



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2025 TO 20/02/2025

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
2025/02/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/20	2029	08/05/2025		Bond Future	136.6598	136.6598	136.4877	0.126	0.0000	0.0000
2025/02/20	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2029	08/05/2025	137.85 Put	Bond Future	1190.2300	1.1902	1362.2800	14.455	0.0000	0.0000
2025/02/20	2029	07/08/2025		Bond Future	139.3704	139.3704	139.1954	0.126	0.0000	0.0000
2025/02/20	2029	07/08/2025	137.41 Call	Bond Future	1960.4200	1.9604	1785.3900	8.928	0.0000	0.0000
2025/02/20	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	
2025/02/20	2029	06/11/2025		Bond Future	140.6697	140.6697	140.4915	140.4915	0.127	0.0000	0.0000
2025/02/20	2029	06/11/2025	139.79 Call	Bond Future	879.7100	0.8797	701.5300	0.7015	20.254	0.0000	0.0000
2025/02/20	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2029	05/02/2026		Bond Future	143.4101	143.4101	143.2289	143.2289	0.126	0.0000	0.0000
2025/02/20	2029	05/02/2026	140.11 Call	Bond Future	3300.1200	3.3001	3118.8800	3.1189	5.492	0.0000	0.0000
2025/02/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2029	07/05/2026		Bond Future	144.6550	144.6550	144.4705	144.4705	0.128	0.0000	0.0000
2025/02/20	2029	07/05/2026	141.82 Call	Bond Future	2834.9700	2.8350	2650.4800	2.6505	6.508	0.0000	0.0000
2025/02/20	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2030	08/05/2025	8.72 Put	Bond Future	2170.5900	2.1706	2194.6200	2.1946	1.107	0.0000	0.0000
2025/02/20	2030	08/05/2025	8.72 Call	Bond Future	252.1200	0.2521	241.0900	0.2411	4.375	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.22 Put	Bond Future	987.0600	0.9871	998.8300	0.9988	1.192	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.22 Call	Bond Future	916.5200	0.9165	893.2300	0.8932	2.541	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.54 Call	Bond Future	1623.0700	1.6231	1593.7200	1.5937	1.808	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.54 Put	Bond Future	533.5500	0.5336	539.2600	0.5393	1.070	0.0000	0.0000
2025/02/20	2030	08/05/2025	8.95 Put	Bond Future	1551.9600	1.5520	1570.3300	1.5703	1.184	0.0000	0.0000
2025/02/20	2030	08/05/2025	8.95 Call	Bond Future	488.9500	0.4890	472.2600	0.4723	3.413	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.45 Put	Bond Future	639.4400	0.6394	646.5900	0.6466	1.118	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.45 Call	Bond Future	1404.4600	1.4045	1376.5500	1.3766	1.987	0.0000	0.0000
2025/02/20	2030	08/05/2025	8.68 Put	Bond Future	2289.9100	2.2899	2314.8500	2.3149	1.089	0.0000	0.0000
2025/02/20	2030	08/05/2025	8.68 Call	Bond Future	221.7100	0.2217	211.5900	0.2116	4.565	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.18 Put	Bond Future	1059.7400	1.0597	1072.4200	1.0724	1.197	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.18 Call	Bond Future	842.9600	0.8430	820.5800	0.8206	2.655	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.99 Call	Bond Future	2890.2800	2.8903	2856.4900	2.8565	1.169	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.99 Put	Bond Future	198.6200	0.1986	199.8900	0.1999	0.639	0.0000	0.0000
2025/02/20	2030	08/05/2025	11.86 Call	Bond Future	9000.5400	9.0005	8965.4700	8.9655	0.390	0.0000	0.0000
2025/02/20	2030	08/05/2025	11.86 Put	Bond Future	0.2300	0.0002	0.2200	0.0002	4.348	0.0000	0.0000
2025/02/20	2030	08/05/2025	10.31 Put	Bond Future	91.6100	0.0916	91.7700	0.0918	0.175	0.0000	0.0000
2025/02/20	2030	08/05/2025	10.31 Call	Bond Future	3902.1900	3.9022	3867.2900	3.8673	0.894	0.0000	0.0000
2025/02/20	2030	08/05/2025	12.28 Call	Bond Future	10343.4800	10.3435	10308.4200	10.3084	0.339	0.0000	0.0000
2025/02/20	2030	08/05/2025	12.28 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/02/20	2030	08/05/2025	10.69 Put	Bond Future	30.5300	0.0305	30.3700	0.0304	0.524	0.0000	0.0000
2025/02/20	2030	08/05/2025	10.69 Call	Bond Future	5148.2900	5.1483	5113.0700	5.1131	0.684	0.0000	0.0000
2025/02/20	2030	08/05/2025		Bond Future	9.2393	97.5775	9.2489	97.5425	0.104	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.93 Call	Bond Future	2708.3000	2.7083	2674.8600	2.6749	1.235	0.0000	0.0000
2025/02/20	2030	08/05/2025	9.93 Put	Bond Future	228.3100	0.2283	229.9300	0.2299	0.710	0.0000	0.0000
2025/02/20	2030	07/08/2025		Bond Future	9.3318	95.4792	9.3420	95.4436	0.109	0.0000	0.0000
2025/02/20	2030	07/08/2025	11.11 Call	Bond Future	6038.5900	6.0386	6003.7400	6.0037	0.577	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	
2025/02/20	2030	07/08/2025	11.11 Put	Bond Future	90.0100	0.0900	90.6800	0.0907	0.744	0.0000	0.0000
2025/02/20	2030	07/08/2025	12.12 Call	Bond Future	9131.3400	9.1313	9095.8400	9.0958	0.389	0.0000	0.0000
2025/02/20	2030	07/08/2025	12.12 Put	Bond Future	7.9300	0.0079	7.9500	0.0080	0.252	0.0000	0.0000
2025/02/20	2030	07/08/2025	10.48 Put	Bond Future	298.0800	0.2981	300.6900	0.3007	0.876	0.0000	0.0000
2025/02/20	2030	07/08/2025	10.48 Call	Bond Future	4192.9500	4.1930	4160.0400	4.1600	0.785	0.0000	0.0000
2025/02/20	2030	07/08/2025	8.72 Put	Bond Future	2626.7100	2.6267	2650.3500	2.6504	0.900	0.0000	0.0000
2025/02/20	2030	07/08/2025	8.72 Call	Bond Future	467.8400	0.4678	455.9600	0.4560	2.539	0.0000	0.0000
2025/02/20	2030	07/08/2025	9.22 Put	Bond Future	1535.6600	1.5357	1550.9900	1.5510	0.998	0.0000	0.0000
2025/02/20	2030	07/08/2025	9.22 Call	Bond Future	1145.5100	1.1455	1125.3200	1.1253	1.763	0.0000	0.0000
2025/02/20	2030	07/08/2025	9.81 Call	Bond Future	2387.4800	2.3875	2359.4100	2.3594	1.176	0.0000	0.0000
2025/02/20	2030	07/08/2025	9.81 Put	Bond Future	741.0200	0.7410	748.4700	0.7485	1.005	0.0000	0.0000
2025/02/20	2030	06/11/2025	8.72 Put	Bond Future	3010.8500	3.0109	3034.6400	3.0346	0.790	0.0000	0.0000
2025/02/20	2030	06/11/2025	8.72 Call	Bond Future	616.6400	0.6166	604.5400	0.6045	1.962	0.0000	0.0000
2025/02/20	2030	06/11/2025	9.22 Put	Bond Future	1981.8400	1.9818	1999.0100	1.9990	0.866	0.0000	0.0000
2025/02/20	2030	06/11/2025	9.22 Call	Bond Future	1278.1500	1.2782	1259.4300	1.2594	1.465	0.0000	0.0000
2025/02/20	2030	06/11/2025	10.08 Call	Bond Future	3012.1800	3.0122	2984.3300	2.9843	0.925	0.0000	0.0000
2025/02/20	2030	06/11/2025	10.08 Put	Bond Future	891.5200	0.8915	899.5600	0.8996	0.902	0.0000	0.0000
2025/02/20	2030	06/11/2025		Bond Future	9.4313	97.3265	9.4422	97.2906	0.115	0.0000	0.0000
2025/02/20	2030	06/11/2025	9.54 Call	Bond Future	1845.7700	1.8458	1823.1700	1.8232	1.224	0.0000	0.0000
2025/02/20	2030	06/11/2025	9.54 Put	Bond Future	1486.3900	1.4864	1499.6800	1.4997	0.894	0.0000	0.0000
2025/02/20	2030	05/02/2026		Bond Future	9.5497	95.1910	9.5613	95.1546	0.121	0.0000	0.0000
2025/02/20	2030	05/02/2026	9.49 Call	Bond Future	1746.6400	1.7466	1726.1700	1.7262	1.172	0.0000	0.0000
2025/02/20	2030	05/02/2026	9.49 Put	Bond Future	1934.5500	1.9346	1950.3900	1.9504	0.819	0.0000	0.0000
2025/02/20	2030	07/05/2026		Bond Future	9.7148	96.9589	9.7272	96.9222	0.127	0.0000	0.0000
2025/02/20	2030	07/05/2026	9.39 Call	Bond Future	1499.7000	1.4997	1481.8100	1.4818	1.193	0.0000	0.0000
2025/02/20	2030	07/05/2026	9.39 Put	Bond Future	2468.3400	2.4683	2487.0700	2.4871	0.759	0.0000	0.0000
