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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/06/2025 TO 20/06/2025

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
2025/06/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/20	2029	07/08/2025		Bond Future	138.5285	138.5285	138.6578	0.093	0.0000	0.0000
2025/06/20	2029	07/08/2025	137.41 Call	Bond Future	1118.4700	1.1185	1247.8100	11.564	0.0000	0.0000
2025/06/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2029	06/11/2025		Bond Future	139.7280	139.7280	139.8736	0.104	0.0000	0.0000
2025/06/20	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	83.5500	100.000	0.0000	0.0000
2025/06/20	2029	06/11/2025	139.79 Put	Bond Future	62.0400	0.0620	0.0000	(100.000)	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	
2025/06/20	2029	05/02/2026		Bond Future		142.3813	142.3813	142.5509	142.5509	0.119	0.0000	0.0000
2025/06/20	2029	05/02/2026	140.11 Call	Bond Future		2271.2500	2.2713	2440.8700	2.4409	7.468	0.0000	0.0000
2025/06/20	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2029	07/05/2026		Bond Future		143.5953	143.5953	143.7739	143.7739	0.124	0.0000	0.0000
2025/06/20	2029	07/05/2026	141.82 Call	Bond Future		1775.3200	1.7753	1953.9400	1.9539	10.061	0.0000	0.0000
2025/06/20	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2029	06/08/2026		Bond Future		146.2599	146.2599	146.4587	146.4587	0.136	0.0000	0.0000
2025/06/20	2029	06/08/2026	144.10 Call	Bond Future		2159.8500	2.1599	2358.7400	2.3587	9.209	0.0000	0.0000
2025/06/20	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2030	07/08/2025	8.72 Put	Bond Future		535.8500	0.5359	441.3700	0.4414	17.632	0.0000	0.0000
2025/06/20	2030	07/08/2025	8.72 Call	Bond Future		806.5200	0.8065	938.0400	0.9380	16.307	0.0000	0.0000
2025/06/20	2030	07/08/2025	9.22 Put	Bond Future		116.2100	0.1162	90.9500	0.0910	21.737	0.0000	0.0000
2025/06/20	2030	07/08/2025	9.22 Call	Bond Future		2155.6000	2.1556	2356.3400	2.3563	9.312	0.0000	0.0000
2025/06/20	2030	07/08/2025	9.81 Call	Bond Future		4089.7200	4.0897	4312.4500	4.3125	5.446	0.0000	0.0000
2025/06/20	2030	07/08/2025	9.81 Put	Bond Future		13.7200	0.0137	10.4500	0.0105	23.834	0.0000	0.0000
2025/06/20	2030	07/08/2025	12.12 Call	Bond Future		11552.9500	11.5530	11778.9500	11.7790	1.956	0.0000	0.0000
2025/06/20	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2030	07/08/2025	10.48 Put	Bond Future		0.9800	0.0010	0.7500	0.0008	23.469	0.0000	0.0000
2025/06/20	2030	07/08/2025	10.48 Call	Bond Future		6325.3900	6.3254	6551.1600	6.5512	3.569	0.0000	0.0000
2025/06/20	2030	07/08/2025		Bond Future		8.6445	97.9087	8.5816	98.1347	0.727	0.0000	0.0000
2025/06/20	2030	07/08/2025	11.11 Call	Bond Future		8378.1400	8.3781	8604.1300	8.6041	2.697	0.0000	0.0000
2025/06/20	2030	07/08/2025	11.11 Put	Bond Future		0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/06/20	2030	06/11/2025		Bond Future		8.7119	99.7485	8.6417	99.9886	0.805	0.0000	0.0000
2025/06/20	2030	06/11/2025	9.54 Call	Bond Future		3050.8300	3.0508	3250.4500	3.2505	6.543	0.0000	0.0000
2025/06/20	2030	06/11/2025	9.54 Put	Bond Future		269.4800	0.2695	228.9600	0.2290	15.036	0.0000	0.0000
2025/06/20	2030	06/11/2025	8.72 Put	Bond Future		1054.8700	1.0549	937.5400	0.9375	11.123	0.0000	0.0000
2025/06/20	2030	06/11/2025	8.72 Call	Bond Future		1082.6300	1.0826	1205.4400	1.2054	11.344	0.0000	0.0000
2025/06/20	2030	06/11/2025	9.22 Put	Bond Future		471.9900	0.4720	406.9500	0.4070	13.780	0.0000	0.0000
2025/06/20	2030	06/11/2025	9.22 Call	Bond Future		2190.2700	2.1903	2365.3700	2.3654	7.994	0.0000	0.0000
2025/06/20	2030	06/11/2025	10.08 Call	Bond Future		4642.9500	4.6430	4865.6000	4.8656	4.795	0.0000	0.0000
2025/06/20	2030	06/11/2025	10.08 Put	Bond Future		100.3200	0.1003	82.8300	0.0828	17.434	0.0000	0.0000
2025/06/20	2030	05/02/2026		Bond Future		8.7914	97.6106	8.7113	97.8705	0.911	0.0000	0.0000
2025/06/20	2030	05/02/2026	9.49 Call	Bond Future		2843.3600	2.8434	3037.1000	3.0371	6.814	0.0000	0.0000
2025/06/20	2030	05/02/2026	9.49 Put	Bond Future		611.5900	0.6116	545.4500	0.5455	10.814	0.0000	0.0000
2025/06/20	2030	07/05/2026		Bond Future		8.8973	99.4201	8.8096	99.6888	0.985	0.0000	0.0000
2025/06/20	2030	07/05/2026	9.39 Call	Bond Future		2453.5300	2.4535	2629.9100	2.6299	7.189	0.0000	0.0000
2025/06/20	2030	07/05/2026	9.39 Put	Bond Future		960.9000	0.9609	868.6600	0.8687	9.599	0.0000	0.0000
2025/06/20	2030	06/08/2026		Bond Future		9.0355	97.2307	8.9362	97.5161	1.100	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	
2025/06/20	2030	06/08/2026	9.22 Call	Bond Future	1977.0600	1.9771	2142.0100	2.1420	8.343	0.0000	0.0000
2025/06/20	2030	06/08/2026	9.22 Put	Bond Future	1450.0200	1.4500	1329.6300	1.3296	8.303	0.0000	0.0000
2025/06/20	2032	07/08/2025	9.40 Put	Bond Future	849.2400	0.8492	745.2400	0.7452	12.246	0.0000	0.0000
2025/06/20	2032	07/08/2025	9.40 Call	Bond Future	1126.8100	1.1268	1268.4600	1.2685	12.571	0.0000	0.0000
2025/06/20	2032	07/08/2025	9.90 Put	Bond Future	246.6900	0.2467	213.9800	0.2140	13.260	0.0000	0.0000
2025/06/20	2032	07/08/2025	9.90 Call	Bond Future	2830.1100	2.8301	3043.0500	3.0431	7.524	0.0000	0.0000
2025/06/20	2032	07/08/2025	10.59 Call	Bond Future	5685.2600	5.6853	5926.9500	5.9270	4.251	0.0000	0.0000
2025/06/20	2032	07/08/2025	10.59 Put	Bond Future	35.0100	0.0350	31.0500	0.0311	11.311	0.0000	0.0000
2025/06/20	2032	07/08/2025		Bond Future	9.3409	97.6969	9.2887	97.9426	0.559	0.0000	0.0000
2025/06/20	2032	07/08/2025	12.01 Call	Bond Future	11565.6400	11.5656	11811.2900	11.8113	2.124	0.0000	0.0000
2025/06/20	2032	07/08/2025	12.01 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2025/06/20	2032	06/11/2025		Bond Future	9.4296	95.3719	9.3726	95.6319	0.605	0.0000	0.0000
2025/06/20	2032	06/11/2025	10.42 Call	Bond Future	4719.3900	4.7194	4941.0400	4.9410	4.697	0.0000	0.0000
2025/06/20	2032	06/11/2025	10.42 Put	Bond Future	343.3500	0.3434	305.0300	0.3050	11.161	0.0000	0.0000
2025/06/20	2032	06/11/2025	9.40 Put	Bond Future	1618.4200	1.6184	1487.2200	1.4872	8.107	0.0000	0.0000
2025/06/20	2032	06/11/2025	9.40 Call	Bond Future	1483.6200	1.4836	1612.3900	1.6124	8.679	0.0000	0.0000
2025/06/20	2032	06/11/2025	9.90 Put	Bond Future	785.4000	0.7854	708.5400	0.7085	9.786	0.0000	0.0000
2025/06/20	2032	06/11/2025	9.90 Call	Bond Future	2896.3900	2.8964	3079.5000	3.0795	6.322	0.0000	0.0000
2025/06/20	2032	06/11/2025	10.89 Call	Bond Future	6519.2600	6.5193	6760.2300	6.7602	3.696	0.0000	0.0000
2025/06/20	2032	06/11/2025	10.89 Put	Bond Future	155.8400	0.1558	136.8400	0.1368	12.192	0.0000	0.0000
2025/06/20	2032	05/02/2026		Bond Future	9.5281	97.1599	9.4646	97.4395	0.666	0.0000	0.0000
2025/06/20	2032	05/02/2026	10.16 Call	Bond Future	3736.7700	3.7368	3936.3500	3.9364	5.341	0.0000	0.0000
2025/06/20	2032	05/02/2026	10.16 Put	Bond Future	1007.2600	1.0073	927.3300	0.9273	7.935	0.0000	0.0000
2025/06/20	2032	07/05/2026		Bond Future	9.6387	94.8012	9.5708	95.0897	0.704	0.0000	0.0000
2025/06/20	2032	07/05/2026	10.14 Call	Bond Future	3533.1400	3.5331	3723.6200	3.7236	5.391	0.0000	0.0000
2025/06/20	2032	07/05/2026	10.14 Put	Bond Future	1435.4800	1.4355	1337.3800	1.3374	6.834	0.0000	0.0000
