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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2025 TO 23/06/2025

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
2025/06/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/23	2029	07/08/2025		Bond Future	138.6578	138.6578	138.6650	0.005	0.0000	0.0000
2025/06/23	2029	07/08/2025	137.41 Call	Bond Future	1247.8100	1.2478	1254.9600	0.573	0.0000	0.0000
2025/06/23	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2029	06/11/2025		Bond Future	139.8736	139.8736	139.8809	0.005	0.0000	0.0000
2025/06/23	2029	06/11/2025	139.79 Call	Bond Future	83.5500	0.0836	90.8900	8.785	0.0000	0.0000
2025/06/23	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/06/23	2029	05/02/2026		Bond Future		142.5509	142.5509	142.5586	0.005	0.0000	0.0000	
2025/06/23	2029	05/02/2026	140.11 Call	Bond Future		2440.8700	2.4409	2448.5600	0.315	0.0000	0.0000	
2025/06/23	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/06/23	2029	07/05/2026		Bond Future		143.7739	143.7739	143.7823	0.006	0.0000	0.0000	
2025/06/23	2029	07/05/2026	141.82 Call	Bond Future		1953.9400	1.9539	1962.2500	0.425	0.0000	0.0000	
2025/06/23	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/06/23	2029	06/08/2026		Bond Future		146.4587	146.4587	146.4677	0.006	0.0000	0.0000	
2025/06/23	2029	06/08/2026	144.10 Call	Bond Future		2358.7400	2.3587	2367.6800	0.379	0.0000	0.0000	
2025/06/23	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/06/23	2030	07/08/2025	8.72 Put	Bond Future		441.3700	0.4414	448.8100	1.686	0.0000	0.0000	
2025/06/23	2030	07/08/2025	8.72 Call	Bond Future		938.0400	0.9380	873.9500	6.832	0.0000	0.0000	
2025/06/23	2030	07/08/2025	9.22 Put	Bond Future		90.9500	0.0910	87.9000	3.353	0.0000	0.0000	
2025/06/23	2030	07/08/2025	9.22 Call	Bond Future		2356.3400	2.3563	2281.7600	3.165	0.0000	0.0000	
2025/06/23	2030	07/08/2025	9.81 Call	Bond Future		4312.4500	4.3125	4239.6300	1.689	0.0000	0.0000	
2025/06/23	2030	07/08/2025	9.81 Put	Bond Future		10.4500	0.0105	9.1600	12.344	0.0000	0.0000	
2025/06/23	2030	07/08/2025	12.12 Call	Bond Future		11778.9500	11.7790	11707.4200	0.607	0.0000	0.0000	
2025/06/23	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/06/23	2030	07/08/2025	10.48 Put	Bond Future		0.7500	0.0008	0.5700	24.000	0.0000	0.0000	
2025/06/23	2030	07/08/2025	10.48 Call	Bond Future		6551.1600	6.5512	6479.4500	1.095	0.0000	0.0000	
2025/06/23	2030	07/08/2025		Bond Future		8.5816	98.1347	8.6015	98.0632	0.232	0.0000	0.0000
2025/06/23	2030	07/08/2025	11.11 Call	Bond Future		8604.1300	8.6041	8532.6000	0.831	0.0000	0.0000	
2025/06/23	2030	07/08/2025	11.11 Put	Bond Future		0.0100	0.0000	0.0100	0.000	0.0000	0.0000	
2025/06/23	2030	06/11/2025		Bond Future		8.6417	99.9886	8.6630	99.9157	0.246	0.0000	0.0000
2025/06/23	2030	06/11/2025	9.54 Call	Bond Future		3250.4500	3.2505	3180.9600	2.138	0.0000	0.0000	
2025/06/23	2030	06/11/2025	9.54 Put	Bond Future		228.9600	0.2290	232.3400	1.476	0.0000	0.0000	
2025/06/23	2030	06/11/2025	8.72 Put	Bond Future		937.5400	0.9375	959.5500	2.348	0.0000	0.0000	
2025/06/23	2030	06/11/2025	8.72 Call	Bond Future		1205.4400	1.2054	1154.5800	4.219	0.0000	0.0000	
2025/06/23	2030	06/11/2025	9.22 Put	Bond Future		406.9500	0.4070	414.9400	1.963	0.0000	0.0000	
2025/06/23	2030	06/11/2025	9.22 Call	Bond Future		2365.3700	2.3654	2300.4900	2.743	0.0000	0.0000	
2025/06/23	2030	06/11/2025	10.08 Call	Bond Future		4865.6000	4.8656	4792.9900	1.492	0.0000	0.0000	
2025/06/23	2030	06/11/2025	10.08 Put	Bond Future		82.8300	0.0828	83.0900	0.0831	0.0000	0.0000	
2025/06/23	2030	05/02/2026		Bond Future		8.7113	97.8705	8.7341	97.7964	0.262	0.0000	0.0000
2025/06/23	2030	05/02/2026	9.49 Call	Bond Future		3037.1000	3.0371	2973.5300	2.093	0.0000	0.0000	
2025/06/23	2030	05/02/2026	9.49 Put	Bond Future		545.4500	0.5455	555.9700	1.929	0.0000	0.0000	
2025/06/23	2030	07/05/2026		Bond Future		8.8096	99.6888	8.8341	99.6136	0.278	0.0000	0.0000
2025/06/23	2030	07/05/2026	9.39 Call	Bond Future		2629.9100	2.6299	2572.4000	2.187	0.0000	0.0000	
2025/06/23	2030	07/05/2026	9.39 Put	Bond Future		868.6600	0.8687	886.3300	2.034	0.0000	0.0000	
2025/06/23	2030	06/08/2026		Bond Future		8.9362	97.5161	8.9627	97.4398	0.297	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	
2025/06/23	2030	06/08/2026	9.22 Call	Bond Future	2142.0100	2.1420	2091.6100	2.0916	2.353	0.0000	0.0000
2025/06/23	2030	06/08/2026	9.22 Put	Bond Future	1329.6300	1.3296	1355.4900	1.3555	1.945	0.0000	0.0000
2025/06/23	2032	07/08/2025	9.40 Put	Bond Future	745.2400	0.7452	753.1000	0.7531	1.055	0.0000	0.0000
2025/06/23	2032	07/08/2025	9.40 Call	Bond Future	1268.4600	1.2685	1183.9900	1.1840	6.659	0.0000	0.0000
2025/06/23	2032	07/08/2025	9.90 Put	Bond Future	213.9800	0.2140	207.2700	0.2073	3.136	0.0000	0.0000
2025/06/23	2032	07/08/2025	9.90 Call	Bond Future	3043.0500	3.0431	2944.0100	2.9440	3.255	0.0000	0.0000
2025/06/23	2032	07/08/2025	10.59 Call	Bond Future	5926.9500	5.9270	5831.1200	5.8311	1.617	0.0000	0.0000
2025/06/23	2032	07/08/2025	10.59 Put	Bond Future	31.0500	0.0311	27.5500	0.0276	11.272	0.0000	0.0000
2025/06/23	2032	07/08/2025		Bond Future	9.2887	97.9426	9.3083	97.8502	0.211	0.0000	0.0000
2025/06/23	2032	07/08/2025	12.01 Call	Bond Future	11811.2900	11.8113	11718.9300	11.7189	0.782	0.0000	0.0000
2025/06/23	2032	07/08/2025	12.01 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2025/06/23	2032	06/11/2025		Bond Future	9.3726	95.6319	9.3932	95.5378	0.220	0.0000	0.0000
2025/06/23	2032	06/11/2025	10.42 Call	Bond Future	4941.0400	4.9410	4849.3600	4.8494	1.855	0.0000	0.0000
2025/06/23	2032	06/11/2025	10.42 Put	Bond Future	305.0300	0.3050	307.4200	0.3074	0.784	0.0000	0.0000
2025/06/23	2032	06/11/2025	9.40 Put	Bond Future	1487.2200	1.4872	1515.9400	1.5159	1.931	0.0000	0.0000
2025/06/23	2032	06/11/2025	9.40 Call	Bond Future	1612.3900	1.6124	1547.0400	1.5470	4.053	0.0000	0.0000
2025/06/23	2032	06/11/2025	9.90 Put	Bond Future	708.5400	0.7085	719.5400	0.7195	1.552	0.0000	0.0000
2025/06/23	2032	06/11/2025	9.90 Call	Bond Future	3079.5000	3.0795	2996.4300	2.9964	2.698	0.0000	0.0000
2025/06/23	2032	06/11/2025	10.89 Call	Bond Future	6760.2300	6.7602	6665.9300	6.6659	1.395	0.0000	0.0000
2025/06/23	2032	06/11/2025	10.89 Put	Bond Future	136.8400	0.1368	136.6100	0.1366	0.168	0.0000	0.0000
2025/06/23	2032	05/02/2026		Bond Future	9.4646	97.4395	9.4863	97.3437	0.229	0.0000	0.0000
2025/06/23	2032	05/02/2026	10.16 Call	Bond Future	3936.3500	3.9364	3855.4300	3.8554	2.056	0.0000	0.0000
2025/06/23	2032	05/02/2026	10.16 Put	Bond Future	927.3300	0.9273	942.1200	0.9421	1.595	0.0000	0.0000
2025/06/23	2032	07/05/2026		Bond Future	9.5708	95.0897	9.5937	94.9926	0.239	0.0000	0.0000
2025/06/23	2032	07/05/2026	10.14 Call	Bond Future	3723.6200	3.7236	3648.7200	3.6487	2.011	0.0000	0.0000
2025/06/23	2032	07/05/2026	10.14 Put	Bond Future	1337.3800	1.3374	1359.6700	1.3597	1.667	0.0000	0.0000
2025/06/23	2032	06/08/2026		Bond Future	9.6949	96.8406	9.7189	96.7419	0.248	0.0000	0.0000
2025/06/23	2032	06/08/2026	10.12 Call	Bond Future	3528.9600	3.5290	3459.1400	3.4591	1.978	0.0000	0.0000
