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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/02/2025 TO 26/02/2025

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
2025/02/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/26	2029	08/05/2025		Bond Future	136.3312	136.3312	136.2212	0.081	0.0000	0.0000
2025/02/26	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2029	08/05/2025	137.85 Put	Bond Future	1518.7700	1.5188	1628.7800	7.243	0.0000	0.0000
2025/02/26	2029	07/08/2025		Bond Future	139.0432	139.0432	138.9318	0.080	0.0000	0.0000
2025/02/26	2029	07/08/2025	137.41 Call	Bond Future	1633.1700	1.6332	1521.7900	6.820	0.0000	0.0000
2025/02/26	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	
2025/02/26	2029	06/11/2025		Bond Future	140.3409	140.3409	140.2300	140.2300	0.079	0.0000	0.0000
2025/02/26	2029	06/11/2025	139.79 Call	Bond Future	550.9400	0.5509	439.9800	0.4400	20.140	0.0000	0.0000
2025/02/26	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2029	05/02/2026		Bond Future	143.0745	143.0745	142.9627	142.9627	0.078	0.0000	0.0000
2025/02/26	2029	05/02/2026	140.11 Call	Bond Future	2964.5100	2.9645	2852.6500	2.8527	3.773	0.0000	0.0000
2025/02/26	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2029	07/05/2026		Bond Future	144.3198	144.3198	144.2081	144.2081	0.077	0.0000	0.0000
2025/02/26	2029	07/05/2026	141.82 Call	Bond Future	2499.7700	2.4998	2388.0600	2.3881	4.469	0.0000	0.0000
2025/02/26	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2030	08/05/2025	8.72 Put	Bond Future	1759.9000	1.7599	1690.0700	1.6901	3.968	0.0000	0.0000
2025/02/26	2030	08/05/2025	8.72 Call	Bond Future	290.0100	0.2900	306.9900	0.3070	5.855	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.22 Put	Bond Future	695.9400	0.6959	653.6100	0.6536	6.082	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.22 Call	Bond Future	1073.9800	1.0740	1118.4600	1.1185	4.142	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.54 Call	Bond Future	1874.0600	1.8741	1935.2400	1.9352	3.265	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.54 Put	Bond Future	335.9600	0.3360	310.3300	0.3103	7.629	0.0000	0.0000
2025/02/26	2030	08/05/2025	8.68 Put	Bond Future	1873.4500	1.8735	1801.8600	1.8019	3.821	0.0000	0.0000
2025/02/26	2030	08/05/2025	8.68 Call	Bond Future	253.8300	0.2538	269.0500	0.2691	5.996	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.18 Put	Bond Future	756.9400	0.7569	712.3000	0.7123	5.897	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.18 Call	Bond Future	988.7400	0.9887	1030.9100	1.0309	4.265	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.99 Call	Bond Future	3245.4000	3.2454	3321.8200	3.3218	2.355	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.99 Put	Bond Future	105.1600	0.1052	94.7700	0.0948	9.880	0.0000	0.0000
2025/02/26	2030	08/05/2025	8.95 Put	Bond Future	1187.5300	1.1875	1129.5500	1.1296	4.882	0.0000	0.0000
2025/02/26	2030	08/05/2025	8.95 Call	Bond Future	573.1000	0.5731	601.9300	0.6019	5.031	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.45 Put	Bond Future	416.1800	0.4162	386.2700	0.3863	7.187	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.45 Call	Bond Future	1629.7800	1.6298	1686.6800	1.6867	3.491	0.0000	0.0000
2025/02/26	2030	08/05/2025	11.86 Call	Bond Future	9448.9200	9.4489	9535.7300	9.5357	0.919	0.0000	0.0000
2025/02/26	2030	08/05/2025	11.86 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/02/26	2030	08/05/2025	10.31 Put	Bond Future	42.6600	0.0427	37.7600	0.0378	11.486	0.0000	0.0000
2025/02/26	2030	08/05/2025	10.31 Call	Bond Future	4301.8200	4.3018	4383.7300	4.3837	1.904	0.0000	0.0000
2025/02/26	2030	08/05/2025	12.28 Call	Bond Future	10792.0400	10.7920	10878.8500	10.8789	0.804	0.0000	0.0000
2025/02/26	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2030	08/05/2025	10.69 Put	Bond Future	11.7300	0.0117	10.1100	0.0101	13.811	0.0000	0.0000
2025/02/26	2030	08/05/2025	10.69 Call	Bond Future	5578.0700	5.5781	5663.2600	5.6633	1.527	0.0000	0.0000
2025/02/26	2030	08/05/2025		Bond Future	9.1168	98.0261	9.0931	98.1129	0.259	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.93 Call	Bond Future	3052.3500	3.0524	3127.3000	3.1273	2.455	0.0000	0.0000
2025/02/26	2030	08/05/2025	9.93 Put	Bond Future	123.7800	0.1238	111.9200	0.1119	9.582	0.0000	0.0000
2025/02/26	2030	07/08/2025	12.12 Call	Bond Future	9589.0400	9.5890	9677.8300	9.6778	0.926	0.0000	0.0000
2025/02/26	2030	07/08/2025	12.12 Put	Bond Future	2.7700	0.0028	2.4700	0.0025	10.830	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	
2025/02/26	2030	07/08/2025	10.48 Put	Bond Future	185.8300	0.1858	174.6600	0.1747	6.011	0.0000	0.0000
2025/02/26	2030	07/08/2025	10.48 Call	Bond Future	4543.5600	4.5436	4621.4800	4.6215	1.715	0.0000	0.0000
2025/02/26	2030	07/08/2025		Bond Future	9.1992	95.9420	9.1738	96.0311	0.276	0.0000	0.0000
2025/02/26	2030	07/08/2025	11.11 Call	Bond Future	6457.9900	6.4580	6543.5100	6.5435	1.324	0.0000	0.0000
2025/02/26	2030	07/08/2025	11.11 Put	Bond Future	46.5500	0.0466	42.9800	0.0430	7.669	0.0000	0.0000
2025/02/26	2030	07/08/2025	8.72 Put	Bond Future	2206.5300	2.2065	2140.3200	2.1403	3.001	0.0000	0.0000
2025/02/26	2030	07/08/2025	8.72 Call	Bond Future	510.5200	0.5105	533.4000	0.5334	4.482	0.0000	0.0000
2025/02/26	2030	07/08/2025	9.22 Put	Bond Future	1198.1200	1.1981	1151.7000	1.1517	3.874	0.0000	0.0000
2025/02/26	2030	07/08/2025	9.22 Call	Bond Future	1270.8300	1.2708	1313.5000	1.3135	3.358	0.0000	0.0000
2025/02/26	2030	07/08/2025	9.81 Call	Bond Future	2631.3700	2.6314	2694.8100	2.6948	2.411	0.0000	0.0000
2025/02/26	2030	07/08/2025	9.81 Put	Bond Future	522.0500	0.5221	496.4000	0.4964	4.913	0.0000	0.0000
2025/02/26	2030	06/11/2025	8.72 Put	Bond Future	2590.4400	2.5904	2524.4500	2.5245	2.547	0.0000	0.0000
2025/02/26	2030	06/11/2025	8.72 Call	Bond Future	671.5000	0.6715	697.1800	0.6972	3.824	0.0000	0.0000
2025/02/26	2030	06/11/2025	9.22 Put	Bond Future	1632.7600	1.6328	1582.9000	1.5829	3.054	0.0000	0.0000
2025/02/26	2030	06/11/2025	9.22 Call	Bond Future	1404.3400	1.4043	1446.1500	1.4462	2.977	0.0000	0.0000
2025/02/26	2030	06/11/2025	10.08 Call	Bond Future	3270.5500	3.2706	3336.1200	3.3361	2.005	0.0000	0.0000
2025/02/26	2030	06/11/2025	10.08 Put	Bond Future	674.6200	0.6746	648.5200	0.6485	3.869	0.0000	0.0000
2025/02/26	2030	06/11/2025		Bond Future	9.2884	97.8018	9.2609	97.8934	0.296	0.0000	0.0000
2025/02/26	2030	06/11/2025	9.54 Call	Bond Future	2022.3000	2.0223	2073.9500	2.0740	2.554	0.0000	0.0000
2025/02/26	2030	06/11/2025	9.54 Put	Bond Future	1187.6500	1.1877	1147.6300	1.1476	3.370	0.0000	0.0000
2025/02/26	2030	05/02/2026		Bond Future	9.3961	95.6751	9.3663	95.7693	0.317	0.0000	0.0000
2025/02/26	2030	05/02/2026	9.49 Call	Bond Future	1905.9100	1.9059	1954.3100	1.9543	2.539	0.0000	0.0000
2025/02/26	2030	05/02/2026	9.49 Put	Bond Future	1609.7200	1.6097	1563.8300	1.5638	2.851	0.0000	0.0000
2025/02/26	2030	07/05/2026		Bond Future	9.5473	97.4569	9.5148	97.5541	0.341	0.0000	0.0000
