/2025	130.62 Put	Bond Future	1450.2800	1.4503	1108.3700	1.1084	23.575	0.0000	0.0000
2025/02/19	2033	07/08/2025		Bond Future	131.7309	131.7309	132.0806	132.0806	0.266	0.0000	0.0000
2025/02/19	2033	07/08/2025	128.65 Call	Bond Future	3080.8600	3.0809	3430.6100	3.4306	11.352	0.0000	0.0000
2025/02/19	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2033	06/11/2025		Bond Future	132.7811	132.7811	133.1381	133.1381	0.269	0.0000	0.0000
2025/02/19	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2033	06/11/2025	133.14 Put	Bond Future	358.9200	0.3589	1.8900	0.0019	99.473	0.0000	0.0000
2025/02/19	2033	05/02/2026		Bond Future	135.3668	135.3668	135.7319	135.7319	0.270	0.0000	0.0000
2025/02/19	2033	05/02/2026	132.88 Call	Bond Future	2486.8100	2.4868	2851.9200	2.8519	14.682	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	
2025/02/19	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2033	07/05/2026		Bond Future	136.3583	136.3583	136.7300	136.7300	0.273	0.0000	0.0000
2025/02/19	2033	07/05/2026	135.16 Call	Bond Future	1198.2500	1.1983	1570.0100	1.5700	31.025	0.0000	0.0000
2025/02/19	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2037	08/05/2025	10.50 Put	Bond Future	3562.8900	3.5629	3909.8500	3.9099	9.738	0.0000	0.0000
2025/02/19	2037	08/05/2025	10.50 Call	Bond Future	527.2600	0.5273	422.7400	0.4227	19.823	0.0000	0.0000
2025/02/19	2037	08/05/2025	11.00 Put	Bond Future	1746.6900	1.7467	1970.7900	1.9708	12.830	0.0000	0.0000
2025/02/19	2037	08/05/2025	11.00 Call	Bond Future	1653.3100	1.6533	1425.9300	1.4259	13.753	0.0000	0.0000
2025/02/19	2037	08/05/2025	11.46 Call	Bond Future	3294.7700	3.2948	2966.9500	2.9670	9.950	0.0000	0.0000
2025/02/19	2037	08/05/2025	11.46 Put	Bond Future	803.2600	0.8033	926.9200	0.9269	15.395	0.0000	0.0000
2025/02/19	2037	08/05/2025	12.55 Put	Bond Future	92.0000	0.0920	110.0300	0.1100	19.598	0.0000	0.0000
2025/02/19	2037	08/05/2025	12.55 Call	Bond Future	8275.3200	8.2753	7841.8700	7.8419	5.238	0.0000	0.0000
2025/02/19	2037	08/05/2025	13.30 Put	Bond Future	10.0600	0.0101	12.4800	0.0125	24.056	0.0000	0.0000
2025/02/19	2037	08/05/2025	13.30 Call	Bond Future	11784.0400	11.7840	11334.9800	11.3350	3.811	0.0000	0.0000
2025/02/19	2037	08/05/2025	13.35 Put	Bond Future	8.5400	0.0085	10.6100	0.0106	24.239	0.0000	0.0000
2025/02/19	2037	08/05/2025	13.35 Call	Bond Future	12013.0800	12.0131	11563.6700	11.5637	3.741	0.0000	0.0000
2025/02/19	2037	08/05/2025		Bond Future	11.0163	86.0266	11.0953	85.5751	0.717	0.0000	0.0000
2025/02/19	2037	08/05/2025	12.25 Call	Bond Future	6849.6500	6.8497	6430.7400	6.4307	6.116	0.0000	0.0000
2025/02/19	2037	08/05/2025	12.25 Put	Bond Future	174.8200	0.1748	207.3900	0.2074	18.631	0.0000	0.0000
2025/02/19	2037	07/08/2025		Bond Future	11.1325	83.4505	11.2146	82.9909	0.737	0.0000	0.0000
2025/02/19	2037	07/08/2025	13.01 Call	Bond Future	9930.1900	9.9302	9503.4600	9.5035	4.297	0.0000	0.0000
2025/02/19	2037	07/08/2025	13.01 Put	Bond Future	252.2300	0.2522	285.1200	0.2851	13.040	0.0000	0.0000
2025/02/19	2037	07/08/2025	12.17 Call	Bond Future	6365.5100	6.3655	5994.5300	5.9945	5.828	0.0000	0.0000
2025/02/19	2037	07/08/2025	12.17 Put	Bond Future	808.9600	0.8090	897.6000	0.8976	10.957	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.42 Call	Bond Future	3458.4800	3.4585	3175.8100	3.1758	8.173	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.42 Put	Bond Future	1864.0100	1.8640	2040.9600	2.0410	9.493	0.0000	0.0000
2025/02/19	2037	07/08/2025	10.55 Put	Bond Future	4442.2500	4.4423	4764.6700	4.7647	7.258	0.0000	0.0000
2025/02/19	2037	07/08/2025	10.55 Call	Bond Future	1076.5600	1.0766	939.3600	0.9394	12.744	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.82 Call	Bond Future	4943.9900	4.9440	4608.5800	4.6086	6.784	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.82 Put	Bond Future	1201.8600	1.2019	1326.0700	1.3261	10.335	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.07 Call	Bond Future	2335.0000	2.3350	2107.9900	2.1080	9.722	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.07 Put	Bond Future	2687.1000	2.6871	2919.7100	2.9197	8.657	0.0000	0.0000
2025/02/19	2037	07/08/2025	10.34 Put	Bond Future	5351.0900	5.3511	5707.4300	5.7074	6.659	0.0000	0.0000
2025/02/19	2037	07/08/2025	10.34 Call	Bond Future	725.5600	0.7256	622.2800	0.6223	14.235	0.0000	0.0000
2025/02/19	2037	07/08/2025	10.50 Put	Bond Future	4648.0100	4.6480	4978.7900	4.9788	7.117	0.0000	0.0000
2025/02/19	2037	07/08/2025	10.50 Call	Bond Future	984.6400	0.9846	855.8000	0.8558	13.085	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.00 Put	Bond Future	2884.1100	2.8841	3128.6300	3.1286	8.478	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.00 Call	Bond Future	2134.9200	2.1349	1919.8200	1.9198	10.075	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	
2025/02/19	2037	07/08/2025	11.83 Call	Bond Future	4983.2900	4.9833	4646.7300	4.6467	6.754	0.0000	0.0000
2025/02/19	2037	07/08/2025	11.83 Put	Bond Future	1188.4900	1.1885	1311.5500	1.3116	10.354	0.0000	0.0000
2025/02/19	2037	07/08/2025	10.64 Put	Bond Future	4088.2300	4.0882	4395.3300	4.3953	7.512	0.0000	0.0000
2025/02/19	2037	07/08/2025	10.64 Call	Bond Future	1254.8100	1.2548	1102.2900	1.1023	12.155	0.0000	0.0000
2025/02/19	2037	06/11/2025	10.50 Put	Bond Future	5547.1800	5.5472	5878.3300	5.8783	5.970	0.0000	0.0000
2025/02/19	2037	06/11/2025	10.50 Call	Bond Future	1264.6400	1.2646	1128.0100	1.1280	10.804	0.0000	0.0000
2025/02/19	2037	06/11/2025	11.00 Put	Bond Future	3773.5100	3.7735	4033.5200	4.0335	6.890	0.0000	0.0000
2025/02/19	2037	06/11/2025	11.00 Call	Bond Future	2378.4500	2.3785	2170.6800	2.1707	8.736	0.0000	0.0000
2025/02/19	2037	06/11/2025	12.16 Call	Bond Future	6235.0200	6.2350	5889.1300	5.8891	5.548	0.0000	0.0000
