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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/02/2025 TO 28/02/2025

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
2025/02/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2025/02/28	2029	08/05/2025		Bond Future	136.2122	136.2122	136.1840	0.021	0.0000	0.0000
2025/02/28	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2029	08/05/2025	137.85 Put	Bond Future	1637.8300	1.6378	1666.0300	1.722	0.0000	0.0000
2025/02/28	2029	07/08/2025		Bond Future	138.9228	138.9228	138.8841	0.028	0.0000	0.0000
2025/02/28	2029	07/08/2025	137.41 Call	Bond Future	1512.7700	1.5128	1474.1400	2.554	0.0000	0.0000
2025/02/28	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	
2025/02/28	2029	06/11/2025		Bond Future	140.2213	140.2213	140.1752	140.1752	0.033	0.0000	0.0000
2025/02/28	2029	06/11/2025	139.79 Call	Bond Future	431.3100	0.4313	385.1800	0.3852	10.695	0.0000	0.0000
2025/02/28	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2029	05/02/2026		Bond Future	142.9542	142.9542	142.8939	142.8939	0.042	0.0000	0.0000
2025/02/28	2029	05/02/2026	140.11 Call	Bond Future	2844.2200	2.8442	2783.9400	2.7839	2.119	0.0000	0.0000
2025/02/28	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2029	07/05/2026		Bond Future	144.2001	144.2001	144.1323	144.1323	0.047	0.0000	0.0000
2025/02/28	2029	07/05/2026	141.82 Call	Bond Future	2380.1100	2.3801	2312.2800	2.3123	2.850	0.0000	0.0000
2025/02/28	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2030	08/05/2025	8.72 Put	Bond Future	1800.1400	1.8001	1969.2000	1.9692	9.391	0.0000	0.0000
2025/02/28	2030	08/05/2025	8.72 Call	Bond Future	266.0800	0.2661	213.3700	0.2134	19.810	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.22 Put	Bond Future	711.6400	0.7116	810.3100	0.8103	13.865	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.22 Call	Bond Future	1025.5100	1.0255	902.4100	0.9024	12.004	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.54 Call	Bond Future	1815.7000	1.8157	1652.4700	1.6525	8.990	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.54 Put	Bond Future	341.7700	0.3418	400.3100	0.4003	17.128	0.0000	0.0000
2025/02/28	2030	08/05/2025	8.68 Put	Bond Future	1915.6700	1.9157	2089.2400	2.0892	9.061	0.0000	0.0000
2025/02/28	2030	08/05/2025	8.68 Call	Bond Future	231.8800	0.2319	183.6800	0.1837	20.787	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.18 Put	Bond Future	774.3000	0.7743	878.8000	0.8788	13.496	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.18 Call	Bond Future	941.9300	0.9419	824.6600	0.8247	12.450	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.99 Call	Bond Future	3181.5500	3.1816	2982.0500	2.9821	6.271	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.99 Put	Bond Future	105.4800	0.1055	127.7500	0.1278	21.113	0.0000	0.0000
2025/02/28	2030	08/05/2025	8.95 Put	Bond Future	1215.8300	1.2158	1354.6400	1.3546	11.417	0.0000	0.0000
2025/02/28	2030	08/05/2025	8.95 Call	Bond Future	537.2300	0.5372	454.2700	0.4543	15.442	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.45 Put	Bond Future	424.1700	0.4242	492.9300	0.4929	16.210	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.45 Call	Bond Future	1573.6000	1.5736	1420.5900	1.4206	9.724	0.0000	0.0000
2025/02/28	2030	08/05/2025	11.86 Call	Bond Future	9384.7500	9.3848	9162.9800	9.1630	2.363	0.0000	0.0000
2025/02/28	2030	08/05/2025	11.86 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2025/02/28	2030	08/05/2025	10.31 Put	Bond Future	42.1800	0.0422	50.3400	0.0503	19.346	0.0000	0.0000
2025/02/28	2030	08/05/2025	10.31 Call	Bond Future	4237.1700	4.2372	4023.5600	4.0236	5.041	0.0000	0.0000
2025/02/28	2030	08/05/2025	12.28 Call	Bond Future	10727.8700	10.7279	10506.1000	10.5061	2.067	0.0000	0.0000
2025/02/28	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2030	08/05/2025	10.69 Put	Bond Future	11.3600	0.0114	11.6400	0.0116	2.465	0.0000	0.0000
2025/02/28	2030	08/05/2025	10.69 Call	Bond Future	5513.5300	5.5135	5292.0400	5.2920	4.017	0.0000	0.0000
2025/02/28	2030	08/05/2025		Bond Future	9.1342	97.9620	9.1948	97.7402	0.663	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.93 Call	Bond Future	2988.8400	2.9888	2792.7500	2.7928	6.561	0.0000	0.0000
2025/02/28	2030	08/05/2025	9.93 Put	Bond Future	124.4400	0.1244	150.1200	0.1501	20.636	0.0000	0.0000
2025/02/28	2030	07/08/2025	12.12 Call	Bond Future	9524.3300	9.5243	9291.3000	9.2913	2.447	0.0000	0.0000
2025/02/28	2030	07/08/2025	12.12 Put	Bond Future	2.7600	0.0028	2.9200	0.0029	5.797	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	
2025/02/28	2030	07/08/2025	10.48 Put	Bond Future	188.6300	0.1886	204.1400	0.2041	8.222	0.0000	0.0000
2025/02/28	2030	07/08/2025	10.48 Call	Bond Future	4481.6600	4.4817	4263.9800	4.2640	4.857	0.0000	0.0000
2025/02/28	2030	07/08/2025		Bond Future	9.2177	95.8773	9.2845	95.6441	0.724	0.0000	0.0000
2025/02/28	2030	07/08/2025	11.11 Call	Bond Future	6393.7700	6.3938	6164.3500	6.1644	3.588	0.0000	0.0000
2025/02/28	2030	07/08/2025	11.11 Put	Bond Future	47.0300	0.0470	50.8000	0.0508	8.016	0.0000	0.0000
2025/02/28	2030	07/08/2025	8.72 Put	Bond Future	2246.9600	2.2470	2403.6700	2.4037	6.974	0.0000	0.0000
2025/02/28	2030	07/08/2025	8.72 Call	Bond Future	486.2500	0.4863	409.7700	0.4098	15.729	0.0000	0.0000
2025/02/28	2030	07/08/2025	9.22 Put	Bond Future	1222.1300	1.2221	1319.0600	1.3191	7.931	0.0000	0.0000
2025/02/28	2030	07/08/2025	9.22 Call	Bond Future	1230.1400	1.2301	1093.8800	1.0939	11.077	0.0000	0.0000
2025/02/28	2030	07/08/2025	9.81 Call	Bond Future	2576.7400	2.5767	2388.6100	2.3886	7.301	0.0000	0.0000
2025/02/28	2030	07/08/2025	9.81 Put	Bond Future	532.1200	0.5321	577.1800	0.5772	8.468	0.0000	0.0000
2025/02/28	2030	06/11/2025	8.72 Put	Bond Future	2631.0200	2.6310	2772.4900	2.7725	5.377	0.0000	0.0000
2025/02/28	2030	06/11/2025	8.72 Call	Bond Future	647.2400	0.6472	546.5600	0.5466	15.555	0.0000	0.0000
2025/02/28	2030	06/11/2025	9.22 Put	Bond Future	1660.5000	1.6605	1748.9100	1.7489	5.324	0.0000	0.0000
2025/02/28	2030	06/11/2025	9.22 Call	Bond Future	1367.2400	1.3672	1213.5000	1.2135	11.245	0.0000	0.0000
2025/02/28	2030	06/11/2025	10.08 Call	Bond Future	3217.2500	3.2173	3005.7400	3.0057	6.574	0.0000	0.0000
2025/02/28	2030	06/11/2025	10.08 Put	Bond Future	686.1600	0.6862	716.8000	0.7168	4.465	0.0000	0.0000
2025/02/28	2030	06/11/2025		Bond Future	9.3078	97.7369	9.3806	97.4948	0.782	0.0000	0.0000
2025/02/28	2030	06/11/2025	9.54 Call	Bond Future	1978.0600	1.9781	1797.8300	1.7978	9.111	0.0000	0.0000
2025/02/28	2030	06/11/2025	9.54 Put	Bond Future	1208.2500	1.2083	1270.1700	1.2702	5.125	0.0000	0.0000
2025/02/28	2030	05/02/2026		Bond Future	9.4167	95.6101	9.4979	95.3541	0.862	0.0000	0.0000
2025/02/28	2030	05/02/2026	9.49 Call	Bond Future	1866.2300	1.8662	1690.4400	1.6904	9.420	0.0000	0.0000
2025/02/28	2030	05/02/2026	9.49 Put	Bond Future	1634.9500	1.6350	1715.1600	1.7152	4.906	0.0000	0.0000
2025/02/28	2030	07/05/2026		Bond Future	9.5690	97.3922	9.6580	97.1275	0.930	0.0000	0.0000
2025/02/28	2030	07/05/2026	9.39 Call	Bond Future	1545.7400	1.5457	1453.6800	1.4537	5.956	0.0000	0.0000
