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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/02/2025 TO 25/02/2025

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
2025/02/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/25	2029	08/05/2025		Bond Future	136.2388	136.2388	136.3312	0.068	0.0000	0.0000
2025/02/25	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2029	08/05/2025	137.85 Put	Bond Future	1611.2400	1.6112	1518.7700	5.739	0.0000	0.0000
2025/02/25	2029	07/08/2025		Bond Future	138.9486	138.9486	139.0432	0.068	0.0000	0.0000
2025/02/25	2029	07/08/2025	137.41 Call	Bond Future	1538.6300	1.5386	1633.1700	6.144	0.0000	0.0000
2025/02/25	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	
2025/02/25	2029	06/11/2025		Bond Future	140.2439	140.2439	140.3409	140.3409	0.069	0.0000	0.0000
2025/02/25	2029	06/11/2025	139.79 Call	Bond Future	453.8800	0.4539	550.9400	0.5509	21.385	0.0000	0.0000
2025/02/25	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2029	05/02/2026		Bond Future	142.9751	142.9751	143.0745	143.0745	0.070	0.0000	0.0000
2025/02/25	2029	05/02/2026	140.11 Call	Bond Future	2865.1400	2.8651	2964.5100	2.9645	3.468	0.0000	0.0000
2025/02/25	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2029	07/05/2026		Bond Future	144.2180	144.2180	144.3198	144.3198	0.071	0.0000	0.0000
2025/02/25	2029	07/05/2026	141.82 Call	Bond Future	2397.9900	2.3980	2499.7700	2.4998	4.244	0.0000	0.0000
2025/02/25	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2030	08/05/2025	8.72 Put	Bond Future	1915.7500	1.9158	1759.9000	1.7599	8.135	0.0000	0.0000
2025/02/25	2030	08/05/2025	8.72 Call	Bond Future	249.5300	0.2495	290.0100	0.2900	16.222	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.22 Put	Bond Future	789.2400	0.7892	695.9400	0.6959	11.821	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.22 Call	Bond Future	970.9500	0.9710	1073.9800	1.0740	10.611	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.54 Call	Bond Future	1733.8000	1.7338	1874.0600	1.8741	8.090	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.54 Put	Bond Future	392.0300	0.3920	335.9600	0.3360	14.302	0.0000	0.0000
2025/02/25	2030	08/05/2025	8.68 Put	Bond Future	2033.3600	2.0334	1873.4500	1.8735	7.864	0.0000	0.0000
2025/02/25	2030	08/05/2025	8.68 Call	Bond Future	217.4100	0.2174	253.8300	0.2538	16.752	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.18 Put	Bond Future	855.4300	0.8554	756.9400	0.7569	11.514	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.18 Call	Bond Future	890.9000	0.8909	988.7400	0.9887	10.982	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.99 Call	Bond Future	3071.6100	3.0716	3245.4000	3.2454	5.658	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.99 Put	Bond Future	127.7000	0.1277	105.1600	0.1052	17.651	0.0000	0.0000
2025/02/25	2030	08/05/2025	8.95 Put	Bond Future	1316.2000	1.3162	1187.5300	1.1875	9.776	0.0000	0.0000
2025/02/25	2030	08/05/2025	8.95 Call	Bond Future	505.4400	0.5054	573.1000	0.5731	13.386	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.45 Put	Bond Future	481.7400	0.4817	416.1800	0.4162	13.609	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.45 Call	Bond Future	1499.0100	1.4990	1629.7800	1.6298	8.724	0.0000	0.0000
2025/02/25	2030	08/05/2025	11.86 Call	Bond Future	9252.6100	9.2526	9448.9200	9.4489	2.122	0.0000	0.0000
2025/02/25	2030	08/05/2025	11.86 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/02/25	2030	08/05/2025	10.31 Put	Bond Future	53.2400	0.0532	42.6600	0.0427	19.872	0.0000	0.0000
2025/02/25	2030	08/05/2025	10.31 Call	Bond Future	4116.0700	4.1161	4301.8200	4.3018	4.513	0.0000	0.0000
2025/02/25	2030	08/05/2025	12.28 Call	Bond Future	10595.7100	10.5957	10792.0400	10.7920	1.853	0.0000	0.0000
2025/02/25	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2030	08/05/2025	10.69 Put	Bond Future	15.2400	0.0152	11.7300	0.0117	23.031	0.0000	0.0000
2025/02/25	2030	08/05/2025	10.69 Call	Bond Future	5385.2500	5.3853	5578.0700	5.5781	3.581	0.0000	0.0000
2025/02/25	2030	08/05/2025		Bond Future	9.1703	97.8298	9.1168	98.0261	0.584	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.93 Call	Bond Future	2881.7600	2.8818	3052.3500	3.0524	5.920	0.0000	0.0000
2025/02/25	2030	08/05/2025	9.93 Put	Bond Future	149.5200	0.1495	123.7800	0.1238	17.215	0.0000	0.0000
2025/02/25	2030	07/08/2025	12.12 Call	Bond Future	9389.3500	9.3894	9589.0400	9.5890	2.127	0.0000	0.0000
2025/02/25	2030	07/08/2025	12.12 Put	Bond Future	3.4300	0.0034	2.7700	0.0028	19.242	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	
2025/02/25	2030	07/08/2025	10.48 Put	Bond Future	210.1700	0.2102	185.8300	0.1858	11.581	0.0000	0.0000
2025/02/25	2030	07/08/2025	10.48 Call	Bond Future	4367.5500	4.3676	4543.5600	4.5436	4.030	0.0000	0.0000
2025/02/25	2030	07/08/2025		Bond Future	9.2565	95.7417	9.1992	95.9420	0.619	0.0000	0.0000
2025/02/25	2030	07/08/2025	11.11 Call	Bond Future	6265.4200	6.2654	6457.9900	6.4580	3.074	0.0000	0.0000
2025/02/25	2030	07/08/2025	11.11 Put	Bond Future	54.3300	0.0543	46.5500	0.0466	14.320	0.0000	0.0000
2025/02/25	2030	07/08/2025	8.72 Put	Bond Future	2354.7400	2.3547	2206.5300	2.2065	6.294	0.0000	0.0000
2025/02/25	2030	07/08/2025	8.72 Call	Bond Future	458.3800	0.4584	510.5200	0.5105	11.375	0.0000	0.0000
2025/02/25	2030	07/08/2025	9.22 Put	Bond Future	1301.4800	1.3015	1198.1200	1.1981	7.942	0.0000	0.0000
2025/02/25	2030	07/08/2025	9.22 Call	Bond Future	1173.8400	1.1738	1270.8300	1.2708	8.263	0.0000	0.0000
2025/02/25	2030	07/08/2025	9.81 Call	Bond Future	2487.6300	2.4876	2631.3700	2.6314	5.778	0.0000	0.0000
2025/02/25	2030	07/08/2025	9.81 Put	Bond Future	578.6600	0.5787	522.0500	0.5221	9.783	0.0000	0.0000
2025/02/25	2030	06/11/2025	8.72 Put	Bond Future	2737.5000	2.7375	2590.4400	2.5904	5.372	0.0000	0.0000
2025/02/25	2030	06/11/2025	8.72 Call	Bond Future	613.9800	0.6140	671.5000	0.6715	9.368	0.0000	0.0000
2025/02/25	2030	06/11/2025	9.22 Put	Bond Future	1743.5300	1.7435	1632.7600	1.6328	6.353	0.0000	0.0000
2025/02/25	2030	06/11/2025	9.22 Call	Bond Future	1310.5300	1.3105	1404.3400	1.4043	7.158	0.0000	0.0000
2025/02/25	2030	06/11/2025	10.08 Call	Bond Future	3123.4100	3.1234	3270.5500	3.2706	4.711	0.0000	0.0000
2025/02/25	2030	06/11/2025	10.08 Put	Bond Future	732.0600	0.7321	674.6200	0.6746	7.846	0.0000	0.0000
2025/02/25	2030	06/11/2025		Bond Future	9.3498	97.5972	9.2884	97.8018	0.657	0.0000	0.0000
2025/02/25	2030	06/11/2025	9.54 Call	Bond Future	1906.3200	1.9063	2022.3000	2.0223	6.084	0.0000	0.0000
2025/02/25	2030	06/11/2025	9.54 Put	Bond Future	1276.2500	1.2763	1187.6500	1.1877	6.942	0.0000	0.0000
2025/02/25	2030	05/02/2026		Bond Future	9.4623	95.4663	9.3961	95.6751	0.699	0.0000	0.0000
2025/02/25	2030	05/02/2026	9.49 Call	Bond Future	1798.5300	1.7985	1905.9100	1.9059	5.970	0.0000	0.0000
2025/02/25	2030	05/02/2026	9.49 Put	Bond Future	1711.0900	1.7111	1609.7200	1.6097	5.924	0.0000	0.0000
2025/02/25	2030	07/05/2026		Bond Future	9.6188	97.2439	9.5473	97.4569	0.744	0.0000	0.0000
