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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2025 TO 24/06/2025

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
2025/06/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/24	2029	07/08/2025		Bond Future	138.6650	138.6650	138.6721	0.005	0.0000	0.0000
2025/06/24	2029	07/08/2025	137.41 Call	Bond Future	1254.9600	1.2550	1262.0700	0.567	0.0000	0.0000
2025/06/24	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2029	06/11/2025		Bond Future	139.8809	139.8809	139.8882	0.005	0.0000	0.0000
2025/06/24	2029	06/11/2025	139.79 Call	Bond Future	90.8900	0.0909	98.1600	7.999	0.0000	0.0000
2025/06/24	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	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low
2025/06/24	2029	05/02/2026		Bond Future	142.5586		142.5586	142.5663		142.5663	0.005	0.0000	0.0000
2025/06/24	2029	05/02/2026	140.11 Call	Bond Future	2448.5600		2.4486	2456.2500		2.4563	0.314	0.0000	0.0000
2025/06/24	2029	05/02/2026	140.11 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/06/24	2029	07/05/2026		Bond Future	143.7823		143.7823	143.7905		143.7905	0.006	0.0000	0.0000
2025/06/24	2029	07/05/2026	141.82 Call	Bond Future	1962.2500		1.9623	1970.4600		1.9705	0.418	0.0000	0.0000
2025/06/24	2029	07/05/2026	141.82 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/06/24	2029	06/08/2026		Bond Future	146.4677		146.4677	146.4765		146.4765	0.006	0.0000	0.0000
2025/06/24	2029	06/08/2026	144.10 Call	Bond Future	2367.6800		2.3677	2376.4900		2.3765	0.372	0.0000	0.0000
2025/06/24	2029	06/08/2026	144.10 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/06/24	2030	07/08/2025	8.72 Put	Bond Future	448.8100		0.4488	334.8700		0.3349	25.387	0.0000	0.0000
2025/06/24	2030	07/08/2025	8.72 Call	Bond Future	873.9500		0.8740	1061.2100		1.0612	21.427	0.0000	0.0000
2025/06/24	2030	07/08/2025	9.22 Put	Bond Future	87.9000		0.0879	58.2400		0.0582	33.743	0.0000	0.0000
2025/06/24	2030	07/08/2025	9.22 Call	Bond Future	2281.7600		2.2818	2553.3000		2.5533	11.900	0.0000	0.0000
2025/06/24	2030	07/08/2025	9.81 Call	Bond Future	4239.6300		4.2396	4537.0200		4.5370	7.015	0.0000	0.0000
2025/06/24	2030	07/08/2025	9.81 Put	Bond Future	9.1600		0.0092	5.3500		0.0054	41.594	0.0000	0.0000
2025/06/24	2030	07/08/2025	12.12 Call	Bond Future	11707.4200		11.7074	12008.6200		12.0086	2.573	0.0000	0.0000
2025/06/24	2030	07/08/2025	12.12 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/06/24	2030	07/08/2025	10.48 Put	Bond Future	0.5700		0.0006	0.3000		0.0003	47.368	0.0000	0.0000
2025/06/24	2030	07/08/2025	10.48 Call	Bond Future	6479.4500		6.4795	6780.3800		6.7804	4.644	0.0000	0.0000
2025/06/24	2030	07/08/2025		Bond Future	8.6015		98.0632	8.5179		98.3644	0.972	0.0000	0.0000
2025/06/24	2030	07/08/2025	11.11 Call	Bond Future	8532.6000		8.5326	8833.7900		8.8338	3.530	0.0000	0.0000
2025/06/24	2030	07/08/2025	11.11 Put	Bond Future	0.0100		0.0000	0.0000		0.0000	(100.000)	0.0000	0.0000
2025/06/24	2030	06/11/2025		Bond Future	8.6630		99.9157	8.5736		100.2227	1.032	0.0000	0.0000
2025/06/24	2030	06/11/2025	9.54 Call	Bond Future	3180.9600		3.1810	3443.0200		3.4430	8.238	0.0000	0.0000
2025/06/24	2030	06/11/2025	9.54 Put	Bond Future	232.3400		0.2323	187.4700		0.1875	19.312	0.0000	0.0000
2025/06/24	2030	06/11/2025	8.72 Put	Bond Future	959.5500		0.9596	819.9400		0.8199	14.550	0.0000	0.0000
2025/06/24	2030	06/11/2025	8.72 Call	Bond Future	1154.5800		1.1546	1321.9000		1.3219	14.492	0.0000	0.0000
2025/06/24	2030	06/11/2025	9.22 Put	Bond Future	414.9400		0.4149	341.8300		0.3418	17.619	0.0000	0.0000
2025/06/24	2030	06/11/2025	9.22 Call	Bond Future	2300.4900		2.3005	2534.3100		2.5343	10.164	0.0000	0.0000
2025/06/24	2030	06/11/2025	10.08 Call	Bond Future	4792.9900		4.7930	5081.8600		5.0819	6.027	0.0000	0.0000
2025/06/24	2030	06/11/2025	10.08 Put	Bond Future	83.0900		0.0831	65.0300		0.0650	21.735	0.0000	0.0000
2025/06/24	2030	05/02/2026		Bond Future	8.7341		97.7964	8.6380		98.1093	1.101	0.0000	0.0000
2025/06/24	2030	05/02/2026	9.49 Call	Bond Future	2973.5300		2.9735	3210.5000		3.2105	7.969	0.0000	0.0000
2025/06/24	2030	05/02/2026	9.49 Put	Bond Future	555.9700		0.5560	480.0700		0.4801	13.652	0.0000	0.0000
2025/06/24	2030	07/05/2026		Bond Future	8.8341		99.6136	8.7303		99.9325	1.175	0.0000	0.0000
2025/06/24	2030	07/05/2026	9.39 Call	Bond Future	2572.4000		2.5724	2788.8300		2.7888	8.414	0.0000	0.0000
2025/06/24	2030	07/05/2026	9.39 Put	Bond Future	886.3300		0.8863	783.7900		0.7838	11.569	0.0000	0.0000
2025/06/24	2030	06/08/2026		Bond Future	8.9627		97.4398	8.8498		97.7650	1.260	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
2025/06/24	2030	06/08/2026	9.22 Call	Bond Future	2091.6100	2.0916	2282.1400	2.2821	9.109	0.0000
2025/06/24	2030	06/08/2026	9.22 Put	Bond Future	1355.4900	1.3555	1220.8100	1.2208	9.936	0.0000
2025/06/24	2032	07/08/2025	9.40 Put	Bond Future	753.1000	0.7531	572.1300	0.5721	24.030	0.0000
2025/06/24	2032	07/08/2025	9.40 Call	Bond Future	1183.9900	1.1840	1443.5200	1.4435	21.920	0.0000
2025/06/24	2032	07/08/2025	9.90 Put	Bond Future	207.2700	0.2073	144.3400	0.1443	30.361	0.0000
2025/06/24	2032	07/08/2025	9.90 Call	Bond Future	2944.0100	2.9440	3321.5800	3.3216	12.825	0.0000
2025/06/24	2032	07/08/2025	10.59 Call	Bond Future	5831.1200	5.8311	6261.3500	6.2614	7.378	0.0000
2025/06/24	2032	07/08/2025	10.59 Put	Bond Future	27.5500	0.0276	17.2800	0.0173	37.278	0.0000
2025/06/24	2032	07/08/2025		Bond Future	9.3083	97.8502	9.2150	98.2907	1.002	0.0000
2025/06/24	2032	07/08/2025	12.01 Call	Bond Future	11718.9300	11.7189	12159.4100	12.1594	3.759	0.0000
2025/06/24	2032	07/08/2025	12.01 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2025/06/24	2032	06/11/2025		Bond Future	9.3932	95.5378	9.2951	95.9867	1.044	0.0000
2025/06/24	2032	06/11/2025	10.42 Call	Bond Future	4849.3600	4.8494	5238.4900	5.2385	8.024	0.0000
2025/06/24	2032	06/11/2025	10.42 Put	Bond Future	307.4200	0.3074	247.7400	0.2477	19.413	0.0000
2025/06/24	2032	06/11/2025	9.40 Put	Bond Future	1515.9400	1.5159	1301.3900	1.3014	14.153	0.0000
2025/06/24	2032	06/11/2025	9.40 Call	Bond Future	1547.0400	1.5470	1781.3000	1.7813	15.142	0.0000
2025/06/24	2032	06/11/2025	9.90 Put	Bond Future	719.5400	0.7195	597.7500	0.5978	16.926	0.0000
2025/06/24	2032	06/11/2025	9.90 Call	Bond Future	2996.4300	2.9964	3323.4500	3.3235	10.914	0.0000
2025/06/24	2032	06/11/2025	10.89 Call	Bond Future	6665.9300	6.6659	7085.6200	7.0856	6.296	0.0000
2025/06/24	2032	06/11/2025	10.89 Put	Bond Future	136.6100	0.1366	107.4900	0.1075	21.316	0.0000
2025/06/24	2032	05/02/2026		Bond Future	9.4863	97.3437	9.3829	97.8012	1.090	0.0000
2025/06/24	2032	05/02/2026	10.16 Call	Bond Future	3855.4300	3.8554	4187.9400	4.1879	8.624	0.0000
2025/06/24	2032	05/02/2026	10.16 Put	Bond Future	942.1200	0.9421	817.1800	0.8172	13.262	0.0000
2025/06/24	2032	07/05/2026		Bond Future	9.5937	94.9926	9.4844	95.4588	1.139	0.0000
2025/06/24	2032	07/05/2026	10.14 Call	Bond Future	3648.7200	3.6487	3961.6400	3.9616	8.576	0.0000
2025/06/24	2032	07/05/2026	10.14 Put	Bond Future	1359.6700	1.3597	1206.3500	1.2064	11.276	0.0000
2025/06/24	2032	06/08/2026		Bond Future	9.7189	96.7419	9.6033	97.2171	1.190	0.0000
