



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/06/2025 TO 19/06/2025

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
2025/06/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	2029	07/08/2025		Bond Future	138.5459	138.5459	138.5285	138.5285	0.013	0.0000
2025/06/19	2029	07/08/2025	137.41 Call	Bond Future	1135.9100	1.1359	1118.4700	1.1185	1.535	0.0000
2025/06/19	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2029	06/11/2025		Bond Future	139.7455	139.7455	139.7280	139.7280	0.013	0.0000
2025/06/19	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2029	06/11/2025	139.79 Put	Bond Future	44.5100	0.0445	62.0400	0.0620	39.384	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
2025/06/19	2029	05/02/2026		Bond Future	142.3988	142.3988	142.3813	142.3813	0.012	0.0000
2025/06/19	2029	05/02/2026	140.11 Call	Bond Future	2288.8300	2.2888	2271.2500	2.2713	0.768	0.0000
2025/06/19	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2029	07/05/2026		Bond Future	143.6126	143.6126	143.5953	143.5953	0.012	0.0000
2025/06/19	2029	07/05/2026	141.82 Call	Bond Future	1792.6400	1.7926	1775.3200	1.7753	0.966	0.0000
2025/06/19	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2029	06/08/2026		Bond Future	146.2770	146.2770	146.2599	146.2599	0.012	0.0000
2025/06/19	2029	06/08/2026	144.10 Call	Bond Future	2177.0200	2.1770	2159.8500	2.1599	0.789	0.0000
2025/06/19	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2030	07/08/2025	8.72 Put	Bond Future	551.9400	0.5519	535.8500	0.5359	2.915	0.0000
2025/06/19	2030	07/08/2025	8.72 Call	Bond Future	800.8900	0.8009	806.5200	0.8065	0.703	0.0000
2025/06/19	2030	07/08/2025	9.22 Put	Bond Future	122.9200	0.1229	116.2100	0.1162	5.459	0.0000
2025/06/19	2030	07/08/2025	9.22 Call	Bond Future	2140.5900	2.1406	2155.6000	2.1556	0.701	0.0000
2025/06/19	2030	07/08/2025	9.81 Call	Bond Future	4069.3900	4.0694	4089.7200	4.0897	0.500	0.0000
2025/06/19	2030	07/08/2025	9.81 Put	Bond Future	15.1100	0.0151	13.7200	0.0137	9.199	0.0000
2025/06/19	2030	07/08/2025	12.12 Call	Bond Future	11531.2300	11.5312	11552.9500	11.5530	0.188	0.0000
2025/06/19	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2030	07/08/2025	10.48 Put	Bond Future	1.1400	0.0011	0.9800	0.0010	14.035	0.0000
2025/06/19	2030	07/08/2025	10.48 Call	Bond Future	6303.8300	6.3038	6325.3900	6.3254	0.342	0.0000
2025/06/19	2030	07/08/2025		Bond Future	8.6505	97.8870	8.6445	97.9087	0.070	0.0000
2025/06/19	2030	07/08/2025	11.11 Call	Bond Future	8356.4200	8.3564	8378.1400	8.3781	0.260	0.0000
2025/06/19	2030	07/08/2025	11.11 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/06/19	2030	06/11/2025		Bond Future	8.7184	99.7262	8.7119	99.7485	0.075	0.0000
2025/06/19	2030	06/11/2025	9.54 Call	Bond Future	3035.0100	3.0350	3050.8300	3.0508	0.521	0.0000
2025/06/19	2030	06/11/2025	9.54 Put	Bond Future	275.9200	0.2759	269.4800	0.2695	2.334	0.0000
2025/06/19	2030	06/11/2025	8.72 Put	Bond Future	1069.6300	1.0696	1054.8700	1.0549	1.380	0.0000
2025/06/19	2030	06/11/2025	8.72 Call	Bond Future	1075.1300	1.0751	1082.6300	1.0826	0.698	0.0000
2025/06/19	2030	06/11/2025	9.22 Put	Bond Future	481.3300	0.4813	471.9900	0.4720	1.940	0.0000
2025/06/19	2030	06/11/2025	9.22 Call	Bond Future	2177.3500	2.1774	2190.2700	2.1903	0.593	0.0000
2025/06/19	2030	06/11/2025	10.08 Call	Bond Future	4623.8200	4.6238	4642.9500	4.6430	0.414	0.0000
2025/06/19	2030	06/11/2025	10.08 Put	Bond Future	103.4500	0.1035	100.3200	0.1003	3.026	0.0000
2025/06/19	2030	05/02/2026		Bond Future	8.7984	97.5878	8.7914	97.6106	0.080	0.0000
2025/06/19	2030	05/02/2026	9.49 Call	Bond Future	2829.2400	2.8292	2843.3600	2.8434	0.499	0.0000
2025/06/19	2030	05/02/2026	9.49 Put	Bond Future	620.3100	0.6203	611.5900	0.6116	1.406	0.0000
2025/06/19	2030	07/05/2026		Bond Future	8.9050	99.3966	8.8973	99.4201	0.086	0.0000
2025/06/19	2030	07/05/2026	9.39 Call	Bond Future	2440.5200	2.4405	2453.5300	2.4535	0.533	0.0000
2025/06/19	2030	07/05/2026	9.39 Put	Bond Future	971.4000	0.9714	960.9000	0.9609	1.081	0.0000
2025/06/19	2030	06/08/2026		Bond Future	9.0440	97.2065	9.0355	97.2307	0.094	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	
2025/06/19	2030	06/08/2026	9.22 Call	Bond Future	1965.5900	1.9656	1977.0600	1.9771	0.584	0.0000	0.0000
2025/06/19	2030	06/08/2026	9.22 Put	Bond Future	1462.8300	1.4628	1450.0200	1.4500	0.876	0.0000	0.0000
2025/06/19	2032	07/08/2025	9.40 Put	Bond Future	894.2900	0.8943	849.2400	0.8492	5.038	0.0000	0.0000
2025/06/19	2032	07/08/2025	9.40 Call	Bond Future	1094.8900	1.0949	1126.8100	1.1268	2.915	0.0000	0.0000
2025/06/19	2032	07/08/2025	9.90 Put	Bond Future	266.9800	0.2670	246.6900	0.2467	7.600	0.0000	0.0000
2025/06/19	2032	07/08/2025	9.90 Call	Bond Future	2773.4300	2.7734	2830.1100	2.8301	2.044	0.0000	0.0000
2025/06/19	2032	07/08/2025	10.59 Call	Bond Future	5612.8100	5.6128	5685.2600	5.6853	1.291	0.0000	0.0000
2025/06/19	2032	07/08/2025	10.59 Put	Bond Future	39.5300	0.0395	35.0100	0.0350	11.434	0.0000	0.0000
2025/06/19	2032	07/08/2025		Bond Future	9.3572	97.6200	9.3409	97.6969	0.175	0.0000	0.0000
2025/06/19	2032	07/08/2025	12.01 Call	Bond Future	11488.6900	11.4887	11565.6400	11.5656	0.670	0.0000	0.0000
2025/06/19	2032	07/08/2025	12.01 Put	Bond Future	0.0900	0.0001	0.0700	0.0001	22.222	0.0000	0.0000
2025/06/19	2032	06/11/2025		Bond Future	9.4468	95.2935	9.4296	95.3719	0.183	0.0000	0.0000
2025/06/19	2032	06/11/2025	10.42 Call	Bond Future	4656.4000	4.6564	4719.3900	4.7194	1.353	0.0000	0.0000
2025/06/19	2032	06/11/2025	10.42 Put	Bond Future	358.8400	0.3588	343.3500	0.3434	4.317	0.0000	0.0000
2025/06/19	2032	06/11/2025	9.40 Put	Bond Future	1663.9400	1.6639	1618.4200	1.6184	2.736	0.0000	0.0000
2025/06/19	2032	06/11/2025	9.40 Call	Bond Future	1450.6600	1.4507	1483.6200	1.4836	2.272	0.0000	0.0000
2025/06/19	2032	06/11/2025	9.90 Put	Bond Future	813.9300	0.8139	785.4000	0.7854	3.505	0.0000	0.0000
2025/06/19	2032	06/11/2025	9.90 Call	Bond Future	2846.4400	2.8464	2896.3900	2.8964	1.755	0.0000	0.0000
2025/06/19	2032	06/11/2025	10.89 Call	Bond Future	6449.0500	6.4491	6519.2600	6.5193	1.089	0.0000	0.0000
2025/06/19	2032	06/11/2025	10.89 Put	Bond Future	164.1100	0.1641	155.8400	0.1558	5.039	0.0000	0.0000
2025/06/19	2032	05/02/2026		Bond Future	9.5463	97.0798	9.5281	97.1599	0.191	0.0000	0.0000
2025/06/19	2032	05/02/2026	10.16 Call	Bond Future	3684.2300	3.6842	3736.7700	3.7368	1.426	0.0000	0.0000
2025/06/19	2032	05/02/2026	10.16 Put	Bond Future	1034.8800	1.0349	1007.2600	1.0073	2.669	0.0000	0.0000
2025/06/19	2032	07/05/2026		Bond Future	9.6580	94.7193	9.6387	94.8012	0.200	0.0000	0.0000
2025/06/19	2032	07/05/2026	10.14 Call	Bond Future	3483.4300	3.4834	3533.1400	3.5331	1.427	0.0000	0.0000
2025/06/19	2032	07/05/2026	10.14 Put	Bond Future	1467.6300	1.4676	1435.4800	1.4355	2.191	0.0000	0.0000
2025/06/19	2032	06/08/2026		Bond Future	9.7899	96.4518	9.7694	96.5354	0.209	0.0000	0.0000
2025/06/19	2032	06/08/2026	10.12 Call	Bond Future	3295.1700	3.2952	3342.1300	3.3421	1.425	0.0000	0.0000
2025/06/19	2032	06/08/2026	10.12 Put	Bond Future	1960.8300	1.9608	1924.1200	1.9241	1.872	0.0000	0.0000