2025/02/25	2030	07/05/2026	9.39 Call	Bond Future	1484.3000	1.4843	1579.9100	1.5799	6.441	0.0000	0.0000
2025/02/25	2030	07/05/2026	9.39 Put	Bond Future	2167.9500	2.1680	2050.5400	2.0505	5.416	0.0000	0.0000
2025/02/25	2032	08/05/2025	9.40 Put	Bond Future	2606.8300	2.6068	2463.0500	2.4631	5.516	0.0000	0.0000
2025/02/25	2032	08/05/2025	9.40 Call	Bond Future	290.2300	0.2902	321.2000	0.3212	10.671	0.0000	0.0000
2025/02/25	2032	08/05/2025	9.90 Put	Bond Future	1115.5100	1.1155	1024.6700	1.0247	8.143	0.0000	0.0000
2025/02/25	2032	08/05/2025	9.90 Call	Bond Future	1162.8900	1.1629	1246.8000	1.2468	7.216	0.0000	0.0000
2025/02/25	2032	08/05/2025	10.28 Call	Bond Future	2308.3600	2.3084	2430.7400	2.4307	5.302	0.0000	0.0000
2025/02/25	2032	08/05/2025	10.28 Put	Bond Future	514.3000	0.5143	461.9300	0.4619	10.183	0.0000	0.0000
2025/02/25	2032	08/05/2025	9.42 Put	Bond Future	2530.7800	2.5308	2388.7000	2.3887	5.614	0.0000	0.0000
2025/02/25	2032	08/05/2025	9.42 Call	Bond Future	310.2000	0.3102	342.8700	0.3429	10.532	0.0000	0.0000
2025/02/25	2032	08/05/2025	9.92 Put	Bond Future	1073.4600	1.0735	984.8800	0.9849	8.252	0.0000	0.0000
2025/02/25	2032	08/05/2025	9.92 Call	Bond Future	1213.8300	1.2138	1300.0000	1.3000	7.099	0.0000	0.0000
2025/02/25	2032	08/05/2025	10.97 Call	Bond Future	4967.4300	4.9674	5127.5900	5.1276	3.224	0.0000	0.0000
2025/02/25	2032	08/05/2025	10.97 Put	Bond Future	107.9800	0.1080	93.3900	0.0934	13.512	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	
2025/02/25	2032	08/05/2025		Bond Future	9.8898	92.9030	9.8523	93.0778	0.379	0.0000	0.0000
2025/02/25	2032	08/05/2025	10.91 Call	Bond Future	4722.4800	4.7225	4880.7700	4.8808	3.352	0.0000	0.0000
2025/02/25	2032	08/05/2025	10.91 Put	Bond Future	124.2800	0.1243	107.8200	0.1078	13.244	0.0000	0.0000
2025/02/25	2032	07/08/2025		Bond Future	9.9851	94.7283	9.9456	94.9066	0.395	0.0000	0.0000
2025/02/25	2032	07/08/2025	12.01 Call	Bond Future	8699.3500	8.6994	8868.4600	8.8685	1.944	0.0000	0.0000
2025/02/25	2032	07/08/2025	12.01 Put	Bond Future	102.4400	0.1024	93.2000	0.0932	9.020	0.0000	0.0000
2025/02/25	2032	07/08/2025	9.40 Put	Bond Future	3330.6600	3.3307	3196.5500	3.1966	4.027	0.0000	0.0000
2025/02/25	2032	07/08/2025	9.40 Call	Bond Future	639.5700	0.6396	683.8100	0.6838	6.917	0.0000	0.0000
2025/02/25	2032	07/08/2025	9.90 Put	Bond Future	1887.9600	1.8880	1790.2500	1.7903	5.175	0.0000	0.0000
2025/02/25	2032	07/08/2025	9.90 Call	Bond Future	1502.7200	1.5027	1583.3600	1.5834	5.366	0.0000	0.0000
2025/02/25	2032	07/08/2025	10.59 Call	Bond Future	3450.1000	3.4501	3577.2500	3.5773	3.685	0.0000	0.0000
2025/02/25	2032	07/08/2025	10.59 Put	Bond Future	768.5100	0.7685	717.3100	0.7173	6.662	0.0000	0.0000
2025/02/25	2032	06/11/2025	9.40 Put	Bond Future	3925.3500	3.9254	3791.5200	3.7915	3.409	0.0000	0.0000
2025/02/25	2032	06/11/2025	9.40 Call	Bond Future	821.3400	0.8213	869.6000	0.8696	5.876	0.0000	0.0000
2025/02/25	2032	06/11/2025	9.90 Put	Bond Future	2490.7200	2.4907	2386.8100	2.3868	4.172	0.0000	0.0000
2025/02/25	2032	06/11/2025	9.90 Call	Bond Future	1632.5000	1.6325	1710.6800	1.7107	4.789	0.0000	0.0000
2025/02/25	2032	06/11/2025	10.89 Call	Bond Future	4308.0000	4.3080	4440.1900	4.4402	3.068	0.0000	0.0000
2025/02/25	2032	06/11/2025	10.89 Put	Bond Future	913.7900	0.9138	863.8900	0.8639	5.461	0.0000	0.0000
2025/02/25	2032	06/11/2025		Bond Future	10.0951	92.4027	10.0535	92.5848	0.412	0.0000	0.0000
2025/02/25	2032	06/11/2025	10.42 Call	Bond Future	2892.7500	2.8928	3002.0700	3.0021	3.779	0.0000	0.0000
2025/02/25	2032	06/11/2025	10.42 Put	Bond Future	1485.9200	1.4859	1413.1500	1.4132	4.897	0.0000	0.0000
2025/02/25	2032	05/02/2026		Bond Future	10.2193	94.1794	10.1754	94.3652	0.430	0.0000	0.0000
2025/02/25	2032	05/02/2026	10.16 Call	Bond Future	2389.5500	2.3896	2479.4700	2.4795	3.763	0.0000	0.0000
2025/02/25	2032	05/02/2026	10.16 Put	Bond Future	2640.6100	2.6406	2544.6600	2.5447	3.634	0.0000	0.0000
2025/02/25	2032	07/05/2026		Bond Future	10.3669	91.7734	10.3204	91.9631	0.449	0.0000	0.0000
2025/02/25	2032	07/05/2026	10.14 Call	Bond Future	2228.7700	2.2288	2313.9000	2.3139	3.820	0.0000	0.0000
2025/02/25	2032	07/05/2026	10.14 Put	Bond Future	3158.9100	3.1589	3054.3200	3.0543	3.311	0.0000	0.0000
2025/02/25	2033	08/05/2025		Bond Future	129.4215	129.4215	129.4576	129.4576	0.028	0.0000	0.0000
2025/02/25	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2033	08/05/2025	130.62 Put	Bond Future	1198.5400	1.1985	1162.4200	1.1624	3.014	0.0000	0.0000
2025/02/25	2033	07/08/2025		Bond Future	131.9958	131.9958	132.0328	132.0328	0.028	0.0000	0.0000
2025/02/25	2033	07/08/2025	128.65 Call	Bond Future	3345.7500	3.3458	3382.8300	3.3828	1.108	0.0000	0.0000
2025/02/25	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2033	06/11/2025		Bond Future	133.0556	133.0556	133.0940	133.0940	0.029	0.0000	0.0000
2025/02/25	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2033	06/11/2025	133.14 Put	Bond Future	84.3600	0.0844	45.9600	0.0460	45.519	0.0000	0.0000
2025/02/25	2033	05/02/2026		Bond Future	135.6471	135.6471	135.6866	135.6866	0.029	0.0000	0.0000
2025/02/25	2033	05/02/2026	132.88 Call	Bond Future	2767.0600	2.7671	2806.5900	2.8066	1.429	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	
2025/02/25	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2033	07/05/2026		Bond Future	136.6494	136.6494	136.6902	136.6902	0.030	0.0000	0.0000
2025/02/25	2033	07/05/2026	135.16 Call	Bond Future	1489.3700	1.4894	1530.2200	1.5302	2.743	0.0000	0.0000
2025/02/25	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2037	08/05/2025	10.50 Put	Bond Future	3484.3100	3.4843	3354.4200	3.3544	3.728	0.0000	0.0000
2025/02/25	2037	08/05/2025	10.50 Call	Bond Future	394.3900	0.3944	419.5800	0.4196	6.387	0.0000	0.0000
2025/02/25	2037	08/05/2025	11.00 Put	Bond Future	1605.4100	1.6054	1517.6000	1.5176	5.470	0.0000	0.0000
2025/02/25	2037	08/05/2025	11.00 Call	Bond Future	1457.7400	1.4577	1525.0100	1.5250	4.615	0.0000	0.0000
2025/02/25	2037	08/05/2025	11.46 Call	Bond Future	3112.7100	3.1127	3218.6600	3.2187	3.404	0.0000	0.0000
2025/02/25	2037	08/05/2025	11.46 Put	Bond Future	675.4900	0.6755	626.3600	0.6264	7.273	0.0000	0.0000
2025/02/25	2037	08/05/2025	12.55 Put	Bond Future	57.2000	0.0572	50.4900	0.0505	11.731	0.0000	0.0000
2025/02/25	2037	08/05/2025	12.55 Call	Bond Future	8186.2300	8.1862	8334.6000	8.3346	1.812	0.0000	0.0000
2025/02/25	2037	08/05/2025	13.30 Put	Bond Future	4.3900	0.0044	3.6700	0.0037	16.401	0.0000	0.0000
2025/02/25	2037	08/05/2025	13.30 Call	Bond Future	11724.0800	11.7241	11878.4400	11.8784	1.317	0.0000	0.0000
2025/02/25	2037	08/05/2025	13.35 Put	Bond Future	3.6200	0.0036	3.0100	0.0030	16.851	0.0000	0.0000
2025/02/25	2037	08/05/2025	13.35 Call	Bond Future	11953.8700	11.9539	12108.3400	12.1083	1.292	0.0000	0.0000
2025/02/25	2037	08/05/2025		Bond Future	11.0257	85.9723	10.9987	86.1274	0.245	0.0000	0.0000
2025/02/25	2037	08/05/2025	12.25 Call	Bond Future	6739.9500	6.7400	6882.5200	6.8825	2.115	0.0000	0.0000
