



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 21/02/2025 TO 21/02/2025

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
2025/02/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	2029	08/05/2025		Bond Future	136.4877	136.4877	136.4528	0.026	0.0000	0.0000
2025/02/21	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2029	08/05/2025	137.85 Put	Bond Future	1362.2800	1.3623	1397.1800	1.3972	2.562	0.0000
2025/02/21	2029	07/08/2025		Bond Future	139.1954	139.1954	139.1667	0.021	0.0000	0.0000
2025/02/21	2029	07/08/2025	137.41 Call	Bond Future	1785.3900	1.7854	1756.6500	1.7567	1.610	0.0000
2025/02/21	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	
2025/02/21	2029	06/11/2025		Bond Future	140.4915	140.4915	140.4658	140.4658	0.018	0.0000	0.0000
2025/02/21	2029	06/11/2025	139.79 Call	Bond Future	701.5300	0.7015	675.8100	0.6758	3.666	0.0000	0.0000
2025/02/21	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2029	05/02/2026		Bond Future	143.2289	143.2289	143.2010	143.2010	0.019	0.0000	0.0000
2025/02/21	2029	05/02/2026	140.11 Call	Bond Future	3118.8800	3.1189	3091.0100	3.0910	0.894	0.0000	0.0000
2025/02/21	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2029	07/05/2026		Bond Future	144.4705	144.4705	144.4476	144.4476	0.016	0.0000	0.0000
2025/02/21	2029	07/05/2026	141.82 Call	Bond Future	2650.4800	2.6505	2627.5500	2.6276	0.865	0.0000	0.0000
2025/02/21	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2030	08/05/2025	8.72 Put	Bond Future	2194.6200	2.1946	2099.3800	2.0994	4.340	0.0000	0.0000
2025/02/21	2030	08/05/2025	8.72 Call	Bond Future	241.0900	0.2411	217.7800	0.2178	9.669	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.22 Put	Bond Future	998.8300	0.9988	910.9000	0.9109	8.803	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.22 Call	Bond Future	893.2300	0.8932	877.2300	0.8772	1.791	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.54 Call	Bond Future	1593.7200	1.5937	1597.3200	1.5973	0.226	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.54 Put	Bond Future	539.2600	0.5393	470.9300	0.4709	12.671	0.0000	0.0000
2025/02/21	2030	08/05/2025	8.68 Put	Bond Future	2314.8500	2.3149	2220.5800	2.2206	4.072	0.0000	0.0000
2025/02/21	2030	08/05/2025	8.68 Call	Bond Future	211.5900	0.2116	189.2500	0.1893	10.558	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.18 Put	Bond Future	1072.4200	1.0724	982.6700	0.9827	8.369	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.18 Call	Bond Future	820.5800	0.8206	802.7600	0.8028	2.172	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.99 Call	Bond Future	2856.4900	2.8565	2891.6000	2.8916	1.229	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.99 Put	Bond Future	199.8900	0.1999	163.0700	0.1631	18.420	0.0000	0.0000
2025/02/21	2030	08/05/2025	8.95 Put	Bond Future	1570.3300	1.5703	1474.3700	1.4744	6.111	0.0000	0.0000
2025/02/21	2030	08/05/2025	8.95 Call	Bond Future	472.2600	0.4723	448.2300	0.4482	5.088	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.45 Put	Bond Future	646.5900	0.6466	571.9900	0.5720	11.537	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.45 Call	Bond Future	1376.5500	1.3766	1373.8800	1.3739	0.194	0.0000	0.0000
2025/02/21	2030	08/05/2025	11.86 Call	Bond Future	8965.4700	8.9655	9037.2800	9.0373	0.801	0.0000	0.0000
2025/02/21	2030	08/05/2025	11.86 Put	Bond Future	0.2200	0.0002	0.1000	0.0001	54.545	0.0000	0.0000
2025/02/21	2030	08/05/2025	10.31 Put	Bond Future	91.7700	0.0918	71.1500	0.0712	22.469	0.0000	0.0000
2025/02/21	2030	08/05/2025	10.31 Call	Bond Future	3867.2900	3.8673	3918.6000	3.9186	1.327	0.0000	0.0000
2025/02/21	2030	08/05/2025	12.28 Call	Bond Future	10308.4200	10.3084	10380.3400	10.3803	0.698	0.0000	0.0000
2025/02/21	2030	08/05/2025	12.28 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/02/21	2030	08/05/2025	10.69 Put	Bond Future	30.3700	0.0304	21.7700	0.0218	28.317	0.0000	0.0000
2025/02/21	2030	08/05/2025	10.69 Call	Bond Future	5113.0700	5.1131	5176.4000	5.1764	1.239	0.0000	0.0000
2025/02/21	2030	08/05/2025		Bond Future	9.2489	97.5425	9.2292	97.6144	0.213	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.93 Call	Bond Future	2674.8600	2.6749	2706.2000	2.7062	1.172	0.0000	0.0000
2025/02/21	2030	08/05/2025	9.93 Put	Bond Future	229.9300	0.2299	189.3400	0.1893	17.653	0.0000	0.0000
2025/02/21	2030	07/08/2025	12.12 Call	Bond Future	9095.8400	9.0958	9170.6800	9.1707	0.823	0.0000	0.0000
2025/02/21	2030	07/08/2025	12.12 Put	Bond Future	7.9500	0.0080	4.5500	0.0046	42.767	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	
2025/02/21	2030	07/08/2025	10.48 Put	Bond Future	300.6900	0.3007	244.1200	0.2441	18.813	0.0000	0.0000
2025/02/21	2030	07/08/2025	10.48 Call	Bond Future	4160.0400	4.1600	4181.7100	4.1817	0.521	0.0000	0.0000
2025/02/21	2030	07/08/2025		Bond Future	9.3420	95.4436	9.3196	95.5219	0.241	0.0000	0.0000
2025/02/21	2030	07/08/2025	11.11 Call	Bond Future	6003.7400	6.0037	6057.3300	6.0573	0.893	0.0000	0.0000
2025/02/21	2030	07/08/2025	11.11 Put	Bond Future	90.6800	0.0907	66.0300	0.0660	27.184	0.0000	0.0000
2025/02/21	2030	07/08/2025	8.72 Put	Bond Future	2650.3500	2.6504	2527.4100	2.5274	4.639	0.0000	0.0000
2025/02/21	2030	07/08/2025	8.72 Call	Bond Future	455.9600	0.4560	411.2600	0.4113	9.803	0.0000	0.0000
2025/02/21	2030	07/08/2025	9.22 Put	Bond Future	1550.9900	1.5510	1427.8500	1.4279	7.939	0.0000	0.0000
2025/02/21	2030	07/08/2025	9.22 Call	Bond Future	1125.3200	1.1253	1080.4200	1.0804	3.990	0.0000	0.0000
2025/02/21	2030	07/08/2025	9.81 Call	Bond Future	2359.4100	2.3594	2341.4900	2.3415	0.760	0.0000	0.0000
2025/02/21	2030	07/08/2025	9.81 Put	Bond Future	748.4700	0.7485	652.3100	0.6523	12.848	0.0000	0.0000
2025/02/21	2030	06/11/2025	8.72 Put	Bond Future	3034.6400	3.0346	2907.4200	2.9074	4.192	0.0000	0.0000
2025/02/21	2030	06/11/2025	8.72 Call	Bond Future	604.5400	0.6045	559.6000	0.5596	7.434	0.0000	0.0000
2025/02/21	2030	06/11/2025	9.22 Put	Bond Future	1999.0100	1.9990	1875.5000	1.8755	6.179	0.0000	0.0000
2025/02/21	2030	06/11/2025	9.22 Call	Bond Future	1259.4300	1.2594	1218.2000	1.2182	3.274	0.0000	0.0000
2025/02/21	2030	06/11/2025	10.08 Call	Bond Future	2984.3300	2.9843	2971.4400	2.9714	0.432	0.0000	0.0000
2025/02/21	2030	06/11/2025	10.08 Put	Bond Future	899.5600	0.8996	804.3900	0.8044	10.580	0.0000	0.0000
2025/02/21	2030	06/11/2025		Bond Future	9.4422	97.2906	9.4173	97.3729	0.263	0.0000	0.0000
2025/02/21	2030	06/11/2025	9.54 Call	Bond Future	1823.1700	1.8232	1789.8000	1.7898	1.830	0.0000	0.0000
2025/02/21	2030	06/11/2025	9.54 Put	Bond Future	1499.6800	1.4997	1384.0300	1.3840	7.712	0.0000	0.0000
2025/02/21	2030	05/02/2026		Bond Future	9.5613	95.1546	9.5350	95.2374	0.275	0.0000	0.0000
2025/02/21	2030	05/02/2026	9.49 Call	Bond Future	1726.1700	1.7262	1690.0900	1.6901	2.090	0.0000	0.0000
2025/02/21	2030	05/02/2026	9.49 Put	Bond Future	1950.3900	1.9504	1831.5900	1.8316	6.091	0.0000	0.0000
2025/02/21	2030	07/05/2026		Bond Future	9.7272	96.9222	9.6975	97.0103	0.305	0.0000	0.0000