2025/02/20	2032	08/05/2025	9.40 Put	Bond Future	2963.0000	2.9630	3012.0100	3.0120	1.654	0.0000	0.0000
2025/02/20	2032	08/05/2025	9.40 Call	Bond Future	324.9400	0.3249	306.5900	0.3066	5.647	0.0000	0.0000
2025/02/20	2032	08/05/2025	9.90 Put	Bond Future	1403.3000	1.4033	1431.0700	1.4311	1.979	0.0000	0.0000
2025/02/20	2032	08/05/2025	9.90 Call	Bond Future	1129.2200	1.1292	1089.6300	1.0896	3.506	0.0000	0.0000
2025/02/20	2032	08/05/2025	10.28 Call	Bond Future	2181.9100	2.1819	2128.7100	2.1287	2.438	0.0000	0.0000
2025/02/20	2032	08/05/2025	10.28 Put	Bond Future	709.3100	0.7093	723.4700	0.7235	1.996	0.0000	0.0000
2025/02/20	2032	08/05/2025	9.42 Put	Bond Future	2886.3600	2.8864	2934.6200	2.9346	1.672	0.0000	0.0000
2025/02/20	2032	08/05/2025	9.42 Call	Bond Future	344.3200	0.3443	325.2200	0.3252	5.547	0.0000	0.0000
2025/02/20	2032	08/05/2025	9.92 Put	Bond Future	1356.5800	1.3566	1383.5200	1.3835	1.986	0.0000	0.0000
2025/02/20	2032	08/05/2025	9.92 Call	Bond Future	1175.4900	1.1755	1135.0700	1.1351	3.439	0.0000	0.0000
2025/02/20	2032	08/05/2025	10.97 Call	Bond Future	4712.3600	4.7124	4647.5900	4.6476	1.374	0.0000	0.0000
2025/02/20	2032	08/05/2025	10.97 Put	Bond Future	174.3700	0.1744	176.9600	0.1770	1.485	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	
2025/02/20	2032	08/05/2025		Bond Future	9.9590	92.5816	9.9736	92.5142	0.146	0.0000	0.0000
2025/02/20	2032	08/05/2025	10.91 Call	Bond Future	4474.8700	4.4749	4410.5900	4.4106	1.436	0.0000	0.0000
2025/02/20	2032	08/05/2025	10.91 Put	Bond Future	198.1300	0.1981	201.2100	0.2012	1.555	0.0000	0.0000
2025/02/20	2032	07/08/2025		Bond Future	10.0590	94.3953	10.0742	94.3269	0.151	0.0000	0.0000
2025/02/20	2032	07/08/2025	12.01 Call	Bond Future	8430.4100	8.4304	8364.2700	8.3643	0.785	0.0000	0.0000
2025/02/20	2032	07/08/2025	12.01 Put	Bond Future	166.4600	0.1665	168.7100	0.1687	1.352	0.0000	0.0000
2025/02/20	2032	07/08/2025	9.40 Put	Bond Future	3707.0500	3.7071	3753.6100	3.7536	1.256	0.0000	0.0000
2025/02/20	2032	07/08/2025	9.40 Call	Bond Future	683.0000	0.6830	661.1700	0.6612	3.196	0.0000	0.0000
2025/02/20	2032	07/08/2025	9.90 Put	Bond Future	2228.4400	2.2284	2261.0000	2.2610	1.461	0.0000	0.0000
2025/02/20	2032	07/08/2025	9.90 Call	Bond Future	1510.2400	1.5102	1474.4100	1.4744	2.372	0.0000	0.0000
2025/02/20	2032	07/08/2025	10.59 Call	Bond Future	3351.0500	3.3511	3298.6000	3.2986	1.565	0.0000	0.0000
2025/02/20	2032	07/08/2025	10.59 Put	Bond Future	1002.4200	1.0024	1018.3600	1.0184	1.590	0.0000	0.0000
2025/02/20	2032	06/11/2025	9.40 Put	Bond Future	4302.2100	4.3022	4349.6400	4.3496	1.102	0.0000	0.0000
2025/02/20	2032	06/11/2025	9.40 Call	Bond Future	855.8000	0.8558	833.7600	0.8338	2.575	0.0000	0.0000
2025/02/20	2032	06/11/2025	9.90 Put	Bond Future	2838.6700	2.8387	2874.7100	2.8747	1.270	0.0000	0.0000
2025/02/20	2032	06/11/2025	9.90 Call	Bond Future	1638.0500	1.6381	1604.6200	1.6046	2.041	0.0000	0.0000
2025/02/20	2032	06/11/2025	10.89 Call	Bond Future	4192.1000	4.1921	4139.0300	4.1390	1.266	0.0000	0.0000
2025/02/20	2032	06/11/2025	10.89 Put	Bond Future	1140.2900	1.1403	1156.6900	1.1567	1.438	0.0000	0.0000
2025/02/20	2032	06/11/2025		Bond Future	10.1736	92.0603	10.1896	91.9909	0.157	0.0000	0.0000
2025/02/20	2032	06/11/2025	10.42 Call	Bond Future	2839.3700	2.8394	2794.5000	2.7945	1.580	0.0000	0.0000
2025/02/20	2032	06/11/2025	10.42 Put	Bond Future	1774.9400	1.7749	1799.5400	1.7995	1.386	0.0000	0.0000
2025/02/20	2032	05/02/2026		Bond Future	10.3020	93.8309	10.3188	93.7604	0.163	0.0000	0.0000
2025/02/20	2032	05/02/2026	10.16 Call	Bond Future	2388.2900	2.3883	2350.8800	2.3509	1.566	0.0000	0.0000
2025/02/20	2032	05/02/2026	10.16 Put	Bond Future	2987.8100	2.9878	3020.9300	3.0209	1.109	0.0000	0.0000
2025/02/20	2032	07/05/2026		Bond Future	10.4553	91.4140	10.4729	91.3426	0.169	0.0000	0.0000
2025/02/20	2032	07/05/2026	10.14 Call	Bond Future	2221.4600	2.2215	2186.8500	2.1869	1.558	0.0000	0.0000
2025/02/20	2032	07/05/2026	10.14 Put	Bond Future	3510.9400	3.5109	3547.7600	3.5478	1.049	0.0000	0.0000
2025/02/20	2033	08/05/2025		Bond Future	129.5116	129.5116	129.7817	129.7817	0.209	0.0000	0.0000
2025/02/20	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2033	08/05/2025	130.62 Put	Bond Future	1108.3700	1.1084	838.2600	0.8383	24.370	0.0000	0.0000
2025/02/20	2033	07/08/2025		Bond Future	132.0806	132.0806	132.3565	132.3565	0.209	0.0000	0.0000
2025/02/20	2033	07/08/2025	128.65 Call	Bond Future	3430.6100	3.4306	3706.4500	3.7065	8.041	0.0000	0.0000
2025/02/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2033	06/11/2025		Bond Future	133.1381	133.1381	133.4197	133.4197	0.211	0.0000	0.0000
2025/02/20	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	279.6500	0.2797	100.000	0.0000	0.0000
2025/02/20	2033	06/11/2025	133.14 Put	Bond Future	1.8900	0.0019	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/20	2033	05/02/2026		Bond Future	135.7319	135.7319	136.0193	136.0193	0.212	0.0000	0.0000
2025/02/20	2033	05/02/2026	132.88 Call	Bond Future	2851.9200	2.8519	3139.2700	3.1393	10.076	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	
2025/02/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2033	07/05/2026		Bond Future	136.7300	136.7300	137.0230	137.0230	0.214	0.0000	0.0000
2025/02/20	2033	07/05/2026	135.16 Call	Bond Future	1570.0100	1.5700	1863.0000	1.8630	18.662	0.0000	0.0000
2025/02/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2037	08/05/2025	10.50 Put	Bond Future	3909.8500	3.9099	4015.8500	4.0159	2.711	0.0000	0.0000
2025/02/20	2037	08/05/2025	10.50 Call	Bond Future	422.7400	0.4227	389.0000	0.3890	7.981	0.0000	0.0000
2025/02/20	2037	08/05/2025	11.00 Put	Bond Future	1970.7900	1.9708	2036.7200	2.0367	3.345	0.0000	0.0000
2025/02/20	2037	08/05/2025	11.00 Call	Bond Future	1425.9300	1.4259	1352.1200	1.3521	5.176	0.0000	0.0000
2025/02/20	2037	08/05/2025	11.46 Call	Bond Future	2966.9500	2.9670	2861.3900	2.8614	3.558	0.0000	0.0000
2025/02/20	2037	08/05/2025	11.46 Put	Bond Future	926.9200	0.9269	961.1000	0.9611	3.687	0.0000	0.0000
2025/02/20	2037	08/05/2025	12.55 Put	Bond Future	110.0300	0.1100	113.8300	0.1138	3.454	0.0000	0.0000
2025/02/20	2037	08/05/2025	12.55 Call	Bond Future	7841.8700	7.8419	7705.9300	7.7059	1.734	0.0000	0.0000
2025/02/20	2037	08/05/2025	13.30 Put	Bond Future	12.4800	0.0125	12.8500	0.0129	2.965	0.0000	0.0000
2025/02/20	2037	08/05/2025	13.30 Call	Bond Future	11334.9800	11.3350	11195.6100	11.1956	1.230	0.0000	0.0000
2025/02/20	2037	08/05/2025	13.35 Put	Bond Future	10.6100	0.0106	10.9200	0.0109	2.922	0.0000	0.0000
2025/02/20	2037	08/05/2025	13.35 Call	Bond Future	11563.6700	11.5637	11424.2400	11.4242	1.206	0.0000	0.0000
2025/02/20	2037	08/05/2025		Bond Future	11.0953	85.5751	11.1199	85.4354	0.222	0.0000	0.0000
2025/02/20	2037	08/05/2025	12.25 Call	Bond Future	6430.7400	6.4307	6298.5400	6.2985	2.056	0.0000	0.0000
2025/02/20	2037	08/05/2025	12.25 Put	Bond Future	207.3900	0.2074	214.9300	0.2149	3.636	0.0000	0.0000
2025/02/20	2037	07/08/2025		Bond Future	11.2146	82.9909	11.2401	82.8486	0.228	0.0000	0.0000
2025/02/20	2037	07/08/2025	13.01 Call	Bond Future	9503.4600	9.5035	9369.8200	9.3698	1.406	0.0000	0.0000