2025/02/25	2037	08/05/2025	12.25 Put	Bond Future	119.4100	0.1194	106.9000	0.1069	10.477	0.0000	0.0000
2025/02/25	2037	07/08/2025		Bond Future	11.1414	83.4006	11.1132	83.5589	0.253	0.0000	0.0000
2025/02/25	2037	07/08/2025	13.01 Call	Bond Future	9820.6700	9.8207	9966.7800	9.9668	1.488	0.0000	0.0000
2025/02/25	2037	07/08/2025	13.01 Put	Bond Future	192.6600	0.1927	180.4700	0.1805	6.327	0.0000	0.0000
2025/02/25	2037	07/08/2025	12.17 Call	Bond Future	6148.6700	6.1487	6274.3000	6.2743	2.043	0.0000	0.0000
2025/02/25	2037	07/08/2025	12.17 Put	Bond Future	642.0700	0.6421	609.4000	0.6094	5.088	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.42 Call	Bond Future	3177.6400	3.1776	3269.4800	3.2695	2.890	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.42 Put	Bond Future	1633.1200	1.6331	1566.6600	1.5667	4.070	0.0000	0.0000
2025/02/25	2037	07/08/2025	10.55 Put	Bond Future	4259.8500	4.2599	4139.9300	4.1399	2.815	0.0000	0.0000
2025/02/25	2037	07/08/2025	10.55 Call	Bond Future	844.2100	0.8442	882.5900	0.8826	4.546	0.0000	0.0000
2025/02/25	2037	07/08/2025	10.64 Put	Bond Future	3892.3000	3.8923	3777.7200	3.7777	2.944	0.0000	0.0000
2025/02/25	2037	07/08/2025	10.64 Call	Bond Future	1008.9300	1.0089	1052.6500	1.0527	4.333	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.82 Call	Bond Future	4693.8100	4.6938	4805.8200	4.8058	2.386	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.82 Put	Bond Future	1001.6300	1.0016	955.3400	0.9553	4.621	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.07 Call	Bond Future	2049.9600	2.0500	2120.7700	2.1208	3.454	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.07 Put	Bond Future	2452.0100	2.4520	2364.5200	2.3645	3.568	0.0000	0.0000
2025/02/25	2037	07/08/2025	10.34 Put	Bond Future	5209.1900	5.2092	5077.9500	5.0780	2.519	0.0000	0.0000
2025/02/25	2037	07/08/2025	10.34 Call	Bond Future	533.7100	0.5337	560.7700	0.5608	5.070	0.0000	0.0000
2025/02/25	2037	07/08/2025	10.50 Put	Bond Future	4474.0600	4.4741	4351.2800	4.3513	2.744	0.0000	0.0000
2025/02/25	2037	07/08/2025	10.50 Call	Bond Future	760.7400	0.7607	796.2600	0.7963	4.669	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/02/25	2037	07/08/2025	11.00 Put	Bond Future	2651.4100	2.6514	2559.4700	2.5595	3.468	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.00 Call	Bond Future	1852.2700	1.8523	1918.6300	1.9186	3.583	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.83 Call	Bond Future	4733.9800	4.7340	4846.4300	4.8464	2.375	0.0000	0.0000
2025/02/25	2037	07/08/2025	11.83 Put	Bond Future	989.1300	0.9891	943.2800	0.9433	4.635	0.0000	0.0000
2025/02/25	2037	06/11/2025	10.50 Put	Bond Future	5394.2600	5.3943	5273.1500	5.2732	2.245	0.0000	0.0000
2025/02/25	2037	06/11/2025	10.50 Call	Bond Future	1064.3300	1.0643	1104.8100	1.1048	3.803	0.0000	0.0000
2025/02/25	2037	06/11/2025	11.00 Put	Bond Future	3580.7700	3.5808	3484.7500	3.4848	2.682	0.0000	0.0000
2025/02/25	2037	06/11/2025	11.00 Call	Bond Future	2138.3200	2.1383	2203.8900	2.2039	3.066	0.0000	0.0000
2025/02/25	2037	06/11/2025	12.16 Call	Bond Future	6022.1000	6.0221	6138.4200	6.1384	1.932	0.0000	0.0000
2025/02/25	2037	06/11/2025	12.16 Put	Bond Future	1259.3200	1.2593	1214.0500	1.2141	3.595	0.0000	0.0000
2025/02/25	2037	06/11/2025		Bond Future	11.2588	85.0166	11.2295	85.1782	0.260	0.0000	0.0000
2025/02/25	2037	06/11/2025	11.63 Call	Bond Future	4064.4800	4.0645	4160.4000	4.1604	2.360	0.0000	0.0000
2025/02/25	2037	06/11/2025	11.63 Put	Bond Future	2054.6000	2.0546	1988.9300	1.9889	3.196	0.0000	0.0000
2025/02/25	2037	05/02/2026	12.27 Call	Bond Future	6390.5500	6.3906	6503.6700	6.5037	1.770	0.0000	0.0000
2025/02/25	2037	05/02/2026	12.27 Put	Bond Future	1819.1000	1.8191	1767.2200	1.7672	2.852	0.0000	0.0000
2025/02/25	2037	05/02/2026	10.90 Put	Bond Future	4888.7000	4.8887	4784.7800	4.7848	2.126	0.0000	0.0000
2025/02/25	2037	05/02/2026	10.90 Call	Bond Future	2199.5600	2.1996	2260.6400	2.2606	2.777	0.0000	0.0000
2025/02/25	2037	05/02/2026		Bond Future	11.3878	82.3927	11.3572	82.5577	0.268	0.0000	0.0000
2025/02/25	2037	05/02/2026	11.20 Call	Bond Future	2945.3600	2.9454	3019.1600	3.0192	2.506	0.0000	0.0000
2025/02/25	2037	05/02/2026	11.20 Put	Bond Future	3966.3500	3.9664	3875.1500	3.8752	2.299	0.0000	0.0000
2025/02/25	2037	07/05/2026		Bond Future	11.5373	83.9253	11.5054	84.0937	0.276	0.0000	0.0000
2025/02/25	2037	07/05/2026	11.32 Call	Bond Future	3292.3900	3.2924	3368.5700	3.3686	2.314	0.0000	0.0000
2025/02/25	2037	07/05/2026	11.32 Put	Bond Future	4448.9600	4.4490	4356.7400	4.3567	2.073	0.0000	0.0000
2025/02/25	2038	08/05/2025		Bond Future	141.3396	141.3396	141.7814	141.7814	0.313	0.0000	0.0000
2025/02/25	2038	08/05/2025	139.68 Call	Bond Future	1659.5800	1.6596	2101.4300	2.1014	26.624	0.0000	0.0000
2025/02/25	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2038	07/08/2025		Bond Future	142.0308	142.0308	142.4820	142.4820	0.318	0.0000	0.0000
2025/02/25	2038	07/08/2025	139.56 Call	Bond Future	2470.7600	2.4708	2922.0300	2.9220	18.264	0.0000	0.0000
2025/02/25	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2038	06/11/2025		Bond Future	144.8182	144.8182	145.2787	145.2787	0.318	0.0000	0.0000
2025/02/25	2038	06/11/2025	143.88 Call	Bond Future	938.2300	0.9382	1398.7000	1.3987	49.079	0.0000	0.0000
2025/02/25	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2038	05/02/2026		Bond Future	145.4763	145.4763	145.9464	145.9464	0.323	0.0000	0.0000
2025/02/25	2038	05/02/2026	143.20 Call	Bond Future	2276.2600	2.2763	2746.3500	2.7464	20.652	0.0000	0.0000
2025/02/25	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2038	07/05/2026		Bond Future	148.2235	148.2235	148.7032	148.7032	0.324	0.0000	0.0000
2025/02/25	2038	07/05/2026	144.53 Call	Bond Future	3693.5100	3.6935	4173.2000	4.1732	12.987	0.0000	0.0000
2025/02/25	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
2025/02/25	2040	08/05/2025	13.43 Put	Bond Future	9.0400	0.0090	8.6400	0.0086	4.425	0.0000	0.0000
2025/02/25	2040	08/05/2025	13.43 Call	Bond Future	11869.7700	11.8698	11845.0500	11.8451	0.208	0.0000	0.0000
2025/02/25	2040	08/05/2025	12.75 Put	Bond Future	68.7100	0.0687	66.9700	0.0670	2.532	0.0000	0.0000
2025/02/25	2040	08/05/2025	12.75 Call	Bond Future	8453.5700	8.4536	8427.5100	8.4275	0.308	0.0000	0.0000
2025/02/25	2040	08/05/2025	13.50 Put	Bond Future	7.0500	0.0071	6.7100	0.0067	4.823	0.0000	0.0000
2025/02/25	2040	08/05/2025	13.50 Call	Bond Future	12211.4200	12.2114	12186.7600	12.1868	0.202	0.0000	0.0000
2025/02/25	2040	08/05/2025		Bond Future	11.2910	86.2441	11.2949	86.2198	0.035	0.0000	0.0000
2025/02/25	2040	08/05/2025	12.63 Call	Bond Future	7835.8700	7.8359	7809.4900	7.8095	0.337	0.0000	0.0000
2025/02/25	2040	08/05/2025	12.63 Put	Bond Future	91.2900	0.0913	89.2300	0.0892	2.257	0.0000	0.0000
2025/02/25	2040	07/08/2025		Bond Future	11.4065	83.4271	11.4106	83.4024	0.035	0.0000	0.0000
2025/02/25	2040	07/08/2025	13.29 Call	Bond Future	10620.2800	10.6203	10594.3100	10.5943	0.245	0.0000	0.0000