2025/06/20	2032	06/08/2026		Bond Future	9.7694	96.5354	9.6949	96.8406	0.764	0.0000	0.0000
2025/06/20	2032	06/08/2026	10.12 Call	Bond Future	3342.1300	3.3421	3528.9600	3.5290	5.590	0.0000	0.0000
2025/06/20	2032	06/08/2026	10.12 Put	Bond Future	1924.1200	1.9241	1805.7400	1.8057	6.152	0.0000	0.0000
2025/06/20	2033	07/08/2025		Bond Future	130.5541	130.5541	130.2921	130.2921	0.201	0.0000	0.0000
2025/06/20	2033	07/08/2025	128.65 Call	Bond Future	1904.1300	1.9041	1642.1400	1.6421	13.759	0.0000	0.0000
2025/06/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2033	06/11/2025		Bond Future	131.5008	131.5008	131.2468	131.2468	0.193	0.0000	0.0000
2025/06/20	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2033	06/11/2025	133.14 Put	Bond Future	1639.1700	1.6392	1893.1700	1.8932	15.496	0.0000	0.0000
2025/06/20	2033	05/02/2026		Bond Future	133.9980	133.9980	133.7591	133.7591	0.178	0.0000	0.0000
2025/06/20	2033	05/02/2026	132.88 Call	Bond Future	1117.9800	1.1180	879.0500	0.8791	21.372	0.0000	0.0000
2025/06/20	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
2025/06/20	2033	07/05/2026		Bond Future	134.9525	134.9525	134.7145	134.7145	0.176	0.0000
2025/06/20	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/20	2033	07/05/2026	135.16 Put	Bond Future	207.5100	0.2075	445.4800	0.4455	114.679	0.0000
2025/06/20	2033	06/08/2026		Bond Future	137.4568	137.4568	137.2303	137.2303	0.165	0.0000
2025/06/20	2033	06/08/2026	134.25 Call	Bond Future	3206.7800	3.2068	2980.2600	2.9803	7.064	0.0000
2025/06/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/20	2037	07/08/2025	10.50 Put	Bond Future	1782.2600	1.7823	1548.8000	1.5488	13.099	0.0000
2025/06/20	2037	07/08/2025	10.50 Call	Bond Future	742.7200	0.7427	876.8100	0.8768	18.054	0.0000
2025/06/20	2037	07/08/2025	11.00 Put	Bond Future	540.8500	0.5409	439.0400	0.4390	18.824	0.0000
2025/06/20	2037	07/08/2025	11.00 Call	Bond Future	2415.4900	2.4155	2681.2300	2.6812	11.001	0.0000
2025/06/20	2037	07/08/2025	11.83 Call	Bond Future	6460.4900	6.4605	6816.6200	6.8166	5.512	0.0000
2025/06/20	2037	07/08/2025	11.83 Put	Bond Future	41.8600	0.0419	30.4400	0.0304	27.281	0.0000
2025/06/20	2037	07/08/2025	11.45 Call	Bond Future	4527.6500	4.5277	4860.9800	4.8610	7.362	0.0000
2025/06/20	2037	07/08/2025	11.45 Put	Bond Future	145.4600	0.1455	111.2400	0.1112	23.525	0.0000
2025/06/20	2037	07/08/2025	12.17 Call	Bond Future	8193.2100	8.1932	8556.8600	8.5569	4.438	0.0000
2025/06/20	2037	07/08/2025	12.17 Put	Bond Future	12.8300	0.0128	8.9300	0.0089	30.398	0.0000
2025/06/20	2037	07/08/2025	11.42 Call	Bond Future	4377.9200	4.3779	4708.4200	4.7084	7.549	0.0000
2025/06/20	2037	07/08/2025	11.42 Put	Bond Future	159.6200	0.1596	122.5700	0.1226	23.211	0.0000
2025/06/20	2037	07/08/2025	10.55 Put	Bond Future	1605.6000	1.6056	1386.3100	1.3863	13.658	0.0000
2025/06/20	2037	07/08/2025	10.55 Call	Bond Future	863.7400	0.8637	1012.0000	1.0120	17.165	0.0000
2025/06/20	2037	07/08/2025	10.64 Put	Bond Future	1319.0600	1.3191	1125.4400	1.1254	14.679	0.0000
2025/06/20	2037	07/08/2025	10.64 Call	Bond Future	1109.4700	1.1095	1283.4000	1.2834	15.677	0.0000
2025/06/20	2037	07/08/2025	11.82 Call	Bond Future	6409.2700	6.4093	6765.0400	6.7650	5.551	0.0000
2025/06/20	2037	07/08/2025	11.82 Put	Bond Future	43.3100	0.0433	31.5300	0.0315	27.199	0.0000
2025/06/20	2037	07/08/2025	11.07 Call	Bond Future	2718.4600	2.7185	2998.4400	2.9984	10.299	0.0000
2025/06/20	2037	07/08/2025	11.07 Put	Bond Future	446.7300	0.4467	359.1600	0.3592	19.602	0.0000
2025/06/20	2037	07/08/2025	10.34 Put	Bond Future	2432.5300	2.4325	2156.2900	2.1563	11.356	0.0000
2025/06/20	2037	07/08/2025	10.34 Call	Bond Future	430.8300	0.4308	522.1400	0.5221	21.194	0.0000
2025/06/20	2037	07/08/2025		Bond Future	10.6757	86.0743	10.6132	86.4419	0.585	0.0000
2025/06/20	2037	07/08/2025	13.01 Call	Bond Future	12302.0700	12.3021	12669.5100	12.6695	2.987	0.0000
2025/06/20	2037	07/08/2025	13.01 Put	Bond Future	0.2800	0.0003	0.1700	0.0002	39.286	0.0000
2025/06/20	2037	06/11/2025		Bond Future	10.7837	87.6917	10.7173	88.0749	0.615	0.0000
2025/06/20	2037	06/11/2025	11.63 Call	Bond Future	5294.8000	5.2948	5603.6900	5.6037	5.834	0.0000
2025/06/20	2037	06/11/2025	11.63 Put	Bond Future	609.8500	0.6099	535.5100	0.5355	12.190	0.0000
2025/06/20	2037	06/11/2025	10.50 Put	Bond Future	2897.1400	2.8971	2655.8700	2.6559	8.328	0.0000
2025/06/20	2037	06/11/2025	10.50 Call	Bond Future	1242.2800	1.2423	1384.2400	1.3842	11.427	0.0000
2025/06/20	2037	06/11/2025	11.00 Put	Bond Future	1508.8600	1.5089	1353.9500	1.3540	10.267	0.0000
2025/06/20	2037	06/11/2025	11.00 Call	Bond Future	2741.4800	2.7415	2969.8000	2.9698	8.328	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	
2025/06/20	2037	06/11/2025	12.16 Call	Bond Future	7710.7700	7.7108	8057.0500	8.0571	4.491	0.0000	0.0000
2025/06/20	2037	06/11/2025	12.16 Put	Bond Future	272.9200	0.2729	235.9700	0.2360	13.539	0.0000	0.0000
2025/06/20	2037	05/02/2026	12.27 Call	Bond Future	7903.9600	7.9040	8245.9600	8.2460	4.327	0.0000	0.0000
2025/06/20	2037	05/02/2026	12.27 Put	Bond Future	648.0500	0.6481	586.2100	0.5862	9.542	0.0000	0.0000
2025/06/20	2037	05/02/2026	10.90 Put	Bond Future	2657.0400	2.6570	2457.7200	2.4577	7.502	0.0000	0.0000
2025/06/20	2037	05/02/2026	10.90 Call	Bond Future	2652.3600	2.6524	2856.8800	2.8569	7.711	0.0000	0.0000
2025/06/20	2037	05/02/2026	11.86 Call	Bond Future	6175.4900	6.1755	6489.7500	6.4898	5.089	0.0000	0.0000
2025/06/20	2037	05/02/2026	11.86 Put	Bond Future	998.6800	0.9987	909.1000	0.9091	8.970	0.0000	0.0000
2025/06/20	2037	05/02/2026	11.36 Call	Bond Future	4211.4900	4.2115	4476.7500	4.4768	6.298	0.0000	0.0000
2025/06/20	2037	05/02/2026	11.36 Put	Bond Future	1676.8400	1.6768	1538.2600	1.5383	8.264	0.0000	0.0000
2025/06/20	2037	05/02/2026	10.65 Put	Bond Future	3376.5500	3.3766	3142.2500	3.1423	6.939	0.0000	0.0000
2025/06/20	2037	05/02/2026	10.65 Call	Bond Future	1946.3100	1.9463	2115.8500	2.1159	8.711	0.0000	0.0000
2025/06/20	2037	05/02/2026	12.73 Call	Bond Future	9898.3600	9.8984	10261.9300	10.2619	3.673	0.0000	0.0000
2025/06/20	2037	05/02/2026	12.73 Put	Bond Future	399.3200	0.3993	359.0500	0.3591	10.085	0.0000	0.0000
2025/06/20	2037	05/02/2026	11.40 Put	Bond Future	1609.7200	1.6097	1475.5300	1.4755	8.336	0.0000	0.0000
2025/06/20	2037	05/02/2026	11.40 Call	Bond Future	4360.1900	4.3602	4629.8400	4.6298	6.184	0.0000	0.0000
2025/06/20	2037	05/02/2026		Bond Future	10.9008	85.0772	10.8294	85.4810	0.655	0.0000	0.0000
2025/06/20	2037	05/02/2026	11.20 Call	Bond Future	3635.8700	3.6359	3881.2900	3.8813	6.750	0.0000	0.0000
2025/06/20	2037	05/02/2026	11.20 Put	Bond Future	1972.4000	1.9724	1813.9800	1.8140	8.032	0.0000	0.0000
2025/06/20	2037	07/05/2026	12.40 Call	Bond Future	8083.2300	8.0832	8421.3800	8.4214	4.183	0.0000	0.0000
2025/06/20	2037	07/05/2026	12.40 Put	Bond Future	977.0300	0.9770	900.4800	0.9005	7.835	0.0000	0.0000
2025/06/20	2037	07/05/2026	10.95 Put	Bond Future	3323.8100	3.3238	3113.2200	3.1132	6.336	0.0000	0.0000
2025/06/20	2037	07/05/2026	10.95 Call	Bond Future	2873.7300	2.8737	3077.8400	3.0778	7.103	0.0000	0.0000