2025/06/24	2032	06/08/2026	10.12 Call	Bond Future	3459.1400	3.4591	3753.8600	3.7539	8.520	0.0000
2025/06/24	2032	06/08/2026	10.12 Put	Bond Future	1834.6300	1.8346	1654.1700	1.6542	9.836	0.0000
2025/06/24	2033	07/08/2025		Bond Future	130.2107	130.2107	130.4433	130.4433	0.179	0.0000
2025/06/24	2033	07/08/2025	128.65 Call	Bond Future	1560.7200	1.5607	1793.2500	1.7933	14.899	0.0000
2025/06/24	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	2033	06/11/2025		Bond Future	131.1639	131.1639	131.4010	131.4010	0.181	0.0000
2025/06/24	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	2033	06/11/2025	133.14 Put	Bond Future	1976.0700	1.9761	1739.0400	1.7390	11.995	0.0000
2025/06/24	2033	05/02/2026		Bond Future	133.6748	133.6748	133.9165	133.9165	0.181	0.0000
2025/06/24	2033	05/02/2026	132.88 Call	Bond Future	794.7700	0.7948	1036.5400	1.0365	30.420	0.0000
2025/06/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/06/24	2033	07/05/2026		Bond Future	134.6291	134.6291	134.8759	0.183	0.0000	0.0000
2025/06/24	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2033	07/05/2026	135.16 Put	Bond Future	530.9200	0.5309	284.0800	0.2841	46.493	0.0000
2025/06/24	2033	06/08/2026		Bond Future	137.1437	137.1437	137.3955	0.184	0.0000	0.0000
2025/06/24	2033	06/08/2026	134.25 Call	Bond Future	2893.6600	2.8937	3145.5100	3.1455	8.704	0.0000
2025/06/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/24	2037	07/08/2025	10.50 Put	Bond Future	1543.3500	1.5434	1117.3000	1.1173	27.606	0.0000
2025/06/24	2037	07/08/2025	10.50 Call	Bond Future	818.6000	0.8186	1156.6400	1.1566	41.295	0.0000
2025/06/24	2037	07/08/2025	11.00 Put	Bond Future	420.4400	0.4204	262.7900	0.2628	37.496	0.0000
2025/06/24	2037	07/08/2025	11.00 Call	Bond Future	2609.8700	2.6099	3216.3100	3.2163	23.236	0.0000
2025/06/24	2037	07/08/2025	11.83 Call	Bond Future	6759.2000	6.7592	7510.3400	7.5103	11.113	0.0000
2025/06/24	2037	07/08/2025	11.83 Put	Bond Future	25.7800	0.0258	12.8300	0.0128	50.233	0.0000
2025/06/24	2037	07/08/2025	11.45 Call	Bond Future	4797.3900	4.7974	5516.3500	5.5164	14.986	0.0000
2025/06/24	2037	07/08/2025	11.45 Put	Bond Future	100.4100	0.1004	55.2800	0.0553	44.946	0.0000
2025/06/24	2037	07/08/2025	12.17 Call	Bond Future	8502.2600	8.5023	9262.5100	9.2625	8.942	0.0000
2025/06/24	2037	07/08/2025	12.17 Put	Bond Future	7.0900	0.0071	3.2500	0.0033	54.161	0.0000
2025/06/24	2037	07/08/2025	11.42 Call	Bond Future	4644.2300	4.6442	5358.8700	5.3589	15.388	0.0000
2025/06/24	2037	07/08/2025	11.42 Put	Bond Future	111.1400	0.1111	61.6900	0.0617	44.493	0.0000
2025/06/24	2037	07/08/2025	10.55 Put	Bond Future	1377.7900	1.3778	983.2100	0.9832	28.639	0.0000
2025/06/24	2037	07/08/2025	10.55 Call	Bond Future	950.7200	0.9507	1320.2300	1.3202	38.866	0.0000
2025/06/24	2037	07/08/2025	10.64 Put	Bond Future	1112.3800	1.1124	773.2700	0.7733	30.485	0.0000
2025/06/24	2037	07/08/2025	10.64 Call	Bond Future	1217.5800	1.2176	1642.5600	1.6426	34.904	0.0000
2025/06/24	2037	07/08/2025	11.82 Call	Bond Future	6707.5000	6.7075	7458.1900	7.4582	11.192	0.0000
2025/06/24	2037	07/08/2025	11.82 Put	Bond Future	26.7500	0.0268	13.3500	0.0134	50.093	0.0000
2025/06/24	2037	07/08/2025	11.07 Call	Bond Future	2927.7700	2.9278	3559.6000	3.5596	21.581	0.0000
2025/06/24	2037	07/08/2025	11.07 Put	Bond Future	341.2500	0.3413	208.9900	0.2090	38.758	0.0000
2025/06/24	2037	07/08/2025	10.34 Put	Bond Future	2162.7900	2.1628	1637.5400	1.6375	24.286	0.0000
2025/06/24	2037	07/08/2025	10.34 Call	Bond Future	475.8800	0.4759	714.7200	0.7147	50.189	0.0000
2025/06/24	2037	07/08/2025		Bond Future	10.6222	86.3891	10.4934	87.1532	1.212	0.0000
2025/06/24	2037	07/08/2025	13.01 Call	Bond Future	12616.6900	12.6167	13380.7100	13.3807	6.056	0.0000
2025/06/24	2037	07/08/2025	13.01 Put	Bond Future	0.1100	0.0001	0.0400	0.0000	63.636	0.0000
2025/06/24	2037	06/11/2025		Bond Future	10.7266	88.0212	10.5929	88.7997	1.246	0.0000
2025/06/24	2037	06/11/2025	11.63 Call	Bond Future	5543.4900	5.5435	6197.5100	6.1975	11.798	0.0000
2025/06/24	2037	06/11/2025	11.63 Put	Bond Future	529.0400	0.5290	404.4900	0.4045	23.543	0.0000
2025/06/24	2037	06/11/2025	10.50 Put	Bond Future	2667.3500	2.6674	2219.8500	2.2199	16.777	0.0000
2025/06/24	2037	06/11/2025	10.50 Call	Bond Future	1341.9900	1.3420	1673.0600	1.6731	24.670	0.0000
2025/06/24	2037	06/11/2025	11.00 Put	Bond Future	1352.3700	1.3524	1080.1000	1.0801	20.133	0.0000
2025/06/24	2037	06/11/2025	11.00 Call	Bond Future	2914.4900	2.9145	3420.7900	3.4208	17.372	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	
2025/06/24	2037	06/11/2025	12.16 Call	Bond Future	7997.7500	7.9978	8716.8100	8.7168	8.991	0.0000	0.0000
2025/06/24	2037	06/11/2025	12.16 Put	Bond Future	230.4000	0.2304	170.8900	0.1709	25.829	0.0000	0.0000
2025/06/24	2037	05/02/2026	12.27 Call	Bond Future	8187.6400	8.1876	8874.1500	8.8742	8.385	0.0000	0.0000
2025/06/24	2037	05/02/2026	12.27 Put	Bond Future	582.5000	0.5825	475.6200	0.4756	18.348	0.0000	0.0000
2025/06/24	2037	05/02/2026	10.90 Put	Bond Future	2465.6500	2.4657	2110.6800	2.1107	14.397	0.0000	0.0000
2025/06/24	2037	05/02/2026	10.90 Call	Bond Future	2810.2000	2.8102	3248.6200	3.2486	15.601	0.0000	0.0000
2025/06/24	2037	05/02/2026	11.86 Call	Bond Future	6432.4900	6.4325	7068.5000	7.0685	9.887	0.0000	0.0000
2025/06/24	2037	05/02/2026	11.86 Put	Bond Future	906.4500	0.9065	749.0700	0.7491	17.362	0.0000	0.0000
2025/06/24	2037	05/02/2026	11.36 Call	Bond Future	4423.1800	4.4232	4971.0900	4.9711	12.387	0.0000	0.0000
2025/06/24	2037	05/02/2026	11.36 Put	Bond Future	1539.3000	1.5393	1293.8200	1.2938	15.948	0.0000	0.0000
2025/06/24	2037	05/02/2026	10.65 Put	Bond Future	3155.5100	3.1555	2731.6200	2.7316	13.433	0.0000	0.0000
2025/06/24	2037	05/02/2026	10.65 Call	Bond Future	2074.5000	2.0745	2444.0000	2.4440	17.812	0.0000	0.0000
2025/06/24	2037	05/02/2026	12.73 Call	Bond Future	10203.5400	10.2035	10928.4800	10.9285	7.105	0.0000	0.0000
2025/06/24	2037	05/02/2026	12.73 Put	Bond Future	355.2700	0.3553	286.8200	0.2868	19.267	0.0000	0.0000
2025/06/24	2037	05/02/2026	11.40 Put	Bond Future	1476.1500	1.4762	1238.9100	1.2389	16.072	0.0000	0.0000
2025/06/24	2037	05/02/2026	11.40 Call	Bond Future	4575.8500	4.5759	5132.0000	5.1320	12.154	0.0000	0.0000
2025/06/24	2037	05/02/2026		Bond Future	10.8391	85.4264	10.7000	86.2198	1.283	0.0000	0.0000
2025/06/24	2037	05/02/2026	11.20 Call	Bond Future	3829.6900	3.8297	4342.5400	4.3425	13.391	0.0000	0.0000
2025/06/24	2037	05/02/2026	11.20 Put	Bond Future	1816.9900	1.8170	1536.4500	1.5365	15.440	0.0000	0.0000
2025/06/24	2037	07/05/2026	12.40 Call	Bond Future	8364.8600	8.3649	9035.6700	9.0357	8.019	0.0000	0.0000
2025/06/24	2037	07/05/2026	12.40 Put	Bond Future	899.3600	0.8994	761.7200	0.7617	15.304	0.0000	0.0000
2025/06/24	2037	07/05/2026	10.95 Put	Bond Future	3125.6300	3.1256	2743.8500	2.7439	12.214	0.0000	0.0000
2025/06/24	2037	07/05/2026	10.95 Call	Bond Future	3034.8500	3.0349	3461.5200	3.4615	14.059	0.0000	0.0000
2025/06/24	2037	07/05/2026		Bond Future	10.9664	87.0131	10.8216	87.8216	1.320	0.0000	0.0000
2025/06/24	2037	07/05/2026	11.32 Call	Bond Future	4218.1400	4.2181	4725.2500	4.7253	12.022	0.0000	0.0000