2025/06/23	2032	06/08/2026	10.12 Put	Bond Future	1805.7400	1.8057	1834.6300	1.8346	1.600	0.0000	0.0000
2025/06/23	2033	07/08/2025		Bond Future	130.2921	130.2921	130.2107	130.2107	0.062	0.0000	0.0000
2025/06/23	2033	07/08/2025	128.65 Call	Bond Future	1642.1400	1.6421	1560.7200	1.5607	4.958	0.0000	0.0000
2025/06/23	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2033	06/11/2025		Bond Future	131.2468	131.2468	131.1639	131.1639	0.063	0.0000	0.0000
2025/06/23	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2033	06/11/2025	133.14 Put	Bond Future	1893.1700	1.8932	1976.0700	1.9761	4.379	0.0000	0.0000
2025/06/23	2033	05/02/2026		Bond Future	133.7591	133.7591	133.6748	133.6748	0.063	0.0000	0.0000
2025/06/23	2033	05/02/2026	132.88 Call	Bond Future	879.0500	0.8791	794.7700	0.7948	9.588	0.0000	0.0000
2025/06/23	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
2025/06/23	2033	07/05/2026		Bond Future	134.7145	134.7145	134.6291	134.6291	0.063	0.0000
2025/06/23	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	2033	07/05/2026	135.16 Put	Bond Future	445.4800	0.4455	530.9200	0.5309	19.179	0.0000
2025/06/23	2033	06/08/2026		Bond Future	137.2303	137.2303	137.1437	137.1437	0.063	0.0000
2025/06/23	2033	06/08/2026	134.25 Call	Bond Future	2980.2600	2.9803	2893.6600	2.8937	2.906	0.0000
2025/06/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	2037	07/08/2025	10.50 Put	Bond Future	1548.8000	1.5488	1543.3500	1.5434	0.352	0.0000
2025/06/23	2037	07/08/2025	10.50 Call	Bond Future	876.8100	0.8768	818.6000	0.8186	6.639	0.0000
2025/06/23	2037	07/08/2025	11.00 Put	Bond Future	439.0400	0.4390	420.4400	0.4204	4.237	0.0000
2025/06/23	2037	07/08/2025	11.00 Call	Bond Future	2681.2300	2.6812	2609.8700	2.6099	2.661	0.0000
2025/06/23	2037	07/08/2025	11.83 Call	Bond Future	6816.6200	6.8166	6759.2000	6.7592	0.842	0.0000
2025/06/23	2037	07/08/2025	11.83 Put	Bond Future	30.4400	0.0304	25.7800	0.0258	15.309	0.0000
2025/06/23	2037	07/08/2025	11.45 Call	Bond Future	4860.9800	4.8610	4797.3900	4.7974	1.308	0.0000
2025/06/23	2037	07/08/2025	11.45 Put	Bond Future	111.2400	0.1112	100.4100	0.1004	9.736	0.0000
2025/06/23	2037	07/08/2025	12.17 Call	Bond Future	8556.8600	8.5569	8502.2600	8.5023	0.638	0.0000
2025/06/23	2037	07/08/2025	12.17 Put	Bond Future	8.9300	0.0089	7.0900	0.0071	20.605	0.0000
2025/06/23	2037	07/08/2025	11.42 Call	Bond Future	4708.4200	4.7084	4644.2300	4.6442	1.363	0.0000
2025/06/23	2037	07/08/2025	11.42 Put	Bond Future	122.5700	0.1226	111.1400	0.1111	9.325	0.0000
2025/06/23	2037	07/08/2025	10.55 Put	Bond Future	1386.3100	1.3863	1377.7900	1.3778	0.615	0.0000
2025/06/23	2037	07/08/2025	10.55 Call	Bond Future	1012.0000	1.0120	950.7200	0.9507	6.055	0.0000
2025/06/23	2037	07/08/2025	10.64 Put	Bond Future	1125.4400	1.1254	1112.3800	1.1124	1.160	0.0000
2025/06/23	2037	07/08/2025	10.64 Call	Bond Future	1283.4000	1.2834	1217.5800	1.2176	5.129	0.0000
2025/06/23	2037	07/08/2025	11.82 Call	Bond Future	6765.0400	6.7650	6707.5000	6.7075	0.851	0.0000
2025/06/23	2037	07/08/2025	11.82 Put	Bond Future	31.5300	0.0315	26.7500	0.0268	15.160	0.0000
2025/06/23	2037	07/08/2025	11.07 Call	Bond Future	2998.4400	2.9984	2927.7700	2.9278	2.357	0.0000
2025/06/23	2037	07/08/2025	11.07 Put	Bond Future	359.1600	0.3592	341.2500	0.3413	4.987	0.0000
2025/06/23	2037	07/08/2025	10.34 Put	Bond Future	2156.2900	2.1563	2162.7900	2.1628	0.301	0.0000
2025/06/23	2037	07/08/2025	10.34 Call	Bond Future	522.1400	0.5221	475.8800	0.4759	8.860	0.0000
2025/06/23	2037	07/08/2025		Bond Future	10.6132	86.4419	10.6222	86.3891	0.084	0.0000
2025/06/23	2037	07/08/2025	13.01 Call	Bond Future	12669.5100	12.6695	12616.6900	12.6167	0.417	0.0000
2025/06/23	2037	07/08/2025	13.01 Put	Bond Future	0.1700	0.0002	0.1100	0.0001	35.294	0.0000
2025/06/23	2037	06/11/2025		Bond Future	10.7173	88.0749	10.7266	88.0212	0.087	0.0000
2025/06/23	2037	06/11/2025	11.63 Call	Bond Future	5603.6900	5.6037	5543.4900	5.5435	1.074	0.0000
2025/06/23	2037	06/11/2025	11.63 Put	Bond Future	535.5100	0.5355	529.0400	0.5290	1.208	0.0000
2025/06/23	2037	06/11/2025	10.50 Put	Bond Future	2655.8700	2.6559	2667.3500	2.6674	0.432	0.0000
2025/06/23	2037	06/11/2025	10.50 Call	Bond Future	1384.2400	1.3842	1341.9900	1.3420	3.052	0.0000
2025/06/23	2037	06/11/2025	11.00 Put	Bond Future	1353.9500	1.3540	1352.3700	1.3524	0.117	0.0000
2025/06/23	2037	06/11/2025	11.00 Call	Bond Future	2969.8000	2.9698	2914.4900	2.9145	1.862	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	
2025/06/23	2037	06/11/2025	12.16 Call	Bond Future	8057.0500	8.0571	7997.7500	7.9978	0.736	0.0000	0.0000
2025/06/23	2037	06/11/2025	12.16 Put	Bond Future	235.9700	0.2360	230.4000	0.2304	2.360	0.0000	0.0000
2025/06/23	2037	05/02/2026	12.27 Call	Bond Future	8245.9600	8.2460	8187.6400	8.1876	0.707	0.0000	0.0000
2025/06/23	2037	05/02/2026	12.27 Put	Bond Future	586.2100	0.5862	582.5000	0.5825	0.633	0.0000	0.0000
2025/06/23	2037	05/02/2026	10.90 Put	Bond Future	2457.7200	2.4577	2465.6500	2.4657	0.323	0.0000	0.0000
2025/06/23	2037	05/02/2026	10.90 Call	Bond Future	2856.8800	2.8569	2810.2000	2.8102	1.634	0.0000	0.0000
2025/06/23	2037	05/02/2026	11.86 Call	Bond Future	6489.7500	6.4898	6432.4900	6.4325	0.882	0.0000	0.0000
2025/06/23	2037	05/02/2026	11.86 Put	Bond Future	909.1000	0.9091	906.4500	0.9065	0.291	0.0000	0.0000
2025/06/23	2037	05/02/2026	11.36 Call	Bond Future	4476.7500	4.4768	4423.1800	4.4232	1.197	0.0000	0.0000
2025/06/23	2037	05/02/2026	11.36 Put	Bond Future	1538.2600	1.5383	1539.3000	1.5393	0.068	0.0000	0.0000
2025/06/23	2037	05/02/2026	10.65 Put	Bond Future	3142.2500	3.1423	3155.5100	3.1555	0.422	0.0000	0.0000
2025/06/23	2037	05/02/2026	10.65 Call	Bond Future	2115.8500	2.1159	2074.5000	2.0745	1.954	0.0000	0.0000
2025/06/23	2037	05/02/2026	12.73 Call	Bond Future	10261.9300	10.2619	10203.5400	10.2035	0.569	0.0000	0.0000
2025/06/23	2037	05/02/2026	12.73 Put	Bond Future	359.0500	0.3591	355.2700	0.3553	1.053	0.0000	0.0000
2025/06/23	2037	05/02/2026	11.40 Put	Bond Future	1475.5300	1.4755	1476.1500	1.4762	0.042	0.0000	0.0000
2025/06/23	2037	05/02/2026	11.40 Call	Bond Future	4629.8400	4.6298	4575.8500	4.5759	1.166	0.0000	0.0000
2025/06/23	2037	05/02/2026		Bond Future	10.8294	85.4810	10.8391	85.4264	0.089	0.0000	0.0000
2025/06/23	2037	05/02/2026	11.20 Call	Bond Future	3881.2900	3.8813	3829.6900	3.8297	1.329	0.0000	0.0000
2025/06/23	2037	05/02/2026	11.20 Put	Bond Future	1813.9800	1.8140	1816.9900	1.8170	0.166	0.0000	0.0000
2025/06/23	2037	07/05/2026	12.40 Call	Bond Future	8421.3800	8.4214	8364.8600	8.3649	0.671	0.0000	0.0000
2025/06/23	2037	07/05/2026	12.40 Put	Bond Future	900.4800	0.9005	899.3600	0.8994	0.124	0.0000	0.0000
2025/06/23	2037	07/05/2026	10.95 Put	Bond Future	3113.2200	3.1132	3125.6300	3.1256	0.399	0.0000	0.0000
2025/06/23	2037	07/05/2026	10.95 Call	Bond Future	3077.8400	3.0778	3034.8500	3.0349	1.397	0.0000	0.0000
2025/06/23	2037	07/05/2026		Bond Future	10.9564	87.0685	10.9664	87.0131	0.091	0.0000	0.0000
2025/06/23	2037	07/05/2026	11.32 Call	Bond Future	4266.6400	4.2666	4218.1400	4.2181	1.137	0.0000	0.0000
2025/06/23	2037	07/05/2026	11.32 Put	Bond Future	2279.9800	2.2800	2286.8800	2.2869	0.303	0.0000	0.0000