2025/06/19	2033	07/08/2025		Bond Future	130.5909	130.5909	130.5541	130.5541	0.028	0.0000	0.0000
2025/06/19	2033	07/08/2025	128.65 Call	Bond Future	1940.9300	1.9409	1904.1300	1.9041	1.896	0.0000	0.0000
2025/06/19	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	2033	06/11/2025		Bond Future	131.5382	131.5382	131.5008	131.5008	0.028	0.0000	0.0000
2025/06/19	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	2033	06/11/2025	133.14 Put	Bond Future	1601.7700	1.6018	1639.1700	1.6392	2.335	0.0000	0.0000
2025/06/19	2033	05/02/2026		Bond Future	134.0358	134.0358	133.9980	133.9980	0.028	0.0000	0.0000
2025/06/19	2033	05/02/2026	132.88 Call	Bond Future	1155.7500	1.1558	1117.9800	1.1180	3.268	0.0000	0.0000
2025/06/19	2033	05/02/2026	132.88 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
2025/06/19	2033	07/05/2026		Bond Future	134.9905	134.9905	134.9525	134.9525	0.028	0.0000
2025/06/19	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	2033	07/05/2026	135.16 Put	Bond Future	169.5200	0.1695	207.5100	0.2075	22.410	0.0000
2025/06/19	2033	06/08/2026		Bond Future	137.4950	137.4950	137.4568	137.4568	0.028	0.0000
2025/06/19	2033	06/08/2026	134.25 Call	Bond Future	3244.9900	3.2450	3206.7800	3.2068	1.178	0.0000
2025/06/19	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2037	07/08/2025	10.50 Put	Bond Future	1798.4000	1.7984	1782.2600	1.7823	0.897	0.0000
2025/06/19	2037	07/08/2025	10.50 Call	Bond Future	751.2900	0.7513	742.7200	0.7427	1.141	0.0000
2025/06/19	2037	07/08/2025	11.00 Put	Bond Future	553.7000	0.5537	540.8500	0.5409	2.321	0.0000
2025/06/19	2037	07/08/2025	11.00 Call	Bond Future	2420.7700	2.4208	2415.4900	2.4155	0.218	0.0000
2025/06/19	2037	07/08/2025	11.83 Call	Bond Future	6455.6600	6.4557	6460.4900	6.4605	0.075	0.0000
2025/06/19	2037	07/08/2025	11.83 Put	Bond Future	44.6000	0.0446	41.8600	0.0419	6.143	0.0000
2025/06/19	2037	07/08/2025	11.45 Call	Bond Future	4526.4700	4.5265	4527.6500	4.5277	0.026	0.0000
2025/06/19	2037	07/08/2025	11.45 Put	Bond Future	151.8500	0.1519	145.4600	0.1455	4.208	0.0000
2025/06/19	2037	07/08/2025	12.17 Call	Bond Future	8186.7600	8.1868	8193.2100	8.1932	0.079	0.0000
2025/06/19	2037	07/08/2025	12.17 Put	Bond Future	13.9500	0.0140	12.8300	0.0128	8.029	0.0000
2025/06/19	2037	07/08/2025	11.42 Call	Bond Future	4377.1300	4.3771	4377.9200	4.3779	0.018	0.0000
2025/06/19	2037	07/08/2025	11.42 Put	Bond Future	166.4000	0.1664	159.6200	0.1596	4.075	0.0000
2025/06/19	2037	07/08/2025	10.55 Put	Bond Future	1621.8700	1.6219	1605.6000	1.6056	1.003	0.0000
2025/06/19	2037	07/08/2025	10.55 Call	Bond Future	872.4400	0.8724	863.7400	0.8637	0.997	0.0000
2025/06/19	2037	07/08/2025	10.64 Put	Bond Future	1335.2700	1.3353	1319.0600	1.3191	1.214	0.0000
2025/06/19	2037	07/08/2025	10.64 Call	Bond Future	1118.1100	1.1181	1109.4700	1.1095	0.773	0.0000
2025/06/19	2037	07/08/2025	11.82 Call	Bond Future	6404.5000	6.4045	6409.2700	6.4093	0.074	0.0000
2025/06/19	2037	07/08/2025	11.82 Put	Bond Future	46.1100	0.0461	43.3100	0.0433	6.072	0.0000
2025/06/19	2037	07/08/2025	11.07 Call	Bond Future	2722.7200	2.7227	2718.4600	2.7185	0.156	0.0000
2025/06/19	2037	07/08/2025	11.07 Put	Bond Future	458.5600	0.4586	446.7300	0.4467	2.580	0.0000
2025/06/19	2037	07/08/2025	10.34 Put	Bond Future	2447.6000	2.4476	2432.5300	2.4325	0.616	0.0000
2025/06/19	2037	07/08/2025	10.34 Call	Bond Future	438.3300	0.4383	430.8300	0.4308	1.711	0.0000
2025/06/19	2037	07/08/2025		Bond Future	10.6769	86.0668	10.6757	86.0743	0.012	0.0000
2025/06/19	2037	07/08/2025	13.01 Call	Bond Future	12294.5500	12.2946	12302.0700	12.3021	0.061	0.0000
2025/06/19	2037	07/08/2025	13.01 Put	Bond Future	0.3300	0.0003	0.2800	0.0003	15.152	0.0000
2025/06/19	2037	06/11/2025		Bond Future	10.7851	87.6839	10.7837	87.6917	0.013	0.0000
2025/06/19	2037	06/11/2025	11.63 Call	Bond Future	5294.0000	5.2940	5294.8000	5.2948	0.015	0.0000
2025/06/19	2037	06/11/2025	11.63 Put	Bond Future	616.8200	0.6168	609.8500	0.6099	1.130	0.0000
2025/06/19	2037	06/11/2025	10.50 Put	Bond Future	2908.5600	2.9086	2897.1400	2.8971	0.393	0.0000
2025/06/19	2037	06/11/2025	10.50 Call	Bond Future	1245.9300	1.2459	1242.2800	1.2423	0.293	0.0000
2025/06/19	2037	06/11/2025	11.00 Put	Bond Future	1519.0900	1.5191	1508.8600	1.5089	0.673	0.0000
2025/06/19	2037	06/11/2025	11.00 Call	Bond Future	2743.9400	2.7439	2741.4800	2.7415	0.090	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	
2025/06/19	2037	06/11/2025	12.16 Call	Bond Future	7707.3600	7.7074	7710.7700	7.7108	0.044	0.0000	0.0000
2025/06/19	2037	06/11/2025	12.16 Put	Bond Future	277.2800	0.2773	272.9200	0.2729	1.572	0.0000	0.0000
2025/06/19	2037	05/02/2026	12.27 Call	Bond Future	7901.1200	7.9011	7903.9600	7.9040	0.036	0.0000	0.0000
2025/06/19	2037	05/02/2026	12.27 Put	Bond Future	653.2700	0.6533	648.0500	0.6481	0.799	0.0000	0.0000
2025/06/19	2037	05/02/2026	10.90 Put	Bond Future	2666.6900	2.6667	2657.0400	2.6570	0.362	0.0000	0.0000
2025/06/19	2037	05/02/2026	10.90 Call	Bond Future	2653.9500	2.6540	2652.3600	2.6524	0.060	0.0000	0.0000
2025/06/19	2037	05/02/2026	11.86 Call	Bond Future	6174.0400	6.1740	6175.4900	6.1755	0.023	0.0000	0.0000
2025/06/19	2037	05/02/2026	11.86 Put	Bond Future	1005.2900	1.0053	998.6800	0.9987	0.658	0.0000	0.0000
2025/06/19	2037	05/02/2026	11.36 Call	Bond Future	4211.7700	4.2118	4211.4900	4.2115	0.007	0.0000	0.0000
2025/06/19	2037	05/02/2026	11.36 Put	Bond Future	1685.1800	1.6852	1676.8400	1.6768	0.495	0.0000	0.0000
2025/06/19	2037	05/02/2026	10.65 Put	Bond Future	3386.6500	3.3867	3376.5500	3.3766	0.298	0.0000	0.0000
2025/06/19	2037	05/02/2026	10.65 Call	Bond Future	1948.3500	1.9484	1946.3100	1.9463	0.105	0.0000	0.0000
2025/06/19	2037	05/02/2026	12.73 Call	Bond Future	9894.2000	9.8942	9898.3600	9.8984	0.042	0.0000	0.0000
2025/06/19	2037	05/02/2026	12.73 Put	Bond Future	403.2200	0.4032	399.3200	0.3993	0.967	0.0000	0.0000
2025/06/19	2037	05/02/2026	11.40 Put	Bond Future	1617.9300	1.6179	1609.7200	1.6097	0.507	0.0000	0.0000
2025/06/19	2037	05/02/2026	11.40 Call	Bond Future	4360.3400	4.3603	4360.1900	4.3602	0.003	0.0000	0.0000
2025/06/19	2037	05/02/2026		Bond Future	10.9023	85.0691	10.9008	85.0772	0.013	0.0000	0.0000
2025/06/19	2037	05/02/2026	11.20 Call	Bond Future	3636.6500	3.6367	3635.8700	3.6359	0.021	0.0000	0.0000
2025/06/19	2037	05/02/2026	11.20 Put	Bond Future	1981.2400	1.9812	1972.4000	1.9724	0.446	0.0000	0.0000
2025/06/19	2037	07/05/2026	12.40 Call	Bond Future	8080.1100	8.0801	8083.2300	8.0832	0.039	0.0000	0.0000
2025/06/19	2037	07/05/2026	12.40 Put	Bond Future	982.4000	0.9824	977.0300	0.9770	0.547	0.0000	0.0000
2025/06/19	2037	07/05/2026	10.95 Put	Bond Future	3332.8900	3.3329	3323.8100	3.3238	0.272	0.0000	0.0000
2025/06/19	2037	07/05/2026	10.95 Call	Bond Future	2874.3200	2.8743	2873.7300	2.8737	0.021	0.0000	0.0000
2025/06/19	2037	07/05/2026		Bond Future	11.0328	86.6454	11.0313	86.6538	0.014	0.0000	0.0000
2025/06/19	2037	07/05/2026	11.32 Call	Bond Future	4019.7500	4.0198	4019.9900	4.0200	0.006	0.0000	0.0000
2025/06/19	2037	07/05/2026	11.32 Put	Bond Future	2456.2800	2.4563	2448.0300	2.4480	0.336	0.0000	0.0000