2025/06/24	2037	07/05/2026	11.32 Put	Bond Future	2286.8800	2.2869	1985.5400	1.9855	13.177	0.0000	0.0000
2025/06/24	2037	06/08/2026		Bond Future	11.1095	84.3559	10.9585	85.1795	1.359	0.0000	0.0000
2025/06/24	2037	06/08/2026	11.71 Call	Bond Future	5484.5700	5.4846	6032.9400	6.0329	9.998	0.0000	0.0000
2025/06/24	2037	06/08/2026	11.71 Put	Bond Future	2315.6200	2.3156	2040.3700	2.0404	11.887	0.0000	0.0000
2025/06/24	2038	07/08/2025		Bond Future	139.3765	139.3765	139.3132	139.3132	0.045	0.0000	0.0000
2025/06/24	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2038	07/08/2025	139.56 Put	Bond Future	183.4600	0.1835	246.8400	0.2468	34.547	0.0000	0.0000
2025/06/24	2038	06/11/2025		Bond Future	142.0437	142.0437	141.9791	141.9791	0.045	0.0000	0.0000
2025/06/24	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2038	06/11/2025	143.88 Put	Bond Future	1836.3500	1.8364	1900.8700	1.9009	3.513	0.0000	0.0000
2025/06/24	2038	05/02/2026		Bond Future	142.5978	142.5978	142.5322	142.5322	0.046	0.0000	0.0000
2025/06/24	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2038	05/02/2026	143.20 Put	Bond Future	602.1900	0.6022	667.7800	0.6678	10.892	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
2025/06/24	2038	07/05/2026		Bond Future	145.2821	145.2821	145.2159	145.2159	0.046	0.0000
2025/06/24	2038	07/05/2026	144.53 Call	Bond Future	752.1400	0.7521	685.8600	0.6859	8.812	0.0000
2025/06/24	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	2038	06/08/2026		Bond Future	145.7946	145.7946	145.7273	145.7273	0.046	0.0000
2025/06/24	2038	06/08/2026	144.72 Call	Bond Future	1074.6100	1.0746	1007.2700	1.0073	6.266	0.0000
2025/06/24	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	2040	07/08/2025	10.90 Put	Bond Future	1641.6100	1.6416	1182.8300	1.1828	27.947	0.0000
2025/06/24	2040	07/08/2025	10.90 Call	Bond Future	875.2400	0.8752	1242.6100	1.2426	41.974	0.0000
2025/06/24	2040	07/08/2025	11.20 Call	Bond Future	1914.4200	1.9144	2475.7300	2.4757	29.320	0.0000
2025/06/24	2040	07/08/2025	11.20 Put	Bond Future	774.7700	0.7748	509.9300	0.5099	34.183	0.0000
2025/06/24	2040	07/08/2025	11.50 Call	Bond Future	3306.7100	3.3067	4004.1400	4.0041	21.091	0.0000
2025/06/24	2040	07/08/2025	11.50 Put	Bond Future	323.0500	0.3231	194.3300	0.1943	39.845	0.0000
2025/06/24	2040	07/08/2025	12.60 Call	Bond Future	9257.8300	9.2578	10080.4000	10.0804	8.885	0.0000
2025/06/24	2040	07/08/2025	12.60 Put	Bond Future	6.5200	0.0065	2.9400	0.0029	54.908	0.0000
2025/06/24	2040	07/08/2025	10.80 Put	Bond Future	2043.8700	2.0439	1516.1300	1.5161	25.821	0.0000
2025/06/24	2040	07/08/2025	10.80 Call	Bond Future	627.9600	0.6280	926.3700	0.9264	47.521	0.0000
2025/06/24	2040	07/08/2025	11.40 Put	Bond Future	437.8200	0.4378	271.3000	0.2713	38.034	0.0000
2025/06/24	2040	07/08/2025	11.40 Call	Bond Future	2813.5500	2.8136	3473.1800	3.4732	23.445	0.0000
2025/06/24	2040	07/08/2025	12.00 Call	Bond Future	5986.4700	5.9865	6783.5500	6.7836	13.315	0.0000
2025/06/24	2040	07/08/2025	12.00 Put	Bond Future	60.9500	0.0610	31.8800	0.0319	47.695	0.0000
2025/06/24	2040	07/08/2025	11.00 Put	Bond Future	1297.5400	1.2975	907.3900	0.9074	30.068	0.0000
2025/06/24	2040	07/08/2025	11.00 Call	Bond Future	1173.5500	1.1736	1609.5500	1.6096	37.152	0.0000
2025/06/24	2040	07/08/2025	11.70 Put	Bond Future	170.2500	0.1703	96.6600	0.0967	43.225	0.0000
2025/06/24	2040	07/08/2025	11.70 Call	Bond Future	4349.9600	4.3500	5102.5200	5.1025	17.300	0.0000
2025/06/24	2040	07/08/2025	12.40 Call	Bond Future	8180.5300	8.1805	8999.3100	8.9993	10.009	0.0000
2025/06/24	2040	07/08/2025	12.40 Put	Bond Future	13.9700	0.0140	6.6000	0.0066	52.756	0.0000
2025/06/24	2040	07/08/2025		Bond Future	11.0194	85.8426	10.8908	86.6687	1.168	0.0000
2025/06/24	2040	07/08/2025	13.29 Call	Bond Future	12820.6000	12.8206	13646.5800	13.6466	6.443	0.0000
2025/06/24	2040	07/08/2025	13.29 Put	Bond Future	0.2800	0.0003	0.1100	0.0001	60.714	0.0000
2025/06/24	2040	07/08/2025	11.10 Put	Bond Future	1010.1200	1.0101	685.3700	0.6854	32.150	0.0000
2025/06/24	2040	07/08/2025	11.10 Call	Bond Future	1521.4400	1.5214	2022.8400	2.0228	32.956	0.0000
2025/06/24	2040	06/11/2025		Bond Future	11.1283	87.4642	10.9949	88.3060	1.199	0.0000
2025/06/24	2040	06/11/2025	11.84 Call	Bond Future	5098.6100	5.0986	5763.0600	5.7631	13.032	0.0000
2025/06/24	2040	06/11/2025	11.84 Put	Bond Future	807.9000	0.8079	630.5600	0.6306	21.951	0.0000
2025/06/24	2040	05/02/2026		Bond Future	11.2447	84.6084	11.1062	85.4663	1.232	0.0000
2025/06/24	2040	05/02/2026	11.49 Call	Bond Future	3679.3000	3.6793	4205.9600	4.2060	14.314	0.0000
2025/06/24	2040	05/02/2026	11.49 Put	Bond Future	2191.2500	2.1913	1860.1000	1.8601	15.112	0.0000
2025/06/24	2040	05/02/2026	13.23 Call	Bond Future	11348.4300	11.3484	12138.8600	12.1389	6.965	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
2025/06/24	2040	05/02/2026	13.23 Put	Bond Future	346.6900	0.3467	279.3100	0.2793	19.435	0.0000	0.0000
2025/06/24	2040	05/02/2026	11.82 Put	Bond Future	1551.4000	1.5514	1300.1300	1.3001	16.196	0.0000	0.0000
2025/06/24	2040	05/02/2026	11.82 Call	Bond Future	4980.9300	4.9809	5587.4700	5.5875	12.177	0.0000	0.0000
2025/06/24	2040	07/05/2026		Bond Future	11.3745	86.1798	11.2306	87.0539	1.265	0.0000	0.0000
2025/06/24	2040	07/05/2026	11.67 Call	Bond Future	4426.9800	4.4270	4962.2900	4.9623	12.092	0.0000	0.0000
2025/06/24	2040	07/05/2026	11.67 Put	Bond Future	2673.3000	2.6733	2334.5400	2.3345	12.672	0.0000	0.0000
2025/06/24	2040	07/05/2026	12.22 Call	Bond Future	6562.3400	6.5623	7203.1700	7.2032	9.765	0.0000	0.0000
2025/06/24	2040	07/05/2026	12.22 Put	Bond Future	1686.2500	1.6863	1453.0100	1.4530	13.832	0.0000	0.0000
2025/06/24	2040	07/05/2026	11.72 Call	Bond Future	4609.2100	4.6092	5155.3600	5.1554	11.849	0.0000	0.0000
2025/06/24	2040	07/05/2026	11.72 Put	Bond Future	2564.1500	2.5642	2236.2300	2.2362	12.789	0.0000	0.0000
2025/06/24	2040	07/05/2026	10.70 Put	Bond Future	5814.3400	5.8143	5233.2100	5.2332	9.995	0.0000	0.0000
2025/06/24	2040	07/05/2026	10.70 Call	Bond Future	1598.6000	1.5986	1891.5400	1.8915	18.325	0.0000	0.0000
2025/06/24	2040	07/05/2026	12.53 Call	Bond Future	7857.6900	7.8577	8544.8800	8.5449	8.745	0.0000	0.0000
2025/06/24	2040	07/05/2026	12.53 Put	Bond Future	1299.2800	1.2993	1112.4000	1.1124	14.383	0.0000	0.0000
2025/06/24	2040	07/05/2026	12.03 Call	Bond Future	5796.3800	5.7964	6404.1800	6.4042	10.486	0.0000	0.0000
2025/06/24	2040	07/05/2026	12.03 Put	Bond Future	1978.6300	1.9786	1712.3600	1.7124	13.457	0.0000	0.0000
2025/06/24	2040	07/05/2026	11.12 Put	Bond Future	4191.2600	4.1913	3719.6400	3.7196	11.252	0.0000	0.0000
2025/06/24	2040	07/05/2026	11.12 Call	Bond Future	2636.0100	2.6360	3038.4600	3.0385	15.267	0.0000	0.0000
2025/06/24	2040	06/08/2026		Bond Future	11.5191	83.2563	11.3693	84.1468	1.300	0.0000	0.0000
2025/06/24	2040	06/08/2026	12.19 Call	Bond Future	6193.7800	6.1938	6800.8000	6.8008	9.800	0.0000	0.0000
2025/06/24	2040	06/08/2026	12.19 Put	Bond Future	2371.3500	2.3714	2087.8500	2.0879	11.955	0.0000	0.0000
2025/06/24	2044	07/08/2025	12.20 Call	Bond Future	5593.1500	5.5932	6392.1200	6.3921	14.285	0.0000	0.0000
2025/06/24	2044	07/08/2025	12.20 Put	Bond Future	87.7600	0.0878	47.4900	0.0475	45.887	0.0000	0.0000