2025/06/23	2037	06/08/2026		Bond Future	11.0992	84.4120	11.1095	84.3559	0.093	0.0000	0.0000
2025/06/23	2037	06/08/2026	11.71 Call	Bond Future	5534.1000	5.5341	5484.5700	5.4846	0.895	0.0000	0.0000
2025/06/23	2037	06/08/2026	11.71 Put	Bond Future	2309.0000	2.3090	2315.6200	2.3156	0.287	0.0000	0.0000
2025/06/23	2038	07/08/2025		Bond Future	139.2941	139.2941	139.3765	139.3765	0.059	0.0000	0.0000
2025/06/23	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2038	07/08/2025	139.56 Put	Bond Future	265.8600	0.2659	183.4600	0.1835	30.994	0.0000	0.0000
2025/06/23	2038	06/11/2025		Bond Future	141.9597	141.9597	142.0437	142.0437	0.059	0.0000	0.0000
2025/06/23	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2038	06/11/2025	143.88 Put	Bond Future	1920.2700	1.9203	1836.3500	1.8364	4.370	0.0000	0.0000
2025/06/23	2038	05/02/2026		Bond Future	142.5118	142.5118	142.5978	142.5978	0.060	0.0000	0.0000
2025/06/23	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2038	05/02/2026	143.20 Put	Bond Future	688.2300	0.6882	602.1900	0.6022	12.502	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
2025/06/23	2038	07/05/2026		Bond Future	145.1943	145.1943	145.2821	0.061	0.0000	0.0000
2025/06/23	2038	07/05/2026	144.53 Call	Bond Future	664.2700	0.6643	752.1400	0.7521	13.228	0.0000
2025/06/23	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	2038	06/08/2026		Bond Future	145.7043	145.7043	145.7946	0.062	0.0000	0.0000
2025/06/23	2038	06/08/2026	144.72 Call	Bond Future	984.3100	0.9843	1074.6100	1.0746	9.174	0.0000
2025/06/23	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	2040	07/08/2025	10.90 Put	Bond Future	1572.5300	1.5725	1641.6100	1.6416	4.393	0.0000
2025/06/23	2040	07/08/2025	10.90 Call	Bond Future	993.1100	0.9931	875.2400	0.8752	11.869	0.0000
2025/06/23	2040	07/08/2025	11.20 Call	Bond Future	2075.5800	2.0756	1914.4200	1.9144	7.765	0.0000
2025/06/23	2040	07/08/2025	11.20 Put	Bond Future	748.9800	0.7490	774.7700	0.7748	3.443	0.0000
2025/06/23	2040	07/08/2025	11.50 Call	Bond Future	3489.3500	3.4894	3306.7100	3.3067	5.234	0.0000
2025/06/23	2040	07/08/2025	11.50 Put	Bond Future	318.7400	0.3187	323.0500	0.3231	1.352	0.0000
2025/06/23	2040	07/08/2025	12.60 Call	Bond Future	9445.7500	9.4458	9257.8300	9.2578	1.989	0.0000
2025/06/23	2040	07/08/2025	12.60 Put	Bond Future	7.4900	0.0075	6.5200	0.0065	12.951	0.0000
2025/06/23	2040	07/08/2025	10.80 Put	Bond Future	1956.5400	1.9565	2043.8700	2.0439	4.463	0.0000
2025/06/23	2040	07/08/2025	10.80 Call	Bond Future	727.5800	0.7276	627.9600	0.6280	13.692	0.0000
2025/06/23	2040	07/08/2025	11.40 Put	Bond Future	428.5300	0.4285	437.8200	0.4378	2.168	0.0000
2025/06/23	2040	07/08/2025	11.40 Call	Bond Future	2991.2100	2.9912	2813.5500	2.8136	5.939	0.0000
2025/06/23	2040	07/08/2025	12.00 Call	Bond Future	6176.1000	6.1761	5986.4700	5.9865	3.070	0.0000
2025/06/23	2040	07/08/2025	12.00 Put	Bond Future	63.6300	0.0636	60.9500	0.0610	4.212	0.0000
2025/06/23	2040	07/08/2025	11.00 Put	Bond Future	1245.2000	1.2452	1297.5400	1.2975	4.203	0.0000
2025/06/23	2040	07/08/2025	11.00 Call	Bond Future	1308.1600	1.3082	1173.5500	1.1736	10.290	0.0000
2025/06/23	2040	07/08/2025	11.70 Put	Bond Future	171.2900	0.1713	170.2500	0.1703	0.607	0.0000
2025/06/23	2040	07/08/2025	11.70 Call	Bond Future	4537.9500	4.5380	4349.9600	4.3500	4.143	0.0000
2025/06/23	2040	07/08/2025	12.40 Call	Bond Future	8369.0100	8.3690	8180.5300	8.1805	2.252	0.0000
2025/06/23	2040	07/08/2025	12.40 Put	Bond Future	15.5000	0.0155	13.9700	0.0140	9.871	0.0000
2025/06/23	2040	07/08/2025		Bond Future	10.9902	86.0295	11.0194	85.8426	0.266	0.0000
2025/06/23	2040	07/08/2025	13.29 Call	Bond Future	13007.6500	13.0077	12820.6000	12.8206	1.438	0.0000
2025/06/23	2040	07/08/2025	13.29 Put	Bond Future	0.3800	0.0004	0.2800	0.0003	26.316	0.0000
2025/06/23	2040	07/08/2025	11.10 Put	Bond Future	972.3200	0.9723	1010.1200	1.0101	3.888	0.0000
2025/06/23	2040	07/08/2025	11.10 Call	Bond Future	1670.5900	1.6706	1521.4400	1.5214	8.928	0.0000
2025/06/23	2040	06/11/2025		Bond Future	11.0979	87.6547	11.1283	87.4642	0.274	0.0000
2025/06/23	2040	06/11/2025	11.84 Call	Bond Future	5266.9100	5.2669	5098.6100	5.0986	3.195	0.0000
2025/06/23	2040	06/11/2025	11.84 Put	Bond Future	785.7000	0.7857	807.9000	0.8079	2.826	0.0000
2025/06/23	2040	05/02/2026		Bond Future	11.2133	84.8024	11.2447	84.6084	0.281	0.0000
2025/06/23	2040	05/02/2026	11.49 Call	Bond Future	3814.7900	3.8148	3679.3000	3.6793	3.552	0.0000
2025/06/23	2040	05/02/2026	11.49 Put	Bond Future	2132.8300	2.1328	2191.2500	2.1913	2.739	0.0000
2025/06/23	2040	05/02/2026	13.23 Call	Bond Future	11535.3000	11.5353	11348.4300	11.3484	1.620	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
2025/06/23	2040	05/02/2026	13.23 Put	Bond Future	339.6500	0.3397	346.6900	0.3467	2.073	0.0000	0.0000
2025/06/23	2040	05/02/2026	11.82 Put	Bond Future	1510.2500	1.5103	1551.4000	1.5514	2.725	0.0000	0.0000
2025/06/23	2040	05/02/2026	11.82 Call	Bond Future	5133.6900	5.1337	4980.9300	4.9809	2.976	0.0000	0.0000
2025/06/23	2040	07/05/2026		Bond Future	11.3418	86.3771	11.3745	86.1798	0.288	0.0000	0.0000
2025/06/23	2040	07/05/2026	11.67 Call	Bond Future	4562.1300	4.5621	4426.9800	4.4270	2.962	0.0000	0.0000
2025/06/23	2040	07/05/2026	11.67 Put	Bond Future	2611.1000	2.6111	2673.3000	2.6733	2.382	0.0000	0.0000
2025/06/23	2040	07/05/2026	12.22 Call	Bond Future	6720.3100	6.7203	6562.3400	6.5623	2.351	0.0000	0.0000
2025/06/23	2040	07/05/2026	12.22 Put	Bond Future	1646.8700	1.6469	1686.2500	1.6863	2.391	0.0000	0.0000
2025/06/23	2040	07/05/2026	11.72 Call	Bond Future	4746.7700	4.7468	4609.2100	4.6092	2.898	0.0000	0.0000
2025/06/23	2040	07/05/2026	11.72 Put	Bond Future	2504.3600	2.5044	2564.1500	2.5642	2.387	0.0000	0.0000
2025/06/23	2040	07/05/2026	10.70 Put	Bond Future	5694.9300	5.6949	5814.3400	5.8143	2.097	0.0000	0.0000
2025/06/23	2040	07/05/2026	10.70 Call	Bond Future	1676.5400	1.6765	1598.6000	1.5986	4.649	0.0000	0.0000
2025/06/23	2040	07/05/2026	12.53 Call	Bond Future	8025.1100	8.0251	7857.6900	7.8577	2.086	0.0000	0.0000
2025/06/23	2040	07/05/2026	12.53 Put	Bond Future	1269.3500	1.2694	1299.2800	1.2993	2.358	0.0000	0.0000
2025/06/23	2040	07/05/2026	12.03 Call	Bond Future	5947.3800	5.9474	5796.3800	5.7964	2.539	0.0000	0.0000
2025/06/23	2040	07/05/2026	12.03 Put	Bond Future	1932.2800	1.9323	1978.6300	1.9786	2.399	0.0000	0.0000
2025/06/23	2040	07/05/2026	11.12 Put	Bond Future	4098.4000	4.0984	4191.2600	4.1913	2.266	0.0000	0.0000
2025/06/23	2040	07/05/2026	11.12 Call	Bond Future	2740.5000	2.7405	2636.0100	2.6360	3.813	0.0000	0.0000
2025/06/23	2040	06/08/2026		Bond Future	11.4851	83.4570	11.5191	83.2563	0.296	0.0000	0.0000
2025/06/23	2040	06/08/2026	12.19 Call	Bond Future	6342.6700	6.3427	6193.7800	6.1938	2.347	0.0000	0.0000
2025/06/23	2040	06/08/2026	12.19 Put	Bond Future	2319.5700	2.3196	2371.3500	2.3714	2.232	0.0000	0.0000
2025/06/23	2044	07/08/2025	12.20 Call	Bond Future	5817.0200	5.8170	5593.1500	5.5932	3.849	0.0000	0.0000
2025/06/23	2044	07/08/2025	12.20 Put	Bond Future	88.7700	0.0888	87.7600	0.0878	1.138	0.0000	0.0000