2025/02/21	2030	07/05/2026	9.39 Call	Bond Future	1481.8100	1.4818	1387.8300	1.3878	6.342	0.0000	0.0000
2025/02/21	2030	07/05/2026	9.39 Put	Bond Future	2487.0700	2.4871	2305.0700	2.3051	7.318	0.0000	0.0000
2025/02/21	2032	08/05/2025	9.40 Put	Bond Future	3012.0100	3.0120	2861.6800	2.8617	4.991	0.0000	0.0000
2025/02/21	2032	08/05/2025	9.40 Call	Bond Future	306.5900	0.3066	249.7200	0.2497	18.549	0.0000	0.0000
2025/02/21	2032	08/05/2025	9.90 Put	Bond Future	1431.0700	1.4311	1288.5600	1.2886	9.958	0.0000	0.0000
2025/02/21	2032	08/05/2025	9.90 Call	Bond Future	1089.6300	1.0896	1040.5800	1.0406	4.502	0.0000	0.0000
2025/02/21	2032	08/05/2025	10.28 Call	Bond Future	2128.7100	2.1287	2119.4800	2.1195	0.434	0.0000	0.0000
2025/02/21	2032	08/05/2025	10.28 Put	Bond Future	723.4700	0.7235	620.7800	0.6208	14.194	0.0000	0.0000
2025/02/21	2032	08/05/2025	9.42 Put	Bond Future	2934.6200	2.9346	2783.2000	2.7832	5.160	0.0000	0.0000
2025/02/21	2032	08/05/2025	9.42 Call	Bond Future	325.2200	0.3252	267.2600	0.2673	17.822	0.0000	0.0000
2025/02/21	2032	08/05/2025	9.92 Put	Bond Future	1383.5200	1.3835	1242.7900	1.2428	10.172	0.0000	0.0000
2025/02/21	2032	08/05/2025	9.92 Call	Bond Future	1135.0700	1.1351	1087.8000	1.0878	4.165	0.0000	0.0000
2025/02/21	2032	08/05/2025	10.97 Call	Bond Future	4647.5900	4.6476	4705.3600	4.7054	1.243	0.0000	0.0000
2025/02/21	2032	08/05/2025	10.97 Put	Bond Future	176.9600	0.1770	141.2700	0.1413	20.168	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	
2025/02/21	2032	08/05/2025		Bond Future	9.9736	92.5142	9.9534	92.6077	0.202	0.0000	0.0000
2025/02/21	2032	08/05/2025	10.91 Call	Bond Future	4410.5900	4.4106	4464.3200	4.4643	1.218	0.0000	0.0000
2025/02/21	2032	08/05/2025	10.91 Put	Bond Future	201.2100	0.2012	161.4800	0.1615	19.746	0.0000	0.0000
2025/02/21	2032	07/08/2025		Bond Future	10.0742	94.3269	10.0519	94.4270	0.221	0.0000	0.0000
2025/02/21	2032	07/08/2025	12.01 Call	Bond Future	8364.2700	8.3643	8417.6400	8.4176	0.638	0.0000	0.0000
2025/02/21	2032	07/08/2025	12.01 Put	Bond Future	168.7100	0.1687	122.0300	0.1220	27.669	0.0000	0.0000
2025/02/21	2032	07/08/2025	9.40 Put	Bond Future	3753.6100	3.7536	3567.4600	3.5675	4.959	0.0000	0.0000
2025/02/21	2032	07/08/2025	9.40 Call	Bond Future	661.1700	0.6612	575.0700	0.5751	13.022	0.0000	0.0000
2025/02/21	2032	07/08/2025	9.90 Put	Bond Future	2261.0000	2.2610	2066.2800	2.0663	8.612	0.0000	0.0000
2025/02/21	2032	07/08/2025	9.90 Call	Bond Future	1474.4100	1.4744	1379.7400	1.3797	6.421	0.0000	0.0000
2025/02/21	2032	07/08/2025	10.59 Call	Bond Future	3298.6000	3.2986	3247.1800	3.2472	1.559	0.0000	0.0000
2025/02/21	2032	07/08/2025	10.59 Put	Bond Future	1018.3600	1.0184	866.8900	0.8669	14.874	0.0000	0.0000
2025/02/21	2032	06/11/2025	9.40 Put	Bond Future	4349.6400	4.3496	4160.1400	4.1601	4.357	0.0000	0.0000
2025/02/21	2032	06/11/2025	9.40 Call	Bond Future	833.7600	0.8338	748.6400	0.7486	10.209	0.0000	0.0000
2025/02/21	2032	06/11/2025	9.90 Put	Bond Future	2874.7100	2.8747	2676.9700	2.6770	6.879	0.0000	0.0000
2025/02/21	2032	06/11/2025	9.90 Call	Bond Future	1604.6200	1.6046	1511.2600	1.5113	5.818	0.0000	0.0000
2025/02/21	2032	06/11/2025	10.89 Call	Bond Future	4139.0300	4.1390	4094.2500	4.0943	1.082	0.0000	0.0000
2025/02/21	2032	06/11/2025	10.89 Put	Bond Future	1156.6900	1.1567	1007.5300	1.0075	12.895	0.0000	0.0000
2025/02/21	2032	06/11/2025		Bond Future	10.1896	91.9909	10.1656	92.0952	0.235	0.0000	0.0000
2025/02/21	2032	06/11/2025	10.42 Call	Bond Future	2794.5000	2.7945	2718.9400	2.7189	2.704	0.0000	0.0000
2025/02/21	2032	06/11/2025	10.42 Put	Bond Future	1799.5400	1.7995	1619.6000	1.6196	9.999	0.0000	0.0000
2025/02/21	2032	05/02/2026		Bond Future	10.3188	93.7604	10.2937	93.8657	0.243	0.0000	0.0000
2025/02/21	2032	05/02/2026	10.16 Call	Bond Future	2350.8800	2.3509	2247.4400	2.2474	4.400	0.0000	0.0000
2025/02/21	2032	05/02/2026	10.16 Put	Bond Future	3020.9300	3.0209	2812.1700	2.8122	6.910	0.0000	0.0000
2025/02/21	2032	07/05/2026		Bond Future	10.4729	91.3426	10.4456	91.4535	0.261	0.0000	0.0000
2025/02/21	2032	07/05/2026	10.14 Call	Bond Future	2186.8500	2.1869	2093.9400	2.0939	4.249	0.0000	0.0000
2025/02/21	2032	07/05/2026	10.14 Put	Bond Future	3547.7600	3.5478	3343.9700	3.3440	5.744	0.0000	0.0000
2025/02/21	2033	08/05/2025		Bond Future	129.7817	129.7817	129.6639	129.6639	0.091	0.0000	0.0000
2025/02/21	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2033	08/05/2025	130.62 Put	Bond Future	838.2600	0.8383	956.1100	0.9561	14.059	0.0000	0.0000
2025/02/21	2033	07/08/2025		Bond Future	132.3565	132.3565	132.2427	132.2427	0.086	0.0000	0.0000
2025/02/21	2033	07/08/2025	128.65 Call	Bond Future	3706.4500	3.7065	3592.7200	3.5927	3.068	0.0000	0.0000
2025/02/21	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2033	06/11/2025		Bond Future	133.4197	133.4197	133.3070	133.3070	0.084	0.0000	0.0000
2025/02/21	2033	06/11/2025	133.14 Call	Bond Future	279.6500	0.2797	167.0400	0.1670	40.268	0.0000	0.0000
2025/02/21	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2033	05/02/2026		Bond Future	136.0193	136.0193	135.9030	135.9030	0.085	0.0000	0.0000
2025/02/21	2033	05/02/2026	132.88 Call	Bond Future	3139.2700	3.1393	3022.9900	3.0230	3.704	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	
2025/02/21	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2033	07/05/2026		Bond Future	137.0230	137.0230	136.9095	136.9095	0.083	0.0000	0.0000
2025/02/21	2033	07/05/2026	135.16 Call	Bond Future	1863.0000	1.8630	1749.4500	1.7495	6.095	0.0000	0.0000
2025/02/21	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2037	08/05/2025	10.50 Put	Bond Future	4015.8500	4.0159	3796.0300	3.7960	5.474	0.0000	0.0000
2025/02/21	2037	08/05/2025	10.50 Call	Bond Future	389.0000	0.3890	345.1300	0.3451	11.278	0.0000	0.0000
2025/02/21	2037	08/05/2025	11.00 Put	Bond Future	2036.7200	2.0367	1825.8000	1.8258	10.356	0.0000	0.0000
2025/02/21	2037	08/05/2025	11.00 Call	Bond Future	1352.1200	1.3521	1317.1500	1.3172	2.586	0.0000	0.0000
2025/02/21	2037	08/05/2025	11.46 Call	Bond Future	2861.3900	2.8614	2881.3600	2.8814	0.698	0.0000	0.0000
2025/02/21	2037	08/05/2025	11.46 Put	Bond Future	961.1000	0.9611	805.1200	0.8051	16.229	0.0000	0.0000
2025/02/21	2037	08/05/2025	12.55 Put	Bond Future	113.8300	0.1138	77.2700	0.0773	32.118	0.0000	0.0000
2025/02/21	2037	08/05/2025	12.55 Call	Bond Future	7705.9300	7.7059	7845.3200	7.8453	1.809	0.0000	0.0000
2025/02/21	2037	08/05/2025	13.30 Put	Bond Future	12.8500	0.0129	6.8000	0.0068	47.082	0.0000	0.0000
2025/02/21	2037	08/05/2025	13.30 Call	Bond Future	11195.6100	11.1956	11365.5100	11.3655	1.518	0.0000	0.0000
2025/02/21	2037	08/05/2025	13.35 Put	Bond Future	10.9200	0.0109	5.6700	0.0057	48.077	0.0000	0.0000
2025/02/21	2037	08/05/2025	13.35 Call	Bond Future	11424.2400	11.4242	11594.9400	11.5949	1.494	0.0000	0.0000
2025/02/21	2037	08/05/2025		Bond Future	11.1199	85.4354	11.0889	85.6113	0.278	0.0000	0.0000
2025/02/21	2037	08/05/2025	12.25 Call	Bond Future	6298.5400	6.2985	6415.0800	6.4151	1.850	0.0000	0.0000