2025/02/25	2040	07/08/2025	13.29 Put	Bond Future	215.4700	0.2155	214.1800	0.2142	0.599	0.0000	0.0000
2025/02/25	2040	06/11/2025		Bond Future	11.5231	85.0434	11.5272	85.0185	0.036	0.0000	0.0000
2025/02/25	2040	06/11/2025	11.84 Call	Bond Future	4245.3400	4.2453	4224.0100	4.2240	0.502	0.0000	0.0000
2025/02/25	2040	06/11/2025	11.84 Put	Bond Future	2375.4500	2.3755	2379.0200	2.3790	0.150	0.0000	0.0000
2025/02/25	2040	05/02/2026		Bond Future	11.6502	82.1694	11.6545	82.1443	0.037	0.0000	0.0000
2025/02/25	2040	05/02/2026	11.49 Call	Bond Future	3329.2800	3.3293	3311.7500	3.3118	0.527	0.0000	0.0000
2025/02/25	2040	05/02/2026	11.49 Put	Bond Future	4280.2700	4.2803	4287.8100	4.2878	0.176	0.0000	0.0000
2025/02/25	2040	07/05/2026		Bond Future	11.7956	83.6974	11.7999	83.6721	0.037	0.0000	0.0000
2025/02/25	2040	07/05/2026	11.67 Call	Bond Future	3905.4700	3.9055	3888.0500	3.8881	0.446	0.0000	0.0000
2025/02/25	2040	07/05/2026	11.67 Put	Bond Future	4634.2100	4.6342	4642.0400	4.6420	0.169	0.0000	0.0000
2025/02/25	2044	08/05/2025	11.76 Call	Bond Future	3020.8600	3.0209	3061.1200	3.0611	1.333	0.0000	0.0000
2025/02/25	2044	08/05/2025	11.76 Put	Bond Future	911.3800	0.9114	878.2500	0.8783	3.635	0.0000	0.0000
2025/02/25	2044	08/05/2025	11.35 Put	Bond Future	1936.0800	1.9361	1885.6000	1.8856	2.607	0.0000	0.0000
2025/02/25	2044	08/05/2025	11.35 Call	Bond Future	1470.3000	1.4703	1493.2100	1.4932	1.558	0.0000	0.0000
2025/02/25	2044	08/05/2025	10.85 Put	Bond Future	4166.2400	4.1662	4098.9700	4.0990	1.615	0.0000	0.0000
2025/02/25	2044	08/05/2025	10.85 Call	Bond Future	369.1700	0.3692	375.2900	0.3753	1.658	0.0000	0.0000
2025/02/25	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2044	08/05/2025	Put	Bond Future	18036.5700	18.0366	17963.1800	17.9632	0.407	0.0000	0.0000
2025/02/25	2044	08/05/2025	12.40 Call	Bond Future	6109.6700	6.1097	6169.9400	6.1699	0.986	0.0000	0.0000
2025/02/25	2044	08/05/2025	12.40 Put	Bond Future	240.2600	0.2403	227.1400	0.2271	5.461	0.0000	0.0000
2025/02/25	2044	08/05/2025	11.65 Call	Bond Future	2557.7100	2.5577	2593.4400	2.5934	1.397	0.0000	0.0000
2025/02/25	2044	08/05/2025	11.65 Put	Bond Future	1125.8800	1.1259	1088.2200	1.0882	3.345	0.0000	0.0000
2025/02/25	2044	08/05/2025	10.92 Put	Bond Future	3785.6700	3.7857	3720.0800	3.7201	1.733	0.0000	0.0000
2025/02/25	2044	08/05/2025	10.92 Call	Bond Future	468.1600	0.4682	475.9600	0.4760	1.666	0.0000	0.0000
2025/02/25	2044	08/05/2025		Bond Future	11.4226	81.9634	11.4111	82.0368	0.101	0.0000	0.0000
2025/02/25	2044	08/05/2025	12.72 Call	Bond Future	7756.9400	7.7569	7822.7400	7.8227	0.848	0.0000	0.0000
2025/02/25	2044	08/05/2025	12.72 Put	Bond Future	118.3300	0.1183	110.7400	0.1107	6.414	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	
2025/02/25	2044	07/08/2025		Bond Future	11.5334	79.1875	11.5215	79.2626	0.104	0.0000	0.0000
2025/02/25	2044	07/08/2025	13.34 Call	Bond Future	10418.2200	10.4182	10484.4500	10.4845	0.636	0.0000	0.0000
2025/02/25	2044	07/08/2025	13.34 Put	Bond Future	268.6700	0.2687	259.8600	0.2599	3.279	0.0000	0.0000
2025/02/25	2044	06/11/2025		Bond Future	11.6446	80.7218	11.6322	80.7985	0.107	0.0000	0.0000
2025/02/25	2044	06/11/2025	11.88 Call	Bond Future	4034.2400	4.0342	4073.3100	4.0733	0.968	0.0000	0.0000
2025/02/25	2044	06/11/2025	11.88 Put	Bond Future	2601.2400	2.6012	2563.5600	2.5636	1.449	0.0000	0.0000
2025/02/25	2044	05/02/2026		Bond Future	11.7654	77.8899	11.7525	77.9683	0.110	0.0000	0.0000
2025/02/25	2044	05/02/2026	11.56 Call	Bond Future	3278.2100	3.2782	3309.8600	3.3099	0.965	0.0000	0.0000
2025/02/25	2044	05/02/2026	11.56 Put	Bond Future	4541.0400	4.5410	4494.2800	4.4943	1.030	0.0000	0.0000
2025/02/25	2044	07/05/2026		Bond Future	11.9024	79.3380	11.8890	79.4182	0.113	0.0000	0.0000
2025/02/25	2044	07/05/2026	11.80 Call	Bond Future	4076.4000	4.0764	4112.0300	4.1120	0.874	0.0000	0.0000
2025/02/25	2044	07/05/2026	11.80 Put	Bond Future	4690.1300	4.6901	4645.5600	4.6456	0.950	0.0000	0.0000
2025/02/25	2046	08/05/2025		Bond Future	121.3308	121.3308	121.3207	121.3207	0.008	0.0000	0.0000
2025/02/25	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2046	08/05/2025	121.97 Put	Bond Future	639.2500	0.6393	649.3200	0.6493	1.575	0.0000	0.0000
2025/02/25	2046	07/08/2025		Bond Future	123.7441	123.7441	123.7341	123.7341	0.008	0.0000	0.0000
2025/02/25	2046	07/08/2025	118.69 Call	Bond Future	5054.0600	5.0541	5044.0500	5.0441	0.198	0.0000	0.0000
2025/02/25	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2046	06/11/2025		Bond Future	123.9223	123.9223	123.9129	123.9129	0.008	0.0000	0.0000
2025/02/25	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2046	06/11/2025	125.41 Put	Bond Future	1487.6800	1.4877	1497.1300	1.4971	0.635	0.0000	0.0000
2025/02/25	2046	05/02/2026		Bond Future	126.3350	126.3350	126.3258	126.3258	0.007	0.0000	0.0000
2025/02/25	2046	05/02/2026	121.65 Call	Bond Future	4685.0200	4.6850	4675.8100	4.6758	0.197	0.0000	0.0000
2025/02/25	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2046	07/05/2026		Bond Future	126.4282	126.4282	126.4192	126.4192	0.007	0.0000	0.0000
2025/02/25	2046	07/05/2026	124.95 Call	Bond Future	1478.1700	1.4782	1469.2300	1.4692	0.605	0.0000	0.0000
2025/02/25	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2050	08/05/2025		Bond Future	122.9064	122.9064	122.9995	122.9995	0.076	0.0000	0.0000
2025/02/25	2050	08/05/2025	121.16 Call	Bond Future	1746.4000	1.7464	1839.4800	1.8395	5.330	0.0000	0.0000
2025/02/25	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2050	07/08/2025		Bond Future	122.9895	122.9895	123.0848	123.0848	0.078	0.0000	0.0000
2025/02/25	2050	07/08/2025	119.89 Call	Bond Future	3099.4800	3.0995	3194.8300	3.1948	3.076	0.0000	0.0000
2025/02/25	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2050	06/11/2025		Bond Future	125.4031	125.4031	125.5007	125.5007	0.078	0.0000	0.0000
2025/02/25	2050	06/11/2025	124.42 Call	Bond Future	983.1300	0.9831	1080.7200	1.0807	9.926	0.0000	0.0000
2025/02/25	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	2050	05/02/2026		Bond Future	125.4356	125.4356	125.5361	125.5361	0.080	0.0000	0.0000
2025/02/25	2050	05/02/2026	122.82 Call	Bond Future	2615.6200	2.6156	2716.0500	2.7161	3.840	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
2025/02/25	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/25	2050	07/05/2026		Bond Future	127.8041	127.8041	127.9068	127.9068	0.080	0.0000
2025/02/25	2050	07/05/2026	124.07 Call	Bond Future	3734.0800	3.7341	3836.7900	3.8368	2.751	0.0000
2025/02/25	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	AL37	08/05/2025		Index Future	1094.0940	1094.0940	1095.2900	1095.2900	0.109	0.0000
2025/02/25	AL37	07/08/2025		Index Future	1115.5970	1115.5970	1116.8180	1116.8180	0.109	0.0000
2025/02/25	AL37	06/11/2025		Index Future	1137.2460	1137.2460	1138.4940	1138.4940	0.110	0.0000
2025/02/25	AL37	05/02/2026		Index Future	1159.1550	1159.1550	1160.4310	1160.4310	0.110	0.0000