2025/06/19	2037	06/08/2026		Bond Future	11.1809	83.9705	11.1792	83.9794	0.015	0.0000	0.0000
2025/06/19	2037	06/08/2026	11.71 Call	Bond Future	5256.4600	5.2565	5257.8800	5.2579	0.027	0.0000	0.0000
2025/06/19	2037	06/08/2026	11.71 Put	Bond Future	2472.9200	2.4729	2465.4500	2.4655	0.302	0.0000	0.0000
2025/06/19	2038	07/08/2025		Bond Future	139.1302	139.1302	139.2855	139.2855	0.112	0.0000	0.0000
2025/06/19	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	2038	07/08/2025	139.56 Put	Bond Future	429.7800	0.4298	274.5000	0.2745	36.130	0.0000	0.0000
2025/06/19	2038	06/11/2025		Bond Future	141.7784	141.7784	141.9369	141.9369	0.112	0.0000	0.0000
2025/06/19	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	2038	06/11/2025	143.88 Put	Bond Future	2101.5600	2.1016	1943.1300	1.9431	7.539	0.0000	0.0000
2025/06/19	2038	05/02/2026		Bond Future	142.3052	142.3052	142.4671	142.4671	0.114	0.0000	0.0000
2025/06/19	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	2038	05/02/2026	143.20 Put	Bond Future	894.8200	0.8948	732.8600	0.7329	18.100	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
2025/06/19	2038	07/05/2026		Bond Future	144.9774	144.9774	145.1428	0.114	0.0000	0.0000
2025/06/19	2038	07/05/2026	144.53 Call	Bond Future	447.4300	0.4474	612.7500	0.6128	36.949	0.0000
2025/06/19	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/19	2038	06/08/2026		Bond Future	145.4657	145.4657	145.6351	0.116	0.0000	0.0000
2025/06/19	2038	06/08/2026	144.72 Call	Bond Future	745.7000	0.7457	915.1100	0.9151	22.718	0.0000
2025/06/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/19	2040	07/08/2025	10.90 Put	Bond Future	1876.0600	1.8761	1919.4500	1.9195	2.313	0.0000
2025/06/19	2040	07/08/2025	10.90 Call	Bond Future	825.5100	0.8255	780.2900	0.7803	5.478	0.0000
2025/06/19	2040	07/08/2025	11.20 Call	Bond Future	1799.8800	1.7999	1733.3900	1.7334	3.694	0.0000
2025/06/19	2040	07/08/2025	11.20 Put	Bond Future	944.4100	0.9444	966.5300	0.9665	2.342	0.0000
2025/06/19	2040	07/08/2025	11.50 Call	Bond Future	3125.1500	3.1252	3045.2100	3.0452	2.558	0.0000
2025/06/19	2040	07/08/2025	11.50 Put	Bond Future	425.6700	0.4257	434.3400	0.4343	2.037	0.0000
2025/06/19	2040	07/08/2025	12.60 Call	Bond Future	8979.5900	8.9796	8890.7900	8.8908	0.989	0.0000
2025/06/19	2040	07/08/2025	12.60 Put	Bond Future	12.4600	0.0125	12.2700	0.0123	1.525	0.0000
2025/06/19	2040	07/08/2025	10.80 Put	Bond Future	2295.1000	2.2951	2346.4600	2.3465	2.238	0.0000
2025/06/19	2040	07/08/2025	10.80 Call	Bond Future	595.0100	0.5950	557.7600	0.5578	6.260	0.0000
2025/06/19	2040	07/08/2025	11.40 Put	Bond Future	561.4400	0.5614	573.6600	0.5737	2.177	0.0000
2025/06/19	2040	07/08/2025	11.40 Call	Bond Future	2652.9900	2.6530	2576.6000	2.5766	2.879	0.0000
2025/06/19	2040	07/08/2025	12.00 Call	Bond Future	5735.2900	5.7353	5647.4500	5.6475	1.532	0.0000
2025/06/19	2040	07/08/2025	12.00 Put	Bond Future	93.9500	0.0940	94.7200	0.0947	0.820	0.0000
2025/06/19	2040	07/08/2025	11.00 Put	Bond Future	1512.1900	1.5122	1547.8500	1.5479	2.358	0.0000
2025/06/19	2040	07/08/2025	11.00 Call	Bond Future	1104.0200	1.1040	1051.0700	1.0511	4.796	0.0000
2025/06/19	2040	07/08/2025	11.70 Put	Bond Future	238.1200	0.2381	242.0400	0.2420	1.646	0.0000
2025/06/19	2040	07/08/2025	11.70 Call	Bond Future	4133.6500	4.1337	4048.9600	4.0490	2.049	0.0000
2025/06/19	2040	07/08/2025	12.40 Call	Bond Future	7907.1900	7.9072	7818.4100	7.8184	1.123	0.0000
2025/06/19	2040	07/08/2025	12.40 Put	Bond Future	24.8100	0.0248	24.6400	0.0246	0.685	0.0000
2025/06/19	2040	07/08/2025		Bond Future	11.0641	85.5584	11.0781	85.4698	0.126	0.0000
2025/06/19	2040	07/08/2025	13.29 Call	Bond Future	12536.8800	12.5369	12448.2300	12.4482	0.707	0.0000
2025/06/19	2040	07/08/2025	13.29 Put	Bond Future	0.7400	0.0007	0.7000	0.0007	5.405	0.0000
2025/06/19	2040	07/08/2025	11.10 Put	Bond Future	1202.8400	1.2028	1231.3200	1.2313	2.368	0.0000
2025/06/19	2040	07/08/2025	11.10 Call	Bond Future	1429.9800	1.4300	1369.8500	1.3699	4.205	0.0000
2025/06/19	2040	06/11/2025		Bond Future	11.1760	87.1660	11.1905	87.0758	0.130	0.0000
2025/06/19	2040	06/11/2025	11.84 Call	Bond Future	4902.2500	4.9023	4827.2300	4.8272	1.530	0.0000
2025/06/19	2040	06/11/2025	11.84 Put	Bond Future	909.8300	0.9098	924.9800	0.9250	1.665	0.0000
2025/06/19	2040	05/02/2026		Bond Future	11.2965	84.2909	11.3116	84.1992	0.133	0.0000
2025/06/19	2040	05/02/2026	11.49 Call	Bond Future	3523.2000	3.5232	3463.9700	3.4640	1.681	0.0000
2025/06/19	2040	05/02/2026	11.49 Put	Bond Future	2352.7100	2.3527	2385.1700	2.3852	1.380	0.0000
2025/06/19	2040	05/02/2026	13.23 Call	Bond Future	11072.4300	11.0724	10985.9400	10.9859	0.781	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	
2025/06/19	2040	05/02/2026	13.23 Put	Bond Future	388.2500	0.3883	393.4500	0.3935	1.339	0.0000	0.0000
2025/06/19	2040	05/02/2026	11.82 Put	Bond Future	1679.9900	1.6800	1703.8100	1.7038	1.418	0.0000	0.0000
2025/06/19	2040	05/02/2026	11.82 Call	Bond Future	4791.9600	4.7920	4724.0900	4.7241	1.416	0.0000	0.0000
2025/06/19	2040	07/05/2026		Bond Future	11.4290	85.8525	11.4445	85.7594	0.136	0.0000	0.0000
2025/06/19	2040	07/05/2026	11.67 Call	Bond Future	4256.8200	4.2568	4197.1700	4.1972	1.401	0.0000	0.0000
2025/06/19	2040	07/05/2026	11.67 Put	Bond Future	2830.3800	2.8304	2863.9100	2.8639	1.185	0.0000	0.0000
2025/06/19	2040	07/05/2026	12.22 Call	Bond Future	6349.7500	6.3498	6278.7500	6.2788	1.118	0.0000	0.0000
2025/06/19	2040	07/05/2026	12.22 Put	Bond Future	1800.9000	1.8009	1823.0800	1.8231	1.232	0.0000	0.0000
2025/06/19	2040	07/05/2026	11.72 Call	Bond Future	4434.8400	4.4348	4374.0100	4.3740	1.372	0.0000	0.0000
2025/06/19	2040	07/05/2026	11.72 Put	Bond Future	2717.0200	2.7170	2749.3700	2.7494	1.191	0.0000	0.0000
2025/06/19	2040	07/05/2026	10.70 Put	Bond Future	6061.2600	6.0613	6121.5500	6.1216	0.995	0.0000	0.0000
2025/06/19	2040	07/05/2026	10.70 Call	Bond Future	1518.2800	1.5183	1485.3900	1.4854	2.166	0.0000	0.0000
2025/06/19	2040	07/05/2026	12.53 Call	Bond Future	7624.8000	7.6248	7548.9300	7.5489	0.995	0.0000	0.0000
2025/06/19	2040	07/05/2026	12.53 Put	Bond Future	1393.6300	1.3936	1410.9400	1.4109	1.242	0.0000	0.0000
2025/06/19	2040	07/05/2026	12.03 Call	Bond Future	5597.4300	5.5974	5529.9500	5.5300	1.206	0.0000	0.0000
2025/06/19	2040	07/05/2026	12.03 Put	Bond Future	2106.9200	2.1069	2132.6200	2.1326	1.220	0.0000	0.0000
2025/06/19	2040	07/05/2026	11.12 Put	Bond Future	4400.7400	4.4007	4448.8700	4.4489	1.094	0.0000	0.0000
2025/06/19	2040	07/05/2026	11.12 Call	Bond Future	2518.2500	2.5183	2473.2000	2.4732	1.789	0.0000	0.0000
2025/06/19	2040	06/08/2026		Bond Future	11.5776	82.9123	11.5938	82.8177	0.139	0.0000	0.0000
2025/06/19	2040	06/08/2026	12.19 Call	Bond Future	5987.8400	5.9878	5921.1500	5.9212	1.114	0.0000	0.0000
2025/06/19	2040	06/08/2026	12.19 Put	Bond Future	2509.4300	2.5094	2537.3500	2.5374	1.113	0.0000	0.0000
2025/06/19	2044	07/08/2025	12.20 Call	Bond Future	5378.6000	5.3786	5320.3700	5.3204	1.083	0.0000	0.0000
2025/06/19	2044	07/08/2025	12.20 Put	Bond Future	128.7100	0.1287	127.5600	0.1276	0.893	0.0000	0.0000