2025/02/28	2030	07/05/2026	9.39 Put	Bond Future	2081.0000	2.0810	2253.6900	2.2537	8.298	0.0000	0.0000
2025/02/28	2032	08/05/2025	9.40 Put	Bond Future	2455.8700	2.4559	2657.9600	2.6580	8.229	0.0000	0.0000
2025/02/28	2032	08/05/2025	9.40 Call	Bond Future	309.4500	0.3095	237.4300	0.2374	23.274	0.0000	0.0000
2025/02/28	2032	08/05/2025	9.90 Put	Bond Future	1011.0000	1.0110	1147.8300	1.1478	13.534	0.0000	0.0000
2025/02/28	2032	08/05/2025	9.90 Call	Bond Future	1228.5600	1.2286	1091.2800	1.0913	11.174	0.0000	0.0000
2025/02/28	2032	08/05/2025	10.28 Call	Bond Future	2413.8300	2.4138	2226.9300	2.2269	7.743	0.0000	0.0000
2025/02/28	2032	08/05/2025	10.28 Put	Bond Future	449.5900	0.4496	536.8000	0.5368	19.398	0.0000	0.0000
2025/02/28	2032	08/05/2025	9.42 Put	Bond Future	2381.1400	2.3811	2581.1200	2.5811	8.398	0.0000	0.0000
2025/02/28	2032	08/05/2025	9.42 Call	Bond Future	330.7400	0.3307	256.6100	0.2566	22.413	0.0000	0.0000
2025/02/28	2032	08/05/2025	9.92 Put	Bond Future	971.1500	0.9712	1105.4700	1.1055	13.831	0.0000	0.0000
2025/02/28	2032	08/05/2025	9.92 Call	Bond Future	1281.7000	1.2817	1141.9100	1.1419	10.907	0.0000	0.0000
2025/02/28	2032	08/05/2025	10.97 Call	Bond Future	5117.5300	5.1175	4871.1900	4.8712	4.814	0.0000	0.0000
2025/02/28	2032	08/05/2025	10.97 Put	Bond Future	87.9000	0.0879	115.6700	0.1157	31.593	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	
2025/02/28	2032	08/05/2025		Bond Future	9.8533	93.0732	9.9122	92.7991	0.597	0.0000	0.0000
2025/02/28	2032	08/05/2025	10.91 Call	Bond Future	4870.2000	4.8702	4627.2300	4.6272	4.989	0.0000	0.0000
2025/02/28	2032	08/05/2025	10.91 Put	Bond Future	101.8200	0.1018	132.9600	0.1330	30.583	0.0000	0.0000
2025/02/28	2032	07/08/2025		Bond Future	9.9465	94.9027	10.0098	94.6165	0.637	0.0000	0.0000
2025/02/28	2032	07/08/2025	12.01 Call	Bond Future	8861.7500	8.8618	8574.7900	8.5748	3.238	0.0000	0.0000
2025/02/28	2032	07/08/2025	12.01 Put	Bond Future	90.4300	0.0904	89.6700	0.0897	0.840	0.0000	0.0000
2025/02/28	2032	07/08/2025	9.40 Put	Bond Future	3191.0100	3.1910	3362.0300	3.3620	5.359	0.0000	0.0000
2025/02/28	2032	07/08/2025	9.40 Call	Bond Future	674.3300	0.6743	559.1500	0.5592	17.081	0.0000	0.0000
2025/02/28	2032	07/08/2025	9.90 Put	Bond Future	1781.9100	1.7819	1880.6900	1.8807	5.543	0.0000	0.0000
2025/02/28	2032	07/08/2025	9.90 Call	Bond Future	1571.0800	1.5711	1383.6600	1.3837	11.929	0.0000	0.0000
2025/02/28	2032	07/08/2025	10.59 Call	Bond Future	3565.2900	3.5653	3310.5500	3.3106	7.145	0.0000	0.0000
2025/02/28	2032	07/08/2025	10.59 Put	Bond Future	709.2900	0.7093	740.7500	0.7408	4.435	0.0000	0.0000
2025/02/28	2032	06/11/2025	9.40 Put	Bond Future	3786.9300	3.7869	3967.4200	3.9674	4.766	0.0000	0.0000
2025/02/28	2032	06/11/2025	9.40 Call	Bond Future	862.1100	0.8621	746.5400	0.7465	13.405	0.0000	0.0000
2025/02/28	2032	06/11/2025	9.90 Put	Bond Future	2380.4400	2.3804	2529.7000	2.5297	6.270	0.0000	0.0000
2025/02/28	2032	06/11/2025	9.90 Call	Bond Future	1701.4100	1.7014	1554.6100	1.5546	8.628	0.0000	0.0000
2025/02/28	2032	06/11/2025	10.89 Call	Bond Future	4430.9500	4.4310	4212.8600	4.2129	4.922	0.0000	0.0000
2025/02/28	2032	06/11/2025	10.89 Put	Bond Future	857.5500	0.8576	935.5200	0.9355	9.092	0.0000	0.0000
2025/02/28	2032	06/11/2025		Bond Future	10.0542	92.5819	10.1219	92.2859	0.673	0.0000	0.0000
2025/02/28	2032	06/11/2025	10.42 Call	Bond Future	2992.2800	2.9923	2806.3000	2.8063	6.215	0.0000	0.0000
2025/02/28	2032	06/11/2025	10.42 Put	Bond Future	1406.2600	1.4063	1516.3400	1.5163	7.828	0.0000	0.0000
2025/02/28	2032	05/02/2026		Bond Future	10.1758	94.3635	10.2493	94.0530	0.722	0.0000	0.0000
2025/02/28	2032	05/02/2026	10.16 Call	Bond Future	2471.2700	2.4713	2102.0900	2.1021	14.939	0.0000	0.0000
2025/02/28	2032	05/02/2026	10.16 Put	Bond Future	2538.2400	2.5382	2479.5600	2.4796	2.312	0.0000	0.0000
2025/02/28	2032	07/05/2026		Bond Future	10.3205	91.9627	10.3990	91.6426	0.761	0.0000	0.0000
2025/02/28	2032	07/05/2026	10.14 Call	Bond Future	2307.6400	2.3076	2039.4800	2.0395	11.621	0.0000	0.0000
2025/02/28	2032	07/05/2026	10.14 Put	Bond Future	3048.4300	3.0484	3100.3900	3.1004	1.704	0.0000	0.0000
2025/02/28	2033	08/05/2025		Bond Future	129.5646	129.5646	129.3061	129.3061	0.200	0.0000	0.0000
2025/02/28	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2033	08/05/2025	130.62 Put	Bond Future	1055.4500	1.0555	1313.9500	1.3140	24.492	0.0000	0.0000
2025/02/28	2033	07/08/2025		Bond Future	132.1429	132.1429	131.8699	131.8699	0.207	0.0000	0.0000
2025/02/28	2033	07/08/2025	128.65 Call	Bond Future	3492.9000	3.4929	3219.8900	3.2199	7.816	0.0000	0.0000
2025/02/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2033	06/11/2025		Bond Future	133.2093	133.2093	132.9247	132.9247	0.214	0.0000	0.0000
2025/02/28	2033	06/11/2025	133.14 Call	Bond Future	69.3400	0.0693	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/02/28	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	215.3400	0.2153	100.000	0.0000	0.0000
2025/02/28	2033	05/02/2026		Bond Future	135.8057	135.8057	135.5029	135.5029	0.223	0.0000	0.0000
2025/02/28	2033	05/02/2026	132.88 Call	Bond Future	2925.7400	2.9257	2622.9200	2.6229	10.350	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
2025/02/28	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/28	2033	07/05/2026		Bond Future	136.8143	136.8143	136.4997	136.4997	0.230	0.0000
2025/02/28	2033	07/05/2026	135.16 Call	Bond Future	1654.2700	1.6543	1339.6800	1.3397	19.017	0.0000
2025/02/28	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	2037	08/05/2025	10.50 Put	Bond Future	3341.2600	3.3413	3470.5800	3.4706	3.870	0.0000
2025/02/28	2037	08/05/2025	10.50 Call	Bond Future	404.9800	0.4050	322.6400	0.3226	20.332	0.0000
2025/02/28	2037	08/05/2025	11.00 Put	Bond Future	1497.0300	1.4970	1541.8900	1.5419	2.997	0.0000
2025/02/28	2037	08/05/2025	11.00 Call	Bond Future	1503.0000	1.5030	1336.2000	1.3362	11.098	0.0000
2025/02/28	2037	08/05/2025	11.46 Call	Bond Future	3199.4800	3.1995	2991.5500	2.9916	6.499	0.0000
2025/02/28	2037	08/05/2025	11.46 Put	Bond Future	608.6200	0.6086	612.3500	0.6124	0.613	0.0000
2025/02/28	2037	08/05/2025	12.55 Put	Bond Future	46.4800	0.0465	42.1400	0.0421	9.337	0.0000
2025/02/28	2037	08/05/2025	12.55 Call	Bond Future	8329.1500	8.3292	8113.1500	8.1132	2.593	0.0000
2025/02/28	2037	08/05/2025	13.30 Put	Bond Future	3.1700	0.0032	2.5300	0.0025	20.189	0.0000
2025/02/28	2037	08/05/2025	13.30 Call	Bond Future	11876.5000	11.8765	11664.2000	11.6642	1.788	0.0000
2025/02/28	2037	08/05/2025	13.35 Put	Bond Future	2.6000	0.0026	2.0500	0.0021	21.154	0.0000
2025/02/28	2037	08/05/2025	13.35 Call	Bond Future	12106.4900	12.1065	11894.2800	11.8943	1.753	0.0000
2025/02/28	2037	08/05/2025		Bond Future	10.9990	86.1260	11.0359	85.9143	0.336	0.0000
2025/02/28	2037	08/05/2025	12.25 Call	Bond Future	6874.2900	6.8743	6656.4100	6.6564	3.169	0.0000
2025/02/28	2037	08/05/2025	12.25 Put	Bond Future	100.1100	0.1001	93.8900	0.0939	6.213	0.0000
2025/02/28	2037	07/08/2025		Bond Future	11.1134	83.5580	11.1529	83.3360	0.355	0.0000
2025/02/28	2037	07/08/2025	13.01 Call	Bond Future	9961.0500	9.9611	9729.6100	9.7296	2.323	0.0000