2025/06/24	2044	07/08/2025	11.85 Call	Bond Future	3713.7100	3.7137	4442.0700	4.4421	19.613	0.0000	0.0000
2025/06/24	2044	07/08/2025	11.85 Put	Bond Future	273.7100	0.2737	162.8300	0.1628	40.510	0.0000	0.0000
2025/06/24	2044	07/08/2025	11.30 Put	Bond Future	1268.3600	1.2684	885.5400	0.8855	30.182	0.0000	0.0000
2025/06/24	2044	07/08/2025	11.30 Call	Bond Future	1271.5300	1.2715	1727.9500	1.7280	35.895	0.0000	0.0000
2025/06/24	2044	07/08/2025	10.63 Put	Bond Future	4608.4900	4.6085	3836.5900	3.8366	16.750	0.0000	0.0000
2025/06/24	2044	07/08/2025	10.63 Call	Bond Future	82.5800	0.0826	149.9200	0.1499	81.545	0.0000	0.0000
2025/06/24	2044	07/08/2025		Bond Future	11.2995	80.6786	11.1709	81.5179	1.138	0.0000	0.0000
2025/06/24	2044	07/08/2025	13.34 Call	Bond Future	11641.9300	11.6419	12480.4200	12.4804	7.202	0.0000	0.0000
2025/06/24	2044	07/08/2025	13.34 Put	Bond Future	1.2800	0.0013	0.5300	0.0005	58.594	0.0000	0.0000
2025/06/24	2044	06/11/2025		Bond Future	11.4085	82.2027	11.2753	83.0579	1.167	0.0000	0.0000
2025/06/24	2044	06/11/2025	11.88 Call	Bond Future	4099.0300	4.0990	4712.2500	4.7123	14.960	0.0000	0.0000
2025/06/24	2044	06/11/2025	11.88 Put	Bond Future	1185.0400	1.1850	943.0800	0.9431	20.418	0.0000	0.0000
2025/06/24	2044	06/11/2025	12.20 Call	Bond Future	5548.1800	5.5482	6237.9400	6.2379	12.432	0.0000	0.0000
2025/06/24	2044	06/11/2025	12.20 Put	Bond Future	752.6200	0.7526	587.2000	0.5872	21.979	0.0000	0.0000
2025/06/24	2044	06/11/2025	12.25 Call	Bond Future	5783.4100	5.7834	6483.0500	6.4831	12.097	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
2025/06/24	2044	06/11/2025	12.25 Put	Bond Future	700.5900	0.7006	545.0500	0.5451	22.201	0.0000	0.0000
2025/06/24	2044	06/11/2025	12.00 Call	Bond Future	4629.0500	4.6291	5273.7900	5.2738	13.928	0.0000	0.0000
2025/06/24	2044	06/11/2025	12.00 Put	Bond Future	1000.6300	1.0006	790.1900	0.7902	21.031	0.0000	0.0000
2025/06/24	2044	06/11/2025	11.75 Call	Bond Future	3547.8600	3.5479	4123.0100	4.1230	16.211	0.0000	0.0000
2025/06/24	2044	06/11/2025	11.75 Put	Bond Future	1420.0900	1.4201	1140.0600	1.1401	19.719	0.0000	0.0000
2025/06/24	2044	06/11/2025	11.25 Put	Bond Future	2762.1900	2.7622	2301.6200	2.3016	16.674	0.0000	0.0000
2025/06/24	2044	06/11/2025	11.25 Call	Bond Future	1742.6500	1.7427	2137.2600	2.1373	22.644	0.0000	0.0000
2025/06/24	2044	05/02/2026		Bond Future	11.5248	79.3727	11.3866	80.2442	1.198	0.0000	0.0000
2025/06/24	2044	05/02/2026	11.56 Call	Bond Future	3009.7600	3.0098	3486.1500	3.4862	15.828	0.0000	0.0000
2025/06/24	2044	05/02/2026	11.56 Put	Bond Future	2789.7500	2.7898	2394.6800	2.3947	14.161	0.0000	0.0000
2025/06/24	2044	07/05/2026		Bond Future	11.6529	80.8467	11.5096	81.7347	1.230	0.0000	0.0000
2025/06/24	2044	07/05/2026	11.80 Call	Bond Future	3999.9900	4.0000	4510.8300	4.5108	12.771	0.0000	0.0000
2025/06/24	2044	07/05/2026	11.80 Put	Bond Future	3105.0400	3.1050	2727.9200	2.7279	12.145	0.0000	0.0000
2025/06/24	2044	06/08/2026		Bond Future	11.7949	77.9501	11.6459	78.8547	1.263	0.0000	0.0000
2025/06/24	2044	06/08/2026	12.42 Call	Bond Future	6151.1900	6.1512	6760.3100	6.7603	9.902	0.0000	0.0000
2025/06/24	2044	06/08/2026	12.42 Put	Bond Future	2530.6500	2.5307	2235.1400	2.2351	11.677	0.0000	0.0000
2025/06/24	2046	07/08/2025		Bond Future	119.6249	119.6249	119.6330	119.6330	0.007	0.0000	0.0000
2025/06/24	2046	07/08/2025	118.69 Call	Bond Future	934.9200	0.9349	943.0200	0.9430	0.866	0.0000	0.0000
2025/06/24	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2046	06/11/2025		Bond Future	119.6552	119.6552	119.6633	119.6633	0.007	0.0000	0.0000
2025/06/24	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2046	06/11/2025	125.41 Put	Bond Future	5754.7900	5.7548	5746.7100	5.7467	0.140	0.0000	0.0000
2025/06/24	2046	05/02/2026		Bond Future	121.9456	121.9456	121.9541	121.9541	0.007	0.0000	0.0000
2025/06/24	2046	05/02/2026	121.65 Call	Bond Future	295.6000	0.2956	304.0800	0.3041	2.869	0.0000	0.0000
2025/06/24	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2046	07/05/2026		Bond Future	121.9461	121.9461	121.9550	121.9550	0.007	0.0000	0.0000
2025/06/24	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2046	07/05/2026	124.95 Put	Bond Future	3003.9400	3.0039	2995.0400	2.9950	0.296	0.0000	0.0000
2025/06/24	2046	06/08/2026		Bond Future	124.2223	124.2223	124.2319	124.2319	0.008	0.0000	0.0000
2025/06/24	2046	06/08/2026	122.38 Call	Bond Future	1842.2500	1.8423	1851.8800	1.8519	0.523	0.0000	0.0000
2025/06/24	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2050	07/08/2025		Bond Future	118.2789	118.2789	118.1895	118.1895	0.076	0.0000	0.0000
2025/06/24	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2050	07/08/2025	119.89 Put	Bond Future	1611.0800	1.6111	1700.4800	1.7005	5.549	0.0000	0.0000
2025/06/24	2050	06/11/2025		Bond Future	120.5424	120.5424	120.4512	120.4512	0.076	0.0000	0.0000
2025/06/24	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2050	06/11/2025	124.42 Put	Bond Future	3877.5600	3.8776	3968.8200	3.9688	2.354	0.0000	0.0000
2025/06/24	2050	05/02/2026		Bond Future	120.4377	120.4377	120.3450	120.3450	0.077	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
2025/06/24	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2050	05/02/2026	122.82 Put	Bond Future	2382.2800	2.3823	2474.9900	2.4750	3.892	0.0000	0.0000
2025/06/24	2050	07/05/2026		Bond Future	122.7049	122.7049	122.6108	122.6108	0.077	0.0000	0.0000
2025/06/24	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2050	07/05/2026	124.07 Put	Bond Future	1365.1000	1.3651	1459.2100	1.4592	6.894	0.0000	0.0000
2025/06/24	2050	06/08/2026		Bond Future	122.5430	122.5430	122.4472	122.4472	0.078	0.0000	0.0000
2025/06/24	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	2050	06/08/2026	123.27 Put	Bond Future	727.0500	0.7271	822.8100	0.8228	13.171	0.0000	0.0000
2025/06/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	AL37	07/08/2025		Index Future	1148.7190	1148.7190	1153.0610	1153.0610	0.378	0.0000	0.0000
2025/06/24	AL37	06/11/2025		Index Future	1170.4220	1170.4220	1174.8450	1174.8450	0.378	0.0000	0.0000
2025/06/24	AL37	05/02/2026		Index Future	1192.5560	1192.5560	1197.0660	1197.0660	0.378	0.0000	0.0000
2025/06/24	AL37	07/05/2026		Index Future	1214.7550	1214.7550	1219.3510	1219.3510	0.378	0.0000	0.0000
2025/06/24	AL37	06/08/2026		Index Future	1236.9560	1236.9560	1241.6400	1241.6400	0.379	0.0000	0.0000
2025/06/24	AL7T	07/08/2025		Index Future	1382.7370	1382.7370	1393.5550	1393.5550	0.782	0.0000	0.0000
2025/06/24	AL7T	06/11/2025		Index Future	1408.8600	1408.8600	1419.8830	1419.8830	0.782	0.0000	0.0000
2025/06/24	AL7T	05/02/2026		Index Future	1435.5040	1435.5040	1446.7380	1446.7380	0.783	0.0000	0.0000
2025/06/24	AL7T	07/05/2026		Index Future	1462.2250	1462.2250	1473.6710	1473.6710	0.783	0.0000	0.0000
2025/06/24	AL7T	06/08/2026		Index Future	1488.9490	1488.9490	1500.6090	1500.6090	0.783	0.0000	0.0000
2025/06/24	ALBI	07/08/2025		Index Future	1177.7160	1177.7160	1185.4950	1185.4950	0.661	0.0000	0.0000
2025/06/24	ALBI	06/11/2025		Index Future	1199.9660	1199.9660	1207.8920	1207.8920	0.661	0.0000	0.0000
2025/06/24	ALBI	05/02/2026		Index Future	1222.6600	1222.6600	1230.7380	1230.7380	0.661	0.0000	0.0000