2025/06/23	2044	07/08/2025	11.85 Call	Bond Future	3930.0300	3.9300	3713.7100	3.7137	5.504	0.0000	0.0000
2025/06/23	2044	07/08/2025	11.85 Put	Bond Future	267.1700	0.2672	273.7100	0.2737	2.448	0.0000	0.0000
2025/06/23	2044	07/08/2025	11.30 Put	Bond Future	1203.4700	1.2035	1268.3600	1.2684	5.392	0.0000	0.0000
2025/06/23	2044	07/08/2025	11.30 Call	Bond Future	1429.5000	1.4295	1271.5300	1.2715	11.051	0.0000	0.0000
2025/06/23	2044	07/08/2025	10.63 Put	Bond Future	4415.6600	4.4157	4608.4900	4.6085	4.367	0.0000	0.0000
2025/06/23	2044	07/08/2025	10.63 Call	Bond Future	112.6100	0.1126	82.5800	0.0826	26.667	0.0000	0.0000
2025/06/23	2044	07/08/2025		Bond Future	11.2652	80.9015	11.2995	80.6786	0.305	0.0000	0.0000
2025/06/23	2044	07/08/2025	13.34 Call	Bond Future	11865.0600	11.8651	11641.9300	11.6419	1.881	0.0000	0.0000
2025/06/23	2044	07/08/2025	13.34 Put	Bond Future	1.5500	0.0016	1.2800	0.0013	17.419	0.0000	0.0000
2025/06/23	2044	06/11/2025		Bond Future	11.3729	82.4299	11.4085	82.2027	0.313	0.0000	0.0000
2025/06/23	2044	06/11/2025	11.88 Call	Bond Future	4282.4000	4.2824	4099.0300	4.0990	4.282	0.0000	0.0000
2025/06/23	2044	06/11/2025	11.88 Put	Bond Future	1141.3000	1.1413	1185.0400	1.1850	3.832	0.0000	0.0000
2025/06/23	2044	06/11/2025	12.20 Call	Bond Future	5749.0100	5.7490	5548.1800	5.5482	3.493	0.0000	0.0000
2025/06/23	2044	06/11/2025	12.20 Put	Bond Future	726.3400	0.7263	752.6200	0.7526	3.618	0.0000	0.0000
2025/06/23	2044	06/11/2025	12.25 Call	Bond Future	5986.3600	5.9864	5783.4100	5.7834	3.390	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	
2025/06/23	2044	06/11/2025	12.25 Put	Bond Future	676.4300	0.6764	700.5900	0.7006	3.572	0.0000	0.0000
2025/06/23	2044	06/11/2025	12.00 Call	Bond Future	4819.8200	4.8198	4629.0500	4.6291	3.958	0.0000	0.0000
2025/06/23	2044	06/11/2025	12.00 Put	Bond Future	964.2900	0.9643	1000.6300	1.0006	3.769	0.0000	0.0000
2025/06/23	2044	06/11/2025	11.75 Call	Bond Future	3721.9400	3.7219	3547.8600	3.5479	4.677	0.0000	0.0000
2025/06/23	2044	06/11/2025	11.75 Put	Bond Future	1367.0600	1.3671	1420.0900	1.4201	3.879	0.0000	0.0000
2025/06/23	2044	06/11/2025	11.25 Put	Bond Future	2661.0200	2.6610	2762.1900	2.7622	3.802	0.0000	0.0000
2025/06/23	2044	06/11/2025	11.25 Call	Bond Future	1868.5900	1.8686	1742.6500	1.7427	6.740	0.0000	0.0000
2025/06/23	2044	05/02/2026		Bond Future	11.4879	79.6039	11.5248	79.3727	0.321	0.0000	0.0000
2025/06/23	2044	05/02/2026	11.56 Call	Bond Future	3152.9100	3.1529	3009.7600	3.0098	4.540	0.0000	0.0000
2025/06/23	2044	05/02/2026	11.56 Put	Bond Future	2701.6700	2.7017	2789.7500	2.7898	3.260	0.0000	0.0000
2025/06/23	2044	07/05/2026		Bond Future	11.6147	81.0820	11.6529	80.8467	0.329	0.0000	0.0000
2025/06/23	2044	07/05/2026	11.80 Call	Bond Future	4149.9700	4.1500	3999.9900	4.0000	3.614	0.0000	0.0000
2025/06/23	2044	07/05/2026	11.80 Put	Bond Future	3019.6900	3.0197	3105.0400	3.1050	2.826	0.0000	0.0000
2025/06/23	2044	06/08/2026		Bond Future	11.7552	78.1895	11.7949	77.9501	0.338	0.0000	0.0000
2025/06/23	2044	06/08/2026	12.42 Call	Bond Future	6324.8400	6.3248	6151.1900	6.1512	2.746	0.0000	0.0000
2025/06/23	2044	06/08/2026	12.42 Put	Bond Future	2464.8900	2.4649	2530.6500	2.5307	2.668	0.0000	0.0000
2025/06/23	2046	07/08/2025		Bond Future	120.1408	120.1408	119.6249	119.6249	0.429	0.0000	0.0000
2025/06/23	2046	07/08/2025	118.69 Call	Bond Future	1450.8000	1.4508	934.9200	0.9349	35.558	0.0000	0.0000
2025/06/23	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2046	06/11/2025		Bond Future	120.1808	120.1808	119.6552	119.6552	0.437	0.0000	0.0000
2025/06/23	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2046	06/11/2025	125.41 Put	Bond Future	5229.2100	5.2292	5754.7900	5.7548	10.051	0.0000	0.0000
2025/06/23	2046	05/02/2026		Bond Future	122.4812	122.4812	121.9456	121.9456	0.437	0.0000	0.0000
2025/06/23	2046	05/02/2026	121.65 Call	Bond Future	831.1500	0.8312	295.6000	0.2956	64.435	0.0000	0.0000
2025/06/23	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2046	07/05/2026		Bond Future	122.4911	122.4911	121.9461	121.9461	0.445	0.0000	0.0000
2025/06/23	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2046	07/05/2026	124.95 Put	Bond Future	2458.9100	2.4589	3003.9400	3.0039	22.166	0.0000	0.0000
2025/06/23	2046	06/08/2026		Bond Future	124.7771	124.7771	124.2223	124.2223	0.445	0.0000	0.0000
2025/06/23	2046	06/08/2026	122.38 Call	Bond Future	2397.1100	2.3971	1842.2500	1.8423	23.147	0.0000	0.0000
2025/06/23	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2050	07/08/2025		Bond Future	118.6621	118.6621	118.2789	118.2789	0.323	0.0000	0.0000
2025/06/23	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2050	07/08/2025	119.89 Put	Bond Future	1227.8900	1.2279	1611.0800	1.6111	31.207	0.0000	0.0000
2025/06/23	2050	06/11/2025		Bond Future	120.9327	120.9327	120.5424	120.5424	0.323	0.0000	0.0000
2025/06/23	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2050	06/11/2025	124.42 Put	Bond Future	3487.2600	3.4873	3877.5600	3.8776	11.192	0.0000	0.0000
2025/06/23	2050	05/02/2026		Bond Future	120.8353	120.8353	120.4377	120.4377	0.329	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
2025/06/23	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2050	05/02/2026	122.82 Put	Bond Future	1984.7000	1.9847	2382.2800	2.3823	20.032	0.0000	0.0000
2025/06/23	2050	07/05/2026		Bond Future	123.1097	123.1097	122.7049	122.7049	0.329	0.0000	0.0000
2025/06/23	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2050	07/05/2026	124.07 Put	Bond Future	960.3300	0.9603	1365.1000	1.3651	42.149	0.0000	0.0000
2025/06/23	2050	06/08/2026		Bond Future	122.9546	122.9546	122.5430	122.5430	0.335	0.0000	0.0000
2025/06/23	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	2050	06/08/2026	123.27 Put	Bond Future	315.3600	0.3154	727.0500	0.7271	130.546	0.0000	0.0000
2025/06/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	AL37	07/08/2025		Index Future	1149.5250	1149.5250	1148.7190	1148.7190	0.070	0.0000	0.0000
2025/06/23	AL37	06/11/2025		Index Future	1171.2420	1171.2420	1170.4220	1170.4220	0.070	0.0000	0.0000
2025/06/23	AL37	05/02/2026		Index Future	1193.3870	1193.3870	1192.5560	1192.5560	0.070	0.0000	0.0000
2025/06/23	AL37	07/05/2026		Index Future	1215.5920	1215.5920	1214.7550	1214.7550	0.069	0.0000	0.0000
2025/06/23	AL37	06/08/2026		Index Future	1237.7970	1237.7970	1236.9560	1236.9560	0.068	0.0000	0.0000
2025/06/23	AL7T	07/08/2025		Index Future	1383.7840	1383.7840	1382.7370	1382.7370	0.076	0.0000	0.0000
2025/06/23	AL7T	06/11/2025		Index Future	1409.9260	1409.9260	1408.8600	1408.8600	0.076	0.0000	0.0000
2025/06/23	AL7T	05/02/2026		Index Future	1436.5850	1436.5850	1435.5040	1435.5040	0.075	0.0000	0.0000
2025/06/23	AL7T	07/05/2026		Index Future	1463.3140	1463.3140	1462.2250	1462.2250	0.074	0.0000	0.0000
2025/06/23	AL7T	06/08/2026		Index Future	1490.0450	1490.0450	1488.9490	1488.9490	0.074	0.0000	0.0000
2025/06/23	ALBI	07/08/2025		Index Future	1179.0970	1179.0970	1177.7160	1177.7160	0.117	0.0000	0.0000
2025/06/23	ALBI	06/11/2025		Index Future	1201.3720	1201.3720	1199.9660	1199.9660	0.117	0.0000	0.0000