2025/02/25	AL37	07/05/2026		Index Future	1180.8390	1180.8390	1182.1430	1182.1430	0.110	0.0000
2025/02/25	AL7T	08/05/2025		Index Future	1308.1540	1308.1540	1308.9630	1308.9630	0.062	0.0000
2025/02/25	AL7T	07/08/2025		Index Future	1333.8630	1333.8630	1334.6910	1334.6910	0.062	0.0000
2025/02/25	AL7T	06/11/2025		Index Future	1359.7480	1359.7480	1360.5950	1360.5950	0.062	0.0000
2025/02/25	AL7T	05/02/2026		Index Future	1385.9440	1385.9440	1386.8120	1386.8120	0.063	0.0000
2025/02/25	AL7T	07/05/2026		Index Future	1411.8690	1411.8690	1412.7580	1412.7580	0.063	0.0000
2025/02/25	ALBI	08/05/2025		Index Future	1126.7980	1126.7980	1127.0040	1127.0040	0.018	0.0000
2025/02/25	ALBI	07/08/2025		Index Future	1148.9440	1148.9440	1149.1560	1149.1560	0.018	0.0000
2025/02/25	ALBI	06/11/2025		Index Future	1171.2400	1171.2400	1171.4590	1171.4590	0.019	0.0000
2025/02/25	ALBI	05/02/2026		Index Future	1193.8040	1193.8040	1194.0310	1194.0310	0.019	0.0000
2025/02/25	ALBI	07/05/2026		Index Future	1216.1360	1216.1360	1216.3710	1216.3710	0.019	0.0000
2025/02/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/25	C048	28/02/2048		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	
2025/02/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/25	ES33	08/05/2025		Bond Future	11.2825	81.0774	11.2292	81.3232	0.473	0.0000	0.0000
2025/02/25	ES33	08/05/2025	12.73 Call	Bond Future	6305.4500	6.3055	6551.2300	6.5512	3.898	0.0000	0.0000
2025/02/25	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES33	07/08/2025		Bond Future	11.4198	82.6900	11.3639	82.9408	0.489	0.0000	0.0000
2025/02/25	ES33	07/08/2025	13.56 Call	Bond Future	8885.4300	8.8854	9136.2400	9.1362	2.823	0.0000	0.0000
2025/02/25	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES33	06/11/2025		Bond Future	11.5758	80.5159	11.5173	80.7719	0.506	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	
2025/02/25	ES33	06/11/2025	12.01 Call	Bond Future	1865.6500	1.8657	2121.6900	2.1217	13.724	0.0000	0.0000
2025/02/25	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES33	05/02/2026		Bond Future	11.7502	82.0821	11.6887	82.3434	0.523	0.0000	0.0000
2025/02/25	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES33	05/02/2026	11.49 Put	Bond Future	1113.3600	1.1134	852.1200	0.8521	23.464	0.0000	0.0000
2025/02/25	ES33	07/05/2026		Bond Future	11.9424	79.8329	11.8778	80.0994	0.541	0.0000	0.0000
2025/02/25	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES33	07/05/2026	11.69 Put	Bond Future	1047.6200	1.0476	781.1200	0.7811	25.439	0.0000	0.0000
2025/02/25	ES42	08/05/2025		Bond Future	11.7974	76.4616	11.7909	76.4998	0.055	0.0000	0.0000
2025/02/25	ES42	08/05/2025	13.25 Call	Bond Future	7830.6800	7.8307	7868.8700	7.8689	0.488	0.0000	0.0000
2025/02/25	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES42	07/08/2025		Bond Future	11.9160	77.9820	11.9093	78.0211	0.057	0.0000	0.0000
2025/02/25	ES42	07/08/2025	13.79 Call	Bond Future	9709.8000	9.7098	9748.9200	9.7489	0.403	0.0000	0.0000
2025/02/25	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES42	06/11/2025		Bond Future	12.0459	75.2461	12.0388	75.2863	0.059	0.0000	0.0000
2025/02/25	ES42	06/11/2025	12.39 Call	Bond Future	1912.2400	1.9122	1952.4000	1.9524	2.100	0.0000	0.0000
2025/02/25	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES42	05/02/2026		Bond Future	12.1832	76.7083	12.1758	76.7495	0.061	0.0000	0.0000
2025/02/25	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES42	05/02/2026	11.85 Put	Bond Future	1891.4000	1.8914	1850.2500	1.8503	2.176	0.0000	0.0000
2025/02/25	ES42	07/05/2026		Bond Future	12.3371	73.8881	12.3294	73.9303	0.063	0.0000	0.0000
2025/02/25	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	ES42	07/05/2026	12.20 Put	Bond Future	753.3300	0.7533	711.0700	0.7111	5.610	0.0000	0.0000
2025/02/25	GOVI	08/05/2025		GOVI	1109.5340	1109.5340	1109.7260	1109.7260	0.017	0.0000	0.0000
2025/02/25	GOVI	08/05/2025	1,022.00 Call	GOVI	875340.0000	87.5340	877260.0000	87.7260	0.219	0.0000	0.0000
2025/02/25	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	GOVI	07/08/2025		GOVI	1131.3400	1131.3400	1131.5380	1131.5380	0.018	0.0000	0.0000
2025/02/25	GOVI	07/08/2025	1,011.00 Call	GOVI	1203400.0000	120.3400	1205380.0000	120.5380	0.165	0.0000	0.0000
2025/02/25	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	GOVI	06/11/2025		GOVI	1153.2940	1153.2940	1153.5000	1153.5000	0.018	0.0000	0.0000
2025/02/25	GOVI	06/11/2025	1,112.00 Call	GOVI	412940.0000	41.2940	415000.0000	41.5000	0.499	0.0000	0.0000
2025/02/25	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	GOVI	05/02/2026		GOVI	1175.5130	1175.5130	1175.7250	1175.7250	0.018	0.0000	0.0000
2025/02/25	GOVI	05/02/2026	1,150.00 Call	GOVI	255130.0000	25.5130	257250.0000	25.7250	0.831	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/02/25	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/02/25	GOVI	07/05/2026		GOVI	1197.5020	1197.5020	1197.7230	1197.7230	0.018	0.0000	0.0000
2025/02/25	GOVI	07/05/2026	1,177. Call 00	GOVI	205020.0000	20.5020	207230.0000	20.7230	1.078	0.0000	0.0000
2025/02/25	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/02/25	IGOV	08/05/2025		Index Future	381.4670	381.4670	381.8930	381.8930	0.112	0.0000	0.0000
2025/02/25	IGOV	07/08/2025		Index Future	389.0560	389.0560	389.4920	389.4920	0.112	0.0000	0.0000
2025/02/25	IGOV	06/11/2025		Index Future	396.6960	396.6960	397.1420	397.1420	0.112	0.0000	0.0000
2025/02/25	IGOV	05/02/2026		Index Future	404.4270	404.4270	404.8830	404.8830	0.113	0.0000	0.0000
2025/02/25	IGOV	07/05/2026		Index Future	412.0790	412.0790	412.5450	412.5450	0.113	0.0000	0.0000
2025/02/25	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/25	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/25	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/25	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/25	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/25	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/25	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/25	R033	08/05/2025		Bond Future	10.0573	100.8461	10.0146	101.0745	0.424	0.0000	0.0000
2025/02/25	R033	08/05/2025	10.33 Call	Bond Future	2179.2400	2.1792	2327.6000	2.3276	6.808	0.0000	0.0000
2025/02/25	R033	08/05/2025	10.33 Put	Bond Future	735.0300	0.7350	655.0200	0.6550	10.885	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	
2025/02/25	R033	07/08/2025		Bond Future	10.1549	102.8274	10.1102	103.0605	0.441	0.0000	0.0000
2025/02/25	R033	07/08/2025	10.33 Call	Bond Future	2467.0200	2.4670	2598.8300	2.5988	5.343	0.0000	0.0000
2025/02/25	R033	07/08/2025	10.33 Put	Bond Future	1562.2400	1.5622	1460.9800	1.4610	6.482	0.0000	0.0000
2025/02/25	R033	06/11/2025		Bond Future	10.2664	99.7759	10.2193	100.0137	0.458	0.0000	0.0000
2025/02/25	R033	06/11/2025	10.33 Call	Bond Future	2554.2500	2.5543	2678.2800	2.6783	4.856	0.0000	0.0000
2025/02/25	R033	06/11/2025	10.33 Put	Bond Future	2233.7900	2.2338	2119.9800	2.1200	5.095	0.0000	0.0000
2025/02/25	R033	05/02/2026		Bond Future	10.3907	101.6940	10.3412	101.9367	0.477	0.0000	0.0000