2025/02/26	2030	07/05/2026	9.39 Call	Bond Future	1579.9100	1.5799	1623.7200	1.6237	2.773	0.0000	0.0000
2025/02/26	2030	07/05/2026	9.39 Put	Bond Future	2050.5400	2.0505	1997.1700	1.9972	2.603	0.0000	0.0000
2025/02/26	2032	08/05/2025	9.40 Put	Bond Future	2463.0500	2.4631	2333.1100	2.3331	5.276	0.0000	0.0000
2025/02/26	2032	08/05/2025	9.40 Call	Bond Future	321.2000	0.3212	351.6000	0.3516	9.465	0.0000	0.0000
2025/02/26	2032	08/05/2025	9.90 Put	Bond Future	1024.6700	1.0247	944.4400	0.9444	7.830	0.0000	0.0000
2025/02/26	2032	08/05/2025	9.90 Call	Bond Future	1246.8000	1.2468	1326.9100	1.3269	6.425	0.0000	0.0000
2025/02/26	2032	08/05/2025	10.28 Call	Bond Future	2430.7400	2.4307	2545.7100	2.5457	4.730	0.0000	0.0000
2025/02/26	2032	08/05/2025	10.28 Put	Bond Future	461.9300	0.4619	416.5600	0.4166	9.822	0.0000	0.0000
2025/02/26	2032	08/05/2025	9.42 Put	Bond Future	2388.7000	2.3887	2260.3900	2.2604	5.372	0.0000	0.0000
2025/02/26	2032	08/05/2025	9.42 Call	Bond Future	342.8700	0.3429	374.9000	0.3749	9.342	0.0000	0.0000
2025/02/26	2032	08/05/2025	9.92 Put	Bond Future	984.8800	0.9849	906.7200	0.9067	7.936	0.0000	0.0000
2025/02/26	2032	08/05/2025	9.92 Call	Bond Future	1300.0000	1.3000	1382.1800	1.3822	6.322	0.0000	0.0000
2025/02/26	2032	08/05/2025	10.97 Call	Bond Future	5127.5900	5.1276	5275.7000	5.2757	2.888	0.0000	0.0000
2025/02/26	2032	08/05/2025	10.97 Put	Bond Future	93.3900	0.0934	81.1600	0.0812	13.096	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
2025/02/26	2032	08/05/2025		Bond Future	9.8523	93.0778	9.8180	93.2381	0.348	0.0000	0.0000
2025/02/26	2032	08/05/2025	10.91 Call	Bond Future	4880.7700	4.8808	5027.2800	5.0273	3.002	0.0000	0.0000
2025/02/26	2032	08/05/2025	10.91 Put	Bond Future	107.8200	0.1078	93.9900	0.0940	12.827	0.0000	0.0000
2025/02/26	2032	07/08/2025		Bond Future	9.9456	94.9066	9.9094	95.0707	0.364	0.0000	0.0000
2025/02/26	2032	07/08/2025	12.01 Call	Bond Future	8868.4600	8.8685	9024.4900	9.0245	1.759	0.0000	0.0000
2025/02/26	2032	07/08/2025	12.01 Put	Bond Future	93.2000	0.0932	85.1900	0.0852	8.594	0.0000	0.0000
2025/02/26	2032	07/08/2025	9.40 Put	Bond Future	3196.5500	3.1966	3074.9500	3.0750	3.804	0.0000	0.0000
2025/02/26	2032	07/08/2025	9.40 Call	Bond Future	683.8100	0.6838	726.2500	0.7263	6.206	0.0000	0.0000
2025/02/26	2032	07/08/2025	9.90 Put	Bond Future	1790.2500	1.7903	1702.5800	1.7026	4.897	0.0000	0.0000
2025/02/26	2032	07/08/2025	9.90 Call	Bond Future	1583.3600	1.5834	1659.7300	1.6597	4.823	0.0000	0.0000
2025/02/26	2032	07/08/2025	10.59 Call	Bond Future	3577.2500	3.5773	3696.0000	3.6960	3.320	0.0000	0.0000
2025/02/26	2032	07/08/2025	10.59 Put	Bond Future	717.3100	0.7173	672.0200	0.6720	6.314	0.0000	0.0000
2025/02/26	2032	06/11/2025	9.40 Put	Bond Future	3791.5200	3.7915	3669.6500	3.6697	3.214	0.0000	0.0000
2025/02/26	2032	06/11/2025	9.40 Call	Bond Future	869.6000	0.8696	915.7700	0.9158	5.309	0.0000	0.0000
2025/02/26	2032	06/11/2025	9.90 Put	Bond Future	2386.8100	2.3868	2292.8600	2.2929	3.936	0.0000	0.0000
2025/02/26	2032	06/11/2025	9.90 Call	Bond Future	1710.6800	1.7107	1784.7700	1.7848	4.331	0.0000	0.0000
2025/02/26	2032	06/11/2025	10.89 Call	Bond Future	4440.1900	4.4402	4563.6800	4.5637	2.781	0.0000	0.0000
2025/02/26	2032	06/11/2025	10.89 Put	Bond Future	863.8900	0.8639	819.3400	0.8193	5.157	0.0000	0.0000
2025/02/26	2032	06/11/2025		Bond Future	10.0535	92.5848	10.0152	92.7529	0.381	0.0000	0.0000
2025/02/26	2032	06/11/2025	10.42 Call	Bond Future	3002.0700	3.0021	3104.7900	3.1048	3.422	0.0000	0.0000
2025/02/26	2032	06/11/2025	10.42 Put	Bond Future	1413.1500	1.4132	1347.8300	1.3478	4.622	0.0000	0.0000
2025/02/26	2032	05/02/2026		Bond Future	10.1754	94.3652	10.1348	94.5374	0.399	0.0000	0.0000
2025/02/26	2032	05/02/2026	10.16 Call	Bond Future	2479.4700	2.4795	2564.4200	2.5644	3.426	0.0000	0.0000
2025/02/26	2032	05/02/2026	10.16 Put	Bond Future	2544.6600	2.5447	2457.4500	2.4575	3.427	0.0000	0.0000
2025/02/26	2032	07/05/2026		Bond Future	10.3204	91.9631	10.2772	92.1396	0.418	0.0000	0.0000
2025/02/26	2032	07/05/2026	10.14 Call	Bond Future	2313.9000	2.3139	2394.7900	2.3948	3.496	0.0000	0.0000
2025/02/26	2032	07/05/2026	10.14 Put	Bond Future	3054.3200	3.0543	2958.7200	2.9587	3.130	0.0000	0.0000
2025/02/26	2033	08/05/2025		Bond Future	129.4576	129.4576	129.4320	129.4320	0.020	0.0000	0.0000
2025/02/26	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2033	08/05/2025	130.62 Put	Bond Future	1162.4200	1.1624	1187.9900	1.1880	2.200	0.0000	0.0000
2025/02/26	2033	07/08/2025		Bond Future	132.0328	132.0328	132.0075	132.0075	0.019	0.0000	0.0000
2025/02/26	2033	07/08/2025	128.65 Call	Bond Future	3382.8300	3.3828	3357.4800	3.3575	0.749	0.0000	0.0000
2025/02/26	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2033	06/11/2025		Bond Future	133.0940	133.0940	133.0708	133.0708	0.017	0.0000	0.0000
2025/02/26	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2033	06/11/2025	133.14 Put	Bond Future	45.9600	0.0460	69.1700	0.0692	50.500	0.0000	0.0000
2025/02/26	2033	05/02/2026		Bond Future	135.6866	135.6866	135.6641	135.6641	0.017	0.0000	0.0000
2025/02/26	2033	05/02/2026	132.88 Call	Bond Future	2806.5900	2.8066	2784.0900	2.7841	0.802	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	
2025/02/26	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2033	07/05/2026		Bond Future	136.6902	136.6902	136.6694	136.6694	0.015	0.0000	0.0000
2025/02/26	2033	07/05/2026	135.16 Call	Bond Future	1530.2200	1.5302	1509.3600	1.5094	1.363	0.0000	0.0000
2025/02/26	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2037	08/05/2025	10.50 Put	Bond Future	3354.4200	3.3544	3055.6100	3.0556	8.908	0.0000	0.0000
2025/02/26	2037	08/05/2025	10.50 Call	Bond Future	419.5800	0.4196	498.2400	0.4982	18.747	0.0000	0.0000
2025/02/26	2037	08/05/2025	11.00 Put	Bond Future	1517.6000	1.5176	1329.3400	1.3293	12.405	0.0000	0.0000
2025/02/26	2037	08/05/2025	11.00 Call	Bond Future	1525.0100	1.5250	1714.2200	1.7142	12.407	0.0000	0.0000
2025/02/26	2037	08/05/2025	11.46 Call	Bond Future	3218.6600	3.2187	3498.2100	3.4982	8.685	0.0000	0.0000
2025/02/26	2037	08/05/2025	11.46 Put	Bond Future	626.3600	0.6264	528.4400	0.5284	15.633	0.0000	0.0000
2025/02/26	2037	08/05/2025	12.55 Put	Bond Future	50.4900	0.0505	39.1200	0.0391	22.519	0.0000	0.0000
2025/02/26	2037	08/05/2025	12.55 Call	Bond Future	8334.6000	8.3346	8700.7000	8.7007	4.393	0.0000	0.0000
2025/02/26	2037	08/05/2025	13.30 Put	Bond Future	3.6700	0.0037	2.5900	0.0026	29.428	0.0000	0.0000
2025/02/26	2037	08/05/2025	13.30 Call	Bond Future	11878.4400	11.8784	12254.8300	12.2548	3.169	0.0000	0.0000
2025/02/26	2037	08/05/2025	13.35 Put	Bond Future	3.0100	0.0030	2.1200	0.0021	29.568	0.0000	0.0000
2025/02/26	2037	08/05/2025	13.35 Call	Bond Future	12108.3400	12.1083	12484.9200	12.4849	3.110	0.0000	0.0000
2025/02/26	2037	08/05/2025		Bond Future	10.9987	86.1274	10.9332	86.5049	0.596	0.0000	0.0000
2025/02/26	2037	08/05/2025	12.25 Call	Bond Future	6882.5200	6.8825	7237.9000	7.2379	5.164	0.0000	0.0000