2025/06/24	ALBI	07/05/2026		Index Future	1245.4190	1245.4190	1253.6500	1253.6500	0.661	0.0000	0.0000
2025/06/24	ALBI	06/08/2026		Index Future	1268.1800	1268.1800	1276.5660	1276.5660	0.661	0.0000	0.0000
2025/06/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/06/24	C040	31/01/2040	13.56 Call	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/06/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/06/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	ES33	07/08/2025		Bond Future	10.7663	85.6890	10.6370	86.2994	1.201	0.0000	0.0000
2025/06/24	ES33	07/08/2025		Bond Future	11884.3700	11.8844	12494.8000	12.4948	5.136	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
2025/06/24	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES33	06/11/2025		Bond Future	10.9006	83.5338	10.7653	84.1559	1.241	0.0000
2025/06/24	ES33	06/11/2025	12.01 Call	Bond Future	4883.5700	4.8836	5505.6500	5.5057	12.738	0.0000
2025/06/24	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES33	05/02/2026		Bond Future	11.0481	85.1325	10.9063	85.7667	1.283	0.0000
2025/06/24	ES33	05/02/2026	11.49 Call	Bond Future	1937.0300	1.9370	2571.1900	2.5712	32.739	0.0000
2025/06/24	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES33	07/05/2026		Bond Future	11.2064	82.9386	11.0577	83.5850	1.327	0.0000
2025/06/24	ES33	07/05/2026	11.69 Call	Bond Future	2058.0800	2.0581	2704.4100	2.7044	31.405	0.0000
2025/06/24	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES33	06/08/2026		Bond Future	11.3832	84.4844	11.2270	85.1431	1.373	0.0000
2025/06/24	ES33	06/08/2026	12.02 Call	Bond Future	2615.7700	2.6158	3274.4500	3.2745	25.181	0.0000
2025/06/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES42	07/08/2025		Bond Future	11.4908	80.5020	11.3622	81.2900	1.119	0.0000
2025/06/24	ES42	07/08/2025	13.79 Call	Bond Future	12229.8600	12.2299	13017.8700	13.0179	6.443	0.0000
2025/06/24	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES42	06/11/2025		Bond Future	11.6109	77.7773	11.4775	78.5805	1.149	0.0000
2025/06/24	ES42	06/11/2025	12.39 Call	Bond Future	4443.4500	4.4435	5246.6200	5.2466	18.075	0.0000
2025/06/24	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES42	05/02/2026		Bond Future	11.7357	79.2655	11.5973	80.0841	1.179	0.0000
2025/06/24	ES42	05/02/2026	11.85 Call	Bond Future	665.8100	0.6658	1484.4100	1.4844	122.948	0.0000
2025/06/24	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES42	07/05/2026		Bond Future	11.8722	76.4916	11.7284	77.3259	1.211	0.0000
2025/06/24	ES42	07/05/2026	12.20 Call	Bond Future	1850.2200	1.8502	2684.4800	2.6845	45.090	0.0000
2025/06/24	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	ES42	06/08/2026		Bond Future	12.0175	77.9152	11.8681	78.7653	1.244	0.0000
2025/06/24	ES42	06/08/2026	12.65 Call	Bond Future	3440.8400	3.4408	4290.9900	4.2910	24.708	0.0000
2025/06/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	GOVI	07/08/2025		GOVI	1159.4250	1159.4250	1166.8400	1166.8400	0.640	0.0000
2025/06/24	GOVI	07/08/2025	1,011.00 Call	GOVI	1484250.0000	148.4250	1558400.0000	155.8400	4.996	0.0000
2025/06/24	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	GOVI	06/11/2025		GOVI	1181.3300	1181.3300	1188.8850	1188.8850	0.640	0.0000
2025/06/24	GOVI	06/11/2025	1,112.00 Call	GOVI	693300.0000	69.3300	768850.0000	76.8850	10.897	0.0000
2025/06/24	GOVI	06/11/2025	1,112.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/24	GOVI	05/02/2026		GOVI	1203.6710	1203.6710	1211.3710	1211.3710	0.640	0.0000
2025/06/24	GOVI	05/02/2026	1,150.00 Call	GOVI	536710.0000	53.6710	613710.0000	61.3710	14.347	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
2025/06/24	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	GOVI	07/05/2026		GOVI		1226.0760	1226.0760	1233.9220	1233.9220	0.640	0.0000	0.0000
2025/06/24	GOVI	07/05/2026	1,177. Call 00	GOVI		490760.0000	49.0760	569220.0000	56.9220	15.987	0.0000	0.0000
2025/06/24	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	GOVI	06/08/2026		GOVI		1248.4840	1248.4840	1256.4770	1256.4770	0.640	0.0000	0.0000
2025/06/24	GOVI	06/08/2026	1,189. Call 00	GOVI		594840.0000	59.4840	674770.0000	67.4770	13.437	0.0000	0.0000
2025/06/24	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/06/24	IGOV	07/08/2025		Index Future		381.0510	381.0510	381.1590	381.1590	0.028	0.0000	0.0000
2025/06/24	IGOV	06/11/2025		Index Future		388.3440	388.3440	388.4530	388.4530	0.028	0.0000	0.0000
2025/06/24	IGOV	05/02/2026		Index Future		395.7790	395.7790	395.8920	395.8920	0.029	0.0000	0.0000
2025/06/24	IGOV	07/05/2026		Index Future		403.2360	403.2360	403.3520	403.3520	0.029	0.0000	0.0000
2025/06/24	IGOV	06/08/2026		Index Future		410.6940	410.6940	410.8130	410.8130	0.029	0.0000	0.0000
2025/06/24	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/06/24	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/06/24	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/06/24	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/06/24	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/06/24	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/06/24	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/06/24	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/06/24	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/06/24	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/06/24	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/06/24	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/06/24	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/06/24	JBAF	18/06/2025		Jibar Tradeable Future		8.2950	8.2950	8.2950	91.7050	0.000	0.0000	0.0000
2025/06/24	JBAF	17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/06/24	JBAF	17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/24	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/24	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
2025/06/24	R033	07/08/2025		Bond Future	9.5208	106.1972	9.4327	106.6768	0.925	0.0000
2025/06/24	R033	07/08/2025	10.33 Call	Bond Future	4392.6100	4.3926	4834.1300	4.8341	10.051	0.0000
2025/06/24	R033	07/08/2025	10.33 Put	Bond Future	118.0000	0.1180	79.9200	0.0799	32.271	0.0000
2025/06/24	R033	06/11/2025		Bond Future	9.6104	103.1599	9.5181	103.6486	0.961	0.0000
2025/06/24	R033	06/11/2025	10.33 Call	Bond Future	4266.0100	4.2660	4656.3800	4.6564	9.151	0.0000
2025/06/24	R033	06/11/2025	10.33 Put	Bond Future	561.5500	0.5616	463.2400	0.4632	17.507	0.0000
2025/06/24	R033	05/02/2026		Bond Future	9.7078	105.1098	9.6107	105.6079	1.000	0.0000
2025/06/24	R033	05/02/2026	10.49 Call	Bond Future	4837.2200	4.8372	5213.4600	5.2135	7.778	0.0000
2025/06/24	R033	05/02/2026	10.49 Put	Bond Future	937.1900	0.9372	815.3600	0.8154	12.999	0.0000
2025/06/24	R033	07/05/2026		Bond Future	9.8186	102.0190	9.7164	102.5267	1.041	0.0000
2025/06/24	R033	07/05/2026	10.38 Call	Bond Future	4337.7700	4.3378	4678.6000	4.6786	7.857	0.0000
2025/06/24	R033	07/05/2026	10.38 Put	Bond Future	1606.9700	1.6070	1440.1300	1.4401	10.382	0.0000
2025/06/24	R033	06/08/2026		Bond Future	9.9456	103.8972	9.8378	104.4146	1.084	0.0000
2025/06/24	R033	06/08/2026	10.25 Call	Bond Future	3747.9400	3.7479	4057.0100	4.0570	8.246	0.0000