2025/06/19	2044	07/08/2025	11.85 Call	Bond Future	3545.8500	3.5459	3489.4800	3.4895	1.590	0.0000	0.0000
2025/06/19	2044	07/08/2025	11.85 Put	Bond Future	361.3500	0.3614	362.0600	0.3621	0.196	0.0000	0.0000
2025/06/19	2044	07/08/2025	11.30 Put	Bond Future	1466.4500	1.4665	1483.0600	1.4831	1.133	0.0000	0.0000
2025/06/19	2044	07/08/2025	11.30 Call	Bond Future	1214.1200	1.2141	1173.6500	1.1737	3.333	0.0000	0.0000
2025/06/19	2044	07/08/2025	10.63 Put	Bond Future	4867.1700	4.8672	4916.8400	4.9168	1.021	0.0000	0.0000
2025/06/19	2044	07/08/2025	10.63 Call	Bond Future	85.7600	0.0858	78.3500	0.0784	8.640	0.0000	0.0000
2025/06/19	2044	07/08/2025		Bond Future	11.3391	80.4231	11.3480	80.3661	0.078	0.0000	0.0000
2025/06/19	2044	07/08/2025	13.34 Call	Bond Future	11387.9500	11.3880	11330.7000	11.3307	0.503	0.0000	0.0000
2025/06/19	2044	07/08/2025	13.34 Put	Bond Future	2.8000	0.0028	2.6300	0.0026	6.071	0.0000	0.0000
2025/06/19	2044	06/11/2025		Bond Future	11.4508	81.9342	11.4600	81.8761	0.080	0.0000	0.0000
2025/06/19	2044	06/11/2025	11.88 Call	Bond Future	3952.9200	3.9529	3905.5500	3.9056	1.198	0.0000	0.0000
2025/06/19	2044	06/11/2025	11.88 Put	Bond Future	1307.4600	1.3075	1318.1900	1.3182	0.821	0.0000	0.0000
2025/06/19	2044	06/11/2025	12.20 Call	Bond Future	5370.2800	5.3703	5318.3300	5.3183	0.967	0.0000	0.0000
2025/06/19	2044	06/11/2025	12.20 Put	Bond Future	843.2500	0.8433	849.4000	0.8494	0.729	0.0000	0.0000
2025/06/19	2044	06/11/2025	12.25 Call	Bond Future	5601.1100	5.6011	5548.6100	5.5486	0.937	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
2025/06/19	2044	06/11/2025	12.25 Put	Bond Future	786.8200	0.7868	792.4200	0.7924	0.712	0.0000
2025/06/19	2044	06/11/2025	12.00 Call	Bond Future	4470.3500	4.4704	4421.0400	4.4210	1.103	0.0000
2025/06/19	2044	06/11/2025	12.00 Put	Bond Future	1110.4600	1.1105	1119.2500	1.1193	0.792	0.0000
2025/06/19	2044	06/11/2025	11.75 Call	Bond Future	3416.3300	3.4163	3371.4100	3.3714	1.315	0.0000
2025/06/19	2044	06/11/2025	11.75 Put	Bond Future	1557.0900	1.5571	1570.2700	1.5703	0.846	0.0000
2025/06/19	2044	06/11/2025	11.25 Put	Bond Future	2958.2400	2.9582	2984.0800	2.9841	0.873	0.0000
2025/06/19	2044	06/11/2025	11.25 Call	Bond Future	1670.1700	1.6702	1637.9100	1.6379	1.932	0.0000
2025/06/19	2044	05/02/2026		Bond Future	11.5707	79.0863	11.5802	79.0273	0.082	0.0000
2025/06/19	2044	05/02/2026	11.56 Call	Bond Future	2896.0500	2.8961	2859.4600	2.8595	1.263	0.0000
2025/06/19	2044	05/02/2026	11.56 Put	Bond Future	2962.4500	2.9625	2984.8400	2.9848	0.756	0.0000
2025/06/19	2044	07/05/2026		Bond Future	11.7012	80.5515	11.7110	80.4916	0.084	0.0000
2025/06/19	2044	07/05/2026	11.80 Call	Bond Future	3866.5400	3.8665	3828.2400	3.8282	0.991	0.0000
2025/06/19	2044	07/05/2026	11.80 Put	Bond Future	3266.8200	3.2668	3288.4300	3.2884	0.661	0.0000
2025/06/19	2044	06/08/2026		Bond Future	11.8467	77.6393	11.8568	77.5786	0.086	0.0000
2025/06/19	2044	06/08/2026	12.42 Call	Bond Future	5972.5600	5.9726	5928.3700	5.9284	0.740	0.0000
2025/06/19	2044	06/08/2026	12.42 Put	Bond Future	2662.8200	2.6628	2679.3300	2.6793	0.620	0.0000
2025/06/19	2046	07/08/2025		Bond Future	120.1257	120.1257	120.1335	120.1335	0.007	0.0000
2025/06/19	2046	07/08/2025	118.69 Call	Bond Future	1435.7000	1.4357	1443.5200	1.4435	0.545	0.0000
2025/06/19	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2046	06/11/2025		Bond Future	120.1534	120.1534	120.1615	120.1615	0.007	0.0000
2025/06/19	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2046	06/11/2025	125.41 Put	Bond Future	5256.5900	5.2566	5248.4800	5.2485	0.154	0.0000
2025/06/19	2046	05/02/2026		Bond Future	122.4344	122.4344	122.4431	122.4431	0.007	0.0000
2025/06/19	2046	05/02/2026	121.65 Call	Bond Future	784.4100	0.7844	793.0500	0.7931	1.101	0.0000
2025/06/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2046	07/05/2026		Bond Future	122.4382	122.4382	122.4475	122.4475	0.008	0.0000
2025/06/19	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2046	07/05/2026	124.95 Put	Bond Future	2511.8200	2.5118	2502.4600	2.5025	0.373	0.0000
2025/06/19	2046	06/08/2026		Bond Future	124.7084	124.7084	124.7183	124.7183	0.008	0.0000
2025/06/19	2046	06/08/2026	122.38 Call	Bond Future	2328.3700	2.3284	2338.3000	2.3383	0.426	0.0000
2025/06/19	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2050	07/08/2025		Bond Future	118.6468	118.6468	119.0477	119.0477	0.338	0.0000
2025/06/19	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2050	07/08/2025	119.89 Put	Bond Future	1243.2500	1.2433	842.2700	0.8423	32.253	0.0000
2025/06/19	2050	06/11/2025		Bond Future	120.9053	120.9053	121.3139	121.3139	0.338	0.0000
2025/06/19	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2050	06/11/2025	124.42 Put	Bond Future	3514.7100	3.5147	3106.1300	3.1061	11.625	0.0000
2025/06/19	2050	05/02/2026		Bond Future	120.7884	120.7884	121.2054	121.2054	0.345	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
2025/06/19	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2050	05/02/2026	122.82 Put	Bond Future	2031.5700	2.0316	1614.5900	1.6146	20.525	0.0000
2025/06/19	2050	07/05/2026		Bond Future	123.0567	123.0567	123.4819	123.4819	0.345	0.0000
2025/06/19	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	2050	07/05/2026	124.07 Put	Bond Future	1013.2700	1.0133	588.1100	0.5881	41.959	0.0000
2025/06/19	2050	06/08/2026		Bond Future	122.8857	122.8857	123.3196	123.3196	0.353	0.0000
2025/06/19	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	49.6200	0.0496	100.000	0.0000
2025/06/19	2050	06/08/2026	123.27 Put	Bond Future	384.3300	0.3843	0.0000	0.0000	(100.000)	0.0000
2025/06/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	AL37	07/08/2025		Index Future	1146.2210	1146.2210	1146.9000	1146.9000	0.059	0.0000
2025/06/19	AL37	06/11/2025		Index Future	1167.7600	1167.7600	1168.4530	1168.4530	0.059	0.0000
2025/06/19	AL37	05/02/2026		Index Future	1189.6600	1189.6600	1190.3670	1190.3670	0.059	0.0000
2025/06/19	AL37	07/05/2026		Index Future	1211.7420	1211.7420	1212.4660	1212.4660	0.060	0.0000
2025/06/19	AL37	06/08/2026		Index Future	1233.7320	1233.7320	1234.4730	1234.4730	0.060	0.0000
2025/06/19	AL7T	07/08/2025		Index Future	1377.8920	1377.8920	1378.0190	1378.0190	0.009	0.0000
2025/06/19	AL7T	06/11/2025		Index Future	1403.7840	1403.7840	1403.9150	1403.9150	0.009	0.0000
2025/06/19	AL7T	05/02/2026		Index Future	1430.1100	1430.1100	1430.2460	1430.2460	0.010	0.0000
2025/06/19	AL7T	07/05/2026		Index Future	1456.6560	1456.6560	1456.7980	1456.7980	0.010	0.0000
2025/06/19	AL7T	06/08/2026		Index Future	1483.0900	1483.0900	1483.2390	1483.2390	0.010	0.0000
2025/06/19	ALBI	07/08/2025		Index Future	1174.2030	1174.2030	1174.3480	1174.3480	0.012	0.0000
2025/06/19	ALBI	06/11/2025		Index Future	1196.2670	1196.2670	1196.4160	1196.4160	0.012	0.0000
2025/06/19	ALBI	05/02/2026		Index Future	1218.7020	1218.7020	1218.8550	1218.8550	0.013	0.0000
2025/06/19	ALBI	07/05/2026		Index Future	1241.3240	1241.3240	1241.4830	1241.4830	0.013	0.0000
2025/06/19	ALBI	06/08/2026		Index Future	1263.8500	1263.8500	1264.0160	1264.0160	0.013	0.0000