2025/02/26	2037	08/05/2025	12.25 Put	Bond Future	106.9000	0.1069	84.8100	0.0848	20.664	0.0000	0.0000
2025/02/26	2037	07/08/2025		Bond Future	11.1132	83.5589	11.0450	83.9442	0.614	0.0000	0.0000
2025/02/26	2037	07/08/2025	13.01 Call	Bond Future	9966.7800	9.9668	10328.2100	10.3282	3.626	0.0000	0.0000
2025/02/26	2037	07/08/2025	13.01 Put	Bond Future	180.4700	0.1805	156.5700	0.1566	13.243	0.0000	0.0000
2025/02/26	2037	07/08/2025	12.17 Call	Bond Future	6274.3000	6.2743	6591.9200	6.5919	5.062	0.0000	0.0000
2025/02/26	2037	07/08/2025	12.17 Put	Bond Future	609.4000	0.6094	541.6900	0.5417	11.111	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.42 Call	Bond Future	3269.4800	3.2695	3509.7200	3.5097	7.348	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.42 Put	Bond Future	1566.6600	1.5667	1421.5700	1.4216	9.261	0.0000	0.0000
2025/02/26	2037	07/08/2025	10.55 Put	Bond Future	4139.9300	4.1399	3862.0700	3.8621	6.712	0.0000	0.0000
2025/02/26	2037	07/08/2025	10.55 Call	Bond Future	882.5900	0.8826	990.0600	0.9901	12.177	0.0000	0.0000
2025/02/26	2037	07/08/2025	10.64 Put	Bond Future	3777.7200	3.7777	3513.7400	3.5137	6.988	0.0000	0.0000
2025/02/26	2037	07/08/2025	10.64 Call	Bond Future	1052.6500	1.0527	1174.0000	1.1740	11.528	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.82 Call	Bond Future	4805.8200	4.8058	5092.8700	5.0929	5.973	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.82 Put	Bond Future	955.3400	0.9553	857.0600	0.8571	10.287	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.07 Call	Bond Future	2120.7700	2.1208	2310.3000	2.3103	8.937	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.07 Put	Bond Future	2364.5200	2.3645	2168.7200	2.1687	8.281	0.0000	0.0000
2025/02/26	2037	07/08/2025	10.34 Put	Bond Future	5077.9500	5.0780	4770.0800	4.7701	6.063	0.0000	0.0000
2025/02/26	2037	07/08/2025	10.34 Call	Bond Future	560.7700	0.5608	638.2300	0.6382	13.813	0.0000	0.0000
2025/02/26	2037	07/08/2025	10.50 Put	Bond Future	4351.2800	4.3513	4065.9200	4.0659	6.558	0.0000	0.0000
2025/02/26	2037	07/08/2025	10.50 Call	Bond Future	796.2600	0.7963	896.2300	0.8962	12.555	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	
2025/02/26	2037	07/08/2025	11.00 Put	Bond Future	2559.4700	2.5595	2352.7500	2.3528	8.077	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.00 Call	Bond Future	1918.6300	1.9186	2097.2400	2.0972	9.309	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.83 Call	Bond Future	4846.4300	4.8464	5134.4900	5.1345	5.944	0.0000	0.0000
2025/02/26	2037	07/08/2025	11.83 Put	Bond Future	943.2800	0.9433	846.0100	0.8460	10.312	0.0000	0.0000
2025/02/26	2037	06/11/2025	10.50 Put	Bond Future	5273.1500	5.2732	4989.7300	4.9897	5.375	0.0000	0.0000
2025/02/26	2037	06/11/2025	10.50 Call	Bond Future	1104.8100	1.1048	1214.9600	1.2150	9.970	0.0000	0.0000
2025/02/26	2037	06/11/2025	11.00 Put	Bond Future	3484.7500	3.4848	3264.7000	3.2647	6.315	0.0000	0.0000
2025/02/26	2037	06/11/2025	11.00 Call	Bond Future	2203.8900	2.2039	2377.4100	2.3774	7.873	0.0000	0.0000
2025/02/26	2037	06/11/2025	12.16 Call	Bond Future	6138.4200	6.1384	6433.3800	6.4334	4.805	0.0000	0.0000
2025/02/26	2037	06/11/2025	12.16 Put	Bond Future	1214.0500	1.2141	1115.4400	1.1154	8.122	0.0000	0.0000
2025/02/26	2037	06/11/2025		Bond Future	11.2295	85.1782	11.1584	85.5717	0.633	0.0000	0.0000
2025/02/26	2037	06/11/2025	11.63 Call	Bond Future	4160.4000	4.1604	4407.6100	4.4076	5.942	0.0000	0.0000
2025/02/26	2037	06/11/2025	11.63 Put	Bond Future	1988.9300	1.9889	1842.5700	1.8426	7.359	0.0000	0.0000
2025/02/26	2037	05/02/2026	12.27 Call	Bond Future	6503.6700	6.5037	6790.0800	6.7901	4.404	0.0000	0.0000
2025/02/26	2037	05/02/2026	12.27 Put	Bond Future	1767.2200	1.7672	1651.7500	1.6518	6.534	0.0000	0.0000
2025/02/26	2037	05/02/2026	10.90 Put	Bond Future	4784.7800	4.7848	4543.5000	4.5435	5.043	0.0000	0.0000
2025/02/26	2037	05/02/2026	10.90 Call	Bond Future	2260.6400	2.2606	2421.2400	2.4212	7.104	0.0000	0.0000
2025/02/26	2037	05/02/2026		Bond Future	11.3572	82.5577	11.2831	82.9596	0.652	0.0000	0.0000
2025/02/26	2037	05/02/2026	11.20 Call	Bond Future	3019.1600	3.0192	3211.2500	3.2113	6.362	0.0000	0.0000
2025/02/26	2037	05/02/2026	11.20 Put	Bond Future	3875.1500	3.8752	3665.3600	3.6654	5.414	0.0000	0.0000
2025/02/26	2037	07/05/2026		Bond Future	11.5054	84.0937	11.4280	84.5041	0.672	0.0000	0.0000
2025/02/26	2037	07/05/2026	11.32 Call	Bond Future	3368.5700	3.3686	3565.4000	3.5654	5.843	0.0000	0.0000
2025/02/26	2037	07/05/2026	11.32 Put	Bond Future	4356.7400	4.3567	4143.1900	4.1432	4.902	0.0000	0.0000
2025/02/26	2038	08/05/2025		Bond Future	141.7814	141.7814	141.3773	141.3773	0.285	0.0000	0.0000
2025/02/26	2038	08/05/2025	139.68 Call	Bond Future	2101.4300	2.1014	1697.3200	1.6973	19.230	0.0000	0.0000
2025/02/26	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2038	07/08/2025		Bond Future	142.4820	142.4820	142.0724	142.0724	0.288	0.0000	0.0000
2025/02/26	2038	07/08/2025	139.56 Call	Bond Future	2922.0300	2.9220	2512.3600	2.5124	14.020	0.0000	0.0000
2025/02/26	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2038	06/11/2025		Bond Future	145.2787	145.2787	144.8622	144.8622	0.287	0.0000	0.0000
2025/02/26	2038	06/11/2025	143.88 Call	Bond Future	1398.7000	1.3987	982.1500	0.9822	29.781	0.0000	0.0000
2025/02/26	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2038	05/02/2026		Bond Future	145.9464	145.9464	145.5240	145.5240	0.289	0.0000	0.0000
2025/02/26	2038	05/02/2026	143.20 Call	Bond Future	2746.3500	2.7464	2324.0300	2.3240	15.378	0.0000	0.0000
2025/02/26	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2038	07/05/2026		Bond Future	148.7032	148.7032	148.2745	148.2745	0.288	0.0000	0.0000
2025/02/26	2038	07/05/2026	144.53 Call	Bond Future	4173.2000	4.1732	3744.5300	3.7445	10.272	0.0000	0.0000
2025/02/26	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/02/26	2040	08/05/2025	13.43 Put	Bond Future	8.6400	0.0086	6.2800	0.0063	27.315	0.0000	0.0000
2025/02/26	2040	08/05/2025	13.43 Call	Bond Future	11845.0500	11.8451	12251.2700	12.2513	3.429	0.0000	0.0000
2025/02/26	2040	08/05/2025	12.75 Put	Bond Future	66.9700	0.0670	52.1100	0.0521	22.189	0.0000	0.0000
2025/02/26	2040	08/05/2025	12.75 Call	Bond Future	8427.5100	8.4275	8821.2300	8.8212	4.672	0.0000	0.0000
2025/02/26	2040	08/05/2025	13.50 Put	Bond Future	6.7100	0.0067	4.8400	0.0048	27.869	0.0000	0.0000
2025/02/26	2040	08/05/2025	13.50 Call	Bond Future	12186.7600	12.1868	12593.4700	12.5935	3.337	0.0000	0.0000
2025/02/26	2040	08/05/2025		Bond Future	11.2949	86.2198	11.2294	86.6284	0.580	0.0000	0.0000
2025/02/26	2040	08/05/2025	12.63 Call	Bond Future	7809.4900	7.8095	8198.8600	8.1989	4.986	0.0000	0.0000
2025/02/26	2040	08/05/2025	12.63 Put	Bond Future	89.2300	0.0892	70.0200	0.0700	21.529	0.0000	0.0000
2025/02/26	2040	07/08/2025		Bond Future	11.4106	83.4024	11.3425	83.8195	0.596	0.0000	0.0000
2025/02/26	2040	07/08/2025	13.29 Call	Bond Future	10594.3100	10.5943	10983.7000	10.9837	3.675	0.0000	0.0000