2025/02/21	2037	08/05/2025	12.25 Put	Bond Future	214.9300	0.2149	155.5200	0.1555	27.642	0.0000	0.0000
2025/02/21	2037	07/08/2025		Bond Future	11.2401	82.8486	11.2071	83.0323	0.293	0.0000	0.0000
2025/02/21	2037	07/08/2025	13.01 Call	Bond Future	9369.8200	9.3698	9485.1800	9.4852	1.231	0.0000	0.0000
2025/02/21	2037	07/08/2025	13.01 Put	Bond Future	293.7500	0.2938	225.3900	0.2254	23.271	0.0000	0.0000
2025/02/21	2037	07/08/2025	12.17 Call	Bond Future	5877.0700	5.8771	5864.7900	5.8648	0.209	0.0000	0.0000
2025/02/21	2037	07/08/2025	12.17 Put	Bond Future	922.4100	0.9224	726.4100	0.7264	21.249	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.42 Call	Bond Future	3085.6500	3.0857	2975.1700	2.9752	3.580	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.42 Put	Bond Future	2093.0700	2.0931	1798.8700	1.7989	14.056	0.0000	0.0000
2025/02/21	2037	07/08/2025	10.55 Put	Bond Future	4863.1600	4.8632	4547.3800	4.5474	6.493	0.0000	0.0000
2025/02/21	2037	07/08/2025	10.55 Call	Bond Future	895.5800	0.8956	763.5200	0.7635	14.746	0.0000	0.0000
2025/02/21	2037	07/08/2025	10.64 Put	Bond Future	4488.8900	4.4889	4168.0600	4.1681	7.147	0.0000	0.0000
2025/02/21	2037	07/08/2025	10.64 Call	Bond Future	1053.5800	1.0536	916.4700	0.9165	13.014	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.82 Call	Bond Future	4501.9900	4.5020	4443.2300	4.4432	1.305	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.82 Put	Bond Future	1361.7500	1.3618	1119.2700	1.1193	17.806	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.07 Call	Bond Future	2035.4500	2.0355	1896.4100	1.8964	6.831	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.07 Put	Bond Future	2989.4400	2.9894	2666.6800	2.6667	10.797	0.0000	0.0000
2025/02/21	2037	07/08/2025	10.34 Put	Bond Future	5816.8300	5.8168	5521.3700	5.5214	5.079	0.0000	0.0000
2025/02/21	2037	07/08/2025	10.34 Call	Bond Future	589.4100	0.5894	477.6700	0.4777	18.958	0.0000	0.0000
2025/02/21	2037	07/08/2025	10.50 Put	Bond Future	5079.9600	5.0800	4767.8600	4.7679	6.144	0.0000	0.0000
2025/02/21	2037	07/08/2025	10.50 Call	Bond Future	814.7000	0.8147	686.3200	0.6863	15.758	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/21	2037	07/08/2025	11.00 Put	Bond Future	3202.1600	3.2022	2876.2300	2.8762	10.178	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.00 Call	Bond Future	1851.0800	1.8511	1708.8700	1.7089	7.683	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.83 Call	Bond Future	4539.7800	4.5398	4482.3300	4.4823	1.265	0.0000	0.0000
2025/02/21	2037	07/08/2025	11.83 Put	Bond Future	1346.8700	1.3469	1105.7000	1.1057	17.906	0.0000	0.0000
2025/02/21	2037	06/11/2025	10.50 Put	Bond Future	5979.8600	5.9799	5683.0600	5.6831	4.963	0.0000	0.0000
2025/02/21	2037	06/11/2025	10.50 Call	Bond Future	1084.8500	1.0849	977.4900	0.9775	9.896	0.0000	0.0000
2025/02/21	2037	06/11/2025	11.00 Put	Bond Future	4112.4400	4.1124	3812.9500	3.8130	7.283	0.0000	0.0000
2025/02/21	2037	06/11/2025	11.00 Call	Bond Future	2104.9100	2.1049	1994.8600	1.9949	5.228	0.0000	0.0000
2025/02/21	2037	06/11/2025	12.16 Call	Bond Future	5780.0400	5.7800	5759.6500	5.7597	0.353	0.0000	0.0000
2025/02/21	2037	06/11/2025	12.16 Put	Bond Future	1582.3400	1.5823	1372.5100	1.3725	13.261	0.0000	0.0000
2025/02/21	2037	06/11/2025		Bond Future	11.3619	84.4515	11.3272	84.6409	0.305	0.0000	0.0000
2025/02/21	2037	06/11/2025	11.63 Call	Bond Future	3919.9100	3.9199	3850.5800	3.8506	1.769	0.0000	0.0000
2025/02/21	2037	06/11/2025	11.63 Put	Bond Future	2475.1100	2.4751	2216.3400	2.2163	10.455	0.0000	0.0000
2025/02/21	2037	05/02/2026	12.27 Call	Bond Future	6259.1600	6.2592	6135.1700	6.1352	1.981	0.0000	0.0000
2025/02/21	2037	05/02/2026	12.27 Put	Bond Future	2262.9300	2.2629	1946.8400	1.9468	13.968	0.0000	0.0000
2025/02/21	2037	05/02/2026	10.90 Put	Bond Future	5528.8000	5.5288	5137.6200	5.1376	7.075	0.0000	0.0000
2025/02/21	2037	05/02/2026	10.90 Call	Bond Future	2264.4400	2.2644	2065.3600	2.0654	8.792	0.0000	0.0000
2025/02/21	2037	05/02/2026		Bond Future	11.4950	81.8175	11.4590	82.0096	0.312	0.0000	0.0000
2025/02/21	2037	05/02/2026	11.20 Call	Bond Future	2981.7800	2.9818	2782.0100	2.7820	6.700	0.0000	0.0000
2025/02/21	2037	05/02/2026	11.20 Put	Bond Future	4577.9900	4.5780	4186.1200	4.1861	8.560	0.0000	0.0000
2025/02/21	2037	07/05/2026		Bond Future	11.6497	83.3357	11.6116	83.5347	0.327	0.0000	0.0000
2025/02/21	2037	07/05/2026	11.32 Call	Bond Future	3218.2500	3.2183	3123.0100	3.1230	2.959	0.0000	0.0000
2025/02/21	2037	07/05/2026	11.32 Put	Bond Future	4964.4200	4.9644	4670.2100	4.6702	5.926	0.0000	0.0000
2025/02/21	2038	08/05/2025		Bond Future	141.4501	141.4501	141.3492	141.3492	0.071	0.0000	0.0000
2025/02/21	2038	08/05/2025	139.68 Call	Bond Future	1770.1400	1.7701	1669.1800	1.6692	5.704	0.0000	0.0000
2025/02/21	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2038	07/08/2025		Bond Future	142.1362	142.1362	142.0403	142.0403	0.067	0.0000	0.0000
2025/02/21	2038	07/08/2025	139.56 Call	Bond Future	2576.1800	2.5762	2480.2700	2.4803	3.723	0.0000	0.0000
2025/02/21	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2038	06/11/2025		Bond Future	144.9215	144.9215	144.8273	144.8273	0.065	0.0000	0.0000
2025/02/21	2038	06/11/2025	143.88 Call	Bond Future	1041.5100	1.0415	947.3300	0.9473	9.043	0.0000	0.0000
2025/02/21	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2038	05/02/2026		Bond Future	145.5829	145.5829	145.4850	145.4850	0.067	0.0000	0.0000
2025/02/21	2038	05/02/2026	143.20 Call	Bond Future	2382.8500	2.3829	2285.0400	2.2850	4.105	0.0000	0.0000
2025/02/21	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2038	07/05/2026		Bond Future	148.3261	148.3261	148.2321	148.2321	0.063	0.0000	0.0000
2025/02/21	2038	07/05/2026	144.53 Call	Bond Future	3796.0500	3.7961	3702.1000	3.7021	2.475	0.0000	0.0000
2025/02/21	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	
2025/02/21	2040	08/05/2025	13.43 Put	Bond Future	27.4600	0.0275	13.0400	0.0130	52.513	0.0000	0.0000
2025/02/21	2040	08/05/2025	13.43 Call	Bond Future	11052.2000	11.0522	11546.2300	11.5462	4.470	0.0000	0.0000
2025/02/21	2040	08/05/2025	12.75 Put	Bond Future	170.9700	0.1710	89.7600	0.0898	47.500	0.0000	0.0000
2025/02/21	2040	08/05/2025	12.75 Call	Bond Future	7719.8400	7.7198	8147.0800	8.1471	5.534	0.0000	0.0000
2025/02/21	2040	08/05/2025	13.50 Put	Bond Future	22.2900	0.0223	10.2800	0.0103	53.881	0.0000	0.0000
2025/02/21	2040	08/05/2025	13.50 Call	Bond Future	11390.6700	11.3907	11887.1100	11.8871	4.358	0.0000	0.0000
2025/02/21	2040	08/05/2025		Bond Future	11.4264	85.4081	11.3438	85.9166	0.723	0.0000	0.0000
2025/02/21	2040	08/05/2025	12.63 Call	Bond Future	7124.8400	7.1248	7534.7600	7.5348	5.753	0.0000	0.0000
2025/02/21	2040	08/05/2025	12.63 Put	Bond Future	216.2500	0.2163	117.7200	0.1177	45.563	0.0000	0.0000
2025/02/21	2040	07/08/2025		Bond Future	11.5479	82.5702	11.4614	83.0929	0.749	0.0000	0.0000
2025/02/21	2040	07/08/2025	13.29 Call	Bond Future	9899.8300	9.8998	10317.5200	10.3175	4.219	0.0000	0.0000