2025/02/20	2037	07/08/2025	13.01 Put	Bond Future	285.1200	0.2851	293.7500	0.2938	3.027	0.0000	0.0000
2025/02/20	2037	07/08/2025	12.17 Call	Bond Future	5994.5300	5.9945	5877.0700	5.8771	1.959	0.0000	0.0000
2025/02/20	2037	07/08/2025	12.17 Put	Bond Future	897.6000	0.8976	922.4100	0.9224	2.764	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.42 Call	Bond Future	3175.8100	3.1758	3085.6500	3.0857	2.839	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.42 Put	Bond Future	2040.9600	2.0410	2093.0700	2.0931	2.553	0.0000	0.0000
2025/02/20	2037	07/08/2025	10.55 Put	Bond Future	4764.6700	4.7647	4863.1600	4.8632	2.067	0.0000	0.0000
2025/02/20	2037	07/08/2025	10.55 Call	Bond Future	939.3600	0.9394	895.5800	0.8956	4.661	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.82 Call	Bond Future	4608.5800	4.6086	4501.9900	4.5020	2.313	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.82 Put	Bond Future	1326.0700	1.3261	1361.7500	1.3618	2.691	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.07 Call	Bond Future	2107.9900	2.1080	2035.4500	2.0355	3.441	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.07 Put	Bond Future	2919.7100	2.9197	2989.4400	2.9894	2.388	0.0000	0.0000
2025/02/20	2037	07/08/2025	10.34 Put	Bond Future	5707.4300	5.7074	5816.8300	5.8168	1.917	0.0000	0.0000
2025/02/20	2037	07/08/2025	10.34 Call	Bond Future	622.2800	0.6223	589.4100	0.5894	5.282	0.0000	0.0000
2025/02/20	2037	07/08/2025	10.50 Put	Bond Future	4978.7900	4.9788	5079.9600	5.0800	2.032	0.0000	0.0000
2025/02/20	2037	07/08/2025	10.50 Call	Bond Future	855.8000	0.8558	814.7000	0.8147	4.803	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.00 Put	Bond Future	3128.6300	3.1286	3202.1600	3.2022	2.350	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.00 Call	Bond Future	1919.8200	1.9198	1851.0800	1.8511	3.581	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	
2025/02/20	2037	07/08/2025	11.83 Call	Bond Future	4646.7300	4.6467	4539.7800	4.5398	2.302	0.0000	0.0000
2025/02/20	2037	07/08/2025	11.83 Put	Bond Future	1311.5500	1.3116	1346.8700	1.3469	2.693	0.0000	0.0000
2025/02/20	2037	07/08/2025	10.64 Put	Bond Future	4395.3300	4.3953	4488.8900	4.4889	2.129	0.0000	0.0000
2025/02/20	2037	07/08/2025	10.64 Call	Bond Future	1102.2900	1.1023	1053.5800	1.0536	4.419	0.0000	0.0000
2025/02/20	2037	06/11/2025	10.50 Put	Bond Future	5878.3300	5.8783	5979.8600	5.9799	1.727	0.0000	0.0000
2025/02/20	2037	06/11/2025	10.50 Call	Bond Future	1128.0100	1.1280	1084.8500	1.0849	3.826	0.0000	0.0000
2025/02/20	2037	06/11/2025	11.00 Put	Bond Future	4033.5200	4.0335	4112.4400	4.1124	1.957	0.0000	0.0000
2025/02/20	2037	06/11/2025	11.00 Call	Bond Future	2170.6800	2.1707	2104.9100	2.1049	3.030	0.0000	0.0000
2025/02/20	2037	06/11/2025	12.16 Call	Bond Future	5889.1300	5.8891	5780.0400	5.7800	1.852	0.0000	0.0000
2025/02/20	2037	06/11/2025	12.16 Put	Bond Future	1546.7400	1.5467	1582.3400	1.5823	2.302	0.0000	0.0000
2025/02/20	2037	06/11/2025		Bond Future	11.3354	84.5962	11.3619	84.4515	0.234	0.0000	0.0000
2025/02/20	2037	06/11/2025	11.63 Call	Bond Future	4011.8900	4.0119	3919.9100	3.9199	2.293	0.0000	0.0000
2025/02/20	2037	06/11/2025	11.63 Put	Bond Future	2422.4000	2.4224	2475.1100	2.4751	2.176	0.0000	0.0000
2025/02/20	2037	05/02/2026		Bond Future	11.4674	81.9648	11.4950	81.8175	0.240	0.0000	0.0000
2025/02/20	2037	05/02/2026	11.20 Call	Bond Future	3054.4400	3.0544	2981.7800	2.9818	2.379	0.0000	0.0000
2025/02/20	2037	05/02/2026	11.20 Put	Bond Future	4503.3700	4.5034	4577.9900	4.5780	1.657	0.0000	0.0000
2025/02/20	2037	05/02/2026	12.27 Call	Bond Future	6364.7600	6.3648	6259.1600	6.2592	1.659	0.0000	0.0000
2025/02/20	2037	05/02/2026	12.27 Put	Bond Future	2221.2500	2.2213	2262.9300	2.2629	1.876	0.0000	0.0000
2025/02/20	2037	05/02/2026	10.90 Put	Bond Future	5443.2100	5.4432	5528.8000	5.5288	1.572	0.0000	0.0000
2025/02/20	2037	05/02/2026	10.90 Call	Bond Future	2326.1300	2.3261	2264.4400	2.2644	2.652	0.0000	0.0000
2025/02/20	2037	07/05/2026		Bond Future	11.6210	83.4854	11.6497	83.3357	0.247	0.0000	0.0000
2025/02/20	2037	07/05/2026	11.32 Call	Bond Future	3291.3500	3.2914	3218.2500	3.2183	2.221	0.0000	0.0000
2025/02/20	2037	07/05/2026	11.32 Put	Bond Future	4887.8100	4.8878	4964.4200	4.9644	1.567	0.0000	0.0000
2025/02/20	2038	08/05/2025		Bond Future	141.6129	141.6129	141.4501	141.4501	0.115	0.0000	0.0000
2025/02/20	2038	08/05/2025	139.68 Call	Bond Future	1932.9300	1.9329	1770.1400	1.7701	8.422	0.0000	0.0000
2025/02/20	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2038	07/08/2025		Bond Future	142.3020	142.3020	142.1362	142.1362	0.117	0.0000	0.0000
2025/02/20	2038	07/08/2025	139.56 Call	Bond Future	2742.0400	2.7420	2576.1800	2.5762	6.049	0.0000	0.0000
2025/02/20	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2038	06/11/2025		Bond Future	145.0901	145.0901	144.9215	144.9215	0.116	0.0000	0.0000
2025/02/20	2038	06/11/2025	143.88 Call	Bond Future	1210.0700	1.2101	1041.5100	1.0415	13.930	0.0000	0.0000
2025/02/20	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2038	05/02/2026		Bond Future	145.7547	145.7547	145.5829	145.5829	0.118	0.0000	0.0000
2025/02/20	2038	05/02/2026	143.20 Call	Bond Future	2554.7300	2.5547	2382.8500	2.3829	6.728	0.0000	0.0000
2025/02/20	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2038	07/05/2026		Bond Future	148.5006	148.5006	148.3261	148.3261	0.118	0.0000	0.0000
2025/02/20	2038	07/05/2026	144.53 Call	Bond Future	3970.5700	3.9706	3796.0500	3.7961	4.395	0.0000	0.0000
2025/02/20	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	
2025/02/20	2040	08/05/2025	13.43 Put	Bond Future	24.9600	0.0250	27.4600	0.0275	10.016	0.0000	0.0000
2025/02/20	2040	08/05/2025	13.43 Call	Bond Future	11327.2400	11.3272	11052.2000	11.0522	2.428	0.0000	0.0000
2025/02/20	2040	08/05/2025	12.75 Put	Bond Future	157.0700	0.1571	170.9700	0.1710	8.850	0.0000	0.0000
2025/02/20	2040	08/05/2025	12.75 Call	Bond Future	7983.4800	7.9835	7719.8400	7.7198	3.302	0.0000	0.0000
2025/02/20	2040	08/05/2025	13.50 Put	Bond Future	20.2400	0.0202	22.2900	0.0223	10.128	0.0000	0.0000
2025/02/20	2040	08/05/2025	13.50 Call	Bond Future	11666.1600	11.6662	11390.6700	11.3907	2.361	0.0000	0.0000
2025/02/20	2040	08/05/2025		Bond Future	11.3812	85.6857	11.4264	85.4081	0.397	0.0000	0.0000
2025/02/20	2040	08/05/2025	12.63 Call	Bond Future	7384.8900	7.3849	7124.8400	7.1248	3.521	0.0000	0.0000
2025/02/20	2040	08/05/2025	12.63 Put	Bond Future	198.7600	0.1988	216.2500	0.2163	8.800	0.0000	0.0000
2025/02/20	2040	07/08/2025		Bond Future	11.5010	82.8529	11.5479	82.5702	0.408	0.0000	0.0000
2025/02/20	2040	07/08/2025	13.29 Call	Bond Future	10161.1400	10.1611	9899.8300	9.8998	2.572	0.0000	0.0000
2025/02/20	2040	07/08/2025	13.29 Put	Bond Future	330.4700	0.3305	351.8900	0.3519	6.482	0.0000	0.0000
2025/02/20	2040	06/11/2025		Bond Future	11.6216	84.4554	11.6702	84.1675	0.418	0.0000	0.0000
2025/02/20	2040	06/11/2025	11.84 Call	Bond Future	4127.1900	4.1272	3955.7200	3.9557	4.155	0.0000	0.0000
2025/02/20	2040	06/11/2025	11.84 Put	Bond Future	2845.2900	2.8453	2961.7500	2.9618	4.093	0.0000	0.0000