2025/02/19	2037	06/11/2025	12.16 Put	Bond Future	1424.8500	1.4249	1546.7400	1.5467	8.555	0.0000	0.0000
2025/02/19	2037	06/11/2025		Bond Future	11.2502	85.0640	11.3354	84.5962	0.757	0.0000	0.0000
2025/02/19	2037	06/11/2025	11.63 Call	Bond Future	4302.7600	4.3028	4011.8900	4.0119	6.760	0.0000	0.0000
2025/02/19	2037	06/11/2025	11.63 Put	Bond Future	2245.4900	2.2455	2422.4000	2.4224	7.878	0.0000	0.0000
2025/02/19	2037	05/02/2026		Bond Future	11.3788	82.4408	11.4674	81.9648	0.778	0.0000	0.0000
2025/02/19	2037	05/02/2026	11.20 Call	Bond Future	3283.9900	3.2840	3054.4400	3.0544	6.990	0.0000	0.0000
2025/02/19	2037	05/02/2026	11.20 Put	Bond Future	4256.9200	4.2569	4503.3700	4.5034	5.789	0.0000	0.0000
2025/02/19	2037	05/02/2026	12.27 Call	Bond Future	6699.5100	6.6995	6364.7600	6.3648	4.997	0.0000	0.0000
2025/02/19	2037	05/02/2026	12.27 Put	Bond Future	2080.0000	2.0800	2221.2500	2.2213	6.791	0.0000	0.0000
2025/02/19	2037	05/02/2026	10.90 Put	Bond Future	5162.0400	5.1620	5443.2100	5.4432	5.447	0.0000	0.0000
2025/02/19	2037	05/02/2026	10.90 Call	Bond Future	2520.9600	2.5210	2326.1300	2.3261	7.728	0.0000	0.0000
2025/02/19	2037	07/05/2026		Bond Future	11.5289	83.9693	11.6210	83.4854	0.799	0.0000	0.0000
2025/02/19	2037	07/05/2026	11.32 Call	Bond Future	3523.6800	3.5237	3291.3500	3.2914	6.593	0.0000	0.0000
2025/02/19	2037	07/05/2026	11.32 Put	Bond Future	4636.2700	4.6363	4887.8100	4.8878	5.425	0.0000	0.0000
2025/02/19	2038	08/05/2025		Bond Future	141.5718	141.5718	141.6129	141.6129	0.029	0.0000	0.0000
2025/02/19	2038	08/05/2025	139.68 Call	Bond Future	1891.8400	1.8918	1932.9300	1.9329	2.172	0.0000	0.0000
2025/02/19	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2038	07/08/2025		Bond Future	142.2598	142.2598	142.3020	142.3020	0.030	0.0000	0.0000
2025/02/19	2038	07/08/2025	139.56 Call	Bond Future	2699.7900	2.6998	2742.0400	2.7420	1.565	0.0000	0.0000
2025/02/19	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2038	06/11/2025		Bond Future	145.0458	145.0458	145.0901	145.0901	0.031	0.0000	0.0000
2025/02/19	2038	06/11/2025	143.88 Call	Bond Future	1165.8200	1.1658	1210.0700	1.2101	3.796	0.0000	0.0000
2025/02/19	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2038	05/02/2026		Bond Future	145.7105	145.7105	145.7547	145.7547	0.030	0.0000	0.0000
2025/02/19	2038	05/02/2026	143.20 Call	Bond Future	2510.4900	2.5105	2554.7300	2.5547	1.762	0.0000	0.0000
2025/02/19	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2038	07/05/2026		Bond Future	148.4540	148.4540	148.5006	148.5006	0.031	0.0000	0.0000
2025/02/19	2038	07/05/2026	144.53 Call	Bond Future	3923.9800	3.9240	3970.5700	3.9706	1.187	0.0000	0.0000
2025/02/19	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	
2025/02/19	2040	08/05/2025	13.43 Put	Bond Future	21.4000	0.0214	24.9600	0.0250	16.636	0.0000	0.0000
2025/02/19	2040	08/05/2025	13.43 Call	Bond Future	11715.4500	11.7155	11327.2400	11.3272	3.314	0.0000	0.0000
2025/02/19	2040	08/05/2025	12.75 Put	Bond Future	137.7000	0.1377	157.0700	0.1571	14.067	0.0000	0.0000
2025/02/19	2040	08/05/2025	12.75 Call	Bond Future	8355.8800	8.3559	7983.4800	7.9835	4.457	0.0000	0.0000
2025/02/19	2040	08/05/2025	13.50 Put	Bond Future	17.3200	0.0173	20.2400	0.0202	16.859	0.0000	0.0000
2025/02/19	2040	08/05/2025	13.50 Call	Bond Future	12055.0100	12.0550	11666.1600	11.6662	3.226	0.0000	0.0000
2025/02/19	2040	08/05/2025		Bond Future	11.3178	86.0774	11.3812	85.6857	0.560	0.0000	0.0000
2025/02/19	2040	08/05/2025	12.63 Call	Bond Future	7752.4200	7.7524	7384.8900	7.3849	4.741	0.0000	0.0000
2025/02/19	2040	08/05/2025	12.63 Put	Bond Future	174.5200	0.1745	198.7600	0.1988	13.890	0.0000	0.0000
2025/02/19	2040	07/08/2025		Bond Future	11.4353	83.2517	11.5010	82.8529	0.575	0.0000	0.0000
2025/02/19	2040	07/08/2025	13.29 Call	Bond Future	10530.3600	10.5304	10161.1400	10.1611	3.506	0.0000	0.0000
2025/02/19	2040	07/08/2025	13.29 Put	Bond Future	300.9500	0.3010	330.4700	0.3305	9.809	0.0000	0.0000
2025/02/19	2040	06/11/2025		Bond Future	11.5535	84.8611	11.6216	84.4554	0.589	0.0000	0.0000
2025/02/19	2040	06/11/2025	11.84 Call	Bond Future	4372.3400	4.3723	4127.1900	4.1272	5.607	0.0000	0.0000
2025/02/19	2040	06/11/2025	11.84 Put	Bond Future	2684.7700	2.6848	2845.2900	2.8453	5.979	0.0000	0.0000
2025/02/19	2040	05/02/2026		Bond Future	11.6819	81.9834	11.7525	81.5706	0.605	0.0000	0.0000
2025/02/19	2040	05/02/2026	11.49 Call	Bond Future	3509.5400	3.5095	3309.1200	3.3091	5.711	0.0000	0.0000
2025/02/19	2040	05/02/2026	11.49 Put	Bond Future	4646.5600	4.6466	4858.9100	4.8589	4.570	0.0000	0.0000
2025/02/19	2040	07/05/2026		Bond Future	11.8293	83.5029	11.9026	83.0834	0.620	0.0000	0.0000
2025/02/19	2040	07/05/2026	11.67 Call	Bond Future	4048.5100	4.0485	3839.3400	3.8393	5.167	0.0000	0.0000
2025/02/19	2040	07/05/2026	11.67 Put	Bond Future	4971.7400	4.9717	5182.0500	5.1821	4.230	0.0000	0.0000
2025/02/19	2044	08/05/2025	11.76 Call	Bond Future	3039.0600	3.0391	2727.4200	2.7274	10.254	0.0000	0.0000
2025/02/19	2044	08/05/2025	11.76 Put	Bond Future	1165.0100	1.1650	1320.0500	1.3201	13.308	0.0000	0.0000
2025/02/19	2044	08/05/2025	11.35 Put	Bond Future	2254.8700	2.2549	2508.0400	2.5080	11.228	0.0000	0.0000
2025/02/19	2044	08/05/2025	11.35 Call	Bond Future	1553.6600	1.5537	1340.1500	1.3402	13.742	0.0000	0.0000
2025/02/19	2044	08/05/2025	10.85 Put	Bond Future	4483.5300	4.4835	4860.6100	4.8606	8.410	0.0000	0.0000
2025/02/19	2044	08/05/2025	10.85 Call	Bond Future	451.0300	0.4510	361.4300	0.3614	19.866	0.0000	0.0000
2025/02/19	2044	08/05/2025	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/02/19	2044	08/05/2025	Put	Bond Future	18272.0100	18.2720	18738.6900	18.7387	2.554	0.0000	0.0000