2025/02/21	2040	07/08/2025	13.29 Put	Bond Future	351.8900	0.3519	246.8700	0.2469	29.845	0.0000	0.0000
2025/02/21	2040	06/11/2025		Bond Future	11.6702	84.1675	11.5800	84.7026	0.772	0.0000	0.0000
2025/02/21	2040	06/11/2025	11.84 Call	Bond Future	3955.7200	3.9557	4058.6900	4.0587	2.603	0.0000	0.0000
2025/02/21	2040	06/11/2025	11.84 Put	Bond Future	2961.7500	2.9618	2529.6500	2.5297	14.589	0.0000	0.0000
2025/02/21	2040	05/02/2026		Bond Future	11.8030	81.2773	11.7094	81.8218	0.793	0.0000	0.0000
2025/02/21	2040	05/02/2026	11.49 Call	Bond Future	3169.2400	3.1692	3180.1100	3.1801	0.343	0.0000	0.0000
2025/02/21	2040	05/02/2026	11.49 Put	Bond Future	5012.3100	5.0123	4478.7400	4.4787	10.645	0.0000	0.0000
2025/02/21	2040	07/05/2026		Bond Future	11.9551	82.7850	11.8572	83.3429	0.819	0.0000	0.0000
2025/02/21	2040	07/05/2026	11.67 Call	Bond Future	3692.9800	3.6930	3745.7000	3.7457	1.428	0.0000	0.0000
2025/02/21	2040	07/05/2026	11.67 Put	Bond Future	5334.0800	5.3341	4828.9400	4.8289	9.470	0.0000	0.0000
2025/02/21	2044	08/05/2025	11.76 Call	Bond Future	2580.2700	2.5803	2740.3200	2.7403	6.203	0.0000	0.0000
2025/02/21	2044	08/05/2025	11.76 Put	Bond Future	1391.8800	1.3919	1096.9000	1.0969	21.193	0.0000	0.0000
2025/02/21	2044	08/05/2025	11.35 Put	Bond Future	2627.2300	2.6272	2228.4100	2.2284	15.180	0.0000	0.0000
2025/02/21	2044	08/05/2025	11.35 Call	Bond Future	1240.3600	1.2404	1296.5700	1.2966	4.532	0.0000	0.0000
2025/02/21	2044	08/05/2025	10.85 Put	Bond Future	5038.9900	5.0390	4574.8900	4.5749	9.210	0.0000	0.0000
2025/02/21	2044	08/05/2025	10.85 Call	Bond Future	320.8300	0.3208	311.7600	0.3118	2.827	0.0000	0.0000
2025/02/21	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2044	08/05/2025	Put	Bond Future	18957.6600	18.9577	18502.6300	18.5026	2.400	0.0000	0.0000
2025/02/21	2044	08/05/2025	12.40 Call	Bond Future	5399.6600	5.3997	5714.7200	5.7147	5.835	0.0000	0.0000
2025/02/21	2044	08/05/2025	12.40 Put	Bond Future	451.3400	0.4513	311.3700	0.3114	31.012	0.0000	0.0000
2025/02/21	2044	08/05/2025	11.65 Call	Bond Future	2174.0600	2.1741	2304.2600	2.3043	5.989	0.0000	0.0000
2025/02/21	2044	08/05/2025	11.65 Put	Bond Future	1663.3200	1.6633	1338.4900	1.3385	19.529	0.0000	0.0000
2025/02/21	2044	08/05/2025	10.92 Put	Bond Future	4641.6900	4.6417	4181.4900	4.1815	9.914	0.0000	0.0000
2025/02/21	2044	08/05/2025	10.92 Call	Bond Future	403.0900	0.4031	397.9200	0.3979	1.283	0.0000	0.0000
2025/02/21	2044	08/05/2025		Bond Future	11.5681	81.0423	11.4959	81.4974	0.624	0.0000	0.0000
2025/02/21	2044	08/05/2025	12.72 Call	Bond Future	6964.7600	6.9648	7331.6600	7.3317	5.268	0.0000	0.0000
2025/02/21	2044	08/05/2025	12.72 Put	Bond Future	247.2400	0.2472	159.1100	0.1591	35.646	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	
2025/02/21	2044	07/08/2025		Bond Future	11.6851	78.2441	11.6094	78.7122	0.647	0.0000	0.0000
2025/02/21	2044	07/08/2025	13.34 Call	Bond Future	9641.1300	9.6411	9991.1500	9.9912	3.630	0.0000	0.0000
2025/02/21	2044	07/08/2025	13.34 Put	Bond Future	434.9900	0.4350	316.9300	0.3169	27.141	0.0000	0.0000
2025/02/21	2044	06/11/2025		Bond Future	11.8022	79.7577	11.7235	80.2370	0.667	0.0000	0.0000
2025/02/21	2044	06/11/2025	11.88 Call	Bond Future	3729.2800	3.7293	3773.0100	3.7730	1.173	0.0000	0.0000
2025/02/21	2044	06/11/2025	11.88 Put	Bond Future	3260.3000	3.2603	2824.8100	2.8248	13.357	0.0000	0.0000
2025/02/21	2044	05/02/2026		Bond Future	11.9289	76.9080	11.8473	77.3954	0.684	0.0000	0.0000
2025/02/21	2044	05/02/2026	11.56 Call	Bond Future	3183.3100	3.1833	3065.8600	3.0659	3.690	0.0000	0.0000
2025/02/21	2044	05/02/2026	11.56 Put	Bond Future	5428.0200	5.4280	4823.1000	4.8231	11.144	0.0000	0.0000
2025/02/21	2044	07/05/2026		Bond Future	12.0728	78.3344	11.9875	78.8341	0.706	0.0000	0.0000
2025/02/21	2044	07/05/2026	11.80 Call	Bond Future	3826.6500	3.8267	3841.2800	3.8413	0.382	0.0000	0.0000
2025/02/21	2044	07/05/2026	11.80 Put	Bond Future	5444.0400	5.4440	4958.9700	4.9590	8.910	0.0000	0.0000
2025/02/21	2046	08/05/2025		Bond Future	121.5440	121.5440	121.5351	121.5351	0.007	0.0000	0.0000
2025/02/21	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2046	08/05/2025	121.97 Put	Bond Future	425.9600	0.4260	434.8700	0.4349	2.092	0.0000	0.0000
2025/02/21	2046	07/08/2025		Bond Future	123.9552	123.9552	123.9522	123.9522	0.002	0.0000	0.0000
2025/02/21	2046	07/08/2025	118.69 Call	Bond Future	5265.1800	5.2652	5262.1700	5.2622	0.057	0.0000	0.0000
2025/02/21	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2046	06/11/2025		Bond Future	124.1339	124.1339	124.1338	124.1338	0.000	0.0000	0.0000
2025/02/21	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2046	06/11/2025	125.41 Put	Bond Future	1276.0600	1.2761	1276.2400	1.2762	0.014	0.0000	0.0000
2025/02/21	2046	05/02/2026		Bond Future	126.5519	126.5519	126.5503	126.5503	0.001	0.0000	0.0000
2025/02/21	2046	05/02/2026	121.65 Call	Bond Future	4901.8800	4.9019	4900.3300	4.9003	0.032	0.0000	0.0000
2025/02/21	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2046	07/05/2026		Bond Future	126.6438	126.6438	126.6466	126.6466	0.002	0.0000	0.0000
2025/02/21	2046	07/05/2026	124.95 Call	Bond Future	1693.8100	1.6938	1696.6000	1.6966	0.165	0.0000	0.0000
2025/02/21	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2050	08/05/2025		Bond Future	123.1430	123.1430	123.1265	123.1265	0.013	0.0000	0.0000
2025/02/21	2050	08/05/2025	121.16 Call	Bond Future	1983.0100	1.9830	1966.5300	1.9665	0.831	0.0000	0.0000
2025/02/21	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2050	07/08/2025		Bond Future	123.2242	123.2242	123.2138	123.2138	0.008	0.0000	0.0000
2025/02/21	2050	07/08/2025	119.89 Call	Bond Future	3334.2300	3.3342	3323.7600	3.3238	0.314	0.0000	0.0000
2025/02/21	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2050	06/11/2025		Bond Future	125.6390	125.6390	125.6315	125.6315	0.006	0.0000	0.0000
2025/02/21	2050	06/11/2025	124.42 Call	Bond Future	1218.9800	1.2190	1211.4600	1.2115	0.617	0.0000	0.0000
2025/02/21	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2050	05/02/2026		Bond Future	125.6771	125.6771	125.6678	125.6678	0.007	0.0000	0.0000
2025/02/21	2050	05/02/2026	122.82 Call	Bond Future	2857.1400	2.8571	2847.8300	2.8478	0.326	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
2025/02/21	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	2050	07/05/2026		Bond Future	128.0449	128.0449	128.0403	0.004	0.0000	0.0000
2025/02/21	2050	07/05/2026	124.07 Call	Bond Future	3974.9300	3.9749	3970.2500	3.9703	0.118	0.0000
2025/02/21	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/21	AL37	08/05/2025		Index Future	1090.6920	1090.6920	1091.5510	1091.5510	0.079	0.0000
2025/02/21	AL37	07/08/2025		Index Future	1112.0670	1112.0670	1112.9980	1112.9980	0.084	0.0000
2025/02/21	AL37	06/11/2025		Index Future	1133.6100	1133.6100	1134.5860	1134.5860	0.086	0.0000
2025/02/21	AL37	05/02/2026		Index Future	1155.4540	1155.4540	1156.4350	1156.4350	0.085	0.0000
2025/02/21	AL37	07/05/2026		Index Future	1177.0120	1177.0120	1178.0550	1178.0550	0.089	0.0000