2025/02/20	2040	05/02/2026		Bond Future	11.7525	81.5706	11.8030	81.2773	0.430	0.0000	0.0000
2025/02/20	2040	05/02/2026	11.49 Call	Bond Future	3309.1200	3.3091	3169.2400	3.1692	4.227	0.0000	0.0000
2025/02/20	2040	05/02/2026	11.49 Put	Bond Future	4858.9100	4.8589	5012.3100	5.0123	3.157	0.0000	0.0000
2025/02/20	2040	07/05/2026		Bond Future	11.9026	83.0834	11.9551	82.7850	0.441	0.0000	0.0000
2025/02/20	2040	07/05/2026	11.67 Call	Bond Future	3839.3400	3.8393	3692.9800	3.6930	3.812	0.0000	0.0000
2025/02/20	2040	07/05/2026	11.67 Put	Bond Future	5182.0500	5.1821	5334.0800	5.3341	2.934	0.0000	0.0000
2025/02/20	2044	08/05/2025	11.76 Call	Bond Future	2727.4200	2.7274	2580.2700	2.5803	5.395	0.0000	0.0000
2025/02/20	2044	08/05/2025	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/20	2044	08/05/2025	Put	Bond Future	18738.6900	18.7387	18957.6600	18.9577	1.169	0.0000	0.0000
2025/02/20	2044	08/05/2025	12.40 Call	Bond Future	5592.9900	5.5930	5399.6600	5.3997	3.457	0.0000	0.0000
2025/02/20	2044	08/05/2025	12.40 Put	Bond Future	425.6900	0.4257	451.3400	0.4513	6.026	0.0000	0.0000
2025/02/20	2044	08/05/2025	11.65 Call	Bond Future	2309.6200	2.3096	2174.0600	2.1741	5.869	0.0000	0.0000
2025/02/20	2044	08/05/2025	11.65 Put	Bond Future	1579.9000	1.5799	1663.3200	1.6633	5.280	0.0000	0.0000
2025/02/20	2044	08/05/2025	10.92 Put	Bond Future	4470.5200	4.4705	4641.6900	4.6417	3.829	0.0000	0.0000
2025/02/20	2044	08/05/2025	10.92 Call	Bond Future	450.9000	0.4509	403.0900	0.4031	10.603	0.0000	0.0000
2025/02/20	2044	08/05/2025		Bond Future	11.5333	81.2613	11.5681	81.0423	0.302	0.0000	0.0000
2025/02/20	2044	08/05/2025	12.72 Call	Bond Future	7169.5400	7.1695	6964.7600	6.9648	2.856	0.0000	0.0000
2025/02/20	2044	08/05/2025	12.72 Put	Bond Future	233.0400	0.2330	247.2400	0.2472	6.093	0.0000	0.0000
2025/02/20	2044	08/05/2025	11.76 Put	Bond Future	1320.0500	1.3201	1391.8800	1.3919	5.441	0.0000	0.0000
2025/02/20	2044	08/05/2025	11.35 Put	Bond Future	2508.0400	2.5080	2627.2300	2.6272	4.752	0.0000	0.0000
2025/02/20	2044	08/05/2025	11.35 Call	Bond Future	1340.1500	1.3402	1240.3600	1.2404	7.446	0.0000	0.0000
2025/02/20	2044	08/05/2025	10.85 Put	Bond Future	4860.6100	4.8606	5038.9900	5.0390	3.670	0.0000	0.0000
2025/02/20	2044	08/05/2025	10.85 Call	Bond Future	361.4300	0.3614	320.8300	0.3208	11.233	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	
2025/02/20	2044	07/08/2025		Bond Future	11.6489	78.4672	11.6851	78.2441	0.310	0.0000	0.0000
2025/02/20	2044	07/08/2025	13.34 Call	Bond Future	9845.4500	9.8455	9641.1300	9.6411	2.075	0.0000	0.0000
2025/02/20	2044	07/08/2025	13.34 Put	Bond Future	416.2300	0.4162	434.9900	0.4350	4.507	0.0000	0.0000
2025/02/20	2044	06/11/2025		Bond Future	11.7648	79.9849	11.8022	79.7577	0.318	0.0000	0.0000
2025/02/20	2044	06/11/2025	11.88 Call	Bond Future	3860.5400	3.8605	3729.2800	3.7293	3.400	0.0000	0.0000
2025/02/20	2044	06/11/2025	11.88 Put	Bond Future	3164.4200	3.1644	3260.3000	3.2603	3.030	0.0000	0.0000
2025/02/20	2044	05/02/2026		Bond Future	11.8901	77.1393	11.9289	76.9080	0.326	0.0000	0.0000
2025/02/20	2044	05/02/2026	11.56 Call	Bond Future	3292.5500	3.2926	3183.3100	3.1833	3.318	0.0000	0.0000
2025/02/20	2044	05/02/2026	11.56 Put	Bond Future	5305.9800	5.3060	5428.0200	5.4280	2.300	0.0000	0.0000
2025/02/20	2044	07/05/2026		Bond Future	12.0325	78.5697	12.0728	78.3344	0.335	0.0000	0.0000
2025/02/20	2044	07/05/2026	11.80 Call	Bond Future	3944.0900	3.9441	3826.6500	3.8267	2.978	0.0000	0.0000
2025/02/20	2044	07/05/2026	11.80 Put	Bond Future	5326.1700	5.3262	5444.0400	5.4440	2.213	0.0000	0.0000
2025/02/20	2046	08/05/2025		Bond Future	122.4725	122.4725	121.5440	121.5440	0.758	0.0000	0.0000
2025/02/20	2046	08/05/2025	121.97 Call	Bond Future	502.4700	0.5025	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/20	2046	08/05/2025	121.97 Put	Bond Future	0.0000	0.0000	425.9600	0.4260	100.000	0.0000	0.0000
2025/02/20	2046	07/08/2025		Bond Future	124.9017	124.9017	123.9552	123.9552	0.758	0.0000	0.0000
2025/02/20	2046	07/08/2025	118.69 Call	Bond Future	6211.7000	6.2117	5265.1800	5.2652	15.238	0.0000	0.0000
2025/02/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2046	06/11/2025		Bond Future	125.0991	125.0991	124.1339	124.1339	0.772	0.0000	0.0000
2025/02/20	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2046	06/11/2025	125.41 Put	Bond Future	310.9200	0.3109	1276.0600	1.2761	310.414	0.0000	0.0000
2025/02/20	2046	05/02/2026		Bond Future	127.5353	127.5353	126.5519	126.5519	0.771	0.0000	0.0000
2025/02/20	2046	05/02/2026	121.65 Call	Bond Future	5885.2900	5.8853	4901.8800	4.9019	16.710	0.0000	0.0000
2025/02/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2046	07/05/2026		Bond Future	127.6458	127.6458	126.6438	126.6438	0.785	0.0000	0.0000
2025/02/20	2046	07/05/2026	124.95 Call	Bond Future	2695.8300	2.6958	1693.8100	1.6938	37.169	0.0000	0.0000
2025/02/20	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2050	08/05/2025		Bond Future	123.3595	123.3595	123.1430	123.1430	0.176	0.0000	0.0000
2025/02/20	2050	08/05/2025	121.16 Call	Bond Future	2199.5200	2.1995	1983.0100	1.9830	9.844	0.0000	0.0000
2025/02/20	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2050	07/08/2025		Bond Future	123.4450	123.4450	123.2242	123.2242	0.179	0.0000	0.0000
2025/02/20	2050	07/08/2025	119.89 Call	Bond Future	3554.9500	3.5550	3334.2300	3.3342	6.209	0.0000	0.0000
2025/02/20	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2050	06/11/2025		Bond Future	125.8638	125.8638	125.6390	125.6390	0.179	0.0000	0.0000
2025/02/20	2050	06/11/2025	124.42 Call	Bond Future	1443.7600	1.4438	1218.9800	1.2190	15.569	0.0000	0.0000
2025/02/20	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	2050	05/02/2026		Bond Future	125.9064	125.9064	125.6771	125.6771	0.182	0.0000	0.0000
2025/02/20	2050	05/02/2026	122.82 Call	Bond Future	3086.4100	3.0864	2857.1400	2.8571	7.428	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
2025/02/20	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/20	2050	07/05/2026		Bond Future	128.2780	128.2780	128.0449	128.0449	0.182	0.0000
2025/02/20	2050	07/05/2026	124.07 Call	Bond Future	4207.9500	4.2080	3974.9300	3.9749	5.538	0.0000
2025/02/20	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	AL37	06/02/2025		Index Future	1074.0060	1074.0060	1074.0060	1074.0060	0.000	0.0000
2025/02/20	AL37	08/05/2025		Index Future	1091.1960	1091.1960	1090.6920	1090.6920	0.046	0.0000
2025/02/20	AL37	07/08/2025		Index Future	1112.5780	1112.5780	1112.0670	1112.0670	0.046	0.0000
2025/02/20	AL37	06/11/2025		Index Future	1134.1280	1134.1280	1133.6100	1133.6100	0.046	0.0000
2025/02/20	AL37	05/02/2026		Index Future	1155.9780	1155.9780	1155.4540	1155.4540	0.045	0.0000
2025/02/20	AL37	07/05/2026		Index Future	1177.5420	1177.5420	1177.0120	1177.0120	0.045	0.0000
2025/02/20	AL7T	06/02/2025		Index Future	1285.8190	1285.8190	1285.8190	1285.8190	0.000	0.0000
2025/02/20	AL7T	08/05/2025		Index Future	1303.0910	1303.0910	1301.3100	1301.3100	0.137	0.0000
2025/02/20	AL7T	07/08/2025		Index Future	1328.6250	1328.6250	1326.8130	1326.8130	0.136	0.0000
2025/02/20	AL7T	06/11/2025		Index Future	1354.3590	1354.3590	1352.5160	1352.5160	0.136	0.0000