2025/02/19	2044	08/05/2025	12.40 Call	Bond Future	6001.5700	6.0016	5592.9900	5.5930	6.808	0.0000	0.0000
2025/02/19	2044	08/05/2025	12.40 Put	Bond Future	367.5900	0.3676	425.6900	0.4257	15.806	0.0000	0.0000
2025/02/19	2044	08/05/2025	11.65 Call	Bond Future	2597.2100	2.5972	2309.6200	2.3096	11.073	0.0000	0.0000
2025/02/19	2044	08/05/2025	11.65 Put	Bond Future	1400.8100	1.4008	1579.9000	1.5799	12.785	0.0000	0.0000
2025/02/19	2044	08/05/2025	10.92 Put	Bond Future	4108.7300	4.1087	4470.5200	4.4705	8.805	0.0000	0.0000
2025/02/19	2044	08/05/2025	10.92 Call	Bond Future	555.7900	0.5558	450.9000	0.4509	18.872	0.0000	0.0000
2025/02/19	2044	08/05/2025		Bond Future	11.4595	81.7280	11.5333	81.2613	0.644	0.0000	0.0000
2025/02/19	2044	08/05/2025	12.72 Call	Bond Future	7602.9200	7.6029	7169.5400	7.1695	5.700	0.0000	0.0000
2025/02/19	2044	08/05/2025	12.72 Put	Bond Future	199.7400	0.1997	233.0400	0.2330	16.672	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	
2025/02/19	2044	07/08/2025		Bond Future	11.5725	78.9423	11.6489	78.4672	0.660	0.0000	0.0000
2025/02/19	2044	07/08/2025	13.34 Call	Bond Future	10278.6600	10.2787	9845.4500	9.8455	4.215	0.0000	0.0000
2025/02/19	2044	07/08/2025	13.34 Put	Bond Future	374.3200	0.3743	416.2300	0.4162	11.196	0.0000	0.0000
2025/02/19	2044	06/11/2025		Bond Future	11.6857	80.4685	11.7648	79.9849	0.677	0.0000	0.0000
2025/02/19	2044	06/11/2025	11.88 Call	Bond Future	4140.0700	4.1401	3860.5400	3.8605	6.752	0.0000	0.0000
2025/02/19	2044	06/11/2025	11.88 Put	Bond Future	2960.3700	2.9604	3164.4200	3.1644	6.893	0.0000	0.0000
2025/02/19	2044	05/02/2026		Bond Future	11.8081	77.6314	11.8901	77.1393	0.694	0.0000	0.0000
2025/02/19	2044	05/02/2026	11.56 Call	Bond Future	3525.2400	3.5252	3292.5500	3.2926	6.601	0.0000	0.0000
2025/02/19	2044	05/02/2026	11.56 Put	Bond Future	5046.4800	5.0465	5305.9800	5.3060	5.142	0.0000	0.0000
2025/02/19	2044	07/05/2026		Bond Future	11.9476	79.0701	12.0325	78.5697	0.711	0.0000	0.0000
2025/02/19	2044	07/05/2026	11.80 Call	Bond Future	4194.4900	4.1945	3944.0900	3.9441	5.970	0.0000	0.0000
2025/02/19	2044	07/05/2026	11.80 Put	Bond Future	5076.1700	5.0762	5326.1700	5.3262	4.925	0.0000	0.0000
2025/02/19	2046	08/05/2025		Bond Future	121.4017	121.4017	122.4725	122.4725	0.882	0.0000	0.0000
2025/02/19	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	502.4700	0.5025	100.000	0.0000	0.0000
2025/02/19	2046	08/05/2025	121.97 Put	Bond Future	568.2700	0.5683	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/19	2046	07/08/2025		Bond Future	123.8087	123.8087	124.9017	124.9017	0.883	0.0000	0.0000
2025/02/19	2046	07/08/2025	118.69 Call	Bond Future	5118.6700	5.1187	6211.7000	6.2117	21.354	0.0000	0.0000
2025/02/19	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2046	06/11/2025		Bond Future	123.9847	123.9847	125.0991	125.0991	0.899	0.0000	0.0000
2025/02/19	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2046	06/11/2025	125.41 Put	Bond Future	1425.3000	1.4253	310.9200	0.3109	78.186	0.0000	0.0000
2025/02/19	2046	05/02/2026		Bond Future	126.3983	126.3983	127.5353	127.5353	0.899	0.0000	0.0000
2025/02/19	2046	05/02/2026	121.65 Call	Bond Future	4748.3400	4.7483	5885.2900	5.8853	23.944	0.0000	0.0000
2025/02/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2046	07/05/2026		Bond Future	126.4889	126.4889	127.6458	127.6458	0.915	0.0000	0.0000
2025/02/19	2046	07/05/2026	124.95 Call	Bond Future	1538.8900	1.5389	2695.8300	2.6958	75.180	0.0000	0.0000
2025/02/19	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2050	08/05/2025		Bond Future	122.9767	122.9767	123.3595	123.3595	0.311	0.0000	0.0000
2025/02/19	2050	08/05/2025	121.16 Call	Bond Future	1816.6800	1.8167	2199.5200	2.1995	21.074	0.0000	0.0000
2025/02/19	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2050	07/08/2025		Bond Future	123.0543	123.0543	123.4450	123.4450	0.318	0.0000	0.0000
2025/02/19	2050	07/08/2025	119.89 Call	Bond Future	3164.2500	3.1643	3554.9500	3.5550	12.347	0.0000	0.0000
2025/02/19	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2050	06/11/2025		Bond Future	125.4640	125.4640	125.8638	125.8638	0.319	0.0000	0.0000
2025/02/19	2050	06/11/2025	124.42 Call	Bond Future	1044.0200	1.0440	1443.7600	1.4438	38.289	0.0000	0.0000
2025/02/19	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2050	05/02/2026		Bond Future	125.5001	125.5001	125.9064	125.9064	0.324	0.0000	0.0000
2025/02/19	2050	05/02/2026	122.82 Call	Bond Future	2680.0600	2.6801	3086.4100	3.0864	15.162	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
2025/02/19	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	2050	07/05/2026		Bond Future	127.8625	127.8625	128.2780	0.325	0.0000	0.0000
2025/02/19	2050	07/05/2026	124.07 Call	Bond Future	3792.4700	3.7925	4207.9500	4.2080	10.955	0.0000
2025/02/19	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	AL37	06/02/2025		Index Future	1074.0060	1074.0060	1074.0060	1074.0060	0.000	0.0000
2025/02/19	AL37	08/05/2025		Index Future	1093.6420	1093.6420	1091.1960	1091.1960	0.224	0.0000
2025/02/19	AL37	07/08/2025		Index Future	1115.0690	1115.0690	1112.5780	1112.5780	0.223	0.0000
2025/02/19	AL37	06/11/2025		Index Future	1136.6630	1136.6630	1134.1280	1134.1280	0.223	0.0000
2025/02/19	AL37	05/02/2026		Index Future	1158.5590	1158.5590	1155.9780	1155.9780	0.223	0.0000
2025/02/19	AL37	07/05/2026		Index Future	1180.1670	1180.1670	1177.5420	1177.5420	0.222	0.0000
2025/02/19	AL7T	06/02/2025		Index Future	1285.8190	1285.8190	1285.8190	1285.8190	0.000	0.0000
2025/02/19	AL7T	08/05/2025		Index Future	1308.6010	1308.6010	1303.0910	1303.0910	0.421	0.0000
2025/02/19	AL7T	07/08/2025		Index Future	1334.2400	1334.2400	1328.6250	1328.6250	0.421	0.0000
2025/02/19	AL7T	06/11/2025		Index Future	1360.0790	1360.0790	1354.3590	1354.3590	0.421	0.0000