2025/06/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/06/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/06/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/06/19	ES33	07/08/2025		Bond Future	10.8217	85.4290	10.8203	85.4358	0.013	0.0000
2025/06/19	ES33	07/08/2025	13.56 Call	Bond Future	11624.4100	11.6244	11631.2400	11.6312	0.059	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
2025/06/19	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES33	06/11/2025		Bond Future	10.9604	83.2603	10.9589	83.2674	0.014	0.0000
2025/06/19	ES33	06/11/2025	12.01 Call	Bond Future	4610.1100	4.6101	4617.1300	4.6171	0.152	0.0000
2025/06/19	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES33	05/02/2026		Bond Future	11.1138	84.8407	11.1122	84.8481	0.015	0.0000
2025/06/19	ES33	05/02/2026	11.49 Call	Bond Future	1645.2700	1.6453	1652.5800	1.6526	0.444	0.0000
2025/06/19	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES33	07/05/2026		Bond Future	11.2761	82.6376	11.2743	82.6453	0.016	0.0000
2025/06/19	ES33	07/05/2026	11.69 Call	Bond Future	1757.0500	1.7571	1764.7100	1.7647	0.436	0.0000
2025/06/19	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES33	06/08/2026		Bond Future	11.4590	84.1673	11.4571	84.1754	0.017	0.0000
2025/06/19	ES33	06/08/2026	12.02 Call	Bond Future	2298.7000	2.2987	2306.8000	2.3068	0.352	0.0000
2025/06/19	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES42	07/08/2025		Bond Future	11.5610	80.0773	11.5698	80.0239	0.077	0.0000
2025/06/19	ES42	07/08/2025	13.79 Call	Bond Future	11805.0900	11.8051	11751.7100	11.7517	0.452	0.0000
2025/06/19	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES42	06/11/2025		Bond Future	11.6851	77.3364	11.6943	77.2821	0.079	0.0000
2025/06/19	ES42	06/11/2025	12.39 Call	Bond Future	4002.5300	4.0025	3948.1600	3.9482	1.358	0.0000
2025/06/19	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES42	05/02/2026		Bond Future	11.8148	78.8039	11.8243	78.7486	0.080	0.0000
2025/06/19	ES42	05/02/2026	11.85 Call	Bond Future	204.1600	0.2042	148.9200	0.1489	27.057	0.0000
2025/06/19	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES42	07/05/2026		Bond Future	11.9550	76.0177	11.9648	75.9617	0.082	0.0000
2025/06/19	ES42	07/05/2026	12.20 Call	Bond Future	1376.2800	1.3763	1320.2500	1.3203	4.071	0.0000
2025/06/19	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	ES42	06/08/2026		Bond Future	12.1053	77.4228	12.1154	77.3660	0.084	0.0000
2025/06/19	ES42	06/08/2026	12.65 Call	Bond Future	2948.4800	2.9485	2891.6800	2.8917	1.926	0.0000
2025/06/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	GOVI	07/08/2025		GOVI	1156.0020	1156.0020	1156.2050	1156.2050	0.018	0.0000
2025/06/19	GOVI	07/08/2025	1,011.00 Call	GOVI	1450020.0000	145.0020	1452050.0000	145.2050	0.140	0.0000
2025/06/19	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	GOVI	06/11/2025		GOVI	1177.7250	1177.7250	1177.9320	1177.9320	0.018	0.0000
2025/06/19	GOVI	06/11/2025	1,112.00 Call	GOVI	657250.0000	65.7250	659320.0000	65.9320	0.315	0.0000
2025/06/19	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/19	GOVI	05/02/2026		GOVI	1199.8110	1199.8110	1200.0250	1200.0250	0.018	0.0000
2025/06/19	GOVI	05/02/2026	1,150.00 Call	GOVI	498110.0000	49.8110	500250.0000	50.0250	0.430	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/06/19	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	GOVI	07/05/2026		GOVI	1222.0820	1222.0820	1222.3030	1222.3030	0.018	0.0000	0.0000
2025/06/19	GOVI	07/05/2026	1,177. Call 00	GOVI	450820.0000	45.0820	453030.0000	45.3030	0.490	0.0000	0.0000
2025/06/19	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	GOVI	06/08/2026		GOVI	1244.2600	1244.2600	1244.4880	1244.4880	0.018	0.0000	0.0000
2025/06/19	GOVI	06/08/2026	1,189. Call 00	GOVI	552600.0000	55.2600	554880.0000	55.4880	0.413	0.0000	0.0000
2025/06/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/06/19	IGOV	07/08/2025		Index Future	381.4180	381.4180	381.7530	381.7530	0.088	0.0000	0.0000
2025/06/19	IGOV	06/11/2025		Index Future	388.6780	388.6780	389.0200	389.0200	0.088	0.0000	0.0000
2025/06/19	IGOV	05/02/2026		Index Future	396.0590	396.0590	396.4080	396.4080	0.088	0.0000	0.0000
2025/06/19	IGOV	07/05/2026		Index Future	403.5000	403.5000	403.8570	403.8570	0.088	0.0000	0.0000
2025/06/19	IGOV	06/08/2026		Index Future	410.9100	410.9100	411.2750	411.2750	0.089	0.0000	0.0000
2025/06/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/06/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/06/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/06/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/06/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/06/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/06/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/06/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/06/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/06/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/06/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/06/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/06/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/06/19	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	8.2950	8.2950	91.7050	0.000	0.0000	0.0000
2025/06/19	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/06/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/06/19	R033	07/08/2025		Bond Future	9.5647	105.9591	9.5534	106.0201	0.118	0.0000
2025/06/19	R033	07/08/2025	10.33 Call	Bond Future	4195.0500	4.1951	4244.3900	4.2444	1.176	0.0000
2025/06/19	R033	07/08/2025	10.33 Put	Bond Future	158.5800	0.1586	146.8900	0.1469	7.372	0.0000
2025/06/19	R033	06/11/2025		Bond Future	9.6585	102.9067	9.6467	102.9689	0.123	0.0000
2025/06/19	R033	06/11/2025	10.33 Call	Bond Future	4090.7300	4.0907	4134.0200	4.1340	1.058	0.0000
2025/06/19	R033	06/11/2025	10.33 Put	Bond Future	639.4900	0.6395	620.5200	0.6205	2.966	0.0000
2025/06/19	R033	05/02/2026		Bond Future	9.7615	104.8356	9.7490	104.8993	0.128	0.0000
2025/06/19	R033	05/02/2026	10.49 Call	Bond Future	4655.2100	4.6552	4697.7400	4.6977	0.914	0.0000
2025/06/19	R033	05/02/2026	10.49 Put	Bond Future	1029.3600	1.0294	1008.2100	1.0082	2.055	0.0000
2025/06/19	R033	07/05/2026		Bond Future	9.8761	101.7351	9.8629	101.8002	0.134	0.0000
2025/06/19	R033	07/05/2026	10.38 Call	Bond Future	4170.3100	4.1703	4208.7500	4.2088	0.922	0.0000
2025/06/19	R033	07/05/2026	10.38 Put	Bond Future	1723.4700	1.7235	1696.7700	1.6968	1.549	0.0000
2025/06/19	R033	06/08/2026		Bond Future	10.0088	103.5952	9.9948	103.6618	0.140	0.0000
2025/06/19	R033	06/08/2026	10.25 Call	Bond Future	3589.7000	3.5897	3624.5700	3.6246	0.971	0.0000
2025/06/19	R033	06/08/2026	10.25 Put	Bond Future	2448.8200	2.4488	2417.0400	2.4170	1.298	0.0000
2025/06/19	R035	07/08/2025	10.90 Call	Bond Future	4239.8300	4.2398	4239.4900	4.2395	0.008	0.0000
2025/06/19	R035	07/08/2025	10.90 Put	Bond Future	168.2500	0.1683	161.5800	0.1616	3.964	0.0000
2025/06/19	R035	07/08/2025	10.40 Call	Bond Future	1993.2000	1.9932	1986.4100	1.9864	0.341	0.0000
2025/06/19	R035	07/08/2025	10.40 Put	Bond Future	663.0400	0.6630	649.9200	0.6499	1.979	0.0000