2025/02/25	R033	05/02/2026	10.49 Call	Bond Future	3172.9300	3.1729	3301.5600	3.3016	4.054	0.0000	0.0000
2025/02/25	R033	05/02/2026	10.49 Put	Bond Future	2688.7400	2.6887	2574.6200	2.5746	4.244	0.0000	0.0000
2025/02/25	R033	07/05/2026		Bond Future	10.5366	98.5434	10.4844	98.7911	0.496	0.0000	0.0000
2025/02/25	R033	07/05/2026	10.38 Call	Bond Future	2768.3100	2.7683	2884.6900	2.8847	4.204	0.0000	0.0000
2025/02/25	R033	07/05/2026	10.38 Put	Bond Future	3513.1000	3.5131	3381.7800	3.3818	3.738	0.0000	0.0000
2025/02/25	R035	08/05/2025	10.08 Put	Bond Future	3334.9000	3.3349	3300.1100	3.3001	1.043	0.0000	0.0000
2025/02/25	R035	08/05/2025	10.08 Call	Bond Future	310.0700	0.3101	310.6900	0.3107	0.200	0.0000	0.0000
2025/02/25	R035	08/05/2025	10.58 Put	Bond Future	1462.0500	1.4621	1434.5400	1.4345	1.882	0.0000	0.0000
2025/02/25	R035	08/05/2025	10.58 Call	Bond Future	1291.8800	1.2919	1299.7800	1.2998	0.612	0.0000	0.0000
2025/02/25	R035	08/05/2025	11.01 Call	Bond Future	2804.7800	2.8048	2822.5000	2.8225	0.632	0.0000	0.0000
2025/02/25	R035	08/05/2025	11.01 Put	Bond Future	613.9500	0.6140	596.2600	0.5963	2.881	0.0000	0.0000
2025/02/25	R035	08/05/2025	11.70 Call	Bond Future	5932.5900	5.9326	5961.9500	5.9620	0.495	0.0000	0.0000
2025/02/25	R035	08/05/2025	11.70 Put	Bond Future	125.8400	0.1258	119.7900	0.1198	4.808	0.0000	0.0000
2025/02/25	R035	08/05/2025	10.95 Call	Bond Future	2564.4500	2.5645	2580.8100	2.5808	0.638	0.0000	0.0000
2025/02/25	R035	08/05/2025	10.95 Put	Bond Future	697.9900	0.6980	678.9400	0.6789	2.729	0.0000	0.0000
2025/02/25	R035	08/05/2025	10.44 Put	Bond Future	1883.0900	1.8831	1852.8200	1.8528	1.607	0.0000	0.0000
2025/02/25	R035	08/05/2025	10.44 Call	Bond Future	925.6800	0.9257	930.8200	0.9308	0.555	0.0000	0.0000
2025/02/25	R035	08/05/2025	13.35 Call	Bond Future	13662.9800	13.6630	13698.2900	13.6983	0.258	0.0000	0.0000
2025/02/25	R035	08/05/2025	13.35 Put	Bond Future	0.9000	0.0009	0.8000	0.0008	11.111	0.0000	0.0000
2025/02/25	R035	08/05/2025	12.70 Call	Bond Future	10704.1400	10.7041	10738.7500	10.7388	0.323	0.0000	0.0000
2025/02/25	R035	08/05/2025	12.70 Put	Bond Future	10.2600	0.0103	9.4600	0.0095	7.797	0.0000	0.0000
2025/02/25	R035	08/05/2025	11.46 Put	Bond Future	222.5400	0.2225	213.4000	0.2134	4.107	0.0000	0.0000
2025/02/25	R035	08/05/2025	11.46 Call	Bond Future	4795.0400	4.7950	4821.3100	4.8213	0.548	0.0000	0.0000
2025/02/25	R035	08/05/2025		Bond Future	10.6105	91.3399	10.6041	91.3753	0.060	0.0000	0.0000
2025/02/25	R035	08/05/2025	11.78 Call	Bond Future	6316.4200	6.3164	6346.6000	6.3466	0.478	0.0000	0.0000
2025/02/25	R035	08/05/2025	11.78 Put	Bond Future	103.6800	0.1037	98.4500	0.0985	5.044	0.0000	0.0000
2025/02/25	R035	07/08/2025		Bond Future	10.7146	93.1347	10.7080	93.1709	0.062	0.0000	0.0000
2025/02/25	R035	07/08/2025	12.65 Call	Bond Future	9936.3300	9.9363	9968.1300	9.9681	0.320	0.0000	0.0000
2025/02/25	R035	07/08/2025	12.65 Put	Bond Future	173.4200	0.1734	168.9500	0.1690	2.578	0.0000	0.0000
2025/02/25	R035	07/08/2025	10.08 Put	Bond Future	4264.4900	4.2645	4232.4700	4.2325	0.751	0.0000	0.0000
2025/02/25	R035	07/08/2025	10.08 Call	Bond Future	711.5400	0.7115	715.7900	0.7158	0.597	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	
2025/02/25	R035	07/08/2025	10.58 Put	Bond Future	2481.6800	2.4817	2455.6400	2.4556	1.049	0.0000	0.0000
2025/02/25	R035	07/08/2025	10.58 Call	Bond Future	1743.3700	1.7434	1753.6000	1.7536	0.587	0.0000	0.0000
2025/02/25	R035	07/08/2025	11.34 Call	Bond Future	4299.7700	4.2998	4320.5600	4.3206	0.484	0.0000	0.0000
2025/02/25	R035	07/08/2025	11.34 Put	Bond Future	975.4100	0.9754	959.9300	0.9599	1.587	0.0000	0.0000
2025/02/25	R035	07/08/2025	11.30 Call	Bond Future	4143.4400	4.1434	4163.7300	4.1637	0.490	0.0000	0.0000
2025/02/25	R035	07/08/2025	11.30 Put	Bond Future	1026.6600	1.0267	1010.6800	1.0107	1.557	0.0000	0.0000
2025/02/25	R035	06/11/2025	9.91 Put	Bond Future	5854.3800	5.8544	5821.7400	5.8217	0.558	0.0000	0.0000
2025/02/25	R035	06/11/2025	9.91 Call	Bond Future	745.1500	0.7452	749.7700	0.7498	0.620	0.0000	0.0000
2025/02/25	R035	06/11/2025	10.41 Put	Bond Future	3859.7800	3.8598	3831.7500	3.8318	0.726	0.0000	0.0000
2025/02/25	R035	06/11/2025	10.41 Call	Bond Future	1563.4000	1.5634	1572.6300	1.5726	0.590	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.43 Call	Bond Future	4576.3200	4.5763	4597.1000	4.5971	0.454	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.43 Put	Bond Future	1474.1800	1.4742	1457.7000	1.4577	1.118	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.95 Call	Bond Future	6572.9300	6.5729	6598.5300	6.5985	0.389	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.95 Put	Bond Future	883.5800	0.8836	871.9200	0.8719	1.320	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.45 Call	Bond Future	4649.1100	4.6491	4670.1000	4.6701	0.451	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.45 Put	Bond Future	1445.4700	1.4455	1429.2000	1.4292	1.126	0.0000	0.0000
2025/02/25	R035	06/11/2025	10.95 Put	Bond Future	2345.3300	2.3453	2323.5000	2.3235	0.931	0.0000	0.0000
2025/02/25	R035	06/11/2025	10.95 Call	Bond Future	2962.0100	2.9620	2977.4400	2.9774	0.521	0.0000	0.0000
2025/02/25	R035	06/11/2025	10.08 Put	Bond Future	5108.5800	5.1086	5077.3000	5.0773	0.612	0.0000	0.0000
2025/02/25	R035	06/11/2025	10.08 Call	Bond Future	968.5200	0.9685	974.5000	0.9745	0.617	0.0000	0.0000
2025/02/25	R035	06/11/2025	10.58 Put	Bond Future	3312.2400	3.3122	3286.1000	3.2861	0.789	0.0000	0.0000
2025/02/25	R035	06/11/2025	10.58 Call	Bond Future	1946.6300	1.9466	1957.7500	1.9578	0.571	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.67 Call	Bond Future	5474.1300	5.4741	5497.2800	5.4973	0.423	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.67 Put	Bond Future	1164.5700	1.1646	1150.4600	1.1505	1.212	0.0000	0.0000
2025/02/25	R035	06/11/2025		Bond Future	10.8337	90.4341	10.8267	90.4713	0.065	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.20 Call	Bond Future	3768.5800	3.7686	3786.8800	3.7869	0.486	0.0000	0.0000
2025/02/25	R035	06/11/2025	11.20 Put	Bond Future	1845.4800	1.8455	1826.5200	1.8265	1.027	0.0000	0.0000
2025/02/25	R035	05/02/2026		Bond Future	10.9661	92.1734	10.9587	92.2116	0.067	0.0000	0.0000
2025/02/25	R035	05/02/2026	10.79 Call	Bond Future	2791.0800	2.7911	2804.5100	2.8045	0.481	0.0000	0.0000
2025/02/25	R035	05/02/2026	10.79 Put	Bond Future	3712.1600	3.7122	3687.3900	3.6874	0.667	0.0000	0.0000
2025/02/25	R035	07/05/2026		Bond Future	11.1094	89.3850	11.1017	89.4242	0.070	0.0000	0.0000
2025/02/25	R035	07/05/2026	10.86 Call	Bond Future	2901.1100	2.9011	2915.2800	2.9153	0.488	0.0000	0.0000
2025/02/25	R035	07/05/2026	10.86 Put	Bond Future	4176.3700	4.1764	4151.3300	4.1513	0.600	0.0000	0.0000
2025/02/25	R038	08/05/2025		Bond Future	11.0708	99.9245	11.0437	100.1067	0.245	0.0000	0.0000
2025/02/25	R038	08/05/2025	11.24 Call	Bond Future	2316.6800	2.3167	2418.7000	2.4187	4.404	0.0000	0.0000