2025/02/19	AL7T	05/02/2026		Index Future	1386.2780	1386.2780	1380.4520	1380.4520	0.420	0.0000
2025/02/19	AL7T	07/05/2026		Index Future	1412.1330	1412.1330	1406.2040	1406.2040	0.420	0.0000
2025/02/19	ALBI	06/02/2025		Index Future	1104.1670	1104.1670	1104.1670	1104.1670	0.000	0.0000
2025/02/19	ALBI	08/05/2025		Index Future	1125.7170	1125.7170	1121.3480	1121.3480	0.388	0.0000
2025/02/19	ALBI	07/08/2025		Index Future	1147.7730	1147.7730	1143.3210	1143.3210	0.388	0.0000
2025/02/19	ALBI	06/11/2025		Index Future	1170.0010	1170.0010	1165.4660	1165.4660	0.388	0.0000
2025/02/19	ALBI	05/02/2026		Index Future	1192.5390	1192.5390	1187.9200	1187.9200	0.387	0.0000
2025/02/19	ALBI	07/05/2026		Index Future	1214.7810	1214.7810	1210.0800	1210.0800	0.387	0.0000
2025/02/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/02/19	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	
2025/02/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/19	ES33	08/05/2025		Bond Future	11.2801	81.0889	11.3532	80.7537	0.648	0.0000	0.0000
2025/02/19	ES33	08/05/2025	12.73 Call	Bond Future	6316.8900	6.3169	5981.6600	5.9817	5.307	0.0000	0.0000
2025/02/19	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES33	07/08/2025		Bond Future	11.4184	82.6964	11.4947	82.3553	0.669	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	
2025/02/19	ES33	07/08/2025	13.56 Call	Bond Future	8891.8400	8.8918	8550.6800	8.5507	3.837	0.0000	0.0000
2025/02/19	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES33	06/11/2025		Bond Future	11.5751	80.5189	11.6549	80.1719	0.689	0.0000	0.0000
2025/02/19	ES33	06/11/2025	12.01 Call	Bond Future	1868.7000	1.8687	1521.7000	1.5217	18.569	0.0000	0.0000
2025/02/19	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES33	05/02/2026		Bond Future	11.7496	82.0849	11.8331	81.7318	0.711	0.0000	0.0000
2025/02/19	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES33	05/02/2026	11.49 Put	Bond Future	1110.5700	1.1106	1463.6300	1.4636	31.791	0.0000	0.0000
2025/02/19	ES33	07/05/2026		Bond Future	11.9428	79.8309	12.0302	79.4722	0.732	0.0000	0.0000
2025/02/19	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES33	07/05/2026	11.69 Put	Bond Future	1049.6300	1.0496	1408.3100	1.4083	34.172	0.0000	0.0000
2025/02/19	ES42	08/05/2025		Bond Future	11.8249	76.3002	11.8932	75.9023	0.577	0.0000	0.0000
2025/02/19	ES42	08/05/2025	13.25 Call	Bond Future	7669.2900	7.6693	7271.4300	7.2714	5.188	0.0000	0.0000
2025/02/19	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES42	07/08/2025		Bond Future	11.9455	77.8123	12.0161	77.4072	0.592	0.0000	0.0000
2025/02/19	ES42	07/08/2025	13.79 Call	Bond Future	9540.1000	9.5401	9135.0300	9.1350	4.246	0.0000	0.0000
2025/02/19	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES42	06/11/2025		Bond Future	12.0770	75.0698	12.1503	74.6576	0.607	0.0000	0.0000
2025/02/19	ES42	06/11/2025	12.39 Call	Bond Future	1735.9300	1.7359	1323.7100	1.3237	23.746	0.0000	0.0000
2025/02/19	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES42	05/02/2026		Bond Future	12.2157	76.5282	12.2917	76.1087	0.622	0.0000	0.0000
2025/02/19	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES42	05/02/2026	11.85 Put	Bond Future	2071.5000	2.0715	2491.0300	2.4910	20.252	0.0000	0.0000
2025/02/19	ES42	07/05/2026		Bond Future	12.3717	73.7000	12.4506	73.2735	0.638	0.0000	0.0000
2025/02/19	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	ES42	07/05/2026	12.20 Put	Bond Future	941.4300	0.9414	1367.9300	1.3679	45.303	0.0000	0.0000
2025/02/19	GOVI	06/02/2025		GOVI	1087.4840	1087.4840	1087.4840	1087.4840	0.000	0.0000	0.0000
2025/02/19	GOVI	08/05/2025		GOVI	1108.5600	1108.5600	1104.3410	1104.3410	0.381	0.0000	0.0000
2025/02/19	GOVI	08/05/2025	1,022.00 Call	GOVI	865600.0000	86.5600	823410.0000	82.3410	4.874	0.0000	0.0000
2025/02/19	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	GOVI	07/08/2025		GOVI	1130.2790	1130.2790	1125.9810	1125.9810	0.380	0.0000	0.0000
2025/02/19	GOVI	07/08/2025	1,011.00 Call	GOVI	1192790.0000	119.2790	1149810.0000	114.9810	3.603	0.0000	0.0000
2025/02/19	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	GOVI	06/11/2025		GOVI	1152.1680	1152.1680	1147.7900	1147.7900	0.380	0.0000	0.0000
2025/02/19	GOVI	06/11/2025	1,112.00 Call	GOVI	401680.0000	40.1680	357900.0000	35.7900	10.899	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
2025/02/19	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	GOVI	05/02/2026		GOVI	1174.3630	1174.3630	1169.9030	1169.9030	0.380	0.0000
2025/02/19	GOVI	05/02/2026	1,150. Call 00	GOVI	243630.0000	24.3630	199030.0000	19.9030	18.306	0.0000
2025/02/19	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/19	GOVI	07/05/2026		GOVI	1196.2660	1196.2660	1191.7270	1191.7270	0.379	0.0000
2025/02/19	GOVI	07/05/2026	1,177. Call 00	GOVI	192660.0000	19.2660	147270.0000	14.7270	23.560	0.0000
2025/02/19	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/19	IGOV	06/02/2025		Index Future	371.4580	371.4580	371.4580	371.4580	0.000	0.0000
2025/02/19	IGOV	08/05/2025		Index Future	381.3210	381.3210	382.7250	382.7250	0.368	0.0000
2025/02/19	IGOV	07/08/2025		Index Future	388.8840	388.8840	390.3160	390.3160	0.368	0.0000
2025/02/19	IGOV	06/11/2025		Index Future	396.5050	396.5050	397.9670	397.9670	0.369	0.0000
2025/02/19	IGOV	05/02/2026		Index Future	404.2310	404.2310	405.7230	405.7230	0.369	0.0000
2025/02/19	IGOV	07/05/2026		Index Future	411.8570	411.8570	413.3780	413.3780	0.369	0.0000