2025/02/26	2040	07/08/2025	13.29 Put	Bond Future	214.1800	0.2142	186.4600	0.1865	12.942	0.0000	0.0000
2025/02/26	2040	06/11/2025		Bond Future	11.5272	85.0185	11.4565	85.4445	0.614	0.0000	0.0000
2025/02/26	2040	06/11/2025	11.84 Call	Bond Future	4224.0100	4.2240	4481.5500	4.4816	6.097	0.0000	0.0000
2025/02/26	2040	06/11/2025	11.84 Put	Bond Future	2379.0200	2.3790	2210.5900	2.2106	7.080	0.0000	0.0000
2025/02/26	2040	05/02/2026		Bond Future	11.6545	82.1443	11.5808	82.5792	0.632	0.0000	0.0000
2025/02/26	2040	05/02/2026	11.49 Call	Bond Future	3311.7500	3.3118	3519.8100	3.5198	6.282	0.0000	0.0000
2025/02/26	2040	05/02/2026	11.49 Put	Bond Future	4287.8100	4.2878	4060.9700	4.0610	5.290	0.0000	0.0000
2025/02/26	2040	07/05/2026		Bond Future	11.7999	83.6721	11.7232	84.1161	0.650	0.0000	0.0000
2025/02/26	2040	07/05/2026	11.67 Call	Bond Future	3888.0500	3.8881	4107.6000	4.1076	5.647	0.0000	0.0000
2025/02/26	2040	07/05/2026	11.67 Put	Bond Future	4642.0400	4.6420	4417.5700	4.4176	4.836	0.0000	0.0000
2025/02/26	2044	08/05/2025	11.76 Call	Bond Future	3061.1200	3.0611	3302.2700	3.3023	7.878	0.0000	0.0000
2025/02/26	2044	08/05/2025	11.76 Put	Bond Future	878.2500	0.8783	766.5300	0.7665	12.721	0.0000	0.0000
2025/02/26	2044	08/05/2025	11.35 Put	Bond Future	1885.6000	1.8856	1693.8400	1.6938	10.170	0.0000	0.0000
2025/02/26	2044	08/05/2025	11.35 Call	Bond Future	1493.2100	1.4932	1654.3200	1.6543	10.790	0.0000	0.0000
2025/02/26	2044	08/05/2025	10.85 Put	Bond Future	4098.9700	4.0990	3806.6100	3.8066	7.133	0.0000	0.0000
2025/02/26	2044	08/05/2025	10.85 Call	Bond Future	375.2900	0.3753	435.8000	0.4358	16.124	0.0000	0.0000
2025/02/26	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2044	08/05/2025	Put	Bond Future	17963.1800	17.9632	17610.3100	17.6103	1.964	0.0000	0.0000
2025/02/26	2044	08/05/2025	12.40 Call	Bond Future	6169.9400	6.1699	6485.4700	6.4855	5.114	0.0000	0.0000
2025/02/26	2044	08/05/2025	12.40 Put	Bond Future	227.1400	0.2271	189.8000	0.1898	16.439	0.0000	0.0000
2025/02/26	2044	08/05/2025	11.65 Call	Bond Future	2593.4400	2.5934	2815.2200	2.8152	8.552	0.0000	0.0000
2025/02/26	2044	08/05/2025	11.65 Put	Bond Future	1088.2200	1.0882	957.1300	0.9571	12.046	0.0000	0.0000
2025/02/26	2044	08/05/2025	10.92 Put	Bond Future	3720.0800	3.7201	3439.7400	3.4397	7.536	0.0000	0.0000
2025/02/26	2044	08/05/2025	10.92 Call	Bond Future	475.9600	0.4760	548.4900	0.5485	15.239	0.0000	0.0000
2025/02/26	2044	08/05/2025		Bond Future	11.4111	82.0368	11.3561	82.3897	0.482	0.0000	0.0000
2025/02/26	2044	08/05/2025	12.72 Call	Bond Future	7822.7400	7.8227	8155.5500	8.1556	4.254	0.0000	0.0000
2025/02/26	2044	08/05/2025	12.72 Put	Bond Future	110.7400	0.1107	90.6800	0.0907	18.115	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	
2025/02/26	2044	07/08/2025		Bond Future	11.5215	79.2626	11.4644	79.6228	0.495	0.0000	0.0000
2025/02/26	2044	07/08/2025	13.34 Call	Bond Future	10484.4500	10.4845	10816.6800	10.8167	3.169	0.0000	0.0000
2025/02/26	2044	07/08/2025	13.34 Put	Bond Future	259.8600	0.2599	231.8600	0.2319	10.775	0.0000	0.0000
2025/02/26	2044	06/11/2025		Bond Future	11.6322	80.7985	11.5730	81.1664	0.509	0.0000	0.0000
2025/02/26	2044	06/11/2025	11.88 Call	Bond Future	4073.3100	4.0733	4288.4400	4.2884	5.281	0.0000	0.0000
2025/02/26	2044	06/11/2025	11.88 Put	Bond Future	2563.5600	2.5636	2410.7500	2.4108	5.961	0.0000	0.0000
2025/02/26	2044	05/02/2026		Bond Future	11.7525	77.9683	11.6909	78.3441	0.524	0.0000	0.0000
2025/02/26	2044	05/02/2026	11.56 Call	Bond Future	3309.8600	3.3099	3486.0600	3.4861	5.323	0.0000	0.0000
2025/02/26	2044	05/02/2026	11.56 Put	Bond Future	4494.2800	4.4943	4294.6900	4.2947	4.441	0.0000	0.0000
2025/02/26	2044	07/05/2026		Bond Future	11.8890	79.4182	11.8249	79.8020	0.539	0.0000	0.0000
2025/02/26	2044	07/05/2026	11.80 Call	Bond Future	4112.0300	4.1120	4304.6600	4.3047	4.685	0.0000	0.0000
2025/02/26	2044	07/05/2026	11.80 Put	Bond Future	4645.5600	4.6456	4454.4500	4.4545	4.114	0.0000	0.0000
2025/02/26	2046	08/05/2025		Bond Future	121.3207	121.3207	121.4799	121.4799	0.131	0.0000	0.0000
2025/02/26	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2046	08/05/2025	121.97 Put	Bond Future	649.3200	0.6493	490.0900	0.4901	24.523	0.0000	0.0000
2025/02/26	2046	07/08/2025		Bond Future	123.7341	123.7341	123.8972	123.8972	0.132	0.0000	0.0000
2025/02/26	2046	07/08/2025	118.69 Call	Bond Future	5044.0500	5.0441	5207.1500	5.2072	3.234	0.0000	0.0000
2025/02/26	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2046	06/11/2025		Bond Future	123.9129	123.9129	124.0825	124.0825	0.137	0.0000	0.0000
2025/02/26	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2046	06/11/2025	125.41 Put	Bond Future	1497.1300	1.4971	1327.5400	1.3275	11.328	0.0000	0.0000
2025/02/26	2046	05/02/2026		Bond Future	126.3258	126.3258	126.4998	126.4998	0.138	0.0000	0.0000
2025/02/26	2046	05/02/2026	121.65 Call	Bond Future	4675.8100	4.6758	4849.7900	4.8498	3.721	0.0000	0.0000
2025/02/26	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2046	07/05/2026		Bond Future	126.4192	126.4192	126.5990	126.5990	0.142	0.0000	0.0000
2025/02/26	2046	07/05/2026	124.95 Call	Bond Future	1469.2300	1.4692	1648.9700	1.6490	12.234	0.0000	0.0000
2025/02/26	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2050	08/05/2025		Bond Future	122.9995	122.9995	123.0796	123.0796	0.065	0.0000	0.0000
2025/02/26	2050	08/05/2025	121.16 Call	Bond Future	1839.4800	1.8395	1919.5500	1.9196	4.353	0.0000	0.0000
2025/02/26	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2050	07/08/2025		Bond Future	123.0848	123.0848	123.1684	123.1684	0.068	0.0000	0.0000
2025/02/26	2050	07/08/2025	119.89 Call	Bond Future	3194.8300	3.1948	3278.3900	3.2784	2.615	0.0000	0.0000
2025/02/26	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2050	06/11/2025		Bond Future	125.5007	125.5007	125.5869	125.5869	0.069	0.0000	0.0000
2025/02/26	2050	06/11/2025	124.42 Call	Bond Future	1080.7200	1.0807	1166.9200	1.1669	7.976	0.0000	0.0000
2025/02/26	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	2050	05/02/2026		Bond Future	125.5361	125.5361	125.6267	125.6267	0.072	0.0000	0.0000
2025/02/26	2050	05/02/2026	122.82 Call	Bond Future	2716.0500	2.7161	2806.7000	2.8067	3.338	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
2025/02/26	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/26	2050	07/05/2026		Bond Future	127.9068	127.9068	128.0008	128.0008	0.073	0.0000
2025/02/26	2050	07/05/2026	124.07 Call	Bond Future	3836.7900	3.8368	3930.7600	3.9308	2.449	0.0000
2025/02/26	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	AL37	08/05/2025		Index Future	1095.2900	1095.2900	1097.1150	1097.1150	0.167	0.0000
2025/02/26	AL37	07/08/2025		Index Future	1116.8180	1116.8180	1118.6810	1118.6810	0.167	0.0000
2025/02/26	AL37	06/11/2025		Index Future	1138.4940	1138.4940	1140.3960	1140.3960	0.167	0.0000
2025/02/26	AL37	05/02/2026		Index Future	1160.4310	1160.4310	1162.3720	1162.3720	0.167	0.0000