2025/02/25	R038	08/05/2025	11.24 Put	Bond Future	1189.6900	1.1897	1109.5500	1.1096	6.736	0.0000	0.0000
2025/02/25	R038	07/08/2025		Bond Future	11.1841	101.8877	11.1559	102.0736	0.252	0.0000	0.0000
2025/02/25	R038	07/08/2025	11.24 Call	Bond Future	2762.2900	2.7623	2855.0300	2.8550	3.357	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/02/25	R038	07/08/2025	11.24 Put	Bond Future	2395.2400	2.3952	2302.0500	2.3021	3.891	0.0000	0.0000
2025/02/25	R038	06/11/2025		Bond Future	11.3085	98.3764	11.2791	98.5662	0.260	0.0000	0.0000
2025/02/25	R038	06/11/2025	11.24 Call	Bond Future	2948.6700	2.9487	3037.1200	3.0371	3.000	0.0000	0.0000
2025/02/25	R038	06/11/2025	11.24 Put	Bond Future	3391.7300	3.3917	3290.3300	3.2903	2.990	0.0000	0.0000
2025/02/25	R038	06/11/2025	12.33 Call	Bond Future	7461.1700	7.4612	7604.4800	7.6045	1.921	0.0000	0.0000
2025/02/25	R038	06/11/2025	12.33 Put	Bond Future	1191.8000	1.1918	1145.2600	1.1453	3.905	0.0000	0.0000
2025/02/25	R038	06/11/2025	10.98 Put	Bond Future	4301.5800	4.3016	4183.8800	4.1839	2.736	0.0000	0.0000
2025/02/25	R038	06/11/2025	10.98 Call	Bond Future	2150.6100	2.1506	2222.7600	2.2228	3.355	0.0000	0.0000
2025/02/25	R038	05/02/2026		Bond Future	11.4429	100.2671	11.4122	100.4610	0.268	0.0000	0.0000
2025/02/25	R038	05/02/2026	11.44 Call	Bond Future	4007.6500	4.0077	4103.2500	4.1033	2.385	0.0000	0.0000
2025/02/25	R038	05/02/2026	11.44 Put	Bond Future	4025.8100	4.0258	3927.5600	3.9276	2.441	0.0000	0.0000
2025/02/25	R038	07/05/2026		Bond Future	11.5934	96.6479	11.5613	96.8457	0.277	0.0000	0.0000
2025/02/25	R038	07/05/2026	11.40 Call	Bond Future	3801.5600	3.8016	3892.0300	3.8920	2.380	0.0000	0.0000
2025/02/25	R038	07/05/2026	11.40 Put	Bond Future	5002.8900	5.0029	4895.5200	4.8955	2.146	0.0000	0.0000
2025/02/25	R053	08/05/2025		Bond Future	11.3247	103.8660	11.3133	103.9644	0.101	0.0000	0.0000
2025/02/25	R053	08/05/2025	12.64 Call	Bond Future	10414.9800	10.4150	10505.3400	10.5053	0.868	0.0000	0.0000
2025/02/25	R053	08/05/2025	12.64 Put	Bond Future	116.2500	0.1163	108.1500	0.1082	6.968	0.0000	0.0000
2025/02/25	R053	07/08/2025		Bond Future	11.4235	105.9066	11.4116	106.0072	0.104	0.0000	0.0000
2025/02/25	R053	07/08/2025	13.17 Call	Bond Future	13452.4100	13.4524	13540.6300	13.5406	0.656	0.0000	0.0000
2025/02/25	R053	07/08/2025	13.17 Put	Bond Future	379.9400	0.3799	367.5400	0.3675	3.264	0.0000	0.0000
2025/02/25	R053	06/11/2025		Bond Future	11.5304	102.0947	11.5181	102.1976	0.107	0.0000	0.0000
2025/02/25	R053	06/11/2025	11.76 Call	Bond Future	5149.4200	5.1494	5202.5400	5.2025	1.032	0.0000	0.0000
2025/02/25	R053	06/11/2025	11.76 Put	Bond Future	3269.0300	3.2690	3219.2500	3.2193	1.523	0.0000	0.0000
2025/02/25	R053	05/02/2026		Bond Future	11.6443	104.0568	11.6315	104.1619	0.110	0.0000	0.0000
2025/02/25	R053	05/02/2026	11.49 Call	Bond Future	4213.0600	4.2131	4256.8700	4.2569	1.040	0.0000	0.0000
2025/02/25	R053	05/02/2026	11.49 Put	Bond Future	5490.0400	5.4900	5428.7100	5.4287	1.117	0.0000	0.0000
2025/02/25	R053	07/05/2026		Bond Future	11.7699	100.1307	11.7565	100.2383	0.114	0.0000	0.0000
2025/02/25	R053	07/05/2026	11.69 Call	Bond Future	5106.1200	5.1061	5154.7600	5.1548	0.953	0.0000	0.0000
2025/02/25	R053	07/05/2026	11.69 Put	Bond Future	5750.5700	5.7506	5691.6200	5.6916	1.025	0.0000	0.0000
2025/02/25	R186	08/05/2025		Bond Future	8.3422	107.2907	8.3072	107.3436	0.419	0.0000	0.0000
2025/02/25	R186	08/05/2025	8.47 Call	Bond Future	360.3900	0.3604	392.4100	0.3924	8.885	0.0000	0.0000
2025/02/25	R186	08/05/2025	8.47 Put	Bond Future	167.7200	0.1677	146.9100	0.1469	12.408	0.0000	0.0000
2025/02/25	R186	07/08/2025		Bond Future	8.4181	104.0896	8.3761	104.1436	0.500	0.0000	0.0000
2025/02/25	R186	07/08/2025	9.68 Call	Bond Future	1675.7800	1.6758	1723.2200	1.7232	2.831	0.0000	0.0000
2025/02/25	R186	07/08/2025	9.68 Put	Bond Future	73.3400	0.0733	66.7300	0.0667	9.013	0.0000	0.0000
2025/02/25	R186	07/08/2025	10.25 Call	Bond Future	2350.8400	2.3508	2401.4500	2.4015	2.153	0.0000	0.0000
2025/02/25	R186	07/08/2025	10.25 Put	Bond Future	36.0500	0.0361	32.6100	0.0326	9.542	0.0000	0.0000
2025/02/25	R186	07/08/2025	9.22 Put	Bond Future	132.3900	0.1324	121.1300	0.1211	8.505	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	
2025/02/25	R186	07/08/2025	9.22 Call	Bond Future	1154.7600	1.1548	1197.5500	1.1976	3.706	0.0000	0.0000
2025/02/25	R186	06/11/2025		Bond Future	8.5493	106.1071	8.4968	106.1626	0.614	0.0000	0.0000
2025/02/25	R186	06/11/2025	8.13 Call	Bond Future	192.0300	0.1920	209.6300	0.2096	9.165	0.0000	0.0000
2025/02/25	R186	06/11/2025	8.13 Put	Bond Future	635.8100	0.6358	597.9800	0.5980	5.950	0.0000	0.0000
2025/02/25	R186	05/02/2026		Bond Future	8.7845	102.8401	8.7155	102.8969	0.786	0.0000	0.0000
2025/02/25	R186	05/02/2026	8.43 Call	Bond Future	263.0800	0.2631	285.0300	0.2850	8.343	0.0000	0.0000
2025/02/25	R186	05/02/2026	8.43 Put	Bond Future	555.3900	0.5554	520.5300	0.5205	6.277	0.0000	0.0000
2025/02/25	R186	07/05/2026		Bond Future	9.3286	104.7548	9.2291	104.8131	1.066	0.0000	0.0000
2025/02/25	R186	07/05/2026	8.69 Call	Bond Future	175.2100	0.1752	194.6200	0.1946	11.078	0.0000	0.0000
2025/02/25	R186	07/05/2026	8.69 Put	Bond Future	550.4100	0.5504	511.5400	0.5115	7.062	0.0000	0.0000
2025/02/25	R202	08/05/2025		Bond Future	273.8272	273.8272	272.8036	272.8036	0.374	0.0000	0.0000
2025/02/25	R202	08/05/2025	272.31 Call	Bond Future	1517.2200	1.5172	493.5700	0.4936	67.469	0.0000	0.0000
2025/02/25	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R202	07/08/2025		Bond Future	274.0520	274.0520	273.0088	273.0088	0.381	0.0000	0.0000
2025/02/25	R202	07/08/2025	271.60 Call	Bond Future	2451.9900	2.4520	1408.7500	1.4088	42.547	0.0000	0.0000
2025/02/25	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R202	06/11/2025		Bond Future	279.4307	279.4307	278.3677	278.3677	0.380	0.0000	0.0000
2025/02/25	R202	06/11/2025	275.64 Call	Bond Future	3790.6800	3.7907	2727.7300	2.7277	28.041	0.0000	0.0000
2025/02/25	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R202	05/02/2026		Bond Future	279.5445	279.5445	278.4626	278.4626	0.387	0.0000	0.0000
2025/02/25	R202	05/02/2026	277.82 Call	Bond Future	1724.5100	1.7245	642.5500	0.6426	62.740	0.0000	0.0000
2025/02/25	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R202	07/05/2026		Bond Future	284.8240	284.8240	283.7226	283.7226	0.387	0.0000	0.0000
2025/02/25	R202	07/05/2026	277.55 Call	Bond Future	7273.9700	7.2740	6172.5800	6.1726	15.142	0.0000	0.0000
2025/02/25	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R209	08/05/2025		Bond Future	10.8147	71.9269	10.7930	72.0364	0.201	0.0000	0.0000
2025/02/25	R209	08/05/2025	11.89 Call	Bond Future	5260.3800	5.2604	5359.3500	5.3594	1.881	0.0000	0.0000
2025/02/25	R209	08/05/2025	11.89 Put	Bond Future	113.2400	0.1132	102.7600	0.1028	9.255	0.0000	0.0000
2025/02/25	R209	07/08/2025		Bond Future	10.9144	73.3401	10.8918	73.4518	0.207	0.0000	0.0000
2025/02/25	R209	07/08/2025	12.68 Call	Bond Future	8259.2300	8.2592	8360.6200	8.3606	1.228	0.0000	0.0000