2025/02/28	2037	07/08/2025	13.01 Put	Bond Future	175.5800	0.1756	166.1500	0.1662	5.371	0.0000
2025/02/28	2037	07/08/2025	12.17 Call	Bond Future	6263.5900	6.2636	6077.1900	6.0772	2.976	0.0000
2025/02/28	2037	07/08/2025	12.17 Put	Bond Future	599.5300	0.5995	635.1400	0.6351	5.940	0.0000
2025/02/28	2037	07/08/2025	11.42 Call	Bond Future	3255.2900	3.2553	3116.8400	3.1168	4.253	0.0000
2025/02/28	2037	07/08/2025	11.42 Put	Bond Future	1553.3100	1.5533	1636.8700	1.6369	5.379	0.0000
2025/02/28	2037	07/08/2025	10.55 Put	Bond Future	4129.7000	4.1297	4288.1000	4.2881	3.836	0.0000
2025/02/28	2037	07/08/2025	10.55 Call	Bond Future	871.5200	0.8715	807.9100	0.8079	7.299	0.0000
2025/02/28	2037	07/08/2025	10.64 Put	Bond Future	3766.7000	3.7667	3917.5600	3.9176	4.005	0.0000
2025/02/28	2037	07/08/2025	10.64 Call	Bond Future	1040.7900	1.0408	969.6400	0.9696	6.836	0.0000
2025/02/28	2037	07/08/2025	11.82 Call	Bond Future	4793.1300	4.7931	4624.1100	4.6241	3.526	0.0000
2025/02/28	2037	07/08/2025	11.82 Put	Bond Future	943.4900	0.9435	996.4800	0.9965	5.616	0.0000
2025/02/28	2037	07/08/2025	11.07 Call	Bond Future	2106.5800	2.1066	1998.1900	1.9982	5.145	0.0000
2025/02/28	2037	07/08/2025	11.07 Put	Bond Future	2351.1700	2.3512	2464.7900	2.4648	4.832	0.0000
2025/02/28	2037	07/08/2025	10.34 Put	Bond Future	5069.8100	5.0698	5241.9900	5.2420	3.396	0.0000
2025/02/28	2037	07/08/2025	10.34 Call	Bond Future	551.7900	0.5518	501.9600	0.5020	9.031	0.0000
2025/02/28	2037	07/08/2025	10.50 Put	Bond Future	4341.5200	4.3415	4503.9000	4.5039	3.740	0.0000
2025/02/28	2037	07/08/2025	10.50 Call	Bond Future	785.6600	0.7857	726.0300	0.7260	7.590	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	
2025/02/28	2037	07/08/2025	11.00 Put	Bond Future	2546.3300	2.5463	2666.4200	2.6664	4.716	0.0000	0.0000
2025/02/28	2037	07/08/2025	11.00 Call	Bond Future	1904.6500	1.9047	1802.7300	1.8027	5.351	0.0000	0.0000
2025/02/28	2037	07/08/2025	11.83 Call	Bond Future	4833.8000	4.8338	4664.2000	4.6642	3.509	0.0000	0.0000
2025/02/28	2037	07/08/2025	11.83 Put	Bond Future	931.4900	0.9315	983.9000	0.9839	5.626	0.0000	0.0000
2025/02/28	2037	06/11/2025	10.50 Put	Bond Future	5264.2600	5.2643	5353.4900	5.3535	1.695	0.0000	0.0000
2025/02/28	2037	06/11/2025	10.50 Call	Bond Future	1096.0900	1.0961	955.1400	0.9551	12.859	0.0000	0.0000
2025/02/28	2037	06/11/2025	11.00 Put	Bond Future	3473.8000	3.4738	3512.3400	3.5123	1.109	0.0000	0.0000
2025/02/28	2037	06/11/2025	11.00 Call	Bond Future	2193.1100	2.1931	2001.4700	2.0015	8.738	0.0000	0.0000
2025/02/28	2037	06/11/2025	12.16 Call	Bond Future	6128.7100	6.1287	5881.4100	5.8814	4.035	0.0000	0.0000
2025/02/28	2037	06/11/2025	12.16 Put	Bond Future	1204.1700	1.2042	1187.0500	1.1871	1.422	0.0000	0.0000
2025/02/28	2037	06/11/2025		Bond Future	11.2294	85.1783	11.2712	84.9482	0.372	0.0000	0.0000
2025/02/28	2037	06/11/2025	11.63 Call	Bond Future	4149.3800	4.1494	3916.5000	3.9165	5.612	0.0000	0.0000
2025/02/28	2037	06/11/2025	11.63 Put	Bond Future	1977.7400	1.9777	1975.0400	1.9750	0.137	0.0000	0.0000
2025/02/28	2037	05/02/2026	12.27 Call	Bond Future	6495.2100	6.4952	6145.2300	6.1452	5.388	0.0000	0.0000
2025/02/28	2037	05/02/2026	12.27 Put	Bond Future	1757.6200	1.7576	1650.1800	1.6502	6.113	0.0000	0.0000
2025/02/28	2037	05/02/2026	10.90 Put	Bond Future	4774.7400	4.7747	4711.8300	4.7118	1.318	0.0000	0.0000
2025/02/28	2037	05/02/2026	10.90 Call	Bond Future	2251.7400	2.2517	1946.2900	1.9463	13.565	0.0000	0.0000
2025/02/28	2037	05/02/2026		Bond Future	11.3570	82.5588	11.4019	82.3163	0.396	0.0000	0.0000
2025/02/28	2037	05/02/2026	11.20 Call	Bond Future	3009.8100	3.0098	2683.0700	2.6831	10.856	0.0000	0.0000
2025/02/28	2037	05/02/2026	11.20 Put	Bond Future	3864.6600	3.8647	3780.4600	3.7805	2.179	0.0000	0.0000
2025/02/28	2037	05/02/2026	11.86 Call	Bond Future	4856.5800	4.8566	4697.1400	4.6971	3.283	0.0000	0.0000
2025/02/28	2037	05/02/2026	11.86 Put	Bond Future	2198.0900	2.1981	2281.1900	2.2812	3.781	0.0000	0.0000
2025/02/28	2037	05/02/2026	11.36 Call	Bond Future	3255.8800	3.2559	3126.3500	3.1264	3.978	0.0000	0.0000
2025/02/28	2037	05/02/2026	11.36 Put	Bond Future	3239.5500	3.2396	3352.5600	3.3526	3.488	0.0000	0.0000
2025/02/28	2037	05/02/2026	10.65 Put	Bond Future	5461.6400	5.4616	5623.6500	5.6237	2.966	0.0000	0.0000
2025/02/28	2037	05/02/2026	10.65 Call	Bond Future	1513.0800	1.5131	1432.5500	1.4326	5.322	0.0000	0.0000
2025/02/28	2037	07/05/2026		Bond Future	11.5049	84.0962	11.5524	83.8457	0.413	0.0000	0.0000
2025/02/28	2037	07/05/2026	11.32 Call	Bond Future	3361.0100	3.3610	2979.3900	2.9794	11.354	0.0000	0.0000
2025/02/28	2037	07/05/2026	11.32 Put	Bond Future	4346.6900	4.3467	4215.5600	4.2156	3.017	0.0000	0.0000
2025/02/28	2038	08/05/2025		Bond Future	141.0687	141.0687	140.8165	140.8165	0.179	0.0000	0.0000
2025/02/28	2038	08/05/2025	139.68 Call	Bond Future	1388.7300	1.3887	1136.4800	1.1365	18.164	0.0000	0.0000
2025/02/28	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2038	07/08/2025		Bond Future	141.7578	141.7578	141.4903	141.4903	0.189	0.0000	0.0000
2025/02/28	2038	07/08/2025	139.56 Call	Bond Future	2197.8400	2.1978	1930.2800	1.9303	12.174	0.0000	0.0000
2025/02/28	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2038	06/11/2025		Bond Future	144.5421	144.5421	144.2624	144.2624	0.194	0.0000	0.0000
2025/02/28	2038	06/11/2025	143.88 Call	Bond Future	662.1100	0.6621	382.3700	0.3824	42.250	0.0000	0.0000
2025/02/28	2038	06/11/2025	143.88 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	
2025/02/28	2038	05/02/2026		Bond Future	145.1982	145.1982	144.8993	144.8993	0.206	0.0000	0.0000
2025/02/28	2038	05/02/2026	143.20 Call	Bond Future	1998.2400	1.9982	1699.3400	1.6993	14.958	0.0000	0.0000
2025/02/28	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2038	07/05/2026		Bond Future	147.9431	147.9431	147.6323	147.6323	0.210	0.0000	0.0000
2025/02/28	2038	07/05/2026	144.53 Call	Bond Future	3413.1400	3.4131	3102.2800	3.1023	9.108	0.0000	0.0000
2025/02/28	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2040	08/05/2025	13.43 Put	Bond Future	8.0900	0.0081	6.8100	0.0068	15.822	0.0000	0.0000
2025/02/28	2040	08/05/2025	13.43 Call	Bond Future	11747.4400	11.7474	11487.0800	11.4871	2.216	0.0000	0.0000
2025/02/28	2040	08/05/2025	12.75 Put	Bond Future	65.1100	0.0651	71.1600	0.0712	9.292	0.0000	0.0000
2025/02/28	2040	08/05/2025	12.75 Call	Bond Future	8328.5900	8.3286	8075.5600	8.0756	3.038	0.0000	0.0000
2025/02/28	2040	08/05/2025	13.50 Put	Bond Future	6.2500	0.0063	5.2000	0.0052	16.800	0.0000	0.0000
2025/02/28	2040	08/05/2025	13.50 Call	Bond Future	12089.2400	12.0892	11829.1100	11.8291	2.152	0.0000	0.0000
2025/02/28	2040	08/05/2025		Bond Future	11.3105	86.1227	11.3524	85.8637	0.370	0.0000	0.0000
2025/02/28	2040	08/05/2025	12.63 Call	Bond Future	7710.4200	7.7104	7459.6000	7.4596	3.253	0.0000	0.0000
2025/02/28	2040	08/05/2025	12.63 Put	Bond Future	87.2200	0.0872	95.4800	0.0955	9.470	0.0000	0.0000
2025/02/28	2040	07/08/2025		Bond Future	11.4267	83.3040	11.4711	83.0337	0.389	0.0000	0.0000
2025/02/28	2040	07/08/2025	13.29 Call	Bond Future	10496.5000	10.4965	10217.7800	10.2178	2.655	0.0000	0.0000