2025/02/26	AL37	07/05/2026		Index Future	1182.1430	1182.1430	1184.1240	1184.1240	0.168	0.0000
2025/02/26	AL7T	08/05/2025		Index Future	1308.9630	1308.9630	1315.0050	1315.0050	0.462	0.0000
2025/02/26	AL7T	07/08/2025		Index Future	1334.6910	1334.6910	1340.8540	1340.8540	0.462	0.0000
2025/02/26	AL7T	06/11/2025		Index Future	1360.5950	1360.5950	1366.8830	1366.8830	0.462	0.0000
2025/02/26	AL7T	05/02/2026		Index Future	1386.8120	1386.8120	1393.2240	1393.2240	0.462	0.0000
2025/02/26	AL7T	07/05/2026		Index Future	1412.7580	1412.7580	1419.2950	1419.2950	0.463	0.0000
2025/02/26	ALBI	08/05/2025		Index Future	1127.0040	1127.0040	1131.3710	1131.3710	0.387	0.0000
2025/02/26	ALBI	07/08/2025		Index Future	1149.1560	1149.1560	1153.6100	1153.6100	0.388	0.0000
2025/02/26	ALBI	06/11/2025		Index Future	1171.4590	1171.4590	1176.0040	1176.0040	0.388	0.0000
2025/02/26	ALBI	05/02/2026		Index Future	1194.0310	1194.0310	1198.6660	1198.6660	0.388	0.0000
2025/02/26	ALBI	07/05/2026		Index Future	1216.3710	1216.3710	1221.0980	1221.0980	0.389	0.0000
2025/02/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/26	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	
2025/02/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/02/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2025/02/26	ES33	08/05/2025		Bond Future	11.2292	81.3232	11.1572	81.6559	0.640	0.0000	0.0000
2025/02/26	ES33	08/05/2025	12.73 Call	Bond Future	6551.2300	6.5512	6883.8700	6.8839	5.078	0.0000	0.0000
2025/02/26	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES33	07/08/2025		Bond Future	11.3639	82.9408	11.2886	83.2806	0.663	0.0000	0.0000
2025/02/26	ES33	07/08/2025	13.56 Call	Bond Future	9136.2400	9.1362	9476.0000	9.4760	3.719	0.0000	0.0000
2025/02/26	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES33	06/11/2025		Bond Future	11.5173	80.7719	11.4382	81.1191	0.686	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	
2025/02/26	ES33	06/11/2025	12.01 Call	Bond Future	2121.6900	2.1217	2468.8700	2.4689	16.363	0.0000	0.0000
2025/02/26	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES33	05/02/2026		Bond Future	11.6887	82.3434	11.6057	82.6981	0.711	0.0000	0.0000
2025/02/26	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES33	05/02/2026	11.49 Put	Bond Future	852.1200	0.8521	497.3600	0.4974	41.633	0.0000	0.0000
2025/02/26	ES33	07/05/2026		Bond Future	11.8778	80.0994	11.7903	80.4619	0.736	0.0000	0.0000
2025/02/26	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES33	07/05/2026	11.69 Put	Bond Future	781.1200	0.7811	418.6800	0.4187	46.400	0.0000	0.0000
2025/02/26	ES42	08/05/2025		Bond Future	11.7909	76.4998	11.7354	76.8271	0.471	0.0000	0.0000
2025/02/26	ES42	08/05/2025	13.25 Call	Bond Future	7868.8700	7.8689	8196.1900	8.1962	4.160	0.0000	0.0000
2025/02/26	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES42	07/08/2025		Bond Future	11.9093	78.0211	11.8516	78.3554	0.484	0.0000	0.0000
2025/02/26	ES42	07/08/2025	13.79 Call	Bond Future	9748.9200	9.7489	10083.2400	10.0832	3.429	0.0000	0.0000
2025/02/26	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES42	06/11/2025		Bond Future	12.0388	75.2863	11.9788	75.6279	0.498	0.0000	0.0000
2025/02/26	ES42	06/11/2025	12.39 Call	Bond Future	1952.4000	1.9524	2294.0200	2.2940	17.497	0.0000	0.0000
2025/02/26	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES42	05/02/2026		Bond Future	12.1758	76.7495	12.1134	77.0985	0.513	0.0000	0.0000
2025/02/26	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES42	05/02/2026	11.85 Put	Bond Future	1850.2500	1.8503	1501.2100	1.5012	18.864	0.0000	0.0000
2025/02/26	ES42	07/05/2026		Bond Future	12.3294	73.9303	12.2643	74.2869	0.528	0.0000	0.0000
2025/02/26	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	ES42	07/05/2026	12.20 Put	Bond Future	711.0700	0.7111	354.5300	0.3545	50.141	0.0000	0.0000
2025/02/26	GOVI	08/05/2025		GOVI	1109.7260	1109.7260	1113.9780	1113.9780	0.383	0.0000	0.0000
2025/02/26	GOVI	08/05/2025	1,022.00 Call	GOVI	877260.0000	87.7260	919780.0000	91.9780	4.847	0.0000	0.0000
2025/02/26	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	GOVI	07/08/2025		GOVI	1131.5380	1131.5380	1135.8760	1135.8760	0.383	0.0000	0.0000
2025/02/26	GOVI	07/08/2025	1,011.00 Call	GOVI	1205380.0000	120.5380	1248760.0000	124.8760	3.599	0.0000	0.0000
2025/02/26	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	GOVI	06/11/2025		GOVI	1153.5000	1153.5000	1157.9250	1157.9250	0.384	0.0000	0.0000
2025/02/26	GOVI	06/11/2025	1,112.00 Call	GOVI	415000.0000	41.5000	459250.0000	45.9250	10.663	0.0000	0.0000
2025/02/26	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	GOVI	05/02/2026		GOVI	1175.7250	1175.7250	1180.2390	1180.2390	0.384	0.0000	0.0000
2025/02/26	GOVI	05/02/2026	1,150.00 Call	GOVI	257250.0000	25.7250	302390.0000	30.2390	17.547	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	
2025/02/26	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/02/26	GOVI	07/05/2026		GOVI	1197.7230	1197.7230	1202.3250	0.384	0.0000	0.0000	
2025/02/26	GOVI	07/05/2026	1,177. Call 00	GOVI	207230.0000	20.7230	253250.0000	25.3250	22.207	0.0000	0.0000
2025/02/26	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/02/26	IGOV	08/05/2025		Index Future	381.8930	381.8930	381.4850	381.4850	0.107	0.0000	0.0000
2025/02/26	IGOV	07/08/2025		Index Future	389.4920	389.4920	389.0760	389.0760	0.107	0.0000	0.0000
2025/02/26	IGOV	06/11/2025		Index Future	397.1420	397.1420	396.7190	396.7190	0.107	0.0000	0.0000
2025/02/26	IGOV	05/02/2026		Index Future	404.8830	404.8830	404.4520	404.4520	0.106	0.0000	0.0000
2025/02/26	IGOV	07/05/2026		Index Future	412.5450	412.5450	412.1080	412.1080	0.106	0.0000	0.0000
2025/02/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/26	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/26	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/26	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/26	R033	08/05/2025		Bond Future	10.0146	101.0745	9.9803	101.2590	0.343	0.0000	0.0000
2025/02/26	R033	08/05/2025	10.33 Call	Bond Future	2327.6000	2.3276	2450.2600	2.4503	5.270	0.0000	0.0000
2025/02/26	R033	08/05/2025	10.33 Put	Bond Future	655.0200	0.6550	593.2000	0.5932	9.438	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	
2025/02/26	R033	07/08/2025		Bond Future	10.1102	103.0605	10.0740	103.2491	0.357	0.0000	0.0000
2025/02/26	R033	07/08/2025	10.33 Call	Bond Future	2598.8300	2.5988	2707.5600	2.7076	4.184	0.0000	0.0000
2025/02/26	R033	07/08/2025	10.33 Put	Bond Future	1460.9800	1.4610	1381.0500	1.3811	5.471	0.0000	0.0000
2025/02/26	R033	06/11/2025		Bond Future	10.2193	100.0137	10.1812	100.2070	0.373	0.0000	0.0000
2025/02/26	R033	06/11/2025	10.33 Call	Bond Future	2678.2800	2.6783	2780.9600	2.7810	3.834	0.0000	0.0000
2025/02/26	R033	06/11/2025	10.33 Put	Bond Future	2119.9800	2.1200	2029.3700	2.0294	4.274	0.0000	0.0000
2025/02/26	R033	05/02/2026		Bond Future	10.3412	101.9367	10.3009	102.1347	0.390	0.0000	0.0000