2025/06/19	R035	07/08/2025	11.30 Call	Bond Future	6234.7700	6.2348	6238.1900	6.2382	0.055	0.0000
2025/06/19	R035	07/08/2025	11.30 Put	Bond Future	49.5900	0.0496	46.6800	0.0467	5.868	0.0000
2025/06/19	R035	07/08/2025	10.08 Put	Bond Future	1409.2100	1.4092	1394.2600	1.3943	1.061	0.0000
2025/06/19	R035	07/08/2025	10.08 Call	Bond Future	924.6600	0.9247	916.0400	0.9160	0.932	0.0000
2025/06/19	R035	07/08/2025	10.58 Put	Bond Future	414.1700	0.4142	403.3000	0.4033	2.625	0.0000
2025/06/19	R035	07/08/2025	10.58 Call	Bond Future	2744.2600	2.7443	2739.7200	2.7397	0.165	0.0000
2025/06/19	R035	07/08/2025	11.34 Call	Bond Future	6436.4600	6.4365	6440.1400	6.4401	0.057	0.0000
2025/06/19	R035	07/08/2025	11.34 Put	Bond Future	43.7000	0.0437	41.0500	0.0411	6.064	0.0000
2025/06/19	R035	07/08/2025		Bond Future	10.1646	96.2031	10.1635	96.2094	0.011	0.0000
2025/06/19	R035	07/08/2025	12.65 Call	Bond Future	12831.5100	12.8315	12837.8100	12.8378	0.049	0.0000
2025/06/19	R035	07/08/2025	12.65 Put	Bond Future	0.2000	0.0002	0.1700	0.0002	15.000	0.0000
2025/06/19	R035	06/11/2025		Bond Future	10.2699	93.5071	10.2687	93.5137	0.011	0.0000
2025/06/19	R035	06/11/2025	11.20 Call	Bond Future	5514.9900	5.5150	5515.4300	5.5154	0.008	0.0000
2025/06/19	R035	06/11/2025	11.20 Put	Bond Future	518.8500	0.5189	512.7600	0.5128	1.174	0.0000
2025/06/19	R035	06/11/2025	10.08 Put	Bond Future	2508.4600	2.5085	2498.0100	2.4980	0.417	0.0000
2025/06/19	R035	06/11/2025	10.08 Call	Bond Future	1441.4400	1.4414	1437.5200	1.4375	0.272	0.0000
2025/06/19	R035	06/11/2025	10.58 Put	Bond Future	1290.7100	1.2907	1281.5500	1.2816	0.710	0.0000
2025/06/19	R035	06/11/2025	10.58 Call	Bond Future	2998.1400	2.9981	2995.5100	2.9955	0.088	0.0000
2025/06/19	R035	06/11/2025	11.67 Call	Bond Future	7632.9500	7.6330	7635.5300	7.6355	0.034	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/06/19	R035	06/11/2025	11.67 Put			Bond Future	250.3500	0.2504	246.4000	0.2464	1.578	0.0000
2025/06/19	R035	06/11/2025	9.91 Put			Bond Future	3084.5200	3.0845	3074.0900	3.0741	0.338	0.0000
2025/06/19	R035	06/11/2025	9.91 Call			Bond Future	1048.3300	1.0483	1044.4300	1.0444	0.372	0.0000
2025/06/19	R035	06/11/2025	10.41 Put			Bond Future	1631.7100	1.6317	1621.9200	1.6219	0.600	0.0000
2025/06/19	R035	06/11/2025	10.41 Call			Bond Future	2408.3700	2.4084	2405.1100	2.4051	0.135	0.0000
2025/06/19	R035	06/11/2025	11.43 Call			Bond Future	6539.2500	6.5393	6540.8000	6.5408	0.024	0.0000
2025/06/19	R035	06/11/2025	11.43 Put			Bond Future	364.0700	0.3641	359.0900	0.3591	1.368	0.0000
2025/06/19	R035	06/11/2025	11.95 Call			Bond Future	8923.5100	8.9235	8927.0900	8.9271	0.040	0.0000
2025/06/19	R035	06/11/2025	11.95 Put			Bond Future	161.1200	0.1611	158.1700	0.1582	1.831	0.0000
2025/06/19	R035	06/11/2025	11.45 Call			Bond Future	6629.6400	6.6296	6631.2900	6.6313	0.025	0.0000
2025/06/19	R035	06/11/2025	11.45 Put			Bond Future	352.9600	0.3530	348.0800	0.3481	1.383	0.0000
2025/06/19	R035	06/11/2025	10.95 Put			Bond Future	756.2100	0.7562	748.8300	0.7488	0.976	0.0000
2025/06/19	R035	06/11/2025	10.95 Call			Bond Future	4445.9300	4.4459	4445.0800	4.4451	0.019	0.0000
2025/06/19	R035	06/11/2025	10.44 Put			Bond Future	1566.3400	1.5663	1556.6500	1.5567	0.619	0.0000
2025/06/19	R035	06/11/2025	10.44 Call			Bond Future	2508.1900	2.5082	2505.0300	2.5050	0.126	0.0000
2025/06/19	R035	06/11/2025	10.94 Put			Bond Future	767.4200	0.7674	760.0000	0.7600	0.967	0.0000
2025/06/19	R035	06/11/2025	10.94 Call			Bond Future	4404.3400	4.4043	4403.4500	4.4035	0.020	0.0000
2025/06/19	R035	06/11/2025	11.99 Call			Bond Future	9108.3100	9.1083	9112.0200	9.1120	0.041	0.0000
2025/06/19	R035	06/11/2025	11.99 Put			Bond Future	151.3000	0.1513	148.4800	0.1485	1.864	0.0000
2025/06/19	R035	06/11/2025	10.50 Call			Bond Future	2713.6500	2.7137	2710.7000	2.7107	0.109	0.0000
2025/06/19	R035	06/11/2025	10.50 Put			Bond Future	1442.6400	1.4426	1433.1600	1.4332	0.657	0.0000
2025/06/19	R035	06/11/2025	10.15 Call			Bond Future	1624.8100	1.6248	1620.9500	1.6210	0.238	0.0000
2025/06/19	R035	06/11/2025	10.15 Put			Bond Future	2296.6200	2.2966	2286.2300	2.2862	0.452	0.0000
2025/06/19	R035	06/11/2025	9.77 Put			Bond Future	3625.3700	3.6254	3615.1400	3.6151	0.282	0.0000
2025/06/19	R035	06/11/2025	9.77 Call			Bond Future	780.9400	0.7809	777.2400	0.7772	0.474	0.0000
2025/06/19	R035	06/11/2025	11.00 Put			Bond Future	702.0300	0.7020	694.9100	0.6949	1.014	0.0000
2025/06/19	R035	06/11/2025	11.00 Call			Bond Future	4655.1300	4.6551	4654.5400	4.6545	0.013	0.0000
2025/06/19	R035	06/11/2025	10.68 Call			Bond Future	3369.4600	3.3695	3367.2800	3.3673	0.065	0.0000
2025/06/19	R035	06/11/2025	10.68 Put			Bond Future	1120.4400	1.1204	1111.7300	1.1117	0.777	0.0000
2025/06/19	R035	05/02/2026	11.17 Call			Bond Future	5289.6700	5.2897	5289.8200	5.2898	0.003	0.0000
2025/06/19	R035	05/02/2026	11.17 Put			Bond Future	1151.9500	1.1520	1145.2400	1.1452	0.582	0.0000
2025/06/19	R035	05/02/2026	10.67 Call			Bond Future	3460.0900	3.4601	3458.7300	3.4587	0.039	0.0000
2025/06/19	R035	05/02/2026	10.67 Put			Bond Future	1929.5700	1.9296	1921.3500	1.9214	0.426	0.0000
2025/06/19	R035	05/02/2026	10.17 Put			Bond Future	3144.3200	3.1443	3135.1500	3.1352	0.292	0.0000
2025/06/19	R035	05/02/2026	10.17 Call			Bond Future	1962.8400	1.9628	1960.5300	1.9605	0.118	0.0000
2025/06/19	R035	05/02/2026	11.00 Put			Bond Future	1376.5700	1.3766	1369.3200	1.3693	0.527	0.0000
2025/06/19	R035	05/02/2026	11.00 Call			Bond Future	4639.3200	4.6393	4638.9300	4.6389	0.008	0.0000
2025/06/19	R035	05/02/2026	10.44 Put			Bond Future	2425.4300	2.4254	2416.6800	2.4167	0.361	0.0000
2025/06/19	R035	05/02/2026	10.44 Call			Bond Future	2721.7300	2.7217	2719.8400	2.7198	0.069	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	
2025/06/19	R035	05/02/2026	10.94 Put	Bond Future	1464.8600	1.4649	1457.4200	1.4574	0.508	0.0000	0.0000
2025/06/19	R035	05/02/2026	10.94 Call	Bond Future	4415.9900	4.4160	4415.4100	4.4154	0.013	0.0000	0.0000
2025/06/19	R035	05/02/2026	12.44 Call	Bond Future	10567.9200	10.5679	10572.0600	10.5721	0.039	0.0000	0.0000
2025/06/19	R035	05/02/2026	12.44 Put	Bond Future	248.6800	0.2487	245.9600	0.2460	1.094	0.0000	0.0000
2025/06/19	R035	05/02/2026		Bond Future	10.3854	95.2602	10.3841	95.2670	0.012	0.0000	0.0000
2025/06/19	R035	05/02/2026	10.79 Call	Bond Future	3874.3600	3.8744	3873.3400	3.8733	0.026	0.0000	0.0000
2025/06/19	R035	05/02/2026	10.79 Put	Bond Future	1708.7300	1.7087	1700.8500	1.7009	0.461	0.0000	0.0000
2025/06/19	R035	07/05/2026		Bond Future	10.5043	92.5220	10.5029	92.5292	0.013	0.0000	0.0000
2025/06/19	R035	07/05/2026	10.86 Call	Bond Future	4049.1200	4.0491	4049.0000	4.0490	0.003	0.0000	0.0000
2025/06/19	R035	07/05/2026	10.86 Put	Bond Future	2187.4400	2.1874	2180.1000	2.1801	0.336	0.0000	0.0000
2025/06/19	R035	06/08/2026		Bond Future	10.6403	94.2146	10.6388	94.2222	0.014	0.0000	0.0000
2025/06/19	R035	06/08/2026	11.06 Call	Bond Future	4617.2500	4.6173	4617.9200	4.6179	0.015	0.0000	0.0000
2025/06/19	R035	06/08/2026	11.06 Put	Bond Future	2483.4200	2.4834	2476.4400	2.4764	0.281	0.0000	0.0000