2025/02/28	2040	07/08/2025	13.29 Put	Bond Future	214.7000	0.2147	206.3600	0.2064	3.884	0.0000	0.0000
2025/02/28	2040	06/11/2025		Bond Future	11.5438	84.9193	11.5905	84.6399	0.405	0.0000	0.0000
2025/02/28	2040	06/11/2025	11.84 Call	Bond Future	4151.4500	4.1515	3885.5000	3.8855	6.406	0.0000	0.0000
2025/02/28	2040	06/11/2025	11.84 Put	Bond Future	2405.6500	2.4057	2419.1100	2.4191	0.560	0.0000	0.0000
2025/02/28	2040	05/02/2026		Bond Future	11.6715	82.0442	11.7215	81.7514	0.428	0.0000	0.0000
2025/02/28	2040	05/02/2026	11.49 Call	Bond Future	3252.8200	3.2528	2792.1300	2.7921	14.163	0.0000	0.0000
2025/02/28	2040	05/02/2026	11.49 Put	Bond Future	4329.0400	4.3290	4161.0800	4.1611	3.880	0.0000	0.0000
2025/02/28	2040	07/05/2026		Bond Future	11.8174	83.5714	11.8700	83.2699	0.445	0.0000	0.0000
2025/02/28	2040	07/05/2026	11.67 Call	Bond Future	3828.4500	3.8285	3391.1400	3.3911	11.423	0.0000	0.0000
2025/02/28	2040	07/05/2026	11.67 Put	Bond Future	4683.1500	4.6832	4547.3700	4.5474	2.899	0.0000	0.0000
2025/02/28	2044	08/05/2025	11.76 Call	Bond Future	2968.9700	2.9690	2701.2000	2.7012	9.019	0.0000	0.0000
2025/02/28	2044	08/05/2025	11.76 Put	Bond Future	887.0800	0.8871	917.4700	0.9175	3.426	0.0000	0.0000
2025/02/28	2044	08/05/2025	11.35 Put	Bond Future	1915.9400	1.9159	2012.3500	2.0124	5.032	0.0000	0.0000
2025/02/28	2044	08/05/2025	11.35 Call	Bond Future	1422.5700	1.4226	1220.8200	1.2208	14.182	0.0000	0.0000
2025/02/28	2044	08/05/2025	10.85 Put	Bond Future	4168.0900	4.1681	4379.8400	4.3798	5.080	0.0000	0.0000
2025/02/28	2044	08/05/2025	10.85 Call	Bond Future	343.4300	0.3434	257.0200	0.2570	25.161	0.0000	0.0000
2025/02/28	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2044	08/05/2025	Put	Bond Future	18064.1600	18.0642	18362.3200	18.3623	1.651	0.0000	0.0000
2025/02/28	2044	08/05/2025	12.40 Call	Bond Future	6067.1000	6.0671	5766.2200	5.7662	4.959	0.0000	0.0000
2025/02/28	2044	08/05/2025	12.40 Put	Bond Future	225.2800	0.2253	222.5600	0.2226	1.207	0.0000	0.0000
2025/02/28	2044	08/05/2025	11.65 Call	Bond Future	2505.6800	2.5057	2251.3800	2.2514	10.149	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	
2025/02/28	2044	08/05/2025	11.65 Put	Bond Future	1101.4400	1.1014	1145.3000	1.1453	3.982	0.0000	0.0000
2025/02/28	2044	08/05/2025	10.92 Put	Bond Future	3783.8300	3.7838	3979.8100	3.9798	5.179	0.0000	0.0000
2025/02/28	2044	08/05/2025	10.92 Call	Bond Future	438.7300	0.4387	336.5500	0.3366	23.290	0.0000	0.0000
2025/02/28	2044	08/05/2025		Bond Future	11.4269	81.9358	11.4737	81.6377	0.410	0.0000	0.0000
2025/02/28	2044	08/05/2025	12.72 Call	Bond Future	7719.5100	7.7195	7416.9200	7.4169	3.920	0.0000	0.0000
2025/02/28	2044	08/05/2025	12.72 Put	Bond Future	108.4900	0.1085	104.0600	0.1041	4.083	0.0000	0.0000
2025/02/28	2044	07/08/2025		Bond Future	11.5378	79.1602	11.5873	78.8502	0.429	0.0000	0.0000
2025/02/28	2044	07/08/2025	13.34 Call	Bond Future	10382.8700	10.3829	10063.9700	10.0640	3.071	0.0000	0.0000
2025/02/28	2044	07/08/2025	13.34 Put	Bond Future	260.7000	0.2607	251.7200	0.2517	3.445	0.0000	0.0000
2025/02/28	2044	06/11/2025		Bond Future	11.6490	80.6950	11.7009	80.3755	0.446	0.0000	0.0000
2025/02/28	2044	06/11/2025	11.88 Call	Bond Future	3999.5100	3.9995	3710.0900	3.7101	7.236	0.0000	0.0000
2025/02/28	2044	06/11/2025	11.88 Put	Bond Future	2593.2600	2.5933	2623.3100	2.6233	1.159	0.0000	0.0000
2025/02/28	2044	05/02/2026		Bond Future	11.7697	77.8638	11.8248	77.5306	0.468	0.0000	0.0000
2025/02/28	2044	05/02/2026	11.56 Call	Bond Future	3249.2400	3.2492	2840.5300	2.8405	12.579	0.0000	0.0000
2025/02/28	2044	05/02/2026	11.56 Put	Bond Future	4538.1000	4.5381	4462.6000	4.4626	1.664	0.0000	0.0000
2025/02/28	2044	07/05/2026		Bond Future	11.9066	79.3130	11.9644	78.9705	0.485	0.0000	0.0000
2025/02/28	2044	07/05/2026	11.80 Call	Bond Future	4048.7800	4.0488	3570.7100	3.5707	11.808	0.0000	0.0000
2025/02/28	2044	07/05/2026	11.80 Put	Bond Future	4687.5100	4.6875	4552.0000	4.5520	2.891	0.0000	0.0000
2025/02/28	2046	08/05/2025		Bond Future	121.4733	121.4733	120.9041	120.9041	0.469	0.0000	0.0000
2025/02/28	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2046	08/05/2025	121.97 Put	Bond Future	496.7300	0.4967	1065.8700	1.0659	114.577	0.0000	0.0000
2025/02/28	2046	07/08/2025		Bond Future	123.8907	123.8907	123.3012	123.3012	0.476	0.0000	0.0000
2025/02/28	2046	07/08/2025	118.69 Call	Bond Future	5200.6700	5.2007	4611.2300	4.6112	11.334	0.0000	0.0000
2025/02/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2046	06/11/2025		Bond Future	124.0763	124.0763	123.4694	123.4694	0.489	0.0000	0.0000
2025/02/28	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2046	06/11/2025	125.41 Put	Bond Future	1333.7200	1.3337	1940.6000	1.9406	45.503	0.0000	0.0000
2025/02/28	2046	05/02/2026		Bond Future	126.4938	126.4938	125.8634	125.8634	0.498	0.0000	0.0000
2025/02/28	2046	05/02/2026	121.65 Call	Bond Future	4843.8000	4.8438	4213.4300	4.2134	13.014	0.0000	0.0000
2025/02/28	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2046	07/05/2026		Bond Future	126.5936	126.5936	125.9455	125.9455	0.512	0.0000	0.0000
2025/02/28	2046	07/05/2026	124.95 Call	Bond Future	1643.5900	1.6436	995.5400	0.9955	39.429	0.0000	0.0000
2025/02/28	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2050	08/05/2025		Bond Future	123.0731	123.0731	122.4337	122.4337	0.520	0.0000	0.0000
2025/02/28	2050	08/05/2025	121.16 Call	Bond Future	1913.0700	1.9131	1273.6500	1.2737	33.424	0.0000	0.0000
2025/02/28	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	2050	07/08/2025		Bond Future	123.1620	123.1620	122.5009	122.5009	0.537	0.0000	0.0000
2025/02/28	2050	07/08/2025	119.89 Call	Bond Future	3272.0400	3.2720	2610.9000	2.6109	20.206	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
2025/02/28	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/28	2050	06/11/2025		Bond Future	125.5809	125.5809	124.9011	124.9011	0.541	0.0000
2025/02/28	2050	06/11/2025	124.42 Call	Bond Future	1160.8800	1.1609	481.1300	0.4811	58.555	0.0000
2025/02/28	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	2050	05/02/2026		Bond Future	125.6211	125.6211	124.9160	124.9160	0.561	0.0000
2025/02/28	2050	05/02/2026	122.82 Call	Bond Future	2801.1200	2.8011	2096.0300	2.0960	25.172	0.0000
2025/02/28	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	2050	07/05/2026		Bond Future	127.9954	127.9954	127.2716	127.2716	0.565	0.0000
2025/02/28	2050	07/05/2026	124.07 Call	Bond Future	3925.3800	3.9254	3201.5900	3.2016	18.439	0.0000
2025/02/28	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/28	AL37	08/05/2025		Index Future	1095.3970	1095.3970	1092.8410	1092.8410	0.233	0.0000
2025/02/28	AL37	07/08/2025		Index Future	1116.9310	1116.9310	1114.2450	1114.2450	0.240	0.0000
2025/02/28	AL37	06/11/2025		Index Future	1138.6150	1138.6150	1135.8230	1135.8230	0.245	0.0000
2025/02/28	AL37	05/02/2026		Index Future	1160.5610	1160.5610	1157.6070	1157.6070	0.255	0.0000
2025/02/28	AL37	07/05/2026		Index Future	1182.2830	1182.2830	1179.2230	1179.2230	0.259	0.0000
2025/02/28	AL7T	08/05/2025		Index Future	1310.5110	1310.5110	1307.4010	1307.4010	0.237	0.0000