2025/02/26	R033	05/02/2026	10.49 Call	Bond Future	3301.5600	3.3016	3408.0200	3.4080	3.225	0.0000	0.0000
2025/02/26	R033	05/02/2026	10.49 Put	Bond Future	2574.6200	2.5746	2483.1400	2.4831	3.553	0.0000	0.0000
2025/02/26	R033	07/05/2026		Bond Future	10.4844	98.7911	10.4417	98.9940	0.407	0.0000	0.0000
2025/02/26	R033	07/05/2026	10.38 Call	Bond Future	2884.6900	2.8847	2981.6500	2.9817	3.361	0.0000	0.0000
2025/02/26	R033	07/05/2026	10.38 Put	Bond Future	3381.7800	3.3818	3275.8900	3.2759	3.131	0.0000	0.0000
2025/02/26	R035	08/05/2025	10.08 Put	Bond Future	3300.1100	3.3001	2865.6100	2.8656	13.166	0.0000	0.0000
2025/02/26	R035	08/05/2025	10.08 Call	Bond Future	310.6900	0.3107	414.7200	0.4147	33.484	0.0000	0.0000
2025/02/26	R035	08/05/2025	10.58 Put	Bond Future	1434.5400	1.4345	1168.2100	1.1682	18.566	0.0000	0.0000
2025/02/26	R035	08/05/2025	10.58 Call	Bond Future	1299.7800	1.2998	1571.9800	1.5720	20.942	0.0000	0.0000
2025/02/26	R035	08/05/2025	11.01 Call	Bond Future	2822.5000	2.8225	3224.4300	3.2244	14.240	0.0000	0.0000
2025/02/26	R035	08/05/2025	11.01 Put	Bond Future	596.2600	0.5963	459.6600	0.4597	22.909	0.0000	0.0000
2025/02/26	R035	08/05/2025	11.70 Call	Bond Future	5961.9500	5.9620	6466.2300	6.4662	8.458	0.0000	0.0000
2025/02/26	R035	08/05/2025	11.70 Put	Bond Future	119.7900	0.1198	85.5400	0.0855	28.592	0.0000	0.0000
2025/02/26	R035	08/05/2025	10.95 Call	Bond Future	2580.8100	2.5808	2967.7000	2.9677	14.991	0.0000	0.0000
2025/02/26	R035	08/05/2025	10.95 Put	Bond Future	678.9400	0.6789	527.3000	0.5273	22.335	0.0000	0.0000
2025/02/26	R035	08/05/2025	10.44 Put	Bond Future	1852.8200	1.8528	1536.7600	1.5368	17.058	0.0000	0.0000
2025/02/26	R035	08/05/2025	10.44 Call	Bond Future	930.8200	0.9308	1153.2900	1.1533	23.900	0.0000	0.0000
2025/02/26	R035	08/05/2025	13.35 Call	Bond Future	13698.2900	13.6983	14236.4900	14.2365	3.929	0.0000	0.0000
2025/02/26	R035	08/05/2025	13.35 Put	Bond Future	0.8000	0.0008	0.4700	0.0005	41.250	0.0000	0.0000
2025/02/26	R035	08/05/2025	12.70 Call	Bond Future	10738.7500	10.7388	11274.0000	11.2740	4.984	0.0000	0.0000
2025/02/26	R035	08/05/2025	12.70 Put	Bond Future	9.4600	0.0095	6.1800	0.0062	34.672	0.0000	0.0000
2025/02/26	R035	08/05/2025	11.46 Put	Bond Future	213.4000	0.2134	156.2100	0.1562	26.799	0.0000	0.0000
2025/02/26	R035	08/05/2025	11.46 Call	Bond Future	4821.3100	4.8213	5302.6500	5.3027	9.984	0.0000	0.0000
2025/02/26	R035	08/05/2025		Bond Future	10.6041	91.3753	10.5080	91.9138	0.907	0.0000	0.0000
2025/02/26	R035	08/05/2025	11.78 Call	Bond Future	6346.6000	6.3466	6856.4200	6.8564	8.033	0.0000	0.0000
2025/02/26	R035	08/05/2025	11.78 Put	Bond Future	98.4500	0.0985	69.7400	0.0697	29.162	0.0000	0.0000
2025/02/26	R035	07/08/2025		Bond Future	10.7080	93.1709	10.6077	93.7205	0.937	0.0000	0.0000
2025/02/26	R035	07/08/2025	12.65 Call	Bond Future	9968.1300	9.9681	10486.6300	10.4866	5.202	0.0000	0.0000
2025/02/26	R035	07/08/2025	12.65 Put	Bond Future	168.9500	0.1690	137.8600	0.1379	18.402	0.0000	0.0000
2025/02/26	R035	07/08/2025	10.08 Put	Bond Future	4232.4700	4.2325	3825.0900	3.8251	9.625	0.0000	0.0000
2025/02/26	R035	07/08/2025	10.08 Call	Bond Future	715.7900	0.7158	858.0000	0.8580	19.868	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	
2025/02/26	R035	07/08/2025	10.58 Put	Bond Future	2455.6400	2.4556	2162.6800	2.1627	11.930	0.0000	0.0000
2025/02/26	R035	07/08/2025	10.58 Call	Bond Future	1753.6000	1.7536	2010.2300	2.0102	14.634	0.0000	0.0000
2025/02/26	R035	07/08/2025	11.34 Call	Bond Future	4320.5600	4.3206	4727.0900	4.7271	9.409	0.0000	0.0000
2025/02/26	R035	07/08/2025	11.34 Put	Bond Future	959.9300	0.9599	816.8700	0.8169	14.903	0.0000	0.0000
2025/02/26	R035	07/08/2025	11.30 Call	Bond Future	4163.7300	4.1637	4564.0800	4.5641	9.615	0.0000	0.0000
2025/02/26	R035	07/08/2025	11.30 Put	Bond Future	1010.6800	1.0107	861.4400	0.8614	14.766	0.0000	0.0000
2025/02/26	R035	06/11/2025	9.91 Put	Bond Future	5821.7400	5.8217	5388.1600	5.3882	7.448	0.0000	0.0000
2025/02/26	R035	06/11/2025	9.91 Call	Bond Future	749.7700	0.7498	877.2700	0.8773	17.005	0.0000	0.0000
2025/02/26	R035	06/11/2025	10.41 Put	Bond Future	3831.7500	3.8318	3485.6100	3.4856	9.033	0.0000	0.0000
2025/02/26	R035	06/11/2025	10.41 Call	Bond Future	1572.6300	1.5726	1787.5700	1.7876	13.668	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.43 Call	Bond Future	4597.1000	4.5971	4987.1100	4.9871	8.484	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.43 Put	Bond Future	1457.7000	1.4577	1286.6300	1.2866	11.736	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.95 Call	Bond Future	6598.5300	6.5985	7048.5200	7.0485	6.820	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.95 Put	Bond Future	871.9200	0.8719	760.8300	0.7608	12.741	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.45 Call	Bond Future	4670.1000	4.6701	5062.8300	5.0628	8.409	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.45 Put	Bond Future	1429.2000	1.4292	1260.8500	1.2609	11.779	0.0000	0.0000
2025/02/26	R035	06/11/2025	10.95 Put	Bond Future	2323.5000	2.3235	2077.4000	2.0774	10.592	0.0000	0.0000
2025/02/26	R035	06/11/2025	10.95 Call	Bond Future	2977.4400	2.9774	3292.4200	3.2924	10.579	0.0000	0.0000
2025/02/26	R035	06/11/2025	10.08 Put	Bond Future	5077.3000	5.0773	4671.1100	4.6711	8.000	0.0000	0.0000
2025/02/26	R035	06/11/2025	10.08 Call	Bond Future	974.5000	0.9745	1129.3900	1.1294	15.894	0.0000	0.0000
2025/02/26	R035	06/11/2025	10.58 Put	Bond Future	3286.1000	3.2861	2972.1300	2.9721	9.554	0.0000	0.0000
2025/02/26	R035	06/11/2025	10.58 Call	Bond Future	1957.7500	1.9578	2204.8600	2.2049	12.622	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.67 Call	Bond Future	5497.2800	5.4973	5917.6800	5.9177	7.647	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.67 Put	Bond Future	1150.4600	1.1505	1009.7800	1.0098	12.228	0.0000	0.0000
2025/02/26	R035	06/11/2025		Bond Future	10.8267	90.4713	10.7219	91.0324	0.968	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.20 Call	Bond Future	3786.8800	3.7869	4143.1900	4.1432	9.409	0.0000	0.0000
2025/02/26	R035	06/11/2025	11.20 Put	Bond Future	1826.5200	1.8265	1621.7500	1.6218	11.211	0.0000	0.0000
2025/02/26	R035	05/02/2026		Bond Future	10.9587	92.2116	10.8490	92.7843	1.001	0.0000	0.0000
2025/02/26	R035	05/02/2026	10.79 Call	Bond Future	2804.5100	2.8045	3079.3400	3.0793	9.800	0.0000	0.0000
2025/02/26	R035	05/02/2026	10.79 Put	Bond Future	3687.3900	3.6874	3389.5200	3.3895	8.078	0.0000	0.0000
2025/02/26	R035	07/05/2026		Bond Future	11.1017	89.4242	10.9868	90.0087	1.034	0.0000	0.0000
2025/02/26	R035	07/05/2026	10.86 Call	Bond Future	2915.2800	2.9153	3189.8300	3.1898	9.418	0.0000	0.0000
2025/02/26	R035	07/05/2026	10.86 Put	Bond Future	4151.3300	4.1513	3841.4100	3.8414	7.466	0.0000	0.0000
2025/02/26	R038	08/05/2025		Bond Future	11.0437	100.1067	10.9780	100.5504	0.595	0.0000	0.0000
2025/02/26	R038	08/05/2025	11.24 Call	Bond Future	2418.7000	2.4187	2695.9800	2.6960	11.464	0.0000	0.0000
2025/02/26	R038	08/05/2025	11.24 Put	Bond Future	1109.5500	1.1096	943.1500	0.9432	14.997	0.0000	0.0000