2025/06/19	R038	07/08/2025		Bond Future	10.7163	105.0388	10.7099	105.0826	0.059	0.0000	0.0000
2025/06/19	R038	07/08/2025	11.24 Call	Bond Future	3861.7800	3.8618	3888.8900	3.8889	0.702	0.0000	0.0000
2025/06/19	R038	07/08/2025	11.24 Put	Bond Future	343.5700	0.3436	326.9000	0.3269	4.852	0.0000	0.0000
2025/06/19	R038	06/11/2025		Bond Future	10.8307	101.5279	10.8241	101.5726	0.061	0.0000	0.0000
2025/06/19	R038	06/11/2025	11.24 Call	Bond Future	4075.0500	4.0751	4097.4400	4.0974	0.549	0.0000	0.0000
2025/06/19	R038	06/11/2025	11.24 Put	Bond Future	1366.6200	1.3666	1344.3100	1.3443	1.632	0.0000	0.0000
2025/06/19	R038	06/11/2025	12.33 Call	Bond Future	9694.0000	9.6940	9731.3100	9.7313	0.385	0.0000	0.0000
2025/06/19	R038	06/11/2025	12.33 Put	Bond Future	273.1400	0.2731	265.7500	0.2658	2.706	0.0000	0.0000
2025/06/19	R038	06/11/2025	10.98 Put	Bond Future	1955.2700	1.9553	1927.9600	1.9280	1.397	0.0000	0.0000
2025/06/19	R038	06/11/2025	10.98 Call	Bond Future	2955.7900	2.9558	2973.1800	2.9732	0.588	0.0000	0.0000
2025/06/19	R038	05/02/2026		Bond Future	10.9526	103.4308	10.9457	103.4766	0.063	0.0000	0.0000
2025/06/19	R038	05/02/2026	11.44 Call	Bond Future	4985.5200	4.9855	5009.8700	5.0099	0.488	0.0000	0.0000
2025/06/19	R038	05/02/2026	11.44 Put	Bond Future	1839.9800	1.8400	1818.5400	1.8185	1.165	0.0000	0.0000
2025/06/19	R038	07/05/2026		Bond Future	11.0835	99.8627	11.0763	99.9096	0.066	0.0000	0.0000
2025/06/19	R038	07/05/2026	11.40 Call	Bond Future	4829.3300	4.8293	4852.0300	4.8520	0.470	0.0000	0.0000
2025/06/19	R038	07/05/2026	11.40 Put	Bond Future	2815.8900	2.8159	2791.7000	2.7917	0.859	0.0000	0.0000
2025/06/19	R038	06/08/2026		Bond Future	11.2284	101.6879	11.2208	101.7359	0.068	0.0000	0.0000
2025/06/19	R038	06/08/2026	11.77 Call	Bond Future	6123.0500	6.1231	6149.0900	6.1491	0.425	0.0000	0.0000
2025/06/19	R038	06/08/2026	11.77 Put	Bond Future	2792.0900	2.7921	2770.0700	2.7701	0.789	0.0000	0.0000
2025/06/19	R053	07/08/2025		Bond Future	11.2124	107.7243	11.2265	107.6008	0.126	0.0000	0.0000
2025/06/19	R053	07/08/2025	13.17 Call	Bond Future	14894.8800	14.8949	14771.2500	14.7713	0.830	0.0000	0.0000
2025/06/19	R053	07/08/2025	13.17 Put	Bond Future	4.7100	0.0047	4.5600	0.0046	3.185	0.0000	0.0000
2025/06/19	R053	06/11/2025		Bond Future	11.3188	103.8855	11.3335	103.7598	0.129	0.0000	0.0000
2025/06/19	R053	06/11/2025	11.76 Call	Bond Future	5416.3700	5.4164	5319.7300	5.3197	1.784	0.0000	0.0000
2025/06/19	R053	06/11/2025	11.76 Put	Bond Future	1745.1700	1.7452	1774.2500	1.7743	1.666	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	
2025/06/19	R053	05/02/2026		Bond Future	11.4307	105.8327	11.4458	105.7048	0.133	0.0000	0.0000
2025/06/19	R053	05/02/2026	11.49 Call	Bond Future	4241.0800	4.2411	4163.9400	4.1639	1.819	0.0000	0.0000
2025/06/19	R053	05/02/2026	11.49 Put	Bond Future	3742.2000	3.7422	3792.9100	3.7929	1.355	0.0000	0.0000
2025/06/19	R053	07/05/2026		Bond Future	11.5489	101.9318	11.5646	101.8018	0.136	0.0000	0.0000
2025/06/19	R053	07/05/2026	11.69 Call	Bond Future	5406.9300	5.4069	5326.7700	5.3268	1.483	0.0000	0.0000
2025/06/19	R053	07/05/2026	11.69 Put	Bond Future	4250.2900	4.2503	4300.1300	4.3001	1.173	0.0000	0.0000
2025/06/19	R053	06/08/2026		Bond Future	11.6777	103.7944	11.6940	103.6624	0.139	0.0000	0.0000
2025/06/19	R053	06/08/2026	12.28 Call	Bond Future	8316.2100	8.3162	8223.4500	8.2235	1.115	0.0000	0.0000
2025/06/19	R053	06/08/2026	12.28 Put	Bond Future	3633.0600	3.6331	3672.3100	3.6723	1.080	0.0000	0.0000
2025/06/19	R186	07/08/2025		Bond Future	7.8736	104.7921	7.8509	104.8216	0.289	0.0000	0.0000
2025/06/19	R186	07/08/2025	9.68 Call	Bond Future	2304.9900	2.3050	2334.4700	2.3345	1.279	0.0000	0.0000
2025/06/19	R186	07/08/2025	9.68 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/06/19	R186	07/08/2025	10.25 Call	Bond Future	3017.3200	3.0173	3046.8100	3.0468	0.977	0.0000	0.0000
2025/06/19	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R186	07/08/2025	9.22 Put	Bond Future	0.1700	0.0002	0.1300	0.0001	23.529	0.0000	0.0000
2025/06/19	R186	07/08/2025	9.22 Call	Bond Future	1725.0700	1.7251	1754.5200	1.7545	1.707	0.0000	0.0000
2025/06/19	R186	06/11/2025		Bond Future	7.9322	106.7613	7.9039	106.7914	0.357	0.0000	0.0000
2025/06/19	R186	06/11/2025	8.13 Call	Bond Future	367.0500	0.3671	385.6100	0.3856	5.057	0.0000	0.0000
2025/06/19	R186	06/11/2025	8.13 Put	Bond Future	156.6900	0.1567	145.1100	0.1451	7.390	0.0000	0.0000
2025/06/19	R186	05/02/2026		Bond Future	8.0377	103.4575	8.0005	103.4884	0.463	0.0000	0.0000
2025/06/19	R186	05/02/2026	8.43 Call	Bond Future	496.1000	0.4961	516.2900	0.5163	4.070	0.0000	0.0000
2025/06/19	R186	05/02/2026	8.43 Put	Bond Future	171.0200	0.1710	160.3000	0.1603	6.268	0.0000	0.0000
2025/06/19	R186	07/05/2026		Bond Future	8.2745	105.3755	8.2210	105.4072	0.648	0.0000	0.0000
2025/06/19	R186	07/05/2026	8.69 Call	Bond Future	421.2300	0.4212	441.3200	0.4413	4.769	0.0000	0.0000
2025/06/19	R186	07/05/2026	8.69 Put	Bond Future	175.7500	0.1758	164.1000	0.1641	6.629	0.0000	0.0000
2025/06/19	R186	06/08/2026		Bond Future	8.8840	101.9978	8.7919	102.0305	1.036	0.0000	0.0000
2025/06/19	R186	06/08/2026	8.57 Call	Bond Future	130.0900	0.1301	143.5100	0.1435	10.316	0.0000	0.0000
2025/06/19	R186	06/08/2026	8.57 Put	Bond Future	241.5900	0.2416	222.3400	0.2223	7.968	0.0000	0.0000
2025/06/19	R202	07/08/2025		Bond Future	268.5129	268.5129	269.1052	269.1052	0.221	0.0000	0.0000
2025/06/19	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R202	07/08/2025	271.60 Put	Bond Future	3087.1500	3.0872	2494.8400	2.4948	19.186	0.0000	0.0000
2025/06/19	R202	06/11/2025		Bond Future	273.6241	273.6241	274.2279	274.2279	0.221	0.0000	0.0000
2025/06/19	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R202	06/11/2025	275.64 Put	Bond Future	2015.8900	2.0159	1412.1200	1.4121	29.951	0.0000	0.0000
2025/06/19	R202	05/02/2026		Bond Future	273.4841	273.4841	274.1003	274.1003	0.225	0.0000	0.0000
2025/06/19	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R202	05/02/2026	277.82 Put	Bond Future	4335.9200	4.3359	3719.6800	3.7197	14.212	0.0000	0.0000
2025/06/19	R202	07/05/2026		Bond Future	278.6202	278.6202	279.2487	279.2487	0.226	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/06/19	R202	07/05/2026	277.55 Call	Bond Future	1070.1600	1.0702	1698.7100	1.6987	58.734	0.0000	0.0000
2025/06/19	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R202	06/08/2026		Bond Future	278.3618	278.3618	279.0043	279.0043	0.231	0.0000	0.0000
2025/06/19	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	144.3000	0.1443	100.000	0.0000	0.0000
2025/06/19	R202	06/08/2026	278.86 Put	Bond Future	498.1600	0.4982	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/19	R209	07/08/2025		Bond Future	10.4235	75.8237	10.4224	75.8293	0.010	0.0000	0.0000
2025/06/19	R209	07/08/2025	12.68 Call	Bond Future	10545.7000	10.5457	10551.3000	10.5513	0.053	0.0000	0.0000
2025/06/19	R209	07/08/2025	12.68 Put	Bond Future	0.3000	0.0003	0.2600	0.0003	13.333	0.0000	0.0000
2025/06/19	R209	06/11/2025		Bond Future	10.5235	74.0963	10.5224	74.1021	0.011	0.0000	0.0000