2025/02/21	AL7T	08/05/2025		Index Future	1301.3100	1301.3100	1303.1360	1303.1360	0.140	0.0000
2025/02/21	AL7T	07/08/2025		Index Future	1326.8130	1326.8130	1328.7400	1328.7400	0.145	0.0000
2025/02/21	AL7T	06/11/2025		Index Future	1352.5160	1352.5160	1354.5140	1354.5140	0.148	0.0000
2025/02/21	AL7T	05/02/2026		Index Future	1378.5780	1378.5780	1380.5980	1380.5980	0.147	0.0000
2025/02/21	AL7T	07/05/2026		Index Future	1404.3000	1404.3000	1406.4080	1406.4080	0.150	0.0000
2025/02/21	ALBI	08/05/2025		Index Future	1119.7560	1119.7560	1122.6690	1122.6690	0.260	0.0000
2025/02/21	ALBI	07/08/2025		Index Future	1141.7000	1141.7000	1144.7270	1144.7270	0.265	0.0000
2025/02/21	ALBI	06/11/2025		Index Future	1163.8180	1163.8180	1166.9310	1166.9310	0.267	0.0000
2025/02/21	ALBI	05/02/2026		Index Future	1186.2430	1186.2430	1189.4030	1189.4030	0.266	0.0000
2025/02/21	ALBI	07/05/2026		Index Future	1208.3760	1208.3760	1211.6390	1211.6390	0.270	0.0000
2025/02/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/02/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/02/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/21	ES33	08/05/2025		Bond Future	11.3775	80.6425	11.3515	80.7612	0.229	0.0000	0.0000
2025/02/21	ES33	08/05/2025	12.73 Call	Bond Future	5870.5200	5.8705	5989.2400	5.9892	2.022	0.0000	0.0000
2025/02/21	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES33	07/08/2025		Bond Future	11.5201	82.2422	11.4920	82.3674	0.244	0.0000	0.0000
2025/02/21	ES33	07/08/2025	13.56 Call	Bond Future	8437.5900	8.4376	8562.7600	8.5628	1.483	0.0000	0.0000
2025/02/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES33	06/11/2025		Bond Future	11.6814	80.0569	11.6515	80.1866	0.256	0.0000	0.0000



Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/02/21	ES33	06/11/2025	12.01	Call	Bond Future		1406.6500	1.4067	1536.4100	1.5364	9.225	0.0000	0.0000
2025/02/21	ES33	06/11/2025	12.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES33	05/02/2026			Bond Future		11.8608	81.6148	11.8297	81.7462	0.263	0.0000	0.0000
2025/02/21	ES33	05/02/2026	11.49	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES33	05/02/2026	11.49	Put	Bond Future		1580.6500	1.5807	1449.2600	1.4493	8.312	0.0000	0.0000
2025/02/21	ES33	07/05/2026			Bond Future		12.0593	79.3533	12.0258	79.4903	0.278	0.0000	0.0000
2025/02/21	ES33	07/05/2026	11.69	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES33	07/05/2026	11.69	Put	Bond Future		1527.2000	1.5272	1390.2200	1.3902	8.969	0.0000	0.0000
2025/02/21	ES42	08/05/2025			Bond Future		11.9331	75.6711	11.8607	76.0915	0.607	0.0000	0.0000
2025/02/21	ES42	08/05/2025	13.25	Call	Bond Future		7040.2500	7.0403	7460.6200	7.4606	5.971	0.0000	0.0000
2025/02/21	ES42	08/05/2025	13.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES42	07/08/2025			Bond Future		12.0575	77.1717	11.9817	77.6044	0.629	0.0000	0.0000
2025/02/21	ES42	07/08/2025	13.79	Call	Bond Future		8899.5000	8.8995	9332.2400	9.3322	4.863	0.0000	0.0000
2025/02/21	ES42	07/08/2025	13.79	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES42	06/11/2025			Bond Future		12.1933	74.4177	12.1141	74.8609	0.649	0.0000	0.0000
2025/02/21	ES42	06/11/2025	12.39	Call	Bond Future		1083.7700	1.0838	1527.0100	1.5270	40.898	0.0000	0.0000
2025/02/21	ES42	06/11/2025	12.39	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES42	05/02/2026			Bond Future		12.3362	75.8643	12.2541	76.3153	0.666	0.0000	0.0000
2025/02/21	ES42	05/02/2026	11.85	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES42	05/02/2026	11.85	Put	Bond Future		2735.3900	2.7354	2284.3800	2.2844	16.488	0.0000	0.0000
2025/02/21	ES42	07/05/2026			Bond Future		12.4970	73.0249	12.4110	73.4874	0.688	0.0000	0.0000
2025/02/21	ES42	07/05/2026	12.20	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	ES42	07/05/2026	12.20	Put	Bond Future		1616.5500	1.6166	1154.0300	1.1540	28.612	0.0000	0.0000
2025/02/21	GOVI	08/05/2025			GOVI		1102.8500	1102.8500	1105.5600	1105.5600	0.246	0.0000	0.0000
2025/02/21	GOVI	08/05/2025	1,022.00	Call	GOVI		808500.0000	80.8500	835600.0000	83.5600	3.352	0.0000	0.0000
2025/02/21	GOVI	08/05/2025	1,022.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	GOVI	07/08/2025			GOVI		1124.4630	1124.4630	1127.2810	1127.2810	0.251	0.0000	0.0000
2025/02/21	GOVI	07/08/2025	1,011.00	Call	GOVI		1134630.0000	113.4630	1162810.0000	116.2810	2.484	0.0000	0.0000
2025/02/21	GOVI	07/08/2025	1,011.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	GOVI	06/11/2025			GOVI		1146.2460	1146.2460	1149.1470	1149.1470	0.253	0.0000	0.0000
2025/02/21	GOVI	06/11/2025	1,112.00	Call	GOVI		342460.0000	34.2460	371470.0000	37.1470	8.471	0.0000	0.0000
2025/02/21	GOVI	06/11/2025	1,112.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	GOVI	05/02/2026			GOVI		1168.3330	1168.3330	1171.2760	1171.2760	0.252	0.0000	0.0000
2025/02/21	GOVI	05/02/2026	1,150.00	Call	GOVI		183330.0000	18.3330	212760.0000	21.2760	16.053	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	
2025/02/21	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/02/21	GOVI	07/05/2026		GOVI	1190.1320	1190.1320	1193.1740	0.256	0.0000	0.0000	
2025/02/21	GOVI	07/05/2026	1,177. Call 00	GOVI	131320.0000	13.1320	161740.0000	16.1740	23.165	0.0000	0.0000
2025/02/21	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/02/21	IGOV	08/05/2025		Index Future	382.1290	382.1290	381.9740	381.9740	0.041	0.0000	0.0000
2025/02/21	IGOV	07/08/2025		Index Future	389.7100	389.7100	389.5710	389.5710	0.036	0.0000	0.0000
2025/02/21	IGOV	06/11/2025		Index Future	397.3490	397.3490	397.2180	397.2180	0.033	0.0000	0.0000
2025/02/21	IGOV	05/02/2026		Index Future	405.0940	405.0940	404.9560	404.9560	0.034	0.0000	0.0000
2025/02/21	IGOV	07/05/2026		Index Future	412.7400	412.7400	412.6140	412.6140	0.031	0.0000	0.0000
2025/02/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/21	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/21	R033	08/05/2025		Bond Future	10.1566	100.3168	10.1364	100.4244	0.199	0.0000	0.0000
2025/02/21	R033	08/05/2025	10.33 Call	Bond Future	1971.0400	1.9710	1930.9800	1.9310	2.032	0.0000	0.0000
2025/02/21	R033	08/05/2025	10.33 Put	Bond Future	1056.1700	1.0562	908.4700	0.9085	13.984	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	
2025/02/21	R033	07/08/2025		Bond Future	10.2602	102.2823	10.2379	102.3973	0.217	0.0000	0.0000
2025/02/21	R033	07/08/2025	10.33 Call	Bond Future	2336.2900	2.3363	2242.0000	2.2420	4.036	0.0000	0.0000
2025/02/21	R033	07/08/2025	10.33 Put	Bond Future	1976.6000	1.9766	1767.3700	1.7674	10.585	0.0000	0.0000
2025/02/21	R033	06/11/2025		Bond Future	10.3775	99.2173	10.3536	99.3371	0.230	0.0000	0.0000
2025/02/21	R033	06/11/2025	10.33 Call	Bond Future	2448.7000	2.4487	2340.6100	2.3406	4.414	0.0000	0.0000
2025/02/21	R033	06/11/2025	10.33 Put	Bond Future	2686.8500	2.6869	2458.9800	2.4590	8.481	0.0000	0.0000
2025/02/21	R033	05/02/2026		Bond Future	10.5074	101.1254	10.4825	101.2464	0.237	0.0000	0.0000