2025/06/20	2037	07/05/2026		Bond Future	11.0313	86.6538	10.9564	87.0685	0.679	0.0000	0.0000
2025/06/20	2037	07/05/2026	11.32 Call	Bond Future	4019.9900	4.0200	4266.6400	4.2666	6.136	0.0000	0.0000
2025/06/20	2037	07/05/2026	11.32 Put	Bond Future	2448.0300	2.4480	2279.9800	2.2800	6.865	0.0000	0.0000
2025/06/20	2037	06/08/2026		Bond Future	11.1792	83.9794	11.0992	84.4120	0.716	0.0000	0.0000
2025/06/20	2037	06/08/2026	11.71 Call	Bond Future	5257.8800	5.2579	5534.1000	5.5341	5.253	0.0000	0.0000
2025/06/20	2037	06/08/2026	11.71 Put	Bond Future	2465.4500	2.4655	2309.0000	2.3090	6.346	0.0000	0.0000
2025/06/20	2038	07/08/2025		Bond Future	139.2855	139.2855	139.2941	139.2941	0.006	0.0000	0.0000
2025/06/20	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2038	07/08/2025	139.56 Put	Bond Future	274.5000	0.2745	265.8600	0.2659	3.148	0.0000	0.0000
2025/06/20	2038	06/11/2025		Bond Future	141.9369	141.9369	141.9597	141.9597	0.016	0.0000	0.0000
2025/06/20	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2038	06/11/2025	143.88 Put	Bond Future	1943.1300	1.9431	1920.2700	1.9203	1.176	0.0000	0.0000
2025/06/20	2038	05/02/2026		Bond Future	142.4671	142.4671	142.5118	142.5118	0.031	0.0000	0.0000
2025/06/20	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2038	05/02/2026	143.20 Put	Bond Future	732.8600	0.7329	688.2300	0.6882	6.090	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
2025/06/20	2038	07/05/2026		Bond Future	145.1428	145.1428	145.1943	145.1943	0.035	0.0000
2025/06/20	2038	07/05/2026	144.53 Call	Bond Future	612.7500	0.6128	664.2700	0.6643	8.408	0.0000
2025/06/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2038	06/08/2026		Bond Future	145.6351	145.6351	145.7043	145.7043	0.048	0.0000
2025/06/20	2038	06/08/2026	144.72 Call	Bond Future	915.1100	0.9151	984.3100	0.9843	7.562	0.0000
2025/06/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2040	07/08/2025	10.90 Put	Bond Future	1919.4500	1.9195	1572.5300	1.5725	18.074	0.0000
2025/06/20	2040	07/08/2025	10.90 Call	Bond Future	780.2900	0.7803	993.1100	0.9931	27.274	0.0000
2025/06/20	2040	07/08/2025	11.20 Call	Bond Future	1733.3900	1.7334	2075.5800	2.0756	19.741	0.0000
2025/06/20	2040	07/08/2025	11.20 Put	Bond Future	966.5300	0.9665	748.9800	0.7490	22.508	0.0000
2025/06/20	2040	07/08/2025	11.50 Call	Bond Future	3045.2100	3.0452	3489.3500	3.4894	14.585	0.0000
2025/06/20	2040	07/08/2025	11.50 Put	Bond Future	434.3400	0.4343	318.7400	0.3187	26.615	0.0000
2025/06/20	2040	07/08/2025	12.60 Call	Bond Future	8890.7900	8.8908	9445.7500	9.4458	6.242	0.0000
2025/06/20	2040	07/08/2025	12.60 Put	Bond Future	12.2700	0.0123	7.4900	0.0075	38.957	0.0000
2025/06/20	2040	07/08/2025	10.80 Put	Bond Future	2346.4600	2.3465	1956.5400	1.9565	16.617	0.0000
2025/06/20	2040	07/08/2025	10.80 Call	Bond Future	557.7600	0.5578	727.5800	0.7276	30.447	0.0000
2025/06/20	2040	07/08/2025	11.40 Put	Bond Future	573.6600	0.5737	428.5300	0.4285	25.299	0.0000
2025/06/20	2040	07/08/2025	11.40 Call	Bond Future	2576.6000	2.5766	2991.2100	2.9912	16.091	0.0000
2025/06/20	2040	07/08/2025	12.00 Call	Bond Future	5647.4500	5.6475	6176.1000	6.1761	9.361	0.0000
2025/06/20	2040	07/08/2025	12.00 Put	Bond Future	94.7200	0.0947	63.6300	0.0636	32.823	0.0000
2025/06/20	2040	07/08/2025	11.00 Put	Bond Future	1547.8500	1.5479	1245.2000	1.2452	19.553	0.0000
2025/06/20	2040	07/08/2025	11.00 Call	Bond Future	1051.0700	1.0511	1308.1600	1.3082	24.460	0.0000
2025/06/20	2040	07/08/2025	11.70 Put	Bond Future	242.0400	0.2420	171.2900	0.1713	29.231	0.0000
2025/06/20	2040	07/08/2025	11.70 Call	Bond Future	4048.9600	4.0490	4537.9500	4.5380	12.077	0.0000
2025/06/20	2040	07/08/2025	12.40 Call	Bond Future	7818.4100	7.8184	8369.0100	8.3690	7.042	0.0000
2025/06/20	2040	07/08/2025	12.40 Put	Bond Future	24.6400	0.0246	15.5000	0.0155	37.094	0.0000
2025/06/20	2040	07/08/2025		Bond Future	11.0781	85.4698	10.9902	86.0295	0.794	0.0000
2025/06/20	2040	07/08/2025	13.29 Call	Bond Future	12448.2300	12.4482	13007.6500	13.0077	4.494	0.0000
2025/06/20	2040	07/08/2025	13.29 Put	Bond Future	0.7000	0.0007	0.3800	0.0004	45.714	0.0000
2025/06/20	2040	07/08/2025	11.10 Put	Bond Future	1231.3200	1.2313	972.3200	0.9723	21.034	0.0000
2025/06/20	2040	07/08/2025	11.10 Call	Bond Future	1369.8500	1.3699	1670.5900	1.6706	21.954	0.0000
2025/06/20	2040	06/11/2025		Bond Future	11.1905	87.0758	11.0979	87.6547	0.827	0.0000
2025/06/20	2040	06/11/2025	11.84 Call	Bond Future	4827.2300	4.8272	5266.9100	5.2669	9.108	0.0000
2025/06/20	2040	06/11/2025	11.84 Put	Bond Future	924.9800	0.9250	785.7000	0.7857	15.058	0.0000
2025/06/20	2040	05/02/2026		Bond Future	11.3116	84.1992	11.2133	84.8024	0.869	0.0000
2025/06/20	2040	05/02/2026	11.49 Call	Bond Future	3463.9700	3.4640	3814.7900	3.8148	10.128	0.0000
2025/06/20	2040	05/02/2026	11.49 Put	Bond Future	2385.1700	2.3852	2132.8300	2.1328	10.580	0.0000
2025/06/20	2040	05/02/2026	13.23 Call	Bond Future	10985.9400	10.9859	11535.3000	11.5353	5.001	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
2025/06/20	2040	05/02/2026	13.23 Put	Bond Future	393.4500	0.3935	339.6500	0.3397	13.674	0.0000
2025/06/20	2040	05/02/2026	11.82 Put	Bond Future	1703.8100	1.7038	1510.2500	1.5103	11.360	0.0000
2025/06/20	2040	05/02/2026	11.82 Call	Bond Future	4724.0900	4.7241	5133.6900	5.1337	8.670	0.0000
2025/06/20	2040	07/05/2026		Bond Future	11.4445	85.7594	11.3418	86.3771	0.897	0.0000
2025/06/20	2040	07/05/2026	11.67 Call	Bond Future	4197.1700	4.1972	4562.1300	4.5621	8.695	0.0000
2025/06/20	2040	07/05/2026	11.67 Put	Bond Future	2863.9100	2.8639	2611.1000	2.6111	8.827	0.0000
2025/06/20	2040	07/05/2026	12.22 Call	Bond Future	6278.7500	6.2788	6720.3100	6.7203	7.033	0.0000
2025/06/20	2040	07/05/2026	12.22 Put	Bond Future	1823.0800	1.8231	1646.8700	1.6469	9.666	0.0000
2025/06/20	2040	07/05/2026	11.72 Call	Bond Future	4374.0100	4.3740	4746.7700	4.7468	8.522	0.0000
2025/06/20	2040	07/05/2026	11.72 Put	Bond Future	2749.3700	2.7494	2504.3600	2.5044	8.911	0.0000
2025/06/20	2040	07/05/2026	10.70 Put	Bond Future	6121.5500	6.1216	5694.9300	5.6949	6.969	0.0000
2025/06/20	2040	07/05/2026	10.70 Call	Bond Future	1485.3900	1.4854	1676.5400	1.6765	12.869	0.0000
2025/06/20	2040	07/05/2026	12.53 Call	Bond Future	7548.9300	7.5489	8025.1100	8.0251	6.308	0.0000
2025/06/20	2040	07/05/2026	12.53 Put	Bond Future	1410.9400	1.4109	1269.3500	1.2694	10.035	0.0000
2025/06/20	2040	07/05/2026	12.03 Call	Bond Future	5529.9500	5.5300	5947.3800	5.9474	7.549	0.0000
2025/06/20	2040	07/05/2026	12.03 Put	Bond Future	2132.6200	2.1326	1932.2800	1.9323	9.394	0.0000
2025/06/20	2040	07/05/2026	11.12 Put	Bond Future	4448.8700	4.4489	4098.4000	4.0984	7.878	0.0000
2025/06/20	2040	07/05/2026	11.12 Call	Bond Future	2473.2000	2.4732	2740.5000	2.7405	10.808	0.0000
2025/06/20	2040	06/08/2026		Bond Future	11.5938	82.8177	11.4851	83.4570	0.937	0.0000
2025/06/20	2040	06/08/2026	12.19 Call	Bond Future	5921.1500	5.9212	6342.6700	6.3427	7.119	0.0000
2025/06/20	2040	06/08/2026	12.19 Put	Bond Future	2537.3500	2.5374	2319.5700	2.3196	8.583	0.0000
2025/06/20	2044	07/08/2025	12.20 Call	Bond Future	5320.3700	5.3204	5817.0200	5.8170	9.335	0.0000