2025/06/23	ALBI	05/02/2026		Index Future	1224.0870	1224.0870	1222.6600	1222.6600	0.117	0.0000	0.0000
2025/06/23	ALBI	07/05/2026		Index Future	1246.8630	1246.8630	1245.4190	1245.4190	0.116	0.0000	0.0000
2025/06/23	ALBI	06/08/2026		Index Future	1269.6390	1269.6390	1268.1800	1268.1800	0.115	0.0000	0.0000
2025/06/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	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	
2025/06/23	C040	31/01/2040	13.56 Call	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/06/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	ES33	07/08/2025		Bond Future	10.7524	85.7545	10.7663	85.6890	0.130	0.0000	0.0000
2025/06/23	ES33	07/08/2025		Bond Future	11949.8700	11.9499	11884.3700	11.8844	0.548	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
2025/06/23	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES33	06/11/2025		Bond Future	10.8860	83.6005	10.9006	83.5338	0.134	0.0000
2025/06/23	ES33	06/11/2025	12.01 Call	Bond Future	4950.2500	4.9503	4883.5700	4.8836	1.347	0.0000
2025/06/23	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES33	05/02/2026		Bond Future	11.0329	85.2003	11.0481	85.1325	0.138	0.0000
2025/06/23	ES33	05/02/2026	11.49 Call	Bond Future	2004.8500	2.0049	1937.0300	1.9370	3.383	0.0000
2025/06/23	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES33	07/05/2026		Bond Future	11.1904	83.0075	11.2064	82.9386	0.142	0.0000
2025/06/23	ES33	07/05/2026	11.69 Call	Bond Future	2126.9300	2.1269	2058.0800	2.0581	3.237	0.0000
2025/06/23	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES33	06/08/2026		Bond Future	11.3666	84.5543	11.3832	84.4844	0.146	0.0000
2025/06/23	ES33	06/08/2026	12.02 Call	Bond Future	2685.6300	2.6856	2615.7700	2.6158	2.601	0.0000
2025/06/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES42	07/08/2025		Bond Future	11.4565	80.7114	11.4908	80.5020	0.300	0.0000
2025/06/23	ES42	07/08/2025	13.79 Call	Bond Future	12439.2600	12.4393	12229.8600	12.2299	1.683	0.0000
2025/06/23	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES42	06/11/2025		Bond Future	11.5753	77.9907	11.6109	77.7773	0.308	0.0000
2025/06/23	ES42	06/11/2025	12.39 Call	Bond Future	4656.8000	4.6568	4443.4500	4.4435	4.581	0.0000
2025/06/23	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES42	05/02/2026		Bond Future	11.6988	79.4828	11.7357	79.2655	0.316	0.0000
2025/06/23	ES42	05/02/2026	11.85 Call	Bond Future	883.1100	0.8831	665.8100	0.6658	24.606	0.0000
2025/06/23	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES42	07/05/2026		Bond Future	11.8339	76.7128	11.8722	76.4916	0.324	0.0000
2025/06/23	ES42	07/05/2026	12.20 Call	Bond Future	2071.4000	2.0714	1850.2200	1.8502	10.678	0.0000
2025/06/23	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	ES42	06/08/2026		Bond Future	11.9777	78.1402	12.0175	77.9152	0.332	0.0000
2025/06/23	ES42	06/08/2026	12.65 Call	Bond Future	3665.8900	3.6659	3440.8400	3.4408	6.139	0.0000
2025/06/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	GOVI	07/08/2025		GOVI	1160.7270	1160.7270	1159.4250	1159.4250	0.112	0.0000
2025/06/23	GOVI	07/08/2025	1,011.00 Call	GOVI	1497270.0000	149.7270	1484250.0000	148.4250	0.870	0.0000
2025/06/23	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	GOVI	06/11/2025		GOVI	1182.6550	1182.6550	1181.3300	1181.3300	0.112	0.0000
2025/06/23	GOVI	06/11/2025	1,112.00 Call	GOVI	706550.0000	70.6550	693300.0000	69.3300	1.875	0.0000
2025/06/23	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	GOVI	05/02/2026		GOVI	1205.0160	1205.0160	1203.6710	1203.6710	0.112	0.0000
2025/06/23	GOVI	05/02/2026	1,150.00 Call	GOVI	550160.0000	55.0160	536710.0000	53.6710	2.445	0.0000

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
2025/06/23	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	GOVI	07/05/2026		GOVI		1227.4370	1227.4370	1226.0760	1226.0760	0.111	0.0000	0.0000
2025/06/23	GOVI	07/05/2026	1,177. Call 00	GOVI		504370.0000	50.4370	490760.0000	49.0760	2.698	0.0000	0.0000
2025/06/23	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	GOVI	06/08/2026		GOVI		1249.8590	1249.8590	1248.4840	1248.4840	0.110	0.0000	0.0000
2025/06/23	GOVI	06/08/2026	1,189. Call 00	GOVI		608590.0000	60.8590	594840.0000	59.4840	2.259	0.0000	0.0000
2025/06/23	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/06/23	IGOV	07/08/2025		Index Future		381.5100	381.5100	381.0510	381.0510	0.120	0.0000	0.0000
2025/06/23	IGOV	06/11/2025		Index Future		388.8100	388.8100	388.3440	388.3440	0.120	0.0000	0.0000
2025/06/23	IGOV	05/02/2026		Index Future		396.2530	396.2530	395.7790	395.7790	0.120	0.0000	0.0000
2025/06/23	IGOV	07/05/2026		Index Future		403.7160	403.7160	403.2360	403.2360	0.119	0.0000	0.0000
2025/06/23	IGOV	06/08/2026		Index Future		411.1790	411.1790	410.6940	410.6940	0.118	0.0000	0.0000
2025/06/23	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/06/23	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/06/23	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/06/23	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/06/23	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/06/23	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/06/23	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/06/23	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/06/23	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/06/23	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/06/23	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/06/23	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/06/23	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/06/23	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	8.2950	8.2950	91.7050	0.000	0.0000	0.0000
2025/06/23	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/06/23	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/23	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/23	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
2025/06/23	R033	07/08/2025		Bond Future	9.4961	106.3312	9.5208	106.1972	0.259	0.0000
2025/06/23	R033	07/08/2025	10.33 Call	Bond Future	4531.2300	4.5312	4392.6100	4.3926	3.059	0.0000
2025/06/23	R033	07/08/2025	10.33 Put	Bond Future	122.7000	0.1227	118.0000	0.1180	3.830	0.0000
2025/06/23	R033	06/11/2025		Bond Future	9.5846	103.2963	9.6104	103.1599	0.270	0.0000
2025/06/23	R033	06/11/2025	10.33 Call	Bond Future	4389.3500	4.3894	4266.0100	4.2660	2.810	0.0000
2025/06/23	R033	06/11/2025	10.33 Put	Bond Future	548.5200	0.5485	561.5500	0.5616	2.375	0.0000
2025/06/23	R033	05/02/2026		Bond Future	9.6807	105.2486	9.7078	105.1098	0.280	0.0000
2025/06/23	R033	05/02/2026	10.49 Call	Bond Future	4954.5900	4.9546	4837.2200	4.8372	2.369	0.0000
2025/06/23	R033	05/02/2026	10.49 Put	Bond Future	915.7500	0.9158	937.1900	0.9372	2.341	0.0000
2025/06/23	R033	07/05/2026		Bond Future	9.7901	102.1602	9.8186	102.0190	0.291	0.0000
2025/06/23	R033	07/05/2026	10.38 Call	Bond Future	4444.2100	4.4442	4337.7700	4.3378	2.395	0.0000
2025/06/23	R033	07/05/2026	10.38 Put	Bond Future	1572.2800	1.5723	1606.9700	1.6070	2.206	0.0000
2025/06/23	R033	06/08/2026		Bond Future	9.9156	104.0406	9.9456	103.8972	0.302	0.0000