2025/02/20	AL7T	05/02/2026		Index Future	1380.4520	1380.4520	1378.5780	1378.5780	0.136	0.0000
2025/02/20	AL7T	07/05/2026		Index Future	1406.2040	1406.2040	1404.3000	1404.3000	0.135	0.0000
2025/02/20	ALBI	06/02/2025		Index Future	1104.1670	1104.1670	1104.1670	1104.1670	0.000	0.0000
2025/02/20	ALBI	08/05/2025		Index Future	1121.3480	1121.3480	1119.7560	1119.7560	0.142	0.0000
2025/02/20	ALBI	07/08/2025		Index Future	1143.3210	1143.3210	1141.7000	1141.7000	0.142	0.0000
2025/02/20	ALBI	06/11/2025		Index Future	1165.4660	1165.4660	1163.8180	1163.8180	0.141	0.0000
2025/02/20	ALBI	05/02/2026		Index Future	1187.9200	1187.9200	1186.2430	1186.2430	0.141	0.0000
2025/02/20	ALBI	07/05/2026		Index Future	1210.0800	1210.0800	1208.3760	1208.3760	0.141	0.0000
2025/02/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/02/20	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	
2025/02/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/20	ES33	08/05/2025		Bond Future	11.3532	80.7537	11.3775	80.6425	0.214	0.0000	0.0000
2025/02/20	ES33	08/05/2025	12.73 Call	Bond Future	5981.6600	5.9817	5870.5200	5.8705	1.858	0.0000	0.0000
2025/02/20	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES33	07/08/2025		Bond Future	11.4947	82.3553	11.5201	82.2422	0.221	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	
2025/02/20	ES33	07/08/2025	13.56 Call	Bond Future	8550.6800	8.5507	8437.5900	8.4376	1.323	0.0000	0.0000
2025/02/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES33	06/11/2025		Bond Future	11.6549	80.1719	11.6814	80.0569	0.228	0.0000	0.0000
2025/02/20	ES33	06/11/2025	12.01 Call	Bond Future	1521.7000	1.5217	1406.6500	1.4067	7.561	0.0000	0.0000
2025/02/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES33	05/02/2026		Bond Future	11.8331	81.7318	11.8608	81.6148	0.235	0.0000	0.0000
2025/02/20	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES33	05/02/2026	11.49 Put	Bond Future	1463.6300	1.4636	1580.6500	1.5807	7.995	0.0000	0.0000
2025/02/20	ES33	07/05/2026		Bond Future	12.0302	79.4722	12.0593	79.3533	0.242	0.0000	0.0000
2025/02/20	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES33	07/05/2026	11.69 Put	Bond Future	1408.3100	1.4083	1527.2000	1.5272	8.442	0.0000	0.0000
2025/02/20	ES42	08/05/2025		Bond Future	11.8932	75.9023	11.9331	75.6711	0.336	0.0000	0.0000
2025/02/20	ES42	08/05/2025	13.25 Call	Bond Future	7271.4300	7.2714	7040.2500	7.0403	3.179	0.0000	0.0000
2025/02/20	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES42	07/08/2025		Bond Future	12.0161	77.4072	12.0575	77.1717	0.344	0.0000	0.0000
2025/02/20	ES42	07/08/2025	13.79 Call	Bond Future	9135.0300	9.1350	8899.5000	8.8995	2.578	0.0000	0.0000
2025/02/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES42	06/11/2025		Bond Future	12.1503	74.6576	12.1933	74.4177	0.353	0.0000	0.0000
2025/02/20	ES42	06/11/2025	12.39 Call	Bond Future	1323.7100	1.3237	1083.7700	1.0838	18.126	0.0000	0.0000
2025/02/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES42	05/02/2026		Bond Future	12.2917	76.1087	12.3362	75.8643	0.363	0.0000	0.0000
2025/02/20	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES42	05/02/2026	11.85 Put	Bond Future	2491.0300	2.4910	2735.3900	2.7354	9.810	0.0000	0.0000
2025/02/20	ES42	07/05/2026		Bond Future	12.4506	73.2735	12.4970	73.0249	0.372	0.0000	0.0000
2025/02/20	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	ES42	07/05/2026	12.20 Put	Bond Future	1367.9300	1.3679	1616.5500	1.6166	18.175	0.0000	0.0000
2025/02/20	GOVI	06/02/2025		GOVI	1087.4840	1087.4840	1087.4840	1087.4840	0.000	0.0000	0.0000
2025/02/20	GOVI	08/05/2025		GOVI	1104.3410	1104.3410	1102.8500	1102.8500	0.135	0.0000	0.0000
2025/02/20	GOVI	08/05/2025	1,022.00 Call	GOVI	823410.0000	82.3410	808500.0000	80.8500	1.811	0.0000	0.0000
2025/02/20	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	GOVI	07/08/2025		GOVI	1125.9810	1125.9810	1124.4630	1124.4630	0.135	0.0000	0.0000
2025/02/20	GOVI	07/08/2025	1,011.00 Call	GOVI	1149810.0000	114.9810	1134630.0000	113.4630	1.320	0.0000	0.0000
2025/02/20	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	GOVI	06/11/2025		GOVI	1147.7900	1147.7900	1146.2460	1146.2460	0.135	0.0000	0.0000
2025/02/20	GOVI	06/11/2025	1,112.00 Call	GOVI	357900.0000	35.7900	342460.0000	34.2460	4.314	0.0000	0.0000



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
2025/02/20	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	GOVI	05/02/2026		GOVI	1169.9030	1169.9030	1168.3330	1168.3330	0.134	0.0000
2025/02/20	GOVI	05/02/2026	1,150. Call 00	GOVI	199030.0000	19.9030	183330.0000	18.3330	7.888	0.0000
2025/02/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/20	GOVI	07/05/2026		GOVI	1191.7270	1191.7270	1190.1320	1190.1320	0.134	0.0000
2025/02/20	GOVI	07/05/2026	1,177. Call 00	GOVI	147270.0000	14.7270	131320.0000	13.1320	10.830	0.0000
2025/02/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/02/20	IGOV	06/02/2025		Index Future	371.4580	371.4580	371.4580	371.4580	0.000	0.0000
2025/02/20	IGOV	08/05/2025		Index Future	382.7250	382.7250	382.1290	382.1290	0.156	0.0000
2025/02/20	IGOV	07/08/2025		Index Future	390.3160	390.3160	389.7100	389.7100	0.155	0.0000
2025/02/20	IGOV	06/11/2025		Index Future	397.9670	397.9670	397.3490	397.3490	0.155	0.0000
2025/02/20	IGOV	05/02/2026		Index Future	405.7230	405.7230	405.0940	405.0940	0.155	0.0000
2025/02/20	IGOV	07/05/2026		Index Future	413.3780	413.3780	412.7400	412.7400	0.154	0.0000
2025/02/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/02/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/02/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/02/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/02/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/02/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/02/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/02/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/02/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/02/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/02/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/02/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/02/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/02/20	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000
2025/02/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/02/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/02/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/02/20	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	
2025/02/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/20	R033	08/05/2025		Bond Future	10.1526	100.3384	10.1566	100.3168	0.040	0.0000	0.0000
2025/02/20	R033	08/05/2025	10.33 Call	Bond Future	1993.3500	1.9934	1971.0400	1.9710	1.119	0.0000	0.0000
2025/02/20	R033	08/05/2025	10.33 Put	Bond Future	1056.8700	1.0569	1056.1700	1.0562	0.066	0.0000	0.0000
2025/02/20	R033	07/08/2025		Bond Future	10.2559	102.3041	10.2602	102.2823	0.041	0.0000	0.0000
2025/02/20	R033	07/08/2025	10.33 Call	Bond Future	2354.3600	2.3544	2336.2900	2.3363	0.768	0.0000	0.0000
2025/02/20	R033	07/08/2025	10.33 Put	Bond Future	1972.9300	1.9729	1976.6000	1.9766	0.186	0.0000	0.0000