2025/02/25	R209	07/08/2025	12.68 Put	Bond Future	197.3900	0.1974	187.1000	0.1871	5.213	0.0000	0.0000
2025/02/25	R209	06/11/2025		Bond Future	11.0243	71.6089	11.0008	71.7230	0.213	0.0000	0.0000
2025/02/25	R209	06/11/2025	11.27 Call	Bond Future	3067.4300	3.0674	3130.9000	3.1309	2.069	0.0000	0.0000
2025/02/25	R209	06/11/2025	11.27 Put	Bond Future	1887.7900	1.8878	1837.1400	1.8371	2.683	0.0000	0.0000
2025/02/25	R209	05/02/2026		Bond Future	11.1434	72.9858	11.1190	73.1023	0.219	0.0000	0.0000
2025/02/25	R209	05/02/2026	10.93 Call	Bond Future	2498.1300	2.4981	2548.4700	2.5485	2.015	0.0000	0.0000
2025/02/25	R209	05/02/2026	10.93 Put	Bond Future	3524.1600	3.5242	3457.9800	3.4580	1.878	0.0000	0.0000
2025/02/25	R209	07/05/2026		Bond Future	11.2774	71.1937	11.2519	71.3127	0.226	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	
2025/02/25	R209	07/05/2026	11.07 Call	Bond Future	2819.5600	2.8196	2872.7600	2.8728	1.887	0.0000	0.0000
2025/02/25	R209	07/05/2026	11.07 Put	Bond Future	3795.7300	3.7957	3729.9500	3.7300	1.733	0.0000	0.0000
2025/02/25	R210	08/05/2025		Bond Future	246.0919	246.0919	246.0675	246.0675	0.010	0.0000	0.0000
2025/02/25	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R210	08/05/2025	248.03 Put	Bond Future	1938.1000	1.9381	1962.5500	1.9626	1.262	0.0000	0.0000
2025/02/25	R210	07/08/2025		Bond Future	250.9867	250.9867	250.9623	250.9623	0.010	0.0000	0.0000
2025/02/25	R210	07/08/2025	248.44 Call	Bond Future	2546.6500	2.5467	2522.2800	2.5223	0.957	0.0000	0.0000
2025/02/25	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R210	06/11/2025		Bond Future	252.5017	252.5017	252.4780	252.4780	0.009	0.0000	0.0000
2025/02/25	R210	06/11/2025	252.14 Call	Bond Future	361.6500	0.3617	338.0300	0.3380	6.531	0.0000	0.0000
2025/02/25	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R210	05/02/2026		Bond Future	257.4186	257.4186	257.3952	257.3952	0.009	0.0000	0.0000
2025/02/25	R210	05/02/2026	253.10 Call	Bond Future	4318.5700	4.3186	4295.2100	4.2952	0.541	0.0000	0.0000
2025/02/25	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R210	07/05/2026		Bond Future	258.8063	258.8063	258.7835	258.7835	0.009	0.0000	0.0000
2025/02/25	R210	07/05/2026	255.40 Call	Bond Future	3406.2600	3.4063	3383.5000	3.3835	0.668	0.0000	0.0000
2025/02/25	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	R213	08/05/2025		Bond Future	9.5699	90.1506	9.5428	90.2607	0.283	0.0000	0.0000
2025/02/25	R213	08/05/2025	10.52 Call	Bond Future	3873.6200	3.8736	3971.7800	3.9718	2.534	0.0000	0.0000
2025/02/25	R213	08/05/2025	10.52 Put	Bond Future	112.8400	0.1128	100.8800	0.1009	10.599	0.0000	0.0000
2025/02/25	R213	07/08/2025		Bond Future	9.6555	91.9220	9.6269	92.0344	0.297	0.0000	0.0000
2025/02/25	R213	07/08/2025	11.66 Call	Bond Future	7533.0500	7.5331	7639.7900	7.6398	1.417	0.0000	0.0000
2025/02/25	R213	07/08/2025	11.66 Put	Bond Future	78.1600	0.0782	72.4300	0.0724	7.331	0.0000	0.0000
2025/02/25	R213	06/11/2025		Bond Future	9.7619	90.1502	9.7315	90.2651	0.311	0.0000	0.0000
2025/02/25	R213	06/11/2025	10.05 Call	Bond Future	2415.2500	2.4153	2481.6600	2.4817	2.750	0.0000	0.0000
2025/02/25	R213	06/11/2025	10.05 Put	Bond Future	1334.7200	1.3347	1286.2100	1.2862	3.634	0.0000	0.0000
2025/02/25	R213	05/02/2026		Bond Future	9.8861	91.8845	9.8537	92.0019	0.327	0.0000	0.0000
2025/02/25	R213	05/02/2026	9.89 Call	Bond Future	2047.5000	2.0475	2105.2200	2.1052	2.819	0.0000	0.0000
2025/02/25	R213	05/02/2026	9.89 Put	Bond Future	2033.1800	2.0332	1973.5000	1.9735	2.935	0.0000	0.0000
2025/02/25	R213	07/05/2026		Bond Future	10.0292	90.0439	9.9948	90.1638	0.344	0.0000	0.0000
2025/02/25	R213	07/05/2026	9.80 Call	Bond Future	1813.6700	1.8137	1866.1400	1.8661	2.893	0.0000	0.0000
2025/02/25	R213	07/05/2026	9.80 Put	Bond Future	2614.5000	2.6145	2547.0700	2.5471	2.579	0.0000	0.0000
2025/02/25	R214	08/05/2025		Bond Future	11.1951	66.8494	11.1889	66.8828	0.056	0.0000	0.0000
2025/02/25	R214	08/05/2025	12.40 Call	Bond Future	6129.5100	6.1295	6158.2200	6.1582	0.468	0.0000	0.0000
2025/02/25	R214	08/05/2025	12.40 Put	Bond Future	94.4800	0.0945	89.7000	0.0897	5.059	0.0000	0.0000
2025/02/25	R214	07/08/2025		Bond Future	11.2910	68.1629	11.2845	68.1972	0.057	0.0000	0.0000
2025/02/25	R214	07/08/2025	12.97 Call	Bond Future	8300.1300	8.3001	8329.0300	8.3290	0.348	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	
2025/02/25	R214	07/08/2025	12.97 Put	Bond Future	224.2500	0.2243	218.9000	0.2189	2.386	0.0000	0.0000
2025/02/25	R214	06/11/2025		Bond Future	11.3971	66.1841	11.3904	66.2192	0.059	0.0000	0.0000
2025/02/25	R214	06/11/2025	11.64 Call	Bond Future	3295.5900	3.2956	3311.4900	3.3115	0.482	0.0000	0.0000
2025/02/25	R214	06/11/2025	11.64 Put	Bond Future	2043.8300	2.0438	2024.5800	2.0246	0.942	0.0000	0.0000
2025/02/25	R214	05/02/2026		Bond Future	11.5124	67.4570	11.5054	67.4930	0.061	0.0000	0.0000
2025/02/25	R214	05/02/2026	11.26 Call	Bond Future	2541.8100	2.5418	2553.7800	2.5538	0.471	0.0000	0.0000
2025/02/25	R214	05/02/2026	11.26 Put	Bond Future	3859.8900	3.8599	3835.8800	3.8359	0.622	0.0000	0.0000
2025/02/25	R214	07/05/2026		Bond Future	11.6340	65.4139	11.6267	65.4508	0.063	0.0000	0.0000
2025/02/25	R214	07/05/2026	11.53 Call	Bond Future	3314.1000	3.3141	3328.6400	3.3286	0.439	0.0000	0.0000
2025/02/25	R214	07/05/2026	11.53 Put	Bond Future	3843.7000	3.8437	3821.3300	3.8213	0.582	0.0000	0.0000
2025/02/25	R248	08/05/2025		Bond Future	11.3571	80.6244	11.3560	80.6318	0.010	0.0000	0.0000
2025/02/25	R248	08/05/2025	12.60 Call	Bond Future	7674.3400	7.6743	7677.8600	7.6779	0.046	0.0000	0.0000
2025/02/25	R248	08/05/2025	12.60 Put	Bond Future	106.4400	0.1064	102.5900	0.1026	3.617	0.0000	0.0000
2025/02/25	R248	07/08/2025		Bond Future	11.4557	82.2087	11.4545	82.2163	0.010	0.0000	0.0000
2025/02/25	R248	07/08/2025	13.21 Call	Bond Future	10463.5900	10.4636	10467.1400	10.4671	0.034	0.0000	0.0000
2025/02/25	R248	07/08/2025	13.21 Put	Bond Future	288.9000	0.2889	284.8000	0.2848	1.419	0.0000	0.0000
2025/02/25	R248	06/11/2025		Bond Future	11.5641	79.3596	11.5628	79.3677	0.011	0.0000	0.0000
2025/02/25	R248	06/11/2025	11.74 Call	Bond Future	3782.7400	3.7827	3781.1700	3.7812	0.042	0.0000	0.0000
2025/02/25	R248	06/11/2025	11.74 Put	Bond Future	2665.3500	2.6654	2655.7400	2.6557	0.361	0.0000	0.0000
2025/02/25	R248	05/02/2026		Bond Future	11.6816	80.8857	11.6803	80.8942	0.011	0.0000	0.0000
2025/02/25	R248	05/02/2026	11.46 Call	Bond Future	3189.2700	3.1893	3187.7000	3.1877	0.049	0.0000	0.0000
2025/02/25	R248	05/02/2026	11.46 Put	Bond Future	4611.0900	4.6111	4601.0600	4.6011	0.218	0.0000	0.0000
2025/02/25	R248	07/05/2026		Bond Future	11.8050	77.9497	11.8036	77.9587	0.012	0.0000	0.0000
2025/02/25	R248	07/05/2026	11.72 Call	Bond Future	4056.1500	4.0562	4055.7600	4.0558	0.010	0.0000	0.0000
2025/02/25	R248	07/05/2026	11.72 Put	Bond Future	4586.7200	4.5867	4577.3900	4.5774	0.203	0.0000	0.0000
2025/02/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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