2025/06/23	R033	06/08/2026	10.25 Call	Bond Future	3843.8200	3.8438	3747.9400	3.7479	2.494	0.0000
2025/06/23	R033	06/08/2026	10.25 Put	Bond Future	2257.5300	2.2575	2305.0100	2.3050	2.103	0.0000
2025/06/23	R035	07/08/2025	10.90 Call	Bond Future	4617.9000	4.6179	4500.0400	4.5000	2.552	0.0000
2025/06/23	R035	07/08/2025	10.90 Put	Bond Future	124.6600	0.1247	117.8000	0.1178	5.503	0.0000
2025/06/23	R035	07/08/2025	10.40 Call	Bond Future	2275.5500	2.2756	2163.0600	2.1631	4.943	0.0000
2025/06/23	R035	07/08/2025	10.40 Put	Bond Future	523.7300	0.5237	522.2400	0.5222	0.284	0.0000
2025/06/23	R035	07/08/2025	11.30 Call	Bond Future	6641.9800	6.6420	6527.1800	6.5272	1.728	0.0000
2025/06/23	R035	07/08/2025	11.30 Put	Bond Future	35.1400	0.0351	31.3400	0.0313	10.814	0.0000
2025/06/23	R035	07/08/2025	10.08 Put	Bond Future	1167.2800	1.1673	1188.0000	1.1880	1.775	0.0000
2025/06/23	R035	07/08/2025	10.08 Call	Bond Future	1104.3900	1.1044	1014.1100	1.0141	8.175	0.0000
2025/06/23	R035	07/08/2025	10.58 Put	Bond Future	319.1000	0.3191	312.9500	0.3130	1.927	0.0000
2025/06/23	R035	07/08/2025	10.58 Call	Bond Future	3070.8500	3.0709	2953.7000	2.9537	3.815	0.0000
2025/06/23	R035	07/08/2025	11.34 Call	Bond Future	6845.2600	6.8453	6730.7600	6.7308	1.673	0.0000
2025/06/23	R035	07/08/2025	11.34 Put	Bond Future	30.8400	0.0308	27.3400	0.0273	11.349	0.0000
2025/06/23	R035	07/08/2025		Bond Future	10.0910	96.6247	10.1103	96.5137	0.192	0.0000
2025/06/23	R035	07/08/2025	12.65 Call	Bond Future	13253.0900	13.2531	13142.0500	13.1421	0.838	0.0000
2025/06/23	R035	07/08/2025	12.65 Put	Bond Future	0.1200	0.0001	0.0800	0.0001	33.333	0.0000
2025/06/23	R035	06/11/2025		Bond Future	10.1914	93.9463	10.2116	93.8332	0.198	0.0000
2025/06/23	R035	06/11/2025	11.20 Call	Bond Future	5878.7800	5.8788	5768.6600	5.7687	1.873	0.0000
2025/06/23	R035	06/11/2025	11.20 Put	Bond Future	443.5100	0.4435	446.4700	0.4465	0.667	0.0000
2025/06/23	R035	06/11/2025	10.08 Put	Bond Future	2253.7800	2.2538	2294.9600	2.2950	1.827	0.0000
2025/06/23	R035	06/11/2025	10.08 Call	Bond Future	1625.8900	1.6259	1553.9900	1.5540	4.422	0.0000
2025/06/23	R035	06/11/2025	10.58 Put	Bond Future	1131.3900	1.1314	1148.4900	1.1485	1.511	0.0000
2025/06/23	R035	06/11/2025	10.58 Call	Bond Future	3277.9500	3.2780	3181.9700	3.1820	2.928	0.0000
2025/06/23	R035	06/11/2025	11.67 Call	Bond Future	8032.2500	8.0323	7918.7000	7.9187	1.414	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
2025/06/23	R035	06/11/2025	11.67 Put	Bond Future	210.5200	0.2105	210.0500	0.2101	0.223	0.0000
2025/06/23	R035	06/11/2025	9.91 Put	Bond Future	2794.7300	2.7947	2846.4600	2.8465	1.851	0.0000
2025/06/23	R035	06/11/2025	9.91 Call	Bond Future	1197.6700	1.1977	1136.3200	1.1363	5.122	0.0000
2025/06/23	R035	06/11/2025	10.41 Put	Bond Future	1441.9800	1.4420	1465.9100	1.4659	1.660	0.0000
2025/06/23	R035	06/11/2025	10.41 Call	Bond Future	2657.7700	2.6578	2568.6200	2.5686	3.354	0.0000
2025/06/23	R035	06/11/2025	11.43 Call	Bond Future	6922.9800	6.9230	6810.6800	6.8107	1.622	0.0000
2025/06/23	R035	06/11/2025	11.43 Put	Bond Future	308.6700	0.3087	309.4500	0.3095	0.253	0.0000
2025/06/23	R035	06/11/2025	11.95 Call	Bond Future	9335.8800	9.3359	9221.6900	9.2217	1.223	0.0000
2025/06/23	R035	06/11/2025	11.95 Put	Bond Future	134.3600	0.1344	133.2500	0.1333	0.826	0.0000
2025/06/23	R035	06/11/2025	11.45 Call	Bond Future	7014.8300	7.0148	6902.3900	6.9024	1.603	0.0000
2025/06/23	R035	06/11/2025	11.45 Put	Bond Future	299.0200	0.2990	299.6600	0.2997	0.214	0.0000
2025/06/23	R035	06/11/2025	10.95 Put	Bond Future	652.7900	0.6528	659.7100	0.6597	1.060	0.0000
2025/06/23	R035	06/11/2025	10.95 Call	Bond Future	4781.6400	4.7816	4675.4800	4.6755	2.220	0.0000
2025/06/23	R035	06/11/2025	10.44 Put	Bond Future	1382.1500	1.3822	1404.7600	1.4048	1.636	0.0000
2025/06/23	R035	06/11/2025	10.44 Call	Bond Future	2763.1300	2.7631	2672.6600	2.6727	3.274	0.0000
2025/06/23	R035	06/11/2025	10.94 Put	Bond Future	662.7600	0.6628	669.8800	0.6699	1.074	0.0000
2025/06/23	R035	06/11/2025	10.94 Call	Bond Future	4738.8100	4.7388	4632.8500	4.6329	2.236	0.0000
2025/06/23	R035	06/11/2025	11.99 Call	Bond Future	9522.1500	9.5222	9407.9100	9.4079	1.200	0.0000
2025/06/23	R035	06/11/2025	11.99 Put	Bond Future	126.0100	0.1260	124.8500	0.1249	0.921	0.0000
2025/06/23	R035	06/11/2025	10.50 Call	Bond Future	2979.4000	2.9794	2886.4500	2.8865	3.120	0.0000
2025/06/23	R035	06/11/2025	10.50 Put	Bond Future	1269.2600	1.2693	1289.3900	1.2894	1.586	0.0000
2025/06/23	R035	06/11/2025	10.15 Call	Bond Future	1823.4700	1.8235	1747.5000	1.7475	4.166	0.0000
2025/06/23	R035	06/11/2025	10.15 Put	Bond Future	2056.1500	2.0562	2093.2600	2.0933	1.805	0.0000
2025/06/23	R035	06/11/2025	9.77 Put	Bond Future	3306.9700	3.3070	3367.8500	3.3679	1.841	0.0000
2025/06/23	R035	06/11/2025	9.77 Call	Bond Future	901.6700	0.9017	849.4700	0.8495	5.789	0.0000
2025/06/23	R035	06/11/2025	11.00 Put	Bond Future	604.8700	0.6049	610.8300	0.6108	0.985	0.0000
2025/06/23	R035	06/11/2025	11.00 Call	Bond Future	4997.1000	4.9971	4889.9800	4.8900	2.144	0.0000
2025/06/23	R035	06/11/2025	10.68 Call	Bond Future	3665.9900	3.6660	3566.6700	3.5667	2.709	0.0000
2025/06/23	R035	06/11/2025	10.68 Put	Bond Future	977.8400	0.9778	991.6000	0.9916	1.407	0.0000
2025/06/23	R035	05/02/2026	11.17 Call	Bond Future	5631.5200	5.6315	5529.9300	5.5299	1.804	0.0000
2025/06/23	R035	05/02/2026	11.17 Put	Bond Future	1031.8900	1.0319	1045.3400	1.0453	1.303	0.0000
2025/06/23	R035	05/02/2026	10.67 Call	Bond Future	3740.7700	3.7408	3651.9500	3.6520	2.374	0.0000
2025/06/23	R035	05/02/2026	10.67 Put	Bond Future	1748.3400	1.7483	1774.5600	1.7746	1.500	0.0000
2025/06/23	R035	05/02/2026	10.17 Put	Bond Future	2886.9100	2.8869	2932.3200	2.9323	1.573	0.0000
2025/06/23	R035	05/02/2026	10.17 Call	Bond Future	2167.3400	2.1673	2097.7100	2.0977	3.213	0.0000
2025/06/23	R035	05/02/2026	11.00 Put	Bond Future	1237.3700	1.2374	1254.4800	1.2545	1.383	0.0000
2025/06/23	R035	05/02/2026	11.00 Call	Bond Future	4962.0300	4.9620	4864.1000	4.8641	1.974	0.0000
2025/06/23	R035	05/02/2026	10.44 Put	Bond Future	2210.6600	2.2107	2244.9300	2.2449	1.550	0.0000
2025/06/23	R035	05/02/2026	10.44 Call	Bond Future	2968.8700	2.9689	2888.1000	2.8881	2.721	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	
2025/06/23	R035	05/02/2026	10.94 Put	Bond Future	1318.5900	1.3186	1337.1600	1.3372	1.408	0.0000	0.0000
2025/06/23	R035	05/02/2026	10.94 Call	Bond Future	4731.6300	4.7316	4635.1600	4.6352	2.039	0.0000	0.0000
2025/06/23	R035	05/02/2026	12.44 Call	Bond Future	10997.5800	10.9976	10883.5800	10.8836	1.037	0.0000	0.0000
2025/06/23	R035	05/02/2026	12.44 Put	Bond Future	216.4300	0.2164	217.4700	0.2175	0.481	0.0000	0.0000
2025/06/23	R035	05/02/2026		Bond Future	10.3008	95.7221	10.3218	95.6070	0.204	0.0000	0.0000
2025/06/23	R035	05/02/2026	10.79 Call	Bond Future	4171.2100	4.1712	4078.7500	4.0788	2.217	0.0000	0.0000
2025/06/23	R035	05/02/2026	10.79 Put	Bond Future	1543.6700	1.5437	1566.2500	1.5663	1.463	0.0000	0.0000
2025/06/23	R035	07/05/2026		Bond Future	10.4152	92.9964	10.4371	92.8794	0.210	0.0000	0.0000