2025/02/28	AL7T	07/08/2025		Index Future	1336.2740	1336.2740	1333.0070	1333.0070	0.244	0.0000
2025/02/28	AL7T	06/11/2025		Index Future	1362.2180	1362.2180	1358.8220	1358.8220	0.249	0.0000
2025/02/28	AL7T	05/02/2026		Index Future	1388.4730	1388.4730	1384.8830	1384.8830	0.259	0.0000
2025/02/28	AL7T	07/05/2026		Index Future	1414.4600	1414.4600	1410.7420	1410.7420	0.263	0.0000
2025/02/28	ALBI	08/05/2025		Index Future	1127.5090	1127.5090	1124.5590	1124.5590	0.262	0.0000
2025/02/28	ALBI	07/08/2025		Index Future	1149.6750	1149.6750	1146.5840	1146.5840	0.269	0.0000
2025/02/28	ALBI	06/11/2025		Index Future	1171.9950	1171.9950	1168.7890	1168.7890	0.274	0.0000
2025/02/28	ALBI	05/02/2026		Index Future	1194.5840	1194.5840	1191.2050	1191.2050	0.283	0.0000
2025/02/28	ALBI	07/05/2026		Index Future	1216.9430	1216.9430	1213.4480	1213.4480	0.287	0.0000
2025/02/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/02/28	C038	31/01/2038		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
2025/02/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.0000	0.0000
2025/02/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/02/28	ES33	08/05/2025		Bond Future	11.2229	81.3521	11.2541	81.2082	0.278	0.0000
2025/02/28	ES33	08/05/2025	12.73 Call	Bond Future	6580.0700	6.5801	6436.2000	6.4362	2.186	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/02/28	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/02/28	ES33	07/08/2025		Bond Future	11.3573	82.9709	11.3912	82.8184	0.299	0.0000
2025/02/28	ES33	07/08/2025	13.56 Call	Bond Future	9166.3000	9.1663	9013.7600	9.0138	1.664	0.0000
2025/02/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES33	06/11/2025		Bond Future	11.5100	80.8036	11.5464	80.6444	0.316	0.0000
2025/02/28	ES33	06/11/2025	12.01 Call	Bond Future	2153.3300	2.1533	1994.1900	1.9942	7.390	0.0000
2025/02/28	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES33	05/02/2026		Bond Future	11.6809	82.3767	11.7208	82.2069	0.341	0.0000
2025/02/28	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES33	05/02/2026	11.49 Put	Bond Future	818.8100	0.8188	988.5300	0.9885	20.728	0.0000
2025/02/28	ES33	07/05/2026		Bond Future	11.8692	80.1347	11.9118	79.9587	0.359	0.0000
2025/02/28	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES33	07/05/2026	11.69 Put	Bond Future	745.8400	0.7458	921.8900	0.9219	23.604	0.0000
2025/02/28	ES42	08/05/2025		Bond Future	11.7958	76.4709	11.8530	76.1364	0.484	0.0000
2025/02/28	ES42	08/05/2025	13.25 Call	Bond Future	7839.9600	7.8400	7505.5300	7.5055	4.266	0.0000
2025/02/28	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES42	07/08/2025		Bond Future	11.9143	77.9923	11.9744	77.6458	0.505	0.0000
2025/02/28	ES42	07/08/2025	13.79 Call	Bond Future	9720.0800	9.7201	9373.5800	9.3736	3.565	0.0000
2025/02/28	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES42	06/11/2025		Bond Future	12.0438	75.2579	12.1070	74.9010	0.524	0.0000
2025/02/28	ES42	06/11/2025	12.39 Call	Bond Future	1923.9800	1.9240	1567.0800	1.5671	18.550	0.0000
2025/02/28	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES42	05/02/2026		Bond Future	12.1809	76.7215	12.2477	76.3506	0.549	0.0000
2025/02/28	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES42	05/02/2026	11.85 Put	Bond Future	1878.2700	1.8783	2249.1000	2.2491	19.743	0.0000
2025/02/28	ES42	07/05/2026		Bond Future	12.3344	73.9031	12.4045	73.5220	0.569	0.0000
2025/02/28	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	ES42	07/05/2026	12.20 Put	Bond Future	738.3400	0.7383	1119.3800	1.1194	51.608	0.0000
2025/02/28	GOVI	08/05/2025		GOVI	1110.2610	1110.2610	1107.4350	1107.4350	0.255	0.0000
2025/02/28	GOVI	08/05/2025	1,022.00 Call	GOVI	882610.0000	88.2610	854350.0000	85.4350	3.202	0.0000
2025/02/28	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	GOVI	07/08/2025		GOVI	1132.0880	1132.0880	1129.1250	1129.1250	0.262	0.0000
2025/02/28	GOVI	07/08/2025	1,011.00 Call	GOVI	1210880.0000	121.0880	1181250.0000	118.1250	2.447	0.0000
2025/02/28	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/02/28	GOVI	06/11/2025		GOVI	1154.0660	1154.0660	1150.9920	1150.9920	0.266	0.0000
2025/02/28	GOVI	06/11/2025	1,112.00 Call	GOVI	420660.0000	42.0660	389920.0000	38.9920	7.308	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/02/28	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	GOVI	05/02/2026		GOVI		1176.3100	1176.3100	1173.0670	1173.0670	0.276	0.0000	0.0000
2025/02/28	GOVI	05/02/2026	1,150. Call 00	GOVI		263100.0000	26.3100	230670.0000	23.0670	12.326	0.0000	0.0000
2025/02/28	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	GOVI	07/05/2026		GOVI		1198.3260	1198.3260	1194.9710	1194.9710	0.280	0.0000	0.0000
2025/02/28	GOVI	07/05/2026	1,177. Call 00	GOVI		213260.0000	21.3260	179710.0000	17.9710	15.732	0.0000	0.0000
2025/02/28	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/02/28	IGOV	08/05/2025		Index Future		381.3630	381.3630	380.5050	380.5050	0.225	0.0000	0.0000
2025/02/28	IGOV	07/08/2025		Index Future		388.9520	388.9520	388.0490	388.0490	0.232	0.0000	0.0000
2025/02/28	IGOV	06/11/2025		Index Future		396.5940	396.5940	395.6540	395.6540	0.237	0.0000	0.0000
2025/02/28	IGOV	05/02/2026		Index Future		404.3260	404.3260	403.3310	403.3310	0.246	0.0000	0.0000
2025/02/28	IGOV	07/05/2026		Index Future		411.9810	411.9810	410.9490	410.9490	0.250	0.0000	0.0000
2025/02/28	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/02/28	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/02/28	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/02/28	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/02/28	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/02/28	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/02/28	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/02/28	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/02/28	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/02/28	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/02/28	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/02/28	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/02/28	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/02/28	JBAF	19/03/2025		Jibar Tradeable Future		8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2025/02/28	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/02/28	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/02/28	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/02/28	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	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	
2025/02/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/02/28	R033	08/05/2025		Bond Future	10.0207	101.0422	10.0689	100.7842	0.481	0.0000	0.0000
2025/02/28	R033	08/05/2025	10.33 Call	Bond Future	2288.6800	2.2887	2125.4000	2.1254	7.134	0.0000	0.0000
2025/02/28	R033	08/05/2025	10.33 Put	Bond Future	648.4300	0.6484	743.1400	0.7431	14.606	0.0000	0.0000
2025/02/28	R033	07/08/2025		Bond Future	10.1164	103.0283	10.1683	102.7579	0.514	0.0000	0.0000
2025/02/28	R033	07/08/2025	10.33 Call	Bond Future	2567.6700	2.5677	2394.0400	2.3940	6.762	0.0000	0.0000
2025/02/28	R033	07/08/2025	10.33 Put	Bond Future	1462.0400	1.4620	1558.7400	1.5587	6.614	0.0000	0.0000