2025/02/21	R033	05/02/2026	10.49 Call	Bond Future	3088.5700	3.0886	2948.9900	2.9490	4.519	0.0000	0.0000
2025/02/21	R033	05/02/2026	10.49 Put	Bond Future	3172.9000	3.1729	2912.3700	2.9124	8.211	0.0000	0.0000
2025/02/21	R033	07/05/2026		Bond Future	10.6604	97.9600	10.6334	98.0871	0.254	0.0000	0.0000
2025/02/21	R033	07/05/2026	10.38 Call	Bond Future	2689.0900	2.6891	2566.0900	2.5661	4.574	0.0000	0.0000
2025/02/21	R033	07/05/2026	10.38 Put	Bond Future	4017.3400	4.0173	3767.2200	3.7672	6.226	0.0000	0.0000
2025/02/21	R035	08/05/2025	10.08 Put	Bond Future	3813.5700	3.8136	3643.2300	3.6432	4.467	0.0000	0.0000
2025/02/21	R035	08/05/2025	10.08 Call	Bond Future	323.7800	0.3238	266.8800	0.2669	17.574	0.0000	0.0000
2025/02/21	R035	08/05/2025	10.58 Put	Bond Future	1856.7800	1.8568	1676.8400	1.6768	9.691	0.0000	0.0000
2025/02/21	R035	08/05/2025	10.58 Call	Bond Future	1221.6500	1.2217	1155.1500	1.1552	5.443	0.0000	0.0000
2025/02/21	R035	08/05/2025	11.01 Call	Bond Future	2604.4800	2.6045	2578.8800	2.5789	0.983	0.0000	0.0000
2025/02/21	R035	08/05/2025	11.01 Put	Bond Future	878.6100	0.8786	739.5700	0.7396	15.825	0.0000	0.0000
2025/02/21	R035	08/05/2025	11.70 Call	Bond Future	5563.7900	5.5638	5619.8800	5.6199	1.008	0.0000	0.0000
2025/02/21	R035	08/05/2025	11.70 Put	Bond Future	222.0000	0.2220	164.6500	0.1647	25.833	0.0000	0.0000
2025/02/21	R035	08/05/2025	10.95 Call	Bond Future	2382.6400	2.3826	2349.8100	2.3498	1.378	0.0000	0.0000
2025/02/21	R035	08/05/2025	10.95 Put	Bond Future	981.1400	0.9811	834.8700	0.8349	14.908	0.0000	0.0000
2025/02/21	R035	08/05/2025	10.44 Put	Bond Future	2312.4000	2.3124	2127.9700	2.1280	7.976	0.0000	0.0000
2025/02/21	R035	08/05/2025	10.44 Call	Bond Future	890.0300	0.8900	819.0400	0.8190	7.976	0.0000	0.0000
2025/02/21	R035	08/05/2025	13.35 Call	Bond Future	13200.1800	13.2002	13312.0700	13.3121	0.848	0.0000	0.0000
2025/02/21	R035	08/05/2025	13.35 Put	Bond Future	3.0600	0.0031	1.5100	0.0015	50.654	0.0000	0.0000
2025/02/21	R035	08/05/2025	12.70 Call	Bond Future	10253.5900	10.2536	10357.4900	10.3575	1.013	0.0000	0.0000
2025/02/21	R035	08/05/2025	12.70 Put	Bond Future	24.6700	0.0247	15.1300	0.0151	38.670	0.0000	0.0000
2025/02/21	R035	08/05/2025	11.46 Put	Bond Future	365.0400	0.3650	282.9000	0.2829	22.502	0.0000	0.0000
2025/02/21	R035	08/05/2025	11.46 Call	Bond Future	4472.5800	4.4726	4503.8800	4.5039	0.700	0.0000	0.0000
2025/02/21	R035	08/05/2025		Bond Future	10.6942	90.8749	10.6737	90.9883	0.191	0.0000	0.0000
2025/02/21	R035	08/05/2025	11.78 Call	Bond Future	5935.1900	5.9352	5998.1800	5.9982	1.061	0.0000	0.0000
2025/02/21	R035	08/05/2025	11.78 Put	Bond Future	187.4100	0.1874	136.9600	0.1370	26.920	0.0000	0.0000
2025/02/21	R035	07/08/2025		Bond Future	10.8028	92.6559	10.7806	92.7760	0.205	0.0000	0.0000
2025/02/21	R035	07/08/2025	12.65 Call	Bond Future	9548.8300	9.5488	9607.6200	9.6076	0.616	0.0000	0.0000
2025/02/21	R035	07/08/2025	12.65 Put	Bond Future	264.6800	0.2647	203.3400	0.2033	23.175	0.0000	0.0000
2025/02/21	R035	07/08/2025	10.08 Put	Bond Future	4764.4100	4.7644	4551.6000	4.5516	4.467	0.0000	0.0000
2025/02/21	R035	07/08/2025	10.08 Call	Bond Future	732.7000	0.7327	640.0200	0.6400	12.649	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	
2025/02/21	R035	07/08/2025	10.58 Put	Bond Future	2921.0800	2.9211	2700.5600	2.7006	7.549	0.0000	0.0000
2025/02/21	R035	07/08/2025	10.58 Call	Bond Future	1704.0100	1.7040	1603.6200	1.6036	5.891	0.0000	0.0000
2025/02/21	R035	07/08/2025	11.34 Call	Bond Future	4109.3800	4.1094	4059.0000	4.0590	1.226	0.0000	0.0000
2025/02/21	R035	07/08/2025	11.34 Put	Bond Future	1263.7800	1.2638	1093.2700	1.0933	13.492	0.0000	0.0000
2025/02/21	R035	07/08/2025	11.30 Call	Bond Future	3961.4400	3.9614	3907.1400	3.9071	1.371	0.0000	0.0000
2025/02/21	R035	07/08/2025	11.30 Put	Bond Future	1323.4200	1.3234	1148.9900	1.1490	13.180	0.0000	0.0000
2025/02/21	R035	06/11/2025	9.91 Put	Bond Future	6377.8400	6.3778	6153.4200	6.1534	3.519	0.0000	0.0000
2025/02/21	R035	06/11/2025	9.91 Call	Bond Future	777.9400	0.7779	678.3400	0.6783	12.803	0.0000	0.0000
2025/02/21	R035	06/11/2025	10.41 Put	Bond Future	4350.0100	4.3500	4106.9100	4.1069	5.588	0.0000	0.0000
2025/02/21	R035	06/11/2025	10.41 Call	Bond Future	1562.9600	1.5630	1444.6800	1.4447	7.568	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.43 Call	Bond Future	4420.1700	4.4202	4343.1300	4.3431	1.743	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.43 Put	Bond Future	1808.7000	1.8087	1606.8400	1.6068	11.161	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.95 Call	Bond Future	6330.5500	6.3306	6296.8400	6.2968	0.532	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.95 Put	Bond Future	1131.8700	1.1319	973.3400	0.9733	14.006	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.45 Call	Bond Future	4489.8100	4.4898	4414.0200	4.4140	1.688	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.45 Put	Bond Future	1776.8400	1.7768	1576.2300	1.5762	11.290	0.0000	0.0000
2025/02/21	R035	06/11/2025	10.95 Put	Bond Future	2762.1000	2.7621	2528.8100	2.5288	8.446	0.0000	0.0000
2025/02/21	R035	06/11/2025	10.95 Call	Bond Future	2888.1100	2.8881	2779.6400	2.7796	3.756	0.0000	0.0000
2025/02/21	R035	06/11/2025	10.08 Put	Bond Future	5624.7400	5.6247	5391.7500	5.3918	4.142	0.0000	0.0000
2025/02/21	R035	06/11/2025	10.08 Call	Bond Future	994.0100	0.9940	885.8400	0.8858	10.882	0.0000	0.0000
2025/02/21	R035	06/11/2025	10.58 Put	Bond Future	3782.9500	3.7830	3539.3900	3.5394	6.438	0.0000	0.0000
2025/02/21	R035	06/11/2025	10.58 Call	Bond Future	1926.6700	1.9267	1807.9300	1.8079	6.163	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.67 Call	Bond Future	5277.2600	5.2773	5219.4800	5.2195	1.095	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.67 Put	Bond Future	1458.3700	1.4584	1275.7700	1.2758	12.521	0.0000	0.0000
2025/02/21	R035	06/11/2025		Bond Future	10.9262	89.9434	10.9026	90.0682	0.216	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.20 Call	Bond Future	3650.5200	3.6505	3558.5600	3.5586	2.519	0.0000	0.0000
2025/02/21	R035	06/11/2025	11.20 Put	Bond Future	2218.0900	2.2181	2001.3100	2.0013	9.773	0.0000	0.0000
2025/02/21	R035	05/02/2026		Bond Future	11.0626	91.6741	11.0381	91.8002	0.221	0.0000	0.0000
2025/02/21	R035	05/02/2026	10.79 Call	Bond Future	2781.6200	2.7816	2632.0900	2.6321	5.376	0.0000	0.0000
2025/02/21	R035	05/02/2026	10.79 Put	Bond Future	4202.0400	4.2020	3926.3700	3.9264	6.560	0.0000	0.0000
2025/02/21	R035	07/05/2026		Bond Future	11.2110	88.8725	11.1848	89.0045	0.234	0.0000	0.0000
2025/02/21	R035	07/05/2026	10.86 Call	Bond Future	2867.2900	2.8673	2740.5200	2.7405	4.421	0.0000	0.0000
2025/02/21	R035	07/05/2026	10.86 Put	Bond Future	4655.1000	4.6551	4396.2900	4.3963	5.560	0.0000	0.0000
2025/02/21	R038	08/05/2025		Bond Future	11.1702	99.2600	11.1392	99.4664	0.278	0.0000	0.0000
2025/02/21	R038	08/05/2025	11.24 Call	Bond Future	2103.0200	2.1030	2079.4000	2.0794	1.123	0.0000	0.0000
2025/02/21	R038	08/05/2025	11.24 Put	Bond Future	1640.5400	1.6405	1410.4900	1.4105	14.023	0.0000	0.0000