2025/02/20	R033	06/11/2025		Bond Future	10.3731	99.2391	10.3775	99.2173	0.042	0.0000	0.0000
2025/02/20	R033	06/11/2025	10.33 Call	Bond Future	2464.5200	2.4645	2448.7000	2.4487	0.642	0.0000	0.0000
2025/02/20	R033	06/11/2025	10.33 Put	Bond Future	2680.8700	2.6809	2686.8500	2.6869	0.223	0.0000	0.0000
2025/02/20	R033	05/02/2026		Bond Future	10.5029	101.1473	10.5074	101.1254	0.043	0.0000	0.0000
2025/02/20	R033	05/02/2026	10.49 Call	Bond Future	3104.2500	3.1043	3088.5700	3.0886	0.505	0.0000	0.0000
2025/02/20	R033	05/02/2026	10.49 Put	Bond Future	3166.6800	3.1667	3172.9000	3.1729	0.196	0.0000	0.0000
2025/02/20	R033	07/05/2026		Bond Future	10.6557	97.9819	10.6604	97.9600	0.044	0.0000	0.0000
2025/02/20	R033	07/05/2026	10.38 Call	Bond Future	2702.7400	2.7027	2689.0900	2.6891	0.505	0.0000	0.0000
2025/02/20	R033	07/05/2026	10.38 Put	Bond Future	4009.0600	4.0091	4017.3400	4.0173	0.207	0.0000	0.0000
2025/02/20	R035	08/05/2025	10.08 Put	Bond Future	3683.8000	3.6838	3813.5700	3.8136	3.523	0.0000	0.0000
2025/02/20	R035	08/05/2025	10.08 Call	Bond Future	359.5500	0.3596	323.7800	0.3238	9.949	0.0000	0.0000
2025/02/20	R035	08/05/2025	10.58 Put	Bond Future	1775.5900	1.7756	1856.7800	1.8568	4.573	0.0000	0.0000
2025/02/20	R035	08/05/2025	10.58 Call	Bond Future	1306.0000	1.3060	1221.6500	1.2217	6.459	0.0000	0.0000
2025/02/20	R035	08/05/2025	11.01 Call	Bond Future	2726.6900	2.7267	2604.4800	2.6045	4.482	0.0000	0.0000
2025/02/20	R035	08/05/2025	11.01 Put	Bond Future	835.2800	0.8353	878.6100	0.8786	5.187	0.0000	0.0000
2025/02/20	R035	08/05/2025	13.35 Call	Bond Future	13365.5900	13.3656	13200.1800	13.2002	1.238	0.0000	0.0000
2025/02/20	R035	08/05/2025	13.35 Put	Bond Future	2.9300	0.0029	3.0600	0.0031	4.437	0.0000	0.0000
2025/02/20	R035	08/05/2025	12.70 Call	Bond Future	10418.0100	10.4180	10253.5900	10.2536	1.578	0.0000	0.0000
2025/02/20	R035	08/05/2025	12.70 Put	Bond Future	23.5500	0.0236	24.6700	0.0247	4.756	0.0000	0.0000
2025/02/20	R035	08/05/2025	11.46 Put	Bond Future	346.0900	0.3461	365.0400	0.3650	5.475	0.0000	0.0000
2025/02/20	R035	08/05/2025	11.46 Call	Bond Future	4619.1700	4.6192	4472.5800	4.4726	3.174	0.0000	0.0000
2025/02/20	R035	08/05/2025	11.70 Call	Bond Future	5717.7800	5.7178	5563.7900	5.5638	2.693	0.0000	0.0000
2025/02/20	R035	08/05/2025	11.70 Put	Bond Future	210.4500	0.2105	222.0000	0.2220	5.488	0.0000	0.0000
2025/02/20	R035	08/05/2025	10.95 Call	Bond Future	2500.3700	2.5004	2382.6400	2.3826	4.709	0.0000	0.0000
2025/02/20	R035	08/05/2025	10.95 Put	Bond Future	933.3300	0.9333	981.1400	0.9811	5.123	0.0000	0.0000
2025/02/20	R035	08/05/2025	10.44 Put	Bond Future	2216.9600	2.2170	2312.4000	2.3124	4.305	0.0000	0.0000
2025/02/20	R035	08/05/2025	10.44 Call	Bond Future	960.1300	0.9601	890.0300	0.8900	7.301	0.0000	0.0000
2025/02/20	R035	08/05/2025		Bond Future	10.6643	91.0404	10.6942	90.8749	0.280	0.0000	0.0000
2025/02/20	R035	08/05/2025	11.78 Call	Bond Future	6091.0000	6.0910	5935.1900	5.9352	2.558	0.0000	0.0000
2025/02/20	R035	08/05/2025	11.78 Put	Bond Future	177.6800	0.1777	187.4100	0.1874	5.476	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	
2025/02/20	R035	07/08/2025		Bond Future	10.7717	92.8244	10.8028	92.6559	0.289	0.0000	0.0000
2025/02/20	R035	07/08/2025	12.65 Call	Bond Future	9707.2700	9.7073	9548.8300	9.5488	1.632	0.0000	0.0000
2025/02/20	R035	07/08/2025	12.65 Put	Bond Future	254.6400	0.2546	264.6800	0.2647	3.943	0.0000	0.0000
2025/02/20	R035	07/08/2025	10.08 Put	Bond Future	4642.1400	4.6421	4764.4100	4.7644	2.634	0.0000	0.0000
2025/02/20	R035	07/08/2025	10.08 Call	Bond Future	778.9100	0.7789	732.7000	0.7327	5.933	0.0000	0.0000
2025/02/20	R035	07/08/2025	10.58 Put	Bond Future	2832.1100	2.8321	2921.0800	2.9211	3.141	0.0000	0.0000
2025/02/20	R035	07/08/2025	10.58 Call	Bond Future	1783.5200	1.7835	1704.0100	1.7040	4.458	0.0000	0.0000
2025/02/20	R035	07/08/2025	11.34 Call	Bond Future	4233.1400	4.2331	4109.3800	4.1094	2.924	0.0000	0.0000
2025/02/20	R035	07/08/2025	11.34 Put	Bond Future	1219.0600	1.2191	1263.7800	1.2638	3.668	0.0000	0.0000
2025/02/20	R035	07/08/2025	11.30 Call	Bond Future	4083.3400	4.0833	3961.4400	3.9614	2.985	0.0000	0.0000
2025/02/20	R035	07/08/2025	11.30 Put	Bond Future	1276.8400	1.2768	1323.4200	1.3234	3.648	0.0000	0.0000
2025/02/20	R035	06/11/2025	9.91 Put	Bond Future	6247.6400	6.2476	6377.8400	6.3778	2.084	0.0000	0.0000
2025/02/20	R035	06/11/2025	9.91 Call	Bond Future	819.2500	0.8193	777.9400	0.7779	5.042	0.0000	0.0000
2025/02/20	R035	06/11/2025	10.41 Put	Bond Future	4245.2800	4.2453	4350.0100	4.3500	2.467	0.0000	0.0000
2025/02/20	R035	06/11/2025	10.41 Call	Bond Future	1629.7400	1.6297	1562.9600	1.5630	4.098	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.43 Call	Bond Future	4538.3700	4.5384	4420.1700	4.4202	2.604	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.43 Put	Bond Future	1755.3900	1.7554	1808.7000	1.8087	3.037	0.0000	0.0000
2025/02/20	R035	06/11/2025	10.08 Put	Bond Future	5502.5400	5.5025	5624.7400	5.6247	2.221	0.0000	0.0000
2025/02/20	R035	06/11/2025	10.08 Call	Bond Future	1043.3200	1.0433	994.0100	0.9940	4.726	0.0000	0.0000
2025/02/20	R035	06/11/2025	10.58 Put	Bond Future	3687.5500	3.6876	3782.9500	3.7830	2.587	0.0000	0.0000
2025/02/20	R035	06/11/2025	10.58 Call	Bond Future	2002.7800	2.0028	1926.6700	1.9267	3.800	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.67 Call	Bond Future	5404.6300	5.4046	5277.2600	5.2773	2.357	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.67 Put	Bond Future	1414.2300	1.4142	1458.3700	1.4584	3.121	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.95 Call	Bond Future	6466.9600	6.4670	6330.5500	6.3306	2.109	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.95 Put	Bond Future	1096.7700	1.0968	1131.8700	1.1319	3.200	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.45 Call	Bond Future	4608.8200	4.6088	4489.8100	4.4898	2.582	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.45 Put	Bond Future	1724.3400	1.7243	1776.8400	1.7768	3.045	0.0000	0.0000
2025/02/20	R035	06/11/2025	10.95 Put	Bond Future	2686.5200	2.6865	2762.1000	2.7621	2.813	0.0000	0.0000
2025/02/20	R035	06/11/2025	10.95 Call	Bond Future	2984.0400	2.9840	2888.1100	2.8881	3.215	0.0000	0.0000
2025/02/20	R035	06/11/2025		Bond Future	10.8938	90.1149	10.9262	89.9434	0.297	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.20 Call	Bond Future	3758.6700	3.7587	3650.5200	3.6505	2.877	0.0000	0.0000
2025/02/20	R035	06/11/2025	11.20 Put	Bond Future	2154.7300	2.1547	2218.0900	2.2181	2.941	0.0000	0.0000
2025/02/20	R035	05/02/2026		Bond Future	11.0288	91.8486	11.0626	91.6741	0.306	0.0000	0.0000
2025/02/20	R035	05/02/2026	10.79 Call	Bond Future	2866.2800	2.8663	2781.6200	2.7816	2.954	0.0000	0.0000
2025/02/20	R035	05/02/2026	10.79 Put	Bond Future	4112.1900	4.1122	4202.0400	4.2020	2.185	0.0000	0.0000
2025/02/20	R035	07/05/2026		Bond Future	11.1757	89.0499	11.2110	88.8725	0.316	0.0000	0.0000
2025/02/20	R035	07/05/2026	10.86 Call	Bond Future	2950.8200	2.9508	2867.2900	2.8673	2.831	0.0000	0.0000
2025/02/20	R035	07/05/2026	10.86 Put	Bond Future	4561.2000	4.5612	4655.1000	4.6551	2.059	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	