2025/02/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/02/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/02/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/02/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/02/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/02/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/02/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/02/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/02/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/02/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/02/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/02/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/02/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/02/19	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2025/02/19	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/02/19	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/02/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/02/19	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	
2025/02/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/19	R033	08/05/2025		Bond Future	10.1039	100.5975	10.1526	100.3384	0.482	0.0000	0.0000
2025/02/19	R033	08/05/2025	10.33 Call	Bond Future	2163.0500	2.1631	1993.3500	1.9934	7.845	0.0000	0.0000
2025/02/19	R033	08/05/2025	10.33 Put	Bond Future	967.4300	0.9674	1056.8700	1.0569	9.245	0.0000	0.0000
2025/02/19	R033	07/08/2025		Bond Future	10.2050	102.5674	10.2559	102.3041	0.499	0.0000	0.0000
2025/02/19	R033	07/08/2025	10.33 Call	Bond Future	2505.0600	2.5051	2354.3600	2.3544	6.016	0.0000	0.0000
2025/02/19	R033	07/08/2025	10.33 Put	Bond Future	1860.3100	1.8603	1972.9300	1.9729	6.054	0.0000	0.0000
2025/02/19	R033	06/11/2025		Bond Future	10.3198	99.5066	10.3731	99.2391	0.516	0.0000	0.0000
2025/02/19	R033	06/11/2025	10.33 Call	Bond Future	2605.3100	2.6053	2464.5200	2.4645	5.404	0.0000	0.0000
2025/02/19	R033	06/11/2025	10.33 Put	Bond Future	2554.1800	2.5542	2680.8700	2.6809	4.960	0.0000	0.0000
2025/02/19	R033	05/02/2026		Bond Future	10.4470	101.4191	10.5029	101.1473	0.535	0.0000	0.0000
2025/02/19	R033	05/02/2026	10.49 Call	Bond Future	3249.8000	3.2498	3104.2500	3.1043	4.479	0.0000	0.0000
2025/02/19	R033	05/02/2026	10.49 Put	Bond Future	3040.4900	3.0405	3166.6800	3.1667	4.150	0.0000	0.0000
2025/02/19	R033	07/05/2026		Bond Future	10.5972	98.2575	10.6557	97.9819	0.553	0.0000	0.0000
2025/02/19	R033	07/05/2026	10.38 Call	Bond Future	2833.4400	2.8334	2702.7400	2.7027	4.613	0.0000	0.0000
2025/02/19	R033	07/05/2026	10.38 Put	Bond Future	3864.2100	3.8642	4009.0600	4.0091	3.749	0.0000	0.0000
2025/02/19	R035	08/05/2025	10.08 Put	Bond Future	3361.2300	3.3612	3683.8000	3.6838	9.597	0.0000	0.0000
2025/02/19	R035	08/05/2025	10.08 Call	Bond Future	449.9600	0.4500	359.5500	0.3596	20.093	0.0000	0.0000
2025/02/19	R035	08/05/2025	10.58 Put	Bond Future	1571.0700	1.5711	1775.5900	1.7756	13.018	0.0000	0.0000
2025/02/19	R035	08/05/2025	10.58 Call	Bond Future	1514.4600	1.5145	1306.0000	1.3060	13.765	0.0000	0.0000
2025/02/19	R035	08/05/2025	11.01 Call	Bond Future	3027.0800	3.0271	2726.6900	2.7267	9.923	0.0000	0.0000
2025/02/19	R035	08/05/2025	11.01 Put	Bond Future	722.6900	0.7227	835.2800	0.8353	15.579	0.0000	0.0000
2025/02/19	R035	08/05/2025	11.70 Call	Bond Future	6097.9400	6.0979	5717.7800	5.7178	6.234	0.0000	0.0000
2025/02/19	R035	08/05/2025	11.70 Put	Bond Future	177.6300	0.1776	210.4500	0.2105	18.477	0.0000	0.0000
2025/02/19	R035	08/05/2025	10.95 Call	Bond Future	2789.8100	2.7898	2500.3700	2.5004	10.375	0.0000	0.0000
2025/02/19	R035	08/05/2025	10.95 Put	Bond Future	809.7900	0.8098	933.3300	0.9333	15.256	0.0000	0.0000
2025/02/19	R035	08/05/2025	10.44 Put	Bond Future	1977.9500	1.9780	2216.9600	2.2170	12.084	0.0000	0.0000
2025/02/19	R035	08/05/2025	10.44 Call	Bond Future	1134.1000	1.1341	960.1300	0.9601	15.340	0.0000	0.0000
2025/02/19	R035	08/05/2025	13.35 Call	Bond Future	13778.0200	13.7780	13365.5900	13.3656	2.993	0.0000	0.0000
2025/02/19	R035	08/05/2025	13.35 Put	Bond Future	2.3800	0.0024	2.9300	0.0029	23.109	0.0000	0.0000
2025/02/19	R035	08/05/2025	12.70 Call	Bond Future	10827.0200	10.8270	10418.0100	10.4180	3.778	0.0000	0.0000
2025/02/19	R035	08/05/2025	12.70 Put	Bond Future	19.5800	0.0196	23.5500	0.0236	20.276	0.0000	0.0000
2025/02/19	R035	08/05/2025	11.46 Put	Bond Future	294.2000	0.2942	346.0900	0.3461	17.638	0.0000	0.0000
2025/02/19	R035	08/05/2025	11.46 Call	Bond Future	4980.2600	4.9803	4619.1700	4.6192	7.250	0.0000	0.0000
2025/02/19	R035	08/05/2025		Bond Future	10.5901	91.4534	10.6643	91.0404	0.700	0.0000	0.0000
2025/02/19	R035	08/05/2025	11.78 Call	Bond Future	6475.9700	6.4760	6091.0000	6.0910	5.945	0.0000	0.0000
2025/02/19	R035	08/05/2025	11.78 Put	Bond Future	149.6700	0.1497	177.6800	0.1777	18.715	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	
2025/02/19	R035	07/08/2025		Bond Future	10.6945	93.2447	10.7717	92.8244	0.722	0.0000	0.0000
2025/02/19	R035	07/08/2025	12.65 Call	Bond Future	10099.9400	10.0999	9707.2700	9.7073	3.888	0.0000	0.0000
2025/02/19	R035	07/08/2025	12.65 Put	Bond Future	227.0000	0.2270	254.6400	0.2546	12.176	0.0000	0.0000
2025/02/19	R035	07/08/2025	10.08 Put	Bond Future	4337.4900	4.3375	4642.1400	4.6421	7.024	0.0000	0.0000
2025/02/19	R035	07/08/2025	10.08 Call	Bond Future	894.5700	0.8946	778.9100	0.7789	12.929	0.0000	0.0000
2025/02/19	R035	07/08/2025	10.58 Put	Bond Future	2609.1100	2.6091	2832.1100	2.8321	8.547	0.0000	0.0000
2025/02/19	R035	07/08/2025	10.58 Call	Bond Future	1980.8300	1.9808	1783.5200	1.7835	9.961	0.0000	0.0000
2025/02/19	R035	07/08/2025	11.34 Call	Bond Future	4538.7800	4.5388	4233.1400	4.2331	6.734	0.0000	0.0000
2025/02/19	R035	07/08/2025	11.34 Put	Bond Future	1104.3900	1.1044	1219.0600	1.2191	10.383	0.0000	0.0000
2025/02/19	R035	07/08/2025	11.30 Call	Bond Future	4384.4100	4.3844	4083.3400	4.0833	6.867	0.0000	0.0000
2025/02/19	R035	07/08/2025	11.30 Put	Bond Future	1157.6000	1.1576	1276.8400	1.2768	10.301	0.0000	0.0000