2025/02/28	R033	06/11/2025		Bond Future	10.2256	99.9822	10.2810	99.7020	0.543	0.0000	0.0000
2025/02/28	R033	06/11/2025	10.33 Call	Bond Future	2651.6100	2.6516	2469.5500	2.4696	6.866	0.0000	0.0000
2025/02/28	R033	06/11/2025	10.33 Put	Bond Future	2124.8500	2.1249	2223.0400	2.2230	4.621	0.0000	0.0000
2025/02/28	R033	05/02/2026		Bond Future	10.3475	101.9057	10.4077	101.6107	0.582	0.0000	0.0000
2025/02/28	R033	05/02/2026	10.49 Call	Bond Future	3275.9900	3.2760	2946.6800	2.9467	10.052	0.0000	0.0000
2025/02/28	R033	05/02/2026	10.49 Put	Bond Future	2580.0200	2.5800	2545.7600	2.5458	1.328	0.0000	0.0000
2025/02/28	R033	07/05/2026		Bond Future	10.4907	98.7612	10.5550	98.4565	0.613	0.0000	0.0000
2025/02/28	R033	07/05/2026	10.38 Call	Bond Future	2862.8600	2.8629	2552.6900	2.5527	10.834	0.0000	0.0000
2025/02/28	R033	07/05/2026	10.38 Put	Bond Future	3389.9000	3.3899	3384.4000	3.3844	0.162	0.0000	0.0000
2025/02/28	R035	08/05/2025	10.08 Put	Bond Future	3151.2000	3.1512	3315.1200	3.3151	5.202	0.0000	0.0000
2025/02/28	R035	08/05/2025	10.08 Call	Bond Future	330.3100	0.3303	314.7100	0.3147	4.723	0.0000	0.0000
2025/02/28	R035	08/05/2025	10.58 Put	Bond Future	1331.4300	1.3314	1463.3700	1.4634	9.910	0.0000	0.0000
2025/02/28	R035	08/05/2025	10.58 Call	Bond Future	1365.2000	1.3652	1317.6200	1.3176	3.485	0.0000	0.0000
2025/02/28	R035	08/05/2025	11.01 Call	Bond Future	2931.7800	2.9318	2830.6300	2.8306	3.450	0.0000	0.0000
2025/02/28	R035	08/05/2025	11.01 Put	Bond Future	537.0100	0.5370	615.3800	0.6154	14.594	0.0000	0.0000
2025/02/28	R035	08/05/2025	11.70 Call	Bond Future	6113.0200	6.1130	5951.6600	5.9517	2.640	0.0000	0.0000
2025/02/28	R035	08/05/2025	11.70 Put	Bond Future	102.3300	0.1023	120.4900	0.1205	17.747	0.0000	0.0000
2025/02/28	R035	08/05/2025	10.95 Call	Bond Future	2684.5800	2.6846	2590.7500	2.5908	3.495	0.0000	0.0000
2025/02/28	R035	08/05/2025	10.95 Put	Bond Future	614.1800	0.6142	699.8700	0.6999	13.952	0.0000	0.0000
2025/02/28	R035	08/05/2025	10.44 Put	Bond Future	1734.8700	1.7349	1881.3000	1.8813	8.440	0.0000	0.0000
2025/02/28	R035	08/05/2025	10.44 Call	Bond Future	981.4000	0.9814	948.3100	0.9483	3.372	0.0000	0.0000
2025/02/28	R035	08/05/2025	13.35 Call	Bond Future	13866.6000	13.8666	13686.7200	13.6867	1.297	0.0000	0.0000
2025/02/28	R035	08/05/2025	13.35 Put	Bond Future	0.5800	0.0006	0.2200	0.0002	62.069	0.0000	0.0000
2025/02/28	R035	08/05/2025	12.70 Call	Bond Future	10905.2800	10.9053	10722.5000	10.7225	1.676	0.0000	0.0000
2025/02/28	R035	08/05/2025	12.70 Put	Bond Future	7.4600	0.0075	4.2000	0.0042	43.700	0.0000	0.0000
2025/02/28	R035	08/05/2025	11.46 Put	Bond Future	185.7400	0.1857	217.7600	0.2178	17.239	0.0000	0.0000
2025/02/28	R035	08/05/2025	11.46 Call	Bond Future	4962.1800	4.9622	4814.6800	4.8147	2.972	0.0000	0.0000
2025/02/28	R035	08/05/2025		Bond Future	10.5740	91.5438	10.6061	91.3643	0.304	0.0000	0.0000
2025/02/28	R035	08/05/2025	11.78 Call	Bond Future	6500.2500	6.5003	6335.6300	6.3356	2.533	0.0000	0.0000
2025/02/28	R035	08/05/2025	11.78 Put	Bond Future	83.5700	0.0836	98.4700	0.0985	17.829	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
2025/02/28	R035	07/08/2025		Bond Future	10.6764	93.3434	10.7111	93.1537	0.325	0.0000	0.0000
2025/02/28	R035	07/08/2025	12.65 Call	Bond Future	10126.4500	10.1265	9900.3700	9.9004	2.233	0.0000	0.0000
2025/02/28	R035	07/08/2025	12.65 Put	Bond Future	154.7900	0.1548	118.3700	0.1184	23.529	0.0000	0.0000
2025/02/28	R035	07/08/2025	10.08 Put	Bond Future	4094.2300	4.0942	4236.6200	4.2366	3.478	0.0000	0.0000
2025/02/28	R035	07/08/2025	10.08 Call	Bond Future	750.0300	0.7500	702.7600	0.7028	6.302	0.0000	0.0000
2025/02/28	R035	07/08/2025	10.58 Put	Bond Future	2350.4500	2.3505	2478.6400	2.4786	5.454	0.0000	0.0000
2025/02/28	R035	07/08/2025	10.58 Call	Bond Future	1820.8900	1.8209	1759.4200	1.7594	3.376	0.0000	0.0000
2025/02/28	R035	07/08/2025	11.34 Call	Bond Future	4436.6700	4.4367	4314.6100	4.3146	2.751	0.0000	0.0000
2025/02/28	R035	07/08/2025	11.34 Put	Bond Future	903.5600	0.9036	971.1600	0.9712	7.482	0.0000	0.0000
2025/02/28	R035	07/08/2025	11.30 Call	Bond Future	4277.6800	4.2777	4159.0300	4.1590	2.774	0.0000	0.0000
2025/02/28	R035	07/08/2025	11.30 Put	Bond Future	952.1500	0.9522	1023.1600	1.0232	7.458	0.0000	0.0000
2025/02/28	R035	06/11/2025	9.91 Put	Bond Future	5677.2400	5.6772	5804.4500	5.8045	2.241	0.0000	0.0000
2025/02/28	R035	06/11/2025	9.91 Call	Bond Future	782.1600	0.7822	711.9000	0.7119	8.983	0.0000	0.0000
2025/02/28	R035	06/11/2025	10.41 Put	Bond Future	3712.5700	3.7126	3873.7000	3.8737	4.340	0.0000	0.0000
2025/02/28	R035	06/11/2025	10.41 Call	Bond Future	1630.3400	1.6303	1594.0000	1.5940	2.229	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.43 Call	Bond Future	4710.2100	4.7102	4637.8500	4.6379	1.536	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.43 Put	Bond Future	1393.9200	1.3939	1519.0300	1.5190	8.975	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.95 Call	Bond Future	6732.2800	6.7323	6617.2200	6.6172	1.709	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.95 Put	Bond Future	828.7800	0.8288	911.1900	0.9112	9.944	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.45 Call	Bond Future	4784.1300	4.7841	4710.0700	4.7101	1.548	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.45 Put	Bond Future	1366.3400	1.3663	1489.7500	1.4898	9.032	0.0000	0.0000
2025/02/28	R035	06/11/2025	10.95 Put	Bond Future	2235.1900	2.2352	2395.4700	2.3955	7.171	0.0000	0.0000
2025/02/28	R035	06/11/2025	10.95 Call	Bond Future	3066.0200	3.0660	3028.8300	3.0288	1.213	0.0000	0.0000
2025/02/28	R035	06/11/2025	10.08 Put	Bond Future	4940.5700	4.9406	5085.5700	5.0856	2.935	0.0000	0.0000
2025/02/28	R035	06/11/2025	10.08 Call	Bond Future	1014.6600	1.0147	962.1900	0.9622	5.171	0.0000	0.0000
2025/02/28	R035	06/11/2025	10.58 Put	Bond Future	3176.6400	3.1766	3343.6700	3.3437	5.258	0.0000	0.0000
2025/02/28	R035	06/11/2025	10.58 Call	Bond Future	2025.1800	2.0252	1994.7400	1.9947	1.503	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.67 Call	Bond Future	5620.7200	5.6207	5527.7900	5.5278	1.653	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.67 Put	Bond Future	1097.0100	1.0970	1201.5500	1.2016	9.530	0.0000	0.0000
2025/02/28	R035	06/11/2025		Bond Future	10.7936	90.6482	10.8306	90.4508	0.343	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.20 Call	Bond Future	3888.8100	3.8888	3834.2100	3.8342	1.404	0.0000	0.0000
2025/02/28	R035	06/11/2025	11.20 Put	Bond Future	1751.5600	1.7516	1894.4300	1.8944	8.157	0.0000	0.0000
2025/02/28	R035	05/02/2026		Bond Future	10.9239	92.3930	10.9642	92.1832	0.369	0.0000	0.0000
2025/02/28	R035	05/02/2026	10.79 Call	Bond Future	2881.9500	2.8820	2561.9500	2.5620	11.104	0.0000	0.0000
2025/02/28	R035	05/02/2026	10.79 Put	Bond Future	3583.4300	3.5834	3473.3100	3.4733	3.073	0.0000	0.0000
2025/02/28	R035	07/05/2026		Bond Future	11.0650	89.6104	11.1078	89.3930	0.387	0.0000	0.0000
2025/02/28	R035	07/05/2026	10.86 Call	Bond Future	2994.3500	2.9944	2772.5800	2.7726	7.406	0.0000	0.0000
2025/02/28	R035	07/05/2026	10.86 Put	Bond Future	4044.2100	4.0442	4039.8400	4.0398	0.108	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	