2025/06/23	R035	07/05/2026	10.86 Call	Bond Future	4346.2700	4.3463	4258.5800	4.2586	2.018	0.0000	0.0000
2025/06/23	R035	07/05/2026	10.86 Put	Bond Future	2010.1900	2.0102	2039.4600	2.0395	1.456	0.0000	0.0000
2025/06/23	R035	06/08/2026		Bond Future	10.5449	94.7091	10.5678	94.5903	0.217	0.0000	0.0000
2025/06/23	R035	06/08/2026	11.06 Call	Bond Future	4928.7000	4.9287	4841.2900	4.8413	1.773	0.0000	0.0000
2025/06/23	R035	06/08/2026	11.06 Put	Bond Future	2300.3700	2.3004	2331.7700	2.3318	1.365	0.0000	0.0000
2025/06/23	R038	07/08/2025		Bond Future	10.6526	105.4789	10.6616	105.4166	0.084	0.0000	0.0000
2025/06/23	R038	07/08/2025	11.24 Call	Bond Future	4216.4900	4.2165	4137.0600	4.1371	1.884	0.0000	0.0000
2025/06/23	R038	07/08/2025	11.24 Put	Bond Future	258.2100	0.2582	241.1000	0.2411	6.626	0.0000	0.0000
2025/06/23	R038	06/11/2025		Bond Future	10.7629	101.9867	10.7723	101.9232	0.087	0.0000	0.0000
2025/06/23	R038	06/11/2025	11.24 Call	Bond Future	4372.5600	4.3726	4304.2300	4.3042	1.563	0.0000	0.0000
2025/06/23	R038	06/11/2025	11.24 Put	Bond Future	1205.2900	1.2053	1200.4500	1.2005	0.402	0.0000	0.0000
2025/06/23	R038	06/11/2025	12.33 Call	Bond Future	10110.0500	10.1101	10040.5100	10.0405	0.688	0.0000	0.0000
2025/06/23	R038	06/11/2025	12.33 Put	Bond Future	230.3500	0.2304	224.3000	0.2243	2.626	0.0000	0.0000
2025/06/23	R038	06/11/2025	10.98 Put	Bond Future	1746.1300	1.7461	1745.8100	1.7458	0.018	0.0000	0.0000
2025/06/23	R038	06/11/2025	10.98 Call	Bond Future	3205.4900	3.2055	3141.6800	3.1417	1.991	0.0000	0.0000
2025/06/23	R038	05/02/2026		Bond Future	10.8797	103.9142	10.8894	103.8496	0.089	0.0000	0.0000
2025/06/23	R038	05/02/2026	11.44 Call	Bond Future	5295.5800	5.2956	5232.4600	5.2325	1.192	0.0000	0.0000
2025/06/23	R038	05/02/2026	11.44 Put	Bond Future	1666.6600	1.6667	1668.1000	1.6681	0.086	0.0000	0.0000
2025/06/23	R038	07/05/2026		Bond Future	11.0069	100.3593	11.0170	100.2939	0.091	0.0000	0.0000
2025/06/23	R038	07/05/2026	11.40 Call	Bond Future	5115.6700	5.1157	5058.1000	5.0581	1.125	0.0000	0.0000
2025/06/23	R038	07/05/2026	11.40 Put	Bond Future	2605.6100	2.6056	2613.4400	2.6134	0.301	0.0000	0.0000
2025/06/23	R038	06/08/2026		Bond Future	11.1466	102.2059	11.1570	102.1396	0.094	0.0000	0.0000
2025/06/23	R038	06/08/2026	11.77 Call	Bond Future	6439.0200	6.4390	6380.7800	6.3808	0.904	0.0000	0.0000
2025/06/23	R038	06/08/2026	11.77 Put	Bond Future	2590.0000	2.5900	2598.0600	2.5981	0.311	0.0000	0.0000
2025/06/23	R053	07/08/2025		Bond Future	11.1439	108.3267	11.1733	108.0672	0.264	0.0000	0.0000
2025/06/23	R053	07/08/2025	13.17 Call	Bond Future	15495.2600	15.4953	15235.2700	15.2353	1.678	0.0000	0.0000
2025/06/23	R053	07/08/2025	13.17 Put	Bond Future	2.6900	0.0027	2.1900	0.0022	18.587	0.0000	0.0000
2025/06/23	R053	06/11/2025		Bond Future	11.2466	104.5099	11.2771	104.2455	0.271	0.0000	0.0000
2025/06/23	R053	06/11/2025	11.76 Call	Bond Future	5832.8900	5.8329	5614.3100	5.6143	3.747	0.0000	0.0000
2025/06/23	R053	06/11/2025	11.76 Put	Bond Future	1537.2900	1.5373	1583.0700	1.5831	2.978	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
2025/06/23	R053	05/02/2026		Bond Future	11.3538	106.4850	11.3854	106.2159	0.278	0.0000
2025/06/23	R053	05/02/2026	11.49 Call	Bond Future	4580.4300	4.5804	4404.0500	4.4041	3.851	0.0000
2025/06/23	R053	05/02/2026	11.49 Put	Bond Future	3429.1900	3.4292	3521.9400	3.5219	2.705	0.0000
2025/06/23	R053	07/05/2026		Bond Future	11.4687	102.6008	11.5014	102.3268	0.286	0.0000
2025/06/23	R053	07/05/2026	11.69 Call	Bond Future	5774.0800	5.7741	5593.1800	5.5932	3.133	0.0000
2025/06/23	R053	07/05/2026	11.69 Put	Bond Future	3948.4500	3.9485	4041.5000	4.0415	2.357	0.0000
2025/06/23	R053	06/08/2026		Bond Future	11.5928	104.4883	11.6267	104.2097	0.293	0.0000
2025/06/23	R053	06/08/2026	12.28 Call	Bond Future	8760.0500	8.7601	8554.2200	8.5542	2.350	0.0000
2025/06/23	R053	06/08/2026	12.28 Put	Bond Future	3383.0700	3.3831	3455.8300	3.4558	2.151	0.0000
2025/06/23	R186	07/08/2025		Bond Future	7.8011	104.8862	7.8336	104.8440	0.416	0.0000
2025/06/23	R186	07/08/2025	9.68 Call	Bond Future	2399.0400	2.3990	2356.8800	2.3569	1.757	0.0000
2025/06/23	R186	07/08/2025	9.68 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/06/23	R186	07/08/2025	10.25 Call	Bond Future	3111.3700	3.1114	3069.2200	3.0692	1.355	0.0000
2025/06/23	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	R186	07/08/2025	9.22 Put	Bond Future	0.1400	0.0001	0.1200	0.0001	14.286	0.0000
2025/06/23	R186	07/08/2025	9.22 Call	Bond Future	1819.0900	1.8191	1776.9200	1.7769	2.318	0.0000
2025/06/23	R186	06/11/2025		Bond Future	7.8324	106.8676	7.8726	106.8247	0.514	0.0000
2025/06/23	R186	06/11/2025	8.13 Call	Bond Future	432.8100	0.4328	400.9400	0.4009	7.364	0.0000
2025/06/23	R186	06/11/2025	8.13 Put	Bond Future	116.0800	0.1161	127.1100	0.1271	9.502	0.0000
2025/06/23	R186	05/02/2026		Bond Future	7.8880	103.5820	7.9403	103.5384	0.664	0.0000
2025/06/23	R186	05/02/2026	8.43 Call	Bond Future	578.6300	0.5786	545.7700	0.5458	5.679	0.0000
2025/06/23	R186	05/02/2026	8.43 Put	Bond Future	129.0500	0.1291	139.7500	0.1398	8.291	0.0000
2025/06/23	R186	07/05/2026		Bond Future	8.0531	105.5067	8.1274	105.4626	0.923	0.0000
2025/06/23	R186	07/05/2026	8.69 Call	Bond Future	505.1700	0.5052	473.3100	0.4733	6.307	0.0000
2025/06/23	R186	07/05/2026	8.69 Put	Bond Future	128.4300	0.1284	140.6600	0.1407	9.523	0.0000
2025/06/23	R186	06/08/2026		Bond Future	8.4723	102.1441	8.5976	102.0995	1.479	0.0000
2025/06/23	R186	06/08/2026	8.57 Call	Bond Future	202.2900	0.2023	178.8200	0.1788	11.602	0.0000
2025/06/23	R186	06/08/2026	8.57 Put	Bond Future	167.5500	0.1676	188.6400	0.1886	12.587	0.0000
2025/06/23	R202	07/08/2025		Bond Future	269.1215	269.1215	268.7564	268.7564	0.136	0.0000
2025/06/23	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	R202	07/08/2025	271.60 Put	Bond Future	2478.4800	2.4785	2843.6000	2.8436	14.732	0.0000
2025/06/23	R202	06/11/2025		Bond Future	274.2715	274.2715	273.8994	273.8994	0.136	0.0000
2025/06/23	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	R202	06/11/2025	275.64 Put	Bond Future	1368.5200	1.3685	1740.6300	1.7406	27.191	0.0000
2025/06/23	R202	05/02/2026		Bond Future	274.1857	274.1857	273.8072	273.8072	0.138	0.0000
2025/06/23	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/23	R202	05/02/2026	277.82 Put	Bond Future	3634.3400	3.6343	4012.7800	4.0128	10.413	0.0000
2025/06/23	R202	07/05/2026		Bond Future	279.3471	279.3471	278.9622	278.9622	0.138	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	
2025/06/23	R202	07/05/2026	277.55 Call	Bond Future	1797.0500	1.7971	1412.1800	1.4122	21.417	0.0000	0.0000
2025/06/23	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	R202	06/08/2026		Bond Future	279.1364	279.1364	278.7456	278.7456	0.140	0.0000	0.0000
2025/06/23	R202	06/08/2026	278.86 Call	Bond Future	276.4200	0.2764	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/23	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	114.4500	0.1145	100.000	0.0000	0.0000
2025/06/23	R209	07/08/2025		Bond Future	10.3551	76.1786	10.3694	76.1045	0.137	0.0000	0.0000