2025/06/20	2044	07/08/2025	12.20 Put	Bond Future	127.5600	0.1276	88.7700	0.0888	30.409	0.0000
2025/06/20	2044	07/08/2025	11.85 Call	Bond Future	3489.4800	3.4895	3930.0300	3.9300	12.625	0.0000
2025/06/20	2044	07/08/2025	11.85 Put	Bond Future	362.0600	0.3621	267.1700	0.2672	26.208	0.0000
2025/06/20	2044	07/08/2025	11.30 Put	Bond Future	1483.0600	1.4831	1203.4700	1.2035	18.852	0.0000
2025/06/20	2044	07/08/2025	11.30 Call	Bond Future	1173.6500	1.1737	1429.5000	1.4295	21.800	0.0000
2025/06/20	2044	07/08/2025	10.63 Put	Bond Future	4916.8400	4.9168	4415.6600	4.4157	10.193	0.0000
2025/06/20	2044	07/08/2025	10.63 Call	Bond Future	78.3500	0.0784	112.6100	0.1126	43.727	0.0000
2025/06/20	2044	07/08/2025		Bond Future	11.3480	80.3661	11.2652	80.9015	0.730	0.0000
2025/06/20	2044	07/08/2025	13.34 Call	Bond Future	11330.7000	11.3307	11865.0600	11.8651	4.716	0.0000
2025/06/20	2044	07/08/2025	13.34 Put	Bond Future	2.6300	0.0026	1.5500	0.0016	41.065	0.0000
2025/06/20	2044	06/11/2025		Bond Future	11.4600	81.8761	11.3729	82.4299	0.760	0.0000
2025/06/20	2044	06/11/2025	11.88 Call	Bond Future	3905.5500	3.9056	4282.4000	4.2824	9.649	0.0000
2025/06/20	2044	06/11/2025	11.88 Put	Bond Future	1318.1900	1.3182	1141.3000	1.1413	13.419	0.0000
2025/06/20	2044	06/11/2025	12.20 Call	Bond Future	5318.3300	5.3183	5749.0100	5.7490	8.098	0.0000
2025/06/20	2044	06/11/2025	12.20 Put	Bond Future	849.4000	0.8494	726.3400	0.7263	14.488	0.0000
2025/06/20	2044	06/11/2025	12.25 Call	Bond Future	5548.6100	5.5486	5986.3600	5.9864	7.889	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
2025/06/20	2044	06/11/2025	12.25 Put	Bond Future	792.4200	0.7924	676.4300	0.6764	14.637	0.0000
2025/06/20	2044	06/11/2025	12.00 Call	Bond Future	4421.0400	4.4210	4819.8200	4.8198	9.020	0.0000
2025/06/20	2044	06/11/2025	12.00 Put	Bond Future	1119.2500	1.1193	964.2900	0.9643	13.845	0.0000
2025/06/20	2044	06/11/2025	11.75 Call	Bond Future	3371.4100	3.3714	3721.9400	3.7219	10.397	0.0000
2025/06/20	2044	06/11/2025	11.75 Put	Bond Future	1570.2700	1.5703	1367.0600	1.3671	12.941	0.0000
2025/06/20	2044	06/11/2025	11.25 Put	Bond Future	2984.0800	2.9841	2661.0200	2.6610	10.826	0.0000
2025/06/20	2044	06/11/2025	11.25 Call	Bond Future	1637.9100	1.6379	1868.5900	1.8686	14.084	0.0000
2025/06/20	2044	05/02/2026		Bond Future	11.5802	79.0273	11.4879	79.6039	0.797	0.0000
2025/06/20	2044	05/02/2026	11.56 Call	Bond Future	2859.4600	2.8595	3152.9100	3.1529	10.262	0.0000
2025/06/20	2044	05/02/2026	11.56 Put	Bond Future	2984.8400	2.9848	2701.6700	2.7017	9.487	0.0000
2025/06/20	2044	07/05/2026		Bond Future	11.7110	80.4916	11.6147	81.0820	0.822	0.0000
2025/06/20	2044	07/05/2026	11.80 Call	Bond Future	3828.2400	3.8282	4149.9700	4.1500	8.404	0.0000
2025/06/20	2044	07/05/2026	11.80 Put	Bond Future	3288.4300	3.2884	3019.6900	3.0197	8.172	0.0000
2025/06/20	2044	06/08/2026		Bond Future	11.8568	77.5786	11.7552	78.1895	0.858	0.0000
2025/06/20	2044	06/08/2026	12.42 Call	Bond Future	5928.3700	5.9284	6324.8400	6.3248	6.688	0.0000
2025/06/20	2044	06/08/2026	12.42 Put	Bond Future	2679.3300	2.6793	2464.8900	2.4649	8.003	0.0000
2025/06/20	2046	07/08/2025		Bond Future	120.1335	120.1335	120.1408	120.1408	0.006	0.0000
2025/06/20	2046	07/08/2025	118.69 Call	Bond Future	1443.5200	1.4435	1450.8000	1.4508	0.504	0.0000
2025/06/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2046	06/11/2025		Bond Future	120.1615	120.1615	120.1808	120.1808	0.016	0.0000
2025/06/20	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2046	06/11/2025	125.41 Put	Bond Future	5248.4800	5.2485	5229.2100	5.2292	0.367	0.0000
2025/06/20	2046	05/02/2026		Bond Future	122.4431	122.4431	122.4812	122.4812	0.031	0.0000
2025/06/20	2046	05/02/2026	121.65 Call	Bond Future	793.0500	0.7931	831.1500	0.8312	4.804	0.0000
2025/06/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2046	07/05/2026		Bond Future	122.4475	122.4475	122.4911	122.4911	0.036	0.0000
2025/06/20	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2046	07/05/2026	124.95 Put	Bond Future	2502.4600	2.5025	2458.9100	2.4589	1.740	0.0000
2025/06/20	2046	06/08/2026		Bond Future	124.7183	124.7183	124.7771	124.7771	0.047	0.0000
2025/06/20	2046	06/08/2026	122.38 Call	Bond Future	2338.3000	2.3383	2397.1100	2.3971	2.515	0.0000
2025/06/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2050	07/08/2025		Bond Future	119.0477	119.0477	118.6621	118.6621	0.324	0.0000
2025/06/20	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2050	07/08/2025	119.89 Put	Bond Future	842.2700	0.8423	1227.8900	1.2279	45.783	0.0000
2025/06/20	2050	06/11/2025		Bond Future	121.3139	121.3139	120.9327	120.9327	0.314	0.0000
2025/06/20	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	2050	06/11/2025	124.42 Put	Bond Future	3106.1300	3.1061	3487.2600	3.4873	12.270	0.0000
2025/06/20	2050	05/02/2026		Bond Future	121.2054	121.2054	120.8353	120.8353	0.305	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
2025/06/20	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2050	05/02/2026	122.82 Put	Bond Future	1614.5900	1.6146	1984.7000	1.9847	22.923	0.0000	0.0000
2025/06/20	2050	07/05/2026		Bond Future	123.4819	123.4819	123.1097	123.1097	0.301	0.0000	0.0000
2025/06/20	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	2050	07/05/2026	124.07 Put	Bond Future	588.1100	0.5881	960.3300	0.9603	63.291	0.0000	0.0000
2025/06/20	2050	06/08/2026		Bond Future	123.3196	123.3196	122.9546	122.9546	0.296	0.0000	0.0000
2025/06/20	2050	06/08/2026	123.27 Call	Bond Future	49.6200	0.0496	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	315.3600	0.3154	100.000	0.0000	0.0000
2025/06/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	AL37	07/08/2025		Index Future	1146.9000	1146.9000	1149.5250	1149.5250	0.229	0.0000	0.0000
2025/06/20	AL37	06/11/2025		Index Future	1168.4530	1168.4530	1171.2420	1171.2420	0.239	0.0000	0.0000
2025/06/20	AL37	05/02/2026		Index Future	1190.3670	1190.3670	1193.3870	1193.3870	0.254	0.0000	0.0000
2025/06/20	AL37	07/05/2026		Index Future	1212.4660	1212.4660	1215.5920	1215.5920	0.258	0.0000	0.0000
2025/06/20	AL37	06/08/2026		Index Future	1234.4730	1234.4730	1237.7970	1237.7970	0.269	0.0000	0.0000
2025/06/20	AL7T	07/08/2025		Index Future	1378.0190	1378.0190	1383.7840	1383.7840	0.418	0.0000	0.0000
2025/06/20	AL7T	06/11/2025		Index Future	1403.9150	1403.9150	1409.9260	1409.9260	0.428	0.0000	0.0000
2025/06/20	AL7T	05/02/2026		Index Future	1430.2460	1430.2460	1436.5850	1436.5850	0.443	0.0000	0.0000
2025/06/20	AL7T	07/05/2026		Index Future	1456.7980	1456.7980	1463.3140	1463.3140	0.447	0.0000	0.0000
2025/06/20	AL7T	06/08/2026		Index Future	1483.2390	1483.2390	1490.0450	1490.0450	0.459	0.0000	0.0000
2025/06/20	ALBI	07/08/2025		Index Future	1174.3480	1174.3480	1179.0970	1179.0970	0.404	0.0000	0.0000
2025/06/20	ALBI	06/11/2025		Index Future	1196.4160	1196.4160	1201.3720	1201.3720	0.414	0.0000	0.0000
2025/06/20	ALBI	05/02/2026		Index Future	1218.8550	1218.8550	1224.0870	1224.0870	0.429	0.0000	0.0000
2025/06/20	ALBI	07/05/2026		Index Future	1241.4830	1241.4830	1246.8630	1246.8630	0.433	0.0000	0.0000
2025/06/20	ALBI	06/08/2026		Index Future	1264.0160	1264.0160	1269.6390	1269.6390	0.445	0.0000	0.0000