2025/02/28	R038	08/05/2025		Bond Future	11.0386	100.1410	11.0703	99.9275	0.288	0.0000	0.0000
2025/02/28	R038	08/05/2025	11.24 Call	Bond Future	2418.0000	2.4180	2274.7900	2.2748	5.923	0.0000	0.0000
2025/02/28	R038	08/05/2025	11.24 Put	Bond Future	1074.5100	1.0745	1144.8400	1.1448	6.545	0.0000	0.0000
2025/02/28	R038	07/08/2025		Bond Future	11.1505	102.1094	11.1846	101.8845	0.306	0.0000	0.0000
2025/02/28	R038	07/08/2025	11.24 Call	Bond Future	2858.9000	2.8589	2643.2600	2.6433	7.543	0.0000	0.0000
2025/02/28	R038	07/08/2025	11.24 Put	Bond Future	2270.1300	2.2701	2279.4300	2.2794	0.410	0.0000	0.0000
2025/02/28	R038	06/11/2025		Bond Future	11.2733	98.6039	11.3095	98.3701	0.321	0.0000	0.0000
2025/02/28	R038	06/11/2025	11.24 Call	Bond Future	3043.6500	3.0437	2894.3300	2.8943	4.906	0.0000	0.0000
2025/02/28	R038	06/11/2025	11.24 Put	Bond Future	3259.1800	3.2592	3343.7000	3.3437	2.593	0.0000	0.0000
2025/02/28	R038	06/11/2025	12.33 Call	Bond Future	7623.8200	7.6238	7424.2400	7.4242	2.618	0.0000	0.0000
2025/02/28	R038	06/11/2025	12.33 Put	Bond Future	1126.9200	1.1269	1161.1800	1.1612	3.040	0.0000	0.0000
2025/02/28	R038	06/11/2025	10.98 Put	Bond Future	4150.0200	4.1500	4248.6000	4.2486	2.375	0.0000	0.0000
2025/02/28	R038	06/11/2025	10.98 Call	Bond Future	2226.5800	2.2266	2091.3200	2.0913	6.075	0.0000	0.0000
2025/02/28	R038	05/02/2026		Bond Future	11.4059	100.5006	11.4451	100.2529	0.344	0.0000	0.0000
2025/02/28	R038	05/02/2026	11.44 Call	Bond Future	4112.5300	4.1125	3621.2000	3.6212	11.947	0.0000	0.0000
2025/02/28	R038	05/02/2026	11.44 Put	Bond Future	3897.1900	3.8972	3653.5400	3.6535	6.252	0.0000	0.0000
2025/02/28	R038	07/05/2026		Bond Future	11.5545	96.8877	11.5961	96.6315	0.360	0.0000	0.0000
2025/02/28	R038	07/05/2026	11.40 Call	Bond Future	3902.4700	3.9025	3535.7100	3.5357	9.398	0.0000	0.0000
2025/02/28	R038	07/05/2026	11.40 Put	Bond Future	4863.9600	4.8640	4753.4700	4.7535	2.272	0.0000	0.0000
2025/02/28	R053	08/05/2025		Bond Future	11.3293	103.8262	11.3813	103.3806	0.459	0.0000	0.0000
2025/02/28	R053	08/05/2025	12.64 Call	Bond Future	10364.9100	10.3649	9935.1600	9.9352	4.146	0.0000	0.0000
2025/02/28	R053	08/05/2025	12.64 Put	Bond Future	105.9600	0.1060	121.7500	0.1218	14.902	0.0000	0.0000
2025/02/28	R053	07/08/2025		Bond Future	11.4282	105.8669	11.4829	105.4053	0.479	0.0000	0.0000
2025/02/28	R053	07/08/2025	13.17 Call	Bond Future	13402.1200	13.4021	12935.2400	12.9352	3.484	0.0000	0.0000
2025/02/28	R053	07/08/2025	13.17 Put	Bond Future	369.3000	0.3693	364.0200	0.3640	1.430	0.0000	0.0000
2025/02/28	R053	06/11/2025		Bond Future	11.5351	102.0560	11.5924	101.5806	0.497	0.0000	0.0000
2025/02/28	R053	06/11/2025	11.76 Call	Bond Future	5102.5100	5.1025	4811.5500	4.8116	5.702	0.0000	0.0000
2025/02/28	R053	06/11/2025	11.76 Put	Bond Future	3260.8400	3.2608	3445.2800	3.4453	5.656	0.0000	0.0000
2025/02/28	R053	05/02/2026		Bond Future	11.6490	104.0189	11.7097	103.5247	0.521	0.0000	0.0000
2025/02/28	R053	05/02/2026	11.49 Call	Bond Future	4174.0300	4.1740	3787.0700	3.7871	9.271	0.0000	0.0000
2025/02/28	R053	05/02/2026	11.49 Put	Bond Future	5488.9500	5.4890	5596.1000	5.5961	1.952	0.0000	0.0000
2025/02/28	R053	07/05/2026		Bond Future	11.7744	100.0942	11.8380	99.5867	0.540	0.0000	0.0000
2025/02/28	R053	07/05/2026	11.69 Call	Bond Future	5069.0200	5.0690	4761.8000	4.7618	6.061	0.0000	0.0000
2025/02/28	R053	07/05/2026	11.69 Put	Bond Future	5749.9500	5.7500	5950.2500	5.9503	3.484	0.0000	0.0000
2025/02/28	R186	08/05/2025		Bond Future	8.3268	107.3139	8.3699	107.2490	0.517	0.0000	0.0000
2025/02/28	R186	08/05/2025	8.47 Call	Bond Future	370.0100	0.3700	331.7900	0.3318	10.329	0.0000	0.0000
2025/02/28	R186	08/05/2025	8.47 Put	Bond Future	154.1500	0.1542	180.8900	0.1809	17.347	0.0000	0.0000
2025/02/28	R186	07/08/2025		Bond Future	8.3990	104.1142	8.4564	104.0405	0.683	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	
2025/02/28	R186	07/08/2025	9.68 Call	Bond Future	1695.3900	1.6954	1609.8200	1.6098	5.047	0.0000	0.0000
2025/02/28	R186	07/08/2025	9.68 Put	Bond Future	68.3300	0.0683	56.4400	0.0564	17.401	0.0000	0.0000
2025/02/28	R186	07/08/2025	10.25 Call	Bond Future	2372.5900	2.3726	2291.0000	2.2910	3.439	0.0000	0.0000
2025/02/28	R186	07/08/2025	10.25 Put	Bond Future	33.1800	0.0332	25.2700	0.0253	23.840	0.0000	0.0000
2025/02/28	R186	07/08/2025	9.22 Put	Bond Future	124.6200	0.1246	108.5400	0.1085	12.903	0.0000	0.0000
2025/02/28	R186	07/08/2025	9.22 Call	Bond Future	1171.6100	1.1716	1081.8500	1.0819	7.661	0.0000	0.0000
2025/02/28	R186	06/11/2025		Bond Future	8.5240	106.1338	8.5998	106.0539	0.889	0.0000	0.0000
2025/02/28	R186	06/11/2025	8.13 Call	Bond Future	198.6900	0.1987	152.2400	0.1522	23.378	0.0000	0.0000
2025/02/28	R186	06/11/2025	8.13 Put	Bond Future	615.7800	0.6158	649.2800	0.6493	5.440	0.0000	0.0000
2025/02/28	R186	05/02/2026		Bond Future	8.7495	102.8688	8.8604	102.7776	1.267	0.0000	0.0000
2025/02/28	R186	05/02/2026	8.43 Call	Bond Future	272.6700	0.2727	217.6500	0.2177	20.178	0.0000	0.0000
2025/02/28	R186	05/02/2026	8.43 Put	Bond Future	536.2200	0.5362	572.4100	0.5724	6.749	0.0000	0.0000
2025/02/28	R186	07/05/2026		Bond Future	9.2751	104.7861	9.4411	104.6889	1.790	0.0000	0.0000
2025/02/28	R186	07/05/2026	8.69 Call	Bond Future	184.6100	0.1846	139.6500	0.1397	24.354	0.0000	0.0000
2025/02/28	R186	07/05/2026	8.69 Put	Bond Future	528.4700	0.5285	580.6900	0.5807	9.881	0.0000	0.0000
2025/02/28	R202	08/05/2025		Bond Future	272.7371	272.7371	272.6842	272.6842	0.019	0.0000	0.0000
2025/02/28	R202	08/05/2025	272.31 Call	Bond Future	427.1400	0.4271	374.1700	0.3742	12.401	0.0000	0.0000
2025/02/28	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R202	07/08/2025		Bond Future	272.9446	272.9446	272.8712	272.8712	0.027	0.0000	0.0000
2025/02/28	R202	07/08/2025	271.60 Call	Bond Future	1344.6200	1.3446	1271.2200	1.2712	5.459	0.0000	0.0000
2025/02/28	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R202	06/11/2025		Bond Future	278.3055	278.3055	278.2178	278.2178	0.032	0.0000	0.0000
2025/02/28	R202	06/11/2025	275.64 Call	Bond Future	2665.5300	2.6655	2577.8000	2.5778	3.291	0.0000	0.0000
2025/02/28	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R202	05/02/2026		Bond Future	278.4071	278.4071	278.2912	278.2912	0.042	0.0000	0.0000
2025/02/28	R202	05/02/2026	277.82 Call	Bond Future	587.0600	0.5871	471.1800	0.4712	19.739	0.0000	0.0000
2025/02/28	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R202	07/05/2026		Bond Future	283.6703	283.6703	283.5402	283.5402	0.046	0.0000	0.0000
2025/02/28	R202	07/05/2026	277.55 Call	Bond Future	6120.2700	6.1203	5990.1900	5.9902	2.125	0.0000	0.0000
2025/02/28	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R209	08/05/2025		Bond Future	10.7885	72.0589	10.8203	71.8990	0.294	0.0000	0.0000
2025/02/28	R209	08/05/2025	11.89 Call	Bond Future	5374.2700	5.3743	5220.7900	5.2208	2.856	0.0000	0.0000
2025/02/28	R209	08/05/2025	11.89 Put	Bond Future	95.1400	0.0951	101.5700	0.1016	6.758	0.0000	0.0000
2025/02/28	R209	07/08/2025		Bond Future	10.8871	73.4753	10.9211	73.3071	0.312	0.0000	0.0000