2025/06/19	R209	06/11/2025	11.27 Call	Bond Future	4296.9800	4.2970	4296.3800	4.2964	0.014	0.0000	0.0000
2025/06/19	R209	06/11/2025	11.27 Put	Bond Future	629.9100	0.6299	623.5100	0.6235	1.016	0.0000	0.0000
2025/06/19	R209	05/02/2026		Bond Future	10.6304	75.4853	10.6292	75.4913	0.011	0.0000	0.0000
2025/06/19	R209	05/02/2026	10.93 Call	Bond Future	3217.1300	3.2171	3215.7800	3.2158	0.042	0.0000	0.0000
2025/06/19	R209	05/02/2026	10.93 Put	Bond Future	1743.6800	1.7437	1736.3000	1.7363	0.423	0.0000	0.0000
2025/06/19	R209	07/05/2026		Bond Future	10.7455	73.7331	10.7442	73.7394	0.012	0.0000	0.0000
2025/06/19	R209	07/05/2026	11.07 Call	Bond Future	3712.2500	3.7123	3711.7700	3.7118	0.013	0.0000	0.0000
2025/06/19	R209	07/05/2026	11.07 Put	Bond Future	2149.0500	2.1491	2142.2100	2.1422	0.318	0.0000	0.0000
2025/06/19	R209	06/08/2026		Bond Future	10.8738	75.0818	10.8724	75.0885	0.013	0.0000	0.0000
2025/06/19	R209	06/08/2026	11.39 Call	Bond Future	4573.7600	4.5738	4574.3400	4.5743	0.013	0.0000	0.0000
2025/06/19	R209	06/08/2026	11.39 Put	Bond Future	2158.5000	2.1585	2152.3400	2.1523	0.285	0.0000	0.0000
2025/06/19	R210	07/08/2025		Bond Future	249.4070	249.4070	249.1924	249.1924	0.086	0.0000	0.0000
2025/06/19	R210	07/08/2025	248.44 Call	Bond Future	967.0200	0.9670	752.3900	0.7524	22.195	0.0000	0.0000
2025/06/19	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R210	06/11/2025		Bond Future	250.7302	250.7302	250.5118	250.5118	0.087	0.0000	0.0000
2025/06/19	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R210	06/11/2025	252.14 Put	Bond Future	1409.8500	1.4099	1628.2000	1.6282	15.487	0.0000	0.0000
2025/06/19	R210	05/02/2026		Bond Future	255.4905	255.4905	255.2685	255.2685	0.087	0.0000	0.0000
2025/06/19	R210	05/02/2026	253.10 Call	Bond Future	2390.5000	2.3905	2168.5000	2.1685	9.287	0.0000	0.0000
2025/06/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R210	07/05/2026		Bond Future	256.8091	256.8091	256.5842	256.5842	0.088	0.0000	0.0000
2025/06/19	R210	07/05/2026	255.40 Call	Bond Future	1409.1400	1.4091	1184.2000	1.1842	15.963	0.0000	0.0000
2025/06/19	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R210	06/08/2026		Bond Future	261.5725	261.5725	261.3442	261.3442	0.087	0.0000	0.0000
2025/06/19	R210	06/08/2026	259.84 Call	Bond Future	1732.4600	1.7325	1504.1900	1.5042	13.176	0.0000	0.0000
2025/06/19	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	R213	07/08/2025		Bond Future	9.0316	94.4120	9.0102	94.4991	0.237	0.0000	0.0000
2025/06/19	R213	07/08/2025	11.66 Call	Bond Future	9944.9400	9.9449	10032.0500	10.0321	0.876	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	
2025/06/19	R213	07/08/2025	11.66 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/06/19	R213	06/11/2025		Bond Future	9.1156	92.6339	9.0928	92.7227	0.249	0.0000	0.0000
2025/06/19	R213	06/11/2025	10.05 Call	Bond Future	3873.8100	3.8738	3945.8900	3.9459	1.861	0.0000	0.0000
2025/06/19	R213	06/11/2025	10.05 Put	Bond Future	309.5700	0.3096	292.7700	0.2928	5.427	0.0000	0.0000
2025/06/19	R213	05/02/2026		Bond Future	9.2119	94.3706	9.1878	94.4614	0.262	0.0000	0.0000
2025/06/19	R213	05/02/2026	9.89 Call	Bond Future	3291.0600	3.2911	3353.6600	3.3537	1.902	0.0000	0.0000
2025/06/19	R213	05/02/2026	9.89 Put	Bond Future	790.6200	0.7906	762.4800	0.7625	3.559	0.0000	0.0000
2025/06/19	R213	07/05/2026		Bond Future	9.3151	92.5680	9.2894	92.6606	0.276	0.0000	0.0000
2025/06/19	R213	07/05/2026	9.80 Call	Bond Future	2922.2700	2.9223	2979.8500	2.9799	1.970	0.0000	0.0000
2025/06/19	R213	07/05/2026	9.80 Put	Bond Future	1199.0400	1.1990	1163.9800	1.1640	2.924	0.0000	0.0000
2025/06/19	R213	06/08/2026		Bond Future	9.4420	94.2625	9.4144	94.3571	0.292	0.0000	0.0000
2025/06/19	R213	06/08/2026	9.69 Call	Bond Future	2560.5400	2.5605	2612.7400	2.6127	2.039	0.0000	0.0000
2025/06/19	R213	06/08/2026	9.69 Put	Bond Future	1714.2300	1.7142	1671.7800	1.6718	2.476	0.0000	0.0000
2025/06/19	R214	07/08/2025		Bond Future	10.9895	69.7921	10.9986	69.7421	0.083	0.0000	0.0000
2025/06/19	R214	07/08/2025	12.97 Call	Bond Future	9706.9400	9.7069	9656.8300	9.6568	0.516	0.0000	0.0000
2025/06/19	R214	07/08/2025	12.97 Put	Bond Future	1.8800	0.0019	1.7700	0.0018	5.851	0.0000	0.0000
2025/06/19	R214	06/11/2025		Bond Future	11.0927	67.8051	11.1021	67.7543	0.084	0.0000	0.0000
2025/06/19	R214	06/11/2025	11.64 Call	Bond Future	3748.7600	3.7488	3705.7500	3.7058	1.147	0.0000	0.0000
2025/06/19	R214	06/11/2025	11.64 Put	Bond Future	876.0400	0.8760	883.8100	0.8838	0.887	0.0000	0.0000
2025/06/19	R214	05/02/2026		Bond Future	11.2034	69.0763	11.2131	69.0246	0.086	0.0000	0.0000
2025/06/19	R214	05/02/2026	11.26 Call	Bond Future	2646.0600	2.6461	2613.0200	2.6130	1.249	0.0000	0.0000
2025/06/19	R214	05/02/2026	11.26 Put	Bond Future	2344.9300	2.3449	2363.5600	2.3636	0.794	0.0000	0.0000
2025/06/19	R214	07/05/2026		Bond Future	11.3151	67.0579	11.3251	67.0056	0.088	0.0000	0.0000
2025/06/19	R214	07/05/2026	11.53 Call	Bond Future	3614.6700	3.6147	3579.6800	3.5797	0.968	0.0000	0.0000
2025/06/19	R214	07/05/2026	11.53 Put	Bond Future	2500.1800	2.5002	2517.5800	2.5176	0.696	0.0000	0.0000
2025/06/19	R214	06/08/2026		Bond Future	11.4390	68.2847	11.4493	68.2316	0.090	0.0000	0.0000
2025/06/19	R214	06/08/2026	11.97 Call	Bond Future	4948.6900	4.9487	4910.4800	4.9105	0.772	0.0000	0.0000
2025/06/19	R214	06/08/2026	11.97 Put	Bond Future	2289.7800	2.2898	2304.7500	2.3048	0.654	0.0000	0.0000
2025/06/19	R248	07/08/2025		Bond Future	11.3188	83.1119	11.3329	83.0180	0.125	0.0000	0.0000
2025/06/19	R248	07/08/2025	13.21 Call	Bond Future	11082.7800	11.0828	10988.7600	10.9888	0.848	0.0000	0.0000
2025/06/19	R248	07/08/2025	13.21 Put	Bond Future	4.8900	0.0049	4.7500	0.0048	2.863	0.0000	0.0000
2025/06/19	R248	06/11/2025		Bond Future	11.4295	80.2334	11.4441	80.1378	0.128	0.0000	0.0000
2025/06/19	R248	06/11/2025	11.74 Call	Bond Future	3550.9900	3.5510	3481.6300	3.4816	1.953	0.0000	0.0000
2025/06/19	R248	06/11/2025	11.74 Put	Bond Future	1559.8000	1.5598	1586.0300	1.5860	1.682	0.0000	0.0000
2025/06/19	R248	05/02/2026		Bond Future	11.5480	81.7375	11.5632	81.6403	0.131	0.0000	0.0000
2025/06/19	R248	05/02/2026	11.46 Call	Bond Future	2791.7700	2.7918	2737.8800	2.7379	1.930	0.0000	0.0000
2025/06/19	R248	05/02/2026	11.46 Put	Bond Future	3361.8300	3.3618	3405.1400	3.4051	1.288	0.0000	0.0000
2025/06/19	R248	07/05/2026		Bond Future	11.6674	78.8117	11.6830	78.7129	0.134	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
2025/06/19	R248	07/05/2026	11.72 Call	Bond Future	3794.3700	3.7944	3735.8800	3.7359	1.541	0.0000	0.0000
2025/06/19	R248	07/05/2026	11.72 Put	Bond Future	3462.9500	3.4630	3503.2400	3.5032	1.163	0.0000	0.0000
2025/06/19	R248	06/08/2026		Bond Future	11.7993	80.2530	11.8155	80.1526	0.137	0.0000	0.0000
2025/06/19	R248	06/08/2026	12.37 Call	Bond Future	6213.5000	6.2135	6143.5500	6.1436	1.126	0.0000	0.0000
2025/06/19	R248	06/08/2026	12.37 Put	Bond Future	2809.7600	2.8098	2840.1300	2.8401	1.081	0.0000	0.0000
2025/06/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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