2025/06/24	R033	06/08/2026	10.25 Put	Bond Future	2305.0100	2.3050	2096.7200	2.0967	9.036	0.0000
2025/06/24	R035	07/08/2025	10.90 Call	Bond Future	4500.0400	4.5000	5162.2300	5.1622	14.715	0.0000
2025/06/24	R035	07/08/2025	10.90 Put	Bond Future	117.8000	0.1178	67.7800	0.0678	42.462	0.0000
2025/06/24	R035	07/08/2025	10.40 Call	Bond Future	2163.0600	2.1631	2692.8800	2.6929	24.494	0.0000
2025/06/24	R035	07/08/2025	10.40 Put	Bond Future	522.2400	0.5222	339.8500	0.3399	34.925	0.0000
2025/06/24	R035	07/08/2025	11.30 Call	Bond Future	6527.1800	6.5272	7224.5500	7.2246	10.684	0.0000
2025/06/24	R035	07/08/2025	11.30 Put	Bond Future	31.3400	0.0313	16.5000	0.0165	47.352	0.0000
2025/06/24	R035	07/08/2025	10.08 Put	Bond Future	1188.0000	1.1880	842.5100	0.8425	29.082	0.0000
2025/06/24	R035	07/08/2025	10.08 Call	Bond Future	1014.1100	1.0141	1380.8300	1.3808	36.162	0.0000
2025/06/24	R035	07/08/2025	10.58 Put	Bond Future	312.9500	0.3130	194.4500	0.1945	37.865	0.0000
2025/06/24	R035	07/08/2025	10.58 Call	Bond Future	2953.7000	2.9537	3547.4100	3.5474	20.101	0.0000
2025/06/24	R035	07/08/2025	11.34 Call	Bond Future	6730.7600	6.7308	7429.9000	7.4299	10.387	0.0000
2025/06/24	R035	07/08/2025	11.34 Put	Bond Future	27.3400	0.0273	14.2700	0.0143	47.805	0.0000
2025/06/24	R035	07/08/2025		Bond Future	10.1103	96.5137	9.9867	97.2259	1.223	0.0000
2025/06/24	R035	07/08/2025	12.65 Call	Bond Future	13142.0500	13.1421	13854.2100	13.8542	5.419	0.0000
2025/06/24	R035	07/08/2025	12.65 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000
2025/06/24	R035	06/11/2025		Bond Future	10.2116	93.8332	10.0827	94.5589	1.262	0.0000
2025/06/24	R035	06/11/2025	11.20 Call	Bond Future	5768.6600	5.7687	6390.4500	6.3905	10.779	0.0000
2025/06/24	R035	06/11/2025	11.20 Put	Bond Future	446.4700	0.4465	342.5800	0.3426	23.269	0.0000
2025/06/24	R035	06/11/2025	10.08 Put	Bond Future	2294.9600	2.2950	1909.5100	1.9095	16.795	0.0000
2025/06/24	R035	06/11/2025	10.08 Call	Bond Future	1553.9900	1.5540	1894.2200	1.8942	21.894	0.0000
2025/06/24	R035	06/11/2025	10.58 Put	Bond Future	1148.4900	1.1485	918.9400	0.9189	19.987	0.0000
2025/06/24	R035	06/11/2025	10.58 Call	Bond Future	3181.9700	3.1820	3678.1000	3.6781	15.592	0.0000
2025/06/24	R035	06/11/2025	11.67 Call	Bond Future	7918.7000	7.9187	8591.2400	8.5912	8.493	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
2025/06/24	R035	06/11/2025	11.67 Put	Bond Future	210.0500	0.2101	156.9100	0.1569	25.299	0.0000
2025/06/24	R035	06/11/2025	9.91 Put	Bond Future	2846.4600	2.8465	2401.8200	2.4018	15.621	0.0000
2025/06/24	R035	06/11/2025	9.91 Call	Bond Future	1136.3200	1.1363	1417.3600	1.4174	24.732	0.0000
2025/06/24	R035	06/11/2025	10.41 Put	Bond Future	1465.9100	1.4659	1188.0600	1.1881	18.954	0.0000
2025/06/24	R035	06/11/2025	10.41 Call	Bond Future	2568.6200	2.5686	3016.4500	3.0165	17.435	0.0000
2025/06/24	R035	06/11/2025	11.43 Call	Bond Future	6810.6800	6.8107	7461.1300	7.4611	9.550	0.0000
2025/06/24	R035	06/11/2025	11.43 Put	Bond Future	309.4500	0.3095	234.2200	0.2342	24.311	0.0000
2025/06/24	R035	06/11/2025	11.95 Call	Bond Future	9221.6900	9.2217	9912.2900	9.9123	7.489	0.0000
2025/06/24	R035	06/11/2025	11.95 Put	Bond Future	133.2500	0.1333	98.1700	0.0982	26.326	0.0000
2025/06/24	R035	06/11/2025	11.45 Call	Bond Future	6902.3900	6.9024	7554.9700	7.5550	9.454	0.0000
2025/06/24	R035	06/11/2025	11.45 Put	Bond Future	299.6600	0.2997	226.5600	0.2266	24.394	0.0000
2025/06/24	R035	06/11/2025	10.95 Put	Bond Future	659.7100	0.6597	514.4000	0.5144	22.026	0.0000
2025/06/24	R035	06/11/2025	10.95 Call	Bond Future	4675.4800	4.6755	5255.8500	5.2559	12.413	0.0000
2025/06/24	R035	06/11/2025	10.44 Put	Bond Future	1404.7600	1.4048	1135.8600	1.1359	19.142	0.0000
2025/06/24	R035	06/11/2025	10.44 Call	Bond Future	2672.6600	2.6727	3129.4400	3.1294	17.091	0.0000
2025/06/24	R035	06/11/2025	10.94 Put	Bond Future	669.8800	0.6699	522.6700	0.5227	21.976	0.0000
2025/06/24	R035	06/11/2025	10.94 Call	Bond Future	4632.8500	4.6329	5211.3200	5.2113	12.486	0.0000
2025/06/24	R035	06/11/2025	11.99 Call	Bond Future	9407.9100	9.4079	10100.5500	10.1006	7.362	0.0000
2025/06/24	R035	06/11/2025	11.99 Put	Bond Future	124.8500	0.1249	91.8100	0.0918	26.464	0.0000
2025/06/24	R035	06/11/2025	10.50 Call	Bond Future	2886.4500	2.8865	3360.5800	3.3606	16.426	0.0000
2025/06/24	R035	06/11/2025	10.50 Put	Bond Future	1289.3900	1.2894	1037.8400	1.0378	19.509	0.0000
2025/06/24	R035	06/11/2025	10.15 Call	Bond Future	1747.5000	1.7475	2111.6800	2.1117	20.840	0.0000
2025/06/24	R035	06/11/2025	10.15 Put	Bond Future	2093.2600	2.0933	1731.7600	1.7318	17.270	0.0000
2025/06/24	R035	06/11/2025	9.77 Put	Bond Future	3367.8500	3.3679	2874.9300	2.8749	14.636	0.0000
2025/06/24	R035	06/11/2025	9.77 Call	Bond Future	849.4700	0.8495	1082.2300	1.0822	27.401	0.0000
2025/06/24	R035	06/11/2025	11.00 Put	Bond Future	610.8300	0.6108	474.7300	0.4747	22.281	0.0000
2025/06/24	R035	06/11/2025	11.00 Call	Bond Future	4889.9800	4.8900	5479.5600	5.4796	12.057	0.0000
2025/06/24	R035	06/11/2025	10.68 Call	Bond Future	3566.6700	3.5667	4088.4200	4.0884	14.628	0.0000
2025/06/24	R035	06/11/2025	10.68 Put	Bond Future	991.6000	0.9916	787.6700	0.7877	20.566	0.0000
2025/06/24	R035	05/02/2026	11.17 Call	Bond Future	5529.9300	5.5299	6096.6400	6.0966	10.248	0.0000
2025/06/24	R035	05/02/2026	11.17 Put	Bond Future	1045.3400	1.0453	872.5200	0.8725	16.532	0.0000
2025/06/24	R035	05/02/2026	10.67 Call	Bond Future	3651.9500	3.6520	4125.1800	4.1252	12.958	0.0000
2025/06/24	R035	05/02/2026	10.67 Put	Bond Future	1774.5600	1.7746	1508.2600	1.5083	15.007	0.0000
2025/06/24	R035	05/02/2026	10.17 Put	Bond Future	2932.3200	2.9323	2544.7500	2.5448	13.217	0.0000
2025/06/24	R035	05/02/2026	10.17 Call	Bond Future	2097.7100	2.0977	2449.6700	2.4497	16.778	0.0000
2025/06/24	R035	05/02/2026	11.00 Put	Bond Future	1254.4800	1.2545	1053.2600	1.0533	16.040	0.0000
2025/06/24	R035	05/02/2026	11.00 Call	Bond Future	4864.1000	4.8641	5402.4100	5.4024	11.067	0.0000
2025/06/24	R035	05/02/2026	10.44 Put	Bond Future	2244.9300	2.2449	1925.7600	1.9258	14.217	0.0000
2025/06/24	R035	05/02/2026	10.44 Call	Bond Future	2888.1000	2.8881	3308.4600	3.3085	14.555	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
2025/06/24	R035	05/02/2026	10.94 Put	Bond Future	1337.1600	1.3372	1125.0800	1.1251	15.860	0.0000
2025/06/24	R035	05/02/2026	10.94 Call	Bond Future	4635.1600	4.6352	5162.6100	5.1626	11.379	0.0000
2025/06/24	R035	05/02/2026	12.44 Call	Bond Future	10883.5800	10.8836	11578.5000	11.5785	6.385	0.0000
2025/06/24	R035	05/02/2026	12.44 Put	Bond Future	217.4700	0.2175	172.8600	0.1729	20.513	0.0000
2025/06/24	R035	05/02/2026		Bond Future	10.3218	95.6070	10.1872	96.3466	1.304	0.0000
2025/06/24	R035	05/02/2026	10.79 Call	Bond Future	4078.7500	4.0788	4577.1600	4.5772	12.220	0.0000
2025/06/24	R035	05/02/2026	10.79 Put	Bond Future	1566.2500	1.5663	1325.1300	1.3251	15.395	0.0000
2025/06/24	R035	07/05/2026		Bond Future	10.4371	92.8794	10.2966	93.6330	1.346	0.0000
2025/06/24	R035	07/05/2026	10.86 Call	Bond Future	4258.5800	4.2586	4743.4200	4.7434	11.385	0.0000
2025/06/24	R035	07/05/2026	10.86 Put	Bond Future	2039.4600	2.0395	1770.6800	1.7707	13.179	0.0000