2025/02/28	R209	07/08/2025	12.68 Call	Bond Future	8377.7400	8.3777	8197.0300	8.1970	2.157	0.0000	0.0000
2025/02/28	R209	07/08/2025	12.68 Put	Bond Future	180.6700	0.1807	168.2200	0.1682	6.891	0.0000	0.0000
2025/02/28	R209	06/11/2025		Bond Future	10.9957	71.7479	11.0317	71.5730	0.327	0.0000	0.0000
2025/02/28	R209	06/11/2025	11.27 Call	Bond Future	3136.5200	3.1365	3016.0900	3.0161	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/02/28	R209	06/11/2025	11.27 Put	Bond Future	1817.8500	1.8179	1872.3200	1.8723	2.996	0.0000	0.0000
2025/02/28	R209	05/02/2026		Bond Future	11.1135	73.1286	11.1523	72.9435	0.349	0.0000	0.0000
2025/02/28	R209	05/02/2026	10.93 Call	Bond Future	2552.2900	2.5523	2260.1600	2.2602	11.446	0.0000	0.0000
2025/02/28	R209	05/02/2026	10.93 Put	Bond Future	3435.5500	3.4356	3328.4600	3.3285	3.117	0.0000	0.0000
2025/02/28	R209	07/05/2026		Bond Future	11.2460	71.3405	11.2870	71.1491	0.365	0.0000	0.0000
2025/02/28	R209	07/05/2026	11.07 Call	Bond Future	2878.7000	2.8787	2604.0100	2.6040	9.542	0.0000	0.0000
2025/02/28	R209	07/05/2026	11.07 Put	Bond Future	3708.0200	3.7080	3624.7600	3.6248	2.245	0.0000	0.0000
2025/02/28	R210	08/05/2025		Bond Future	245.9187	245.9187	245.9383	245.9383	0.008	0.0000	0.0000
2025/02/28	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R210	08/05/2025	248.03 Put	Bond Future	2111.2900	2.1113	2091.7100	2.0917	0.927	0.0000	0.0000
2025/02/28	R210	07/08/2025		Bond Future	250.8124	250.8124	250.8146	250.8146	0.001	0.0000	0.0000
2025/02/28	R210	07/08/2025	248.44 Call	Bond Future	2372.4000	2.3724	2374.6000	2.3746	0.093	0.0000	0.0000
2025/02/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R210	06/11/2025		Bond Future	252.3318	252.3318	252.3218	252.3218	0.004	0.0000	0.0000
2025/02/28	R210	06/11/2025	252.14 Call	Bond Future	191.8000	0.1918	181.8200	0.1818	5.203	0.0000	0.0000
2025/02/28	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R210	05/02/2026		Bond Future	257.2491	257.2491	257.2151	257.2151	0.013	0.0000	0.0000
2025/02/28	R210	05/02/2026	253.10 Call	Bond Future	4149.1400	4.1491	4115.1000	4.1151	0.820	0.0000	0.0000
2025/02/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R210	07/05/2026		Bond Future	258.6404	258.6404	258.5942	258.5942	0.018	0.0000	0.0000
2025/02/28	R210	07/05/2026	255.40 Call	Bond Future	3240.3700	3.2404	3194.1800	3.1942	1.425	0.0000	0.0000
2025/02/28	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	R213	08/05/2025		Bond Future	9.5445	90.2539	9.5987	90.0335	0.568	0.0000	0.0000
2025/02/28	R213	08/05/2025	10.52 Call	Bond Future	3959.8400	3.9598	3780.4600	3.7805	4.530	0.0000	0.0000
2025/02/28	R213	08/05/2025	10.52 Put	Bond Future	95.7000	0.0957	136.7300	0.1367	42.874	0.0000	0.0000
2025/02/28	R213	07/08/2025		Bond Future	9.6285	92.0282	9.6874	91.7969	0.612	0.0000	0.0000
2025/02/28	R213	07/08/2025	11.66 Call	Bond Future	7631.4400	7.6314	7378.5900	7.3786	3.313	0.0000	0.0000
2025/02/28	R213	07/08/2025	11.66 Put	Bond Future	70.3300	0.0703	48.8000	0.0488	30.613	0.0000	0.0000
2025/02/28	R213	06/11/2025		Bond Future	9.7329	90.2597	9.7964	90.0198	0.653	0.0000	0.0000
2025/02/28	R213	06/11/2025	10.05 Call	Bond Future	2471.4500	2.4715	2336.9000	2.3369	5.444	0.0000	0.0000
2025/02/28	R213	06/11/2025	10.05 Put	Bond Future	1281.3400	1.2813	1386.7200	1.3867	8.224	0.0000	0.0000
2025/02/28	R213	05/02/2026		Bond Future	9.8549	91.9975	9.9247	91.7444	0.708	0.0000	0.0000
2025/02/28	R213	05/02/2026	9.89 Call	Bond Future	2097.0100	2.0970	1908.7100	1.9087	8.979	0.0000	0.0000
2025/02/28	R213	05/02/2026	9.89 Put	Bond Future	1969.6800	1.9697	2034.4800	2.0345	3.290	0.0000	0.0000
2025/02/28	R213	07/05/2026		Bond Future	9.9956	90.1608	10.0709	89.8992	0.753	0.0000	0.0000
2025/02/28	R213	07/05/2026	9.80 Call	Bond Future	1859.7400	1.8597	1698.6200	1.6986	8.664	0.0000	0.0000
2025/02/28	R213	07/05/2026	9.80 Put	Bond Future	2543.7300	2.5437	2644.1900	2.6442	3.949	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	
2025/02/28	R214	08/05/2025		Bond Future	11.1951	66.8496	11.2522	66.5434	0.510	0.0000	0.0000
2025/02/28	R214	08/05/2025	12.40 Call	Bond Future	6120.7700	6.1208	5829.5200	5.8295	4.758	0.0000	0.0000
2025/02/28	R214	08/05/2025	12.40 Put	Bond Future	85.5200	0.0855	100.4600	0.1005	17.470	0.0000	0.0000
2025/02/28	R214	07/08/2025		Bond Future	11.2908	68.1638	11.3508	67.8467	0.531	0.0000	0.0000
2025/02/28	R214	07/08/2025	12.97 Call	Bond Future	8292.7100	8.2927	8002.7100	8.0027	3.497	0.0000	0.0000
2025/02/28	R214	07/08/2025	12.97 Put	Bond Future	215.9800	0.2160	243.0600	0.2431	12.538	0.0000	0.0000
2025/02/28	R214	06/11/2025		Bond Future	11.3968	66.1860	11.4594	65.8597	0.550	0.0000	0.0000
2025/02/28	R214	06/11/2025	11.64 Call	Bond Future	3281.5300	3.2815	3156.5100	3.1565	3.810	0.0000	0.0000
2025/02/28	R214	06/11/2025	11.64 Put	Bond Future	2027.8900	2.0279	2229.1600	2.2292	9.925	0.0000	0.0000
2025/02/28	R214	05/02/2026		Bond Future	11.5119	67.4599	11.5780	67.1211	0.574	0.0000	0.0000
2025/02/28	R214	05/02/2026	11.26 Call	Bond Future	2529.5900	2.5296	2210.0900	2.2101	12.631	0.0000	0.0000
2025/02/28	R214	05/02/2026	11.26 Put	Bond Future	3844.8400	3.8448	3864.1000	3.8641	0.501	0.0000	0.0000
2025/02/28	R214	07/05/2026		Bond Future	11.6332	65.4181	11.7022	65.0702	0.593	0.0000	0.0000
2025/02/28	R214	07/05/2026	11.53 Call	Bond Future	3303.9700	3.3040	2998.5700	2.9986	9.243	0.0000	0.0000
2025/02/28	R214	07/05/2026	11.53 Put	Bond Future	3829.3700	3.8294	3871.7900	3.8718	1.108	0.0000	0.0000
2025/02/28	R248	08/05/2025		Bond Future	11.3621	80.5915	11.4141	80.2482	0.457	0.0000	0.0000
2025/02/28	R248	08/05/2025	12.60 Call	Bond Future	7632.6400	7.6326	7329.7900	7.3298	3.968	0.0000	0.0000
2025/02/28	R248	08/05/2025	12.60 Put	Bond Future	97.6600	0.0977	138.1600	0.1382	41.470	0.0000	0.0000
2025/02/28	R248	07/08/2025		Bond Future	11.4607	82.1759	11.5154	81.8199	0.477	0.0000	0.0000
2025/02/28	R248	07/08/2025	13.21 Call	Bond Future	10422.8000	10.4228	10081.8200	10.0818	3.271	0.0000	0.0000
2025/02/28	R248	07/08/2025	13.21 Put	Bond Future	280.9100	0.2809	295.9000	0.2959	5.336	0.0000	0.0000
2025/02/28	R248	06/11/2025		Bond Future	11.5691	79.3274	11.6264	78.9609	0.495	0.0000	0.0000
2025/02/28	R248	06/11/2025	11.74 Call	Bond Future	3745.5900	3.7456	3663.6100	3.6636	2.189	0.0000	0.0000
2025/02/28	R248	06/11/2025	11.74 Put	Bond Future	2660.4000	2.6604	2944.9600	2.9450	10.696	0.0000	0.0000
2025/02/28	R248	05/02/2026		Bond Future	11.6867	80.8540	11.7473	80.4730	0.519	0.0000	0.0000
2025/02/28	R248	05/02/2026	11.46 Call	Bond Future	3158.0000	3.1580	2938.9300	2.9389	6.937	0.0000	0.0000
2025/02/28	R248	05/02/2026	11.46 Put	Bond Future	4611.5200	4.6115	4773.4600	4.7735	3.512	0.0000	0.0000
2025/02/28	R248	07/05/2026		Bond Future	11.8100	77.9190	11.8734	77.5277	0.537	0.0000	0.0000
2025/02/28	R248	07/05/2026	11.72 Call	Bond Future	4025.7500	4.0258	3792.7300	3.7927	5.788	0.0000	0.0000
2025/02/28	R248	07/05/2026	11.72 Put	Bond Future	4587.0700	4.5871	4745.2900	4.7453	3.449	0.0000	0.0000
2025/02/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/02/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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