2025/02/20	R038	08/05/2025		Bond Future	11.1457	99.4234	11.1702	99.2600	0.220	0.0000	0.0000
2025/02/20	R038	08/05/2025	11.24 Call	Bond Future	2205.7500	2.2058	2103.0200	2.1030	4.657	0.0000	0.0000
2025/02/20	R038	08/05/2025	11.24 Put	Bond Future	1579.9100	1.5799	1640.5400	1.6405	3.838	0.0000	0.0000
2025/02/20	R038	07/08/2025		Bond Future	11.2629	101.3711	11.2884	101.2048	0.226	0.0000	0.0000
2025/02/20	R038	07/08/2025	11.24 Call	Bond Future	2711.6900	2.7117	2620.2300	2.6202	3.373	0.0000	0.0000
2025/02/20	R038	07/08/2025	11.24 Put	Bond Future	2861.2200	2.8612	2936.0400	2.9360	2.615	0.0000	0.0000
2025/02/20	R038	06/11/2025		Bond Future	11.3911	97.8466	11.4176	97.6774	0.233	0.0000	0.0000
2025/02/20	R038	06/11/2025	11.24 Call	Bond Future	2954.6400	2.9546	2868.9100	2.8689	2.902	0.0000	0.0000
2025/02/20	R038	06/11/2025	11.24 Put	Bond Future	3927.5100	3.9275	4010.9700	4.0110	2.125	0.0000	0.0000
2025/02/20	R038	06/11/2025	12.33 Call	Bond Future	7260.1700	7.2602	7128.2300	7.1282	1.817	0.0000	0.0000
2025/02/20	R038	06/11/2025	12.33 Put	Bond Future	1520.6100	1.5206	1557.8600	1.5579	2.450	0.0000	0.0000
2025/02/20	R038	06/11/2025	10.98 Put	Bond Future	4876.0000	4.8760	4973.4700	4.9735	1.999	0.0000	0.0000
2025/02/20	R038	06/11/2025	10.98 Call	Bond Future	2195.2200	2.1952	2123.5000	2.1235	3.267	0.0000	0.0000
2025/02/20	R038	05/02/2026		Bond Future	11.5288	99.7276	11.5564	99.5555	0.239	0.0000	0.0000
2025/02/20	R038	05/02/2026	11.44 Call	Bond Future	4019.5300	4.0195	3927.7700	3.9278	2.283	0.0000	0.0000
2025/02/20	R038	05/02/2026	11.44 Put	Bond Future	4577.1700	4.5772	4657.5400	4.6575	1.756	0.0000	0.0000
2025/02/20	R038	07/05/2026		Bond Future	11.6838	96.0936	11.7125	95.9187	0.246	0.0000	0.0000
2025/02/20	R038	07/05/2026	11.40 Call	Bond Future	3793.0300	3.7930	3707.3500	3.7074	2.259	0.0000	0.0000
2025/02/20	R038	07/05/2026	11.40 Put	Bond Future	5548.6400	5.5486	5637.9100	5.6379	1.609	0.0000	0.0000
2025/02/20	R053	08/05/2025		Bond Future	11.4404	102.8778	11.4753	102.5830	0.305	0.0000	0.0000
2025/02/20	R053	08/05/2025	12.64 Call	Bond Future	9561.8100	9.5618	9283.8400	9.2838	2.907	0.0000	0.0000
2025/02/20	R053	08/05/2025	12.64 Put	Bond Future	251.2200	0.2512	268.0300	0.2680	6.691	0.0000	0.0000
2025/02/20	R053	07/08/2025		Bond Future	11.5441	104.8931	11.5803	104.5929	0.313	0.0000	0.0000
2025/02/20	R053	07/08/2025	13.17 Call	Bond Future	12656.9700	12.6570	12384.1000	12.3841	2.156	0.0000	0.0000
2025/02/20	R053	07/08/2025	13.17 Put	Bond Future	597.9100	0.5979	625.2800	0.6253	4.578	0.0000	0.0000
2025/02/20	R053	06/11/2025		Bond Future	11.6560	101.0583	11.6935	100.7525	0.322	0.0000	0.0000
2025/02/20	R053	06/11/2025	11.76 Call	Bond Future	4899.7300	4.8997	4724.0200	4.7240	3.586	0.0000	0.0000
2025/02/20	R053	06/11/2025	11.76 Put	Bond Future	4055.7400	4.0557	4185.7600	4.1858	3.206	0.0000	0.0000
2025/02/20	R053	05/02/2026		Bond Future	11.7746	103.0010	11.8135	102.6897	0.330	0.0000	0.0000
2025/02/20	R053	05/02/2026	11.49 Call	Bond Future	4077.4300	4.0774	3930.7500	3.9308	3.597	0.0000	0.0000
2025/02/20	R053	05/02/2026	11.49 Put	Bond Future	6410.2500	6.4103	6574.8200	6.5748	2.567	0.0000	0.0000
2025/02/20	R053	07/05/2026		Bond Future	11.9059	99.0504	11.9463	98.7336	0.339	0.0000	0.0000
2025/02/20	R053	07/05/2026	11.69 Call	Bond Future	4933.5800	4.9336	4776.1500	4.7762	3.191	0.0000	0.0000
2025/02/20	R053	07/05/2026	11.69 Put	Bond Future	6658.3900	6.6584	6817.6700	6.8177	2.392	0.0000	0.0000
2025/02/20	R186	08/05/2025		Bond Future	8.4301	107.1582	8.4292	107.1595	0.011	0.0000	0.0000
2025/02/20	R186	08/05/2025	8.47 Call	Bond Future	297.8600	0.2979	296.8800	0.2969	0.329	0.0000	0.0000
2025/02/20	R186	08/05/2025	8.47 Put	Bond Future	237.7300	0.2377	235.4000	0.2354	0.980	0.0000	0.0000
2025/02/20	R186	07/08/2025		Bond Future	8.5281	103.9485	8.5268	103.9502	0.015	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/02/20	R186	07/08/2025	9.68 Call	Bond Future		1560.8700	1.5609	1561.3900	1.5614	0.033	0.0000	0.0000
2025/02/20	R186	07/08/2025	9.68 Put	Bond Future		99.4700	0.0995	98.3200	0.0983	1.156	0.0000	0.0000
2025/02/20	R186	07/08/2025	10.25 Call	Bond Future		2223.7300	2.2237	2224.6500	2.2247	0.041	0.0000	0.0000
2025/02/20	R186	07/08/2025	10.25 Put	Bond Future		49.9800	0.0500	49.2300	0.0492	1.501	0.0000	0.0000
2025/02/20	R186	07/08/2025	9.22 Put	Bond Future		174.5000	0.1745	172.9600	0.1730	0.883	0.0000	0.0000
2025/02/20	R186	07/08/2025	9.22 Call	Bond Future		1055.8300	1.0558	1055.9600	1.0560	0.012	0.0000	0.0000
2025/02/20	R186	06/11/2025		Bond Future		8.6889	105.9600	8.6870	105.9620	0.022	0.0000	0.0000
2025/02/20	R186	06/11/2025	8.13 Call	Bond Future		158.9100	0.1589	158.8500	0.1589	0.038	0.0000	0.0000
2025/02/20	R186	06/11/2025	8.13 Put	Bond Future		749.8300	0.7498	747.7400	0.7477	0.279	0.0000	0.0000
2025/02/20	R186	05/02/2026		Bond Future		8.9663	102.6907	8.9634	102.6931	0.032	0.0000	0.0000
2025/02/20	R186	05/02/2026	8.43 Call	Bond Future		219.7200	0.2197	219.9900	0.2200	0.123	0.0000	0.0000
2025/02/20	R186	05/02/2026	8.43 Put	Bond Future		661.4100	0.6614	659.3000	0.6593	0.319	0.0000	0.0000
2025/02/20	R186	07/05/2026		Bond Future		9.5972	104.5977	9.5923	104.6006	0.051	0.0000	0.0000
2025/02/20	R186	07/05/2026	8.69 Call	Bond Future		134.4900	0.1345	134.9400	0.1349	0.335	0.0000	0.0000
2025/02/20	R186	07/05/2026	8.69 Put	Bond Future		666.7500	0.6668	664.3600	0.6644	0.358	0.0000	0.0000
2025/02/20	R202	08/05/2025		Bond Future		274.1207	274.1207	274.0977	274.0977	0.008	0.0000	0.0000
2025/02/20	R202	08/05/2025	272.31 Call	Bond Future		1810.6900	1.8107	1787.7200	1.7877	1.269	0.0000	0.0000
2025/02/20	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R202	07/08/2025		Bond Future		274.3364	274.3364	274.3135	274.3135	0.008	0.0000	0.0000
2025/02/20	R202	07/08/2025	271.60 Call	Bond Future		2736.3700	2.7364	2713.4900	2.7135	0.836	0.0000	0.0000
2025/02/20	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R202	06/11/2025		Bond Future		279.7119	279.7119	279.6893	279.6893	0.008	0.0000	0.0000
2025/02/20	R202	06/11/2025	275.64 Call	Bond Future		4071.8600	4.0719	4049.2700	4.0493	0.555	0.0000	0.0000
2025/02/20	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R202	05/02/2026		Bond Future		279.8335	279.8335	279.8106	279.8106	0.008	0.0000	0.0000
2025/02/20	R202	05/02/2026	277.82 Call	Bond Future		2013.5100	2.0135	1990.5700	1.9906	1.139	0.0000	0.0000
2025/02/20	R202	05/02/2026	277.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R202	07/05/2026		Bond Future		285.1055	285.1055	285.0832	285.0832	0.008	0.0000	0.0000
2025/02/20	R202	07/05/2026	277.55 Call	Bond Future		7555.5000	7.5555	7533.1600	7.5332	0.296	0.0000	0.0000
2025/02/20	R202	07/05/2026	277.55 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R209	08/05/2025		Bond Future		10.8839	71.5801	10.9085	71.4570	0.226	0.0000	0.0000
2025/02/20	R209	08/05/2025	11.89 Call	Bond Future		5000.5000	5.0005	4885.6700	4.8857	2.296	0.0000	0.0000
2025/02/20	R209	08/05/2025	11.89 Put	Bond Future		200.2300	0.2002	208.4300	0.2084	4.095	0.0000	0.0000