2025/06/24	R035	06/08/2026		Bond Future	10.5678	94.5903	10.4207	95.3581	1.391	0.0000
2025/06/24	R035	06/08/2026	11.06 Call	Bond Future	4841.2900	4.8413	5335.1300	5.3351	10.201	0.0000
2025/06/24	R035	06/08/2026	11.06 Put	Bond Future	2331.7700	2.3318	2057.7600	2.0578	11.751	0.0000
2025/06/24	R038	07/08/2025		Bond Future	10.6616	105.4166	10.5278	106.3500	1.255	0.0000
2025/06/24	R038	07/08/2025	11.24 Call	Bond Future	4137.0600	4.1371	4964.9100	4.9649	20.011	0.0000
2025/06/24	R038	07/08/2025	11.24 Put	Bond Future	241.1000	0.2411	135.5300	0.1355	43.787	0.0000
2025/06/24	R038	06/11/2025		Bond Future	10.7723	101.9232	10.6331	102.8743	1.292	0.0000
2025/06/24	R038	06/11/2025	11.24 Call	Bond Future	4304.2300	4.3042	4991.1000	4.9911	15.958	0.0000
2025/06/24	R038	06/11/2025	11.24 Put	Bond Future	1200.4500	1.2005	936.2300	0.9362	22.010	0.0000
2025/06/24	R038	06/11/2025	12.33 Call	Bond Future	10040.5100	10.0405	10930.7500	10.9308	8.866	0.0000
2025/06/24	R038	06/11/2025	12.33 Put	Bond Future	224.3000	0.2243	163.4500	0.1635	27.129	0.0000
2025/06/24	R038	06/11/2025	10.98 Put	Bond Future	1745.8100	1.7458	1389.4400	1.3894	20.413	0.0000
2025/06/24	R038	06/11/2025	10.98 Call	Bond Future	3141.6800	3.1417	3736.4000	3.7364	18.930	0.0000
2025/06/24	R038	05/02/2026		Bond Future	10.8894	103.8496	10.7445	104.8189	1.330	0.0000
2025/06/24	R038	05/02/2026	11.44 Call	Bond Future	5232.4600	5.2325	5914.4000	5.9144	13.033	0.0000
2025/06/24	R038	05/02/2026	11.44 Put	Bond Future	1668.1000	1.6681	1380.8000	1.3808	17.223	0.0000
2025/06/24	R038	07/05/2026		Bond Future	11.0170	100.2939	10.8661	101.2815	1.370	0.0000
2025/06/24	R038	07/05/2026	11.40 Call	Bond Future	5058.1000	5.0581	5685.9700	5.6860	12.413	0.0000
2025/06/24	R038	07/05/2026	11.40 Put	Bond Future	2613.4400	2.6134	2253.7400	2.2537	13.763	0.0000
2025/06/24	R038	06/08/2026		Bond Future	11.1570	102.1396	10.9997	103.1458	1.410	0.0000
2025/06/24	R038	06/08/2026	11.77 Call	Bond Future	6380.7800	6.3808	7056.1700	7.0562	10.585	0.0000
2025/06/24	R038	06/08/2026	11.77 Put	Bond Future	2598.0600	2.5981	2267.3300	2.2673	12.730	0.0000
2025/06/24	R053	07/08/2025		Bond Future	11.1733	108.0672	11.0449	109.2083	1.149	0.0000
2025/06/24	R053	07/08/2025	13.17 Call	Bond Future	15235.2700	15.2353	16375.1000	16.3751	7.482	0.0000
2025/06/24	R053	07/08/2025	13.17 Put	Bond Future	2.1900	0.0022	0.9100	0.0009	58.447	0.0000
2025/06/24	R053	06/11/2025		Bond Future	11.2771	104.2455	11.1440	105.4082	1.180	0.0000
2025/06/24	R053	06/11/2025	11.76 Call	Bond Future	5614.3100	5.6143	6452.9200	6.4529	14.937	0.0000
2025/06/24	R053	06/11/2025	11.76 Put	Bond Future	1583.0700	1.5831	1258.9600	1.2590	20.474	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	
2025/06/24	R053	05/02/2026		Bond Future	11.3854	106.2159	11.2474	107.4007	1.212	0.0000	0.0000
2025/06/24	R053	05/02/2026	11.49 Call	Bond Future	4404.0500	4.4041	5079.5600	5.0796	15.338	0.0000	0.0000
2025/06/24	R053	05/02/2026	11.49 Put	Bond Future	3521.9400	3.5219	3012.6500	3.0127	14.460	0.0000	0.0000
2025/06/24	R053	07/05/2026		Bond Future	11.5014	102.3268	11.3582	103.5341	1.245	0.0000	0.0000
2025/06/24	R053	07/05/2026	11.69 Call	Bond Future	5593.1800	5.5932	6303.0900	6.3031	12.692	0.0000	0.0000
2025/06/24	R053	07/05/2026	11.69 Put	Bond Future	4041.5000	4.0415	3544.1800	3.5442	12.305	0.0000	0.0000
2025/06/24	R053	06/08/2026		Bond Future	11.6267	104.2097	11.4780	105.4395	1.279	0.0000	0.0000
2025/06/24	R053	06/08/2026	12.28 Call	Bond Future	8554.2200	8.5542	9386.0500	9.3861	9.724	0.0000	0.0000
2025/06/24	R053	06/08/2026	12.28 Put	Bond Future	3455.8300	3.4558	3057.8600	3.0579	11.516	0.0000	0.0000
2025/06/24	R186	07/08/2025		Bond Future	7.8336	104.8440	7.7507	104.9516	1.058	0.0000	0.0000
2025/06/24	R186	07/08/2025	9.68 Call	Bond Future	2356.8800	2.3569	2464.5000	2.4645	4.566	0.0000	0.0000
2025/06/24	R186	07/08/2025	9.68 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/24	R186	07/08/2025	10.25 Call	Bond Future	3069.2200	3.0692	3176.8500	3.1769	3.507	0.0000	0.0000
2025/06/24	R186	07/08/2025	10.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R186	07/08/2025	9.22 Put	Bond Future	0.1200	0.0001	0.0500	0.0001	58.333	0.0000	0.0000
2025/06/24	R186	07/08/2025	9.22 Call	Bond Future	1776.9200	1.7769	1884.4800	1.8845	6.053	0.0000	0.0000
2025/06/24	R186	06/11/2025		Bond Future	7.8726	106.8247	7.7698	106.9344	1.306	0.0000	0.0000
2025/06/24	R186	06/11/2025	8.13 Call	Bond Future	400.9400	0.4009	477.9400	0.4779	19.205	0.0000	0.0000
2025/06/24	R186	06/11/2025	8.13 Put	Bond Future	127.1100	0.1271	94.4300	0.0944	25.710	0.0000	0.0000
2025/06/24	R186	05/02/2026		Bond Future	7.9403	103.5384	7.8059	103.6503	1.693	0.0000	0.0000
2025/06/24	R186	05/02/2026	8.43 Call	Bond Future	545.7700	0.5458	627.1100	0.6271	14.904	0.0000	0.0000
2025/06/24	R186	05/02/2026	8.43 Put	Bond Future	139.7500	0.1398	109.1700	0.1092	21.882	0.0000	0.0000
2025/06/24	R186	07/05/2026		Bond Future	8.1274	105.4626	7.9349	105.5769	2.369	0.0000	0.0000
2025/06/24	R186	07/05/2026	8.69 Call	Bond Future	473.3100	0.4733	554.6200	0.5546	17.179	0.0000	0.0000
2025/06/24	R186	07/05/2026	8.69 Put	Bond Future	140.6600	0.1407	107.6800	0.1077	23.447	0.0000	0.0000
2025/06/24	R186	06/08/2026		Bond Future	8.5976	102.0995	8.2696	102.2162	3.815	0.0000	0.0000
2025/06/24	R186	06/08/2026	8.57 Call	Bond Future	178.8200	0.1788	241.9500	0.2420	35.304	0.0000	0.0000
2025/06/24	R186	06/08/2026	8.57 Put	Bond Future	188.6400	0.1886	135.0400	0.1350	28.414	0.0000	0.0000
2025/06/24	R202	07/08/2025		Bond Future	268.7564	268.7564	269.0613	269.0613	0.113	0.0000	0.0000
2025/06/24	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R202	07/08/2025	271.60 Put	Bond Future	2843.6000	2.8436	2538.6800	2.5387	10.723	0.0000	0.0000
2025/06/24	R202	06/11/2025		Bond Future	273.8994	273.8994	274.2102	274.2102	0.113	0.0000	0.0000
2025/06/24	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R202	06/11/2025	275.64 Put	Bond Future	1740.6300	1.7406	1429.7700	1.4298	17.859	0.0000	0.0000
2025/06/24	R202	05/02/2026		Bond Future	273.8072	273.8072	274.1244	274.1244	0.116	0.0000	0.0000
2025/06/24	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R202	05/02/2026	277.82 Put	Bond Future	4012.7800	4.0128	3695.5700	3.6956	7.905	0.0000	0.0000
2025/06/24	R202	07/05/2026		Bond Future	278.9622	278.9622	279.2862	279.2862	0.116	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	
2025/06/24	R202	07/05/2026	277.55 Call	Bond Future	1412.1800	1.4122	1736.1600	1.7362	22.942	0.0000	0.0000
2025/06/24	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R202	06/08/2026		Bond Future	278.7456	278.7456	279.0759	279.0759	0.119	0.0000	0.0000
2025/06/24	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	215.9100	0.2159	100.000	0.0000	0.0000
2025/06/24	R202	06/08/2026	278.86 Put	Bond Future	114.4500	0.1145	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/24	R209	07/08/2025		Bond Future	10.3694	76.1045	10.2410	76.7763	1.238	0.0000	0.0000
2025/06/24	R209	07/08/2025	12.68 Call	Bond Future	10826.3200	10.8263	11498.0100	11.4980	6.204	0.0000	0.0000
2025/06/24	R209	07/08/2025	12.68 Put	Bond Future	0.1000	0.0001	0.0300	0.0000	70.000	0.0000	0.0000