2025/02/21	R038	07/08/2025		Bond Future	11.2884	101.2048	11.2553	101.4204	0.293	0.0000	0.0000
2025/02/21	R038	07/08/2025	11.24 Call	Bond Future	2620.2300	2.6202	2542.2800	2.5423	2.975	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	
2025/02/21	R038	07/08/2025	11.24 Put	Bond Future	2936.0400	2.9360	2642.4800	2.6425	9.999	0.0000	0.0000
2025/02/21	R038	06/11/2025		Bond Future	11.4176	97.6774	11.3828	97.8997	0.305	0.0000	0.0000
2025/02/21	R038	06/11/2025	11.24 Call	Bond Future	2868.9100	2.8689	2737.4000	2.7374	4.584	0.0000	0.0000
2025/02/21	R038	06/11/2025	11.24 Put	Bond Future	4010.9700	4.0110	3657.1300	3.6571	8.822	0.0000	0.0000
2025/02/21	R038	06/11/2025	12.33 Call	Bond Future	7128.2300	7.1282	7109.9400	7.1099	0.257	0.0000	0.0000
2025/02/21	R038	06/11/2025	12.33 Put	Bond Future	1557.8600	1.5579	1317.2400	1.3172	15.446	0.0000	0.0000
2025/02/21	R038	06/11/2025	10.98 Put	Bond Future	4973.4700	4.9735	4607.4000	4.6074	7.360	0.0000	0.0000
2025/02/21	R038	06/11/2025	10.98 Call	Bond Future	2123.5000	2.1235	1979.7600	1.9798	6.769	0.0000	0.0000
2025/02/21	R038	05/02/2026		Bond Future	11.5564	99.5555	11.5203	99.7810	0.312	0.0000	0.0000
2025/02/21	R038	05/02/2026	11.44 Call	Bond Future	3927.7700	3.9278	3777.1700	3.7772	3.834	0.0000	0.0000
2025/02/21	R038	05/02/2026	11.44 Put	Bond Future	4657.5400	4.6575	4281.4600	4.2815	8.075	0.0000	0.0000
2025/02/21	R038	07/05/2026		Bond Future	11.7125	95.9187	11.6742	96.1522	0.327	0.0000	0.0000
2025/02/21	R038	07/05/2026	11.40 Call	Bond Future	3707.3500	3.7074	3583.4700	3.5835	3.341	0.0000	0.0000
2025/02/21	R038	07/05/2026	11.40 Put	Bond Future	5637.9100	5.6379	5280.4500	5.2805	6.340	0.0000	0.0000
2025/02/21	R053	08/05/2025		Bond Future	11.4753	102.5830	11.3979	103.2385	0.674	0.0000	0.0000
2025/02/21	R053	08/05/2025	12.64 Call	Bond Future	9283.8400	9.2838	9832.0200	9.8320	5.905	0.0000	0.0000
2025/02/21	R053	08/05/2025	12.64 Put	Bond Future	268.0300	0.2680	160.7300	0.1607	40.033	0.0000	0.0000
2025/02/21	R053	07/08/2025		Bond Future	11.5803	104.5929	11.4994	105.2665	0.698	0.0000	0.0000
2025/02/21	R053	07/08/2025	13.17 Call	Bond Future	12384.1000	12.3841	12880.9400	12.8809	4.012	0.0000	0.0000
2025/02/21	R053	07/08/2025	13.17 Put	Bond Future	625.2800	0.6253	448.5100	0.4485	28.271	0.0000	0.0000
2025/02/21	R053	06/11/2025		Bond Future	11.6935	100.7525	11.6092	101.4420	0.720	0.0000	0.0000
2025/02/21	R053	06/11/2025	11.76 Call	Bond Future	4724.0200	4.7240	4795.0600	4.7951	1.504	0.0000	0.0000
2025/02/21	R053	06/11/2025	11.76 Put	Bond Future	4185.7600	4.1858	3567.3800	3.5674	14.773	0.0000	0.0000
2025/02/21	R053	05/02/2026		Bond Future	11.8135	102.6897	11.7262	103.3912	0.739	0.0000	0.0000
2025/02/21	R053	05/02/2026	11.49 Call	Bond Future	3930.7500	3.9308	3920.8000	3.9208	0.253	0.0000	0.0000
2025/02/21	R053	05/02/2026	11.49 Put	Bond Future	6574.8200	6.5748	5863.3700	5.8634	10.821	0.0000	0.0000
2025/02/21	R053	07/05/2026		Bond Future	11.9463	98.7336	11.8550	99.4523	0.764	0.0000	0.0000
2025/02/21	R053	07/05/2026	11.69 Call	Bond Future	4776.1500	4.7762	4786.5700	4.7866	0.218	0.0000	0.0000
2025/02/21	R053	07/05/2026	11.69 Put	Bond Future	6817.6700	6.8177	6109.4700	6.1095	10.388	0.0000	0.0000
2025/02/21	R186	08/05/2025		Bond Future	8.4292	107.1595	8.3944	107.2119	0.412	0.0000	0.0000
2025/02/21	R186	08/05/2025	8.47 Call	Bond Future	296.8800	0.2969	318.4100	0.3184	7.252	0.0000	0.0000
2025/02/21	R186	08/05/2025	8.47 Put	Bond Future	235.4000	0.2354	204.5500	0.2046	13.105	0.0000	0.0000
2025/02/21	R186	07/08/2025		Bond Future	8.5268	103.9502	8.4809	104.0090	0.538	0.0000	0.0000
2025/02/21	R186	07/08/2025	9.68 Call	Bond Future	1561.3900	1.5614	1607.2600	1.6073	2.938	0.0000	0.0000
2025/02/21	R186	07/08/2025	9.68 Put	Bond Future	98.3200	0.0983	85.3800	0.0854	13.161	0.0000	0.0000
2025/02/21	R186	07/08/2025	10.25 Call	Bond Future	2224.6500	2.2247	2276.7900	2.2768	2.344	0.0000	0.0000
2025/02/21	R186	07/08/2025	10.25 Put	Bond Future	49.2300	0.0492	42.5600	0.0426	13.549	0.0000	0.0000
2025/02/21	R186	07/08/2025	9.22 Put	Bond Future	172.9600	0.1730	152.1700	0.1522	12.020	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	
2025/02/21	R186	07/08/2025	9.22 Call	Bond Future	1055.9600	1.0560	1093.9800	1.0940	3.601	0.0000	0.0000
2025/02/21	R186	06/11/2025		Bond Future	8.6870	105.9620	8.6275	106.0247	0.685	0.0000	0.0000
2025/02/21	R186	06/11/2025	8.13 Call	Bond Future	158.8500	0.1589	168.8900	0.1689	6.320	0.0000	0.0000
2025/02/21	R186	06/11/2025	8.13 Put	Bond Future	747.7400	0.7477	695.1000	0.6951	7.040	0.0000	0.0000
2025/02/21	R186	05/02/2026		Bond Future	8.9634	102.6931	8.8871	102.7557	0.851	0.0000	0.0000
2025/02/21	R186	05/02/2026	8.43 Call	Bond Future	219.9900	0.2200	233.5700	0.2336	6.173	0.0000	0.0000
2025/02/21	R186	05/02/2026	8.43 Put	Bond Future	659.3000	0.6593	610.2200	0.6102	7.444	0.0000	0.0000
2025/02/21	R186	07/05/2026		Bond Future	9.5923	104.6006	9.4761	104.6685	1.211	0.0000	0.0000
2025/02/21	R186	07/05/2026	8.69 Call	Bond Future	134.9400	0.1349	149.6200	0.1496	10.879	0.0000	0.0000
2025/02/21	R186	07/05/2026	8.69 Put	Bond Future	664.3600	0.6644	611.1300	0.6111	8.012	0.0000	0.0000
2025/02/21	R202	08/05/2025		Bond Future	274.0977	274.0977	272.6430	272.6430	0.531	0.0000	0.0000
2025/02/21	R202	08/05/2025	272.31 Call	Bond Future	1787.7200	1.7877	333.0400	0.3330	81.371	0.0000	0.0000
2025/02/21	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R202	07/08/2025		Bond Future	274.3135	274.3135	272.8667	272.8667	0.527	0.0000	0.0000
2025/02/21	R202	07/08/2025	271.60 Call	Bond Future	2713.4900	2.7135	1266.6600	1.2667	53.320	0.0000	0.0000
2025/02/21	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R202	06/11/2025		Bond Future	279.6893	279.6893	278.2211	278.2211	0.525	0.0000	0.0000
2025/02/21	R202	06/11/2025	275.64 Call	Bond Future	4049.2700	4.0493	2581.1300	2.5811	36.257	0.0000	0.0000
2025/02/21	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R202	05/02/2026		Bond Future	279.8106	279.8106	278.3339	278.3339	0.528	0.0000	0.0000
2025/02/21	R202	05/02/2026	277.82 Call	Bond Future	1990.5700	1.9906	513.8900	0.5139	74.184	0.0000	0.0000
2025/02/21	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R202	07/05/2026		Bond Future	285.0832	285.0832	283.5893	283.5893	0.524	0.0000	0.0000
2025/02/21	R202	07/05/2026	277.55 Call	Bond Future	7533.1600	7.5332	6039.2600	6.0393	19.831	0.0000	0.0000
2025/02/21	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R209	08/05/2025		Bond Future	10.9085	71.4570	10.8828	71.5852	0.235	0.0000	0.0000
2025/02/21	R209	08/05/2025	11.89 Call	Bond Future	4885.6700	4.8857	4955.7700	4.9558	1.435	0.0000	0.0000
2025/02/21	R209	08/05/2025	11.89 Put	Bond Future	208.4300	0.2084	150.4000	0.1504	27.841	0.0000	0.0000
2025/02/21	R209	07/08/2025		Bond Future	11.0125	72.8572	10.9851	72.9915	0.249	0.0000	0.0000
2025/02/21	R209	07/08/2025	12.68 Call	Bond Future	7878.3400	7.8783	7945.1900	7.9452	0.849	0.0000	0.0000