2025/02/20	R209	07/08/2025		Bond Future		10.9870	72.9824	11.0125	72.8572	0.232	0.0000	0.0000
2025/02/20	R209	07/08/2025	12.68 Call	Bond Future		7994.8800	7.9949	7878.3400	7.8783	1.458	0.0000	0.0000
2025/02/20	R209	07/08/2025	12.68 Put	Bond Future		290.7300	0.2907	299.4500	0.2995	2.999	0.0000	0.0000
2025/02/20	R209	06/11/2025		Bond Future		11.1002	71.2420	11.1266	71.1145	0.238	0.0000	0.0000
2025/02/20	R209	06/11/2025	11.27 Call	Bond Future		3121.1200	3.1211	3044.2200	3.0442	2.464	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	
2025/02/20	R209	06/11/2025	11.27 Put	Bond Future	2308.3800	2.3084	2358.9100	2.3589	2.189	0.0000	0.0000
2025/02/20	R209	05/02/2026		Bond Future	11.2222	72.6122	11.2496	72.4825	0.245	0.0000	0.0000
2025/02/20	R209	05/02/2026	10.93 Call	Bond Future	2546.1800	2.5462	2483.4800	2.4835	2.463	0.0000	0.0000
2025/02/20	R209	05/02/2026	10.93 Put	Bond Future	3945.8300	3.9458	4012.7900	4.0128	1.697	0.0000	0.0000
2025/02/20	R209	07/05/2026		Bond Future	11.3600	70.8097	11.3885	70.6779	0.251	0.0000	0.0000
2025/02/20	R209	07/05/2026	11.07 Call	Bond Future	2893.4000	2.8934	2828.7800	2.8288	2.233	0.0000	0.0000
2025/02/20	R209	07/05/2026	11.07 Put	Bond Future	4253.5300	4.2535	4320.6900	4.3207	1.579	0.0000	0.0000
2025/02/20	R210	08/05/2025		Bond Future	246.0426	246.0426	246.1624	246.1624	0.049	0.0000	0.0000
2025/02/20	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R210	08/05/2025	248.03 Put	Bond Future	1987.4400	1.9874	1867.5600	1.8676	6.032	0.0000	0.0000
2025/02/20	R210	07/08/2025		Bond Future	250.9228	250.9228	251.0457	251.0457	0.049	0.0000	0.0000
2025/02/20	R210	07/08/2025	248.44 Call	Bond Future	2482.7900	2.4828	2605.7300	2.6057	4.952	0.0000	0.0000
2025/02/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R210	06/11/2025		Bond Future	252.4289	252.4289	252.5547	252.5547	0.050	0.0000	0.0000
2025/02/20	R210	06/11/2025	252.14 Call	Bond Future	288.9300	0.2889	414.7100	0.4147	43.533	0.0000	0.0000
2025/02/20	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R210	05/02/2026		Bond Future	257.3458	257.3458	257.4749	257.4749	0.050	0.0000	0.0000
2025/02/20	R210	05/02/2026	253.10 Call	Bond Future	4245.8400	4.2458	4374.8700	4.3749	3.039	0.0000	0.0000
2025/02/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R210	07/05/2026		Bond Future	258.7212	258.7212	258.8528	258.8528	0.051	0.0000	0.0000
2025/02/20	R210	07/05/2026	255.40 Call	Bond Future	3321.2400	3.3212	3452.8400	3.4528	3.962	0.0000	0.0000
2025/02/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	R213	08/05/2025		Bond Future	9.6284	89.9130	9.6431	89.8536	0.152	0.0000	0.0000
2025/02/20	R213	08/05/2025	10.52 Call	Bond Future	3699.8100	3.6998	3643.5100	3.6435	1.522	0.0000	0.0000
2025/02/20	R213	08/05/2025	10.52 Put	Bond Future	176.5800	0.1766	179.6900	0.1797	1.761	0.0000	0.0000
2025/02/20	R213	07/08/2025		Bond Future	9.7186	91.6749	9.7341	91.6145	0.159	0.0000	0.0000
2025/02/20	R213	07/08/2025	11.66 Call	Bond Future	7337.3300	7.3373	7278.8900	7.2789	0.796	0.0000	0.0000
2025/02/20	R213	07/08/2025	11.66 Put	Bond Future	129.5300	0.1295	131.4400	0.1314	1.475	0.0000	0.0000
2025/02/20	R213	06/11/2025		Bond Future	9.8294	89.8954	9.8457	89.8342	0.165	0.0000	0.0000
2025/02/20	R213	06/11/2025	10.05 Call	Bond Future	2391.5500	2.3916	2352.6300	2.3526	1.627	0.0000	0.0000
2025/02/20	R213	06/11/2025	10.05 Put	Bond Future	1565.7700	1.5658	1588.0500	1.5881	1.423	0.0000	0.0000
2025/02/20	R213	05/02/2026		Bond Future	9.9576	91.6254	9.9748	91.5633	0.173	0.0000	0.0000
2025/02/20	R213	05/02/2026	9.89 Call	Bond Future	2046.7300	2.0467	2013.1000	2.0131	1.643	0.0000	0.0000
2025/02/20	R213	05/02/2026	9.89 Put	Bond Future	2291.5100	2.2915	2320.0300	2.3200	1.245	0.0000	0.0000
2025/02/20	R213	07/05/2026		Bond Future	10.1066	89.7758	10.1247	89.7129	0.180	0.0000	0.0000
2025/02/20	R213	07/05/2026	9.80 Call	Bond Future	1775.2500	1.7753	1745.3100	1.7453	1.687	0.0000	0.0000
2025/02/20	R213	07/05/2026	9.80 Put	Bond Future	2844.2200	2.8442	2877.2200	2.8772	1.160	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	
2025/02/20	R214	08/05/2025		Bond Future	11.2898	66.3426	11.3298	66.1302	0.354	0.0000	0.0000
2025/02/20	R214	08/05/2025	12.40 Call	Bond Future	5712.2800	5.7123	5514.7100	5.5147	3.459	0.0000	0.0000
2025/02/20	R214	08/05/2025	12.40 Put	Bond Future	184.0200	0.1840	198.8800	0.1989	8.075	0.0000	0.0000
2025/02/20	R214	07/08/2025		Bond Future	11.3896	67.6426	11.4310	67.4262	0.363	0.0000	0.0000
2025/02/20	R214	07/08/2025	12.97 Call	Bond Future	7900.6000	7.9006	7703.7800	7.7038	2.491	0.0000	0.0000
2025/02/20	R214	07/08/2025	12.97 Put	Bond Future	345.0800	0.3451	364.6400	0.3646	5.668	0.0000	0.0000
2025/02/20	R214	06/11/2025		Bond Future	11.4996	65.6515	11.5424	65.4312	0.372	0.0000	0.0000
2025/02/20	R214	06/11/2025	11.64 Call	Bond Future	3197.9300	3.1979	3070.0400	3.0700	3.999	0.0000	0.0000
2025/02/20	R214	06/11/2025	11.64 Put	Bond Future	2478.7300	2.4787	2571.2200	2.5712	3.731	0.0000	0.0000
2025/02/20	R214	05/02/2026		Bond Future	11.6185	66.9146	11.6628	66.6902	0.381	0.0000	0.0000
2025/02/20	R214	05/02/2026	11.26 Call	Bond Future	2535.1400	2.5351	2433.4200	2.4334	4.012	0.0000	0.0000
2025/02/20	R214	05/02/2026	11.26 Put	Bond Future	4395.6800	4.3957	4518.3700	4.5184	2.791	0.0000	0.0000
2025/02/20	R214	07/05/2026		Bond Future	11.7445	64.8582	11.7903	64.6298	0.390	0.0000	0.0000
2025/02/20	R214	07/05/2026	11.53 Call	Bond Future	3251.5500	3.2516	3138.1300	3.1381	3.488	0.0000	0.0000
2025/02/20	R214	07/05/2026	11.53 Put	Bond Future	4336.8000	4.3368	4451.7400	4.4517	2.650	0.0000	0.0000
2025/02/20	R248	08/05/2025		Bond Future	11.4778	79.8304	11.5024	79.6702	0.214	0.0000	0.0000
2025/02/20	R248	08/05/2025	12.60 Call	Bond Future	7000.8200	7.0008	6849.5000	6.8495	2.161	0.0000	0.0000
2025/02/20	R248	08/05/2025	12.60 Put	Bond Future	226.9400	0.2269	235.8000	0.2358	3.904	0.0000	0.0000
2025/02/20	R248	07/08/2025		Bond Future	11.5813	81.3947	11.6067	81.2316	0.220	0.0000	0.0000
2025/02/20	R248	07/08/2025	13.21 Call	Bond Future	9819.0600	9.8191	9669.2500	9.6693	1.526	0.0000	0.0000
2025/02/20	R248	07/08/2025	13.21 Put	Bond Future	458.4000	0.4584	471.6500	0.4717	2.890	0.0000	0.0000
2025/02/20	R248	06/11/2025		Bond Future	11.6947	78.5273	11.7210	78.3613	0.225	0.0000	0.0000
2025/02/20	R248	06/11/2025	11.74 Call	Bond Future	3588.7800	3.5888	3493.9700	3.4940	2.642	0.0000	0.0000
2025/02/20	R248	06/11/2025	11.74 Put	Bond Future	3303.6700	3.3037	3374.8600	3.3749	2.155	0.0000	0.0000
2025/02/20	R248	05/02/2026		Bond Future	11.8172	80.0378	11.8445	79.8689	0.231	0.0000	0.0000
2025/02/20	R248	05/02/2026	11.46 Call	Bond Future	3093.3700	3.0934	3014.1600	3.0142	2.561	0.0000	0.0000
2025/02/20	R248	05/02/2026	11.46 Put	Bond Future	5363.0800	5.3631	5452.8200	5.4528	1.673	0.0000	0.0000
2025/02/20	R248	07/05/2026		Bond Future	11.9462	77.0823	11.9745	76.9105	0.237	0.0000	0.0000
2025/02/20	R248	07/05/2026	11.72 Call	Bond Future	3896.9200	3.8969	3809.7800	3.8098	2.236	0.0000	0.0000
2025/02/20	R248	07/05/2026	11.72 Put	Bond Future	5294.9100	5.2949	5379.5400	5.3795	1.598	0.0000	0.0000
2025/02/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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