2025/02/26	R038	07/08/2025		Bond Future	11.1559	102.0736	11.0875	102.5266	0.613	0.0000	0.0000
2025/02/26	R038	07/08/2025	11.24 Call	Bond Future	2855.0300	2.8550	3101.1500	3.1012	8.621	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	
2025/02/26	R038	07/08/2025	11.24 Put	Bond Future	2302.0500	2.3021	2095.2000	2.0952	8.985	0.0000	0.0000
2025/02/26	R038	06/11/2025		Bond Future	11.2791	98.5662	11.2078	99.0289	0.633	0.0000	0.0000
2025/02/26	R038	06/11/2025	11.24 Call	Bond Future	3037.1200	3.0371	3269.1100	3.2691	7.638	0.0000	0.0000
2025/02/26	R038	06/11/2025	11.24 Put	Bond Future	3290.3300	3.2903	3059.6600	3.0597	7.011	0.0000	0.0000
2025/02/26	R038	06/11/2025	12.33 Call	Bond Future	7604.4800	7.6045	7966.3400	7.9663	4.759	0.0000	0.0000
2025/02/26	R038	06/11/2025	12.33 Put	Bond Future	1145.2600	1.1453	1044.4600	1.0445	8.801	0.0000	0.0000
2025/02/26	R038	06/11/2025	10.98 Put	Bond Future	4183.8800	4.1839	3912.9700	3.9130	6.475	0.0000	0.0000
2025/02/26	R038	06/11/2025	10.98 Call	Bond Future	2222.7600	2.2228	2414.5100	2.4145	8.627	0.0000	0.0000
2025/02/26	R038	05/02/2026		Bond Future	11.4122	100.4610	11.3377	100.9335	0.653	0.0000	0.0000
2025/02/26	R038	05/02/2026	11.44 Call	Bond Future	4103.2500	4.1033	4350.8000	4.3508	6.033	0.0000	0.0000
2025/02/26	R038	05/02/2026	11.44 Put	Bond Future	3927.5600	3.9276	3702.6100	3.7026	5.727	0.0000	0.0000
2025/02/26	R038	07/05/2026		Bond Future	11.5613	96.8457	11.4834	97.3283	0.674	0.0000	0.0000
2025/02/26	R038	07/05/2026	11.40 Call	Bond Future	3892.0300	3.8920	4125.7900	4.1258	6.006	0.0000	0.0000
2025/02/26	R038	07/05/2026	11.40 Put	Bond Future	4895.5200	4.8955	4646.7200	4.6467	5.082	0.0000	0.0000
2025/02/26	R053	08/05/2025		Bond Future	11.3133	103.9644	11.2585	104.4390	0.484	0.0000	0.0000
2025/02/26	R053	08/05/2025	12.64 Call	Bond Future	10505.3400	10.5053	10958.6300	10.9586	4.315	0.0000	0.0000
2025/02/26	R053	08/05/2025	12.64 Put	Bond Future	108.1500	0.1082	86.8700	0.0869	19.676	0.0000	0.0000
2025/02/26	R053	07/08/2025		Bond Future	11.4116	106.0072	11.3548	106.4916	0.498	0.0000	0.0000
2025/02/26	R053	07/08/2025	13.17 Call	Bond Future	13540.6300	13.5406	13985.1800	13.9852	3.283	0.0000	0.0000
2025/02/26	R053	07/08/2025	13.17 Put	Bond Future	367.5400	0.3675	327.6600	0.3277	10.851	0.0000	0.0000
2025/02/26	R053	06/11/2025		Bond Future	11.5181	102.1976	11.4591	102.6925	0.513	0.0000	0.0000
2025/02/26	R053	06/11/2025	11.76 Call	Bond Future	5202.5400	5.2025	5493.9700	5.4940	5.602	0.0000	0.0000
2025/02/26	R053	06/11/2025	11.76 Put	Bond Future	3219.2500	3.2193	3015.7900	3.0158	6.320	0.0000	0.0000
2025/02/26	R053	05/02/2026		Bond Future	11.6315	104.1619	11.5701	104.6673	0.528	0.0000	0.0000
2025/02/26	R053	05/02/2026	11.49 Call	Bond Future	4256.8700	4.2569	4498.9000	4.4989	5.686	0.0000	0.0000
2025/02/26	R053	05/02/2026	11.49 Put	Bond Future	5428.7100	5.4287	5165.3800	5.1654	4.851	0.0000	0.0000
2025/02/26	R053	07/05/2026		Bond Future	11.7565	100.2383	11.6926	100.7544	0.544	0.0000	0.0000
2025/02/26	R053	07/05/2026	11.69 Call	Bond Future	5154.7600	5.1548	5416.2900	5.4163	5.074	0.0000	0.0000
2025/02/26	R053	07/05/2026	11.69 Put	Bond Future	5691.6200	5.6916	5437.0600	5.4371	4.473	0.0000	0.0000
2025/02/26	R186	08/05/2025		Bond Future	8.3072	107.3436	8.3050	107.3470	0.027	0.0000	0.0000
2025/02/26	R186	08/05/2025	8.47 Call	Bond Future	392.4100	0.3924	393.0200	0.3930	0.155	0.0000	0.0000
2025/02/26	R186	08/05/2025	8.47 Put	Bond Future	146.9100	0.1469	144.1200	0.1441	1.899	0.0000	0.0000
2025/02/26	R186	07/08/2025		Bond Future	8.3761	104.1436	8.3729	104.1477	0.038	0.0000	0.0000
2025/02/26	R186	07/08/2025	9.68 Call	Bond Future	1723.2200	1.7232	1726.1300	1.7261	0.169	0.0000	0.0000
2025/02/26	R186	07/08/2025	9.68 Put	Bond Future	66.7300	0.0667	65.5700	0.0656	1.738	0.0000	0.0000
2025/02/26	R186	07/08/2025	10.25 Call	Bond Future	2401.4500	2.4015	2404.8300	2.4048	0.141	0.0000	0.0000
2025/02/26	R186	07/08/2025	10.25 Put	Bond Future	32.6100	0.0326	31.9200	0.0319	2.116	0.0000	0.0000
2025/02/26	R186	07/08/2025	9.22 Put	Bond Future	121.1300	0.1211	119.4100	0.1194	1.420	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	
2025/02/26	R186	07/08/2025	9.22 Call	Bond Future	1197.5500	1.1976	1199.9000	1.1999	0.196	0.0000	0.0000
2025/02/26	R186	06/11/2025		Bond Future	8.4968	106.1626	8.4920	106.1676	0.057	0.0000	0.0000
2025/02/26	R186	06/11/2025	8.13 Call	Bond Future	209.6300	0.2096	210.6900	0.2107	0.506	0.0000	0.0000
2025/02/26	R186	06/11/2025	8.13 Put	Bond Future	597.9800	0.5980	593.9500	0.5940	0.674	0.0000	0.0000
2025/02/26	R186	05/02/2026		Bond Future	8.7155	102.8969	8.7080	102.9030	0.085	0.0000	0.0000
2025/02/26	R186	05/02/2026	8.43 Call	Bond Future	285.0300	0.2850	286.9700	0.2870	0.681	0.0000	0.0000
2025/02/26	R186	05/02/2026	8.43 Put	Bond Future	520.5300	0.5205	516.3500	0.5164	0.803	0.0000	0.0000
2025/02/26	R186	07/05/2026		Bond Future	9.2291	104.8131	9.2164	104.8205	0.138	0.0000	0.0000
2025/02/26	R186	07/05/2026	8.69 Call	Bond Future	194.6200	0.1946	196.9000	0.1969	1.172	0.0000	0.0000
2025/02/26	R186	07/05/2026	8.69 Put	Bond Future	511.5400	0.5115	506.3600	0.5064	1.013	0.0000	0.0000
2025/02/26	R202	08/05/2025		Bond Future	272.8036	272.8036	272.7519	272.7519	0.019	0.0000	0.0000
2025/02/26	R202	08/05/2025	272.31 Call	Bond Future	493.5700	0.4936	441.8600	0.4419	10.477	0.0000	0.0000
2025/02/26	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R202	07/08/2025		Bond Future	273.0088	273.0088	272.9590	272.9590	0.018	0.0000	0.0000
2025/02/26	R202	07/08/2025	271.60 Call	Bond Future	1408.7500	1.4088	1358.9800	1.3590	3.533	0.0000	0.0000
2025/02/26	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R202	06/11/2025		Bond Future	278.3677	278.3677	278.3196	278.3196	0.017	0.0000	0.0000
2025/02/26	R202	06/11/2025	275.64 Call	Bond Future	2727.7300	2.7277	2679.5500	2.6796	1.766	0.0000	0.0000
2025/02/26	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R202	05/02/2026		Bond Future	278.4626	278.4626	278.4202	278.4202	0.015	0.0000	0.0000
2025/02/26	R202	05/02/2026	277.82 Call	Bond Future	642.5500	0.6426	600.1800	0.6002	6.594	0.0000	0.0000
2025/02/26	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R202	07/05/2026		Bond Future	283.7226	283.7226	283.6824	283.6824	0.014	0.0000	0.0000
2025/02/26	R202	07/05/2026	277.55 Call	Bond Future	6172.5800	6.1726	6132.4200	6.1324	0.651	0.0000	0.0000
2025/02/26	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R209	08/05/2025		Bond Future	10.7930	72.0364	10.7228	72.3916	0.651	0.0000	0.0000
2025/02/26	R209	08/05/2025	11.89 Call	Bond Future	5359.3500	5.3594	5691.3100	5.6913	6.194	0.0000	0.0000
2025/02/26	R209	08/05/2025	11.89 Put	Bond Future	102.7600	0.1028	79.5000	0.0795	22.635	0.0000	0.0000
2025/02/26	R209	07/08/2025		Bond Future	10.8918	73.4518	10.8189	73.8144	0.670	0.0000	0.0000
2025/02/26	R209	07/08/2025	12.68 Call	Bond Future	8360.6200	8.3606	8697.5600	8.6976	4.030	0.0000	0.0000