2025/06/23	R209	07/08/2025	12.68 Call	Bond Future	10900.4300	10.9004	10826.3200	10.8263	0.680	0.0000	0.0000
2025/06/23	R209	07/08/2025	12.68 Put	Bond Future	0.1500	0.0002	0.1000	0.0001	33.333	0.0000	0.0000
2025/06/23	R209	06/11/2025		Bond Future	10.4511	74.4654	10.4659	74.3900	0.141	0.0000	0.0000
2025/06/23	R209	06/11/2025	11.27 Call	Bond Future	4584.6600	4.5847	4509.0600	4.5091	1.649	0.0000	0.0000
2025/06/23	R209	06/11/2025	11.27 Put	Bond Future	548.4900	0.5485	548.2700	0.5483	0.040	0.0000	0.0000
2025/06/23	R209	05/02/2026		Bond Future	10.5529	75.8729	10.5682	75.7962	0.145	0.0000	0.0000
2025/06/23	R209	05/02/2026	10.93 Call	Bond Future	3453.5800	3.4536	3389.8700	3.3899	1.845	0.0000	0.0000
2025/06/23	R209	05/02/2026	10.93 Put	Bond Future	1592.5200	1.5925	1605.5400	1.6055	0.818	0.0000	0.0000
2025/06/23	R209	07/05/2026		Bond Future	10.6643	74.1311	10.6802	74.0531	0.149	0.0000	0.0000
2025/06/23	R209	07/05/2026	11.07 Call	Bond Future	3886.1400	3.8861	3824.7100	3.8247	1.581	0.0000	0.0000
2025/06/23	R209	07/05/2026	11.07 Put	Bond Future	1924.9300	1.9249	1941.4300	1.9414	0.857	0.0000	0.0000
2025/06/23	R209	06/08/2026		Bond Future	10.7875	75.4961	10.8039	75.4170	0.152	0.0000	0.0000
2025/06/23	R209	06/08/2026	11.39 Call	Bond Future	4840.6300	4.8406	4777.6800	4.7777	1.300	0.0000	0.0000
2025/06/23	R209	06/08/2026	11.39 Put	Bond Future	2010.9900	2.0110	2027.1900	2.0272	0.806	0.0000	0.0000
2025/06/23	R210	07/08/2025		Bond Future	249.2692	249.2692	249.2824	249.2824	0.005	0.0000	0.0000
2025/06/23	R210	07/08/2025	248.44 Call	Bond Future	829.1800	0.8292	842.3500	0.8424	1.588	0.0000	0.0000
2025/06/23	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	R210	06/11/2025		Bond Future	250.6149	250.6149	250.6284	250.6284	0.005	0.0000	0.0000
2025/06/23	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	R210	06/11/2025	252.14 Put	Bond Future	1525.1500	1.5252	1511.6300	1.5116	0.886	0.0000	0.0000
2025/06/23	R210	05/02/2026		Bond Future	255.4117	255.4117	255.4259	255.4259	0.006	0.0000	0.0000
2025/06/23	R210	05/02/2026	253.10 Call	Bond Future	2311.6900	2.3117	2325.9300	2.3259	0.616	0.0000	0.0000
2025/06/23	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	R210	07/05/2026		Bond Future	256.7403	256.7403	256.7557	256.7557	0.006	0.0000	0.0000
2025/06/23	R210	07/05/2026	255.40 Call	Bond Future	1340.3400	1.3403	1355.7000	1.3557	1.146	0.0000	0.0000
2025/06/23	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	R210	06/08/2026		Bond Future	261.5336	261.5336	261.5500	261.5500	0.006	0.0000	0.0000
2025/06/23	R210	06/08/2026	259.84 Call	Bond Future	1693.5600	1.6936	1710.0200	1.7100	0.972	0.0000	0.0000
2025/06/23	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	R213	07/08/2025		Bond Future	8.9631	94.6905	8.9777	94.6310	0.163	0.0000	0.0000
2025/06/23	R213	07/08/2025	11.66 Call	Bond Future	10223.4500	10.2235	10163.9000	10.1639	0.582	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
2025/06/23	R213	07/08/2025	11.66 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/06/23	R213	06/11/2025		Bond Future	9.0407	92.9270	9.0561	92.8664	0.171	0.0000
2025/06/23	R213	06/11/2025	10.05 Call	Bond Future	4116.9000	4.1169	4055.8600	4.0559	1.483	0.0000
2025/06/23	R213	06/11/2025	10.05 Put	Bond Future	259.4900	0.2595	259.0800	0.2591	0.158	0.0000
2025/06/23	R213	05/02/2026		Bond Future	9.1287	94.6837	9.1450	94.6221	0.179	0.0000
2025/06/23	R213	05/02/2026	9.89 Call	Bond Future	3514.4000	3.5144	3459.1100	3.4591	1.573	0.0000
2025/06/23	R213	05/02/2026	9.89 Put	Bond Future	700.9200	0.7009	707.2600	0.7073	0.905	0.0000
2025/06/23	R213	07/05/2026		Bond Future	9.2255	92.8908	9.2429	92.8283	0.188	0.0000
2025/06/23	R213	07/05/2026	9.80 Call	Bond Future	3129.9400	3.1299	3079.6600	3.0797	1.606	0.0000
2025/06/23	R213	07/05/2026	9.80 Put	Bond Future	1083.9000	1.0839	1096.1700	1.0962	1.132	0.0000
2025/06/23	R213	06/08/2026		Bond Future	9.3431	94.6025	9.3615	94.5391	0.197	0.0000
2025/06/23	R213	06/08/2026	9.69 Call	Bond Future	2752.8600	2.7529	2707.4900	2.7075	1.648	0.0000
2025/06/23	R213	06/08/2026	9.69 Put	Bond Future	1566.5000	1.5665	1584.5000	1.5845	1.149	0.0000
2025/06/23	R214	07/08/2025		Bond Future	10.9162	70.1978	10.9507	70.0064	0.316	0.0000
2025/06/23	R214	07/08/2025	12.97 Call	Bond Future	10111.7900	10.1118	9920.2500	9.9203	1.894	0.0000
2025/06/23	R214	07/08/2025	12.97 Put	Bond Future	1.0300	0.0010	0.8500	0.0009	17.476	0.0000
2025/06/23	R214	06/11/2025		Bond Future	11.0156	68.2254	11.0513	68.0304	0.324	0.0000
2025/06/23	R214	06/11/2025	11.64 Call	Bond Future	4051.1200	4.0511	3886.8600	3.8869	4.055	0.0000
2025/06/23	R214	06/11/2025	11.64 Put	Bond Future	758.0800	0.7581	788.8300	0.7888	4.056	0.0000
2025/06/23	R214	05/02/2026		Bond Future	11.1215	69.5150	11.1585	69.3164	0.332	0.0000
2025/06/23	R214	05/02/2026	11.26 Call	Bond Future	2877.1000	2.8771	2749.9900	2.7500	4.418	0.0000
2025/06/23	R214	05/02/2026	11.26 Put	Bond Future	2137.2700	2.1373	2208.6700	2.2087	3.341	0.0000
2025/06/23	R214	07/05/2026		Bond Future	11.2299	67.5077	11.2681	67.3056	0.340	0.0000
2025/06/23	R214	07/05/2026	11.53 Call	Bond Future	3872.0700	3.8721	3737.1900	3.7372	3.483	0.0000
2025/06/23	R214	07/05/2026	11.53 Put	Bond Future	2307.8200	2.3078	2375.0200	2.3750	2.912	0.0000
2025/06/23	R214	06/08/2026		Bond Future	11.3492	68.7510	11.3887	68.5454	0.348	0.0000
2025/06/23	R214	06/08/2026	11.97 Call	Bond Future	5247.6000	5.2476	5099.9900	5.1000	2.813	0.0000
2025/06/23	R214	06/08/2026	11.97 Put	Bond Future	2122.4700	2.1225	2180.4400	2.1804	2.731	0.0000
2025/06/23	R248	07/08/2025		Bond Future	11.2452	83.6052	11.2746	83.4077	0.261	0.0000
2025/06/23	R248	07/08/2025	13.21 Call	Bond Future	11573.8800	11.5739	11375.8800	11.3759	1.711	0.0000
2025/06/23	R248	07/08/2025	13.21 Put	Bond Future	2.6600	0.0027	2.2000	0.0022	17.293	0.0000
2025/06/23	R248	06/11/2025		Bond Future	11.3520	80.7442	11.3824	80.5430	0.268	0.0000
2025/06/23	R248	06/11/2025	11.74 Call	Bond Future	3869.3600	3.8694	3710.6200	3.7106	4.102	0.0000
2025/06/23	R248	06/11/2025	11.74 Put	Bond Future	1367.4000	1.3674	1409.8500	1.4099	3.104	0.0000
2025/06/23	R248	05/02/2026		Bond Future	11.4657	82.2704	11.4973	82.0655	0.275	0.0000
2025/06/23	R248	05/02/2026	11.46 Call	Bond Future	3043.4300	3.0434	2918.6500	2.9187	4.100	0.0000
2025/06/23	R248	05/02/2026	11.46 Put	Bond Future	3080.5500	3.0806	3160.7000	3.1607	2.602	0.0000
2025/06/23	R248	07/05/2026		Bond Future	11.5815	79.3579	11.6142	79.1494	0.282	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
2025/06/23	R248	07/05/2026	11.72 Call	Bond Future	4080.2700	4.0803	3947.3000	3.9473	3.259	0.0000	0.0000
2025/06/23	R248	07/05/2026	11.72 Put	Bond Future	3202.6900	3.2027	3278.2200	3.2782	2.358	0.0000	0.0000
2025/06/23	R248	06/08/2026		Bond Future	11.7086	80.8189	11.7424	80.6068	0.289	0.0000	0.0000
2025/06/23	R248	06/08/2026	12.37 Call	Bond Future	6573.6100	6.5736	6417.7900	6.4178	2.370	0.0000	0.0000
2025/06/23	R248	06/08/2026	12.37 Put	Bond Future	2603.9600	2.6040	2660.2500	2.6603	2.162	0.0000	0.0000
2025/06/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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