2025/06/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/06/20	C040	31/01/2040	13.56 Call	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/06/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	ES33	07/08/2025		Bond Future	10.8203	85.4358	10.7524	85.7545	0.628	0.0000	0.0000
2025/06/20	ES33	07/08/2025		Bond Future	11631.2400	11.6312	11949.8700	11.9499	2.739	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
2025/06/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES33	06/11/2025		Bond Future	10.9589	83.2674	10.8860	83.6005	0.665	0.0000
2025/06/20	ES33	06/11/2025	12.01 Call	Bond Future	4617.1300	4.6171	4950.2500	4.9503	7.215	0.0000
2025/06/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES33	05/02/2026		Bond Future	11.1122	84.8481	11.0329	85.2003	0.713	0.0000
2025/06/20	ES33	05/02/2026	11.49 Call	Bond Future	1652.5800	1.6526	2004.8500	2.0049	21.316	0.0000
2025/06/20	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES33	07/05/2026		Bond Future	11.2743	82.6453	11.1904	83.0075	0.744	0.0000
2025/06/20	ES33	07/05/2026	11.69 Call	Bond Future	1764.7100	1.7647	2126.9300	2.1269	20.526	0.0000
2025/06/20	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES33	06/08/2026		Bond Future	11.4571	84.1754	11.3666	84.5543	0.790	0.0000
2025/06/20	ES33	06/08/2026	12.02 Call	Bond Future	2306.8000	2.3068	2685.6300	2.6856	16.422	0.0000
2025/06/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES42	07/08/2025		Bond Future	11.5698	80.0239	11.4565	80.7114	0.980	0.0000
2025/06/20	ES42	07/08/2025	13.79 Call	Bond Future	11751.7100	11.7517	12439.2600	12.4393	5.851	0.0000
2025/06/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES42	06/11/2025		Bond Future	11.6943	77.2821	11.5753	77.9907	1.018	0.0000
2025/06/20	ES42	06/11/2025	12.39 Call	Bond Future	3948.1600	3.9482	4656.8000	4.6568	17.949	0.0000
2025/06/20	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES42	05/02/2026		Bond Future	11.8243	78.7486	11.6988	79.4828	1.062	0.0000
2025/06/20	ES42	05/02/2026	11.85 Call	Bond Future	148.9200	0.1489	883.1100	0.8831	493.010	0.0000
2025/06/20	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES42	07/05/2026		Bond Future	11.9648	75.9617	11.8339	76.7128	1.095	0.0000
2025/06/20	ES42	07/05/2026	12.20 Call	Bond Future	1320.2500	1.3203	2071.4000	2.0714	56.895	0.0000
2025/06/20	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	ES42	06/08/2026		Bond Future	12.1154	77.3660	11.9777	78.1402	1.137	0.0000
2025/06/20	ES42	06/08/2026	12.65 Call	Bond Future	2891.6800	2.8917	3665.8900	3.6659	26.774	0.0000
2025/06/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	GOVI	07/08/2025		GOVI	1156.2050	1156.2050	1160.7270	1160.7270	0.391	0.0000
2025/06/20	GOVI	07/08/2025	1,011.00 Call	GOVI	1452050.0000	145.2050	1497270.0000	149.7270	3.114	0.0000
2025/06/20	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	GOVI	06/11/2025		GOVI	1177.9320	1177.9320	1182.6550	1182.6550	0.401	0.0000
2025/06/20	GOVI	06/11/2025	1,112.00 Call	GOVI	659320.0000	65.9320	706550.0000	70.6550	7.163	0.0000
2025/06/20	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	GOVI	05/02/2026		GOVI	1200.0250	1200.0250	1205.0160	1205.0160	0.416	0.0000
2025/06/20	GOVI	05/02/2026	1,150.00 Call	GOVI	500250.0000	50.0250	550160.0000	55.0160	9.977	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	
2025/06/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	GOVI	07/05/2026		GOVI	1222.3030	1222.3030	1227.4370	1227.4370	0.420	0.0000	0.0000
2025/06/20	GOVI	07/05/2026	1,177. Call 00	GOVI	453030.0000	45.3030	504370.0000	50.4370	11.333	0.0000	0.0000
2025/06/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	GOVI	06/08/2026		GOVI	1244.4880	1244.4880	1249.8590	1249.8590	0.432	0.0000	0.0000
2025/06/20	GOVI	06/08/2026	1,189. Call 00	GOVI	554880.0000	55.4880	608590.0000	60.8590	9.680	0.0000	0.0000
2025/06/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/06/20	IGOV	07/08/2025		Index Future	381.7530	381.7530	381.5100	381.5100	0.064	0.0000	0.0000
2025/06/20	IGOV	06/11/2025		Index Future	389.0200	389.0200	388.8100	388.8100	0.054	0.0000	0.0000
2025/06/20	IGOV	05/02/2026		Index Future	396.4080	396.4080	396.2530	396.2530	0.039	0.0000	0.0000
2025/06/20	IGOV	07/05/2026		Index Future	403.8570	403.8570	403.7160	403.7160	0.035	0.0000	0.0000
2025/06/20	IGOV	06/08/2026		Index Future	411.2750	411.2750	411.1790	411.1790	0.023	0.0000	0.0000
2025/06/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/06/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/06/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/06/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/06/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/06/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/06/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/06/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/06/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/06/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/06/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/06/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/06/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/06/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	8.2950	8.2950	91.7050	0.000	0.0000	0.0000
2025/06/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/06/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/20	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/06/20	R033	07/08/2025		Bond Future	9.5534	106.0201	9.4961	106.3312	0.600	0.0000
2025/06/20	R033	07/08/2025	10.33 Call	Bond Future	4244.3900	4.2444	4531.2300	4.5312	6.758	0.0000
2025/06/20	R033	07/08/2025	10.33 Put	Bond Future	146.8900	0.1469	122.7000	0.1227	16.468	0.0000
2025/06/20	R033	06/11/2025		Bond Future	9.6467	102.9689	9.5846	103.2963	0.644	0.0000
2025/06/20	R033	06/11/2025	10.33 Call	Bond Future	4134.0200	4.1340	4389.3500	4.3894	6.176	0.0000
2025/06/20	R033	06/11/2025	10.33 Put	Bond Future	620.5200	0.6205	548.5200	0.5485	11.603	0.0000
2025/06/20	R033	05/02/2026		Bond Future	9.7490	104.8993	9.6807	105.2486	0.701	0.0000
2025/06/20	R033	05/02/2026	10.49 Call	Bond Future	4697.7400	4.6977	4954.5900	4.9546	5.468	0.0000
2025/06/20	R033	05/02/2026	10.49 Put	Bond Future	1008.2100	1.0082	915.7500	0.9158	9.171	0.0000
2025/06/20	R033	07/05/2026		Bond Future	9.8629	101.8002	9.7901	102.1602	0.738	0.0000
2025/06/20	R033	07/05/2026	10.38 Call	Bond Future	4208.7500	4.2088	4444.2100	4.4442	5.595	0.0000
2025/06/20	R033	07/05/2026	10.38 Put	Bond Future	1696.7700	1.6968	1572.2800	1.5723	7.337	0.0000
2025/06/20	R033	06/08/2026		Bond Future	9.9948	103.6618	9.9156	104.0406	0.793	0.0000
2025/06/20	R033	06/08/2026	10.25 Call	Bond Future	3624.5700	3.6246	3843.8200	3.8438	6.049	0.0000
2025/06/20	R033	06/08/2026	10.25 Put	Bond Future	2417.0400	2.4170	2257.5300	2.2575	6.599	0.0000
2025/06/20	R035	07/08/2025	10.90 Call	Bond Future	4239.4900	4.2395	4617.9000	4.6179	8.926	0.0000
2025/06/20	R035	07/08/2025	10.90 Put	Bond Future	161.5800	0.1616	124.6600	0.1247	22.849	0.0000
2025/06/20	R035	07/08/2025	10.40 Call	Bond Future	1986.4100	1.9864	2275.5500	2.2756	14.556	0.0000