2025/06/24	R209	06/11/2025		Bond Future	10.4659	74.3900	10.3327	75.0744	1.273	0.0000	0.0000
2025/06/24	R209	06/11/2025	11.27 Call	Bond Future	4509.0600	4.5091	5068.2700	5.0683	12.402	0.0000	0.0000
2025/06/24	R209	06/11/2025	11.27 Put	Bond Future	548.2700	0.5483	423.0600	0.4231	22.837	0.0000	0.0000
2025/06/24	R209	05/02/2026		Bond Future	10.5682	75.7962	10.4299	76.4937	1.309	0.0000	0.0000
2025/06/24	R209	05/02/2026	10.93 Call	Bond Future	3389.8700	3.3899	3840.7900	3.8408	13.302	0.0000	0.0000
2025/06/24	R209	05/02/2026	10.93 Put	Bond Future	1605.5400	1.6055	1358.9200	1.3589	15.361	0.0000	0.0000
2025/06/24	R209	07/05/2026		Bond Future	10.6802	74.0531	10.5364	74.7638	1.346	0.0000	0.0000
2025/06/24	R209	07/05/2026	11.07 Call	Bond Future	3824.7100	3.8247	4277.8800	4.2779	11.848	0.0000	0.0000
2025/06/24	R209	07/05/2026	11.07 Put	Bond Future	1941.4300	1.9414	1683.9200	1.6839	13.264	0.0000	0.0000
2025/06/24	R209	06/08/2026		Bond Future	10.8039	75.4170	10.6543	76.1411	1.384	0.0000	0.0000
2025/06/24	R209	06/08/2026	11.39 Call	Bond Future	4777.6800	4.7777	5259.0300	5.2590	10.075	0.0000	0.0000
2025/06/24	R209	06/08/2026	11.39 Put	Bond Future	2027.1900	2.0272	1784.4400	1.7844	11.975	0.0000	0.0000
2025/06/24	R210	07/08/2025		Bond Future	249.2824	249.2824	249.3928	249.3928	0.044	0.0000	0.0000
2025/06/24	R210	07/08/2025	248.44 Call	Bond Future	842.3500	0.8424	952.8100	0.9528	13.113	0.0000	0.0000
2025/06/24	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R210	06/11/2025		Bond Future	250.6284	250.6284	250.7410	250.7410	0.045	0.0000	0.0000
2025/06/24	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R210	06/11/2025	252.14 Put	Bond Future	1511.6300	1.5116	1399.0200	1.3990	7.450	0.0000	0.0000
2025/06/24	R210	05/02/2026		Bond Future	255.4259	255.4259	255.5411	255.5411	0.045	0.0000	0.0000
2025/06/24	R210	05/02/2026	253.10 Call	Bond Future	2325.9300	2.3259	2441.1100	2.4411	4.952	0.0000	0.0000
2025/06/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R210	07/05/2026		Bond Future	256.7557	256.7557	256.8738	256.8738	0.046	0.0000	0.0000
2025/06/24	R210	07/05/2026	255.40 Call	Bond Future	1355.7000	1.3557	1473.8300	1.4738	8.714	0.0000	0.0000
2025/06/24	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R210	06/08/2026		Bond Future	261.5500	261.5500	261.6712	261.6712	0.046	0.0000	0.0000
2025/06/24	R210	06/08/2026	259.84 Call	Bond Future	1710.0200	1.7100	1831.1700	1.8312	7.085	0.0000	0.0000
2025/06/24	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	R213	07/08/2025		Bond Future	8.9777	94.6310	8.8844	95.0120	1.040	0.0000	0.0000
2025/06/24	R213	07/08/2025	11.66 Call	Bond Future	10163.9000	10.1639	10544.9500	10.5450	3.749	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/06/24	R213	07/08/2025	11.66 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/06/24	R213	06/11/2025		Bond Future		9.0561	92.8664	8.9574	93.2547	1.091	0.0000	0.0000
2025/06/24	R213	06/11/2025	10.05 Call	Bond Future		4055.8600	4.0559	4392.2600	4.3923	8.294	0.0000	0.0000
2025/06/24	R213	06/11/2025	10.05 Put	Bond Future		259.0800	0.2591	207.2100	0.2072	20.021	0.0000	0.0000
2025/06/24	R213	05/02/2026		Bond Future		9.1450	94.6221	9.0401	95.0178	1.147	0.0000	0.0000
2025/06/24	R213	05/02/2026	9.89 Call	Bond Future		3459.1100	3.4591	3755.5100	3.7555	8.569	0.0000	0.0000
2025/06/24	R213	05/02/2026	9.89 Put	Bond Future		707.2600	0.7073	607.9000	0.6079	14.049	0.0000	0.0000
2025/06/24	R213	07/05/2026		Bond Future		9.2429	92.8283	9.1313	93.2316	1.206	0.0000	0.0000
2025/06/24	R213	07/05/2026	9.80 Call	Bond Future		3079.6600	3.0797	3352.7300	3.3527	8.867	0.0000	0.0000
2025/06/24	R213	07/05/2026	9.80 Put	Bond Future		1096.1700	1.0962	965.8500	0.9659	11.889	0.0000	0.0000
2025/06/24	R213	06/08/2026		Bond Future		9.3615	94.5391	9.2425	94.9503	1.271	0.0000	0.0000
2025/06/24	R213	06/08/2026	9.69 Call	Bond Future		2707.4900	2.7075	2955.9600	2.9560	9.177	0.0000	0.0000
2025/06/24	R213	06/08/2026	9.69 Put	Bond Future		1584.5000	1.5845	1421.8400	1.4218	10.266	0.0000	0.0000
2025/06/24	R214	07/08/2025		Bond Future		10.9507	70.0064	10.8225	70.7211	1.171	0.0000	0.0000
2025/06/24	R214	07/08/2025	12.97 Call	Bond Future		9920.2500	9.9203	10634.3600	10.6344	7.199	0.0000	0.0000
2025/06/24	R214	07/08/2025	12.97 Put	Bond Future		0.8500	0.0009	0.3400	0.0003	60.000	0.0000	0.0000
2025/06/24	R214	06/11/2025		Bond Future		11.0513	68.0304	10.9187	68.7585	1.200	0.0000	0.0000
2025/06/24	R214	06/11/2025	11.64 Call	Bond Future		3886.8600	3.8869	4442.1400	4.4421	14.286	0.0000	0.0000
2025/06/24	R214	06/11/2025	11.64 Put	Bond Future		788.8300	0.7888	615.9400	0.6159	21.917	0.0000	0.0000
2025/06/24	R214	05/02/2026		Bond Future		11.1585	69.3164	11.0213	70.0584	1.230	0.0000	0.0000
2025/06/24	R214	05/02/2026	11.26 Call	Bond Future		2749.9900	2.7500	3172.0000	3.1720	15.346	0.0000	0.0000
2025/06/24	R214	05/02/2026	11.26 Put	Bond Future		2208.6700	2.2087	1888.6800	1.8887	14.488	0.0000	0.0000
2025/06/24	R214	07/05/2026		Bond Future		11.2681	67.3056	11.1261	68.0616	1.260	0.0000	0.0000
2025/06/24	R214	07/05/2026	11.53 Call	Bond Future		3737.1900	3.7372	4195.8600	4.1959	12.273	0.0000	0.0000
2025/06/24	R214	07/05/2026	11.53 Put	Bond Future		2375.0200	2.3750	2077.7000	2.0777	12.519	0.0000	0.0000
2025/06/24	R214	06/08/2026		Bond Future		11.3887	68.5454	11.2416	69.3156	1.292	0.0000	0.0000
2025/06/24	R214	06/08/2026	11.97 Call	Bond Future		5099.9900	5.1000	5613.7400	5.6137	10.074	0.0000	0.0000
2025/06/24	R214	06/08/2026	11.97 Put	Bond Future		2180.4400	2.1804	1923.9700	1.9240	11.762	0.0000	0.0000
2025/06/24	R248	07/08/2025		Bond Future		11.2746	83.4077	11.1462	84.2769	1.139	0.0000	0.0000
2025/06/24	R248	07/08/2025	13.21 Call	Bond Future		11375.8800	11.3759	12243.8400	12.2438	7.630	0.0000	0.0000
2025/06/24	R248	07/08/2025	13.21 Put	Bond Future		2.2000	0.0022	0.9300	0.0009	57.727	0.0000	0.0000
2025/06/24	R248	06/11/2025		Bond Future		11.3824	80.5430	11.2494	81.4287	1.168	0.0000	0.0000
2025/06/24	R248	06/11/2025	11.74 Call	Bond Future		3710.6200	3.7106	4313.6900	4.3137	16.253	0.0000	0.0000
2025/06/24	R248	06/11/2025	11.74 Put	Bond Future		1409.8500	1.4099	1127.2000	1.1272	20.048	0.0000	0.0000
2025/06/24	R248	05/02/2026		Bond Future		11.4973	82.0655	11.3593	82.9681	1.200	0.0000	0.0000
2025/06/24	R248	05/02/2026	11.46 Call	Bond Future		2918.6500	2.9187	3389.7300	3.3897	16.140	0.0000	0.0000
2025/06/24	R248	05/02/2026	11.46 Put	Bond Future		3160.7000	3.1607	2729.1800	2.7292	13.653	0.0000	0.0000
2025/06/24	R248	07/05/2026		Bond Future		11.6142	79.1494	11.4712	80.0690	1.231	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
2025/06/24	R248	07/05/2026	11.72 Call	Bond Future	3947.3000	3.9473	4467.8100	4.4678	13.186	0.0000	0.0000
2025/06/24	R248	07/05/2026	11.72 Put	Bond Future	3278.2200	3.2782	2879.1100	2.8791	12.175	0.0000	0.0000
2025/06/24	R248	06/08/2026		Bond Future	11.7424	80.6068	11.5940	81.5436	1.264	0.0000	0.0000
2025/06/24	R248	06/08/2026	12.37 Call	Bond Future	6417.7900	6.4178	7047.6700	7.0477	9.815	0.0000	0.0000
2025/06/24	R248	06/08/2026	12.37 Put	Bond Future	2660.2500	2.6603	2353.2800	2.3533	11.539	0.0000	0.0000
2025/06/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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