2025/02/19	R035	06/11/2025	9.91 Put	Bond Future	5923.6500	5.9237	6247.6400	6.2476	5.469	0.0000	0.0000
2025/02/19	R035	06/11/2025	9.91 Call	Bond Future	922.8300	0.9228	819.2500	0.8193	11.224	0.0000	0.0000
2025/02/19	R035	06/11/2025	10.41 Put	Bond Future	3984.2300	3.9842	4245.2800	4.2453	6.552	0.0000	0.0000
2025/02/19	R035	06/11/2025	10.41 Call	Bond Future	1796.2600	1.7963	1629.7400	1.6297	9.270	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.43 Call	Bond Future	4831.1700	4.8312	4538.3700	4.5384	6.061	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.43 Put	Bond Future	1620.6200	1.6206	1755.3900	1.7554	8.316	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.95 Call	Bond Future	6804.6700	6.8047	6466.9600	6.4670	4.963	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.95 Put	Bond Future	1006.9100	1.0069	1096.7700	1.0968	8.924	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.45 Call	Bond Future	4903.6300	4.9036	4608.8200	4.6088	6.012	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.45 Put	Bond Future	1591.5800	1.5916	1724.3400	1.7243	8.341	0.0000	0.0000
2025/02/19	R035	06/11/2025	10.95 Put	Bond Future	2497.1000	2.4971	2686.5200	2.6865	7.586	0.0000	0.0000
2025/02/19	R035	06/11/2025	10.95 Call	Bond Future	3222.1900	3.2222	2984.0400	2.9840	7.391	0.0000	0.0000
2025/02/19	R035	06/11/2025	10.08 Put	Bond Future	5198.4100	5.1984	5502.5400	5.5025	5.850	0.0000	0.0000
2025/02/19	R035	06/11/2025	10.08 Call	Bond Future	1166.7600	1.1668	1043.3200	1.0433	10.580	0.0000	0.0000
2025/02/19	R035	06/11/2025	10.58 Put	Bond Future	3449.4800	3.4495	3687.5500	3.6876	6.902	0.0000	0.0000
2025/02/19	R035	06/11/2025	10.58 Call	Bond Future	2192.2800	2.1923	2002.7800	2.0028	8.644	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.67 Call	Bond Future	5720.0000	5.7200	5404.6300	5.4046	5.513	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.67 Put	Bond Future	1302.0300	1.3020	1414.2300	1.4142	8.617	0.0000	0.0000
2025/02/19	R035	06/11/2025		Bond Future	10.8134	90.5425	10.8938	90.1149	0.743	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.20 Call	Bond Future	4026.8100	4.0268	3758.6700	3.7587	6.659	0.0000	0.0000
2025/02/19	R035	06/11/2025	11.20 Put	Bond Future	1995.3000	1.9953	2154.7300	2.1547	7.990	0.0000	0.0000
2025/02/19	R035	05/02/2026		Bond Future	10.9449	92.2837	11.0288	91.8486	0.766	0.0000	0.0000
2025/02/19	R035	05/02/2026	10.79 Call	Bond Future	3076.2600	3.0763	2866.2800	2.8663	6.826	0.0000	0.0000
2025/02/19	R035	05/02/2026	10.79 Put	Bond Future	3887.1100	3.8871	4112.1900	4.1122	5.790	0.0000	0.0000
2025/02/19	R035	07/05/2026		Bond Future	11.0883	89.4920	11.1757	89.0499	0.789	0.0000	0.0000
2025/02/19	R035	07/05/2026	10.86 Call	Bond Future	3158.8000	3.1588	2950.8200	2.9508	6.584	0.0000	0.0000
2025/02/19	R035	07/05/2026	10.86 Put	Bond Future	4327.0600	4.3271	4561.2000	4.5612	5.411	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	
2025/02/19	R038	08/05/2025		Bond Future	11.0719	99.9167	11.1457	99.4234	0.666	0.0000	0.0000
2025/02/19	R038	08/05/2025	11.24 Call	Bond Future	2504.9300	2.5049	2205.7500	2.2058	11.944	0.0000	0.0000
2025/02/19	R038	08/05/2025	11.24 Put	Bond Future	1385.7300	1.3857	1579.9100	1.5799	14.013	0.0000	0.0000
2025/02/19	R038	07/08/2025		Bond Future	11.1863	101.8733	11.2629	101.3711	0.685	0.0000	0.0000
2025/02/19	R038	07/08/2025	11.24 Call	Bond Future	2980.8000	2.9808	2711.6900	2.7117	9.028	0.0000	0.0000
2025/02/19	R038	07/08/2025	11.24 Put	Bond Future	2628.1600	2.6282	2861.2200	2.8612	8.868	0.0000	0.0000
2025/02/19	R038	06/11/2025		Bond Future	11.3115	98.3574	11.3911	97.8466	0.704	0.0000	0.0000
2025/02/19	R038	06/11/2025	11.24 Call	Bond Future	3208.5100	3.2085	2954.6400	2.9546	7.912	0.0000	0.0000
2025/02/19	R038	06/11/2025	11.24 Put	Bond Future	3670.5100	3.6705	3927.5100	3.9275	7.002	0.0000	0.0000
2025/02/19	R038	06/11/2025	12.33 Call	Bond Future	7652.0600	7.6521	7260.1700	7.2602	5.121	0.0000	0.0000
2025/02/19	R038	06/11/2025	12.33 Put	Bond Future	1401.6300	1.4016	1520.6100	1.5206	8.489	0.0000	0.0000
2025/02/19	R038	06/11/2025	10.98 Put	Bond Future	4577.5300	4.5775	4876.0000	4.8760	6.520	0.0000	0.0000
2025/02/19	R038	06/11/2025	10.98 Call	Bond Future	2407.6200	2.4076	2195.2200	2.1952	8.822	0.0000	0.0000
2025/02/19	R038	05/02/2026		Bond Future	11.4460	100.2475	11.5288	99.7276	0.724	0.0000	0.0000
2025/02/19	R038	05/02/2026	11.44 Call	Bond Future	4291.0000	4.2910	4019.5300	4.0195	6.326	0.0000	0.0000
2025/02/19	R038	05/02/2026	11.44 Put	Bond Future	4328.8200	4.3288	4577.1700	4.5772	5.737	0.0000	0.0000
2025/02/19	R038	07/05/2026		Bond Future	11.5976	96.6219	11.6838	96.0936	0.743	0.0000	0.0000
2025/02/19	R038	07/05/2026	11.40 Call	Bond Future	4047.8800	4.0479	3793.0300	3.7930	6.296	0.0000	0.0000
2025/02/19	R038	07/05/2026	11.40 Put	Bond Future	5275.1800	5.2752	5548.6400	5.5486	5.184	0.0000	0.0000
2025/02/19	R053	08/05/2025		Bond Future	11.3665	103.5071	11.4404	102.8778	0.650	0.0000	0.0000
2025/02/19	R053	08/05/2025	12.64 Call	Bond Future	10152.1400	10.1521	9561.8100	9.5618	5.815	0.0000	0.0000
2025/02/19	R053	08/05/2025	12.64 Put	Bond Future	212.2700	0.2123	251.2200	0.2512	18.349	0.0000	0.0000
2025/02/19	R053	07/08/2025		Bond Future	11.4676	105.5339	11.5441	104.8931	0.667	0.0000	0.0000
2025/02/19	R053	07/08/2025	13.17 Call	Bond Future	13236.8400	13.2368	12656.9700	12.6570	4.381	0.0000	0.0000
2025/02/19	R053	07/08/2025	13.17 Put	Bond Future	537.0200	0.5370	597.9100	0.5979	11.338	0.0000	0.0000
2025/02/19	R053	06/11/2025		Bond Future	11.5767	101.7104	11.6560	101.0583	0.685	0.0000	0.0000
2025/02/19	R053	06/11/2025	11.76 Call	Bond Future	5275.7200	5.2757	4899.7300	4.8997	7.127	0.0000	0.0000