2025/06/20	R035	07/08/2025	10.40 Put	Bond Future	649.9200	0.6499	523.7300	0.5237	19.416	0.0000
2025/06/20	R035	07/08/2025	11.30 Call	Bond Future	6238.1900	6.2382	6641.9800	6.6420	6.473	0.0000
2025/06/20	R035	07/08/2025	11.30 Put	Bond Future	46.6800	0.0467	35.1400	0.0351	24.722	0.0000
2025/06/20	R035	07/08/2025	10.08 Put	Bond Future	1394.2600	1.3943	1167.2800	1.1673	16.280	0.0000
2025/06/20	R035	07/08/2025	10.08 Call	Bond Future	916.0400	0.9160	1104.3900	1.1044	20.561	0.0000
2025/06/20	R035	07/08/2025	10.58 Put	Bond Future	403.3000	0.4033	319.1000	0.3191	20.878	0.0000
2025/06/20	R035	07/08/2025	10.58 Call	Bond Future	2739.7200	2.7397	3070.8500	3.0709	12.086	0.0000
2025/06/20	R035	07/08/2025	11.34 Call	Bond Future	6440.1400	6.4401	6845.2600	6.8453	6.291	0.0000
2025/06/20	R035	07/08/2025	11.34 Put	Bond Future	41.0500	0.0411	30.8400	0.0308	24.872	0.0000
2025/06/20	R035	07/08/2025		Bond Future	10.1635	96.2094	10.0910	96.6247	0.714	0.0000
2025/06/20	R035	07/08/2025	12.65 Call	Bond Future	12837.8100	12.8378	13253.0900	13.2531	3.235	0.0000
2025/06/20	R035	07/08/2025	12.65 Put	Bond Future	0.1700	0.0002	0.1200	0.0001	29.412	0.0000
2025/06/20	R035	06/11/2025		Bond Future	10.2687	93.5137	10.1914	93.9463	0.753	0.0000
2025/06/20	R035	06/11/2025	11.20 Call	Bond Future	5515.4300	5.5154	5878.7800	5.8788	6.588	0.0000
2025/06/20	R035	06/11/2025	11.20 Put	Bond Future	512.7600	0.5128	443.5100	0.4435	13.505	0.0000
2025/06/20	R035	06/11/2025	10.08 Put	Bond Future	2498.0100	2.4980	2253.7800	2.2538	9.777	0.0000
2025/06/20	R035	06/11/2025	10.08 Call	Bond Future	1437.5200	1.4375	1625.8900	1.6259	13.104	0.0000
2025/06/20	R035	06/11/2025	10.58 Put	Bond Future	1281.5500	1.2816	1131.3900	1.1314	11.717	0.0000
2025/06/20	R035	06/11/2025	10.58 Call	Bond Future	2995.5100	2.9955	3277.9500	3.2780	9.429	0.0000
2025/06/20	R035	06/11/2025	11.67 Call	Bond Future	7635.5300	7.6355	8032.2500	8.0323	5.196	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
2025/06/20	R035	06/11/2025	11.67 Put	Bond Future	246.4000	0.2464	210.5200	0.2105	14.562	0.0000	0.0000
2025/06/20	R035	06/11/2025	9.91 Put	Bond Future	3074.0900	3.0741	2794.7300	2.7947	9.088	0.0000	0.0000
2025/06/20	R035	06/11/2025	9.91 Call	Bond Future	1044.4300	1.0444	1197.6700	1.1977	14.672	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.41 Put	Bond Future	1621.9200	1.6219	1441.9800	1.4420	11.094	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.41 Call	Bond Future	2405.1100	2.4051	2657.7700	2.6578	10.505	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.43 Call	Bond Future	6540.8000	6.5408	6922.9800	6.9230	5.843	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.43 Put	Bond Future	359.0900	0.3591	308.6700	0.3087	14.041	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.95 Call	Bond Future	8927.0900	8.9271	9335.8800	9.3359	4.579	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.95 Put	Bond Future	158.1700	0.1582	134.3600	0.1344	15.053	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.45 Call	Bond Future	6631.2900	6.6313	7014.8300	7.0148	5.784	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.45 Put	Bond Future	348.0800	0.3481	299.0200	0.2990	14.094	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.95 Put	Bond Future	748.8300	0.7488	652.7900	0.6528	12.825	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.95 Call	Bond Future	4445.0800	4.4451	4781.6400	4.7816	7.572	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.44 Put	Bond Future	1556.6500	1.5567	1382.1500	1.3822	11.210	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.44 Call	Bond Future	2505.0300	2.5050	2763.1300	2.7631	10.303	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.94 Put	Bond Future	760.0000	0.7600	662.7600	0.6628	12.795	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.94 Call	Bond Future	4403.4500	4.4035	4738.8100	4.7388	7.616	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.99 Call	Bond Future	9112.0200	9.1120	9522.1500	9.5222	4.501	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.99 Put	Bond Future	148.4800	0.1485	126.0100	0.1260	15.133	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.50 Call	Bond Future	2710.7000	2.7107	2979.4000	2.9794	9.913	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.50 Put	Bond Future	1433.1600	1.4332	1269.2600	1.2693	11.436	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.15 Call	Bond Future	1620.9500	1.6210	1823.4700	1.8235	12.494	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.15 Put	Bond Future	2286.2300	2.2862	2056.1500	2.0562	10.064	0.0000	0.0000
2025/06/20	R035	06/11/2025	9.77 Put	Bond Future	3615.1400	3.6151	3306.9700	3.3070	8.524	0.0000	0.0000
2025/06/20	R035	06/11/2025	9.77 Call	Bond Future	777.2400	0.7772	901.6700	0.9017	16.009	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.00 Put	Bond Future	694.9100	0.6949	604.8700	0.6049	12.957	0.0000	0.0000
2025/06/20	R035	06/11/2025	11.00 Call	Bond Future	4654.5400	4.6545	4997.1000	4.9971	7.360	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.68 Call	Bond Future	3367.2800	3.3673	3665.9900	3.6660	8.871	0.0000	0.0000
2025/06/20	R035	06/11/2025	10.68 Put	Bond Future	1111.7300	1.1117	977.8400	0.9778	12.043	0.0000	0.0000
2025/06/20	R035	05/02/2026	11.17 Call	Bond Future	5289.8200	5.2898	5631.5200	5.6315	6.460	0.0000	0.0000
2025/06/20	R035	05/02/2026	11.17 Put	Bond Future	1145.2400	1.1452	1031.8900	1.0319	9.897	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.67 Call	Bond Future	3458.7300	3.4587	3740.7700	3.7408	8.154	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.67 Put	Bond Future	1921.3500	1.9214	1748.3400	1.7483	9.005	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.17 Put	Bond Future	3135.1500	3.1352	2886.9100	2.8869	7.918	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.17 Call	Bond Future	1960.5300	1.9605	2167.3400	2.1673	10.549	0.0000	0.0000
2025/06/20	R035	05/02/2026	11.00 Put	Bond Future	1369.3200	1.3693	1237.3700	1.2374	9.636	0.0000	0.0000
2025/06/20	R035	05/02/2026	11.00 Call	Bond Future	4638.9300	4.6389	4962.0300	4.9620	6.965	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.44 Put	Bond Future	2416.6800	2.4167	2210.6600	2.2107	8.525	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.44 Call	Bond Future	2719.8400	2.7198	2968.8700	2.9689	9.156	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	
2025/06/20	R035	05/02/2026	10.94 Put	Bond Future	1457.4200	1.4574	1318.5900	1.3186	9.526	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.94 Call	Bond Future	4415.4100	4.4154	4731.6300	4.7316	7.162	0.0000	0.0000
2025/06/20	R035	05/02/2026	12.44 Call	Bond Future	10572.0600	10.5721	10997.5800	10.9976	4.025	0.0000	0.0000
2025/06/20	R035	05/02/2026	12.44 Put	Bond Future	245.9600	0.2460	216.4300	0.2164	12.006	0.0000	0.0000
2025/06/20	R035	05/02/2026		Bond Future	10.3841	95.2670	10.3008	95.7221	0.803	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.79 Call	Bond Future	3873.3400	3.8733	4171.2100	4.1712	7.690	0.0000	0.0000
2025/06/20	R035	05/02/2026	10.79 Put	Bond Future	1700.8500	1.7009	1543.6700	1.5437	9.241	0.0000	0.0000