2025/02/26	R209	07/08/2025	12.68 Put	Bond Future	187.1000	0.1871	161.4100	0.1614	13.731	0.0000	0.0000
2025/02/26	R209	06/11/2025		Bond Future	11.0008	71.7230	10.9250	72.0933	0.689	0.0000	0.0000
2025/02/26	R209	06/11/2025	11.27 Call	Bond Future	3130.9000	3.1309	3353.0100	3.3530	7.094	0.0000	0.0000
2025/02/26	R209	06/11/2025	11.27 Put	Bond Future	1837.1400	1.8371	1688.9500	1.6890	8.066	0.0000	0.0000
2025/02/26	R209	05/02/2026		Bond Future	11.1190	73.1023	11.0400	73.4804	0.710	0.0000	0.0000
2025/02/26	R209	05/02/2026	10.93 Call	Bond Future	2548.4700	2.5485	2726.3600	2.7264	6.980	0.0000	0.0000
2025/02/26	R209	05/02/2026	10.93 Put	Bond Future	3457.9800	3.4580	3257.7600	3.2578	5.790	0.0000	0.0000
2025/02/26	R209	07/05/2026		Bond Future	11.2519	71.3127	11.1696	71.6987	0.731	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	
2025/02/26	R209	07/05/2026	11.07 Call	Bond Future	2872.7600	2.8728	3058.4700	3.0585	6.465	0.0000	0.0000
2025/02/26	R209	07/05/2026	11.07 Put	Bond Future	3729.9500	3.7300	3529.5900	3.5296	5.372	0.0000	0.0000
2025/02/26	R210	08/05/2025		Bond Future	246.0675	246.0675	246.0080	246.0080	0.024	0.0000	0.0000
2025/02/26	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R210	08/05/2025	248.03 Put	Bond Future	1962.5500	1.9626	2022.0100	2.0220	3.030	0.0000	0.0000
2025/02/26	R210	07/08/2025		Bond Future	250.9623	250.9623	250.9030	250.9030	0.024	0.0000	0.0000
2025/02/26	R210	07/08/2025	248.44 Call	Bond Future	2522.2800	2.5223	2463.0100	2.4630	2.350	0.0000	0.0000
2025/02/26	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R210	06/11/2025		Bond Future	252.4780	252.4780	252.4232	252.4232	0.022	0.0000	0.0000
2025/02/26	R210	06/11/2025	252.14 Call	Bond Future	338.0300	0.3380	283.1600	0.2832	16.232	0.0000	0.0000
2025/02/26	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R210	05/02/2026		Bond Future	257.3952	257.3952	257.3416	257.3416	0.021	0.0000	0.0000
2025/02/26	R210	05/02/2026	253.10 Call	Bond Future	4295.2100	4.2952	4241.5600	4.2416	1.249	0.0000	0.0000
2025/02/26	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R210	07/05/2026		Bond Future	258.7835	258.7835	258.7334	258.7334	0.019	0.0000	0.0000
2025/02/26	R210	07/05/2026	255.40 Call	Bond Future	3383.5000	3.3835	3333.3500	3.3334	1.482	0.0000	0.0000
2025/02/26	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	R213	08/05/2025		Bond Future	9.5428	90.2607	9.5089	90.3988	0.355	0.0000	0.0000
2025/02/26	R213	08/05/2025	10.52 Call	Bond Future	3971.7800	3.9718	4096.9300	4.0969	3.151	0.0000	0.0000
2025/02/26	R213	08/05/2025	10.52 Put	Bond Future	100.8800	0.1009	87.9000	0.0879	12.867	0.0000	0.0000
2025/02/26	R213	07/08/2025		Bond Future	9.6269	92.0344	9.5910	92.1758	0.373	0.0000	0.0000
2025/02/26	R213	07/08/2025	11.66 Call	Bond Future	7639.7900	7.6398	7774.7000	7.7747	1.766	0.0000	0.0000
2025/02/26	R213	07/08/2025	11.66 Put	Bond Future	72.4300	0.0724	66.0000	0.0660	8.878	0.0000	0.0000
2025/02/26	R213	06/11/2025		Bond Future	9.7315	90.2651	9.6932	90.4100	0.393	0.0000	0.0000
2025/02/26	R213	06/11/2025	10.05 Call	Bond Future	2481.6600	2.4817	2567.9200	2.5679	3.476	0.0000	0.0000
2025/02/26	R213	06/11/2025	10.05 Put	Bond Future	1286.2100	1.2862	1227.5800	1.2276	4.558	0.0000	0.0000
2025/02/26	R213	05/02/2026		Bond Future	9.8537	92.0019	9.8129	92.1504	0.414	0.0000	0.0000
2025/02/26	R213	05/02/2026	9.89 Call	Bond Future	2105.2200	2.1052	2180.5100	2.1805	3.576	0.0000	0.0000
2025/02/26	R213	05/02/2026	9.89 Put	Bond Future	1973.5000	1.9735	1900.3400	1.9003	3.707	0.0000	0.0000
2025/02/26	R213	07/05/2026		Bond Future	9.9948	90.1638	9.9510	90.3161	0.437	0.0000	0.0000
2025/02/26	R213	07/05/2026	9.80 Call	Bond Future	1866.1400	1.8661	1934.9400	1.9349	3.687	0.0000	0.0000
2025/02/26	R213	07/05/2026	9.80 Put	Bond Future	2547.0700	2.5471	2463.5900	2.4636	3.277	0.0000	0.0000
2025/02/26	R214	08/05/2025		Bond Future	11.1889	66.8828	11.1346	67.1765	0.486	0.0000	0.0000
2025/02/26	R214	08/05/2025	12.40 Call	Bond Future	6158.2200	6.1582	6435.0800	6.4351	4.496	0.0000	0.0000
2025/02/26	R214	08/05/2025	12.40 Put	Bond Future	89.7000	0.0897	72.8600	0.0729	18.774	0.0000	0.0000
2025/02/26	R214	07/08/2025		Bond Future	11.2845	68.1972	11.2283	68.4970	0.499	0.0000	0.0000
2025/02/26	R214	07/08/2025	12.97 Call	Bond Future	8329.0300	8.3290	8604.6400	8.6046	3.309	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	
2025/02/26	R214	07/08/2025	12.97 Put	Bond Future	218.9000	0.2189	194.6800	0.1947	11.064	0.0000	0.0000
2025/02/26	R214	06/11/2025		Bond Future	11.3904	66.2192	11.3321	66.5255	0.512	0.0000	0.0000
2025/02/26	R214	06/11/2025	11.64 Call	Bond Future	3311.4900	3.3115	3492.1000	3.4921	5.454	0.0000	0.0000
2025/02/26	R214	06/11/2025	11.64 Put	Bond Future	2024.5800	2.0246	1898.9300	1.8989	6.206	0.0000	0.0000
2025/02/26	R214	05/02/2026		Bond Future	11.5054	67.4930	11.4449	67.8057	0.526	0.0000	0.0000
2025/02/26	R214	05/02/2026	11.26 Call	Bond Future	2553.7800	2.5538	2695.1100	2.6951	5.534	0.0000	0.0000
2025/02/26	R214	05/02/2026	11.26 Put	Bond Future	3835.8800	3.8359	3664.4900	3.6645	4.468	0.0000	0.0000
2025/02/26	R214	07/05/2026		Bond Future	11.6267	65.4508	11.5639	65.7701	0.540	0.0000	0.0000
2025/02/26	R214	07/05/2026	11.53 Call	Bond Future	3328.6400	3.3286	3488.1800	3.4882	4.793	0.0000	0.0000
2025/02/26	R214	07/05/2026	11.53 Put	Bond Future	3821.3300	3.8213	3661.5000	3.6615	4.183	0.0000	0.0000
2025/02/26	R248	08/05/2025		Bond Future	11.3560	80.6318	11.2913	81.0637	0.570	0.0000	0.0000
2025/02/26	R248	08/05/2025	12.60 Call	Bond Future	7677.8600	7.6779	8087.3700	8.0874	5.334	0.0000	0.0000
2025/02/26	R248	08/05/2025	12.60 Put	Bond Future	102.5900	0.1026	80.2500	0.0803	21.776	0.0000	0.0000
2025/02/26	R248	07/08/2025		Bond Future	11.4545	82.2163	11.3874	82.6571	0.586	0.0000	0.0000
2025/02/26	R248	07/08/2025	13.21 Call	Bond Future	10467.1400	10.4671	10872.4100	10.8724	3.872	0.0000	0.0000
2025/02/26	R248	07/08/2025	13.21 Put	Bond Future	284.8000	0.2848	249.3100	0.2493	12.461	0.0000	0.0000
2025/02/26	R248	06/11/2025		Bond Future	11.5628	79.3677	11.4932	79.8178	0.602	0.0000	0.0000
2025/02/26	R248	06/11/2025	11.74 Call	Bond Future	3781.1700	3.7812	4039.1400	4.0391	6.822	0.0000	0.0000
2025/02/26	R248	06/11/2025	11.74 Put	Bond Future	2655.7400	2.6557	2463.6100	2.4636	7.235	0.0000	0.0000
2025/02/26	R248	05/02/2026		Bond Future	11.6803	80.8942	11.6080	81.3535	0.619	0.0000	0.0000
2025/02/26	R248	05/02/2026	11.46 Call	Bond Future	3187.7000	3.1877	3400.2600	3.4003	6.668	0.0000	0.0000
2025/02/26	R248	05/02/2026	11.46 Put	Bond Future	4601.0600	4.6011	4354.2400	4.3542	5.364	0.0000	0.0000
2025/02/26	R248	07/05/2026		Bond Future	11.8036	77.9587	11.7284	78.4276	0.637	0.0000	0.0000
2025/02/26	R248	07/05/2026	11.72 Call	Bond Future	4055.7600	4.0558	4293.2500	4.2933	5.856	0.0000	0.0000
2025/02/26	R248	07/05/2026	11.72 Put	Bond Future	4577.3900	4.5774	4345.9400	4.3459	5.056	0.0000	0.0000
2025/02/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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