2025/02/19	R053	06/11/2025	11.76 Put	Bond Future	3779.6200	3.7796	4055.7400	4.0557	7.305	0.0000	0.0000
2025/02/19	R053	05/02/2026		Bond Future	11.6924	103.6647	11.7746	103.0010	0.703	0.0000	0.0000
2025/02/19	R053	05/02/2026	11.49 Call	Bond Future	4392.2100	4.3922	4077.4300	4.0774	7.167	0.0000	0.0000
2025/02/19	R053	05/02/2026	11.49 Put	Bond Future	6061.2900	6.0613	6410.2500	6.4103	5.757	0.0000	0.0000
2025/02/19	R053	07/05/2026		Bond Future	11.8206	99.7252	11.9059	99.0504	0.722	0.0000	0.0000
2025/02/19	R053	07/05/2026	11.69 Call	Bond Future	5271.1500	5.2712	4933.5800	4.9336	6.404	0.0000	0.0000
2025/02/19	R053	07/05/2026	11.69 Put	Bond Future	6321.0800	6.3211	6658.3900	6.6584	5.336	0.0000	0.0000
2025/02/19	R186	08/05/2025		Bond Future	8.3925	107.2149	8.4301	107.1582	0.448	0.0000	0.0000
2025/02/19	R186	08/05/2025	8.47 Call	Bond Future	330.9500	0.3310	297.8600	0.2979	9.998	0.0000	0.0000
2025/02/19	R186	08/05/2025	8.47 Put	Bond Future	214.1000	0.2141	237.7300	0.2377	11.037	0.0000	0.0000
2025/02/19	R186	07/08/2025		Bond Future	8.4837	104.0055	8.5281	103.9485	0.524	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	
2025/02/19	R186	07/08/2025	9.68 Call	Bond Future	1610.9200	1.6109	1560.8700	1.5609	3.107	0.0000	0.0000
2025/02/19	R186	07/08/2025	9.68 Put	Bond Future	92.5700	0.0926	99.4700	0.0995	7.454	0.0000	0.0000
2025/02/19	R186	07/08/2025	10.25 Call	Bond Future	2277.2500	2.2773	2223.7300	2.2237	2.350	0.0000	0.0000
2025/02/19	R186	07/08/2025	10.25 Put	Bond Future	46.5500	0.0466	49.9800	0.0500	7.368	0.0000	0.0000
2025/02/19	R186	07/08/2025	9.22 Put	Bond Future	162.4900	0.1625	174.5000	0.1745	7.391	0.0000	0.0000
2025/02/19	R186	07/08/2025	9.22 Call	Bond Future	1100.7700	1.1008	1055.8300	1.0558	4.083	0.0000	0.0000
2025/02/19	R186	06/11/2025		Bond Future	8.6348	106.0170	8.6889	105.9600	0.627	0.0000	0.0000
2025/02/19	R186	06/11/2025	8.13 Call	Bond Future	175.5900	0.1756	158.9100	0.1589	9.499	0.0000	0.0000
2025/02/19	R186	06/11/2025	8.13 Put	Bond Future	709.4600	0.7095	749.8300	0.7498	5.690	0.0000	0.0000
2025/02/19	R186	05/02/2026		Bond Future	8.8966	102.7479	8.9663	102.6907	0.783	0.0000	0.0000
2025/02/19	R186	05/02/2026	8.43 Call	Bond Future	239.8800	0.2399	219.7200	0.2197	8.404	0.0000	0.0000
2025/02/19	R186	05/02/2026	8.43 Put	Bond Future	624.3500	0.6244	661.4100	0.6614	5.936	0.0000	0.0000
2025/02/19	R186	07/05/2026		Bond Future	9.4995	104.6548	9.5972	104.5977	1.028	0.0000	0.0000
2025/02/19	R186	07/05/2026	8.69 Call	Bond Future	150.5600	0.1506	134.4900	0.1345	10.673	0.0000	0.0000
2025/02/19	R186	07/05/2026	8.69 Put	Bond Future	625.7800	0.6258	666.7500	0.6668	6.547	0.0000	0.0000
2025/02/19	R202	08/05/2025		Bond Future	273.3854	273.3854	274.1207	274.1207	0.269	0.0000	0.0000
2025/02/19	R202	08/05/2025	272.31 Call	Bond Future	1075.3900	1.0754	1810.6900	1.8107	68.375	0.0000	0.0000
2025/02/19	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R202	07/08/2025		Bond Future	273.5855	273.5855	274.3364	274.3364	0.274	0.0000	0.0000
2025/02/19	R202	07/08/2025	271.60 Call	Bond Future	1985.5300	1.9855	2736.3700	2.7364	37.816	0.0000	0.0000
2025/02/19	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R202	06/11/2025		Bond Future	278.9436	278.9436	279.7119	279.7119	0.275	0.0000	0.0000
2025/02/19	R202	06/11/2025	275.64 Call	Bond Future	3303.6300	3.3036	4071.8600	4.0719	23.254	0.0000	0.0000
2025/02/19	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R202	05/02/2026		Bond Future	279.0524	279.0524	279.8335	279.8335	0.280	0.0000	0.0000
2025/02/19	R202	05/02/2026	277.82 Call	Bond Future	1232.4200	1.2324	2013.5100	2.0135	63.379	0.0000	0.0000
2025/02/19	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R202	07/05/2026		Bond Future	284.3066	284.3066	285.1055	285.1055	0.281	0.0000	0.0000
2025/02/19	R202	07/05/2026	277.55 Call	Bond Future	6756.6000	6.7566	7555.5000	7.5555	11.824	0.0000	0.0000
2025/02/19	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R209	08/05/2025		Bond Future	10.8098	71.9516	10.8839	71.5801	0.685	0.0000	0.0000
2025/02/19	R209	08/05/2025	11.89 Call	Bond Future	5340.9500	5.3410	5000.5000	5.0005	6.374	0.0000	0.0000
2025/02/19	R209	08/05/2025	11.89 Put	Bond Future	169.2000	0.1692	200.2300	0.2002	18.339	0.0000	0.0000
2025/02/19	R209	07/08/2025		Bond Future	10.9103	73.3605	10.9870	72.9824	0.703	0.0000	0.0000
2025/02/19	R209	07/08/2025	12.68 Call	Bond Future	8342.2900	8.3423	7994.8800	7.9949	4.164	0.0000	0.0000
2025/02/19	R209	07/08/2025	12.68 Put	Bond Future	260.0200	0.2600	290.7300	0.2907	11.811	0.0000	0.0000
2025/02/19	R209	06/11/2025		Bond Future	11.0207	71.6267	11.1002	71.2420	0.721	0.0000	0.0000
2025/02/19	R209	06/11/2025	11.27 Call	Bond Future	3348.5000	3.3485	3121.1200	3.1211	6.791	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	
2025/02/19	R209	06/11/2025	11.27 Put	Bond Future	2151.0400	2.1510	2308.3800	2.3084	7.315	0.0000	0.0000
2025/02/19	R209	05/02/2026		Bond Future	11.1397	73.0037	11.2222	72.6122	0.741	0.0000	0.0000
2025/02/19	R209	05/02/2026	10.93 Call	Bond Future	2731.6100	2.7316	2546.1800	2.5462	6.788	0.0000	0.0000
2025/02/19	R209	05/02/2026	10.93 Put	Bond Future	3739.7300	3.7397	3945.8300	3.9458	5.511	0.0000	0.0000
2025/02/19	R209	07/05/2026		Bond Future	11.2744	71.2077	11.3600	70.8097	0.759	0.0000	0.0000
2025/02/19	R209	07/05/2026	11.07 Call	Bond Future	3085.4200	3.0854	2893.4000	2.8934	6.223	0.0000	0.0000
2025/02/19	R209	07/05/2026	11.07 Put	Bond Future	4047.6000	4.0476	4253.5300	4.2535	5.088	0.0000	0.0000
2025/02/19	R210	08/05/2025		Bond Future	245.1760	245.1760	246.0426	246.0426	0.353	0.0000	0.0000
2025/02/19	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R210	08/05/2025	248.03 Put	Bond Future	2853.9800	2.8540	1987.4400	1.9874	30.363	0.0000	0.0000