2025/06/20	R035	07/05/2026		Bond Future	10.5029	92.5292	10.4152	92.9964	0.835	0.0000	0.0000
2025/06/20	R035	07/05/2026	10.86 Call	Bond Future	4049.0000	4.0490	4346.2700	4.3463	7.342	0.0000	0.0000
2025/06/20	R035	07/05/2026	10.86 Put	Bond Future	2180.1000	2.1801	2010.1900	2.0102	7.794	0.0000	0.0000
2025/06/20	R035	06/08/2026		Bond Future	10.6388	94.2222	10.5449	94.7091	0.883	0.0000	0.0000
2025/06/20	R035	06/08/2026	11.06 Call	Bond Future	4617.9200	4.6179	4928.7000	4.9287	6.730	0.0000	0.0000
2025/06/20	R035	06/08/2026	11.06 Put	Bond Future	2476.4400	2.4764	2300.3700	2.3004	7.110	0.0000	0.0000
2025/06/20	R038	07/08/2025		Bond Future	10.7099	105.0826	10.6526	105.4789	0.535	0.0000	0.0000
2025/06/20	R038	07/08/2025	11.24 Call	Bond Future	3888.8900	3.8889	4216.4900	4.2165	8.424	0.0000	0.0000
2025/06/20	R038	07/08/2025	11.24 Put	Bond Future	326.9000	0.3269	258.2100	0.2582	21.013	0.0000	0.0000
2025/06/20	R038	06/11/2025		Bond Future	10.8241	101.5726	10.7629	101.9867	0.565	0.0000	0.0000
2025/06/20	R038	06/11/2025	11.24 Call	Bond Future	4097.4400	4.0974	4372.5600	4.3726	6.714	0.0000	0.0000
2025/06/20	R038	06/11/2025	11.24 Put	Bond Future	1344.3100	1.3443	1205.2900	1.2053	10.341	0.0000	0.0000
2025/06/20	R038	06/11/2025	12.33 Call	Bond Future	9731.3100	9.7313	10110.0500	10.1101	3.892	0.0000	0.0000
2025/06/20	R038	06/11/2025	12.33 Put	Bond Future	265.7500	0.2658	230.3500	0.2304	13.321	0.0000	0.0000
2025/06/20	R038	06/11/2025	10.98 Put	Bond Future	1927.9600	1.9280	1746.1300	1.7461	9.431	0.0000	0.0000
2025/06/20	R038	06/11/2025	10.98 Call	Bond Future	2973.1800	2.9732	3205.4900	3.2055	7.814	0.0000	0.0000
2025/06/20	R038	05/02/2026		Bond Future	10.9457	103.4766	10.8797	103.9142	0.603	0.0000	0.0000
2025/06/20	R038	05/02/2026	11.44 Call	Bond Future	5009.8700	5.0099	5295.5800	5.2956	5.703	0.0000	0.0000
2025/06/20	R038	05/02/2026	11.44 Put	Bond Future	1818.5400	1.8185	1666.6600	1.6667	8.352	0.0000	0.0000
2025/06/20	R038	07/05/2026		Bond Future	11.0763	99.9096	11.0069	100.3593	0.626	0.0000	0.0000
2025/06/20	R038	07/05/2026	11.40 Call	Bond Future	4852.0300	4.8520	5115.6700	5.1157	5.434	0.0000	0.0000
2025/06/20	R038	07/05/2026	11.40 Put	Bond Future	2791.7000	2.7917	2605.6100	2.6056	6.666	0.0000	0.0000
2025/06/20	R038	06/08/2026		Bond Future	11.2208	101.7359	11.1466	102.2059	0.662	0.0000	0.0000
2025/06/20	R038	06/08/2026	11.77 Call	Bond Future	6149.0900	6.1491	6439.0200	6.4390	4.715	0.0000	0.0000
2025/06/20	R038	06/08/2026	11.77 Put	Bond Future	2770.0700	2.7701	2590.0000	2.5900	6.501	0.0000	0.0000
2025/06/20	R053	07/08/2025		Bond Future	11.2265	107.6008	11.1439	108.3267	0.736	0.0000	0.0000
2025/06/20	R053	07/08/2025	13.17 Call	Bond Future	14771.2500	14.7713	15495.2600	15.4953	4.901	0.0000	0.0000
2025/06/20	R053	07/08/2025	13.17 Put	Bond Future	4.5600	0.0046	2.6900	0.0027	41.009	0.0000	0.0000
2025/06/20	R053	06/11/2025		Bond Future	11.3335	103.7598	11.2466	104.5099	0.767	0.0000	0.0000
2025/06/20	R053	06/11/2025	11.76 Call	Bond Future	5319.7300	5.3197	5832.8900	5.8329	9.646	0.0000	0.0000
2025/06/20	R053	06/11/2025	11.76 Put	Bond Future	1774.2500	1.7743	1537.2900	1.5373	13.356	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
2025/06/20	R053	05/02/2026		Bond Future	11.4458	105.7048	11.3538	106.4850	0.804	0.0000
2025/06/20	R053	05/02/2026	11.49 Call	Bond Future	4163.9400	4.1639	4580.4300	4.5804	10.002	0.0000
2025/06/20	R053	05/02/2026	11.49 Put	Bond Future	3792.9100	3.7929	3429.1900	3.4292	9.589	0.0000
2025/06/20	R053	07/05/2026		Bond Future	11.5646	101.8018	11.4687	102.6008	0.830	0.0000
2025/06/20	R053	07/05/2026	11.69 Call	Bond Future	5326.7700	5.3268	5774.0800	5.7741	8.397	0.0000
2025/06/20	R053	07/05/2026	11.69 Put	Bond Future	4300.1300	4.3001	3948.4500	3.9485	8.178	0.0000
2025/06/20	R053	06/08/2026		Bond Future	11.6940	103.6624	11.5928	104.4883	0.866	0.0000
2025/06/20	R053	06/08/2026	12.28 Call	Bond Future	8223.4500	8.2235	8760.0500	8.7601	6.525	0.0000
2025/06/20	R053	06/08/2026	12.28 Put	Bond Future	3672.3100	3.6723	3383.0700	3.3831	7.876	0.0000
2025/06/20	R186	07/08/2025		Bond Future	7.8509	104.8216	7.8011	104.8862	0.634	0.0000
2025/06/20	R186	07/08/2025	9.68 Call	Bond Future	2334.4700	2.3345	2399.0400	2.3990	2.766	0.0000
2025/06/20	R186	07/08/2025	9.68 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000
2025/06/20	R186	07/08/2025	10.25 Call	Bond Future	3046.8100	3.0468	3111.3700	3.1114	2.119	0.0000
2025/06/20	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	R186	07/08/2025	9.22 Put	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0.0000
2025/06/20	R186	07/08/2025	9.22 Call	Bond Future	1754.5200	1.7545	1819.0900	1.8191	3.680	0.0000
2025/06/20	R186	06/11/2025		Bond Future	7.9039	106.7914	7.8324	106.8676	0.905	0.0000
2025/06/20	R186	06/11/2025	8.13 Call	Bond Future	385.6100	0.3856	432.8100	0.4328	12.240	0.0000
2025/06/20	R186	06/11/2025	8.13 Put	Bond Future	145.1100	0.1451	116.0800	0.1161	20.006	0.0000
2025/06/20	R186	05/02/2026		Bond Future	8.0005	103.4884	7.8880	103.5820	1.407	0.0000
2025/06/20	R186	05/02/2026	8.43 Call	Bond Future	516.2900	0.5163	578.6300	0.5786	12.075	0.0000
2025/06/20	R186	05/02/2026	8.43 Put	Bond Future	160.3000	0.1603	129.0500	0.1291	19.495	0.0000
2025/06/20	R186	07/05/2026		Bond Future	8.2210	105.4072	8.0531	105.5067	2.041	0.0000
2025/06/20	R186	07/05/2026	8.69 Call	Bond Future	441.3200	0.4413	505.1700	0.5052	14.468	0.0000
2025/06/20	R186	07/05/2026	8.69 Put	Bond Future	164.1000	0.1641	128.4300	0.1284	21.737	0.0000
2025/06/20	R186	06/08/2026		Bond Future	8.7919	102.0305	8.4723	102.1441	3.635	0.0000
2025/06/20	R186	06/08/2026	8.57 Call	Bond Future	143.5100	0.1435	202.2900	0.2023	40.959	0.0000
2025/06/20	R186	06/08/2026	8.57 Put	Bond Future	222.3400	0.2223	167.5500	0.1676	24.642	0.0000
2025/06/20	R202	07/08/2025		Bond Future	269.1052	269.1052	269.1215	269.1215	0.006	0.0000
2025/06/20	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	R202	07/08/2025	271.60 Put	Bond Future	2494.8400	2.4948	2478.4800	2.4785	0.656	0.0000
2025/06/20	R202	06/11/2025		Bond Future	274.2279	274.2279	274.2715	274.2715	0.016	0.0000
2025/06/20	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	R202	06/11/2025	275.64 Put	Bond Future	1412.1200	1.4121	1368.5200	1.3685	3.088	0.0000
2025/06/20	R202	05/02/2026		Bond Future	274.1003	274.1003	274.1857	274.1857	0.031	0.0000
2025/06/20	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/20	R202	05/02/2026	277.82 Put	Bond Future	3719.6800	3.7197	3634.3400	3.6343	2.294	0.0000
2025/06/20	R202	07/05/2026		Bond Future	279.2487	279.2487	279.3471	279.3471	0.035	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	
2025/06/20	R202	07/05/2026	277.55 Call	Bond Future	1698.7100	1.6987	1797.0500	1.7971	5.789	0.0000	0.0000
2025/06/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	R202	06/08/2026		Bond Future	279.0043	279.0043	279.1364	279.1364	0.047	0.0000	0.0000
2025/06/20	R202	06/08/2026	278.86 Call	Bond Future	144.3000	0.1443	276.4200	0.2764	91.559	0.0000	0.0000
2025/06/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	R209	07/08/2025		Bond Future	10.4224	75.8293	10.3551	76.1786	0.645	0.0000	0.0000