2025/02/21	R209	07/08/2025	12.68 Put	Bond Future	299.4500	0.2995	231.9500	0.2320	22.541	0.0000	0.0000
2025/02/21	R209	06/11/2025		Bond Future	11.1266	71.1145	11.0978	71.2533	0.259	0.0000	0.0000
2025/02/21	R209	06/11/2025	11.27 Call	Bond Future	3044.2200	3.0442	2874.5300	2.8745	5.574	0.0000	0.0000
2025/02/21	R209	06/11/2025	11.27 Put	Bond Future	2358.9100	2.3589	2050.4600	2.0505	13.076	0.0000	0.0000
2025/02/21	R209	05/02/2026		Bond Future	11.2496	72.4825	11.2198	72.6232	0.265	0.0000	0.0000
2025/02/21	R209	05/02/2026	10.93 Call	Bond Future	2483.4800	2.4835	2345.4300	2.3454	5.559	0.0000	0.0000
2025/02/21	R209	05/02/2026	10.93 Put	Bond Future	4012.7900	4.0128	3734.1100	3.7341	6.945	0.0000	0.0000
2025/02/21	R209	07/05/2026		Bond Future	11.3885	70.6779	11.3569	70.8240	0.277	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	
2025/02/21	R209	07/05/2026	11.07 Call	Bond Future	2828.7800	2.8288	2658.0900	2.6581	6.034	0.0000	0.0000
2025/02/21	R209	07/05/2026	11.07 Put	Bond Future	4320.6900	4.3207	4003.9600	4.0040	7.331	0.0000	0.0000
2025/02/21	R210	08/05/2025		Bond Future	246.1624	246.1624	244.6945	244.6945	0.596	0.0000	0.0000
2025/02/21	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R210	08/05/2025	248.03 Put	Bond Future	1867.5600	1.8676	3335.5400	3.3355	78.604	0.0000	0.0000
2025/02/21	R210	07/08/2025		Bond Future	251.0457	251.0457	249.5609	249.5609	0.591	0.0000	0.0000
2025/02/21	R210	07/08/2025	248.44 Call	Bond Future	2605.7300	2.6057	1120.9100	1.1209	56.983	0.0000	0.0000
2025/02/21	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R210	06/11/2025		Bond Future	252.5547	252.5547	251.0668	251.0668	0.589	0.0000	0.0000
2025/02/21	R210	06/11/2025	252.14 Call	Bond Future	414.7100	0.4147	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/21	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	1073.2500	1.0733	100.000	0.0000	0.0000
2025/02/21	R210	05/02/2026		Bond Future	257.4749	257.4749	255.9550	255.9550	0.590	0.0000	0.0000
2025/02/21	R210	05/02/2026	253.10 Call	Bond Future	4374.8700	4.3749	2855.0000	2.8550	34.741	0.0000	0.0000
2025/02/21	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R210	07/05/2026		Bond Future	258.8528	258.8528	257.3339	257.3339	0.587	0.0000	0.0000
2025/02/21	R210	07/05/2026	255.40 Call	Bond Future	3452.8400	3.4528	1933.9200	1.9339	43.990	0.0000	0.0000
2025/02/21	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	R213	08/05/2025		Bond Future	9.6431	89.8536	9.6231	89.9346	0.207	0.0000	0.0000
2025/02/21	R213	08/05/2025	10.52 Call	Bond Future	3643.5100	3.6435	3687.5500	3.6876	1.209	0.0000	0.0000
2025/02/21	R213	08/05/2025	10.52 Put	Bond Future	179.6900	0.1797	142.7700	0.1428	20.546	0.0000	0.0000
2025/02/21	R213	07/08/2025		Bond Future	9.7341	91.6145	9.7118	91.7016	0.229	0.0000	0.0000
2025/02/21	R213	07/08/2025	11.66 Call	Bond Future	7278.8900	7.2789	7326.3200	7.3263	0.652	0.0000	0.0000
2025/02/21	R213	07/08/2025	11.66 Put	Bond Future	131.4400	0.1314	91.8400	0.0918	30.128	0.0000	0.0000
2025/02/21	R213	06/11/2025		Bond Future	9.8457	89.8342	9.8215	89.9252	0.245	0.0000	0.0000
2025/02/21	R213	06/11/2025	10.05 Call	Bond Future	2352.6300	2.3526	2292.1700	2.2922	2.570	0.0000	0.0000
2025/02/21	R213	06/11/2025	10.05 Put	Bond Future	1588.0500	1.5881	1436.6000	1.4366	9.537	0.0000	0.0000
2025/02/21	R213	05/02/2026		Bond Future	9.9748	91.5633	9.9495	91.6550	0.255	0.0000	0.0000
2025/02/21	R213	05/02/2026	9.89 Call	Bond Future	2013.1000	2.0131	1940.7800	1.9408	3.592	0.0000	0.0000
2025/02/21	R213	05/02/2026	9.89 Put	Bond Future	2320.0300	2.3200	2155.9900	2.1560	7.071	0.0000	0.0000
2025/02/21	R213	07/05/2026		Bond Future	10.1247	89.7129	10.0968	89.8097	0.276	0.0000	0.0000
2025/02/21	R213	07/05/2026	9.80 Call	Bond Future	1745.3100	1.7453	1716.6700	1.7167	1.641	0.0000	0.0000
2025/02/21	R213	07/05/2026	9.80 Put	Bond Future	2877.2200	2.8772	2751.7100	2.7517	4.362	0.0000	0.0000
2025/02/21	R214	08/05/2025		Bond Future	11.3298	66.1302	11.2579	66.5130	0.635	0.0000	0.0000
2025/02/21	R214	08/05/2025	12.40 Call	Bond Future	5514.7100	5.5147	5823.4500	5.8235	5.598	0.0000	0.0000
2025/02/21	R214	08/05/2025	12.40 Put	Bond Future	198.8800	0.1989	124.8000	0.1248	37.249	0.0000	0.0000
2025/02/21	R214	07/08/2025		Bond Future	11.4310	67.4262	11.3559	67.8198	0.657	0.0000	0.0000
2025/02/21	R214	07/08/2025	12.97 Call	Bond Future	7703.7800	7.7038	7993.7000	7.9937	3.763	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	
2025/02/21	R214	07/08/2025	12.97 Put	Bond Future	364.6400	0.3646	260.9700	0.2610	28.431	0.0000	0.0000
2025/02/21	R214	06/11/2025		Bond Future	11.5424	65.4312	11.4643	65.8341	0.676	0.0000	0.0000
2025/02/21	R214	06/11/2025	11.64 Call	Bond Future	3070.0400	3.0700	3106.1100	3.1061	1.175	0.0000	0.0000
2025/02/21	R214	06/11/2025	11.64 Put	Bond Future	2571.2200	2.5712	2204.3400	2.2043	14.269	0.0000	0.0000
2025/02/21	R214	05/02/2026		Bond Future	11.6628	66.6902	11.5821	67.1001	0.692	0.0000	0.0000
2025/02/21	R214	05/02/2026	11.26 Call	Bond Future	2433.4200	2.4334	2395.2800	2.3953	1.567	0.0000	0.0000
2025/02/21	R214	05/02/2026	11.26 Put	Bond Future	4518.3700	4.5184	4070.2700	4.0703	9.917	0.0000	0.0000
2025/02/21	R214	07/05/2026		Bond Future	11.7903	64.6298	11.7062	65.0500	0.713	0.0000	0.0000
2025/02/21	R214	07/05/2026	11.53 Call	Bond Future	3138.1300	3.1381	3145.9300	3.1459	0.249	0.0000	0.0000
2025/02/21	R214	07/05/2026	11.53 Put	Bond Future	4451.7400	4.4517	4039.3800	4.0394	9.263	0.0000	0.0000
2025/02/21	R248	08/05/2025		Bond Future	11.5024	79.6702	11.4303	80.1416	0.627	0.0000	0.0000
2025/02/21	R248	08/05/2025	12.60 Call	Bond Future	6849.5000	6.8495	7230.7600	7.2308	5.566	0.0000	0.0000
2025/02/21	R248	08/05/2025	12.60 Put	Bond Future	235.8000	0.2358	145.7500	0.1458	38.189	0.0000	0.0000
2025/02/21	R248	07/08/2025		Bond Future	11.6067	81.2316	11.5314	81.7161	0.649	0.0000	0.0000
2025/02/21	R248	07/08/2025	13.21 Call	Bond Future	9669.2500	9.6693	10023.1400	10.0231	3.660	0.0000	0.0000
2025/02/21	R248	07/08/2025	13.21 Put	Bond Future	471.6500	0.4717	341.0000	0.3410	27.701	0.0000	0.0000
2025/02/21	R248	06/11/2025		Bond Future	11.7210	78.3613	11.6426	78.8574	0.669	0.0000	0.0000
2025/02/21	R248	06/11/2025	11.74 Call	Bond Future	3493.9700	3.4940	3518.4600	3.5185	0.701	0.0000	0.0000
2025/02/21	R248	06/11/2025	11.74 Put	Bond Future	3374.8600	3.3749	2903.3400	2.9033	13.972	0.0000	0.0000
2025/02/21	R248	05/02/2026		Bond Future	11.8445	79.8689	11.7632	80.3735	0.686	0.0000	0.0000
2025/02/21	R248	05/02/2026	11.46 Call	Bond Future	3014.1600	3.0142	2972.7900	2.9728	1.373	0.0000	0.0000
2025/02/21	R248	05/02/2026	11.46 Put	Bond Future	5452.8200	5.4528	4906.7900	4.9068	10.014	0.0000	0.0000
2025/02/21	R248	07/05/2026		Bond Future	11.9745	76.9105	11.8897	77.4277	0.709	0.0000	0.0000
2025/02/21	R248	07/05/2026	11.72 Call	Bond Future	3809.7800	3.8098	3810.6000	3.8106	0.022	0.0000	0.0000
2025/02/21	R248	07/05/2026	11.72 Put	Bond Future	5379.5400	5.3795	4863.2100	4.8632	9.598	0.0000	0.0000
2025/02/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
<b>Total</b>											