2025/02/19	R210	07/08/2025		Bond Future	250.0370	250.0370	250.9228	250.9228	0.354	0.0000	0.0000
2025/02/19	R210	07/08/2025	248.44 Call	Bond Future	1596.9700	1.5970	2482.7900	2.4828	55.469	0.0000	0.0000
2025/02/19	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R210	06/11/2025		Bond Future	251.5255	251.5255	252.4289	252.4289	0.359	0.0000	0.0000
2025/02/19	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	288.9300	0.2889	100.000	0.0000	0.0000
2025/02/19	R210	06/11/2025	252.14 Put	Bond Future	614.4900	0.6145	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/19	R210	05/02/2026		Bond Future	256.4226	256.4226	257.3458	257.3458	0.360	0.0000	0.0000
2025/02/19	R210	05/02/2026	253.10 Call	Bond Future	3322.6400	3.3226	4245.8400	4.2458	27.785	0.0000	0.0000
2025/02/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R210	07/05/2026		Bond Future	257.7821	257.7821	258.7212	258.7212	0.364	0.0000	0.0000
2025/02/19	R210	07/05/2026	255.40 Call	Bond Future	2382.1100	2.3821	3321.2400	3.3212	39.424	0.0000	0.0000
2025/02/19	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	R213	08/05/2025		Bond Future	9.5739	90.1345	9.6284	89.9130	0.570	0.0000	0.0000
2025/02/19	R213	08/05/2025	10.52 Call	Bond Future	3900.5600	3.9006	3699.8100	3.6998	5.147	0.0000	0.0000
2025/02/19	R213	08/05/2025	10.52 Put	Bond Future	155.8300	0.1558	176.5800	0.1766	13.316	0.0000	0.0000
2025/02/19	R213	07/08/2025		Bond Future	9.6611	91.9000	9.7186	91.6749	0.595	0.0000	0.0000
2025/02/19	R213	07/08/2025	11.66 Call	Bond Future	7551.1300	7.5511	7337.3300	7.3373	2.831	0.0000	0.0000
2025/02/19	R213	07/08/2025	11.66 Put	Bond Future	118.2500	0.1183	129.5300	0.1295	9.539	0.0000	0.0000
2025/02/19	R213	06/11/2025		Bond Future	9.7688	90.1240	9.8294	89.8954	0.621	0.0000	0.0000
2025/02/19	R213	06/11/2025	10.05 Call	Bond Future	2529.3700	2.5294	2391.5500	2.3916	5.449	0.0000	0.0000
2025/02/19	R213	06/11/2025	10.05 Put	Bond Future	1474.9800	1.4750	1565.7700	1.5658	6.155	0.0000	0.0000
2025/02/19	R213	05/02/2026		Bond Future	9.8935	91.8577	9.9576	91.6254	0.649	0.0000	0.0000
2025/02/19	R213	05/02/2026	9.89 Call	Bond Future	2166.4900	2.1665	2046.7300	2.0467	5.528	0.0000	0.0000
2025/02/19	R213	05/02/2026	9.89 Put	Bond Future	2179.0300	2.1790	2291.5100	2.2915	5.162	0.0000	0.0000
2025/02/19	R213	07/05/2026		Bond Future	10.0386	90.0113	10.1066	89.7758	0.677	0.0000	0.0000
2025/02/19	R213	07/05/2026	9.80 Call	Bond Future	1882.8600	1.8829	1775.2500	1.7753	5.715	0.0000	0.0000
2025/02/19	R213	07/05/2026	9.80 Put	Bond Future	2716.3000	2.7163	2844.2200	2.8442	4.709	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	
2025/02/19	R214	08/05/2025		Bond Future	11.2211	66.7098	11.2898	66.3426	0.613	0.0000	0.0000
2025/02/19	R214	08/05/2025	12.40 Call	Bond Future	6053.4600	6.0535	5712.2800	5.7123	5.636	0.0000	0.0000
2025/02/19	R214	08/05/2025	12.40 Put	Bond Future	157.9500	0.1580	184.0200	0.1840	16.505	0.0000	0.0000
2025/02/19	R214	07/08/2025		Bond Future	11.3186	68.0165	11.3896	67.6426	0.627	0.0000	0.0000
2025/02/19	R214	07/08/2025	12.97 Call	Bond Future	8240.7000	8.2407	7900.6000	7.9006	4.127	0.0000	0.0000
2025/02/19	R214	07/08/2025	12.97 Put	Bond Future	311.2100	0.3112	345.0800	0.3451	10.883	0.0000	0.0000
2025/02/19	R214	06/11/2025		Bond Future	11.4263	66.0321	11.4996	65.6515	0.642	0.0000	0.0000
2025/02/19	R214	06/11/2025	11.64 Call	Bond Future	3421.1200	3.4211	3197.9300	3.1979	6.524	0.0000	0.0000
2025/02/19	R214	06/11/2025	11.64 Put	Bond Future	2321.3700	2.3214	2478.7300	2.4787	6.779	0.0000	0.0000
2025/02/19	R214	05/02/2026		Bond Future	11.5426	67.3019	11.6185	66.9146	0.657	0.0000	0.0000
2025/02/19	R214	05/02/2026	11.26 Call	Bond Future	2712.9800	2.7130	2535.1400	2.5351	6.555	0.0000	0.0000
2025/02/19	R214	05/02/2026	11.26 Put	Bond Future	4186.2000	4.1862	4395.6800	4.3957	5.004	0.0000	0.0000
2025/02/19	R214	07/05/2026		Bond Future	11.6661	65.2520	11.7445	64.8582	0.672	0.0000	0.0000
2025/02/19	R214	07/05/2026	11.53 Call	Bond Future	3449.3200	3.4493	3251.5500	3.2516	5.734	0.0000	0.0000
2025/02/19	R214	07/05/2026	11.53 Put	Bond Future	4140.7800	4.1408	4336.8000	4.3368	4.734	0.0000	0.0000
2025/02/19	R248	08/05/2025		Bond Future	11.3988	80.3489	11.4778	79.8304	0.693	0.0000	0.0000
2025/02/19	R248	08/05/2025	12.60 Call	Bond Future	7482.0300	7.4820	7000.8200	7.0008	6.432	0.0000	0.0000
2025/02/19	R248	08/05/2025	12.60 Put	Bond Future	189.6800	0.1897	226.9400	0.2269	19.644	0.0000	0.0000
2025/02/19	R248	07/08/2025		Bond Future	11.4995	81.9227	11.5813	81.3947	0.711	0.0000	0.0000
2025/02/19	R248	07/08/2025	13.21 Call	Bond Future	10297.1600	10.2972	9819.0600	9.8191	4.643	0.0000	0.0000
2025/02/19	R248	07/08/2025	13.21 Put	Bond Future	408.4600	0.4085	458.4000	0.4584	12.226	0.0000	0.0000
2025/02/19	R248	06/11/2025		Bond Future	11.6101	79.0648	11.6947	78.5273	0.729	0.0000	0.0000
2025/02/19	R248	06/11/2025	11.74 Call	Bond Future	3889.5900	3.8896	3588.7800	3.5888	7.734	0.0000	0.0000
2025/02/19	R248	06/11/2025	11.74 Put	Bond Future	3066.9800	3.0670	3303.6700	3.3037	7.717	0.0000	0.0000
2025/02/19	R248	05/02/2026		Bond Future	11.7294	80.5850	11.8172	80.0378	0.748	0.0000	0.0000
2025/02/19	R248	05/02/2026	11.46 Call	Bond Future	3344.7700	3.3448	3093.3700	3.0934	7.516	0.0000	0.0000
2025/02/19	R248	05/02/2026	11.46 Put	Bond Future	5067.3200	5.0673	5363.0800	5.3631	5.837	0.0000	0.0000
2025/02/19	R248	07/05/2026		Bond Future	11.8553	77.6387	11.9462	77.0823	0.767	0.0000	0.0000
2025/02/19	R248	07/05/2026	11.72 Call	Bond Future	4174.9400	4.1749	3896.9200	3.8969	6.659	0.0000	0.0000
2025/02/19	R248	07/05/2026	11.72 Put	Bond Future	5016.5100	5.0165	5294.9100	5.2949	5.550	0.0000	0.0000
2025/02/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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