2025/06/20	R209	07/08/2025	12.68 Call	Bond Future	10551.3000	10.5513	10900.4300	10.9004	3.309	0.0000	0.0000
2025/06/20	R209	07/08/2025	12.68 Put	Bond Future	0.2600	0.0003	0.1500	0.0002	42.308	0.0000	0.0000
2025/06/20	R209	06/11/2025		Bond Future	10.5224	74.1021	10.4511	74.4654	0.677	0.0000	0.0000
2025/06/20	R209	06/11/2025	11.27 Call	Bond Future	4296.3800	4.2964	4584.6600	4.5847	6.710	0.0000	0.0000
2025/06/20	R209	06/11/2025	11.27 Put	Bond Future	623.5100	0.6235	548.4900	0.5485	12.032	0.0000	0.0000
2025/06/20	R209	05/02/2026		Bond Future	10.6292	75.4913	10.5529	75.8729	0.718	0.0000	0.0000
2025/06/20	R209	05/02/2026	10.93 Call	Bond Future	3215.7800	3.2158	3453.5800	3.4536	7.395	0.0000	0.0000
2025/06/20	R209	05/02/2026	10.93 Put	Bond Future	1736.3000	1.7363	1592.5200	1.5925	8.281	0.0000	0.0000
2025/06/20	R209	07/05/2026		Bond Future	10.7442	73.7394	10.6643	74.1311	0.743	0.0000	0.0000
2025/06/20	R209	07/05/2026	11.07 Call	Bond Future	3711.7700	3.7118	3886.1400	3.8861	4.698	0.0000	0.0000
2025/06/20	R209	07/05/2026	11.07 Put	Bond Future	2142.2100	2.1422	1924.9300	1.9249	10.143	0.0000	0.0000
2025/06/20	R209	06/08/2026		Bond Future	10.8724	75.0885	10.7875	75.4961	0.781	0.0000	0.0000
2025/06/20	R209	06/08/2026	11.39 Call	Bond Future	4574.3400	4.5743	4840.6300	4.8406	5.821	0.0000	0.0000
2025/06/20	R209	06/08/2026	11.39 Put	Bond Future	2152.3400	2.1523	2010.9900	2.0110	6.567	0.0000	0.0000
2025/06/20	R210	07/08/2025		Bond Future	249.1924	249.1924	249.2692	249.2692	0.031	0.0000	0.0000
2025/06/20	R210	07/08/2025	248.44 Call	Bond Future	752.3900	0.7524	829.1800	0.8292	10.206	0.0000	0.0000
2025/06/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	R210	06/11/2025		Bond Future	250.5118	250.5118	250.6149	250.6149	0.041	0.0000	0.0000
2025/06/20	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	R210	06/11/2025	252.14 Put	Bond Future	1628.2000	1.6282	1525.1500	1.5252	6.329	0.0000	0.0000
2025/06/20	R210	05/02/2026		Bond Future	255.2685	255.2685	255.4117	255.4117	0.056	0.0000	0.0000
2025/06/20	R210	05/02/2026	253.10 Call	Bond Future	2168.5000	2.1685	2311.6900	2.3117	6.603	0.0000	0.0000
2025/06/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	R210	07/05/2026		Bond Future	256.5842	256.5842	256.7403	256.7403	0.061	0.0000	0.0000
2025/06/20	R210	07/05/2026	255.40 Call	Bond Future	1184.2000	1.1842	1340.3400	1.3403	13.185	0.0000	0.0000
2025/06/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	R210	06/08/2026		Bond Future	261.3442	261.3442	261.5336	261.5336	0.072	0.0000	0.0000
2025/06/20	R210	06/08/2026	259.84 Call	Bond Future	1504.1900	1.5042	1693.5600	1.6936	12.589	0.0000	0.0000
2025/06/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	R213	07/08/2025		Bond Future	9.0102	94.4991	8.9631	94.6905	0.522	0.0000	0.0000
2025/06/20	R213	07/08/2025	11.66 Call	Bond Future	10032.0500	10.0321	10223.4500	10.2235	1.908	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
2025/06/20	R213	07/08/2025	11.66 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/06/20	R213	06/11/2025		Bond Future	9.0928	92.7227	9.0407	92.9270	0.573	0.0000
2025/06/20	R213	06/11/2025	10.05 Call	Bond Future	3945.8900	3.9459	4116.9000	4.1169	4.334	0.0000
2025/06/20	R213	06/11/2025	10.05 Put	Bond Future	292.7700	0.2928	259.4900	0.2595	11.367	0.0000
2025/06/20	R213	05/02/2026		Bond Future	9.1878	94.4614	9.1287	94.6837	0.643	0.0000
2025/06/20	R213	05/02/2026	9.89 Call	Bond Future	3353.6600	3.3537	3514.4000	3.5144	4.793	0.0000
2025/06/20	R213	05/02/2026	9.89 Put	Bond Future	762.4800	0.7625	700.9200	0.7009	8.074	0.0000
2025/06/20	R213	07/05/2026		Bond Future	9.2894	92.6606	9.2255	92.8908	0.687	0.0000
2025/06/20	R213	07/05/2026	9.80 Call	Bond Future	2979.8500	2.9799	3129.9400	3.1299	5.037	0.0000
2025/06/20	R213	07/05/2026	9.80 Put	Bond Future	1163.9800	1.1640	1083.9000	1.0839	6.880	0.0000
2025/06/20	R213	06/08/2026		Bond Future	9.4144	94.3571	9.3431	94.6025	0.757	0.0000
2025/06/20	R213	06/08/2026	9.69 Call	Bond Future	2612.7400	2.6127	2752.8600	2.7529	5.363	0.0000
2025/06/20	R213	06/08/2026	9.69 Put	Bond Future	1671.7800	1.6718	1566.5000	1.5665	6.297	0.0000
2025/06/20	R214	07/08/2025		Bond Future	10.9986	69.7421	10.9162	70.1978	0.750	0.0000
2025/06/20	R214	07/08/2025	12.97 Call	Bond Future	9656.8300	9.6568	10111.7900	10.1118	4.711	0.0000
2025/06/20	R214	07/08/2025	12.97 Put	Bond Future	1.7700	0.0018	1.0300	0.0010	41.808	0.0000
2025/06/20	R214	06/11/2025		Bond Future	11.1021	67.7543	11.0156	68.2254	0.779	0.0000
2025/06/20	R214	06/11/2025	11.64 Call	Bond Future	3705.7500	3.7058	4051.1200	4.0511	9.320	0.0000
2025/06/20	R214	06/11/2025	11.64 Put	Bond Future	883.8100	0.8838	758.0800	0.7581	14.226	0.0000
2025/06/20	R214	05/02/2026		Bond Future	11.2131	69.0246	11.1215	69.5150	0.816	0.0000
2025/06/20	R214	05/02/2026	11.26 Call	Bond Future	2613.0200	2.6130	2877.1000	2.8771	10.106	0.0000
2025/06/20	R214	05/02/2026	11.26 Put	Bond Future	2363.5600	2.3636	2137.2700	2.1373	9.574	0.0000
2025/06/20	R214	07/05/2026		Bond Future	11.3251	67.0056	11.2299	67.5077	0.841	0.0000
2025/06/20	R214	07/05/2026	11.53 Call	Bond Future	3579.6800	3.5797	3872.0700	3.8721	8.168	0.0000
2025/06/20	R214	07/05/2026	11.53 Put	Bond Future	2517.5800	2.5176	2307.8200	2.3078	8.332	0.0000
2025/06/20	R214	06/08/2026		Bond Future	11.4493	68.2316	11.3492	68.7510	0.875	0.0000
2025/06/20	R214	06/08/2026	11.97 Call	Bond Future	4910.4800	4.9105	5247.6000	5.2476	6.865	0.0000
2025/06/20	R214	06/08/2026	11.97 Put	Bond Future	2304.7500	2.3048	2122.4700	2.1225	7.909	0.0000
2025/06/20	R248	07/08/2025		Bond Future	11.3329	83.0180	11.2452	83.6052	0.774	0.0000
2025/06/20	R248	07/08/2025	13.21 Call	Bond Future	10988.7600	10.9888	11573.8800	11.5739	5.325	0.0000
2025/06/20	R248	07/08/2025	13.21 Put	Bond Future	4.7500	0.0048	2.6600	0.0027	44.000	0.0000
2025/06/20	R248	06/11/2025		Bond Future	11.4441	80.1378	11.3520	80.7442	0.805	0.0000
2025/06/20	R248	06/11/2025	11.74 Call	Bond Future	3481.6300	3.4816	3869.3600	3.8694	11.136	0.0000
2025/06/20	R248	06/11/2025	11.74 Put	Bond Future	1586.0300	1.5860	1367.4000	1.3674	13.785	0.0000
2025/06/20	R248	05/02/2026		Bond Future	11.5632	81.6403	11.4657	82.2704	0.843	0.0000
2025/06/20	R248	05/02/2026	11.46 Call	Bond Future	2737.8800	2.7379	3043.4300	3.0434	11.160	0.0000
2025/06/20	R248	05/02/2026	11.46 Put	Bond Future	3405.1400	3.4051	3080.5500	3.0806	9.532	0.0000
2025/06/20	R248	07/05/2026		Bond Future	11.6830	78.7129	11.5815	79.3579	0.869	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
2025/06/20	R248	07/05/2026	11.72 Call	Bond Future	3735.8800	3.7359	4080.2700	4.0803	9.218	0.0000	0.0000
2025/06/20	R248	07/05/2026	11.72 Put	Bond Future	3503.2400	3.5032	3202.6900	3.2027	8.579	0.0000	0.0000
2025/06/20	R248	06/08/2026		Bond Future	11.8155	80.1526	11.7086	80.8189	0.905	0.0000	0.0000
2025/06/20	R248	06/08/2026	12.37 Call	Bond Future	6143.5500	6.1436	6573.6100	6.5736	7.000	0.0000	0.0000
2025/06/20	R248	06/08/2026	12.37 Put	Bond Future	2840.1300	2.8401	2603.9600	2.6040	8.315	0.0000	0.0000
2025/06/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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